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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

# Allstate Life Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 60186 Employer's ID Number 36-2554642

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

Country of Domicile United States of America

Incorporated/Organized 03/06/1957 Commenced Business 09/03/1957

Statutory Home Office 3100 Sanders Road (Street and Number), Northbrook , IL 60062-7154 (City or Town, State and Zip Code)

Main Administrative Office 3100 Sanders Road (Street and Number)
Northbrook , IL 60062-7154 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1A (Street and Number or P.O. Box), Northbrook , IL 60062-7127 (City or Town, State and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1A (Street and Number)
Northbrook , IL 60062-7127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address Allstate.com

Statutory Statement Contact Raymond Thomas (Name), 847-402-6018 (Area Code) (Telephone Number)
rthax@Allstate.com (E-mail Address), 847-402-0508 (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| President | MATTHEW EVAN WINTER | Chief Financial Officer | JOHN CHARLES PINTOZZI |
| Secretary | SUSAN LeSUEUR LEES | Actuary | ERROL CRAMER |

## OTHER

| | | |
|---|---|---|
| ROBERT KENNETH BECKER, # Senior Vice President | DAVID ANDREW BIRD, Senior Vice President | MICHAEL BRIAN BOYLE, Senior Vice President |
| MATTHEW STEPHEN EASLEY, # Senior Vice President | THOMAS WILLIAM EVANS, # Senior Vice President | MARK ATCHLEY GREEN, # Senior Vice President |
| JUDITH PEPPLE GREFFIN, Senior Vice President | SAMUEL HENRY PILCH,* Group Vice President | MARIO RIZZO, # Treasurer |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| ROBERT KENNETH BECKER # | DAVID ANDREW BIRD | MICHAEL BRIAN BOYLE |
| DOGAN CIVGIN | MATTHEW STEPHEN EASLEY | MARK ATCHLEY GREEN # |
| JUDITH PEPPLE GREFFIN | JOSEPH PATRICK LACHER, JR. # | MARK RAYMOND LANEVE |
| SUSAN LeSUEUR LEES | SAMUEL HENRY PILCH | JOHN CHARLES PINTOZZI |
| STEVEN EMIL SHEBIK # | THOMAS JOSEPH WILSON, II | MATTHEW EVAN WINTER |

State of Illinois
County of Cook SS:

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.

MATTHEW EVAN WINTER
President

SUSAN LeSUEUR LEES
Secretary

JOHN CHARLES PINTOZZI
Chief Financial Officer

Subscribed and sworn to before me this
22ND day of FEBRUARY 2011

Miguel Saucedo
Notary
11/04/2012

a. Is this an original filing? ..... Yes [ X ] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

*Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/12

# ASSETS

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 1. | Bonds (Schedule D) | 40,666,337,892 | | 40,666,337,892 | 42,947,651,939 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 54,370,132 | | 54,370,132 | 59,408,593 |
| | 2.2 Common stocks | 926,106,807 | 17,556,572 | 908,550,235 | 896,935,586 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 5,916,342,474 | | 5,916,342,474 | 6,986,649,656 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ encumbrances) | | | | |
| | 4.3 Properties held for sale (less $ encumbrances) | | | | |
| 5. | Cash ($ 8,920,695 , Schedule E - Part 1), cash equivalents ($ 930,155,894 , Schedule E - Part 2) and short-term investments ($ 33,975,595 , Schedule DA) | 973,052,184 | | 973,052,184 | 1,182,147,465 |
| 6. | Contract loans (including $ premium notes) | 802,622,315 | 1,170,205 | 801,452,110 | 784,946,971 |
| 7. | Derivatives | 477,906,005 | | 477,906,005 | 666,277,824 |
| 8. | Other invested assets (Schedule BA) | 1,743,541,962 | 1,190,428 | 1,742,351,534 | 1,400,584,602 |
| 9. | Receivables for securities | 31,157,831 | 228,816 | 30,929,015 | 5,765,509 |
| 10. | Securities lending reinvested collateral assets | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 51,591,437,603 | 20,146,022 | 51,571,291,581 | 54,930,368,145 |
| 13. | Title plants less $ charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 457,879,480 | 168,361 | 457,711,119 | 476,670,458 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 9,863,961 | | 9,863,961 | 11,642,018 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | 282,672,897 | | 282,672,897 | 276,461,892 |
| | 15.3 Accrued retrospective premiums | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 5,682,361 | 324,444 | 5,357,917 | 5,075,340 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 7,688,065 | | 7,688,065 | 17,850,710 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 24,684,702 | | 24,684,702 | 527,613,473 |
| 18.2 | Net deferred tax asset | 724,207,486 | 304,776,142 | 419,431,344 | 412,366,914 |
| 19. | Guaranty funds receivable or on deposit | 8,159,733 | | 8,159,733 | 8,902,749 |
| 20. | Electronic data processing equipment and software | 606,667 | 606,667 | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ) | 17,533 | 17,533 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 3,686,953 | | 3,686,953 | 8,829,940 |
| 24. | Health care ($ ) and other amounts receivable | 999,874 | 999,874 | | |
| 25. | Aggregate write-ins for other than invested assets | 613,639,771 | 563,571,818 | 50,067,954 | 55,460,065 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 53,731,227,085 | 890,610,860 | 52,840,616,225 | 56,731,241,703 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 5,922,393,867 | | 5,922,393,867 | 6,277,290,557 |
| 28. | Total (Lines 26 and 27) | 59,653,620,952 | 890,610,860 | 58,763,010,092 | 63,008,532,260 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | |
| 2501. | Advanced benefits | 45,799,177 | | 45,799,177 | 47,035,410 |
| 2502. | Accounts receivable | 4,307,994 | 48,551 | 4,259,443 | 7,703,297 |
| 2503. | Premium tax recoverable | 23,876 | 14,542 | 9,333 | 721,357 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 563,508,725 | 563,508,725 | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 613,639,771 | 563,571,818 | 50,067,954 | 55,460,065 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 42,375,656,323 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve) | 42,375,656,323 | 44,150,623,683 |
| 2. | Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ Modco Reserve) | 205,714,039 | 179,478,257 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve) | 5,674,526,940 | 7,514,105,034 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 118,561,190 | 99,966,862 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 12,691,673 | 11,574,957 |
| 5. | Policyholders' dividends $ 29 and coupons $ due and unpaid (Exhibit 4, Line 10) | 29 | 29 |
| 6. | Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Dividends apportioned for payment (including $ Modco) | 58,318 | 61,010 |
| | 6.2 Dividends not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | 39,425 | 39,472 |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 1,229,417 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 3,626,299 | 3,488,000 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds | | |
| | 9.3 Other amounts payable on reinsurance including $ 124,689,584 assumed and $ 8,630,936 ceded | 133,320,520 | 125,216,367 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 17,162,056 accident and health $ 1,134,871 and deposit-type contract funds $ | 18,296,927 | 17,889,151 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 6) | 12,861,296 | 16,236,000 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (62,276,512) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (45,124,807) | (67,604,221) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) | 21,899,704 | 20,979,063 |
| 15.1 | Current federal and foreign income taxes including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 2,247,867 | 2,327,161 |
| 17. | Amounts withheld or retained by company as agent or trustee | 404,040 | 135,051 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | 561,515 | 1,053,214 |
| 19. | Remittances and items not allocated | 38,412,987 | 58,438,314 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | 32,888,908 | 203,671,958 |
| 21. | Liability for benefits for employees and agents if not included above | 10,404,762 | 10,208,398 |
| 22. | Borrowed money $ and interest thereon $ | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 70,348,503 | |
| | 24.02 Reinsurance in unauthorized companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized reinsurers | | |
| | 24.04 Payable to parent, subsidiaries and affiliates | 75,005,513 | 75,657,818 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | 248,043,320 | 326,256,685 |
| | 24.09 Payable for securities | 104,052,106 | 846,890 |
| | 24.10 Payable for securities lending | 333,202,820 | 299,380,348 |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 53,778,911 | 213,798,738 |
| 26. | Total Liabilities excluding Separate Accounts business (Lines 1 to 25) | 49,501,479,126 | 53,263,828,239 |
| 27. | From Separate Accounts Statement | 5,922,393,867 | 6,277,290,557 |
| 28. | Total Liabilities (Lines 26 and 27) | 55,423,872,993 | 59,541,118,796 |
| 29. | Common capital stock | 5,402,600 | 5,402,600 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | 400,000,000 | 400,000,000 |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 3,087,510,317 | 3,087,510,317 |
| 34. | Aggregate write-ins for special surplus funds | 459,517,438 | 460,807,928 |
| 35. | Unassigned funds (surplus) | (613,293,257) | (486,307,381) |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement) | 3,333,734,498 | 3,462,010,864 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 3,339,137,098 | 3,467,413,464 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 58,763,010,092 | 63,008,532,260 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Reserve for uncashed checks | 18,424,791 | 13,459,402 |
| 2502. | Deposit-type fund suspense | 16,437,932 | 15,859,663 |
| 2503. | Accounts payable | 11,005,723 | 12,236,110 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 7,910,466 | 172,243,563 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 53,778,911 | 213,798,738 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) | | |
| 3401. | Deferred gains on reinsurance | 319,706,990 | 323,352,290 |
| 3402. | Incremental deferred tax asset | 139,810,448 | 137,455,638 |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | 459,517,438 | 460,807,928 |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) | 2,459,553,878 | 3,261,846,774 |
| 2. | Considerations for supplementary contracts with life contingencies | | |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 2,568,274,799 | 2,299,054,802 |
| 4. | Amortization of interest maintenance reserve (IMR, Line 5) | (208,573,810) | (324,189,920) |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 33,080,370 | 52,248,960 |
| 7. | Reserve adjustments on reinsurance ceded | (1,176,060,447) | (1,041,660,129) |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 66,297,275 | 69,929,875 |
| | 8.2 Charges and fees for deposit-type contracts | 7,019,553 | 7,721,943 |
| | 8.3 Aggregate write-ins for miscellaneous income | 1,194,675 | (384,104) |
| 9. | Total (Lines 1 to 8.3) | 3,750,786,294 | 4,324,568,201 |
| 10. | Death benefits | 627,005,438 | 610,447,616 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 3,901,206 | 3,006,380 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 1,536,754,316 | 1,558,146,387 |
| 13. | Disability benefits and benefits under accident and health contracts | 40,270,577 | 37,910,563 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 78,776 | 93,696 |
| 15. | Surrender benefits and withdrawals for life contracts | 3,649,677,459 | 3,642,070,871 |
| 16. | Group conversions | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 248,249,886 | 348,229,784 |
| 18. | Payments on supplementary contracts with life contingencies | 121,567 | 123,283 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,748,740,252) | 8,326,458,012 |
| 20. | Totals (Lines 10 to 19) | 4,357,318,974 | 14,526,486,592 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 54,791,160 | 75,870,353 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 178,026,221 | 149,758,208 |
| 23. | General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4) | 381,363,411 | 373,252,665 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3) | 45,833,792 | 41,947,912 |
| 25. | Increase in loading on deferred and uncollected premiums | (15,201,795) | (8,752,695) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (1,146,067,855) | (10,422,335,692) |
| 27. | Aggregate write-ins for deductions | 1,047 | (1,323) |
| 28. | Totals (Lines 20 to 27) | 3,856,064,954 | 4,736,226,020 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (105,278,661) | (411,657,819) |
| 30. | Dividends to policyholders | 58,313 | 62,621 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (105,336,973) | (411,720,440) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (145,103,802) | (411,347,734) |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 39,766,829 | (372,706) |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 63,835,506 (excluding taxes of $ (21,364,154) transferred to the IMR) | (493,046,069) | (895,522,636) |
| 35. | Net income (Line 33 plus Line 34) | (453,279,240) | (895,895,341) |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 3,467,413,464 | 3,248,888,120 |
| 37. | Net income (Line 35) | (453,279,240) | (895,895,341) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 129,556,361 | 242,222,928 | 78,577,177 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (5,144,494) | 2,828,954 |
| 40. | Change in net deferred income tax | 75,884,958 | (172,851,025) |
| 41. | Change in nonadmitted assets | 83,678,476 | 143,024,064 |
| 42. | Change in liability for reinsurance in unauthorized companies | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4) | | |
| 44. | Change in asset valuation reserve | (70,348,503) | 198,413,886 |
| 45. | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | 74,194,048 |
| 48. | Change in surplus notes | | |
| 49. | Cumulative effect of changes in accounting principles | | (50,862,467) |
| 50. | Capital changes: | | |
| | 50.1 Paid in | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | |
| | 50.3 Transferred to surplus | | |
| 51. | Surplus adjustment: | | |
| | 51.1 Paid in | | 714,279,210 |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | (3,645,300) | (10,638,800) |
| 52. | Dividends to stockholders | | |
| 53. | Aggregate write-ins for gains and losses in surplus | 2,354,810 | 137,455,638 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | (128,276,366) | 218,525,344 |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 3,339,137,098 | 3,467,413,464 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Fund manager fees | 1,377,224 | 1,121,736 |
| 08.302. | Miscellaneous income | 3,336 | 4,957 |
| 08.303. | Service fees | (56,984) | 1,210 |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (128,902) | (1,512,008) |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 1,194,675 | (384,104) |
| 2701. | Fines and penalties | 22,004 | 22,178 |
| 2702. | Net change in discontinued operations liability | (20,957) | (23,501) |
| 2703. | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 1,047 | (1,323) |
| 5301. | Incremental deferred tax asset | 2,354,810 | 137,455,638 |
| 5302. | | | |
| 5303. | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 2,354,810 | 137,455,638 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 2,470,461,024 | 3,252,633,449 |
| 2. | Net investment income | 2,411,839,107 | 1,975,737,646 |
| 3. | Miscellaneous income | 107,089,666 | 98,792,932 |
| 4. | Total (Lines 1 through 3) | 4,989,389,797 | 5,327,164,027 |
| 5. | Benefit and loss related payments | 7,010,338,799 | 6,866,226,190 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (1,168,547,269) | (9,374,026,873) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 661,318,902 | 637,028,049 |
| 8. | Dividends paid to policyholders | 61,005 | 64,385 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ (60,670,679) tax on capital gains (losses) | (621,008,436) | (534,357,337) |
| 10. | Total (Lines 5 through 9) | 5,882,163,002 | (2,405,065,586) |
| 11. | Net cash from operations (Line 4 minus Line 10) | (892,773,205) | 7,732,229,613 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 12,399,874,704 | 14,611,490,664 |
| | 12.2 Stocks | 31,449,882 | 1,753,784,181 |
| | 12.3 Mortgage loans | 1,759,792,117 | 2,227,097,400 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 278,019,245 | 94,305,893 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 4,867,921 | (1,462,872) |
| | 12.7 Miscellaneous proceeds | | 70,927,030 |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 14,474,003,868 | 18,756,142,295 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 10,211,418,947 | 21,459,439,475 |
| | 13.2 Stocks | 9,386,240 | 35,395,706 |
| | 13.3 Mortgage loans | 668,471,194 | 2,408,106,536 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | 599,425,871 | 405,643,896 |
| | 13.6 Miscellaneous applications | 87,319,397 | |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 11,576,021,650 | 24,308,585,613 |
| 14. | Net increase (decrease) in contract loans and premium notes | 16,667,995 | 9,040,289 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | 2,881,314,224 | (5,561,483,607) |
| | **Cash from Financing and Miscellaneous Sources** | | |
| 16. | Cash provided (applied): | | |
| | 16.1 Surplus notes, capital notes | | |
| | 16.2 Capital and paid in surplus, less treasury stock | | 714,279,210 |
| | 16.3 Borrowed funds | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (2,077,006,285) | (4,976,331,330) |
| | 16.5 Dividends to stockholders | | |
| | 16.6 Other cash provided (applied) | (120,630,015) | 15,064,304 |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (2,197,636,300) | (4,246,987,816) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | (209,095,281) | (2,076,241,810) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 1,182,147,465 | 3,258,389,275 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 973,052,184 | 1,182,147,465 |

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

| | | |
|---|---|---|
| 20.0001. Proceeds from bonds sold, matured or repaid | 257,465,961 | 411,573,838 |
| 20.0002. Proceeds from equities sold | | 1,710,297,081 |
| 20.0003. Cost of bonds acquired | 232,288,989 | 2,543,275,517 |
| 20.0004. Cost of equities acquired | 4,065,050 | 20,752,749 |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 | Aggregate of All Other Lines of Business |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (a) | Annuities | Group | Credit (Group and Individual) | Other | |
| 1. | Premiums and annuity considerations for life and accident and health contracts | 2,459,553,878 | | 1,550,302,800 | 732,765,236 | | | 26,383,286 | 64,334,395 | 2,589,904 | | 83,178,257 | |
| 2. | Considerations for supplementary contracts with life contingencies | | | | | | | | | | | | |
| 3. | Net investment income | 2,568,274,799 | | 464,059,678 | 1,586,898,191 | 461,381 | | 13,495,829 | 494,831,173 | 3,322,929 | | 5,205,618 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (208,573,810) | | (40,929,402) | (118,805,126) | (26,939) | | (1,299,580) | (46,661,557) | (279,847) | | (571,359) | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 33,080,370 | | 1,082,150 | 29,198,393 | | | 931,104 | (224,242) | 2,042,091 | | 50,874 | |
| 7. | Reserve adjustments on reinsurance ceded | (1,176,060,447) | | | (574,401,380) | | | | (601,659,066) | | | | |
| 8. | Miscellaneous Income: | | | | | | | | | | | | |
| | 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts | 66,297,275 | | 62,370,957 | 849,209 | | | 3,068,419 | 8,690 | | | | |
| | 8.2 Charges and fees for deposit-type contracts | 7,019,553 | | | 7,019,553 | | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 1,194,675 | | 825,436 | 388,641 | | | (8,188) | (4,631) | 657 | 678 | (7,919) | |
| 9. | Totals (Lines 1 to 8.3) | 3,750,786,294 | | 2,037,711,619 | 1,663,912,717 | 434,442 | | 42,570,870 | (89,375,237) | 7,675,734 | 678 | 87,855,472 | |
| 10. | Death benefits | 627,005,438 | | 614,467,404 | | | | 12,538,034 | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 3,901,206 | | 3,901,206 | | | | | | | | | |
| 12. | Annuity benefits | 1,536,754,316 | | | 1,120,372,064 | | | | 416,382,253 | | | | |
| 13. | Disability benefits and benefits under accident and health contracts | 40,270,577 | | 2,565,240 | | | | 9,693 | | 6,830,965 | | 30,864,678 | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 78,776 | | 78,802 | | | | | | | | (26) | |
| 15. | Surrender benefits and withdrawals for life contracts | 3,649,677,459 | | 453,427,563 | 2,093,135,505 | | | 7,863,849 | 1,095,250,542 | | | | |
| 16. | Group conversions | | | | | | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 248,249,886 | | 3,161,650 | 167,111,895 | 401,644 | | 45,235 | 77,528,945 | | | 518 | |
| 18. | Payments on supplementary contracts with life contingencies | 121,567 | | | | 121,567 | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (1,748,740,252) | | 520,124,526 | (1,216,644,155) | (45,195) | | 10,945,364 | (1,089,356,574) | 507,335 | | 25,728,447 | |
| 20. | Totals (Lines 10 to 19) | 4,357,318,974 | | 1,597,726,392 | 2,163,975,308 | 478,015 | | 31,402,176 | 499,805,165 | 7,338,300 | | 56,593,617 | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 54,791,160 | | 11,654,994 | 40,056,597 | | | 573,478 | 2,506,092 | | | | |
| 22. | Commissions and expense allowances on reinsurance assumed | 178,026,221 | | 141,263,876 | 44,554,364 | | | (1,847,618) | 821,922 | 4,359 | | (6,770,682) | |
| 23. | General insurance expenses | 381,363,411 | | 242,261,854 | 76,376,015 | | | 3,766,336 | 24,709,078 | 830,219 | | 33,419,910 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 45,833,792 | | 39,948,410 | (1,005,877) | | | 1,728,150 | 675,913 | 881,845 | | 3,605,352 | |
| 25. | Increase in loading on deferred and uncollected premiums | (15,201,795) | | (15,033,749) | | | | (168,046) | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (1,146,067,855) | | 34,653,597 | (578,466,886) | | | (595,499) | (601,659,066) | | | | |
| 27. | Aggregate write-ins for deductions | 1,047 | | 13,378 | 5,880 | | | (10,843) | 2,020 | (9,962) | | 575 | |
| 28. | Totals (Lines 20 to 27) | 3,856,064,954 | | 2,052,488,751 | 1,745,495,400 | 478,015 | | 34,848,132 | (73,138,877) | 9,044,761 | | 86,848,772 | |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (105,278,660) | | (14,777,132) | (81,582,683) | (43,573) | | 7,722,738 | (16,236,361) | (1,369,027) | 678 | 1,006,700 | |
| 30. | Dividends to policyholders | 58,313 | | 58,287 | | | | | | | | 26 | |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (105,336,973) | | (14,835,419) | (81,582,683) | (43,573) | | 7,722,738 | (16,236,361) | (1,369,027) | 678 | 1,006,674 | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (145,103,802) | | (28,394,304) | (82,751,434) | (18,770) | | (901,255) | (32,444,939) | (194,991) | | (398,110) | |
| 33. | Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 39,766,829 | | 13,558,885 | 1,168,751 | (24,803) | | 8,623,993 | 16,208,578 | (1,174,036) | 678 | 1,404,784 | |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | Fund manager fees | 1,377,224 | | 933,959 | 442,902 | | | (8,182) | 8,544 | | | | |
| 08.302. | Miscellaneous income | 3,336 | | | | | | | | | | 3,336 | |
| 08.303. | Service fees | (56,984) | | (35,298) | (13,895) | | | 916 | 1,032 | 766 | 678 | (11,183) | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (128,902) | | (73,226) | (40,366) | | | (922) | (14,207) | (109) | | (73) | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 1,194,675 | | 825,436 | 388,641 | | | (8,188) | (4,631) | 657 | 678 | (7,919) | |
| 2701. | Fines and penalties | 22,004 | | 13,378 | 5,880 | | | 152 | 2,020 | | | 575 | |
| 2702. | Net change in discontinued operations liability | (20,957) | | | | | | (10,995) | | (9,962) | | | |
| 2703. | | | | | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 1,047 | | 13,378 | 5,880 | | | (10,843) | 2,020 | (9,962) | | 575 | |

(a) Includes the following amounts for FEGLI/SGLI: Line 1 , Line 10 , Line 16 , Line 23 , Line 24

# ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

| | 1 | 2 | Ordinary | | | 6 | Group | |
|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | 7 | 8 |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities |
| Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded) | | | | | | | | |
| 1. Reserve December 31, prior year | 44,150,623,684 | | 9,473,801,797 | 26,203,893,688 | 1,110,210 | | 305,903,992 | 8,165,913,996 |
| 2. Tabular net premiums or considerations | 1,948,586,653 | | 1,126,144,524 | 732,765,236 | | | 25,342,497 | 64,334,395 |
| 3. Present value of disability claims incurred | 2,612,321 | | 2,612,321 | | XXX | | | |
| 4. Tabular interest | 2,218,417,263 | | 450,776,206 | 1,358,443,312 | 82,214 | | 13,765,153 | 395,350,378 |
| 5. Tabular less actual reserve released | (23,008,075) | | (330,744) | (19,371,551) | (127,408) | | | (3,178,372) |
| 6. Increase in reserve on account of change in valuation basis | | | | | | | | |
| 7. Other increases (net) | (91,588,118) | | (515,983) | (56,834,700) | | | | (34,237,435) |
| 8. Totals (Lines 1 to 7) | 48,205,643,727 | | 11,052,488,121 | 28,218,895,985 | 1,065,016 | | 345,011,643 | 8,588,182,962 |
| 9. Tabular cost | 327,150,233 | | 322,276,192 | | XXX | | 4,874,041 | |
| 10. Reserves released by death | 123,223,379 | | 118,509,813 | XXX | XXX | | 4,713,566 | XXX |
| 11. Reserves released by other terminations (net) | 3,788,094,815 | | 580,538,590 | 2,093,135,505 | | | 19,170,178 | 1,095,250,542 |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | 1,539,329,250 | | 2,574,933 | 1,120,372,064 | | | | 416,382,253 |
| 13. Net transfers to or (from) Separate Accounts | 52,189,728 | | 34,653,597 | 18,131,630 | | | (595,499) | |
| 14. Total Deductions (Lines 9 to 13) | 5,829,987,404 | | 1,058,553,124 | 3,231,639,199 | | | 28,162,286 | 1,511,632,795 |
| 15. Reserve December 31, current year | 42,375,656,323 | | 9,993,934,997 | 24,987,256,786 | 1,065,016 | | 316,849,357 | 7,076,550,167 |

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 146,128,933 | 146,166,601 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 1,988,211,495 | 1,973,188,142 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) 4,520,276 | 4,040,047 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 724,220 | 830,174 |
| 2.21 | Common stocks of affiliates | 1,200,000 | 1,200,000 |
| 3. | Mortgage loans | (c) 350,218,418 | 348,339,086 |
| 4. | Real estate | (d) | |
| 5 | Contract loans | 51,461,238 | 50,937,896 |
| 6 | Cash, cash equivalents and short-term investments | (e) 2,175,949 | 2,174,825 |
| 7 | Derivative instruments | (f) (17,071,831) | 73,555,123 |
| 8. | Other invested assets | 53,939,931 | 53,670,633 |
| 9. | Aggregate write-ins for investment income | (562,076) | (562,076) |
| 10. | Total gross investment income | 2,580,946,554 | 2,653,540,450 |
| 11. | Investment expenses | | (g) 83,166,928 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 2,098,723 |
| 13. | Interest expense | | (h) |
| 14. | Depreciation on real estate and other invested assets | | (i) |
| 15. | Aggregate write-ins for deductions from investment income | | |
| 16. | Total deductions (Lines 11 through 15) | | 85,265,652 |
| 17. | Net investment income (Line 10 minus Line 16) | | 2,568,274,799 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Dollar roll and other fees | (39,560) | (39,560) |
| 0902. | Securities lending fees | (512,415) | (512,415) |
| 0903. | Swap collateral fees | (10,102) | (10,102) |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | (562,076) | (562,076) |
| 1501. | | | |
| 1502. | | | |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | |

(a) Includes $ 214,022,985 accrual of discount less $ 121,692,582 amortization of premium and less $ 29,292,949 paid for accrued interest on purchases.

(b) Includes $ (4,807) accrual of discount less $ 1,231,959 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 7,636,034 accrual of discount less $ 7,046,071 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 1,766,523 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ 332,765,904 accrual of discount less $ (207,717,398) amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | 88,531,148 | | 88,531,148 | (3,215,139) | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | 31,132,693 | (461,592,430) | (430,459,737) | 168,848,045 | (8,893,012) |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | 14,749,425 | (2,197,958) | 12,551,467 | 3,549,878 | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | 5,677,792 | (53,365) | 5,624,427 | 13,170,902 | (2,489) |
| 2.21 | Common stocks of affiliates | | | | (3,526,236) | |
| 3. | Mortgage loans | (7,377,333) | (58,728,308) | (66,105,642) | 86,529,425 | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | 4,867,921 | | 4,867,921 | | |
| 7. | Derivative instruments | (77,739,059) | | (77,739,059) | 58,029,991 | (171,887,792) |
| 8. | Other invested assets | 4,480,550 | (37,221,858) | (32,741,309) | 48,392,424 | 4,855,748 |
| 9. | Aggregate write-ins for capital gains (losses) | (147,584,975) | | (147,584,975) | | 170,783,051 |
| 10. | Total capital gains (losses) | (83,261,839) | (559,793,919) | (643,055,758) | 371,779,289 | (5,144,494) |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Liabilities hedged by derivatives | (147,584,975) | | (147,584,975) | | 170,783,051 |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | | | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | (147,584,975) | | (147,584,975) | | 170,783,051 |

# EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business |
| **FIRST YEAR (other than single)** | | | | | | | | | | | |
| 1. Uncollected | 1,742,865 | | 435,488 | | | | | | | 1,307,377 | |
| 2. Deferred and accrued | 21,336,287 | | 21,336,287 | | | | | | | | |
| 3. Deferred , accrued and uncollected: | | | | | | | | | | | |
| 3.1 Direct | 5,535,212 | | 5,535,212 | | | | | | | | |
| 3.2 Reinsurance assumed | 17,581,663 | | 16,274,287 | | | | | | | 1,307,377 | |
| 3.3 Reinsurance ceded | 37,723 | | 37,723 | | | | | | | | |
| 3.4 Net (Line 1 + Line 2) | 23,079,152 | | 21,771,775 | | | | | | | 1,307,377 | |
| 4. Advance | 200,823 | | 120,395 | | | | | | | 80,428 | |
| 5. Line 3.4 - Line 4 | 22,878,329 | | 21,651,380 | | | | | | | 1,226,949 | |
| 6. Collected during year: | | | | | | | | | | | |
| 6.1 Direct | 5,929 | | 5,929 | | | | | | | | |
| 6.2 Reinsurance assumed | 327,746,290 | | 311,542,887 | | | 872,957 | | | | 15,330,445 | |
| 6.3 Reinsurance ceded | 18,014,689 | | 18,014,689 | | | | | | | | |
| 6.4 Net | 309,737,529 | | 293,534,127 | | | 872,957 | | | | 15,330,445 | |
| 7. Line 5 + Line 6.4 | 332,615,858 | | 315,185,506 | | | 872,957 | | | | 16,557,394 | |
| 8. Prior year (uncollected + deferred and accrued - advance) | 17,192,909 | | 15,944,034 | | | | | | | 1,248,876 | |
| 9. First year premiums and considerations: | | | | | | | | | | | |
| 9.1 Direct | 982,530 | | 982,530 | | | | | | | | |
| 9.2 Reinsurance assumed | 322,240,526 | | 306,059,045 | | | 872,962 | | | | 15,308,519 | |
| 9.3 Reinsurance ceded | 7,800,107 | | 7,800,102 | | | 5 | | | | | |
| 9.4 Net (Line 7 - Line 8) | 315,422,949 | | 299,241,473 | | | 872,957 | | | | 15,308,519 | |
| **SINGLE** | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | |
| 10.1 Direct | 261,599,370 | | 43,522,795 | 164,695,992 | | 25,000 | 53,355,583 | | | | |
| 10.2 Reinsurance assumed | 776,515,045 | | 170,574,176 | 587,887,731 | | | 18,053,138 | | | | |
| 10.3 Reinsurance ceded | 29,538,790 | | 666,633 | 21,670,215 | | 124,042 | 7,077,901 | | | | |
| 10.4 Net | 1,008,575,624 | | 213,430,337 | 730,913,508 | | (99,042) | 64,330,820 | | | | |
| **RENEWAL** | | | | | | | | | | | |
| 11. Uncollected | 3,213,265 | | (211,664) | | | 83,551 | | 58,828 | | 3,282,551 | |
| 12. Deferred and accrued | 187,803,218 | | 185,565,236 | | | 2,237,982 | | | | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | |
| 13.1 Direct | 82,135,866 | | 80,067,790 | | | 1,536,207 | | 493,618 | | 38,252 | |
| 13.2 Reinsurance assumed | 181,346,230 | | 176,562,194 | | | 1,501,768 | | | | 3,282,268 | |
| 13.3 Reinsurance ceded | 72,465,612 | | 71,276,412 | | | 716,442 | | 434,790 | | 37,969 | |
| 13.4 Net (Line 11 + Line 12) | 191,016,483 | | 185,353,572 | | | 2,321,533 | | 58,828 | | 3,282,551 | |
| 14. Advance | 3,425,475 | | 2,176,081 | 97 | | 100,309 | | 980 | | 1,148,009 | |
| 15. Line 13.4 - Line 14 | 187,591,008 | | 183,177,491 | (97) | | 2,221,224 | | 57,848 | | 2,134,542 | |
| 16. Collected during year: | | | | | | | | | | | |
| 16.1 Direct | 566,677,257 | | 485,593,003 | 1,231,174 | | 42,109,892 | | 35,082,009 | | 2,661,180 | |
| 16.2 Reinsurance assumed | 860,881,505 | | 769,334,297 | 620,554 | | 23,273,483 | 3,575 | 114 | | 67,649,482 | |
| 16.3 Reinsurance ceded | 275,371,818 | | 200,674,992 | | | 39,584,208 | | 32,509,593 | | 2,603,025 | |
| 16.4 Net | 1,152,186,944 | | 1,054,252,308 | 1,851,728 | | 25,799,167 | 3,575 | 2,572,530 | | 67,707,637 | |
| 17. Line 15 + Line 16.4 | 1,339,777,952 | | 1,237,429,799 | 1,851,631 | | 28,020,391 | 3,575 | 2,630,378 | | 69,842,179 | |
| 18. Prior year (uncollected + deferred and accrued - advance) | 204,222,647 | | 199,798,809 | (97) | | 2,411,020 | | 40,474 | | 1,972,440 | |
| 19. Renewal premiums and considerations: | | | | | | | | | | | |
| 19.1 Direct | 557,778,793 | | 476,780,463 | 1,231,174 | | 41,972,283 | | 35,133,360 | | 2,661,513 | |
| 19.2 Reinsurance assumed | 859,400,566 | | 767,638,745 | 620,554 | | 23,325,956 | 3,575 | 114 | | 67,811,622 | |
| 19.3 Reinsurance ceded | 281,624,054 | | 206,788,218 | | | 39,688,868 | | 32,543,571 | | 2,603,396 | |
| 19.4 Net (Line 17 - Line 18) | 1,135,555,305 | | 1,037,630,990 | 1,851,728 | | 25,609,370 | 3,575 | 2,589,904 | | 67,869,738 | |
| **TOTAL** | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | |
| 20.1 Direct | 820,360,693 | | 521,285,788 | 165,927,166 | | 41,997,283 | 53,355,583 | 35,133,360 | | 2,661,513 | |
| 20.2 Reinsurance assumed | 1,958,156,136 | | 1,244,271,965 | 588,508,285 | | 24,198,918 | 18,056,713 | 114 | | 83,120,140 | |
| 20.3 Reinsurance ceded | 318,962,951 | | 215,254,953 | 21,670,215 | | 39,812,915 | 7,077,901 | 32,543,571 | | 2,603,396 | |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 2,459,553,878 | | 1,550,302,800 | 732,765,236 | | 26,383,286 | 64,334,395 | 2,589,904 | | 83,178,257 | |

# EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

| | | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business |
| | **DIVIDENDS AND COUPONS APPLIED (included in Part 1)** | | | | | | | | | | | |
| 21. | To pay renewal premiums | 106 | | 106 | | | | | | | | |
| 22. | All other | 8,705 | | 8,705 | | | | | | | | |
| | **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | |
| 23. | First year (other than single): | | | | | | | | | | | |
| | 23.1 Reinsurance ceded | 10,441,166 | | 10,441,166 | | | | | | | | |
| | 23.2 Reinsurance assumed | 180,763,065 | | 168,077,035 | 285,106 | | (183,288) | 12,402 | | | 12,571,810 | |
| | 23.3 Net ceded less assumed | (170,321,899) | | (157,635,870) | (285,106) | | 183,288 | (12,402) | | | (12,571,810) | |
| 24. | Single: | | | | | | | | | | | |
| | 24.1 Reinsurance ceded | 28,974,839 | | | 29,199,081 | | | (224,242) | | | | |
| | 24.2 Reinsurance assumed | 64,657,712 | | 22,965,714 | 41,112,242 | | (14,787) | 799,758 | 4,359 | | (209,573) | |
| | 24.3 Net ceded less assumed | (35,682,873) | | (22,965,714) | (11,913,161) | | 14,787 | (1,024,000) | (4,359) | | 209,573 | |
| 25. | Renewal: | | | | | | | | | | | |
| | 25.1 Reinsurance ceded | (6,335,635) | | (9,359,015) | (688) | | 931,104 | | 2,042,091 | | 50,874 | |
| | 25.2 Reinsurance assumed | (67,394,556) | | (49,778,873) | 3,157,017 | | (1,649,542) | 9,761 | | | (19,132,919) | |
| | 25.3 Net ceded less assumed | 61,058,922 | | 40,419,857 | (3,157,704) | | 2,580,646 | (9,761) | 2,042,091 | | 19,183,793 | |
| 26. | Totals: | | | | | | | | | | | |
| | 26.1 Reinsurance ceded (Page 6, Line 6) | 33,080,370 | | 1,082,150 | 29,198,393 | | 931,104 | (224,242) | 2,042,091 | | 50,874 | |
| | 26.2 Reinsurance assumed (Page 6, Line 22) | 178,026,221 | | 141,263,876 | 44,554,364 | | (1,847,618) | 821,922 | 4,359 | | (6,770,682) | |
| | 26.3 Net ceded less assumed | (144,945,851) | | (140,181,726) | (15,355,971) | | 2,778,722 | (1,046,163) | 2,037,732 | | 6,821,556 | |
| | **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | |
| 27. | First year (other than single) | 331,610 | | 331,610 | | | | | | | | |
| 28. | Single | 46,995,068 | | 3,953,273 | 40,056,580 | | 479,123 | 2,506,092 | | | | |
| 29. | Renewal | 7,464,482 | | 7,370,111 | 17 | | 94,354 | | | | | |
| 30. | Deposit-type contract funds | | | | | | | | | | | |
| 31. | Totals (to agree with Page 6, Line 21) | 54,791,160 | | 11,654,994 | 40,056,597 | | 573,478 | 2,506,092 | | | | |

# EXHIBIT 2 - GENERAL EXPENSES

| | | Insurance | | | | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | Accident and Health | | 4 | | |
| | | Life | 2 Cost Containment | 3 All Other | All Other Lines of Business | Investment | Total |
| 1. | Rent | 5,274,283 | | 26,939 | | 2,113,797 | 7,415,019 |
| 2. | Salaries and wages | 59,241,729 | | 402,825 | | 33,852,472 | 93,497,025 |
| 3.11 | Contributions for benefit plans for employees | 14,456,374 | | 67,437 | | 6,412,862 | 20,936,674 |
| 3.12 | Contributions for benefit plans for agents | | | | | | |
| 3.21 | Payments to employees under non-funded benefit plans | | | | | | |
| 3.22 | Payments to agents under non-funded benefit plans | | | | | | |
| 3.31 | Other employee welfare | 865,902 | | 22,605 | | 4,981,493 | 5,870,000 |
| 3.32 | Other agent welfare | | | | | | |
| 4.1 | Legal fees and expenses | 1,940,958 | | | | 578,370 | 2,519,329 |
| 4.2 | Medical examination fees | 32,117 | | | | | 32,117 |
| 4.3 | Inspection report fees | 2,880 | | | | | 2,881 |
| 4.4 | Fees of public accountants and consulting actuaries | 3,800,845 | | 15,176 | | 5,230,571 | 9,046,591 |
| 4.5 | Expense of investigation and settlement of policy claims | 139,750 | | | | | 139,750 |
| 5.1 | Traveling expenses | 1,112,127 | | 58,527 | | 824,336 | 1,994,991 |
| 5.2 | Advertising | 1,075,736 | | 18,181 | | | 1,093,917 |
| 5.3 | Postage, express, telegraph and telephone | 3,974,164 | | 20,257 | | 349,233 | 4,343,655 |
| 5.4 | Printing and stationery | 464,668 | | 14,687 | | 89,989 | 569,344 |
| 5.5 | Cost or depreciation of furniture and equipment | 804,463 | | 3,021 | | 869,917 | 1,677,401 |
| 5.6 | Rental of equipment | 7,384,761 | | 22,923 | | 5,126,371 | 12,534,055 |
| 5.7 | Cost or depreciation of EDP equipment and software | 2,280,844 | | 937 | | 1,686,261 | 3,968,042 |
| 6.1 | Books and periodicals | 616,516 | | 673 | | 3,833,300 | 4,450,490 |
| 6.2 | Bureau and association fees | 617,559 | | 465 | | 197,905 | 815,929 |
| 6.3 | Insurance, except on real estate | 371,812 | | (689) | | 184,817 | 555,941 |
| 6.4 | Miscellaneous losses | 214,021 | | | | 80,521 | 294,542 |
| 6.5 | Collection and bank service charges | 1,206,253 | | | | 4,956,109 | 6,162,362 |
| 6.6 | Sundry general expenses | 4,319,995 | | 682,034 | | 523,560 | 5,525,589 |
| 6.7 | Group service and administration fees | 537,467 | | (1,448,351) | | | (910,884) |
| 6.8 | Reimbursements by uninsured plans | | | | | | |
| 7.1 | Agency expense allowance | 1,951 | | 415 | | | 2,366 |
| 7.2 | Agents' balances charged off (less $ recovered) | 24,130 | | | | | 24,130 |
| 7.3 | Agency conferences other than local meetings | 187,176 | | 48,677 | | | 235,853 |
| 9.1 | Real estate expenses | | | | | 78,418 | 78,418 |
| 9.2 | Investment expenses not included elsewhere | | | | | 7,917,534 | 7,917,534 |
| 9.3 | Aggregate write-ins for expenses | 236,164,798 | 81,042 | 34,212,346 | | 3,279,094 | 273,737,280 |
| 10. | General expenses incurred | 347,113,282 | 81,042 | 34,169,087 | | 83,166,928 | (a) 464,530,340 |
| 11. | General expenses unpaid December 31, prior year | 16,236,000 | | | | | 16,236,000 |
| 12. | General expenses unpaid December 31, current year | 12,783,764 | | 77,531 | | | 12,861,296 |
| 13. | Amounts receivable relating to uninsured plans, prior year | | | | | | |
| 14. | Amounts receivable relating to uninsured plans, current year | | | | | | |
| 15. | General expenses paid during year (Lines 10+11-12-13+14) | 350,565,517 | 81,042 | 34,091,555 | | 83,166,928 | 467,905,043 |
| | **DETAILS OF WRITE-INS** | | | | | | |
| 09.301. | Expenses assumed from subsidiaries | 239,398,440 | 81,042 | 34,212,346 | | | 273,691,828 |
| 09.302. | Professional services - contract programming | 15,864,139 | | | | 3,279,094 | 19,143,233 |
| 09.303. | Capital support agreement commitment fees | 10,000,000 | | | | | 10,000,000 |
| 09.398. | Summary of remaining write-ins for Line 9.3 from overflow page | (29,097,781) | | | | | (29,097,781) |
| 09.399. | Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | 236,164,798 | 81,042 | 34,212,346 | | 3,279,094 | 273,737,280 |

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

# EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

| | | Insurance | | | 4 | 5 |
|---|---|---|---|---|---|---|
| | | 1 Life | 2 Accident and Health | 3 All Other Lines of Business | Investment | Total |
| 1. | Real estate taxes | | | | | |
| 2. | State insurance department licenses and fees | 1,832,442 | 2,724 | | | 1,835,166 |
| 3. | State taxes on premiums | 39,189,250 | 2,974,090 | | | 42,163,340 |
| 4. | Other state taxes, including $ for employee benefits | (5,014,978) | 393 | | 110,767 | (4,903,818) |
| 5. | U.S. Social Security taxes | 3,770,098 | 24,178 | | 1,987,956 | 5,782,232 |
| 6. | All other taxes | 1,569,783 | 1,485,812 | | | 3,055,595 |
| 7. | Taxes, licenses and fees incurred | 41,346,595 | 4,487,197 | | 2,098,723 | 47,932,515 |
| 8. | Taxes, licenses and fees unpaid December 31, prior year | 20,979,063 | | | | 20,979,063 |
| 9. | Taxes, licenses and fees unpaid December 31, current year | 21,899,704 | | | | 21,899,704 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 40,425,954 | 4,487,197 | | 2,098,723 | 47,011,874 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | | 1 Life | 2 Accident and Health |
|---|---|---|---|
| 1. | Applied to pay renewal premiums | 106 | |
| 2. | Applied to shorten the endowment or premium-paying period | | |
| 3. | Applied to provide paid-up additions | 8,705 | |
| 4. | Applied to provide paid-up annuities | | |
| 5. | Total Lines 1 through 4 | 8,811 | |
| 6. | Paid in cash | 38,927 | |
| 7. | Left on deposit | 92,091 | |
| 8. | Aggregate write-ins for dividend or refund options | | |
| 9. | Total Lines 5 through 8 | 139,829 | |
| 10. | Amount due and unpaid | 29 | |
| 11. | Provision for dividends or refunds payable in the following calendar year | 97,743 | |
| 12. | Terminal dividends | | |
| 13. | Provision for deferred dividend contracts | | |
| 14. | Amount provisionally held for deferred dividend contracts not included in Line 13 | | |
| 15. | Total Lines 10 through 14 | 97,771 | |
| 16. | Total from prior year | 100,511 | |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | 137,089 | |
| | **DETAILS OF WRITE-INS** | | |
| 0801. | | | |
| 0802. | | | |
| 0803. | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page | | |
| 0899. | Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0100001. | AE 2.5% NLP 45-60,62,65-68 | 185,896 | | 185,896 | | |
| 0100002. | AE 2.5% ILL 46-48,51 | 4,454 | | 4,454 | | |
| 0100003. | AE 3% NLP 42-51,54,58-59,61,66 | 172,409 | | 172,409 | | |
| 0100004. | AE 3% CRVM 30,35,43,47-48,50-51 | 44,762 | | 44,762 | | |
| 0100005. | AE 3% ILL 47-54,56 | 21,220 | | 21,220 | | |
| 0100006. | AE 3.5% NLP 23,28,30-53,55-76,78 | 2,659,462 | | 2,659,462 | | |
| 0100007. | AE 3.5% CRVM 56-73 | 69,098 | | 69,098 | | |
| 0100008. | AE 3.5% ILL 35-45 | 46,601 | | 46,601 | | |
| 0100009. | AE 3.5% FPT 41,79 | 561 | | 561 | | |
| 0100010. | AE 4% NLP 34-44 | 50,811 | | 50,811 | | |
| 0100011. | AE 4% CRVM 33-34,38-39 | 3,381 | | 3,381 | | |
| 0100012. | AM (5) 3.5% NLP 47,51-60,82,84 | 39,384 | | 39,384 | | |
| 0100013. | 06 STD IND 3% NLP 38-67 | 647,741 | | 647,741 | | |
| 0100014. | 06 STD IND 3% CRVM 41,53-68 | 38,499 | | 38,499 | | |
| 0100015. | 06 STD IND 3.5% NLP 34,36-39,43,48-49,51,61-62,65,67,81,85 | 3,349 | | 3,349 | | |
| 0100016. | 41 CSO 2.5% NLP 48-70,73-74 | 516,540 | | 485,213 | | 31,326 |
| 0100017. | 41 CSO 2.5% CRVM 47,49-65,68-69,71-72,74-75,77 | 658,624 | | 658,624 | | |
| 0100018. | 41 CSO 2.75% NLP 50-69,77 | 298,015 | | 298,015 | | |
| 0100019. | 41 CSO 2.75% CRVM 55-56,62-63 | 7,897 | | 7,897 | | |
| 0100020. | 41 CSO 3% NLP 45,47-48,50-89 | 6,933,771 | | 6,932,388 | | 1,383 |
| 0100021. | 41 CSO 3% CRVM 23,28,49,51-72,76,84,87 | 9,915,855 | | 9,891,249 | | 24,606 |
| 0100022. | 41 CSO 3% CRVM GC 59 | 8,382 | | 8,382 | | |
| 0100023. | 41 CSO 3.5% NLP 51-62,67,70-71,75-76,80,83-85 | 40,343 | | 40,343 | | |
| 0100024. | 41 CSO 3.5% CRVM 55-70 | 268,404 | | 268,404 | | |
| 0100025. | 41 CSO 3.5% FPT 49-54 | 13,950 | | 13,950 | | |
| 0100026. | 41 CSO 4% NLP 60-61 | 3,205 | | 3,205 | | |
| 0100027. | 41 CSO 5% CRVM 91-92 | 190,406 | | 190,406 | | |
| 0100028. | 41 CSO (130%) 2.5% NLP 51-52,55-56,60-63 | 6,327 | | 6,327 | | |
| 0100029. | 41 CSO (130%) 2.5% CRVM 63 | 313 | | 313 | | |
| 0100030. | 41 CSO (130%) 2.75% NLP 62-65 | 4,841 | | 4,841 | | |
| 0100031. | 41 CSO (130%) 3% NLP 55,57-64,67-68 | 329,531 | | 329,531 | | |
| 0100032. | 41 CSO (130%) 3% CRVM 57-68,86 | 31,200 | | 28,992 | | 2,208 |
| 0100033. | 41 CSO SPECIAL 2.5% CRVM 62-65 | 8,317 | | 8,317 | | |
| 0100034. | 41 CSO SPECIAL 3.5% CRVM 63 | 5,505 | | 5,505 | | |
| 0100035. | 41 IND 3.5% NLP 45,48 | 877 | | 877 | | |
| 0100036. | 41 STD IND 3% CRVM 54-67 | 15,737 | | 15,737 | | |
| 0100037. | 58 CSO 1.5% CRVM ALB 83-88 | 173,295 | | 173,295 | | |
| 0100038. | 58 CSO 2% NLP GC 72-83 | 1,362,704 | | 1,362,704 | | |
| 0100039. | 58 CSO 2% CRVM MOD GC 79-83 | 4,980,027 | | 4,980,027 | | |
| 0100040. | 58 CSO 2% CRVM GC 72-81 | 3,572,172 | | 3,572,172 | | |
| 0100041. | 58 CSO 2.25% NLP | 732 | | 732 | | |
| 0100042. | 58 CSO 2.25% CRVM 69 | 6,964 | | 6,964 | | |
| 0100043. | 58 CSO 2.5% NLP 56,58,61-88 | 1,292,472 | | 1,292,472 | | |
| 0100044. | 58 CSO 2.5% NLP ALB 68-87 | 156,313 | | 156,313 | | |
| 0100045. | 58 CSO 2.5% CRVM 64-79,81-82,84 | 774,663 | | 774,663 | | |
| 0100046. | 58 CSO 2.5% CRVM ALB 67-77,79,83-88 | 1,965,141 | | 1,965,141 | | |
| 0100047. | 58 CSO 3% NLP 36,52,57,59-92,94,97 | 24,941,065 | | 24,778,087 | | 162,979 |
| 0100048. | 58 CSO 3% NLP ALB 62-72,74-81,83-94 | 2,030,225 | | 2,030,225 | | |
| 0100049. | 58 CSO 3% CRVM 60-89,93 | 89,629,468 | | 89,576,747 | | 52,721 |
| 0100050. | 58 CSO 3% CRVM ALB 65-83,87-93 | 1,406,907 | | 1,403,069 | | 3,838 |
| 0100051. | 58 CSO 3% NJ 65 | 1,173 | | 1,173 | | |
| 0100052. | 58 CSO 3% CAN MOD 65-73 | 12,574,248 | | 12,574,248 | | |
| 0100053. | 58 CSO 3.5% NLP 42,46,48,50-88,91,94 | 18,966,439 | | 18,816,825 | | 149,614 |
| 0100054. | 58 CSO 3.5% NLP ALB 66-88,92-95 | 1,052,905 | | 1,052,905 | | |
| 0100055. | 58 CSO 3.5% CRVM 62-04 | 112,795,341 | | 112,105,430 | | 689,911 |
| 0100056. | 58 CSO 3.5% CRVM ALB 63,65-87 | 1,333,794 | | 1,333,794 | | |
| 0100057. | 58 CSO 3.5%/10/2% NLP GC 61-73,79-81 | 507,494 | | 507,494 | | |
| 0100058. | 58 CSO 3.5%/10/2% CRVM MOD 79-81 | 700,331 | | 700,331 | | |
| 0100059. | 58 CSO 3.5%/10/2% CRVM GC 61-73 | 1,632,330 | | 1,632,330 | | |
| 0100060. | 58 CSO 3.5%/10/2% CAN MOD GC 65-73 | 799,122 | | 799,122 | | |
| 0100061. | 58 CSO 4% NLP 56-57,75-88 | 3,127,222 | | 1,213,817 | | 1,913,405 |
| 0100062. | 58 CSO 4% NLP ALB 75-86,91-92 | 1,976,137 | | 1,976,137 | | |
| 0100063. | 58 CSO 4% CRVM 75-88,93-95 | 2,893,520 | | 2,893,520 | | |
| 0100064. | 58 CSO 4% CRVM ALB 55,61,63-64,76-89,93 | 1,409,873 | | 1,409,873 | | |
| 0100065. | 58 CSO 4%/20/2% NLP 79-81 | 398,247 | | 398,247 | | |
| 0100066. | 58 CSO 4%/20/2% CRVM MOD 79-81 | 30,320,121 | | 30,320,121 | | |
| 0100067. | 58 CSO 4.5% NLP 80-88,90-91,97,99-01,03 | 3,868,612 | | 1,697,435 | | 2,171,177 |
| 0100068. | 58 CSO 4.5% NLP ALB 80-88 | 159,915 | | 159,915 | | |
| 0100069. | 58 CSO 4.5% NLP GC 84-89 | 456,170 | | 456,170 | | |
| 0100070. | 58 CSO 4.5% CRVM 80-06,09 | 52,332,055 | | 49,872,683 | | 2,459,373 |
| 0100071. | 58 CSO 4.5% CRVM ANB 83-84,95 | 33,818,224 | | 33,818,224 | | |
| 0100072. | 58 CSO 4.5% CRVM ALB 80-88,95 | 28,985,592 | | 28,985,592 | | |
| 0100073. | 58 CSO 4.5% CRVM MOD GC 84-92 | 4,868,992 | | 4,868,992 | | |
| 0100074. | 58 CSO 4.5%/20/2% NLP 72-78,80-83 | 6,904,526 | | 6,904,526 | | |
| 0100075. | 58 CSO 4.5%/20/2% CRVM MOD 73,79-83 | 66,945,857 | | 66,945,857 | | |
| 0100076. | 58 CSO 4.5%/20/2% CRVM MOD GC 84-88 | 281,066 | | 281,066 | | |
| 0100077. | 58 CSO 4.5%/20/2% MOD 81-83 | 2,520,591 | | 2,520,591 | | |
| 0100078. | 58 CSO 4.5%/20/3.5% CRVM 84-87 | 547,934 | | 547,934 | | |
| 0100079. | 58 CSO 5% NLP 89,92,94 | 13,968 | | 13,968 | | |
| 0100080. | 58 CSO 5.5% NLP 81-82 | 49,806 | | 49,806 | | |
| 0100081. | 58 CSO 5.5% NLP ALB 87-88,93,95 | 1,487 | | 1,487 | | |
| 0100082. | 58 CSO 5.5% CRVM ALB 87 | 29,930 | | 29,930 | | |
| 0100083. | 58 CSO 6% NLP 84-85 | 11,786 | | 11,786 | | |
| 0100084. | 58 CSO 6% NLP ALB 83-86 | 12,715 | | 12,715 | | |
| 0100085. | 58 CSO 6% CRVM ALB 83-86 | 622,542 | | 622,542 | | |
| 0100086. | 58 CET 2% NLP GC 72-83 | 146,630 | | 146,630 | | |
| 0100087. | 58 CET 2.5% NLP 59-60,62,65,67-70,72-77,79-80,82,84 | 18,190 | | 18,190 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0100088. | 58 CET 2.5% NLP ALB 73,75,79,85-87 | 4,937 | | 4,937 | | |
| 0100089. | 58 CET 2.5% CRVM 70,74,78 | 5,377 | | 5,377 | | |
| 0100090. | 58 CET 2.5% CRVM ALB 69-70,73-74,77 | 5,566 | | 5,566 | | |
| 0100091. | 58 CET 2.75% NLP 71 | 72 | | 72 | | |
| 0100092. | 58 CET 3% NLP 60-84 | 6,505,596 | | 6,505,596 | | |
| 0100093. | 58 CET 3% NLP ALB 64-66,74-78,80,82,84-85,91 | 20,581 | | 20,581 | | |
| 0100094. | 58 CET 3% CRVM 62-63,65-66,68-85,88-89 | 74,199 | | 70,880 | | 3,319 |
| 0100095. | 58 CET 3% CRVM ALB 65-68,71-72,74-78,82 | 27,460 | | 27,460 | | |
| 0100096. | 58 CET 3.5% NLP 62,66,69-82 | 5,940,451 | | 5,937,684 | | 2,767 |
| 0100097. | 58 CET 3.5% NLP ALB 64,67-70,74-77,80,83-86 | 50,664 | | 50,664 | | |
| 0100098. | 58 CET 3.5% CRVM 62,64,66,68,71,75-78 | 40,778 | | 40,306 | | 472 |
| 0100099. | 58 CET 3.5% CRVM ALB 67,72-74,77-78,81 | 10,832 | | 10,832 | | |
| 0100100. | 58 CET 3.5%/10/2% NLP GC 64-72,79-81 | 116,532 | | 116,532 | | |
| 0100101. | 58 CET 4% NLP 77,82-86 | 7,631 | | 7,631 | | |
| 0100102. | 58 CET 4% NLP ALB 61,63,65-66,81 | 2,386 | | 2,386 | | |
| 0100103. | 58 CET 4% CRVM ALB 77,79,81-82,87 | 3,233 | | 3,233 | | |
| 0100104. | 58 CET 4%/20/2% NLP 79-81,84 | 1,169,894 | | 1,169,894 | | |
| 0100105. | 58 CET 4.5% NLP 82-89,95-97,00-03 | 1,888,497 | | 1,888,497 | | |
| 0100106. | 58 CET 4.5% NLP GC 84-88 | 88,550 | | 88,550 | | |
| 0100107. | 58 CET 4.5% CRVM 81-82 | 1,081 | | 1,081 | | |
| 0100108. | 58 CET 4.5% CRVM ALB 84 | 20,273 | | 20,273 | | |
| 0100109. | 58 CET 4.5%/20/2% NLP 80-83 | 2,155,218 | | 2,155,218 | | |
| 0100110. | 58 CET 4.5%/20/3.5% NLP 84 | 26,047 | | 26,047 | | |
| 0100111. | 58 CET 5% NLP 87,90-91,93 | 4,275 | | 4,275 | | |
| 0100112. | 58 CET 6% NLP 85 | 3,488 | | 3,488 | | |
| 0100113. | 60 CSG 4.5% CRVM 93-03 | 67,520,559 | | | | 67,520,559 |
| 0100114. | 60 CSG 5% CRVM 93-94 | 13,193,398 | | | | 13,193,398 |
| 0100115. | 80 CSO 4% CRVM ANB 06-09 | 253,405,975 | | 251,600,835 | | 1,805,141 |
| 0100116. | 80 CSO 4% CRVM ALB 86-92,94-NB | 817,891,257 | | 784,836,008 | | 33,055,249 |
| 0100117. | 80 CSO 4% CRVM ALB S & U 00-04,06-08 | 109,714,509 | | 109,688,830 | | 25,680 |
| 0100118. | 80 CSO 4% CRVM MOD 85 | 183,569,950 | | 183,569,950 | | |
| 0100119. | 80 CSO 4.5% NLP 89-97 | 70,588 | | 70,588 | | |
| 0100120. | 80 CSO 4.5% NLP ANB 89-96,01-03 | 64,195 | | 64,195 | | |
| 0100121. | 80 CSO 4.5% NLP ALB 69,92-97 | 835,367 | | 835,367 | | |
| 0100122. | 80 CSO 4.5% CRVM 82-07 | 90,273,217 | | 86,100,754 | | 4,172,464 |
| 0100123. | 80 CSO 4.5% CRVM ANB 86-05 | 1,010,245,737 | | 826,610,761 | | 183,634,975 |
| 0100124. | 80 CSO 4.5% CRVM ALB 86,90-NB | 2,982,328,761 | | 2,898,145,131 | | 84,183,629 |
| 0100125. | 80 CSO 4.5% CRVM ALB S & U 89-05 | 423,926,537 | | 422,720,078 | | 1,206,458 |
| 0100126. | 80 CSO 4.5% CRVM MOD GC 89-04 | 6,336,306 | | 6,336,306 | | |
| 0100127. | 80 CSO 4.5% CRVM GC 89-00 | 13,980 | | 13,980 | | |
| 0100128. | 80 CSO 4.5%-5% CRVM | 9,569,194 | | 9,569,194 | | |
| 0100129. | 80 CSO 4.75% CRVM ALB S & U 99-03 | 258,168 | | 258,168 | | |
| 0100130. | 80 CSO 5% NLP 86-90 | 133,289 | | 133,289 | | |
| 0100131. | 80 CSO 5% NLP ALB 93-94 | 476,197 | | 476,197 | | |
| 0100132. | 80 CSO 5% CRVM 88-89,92-94 | 3,232,130 | | 3,067,050 | | 165,080 |
| 0100133. | 80 CSO 5% CRVM ANB 93-94 | 172,063,542 | | 172,063,542 | | |
| 0100134. | 80 CSO 5% CRVM ALB 88-94 | 439,513,818 | | 436,623,808 | | 2,890,011 |
| 0100135. | 80 CSO 5% CRVM ALB S & U 93-94 | 10,175,936 | | 10,175,936 | | |
| 0100136. | 80 CSO 5.25% CRVM ALB 91-03,08 | 1,220,468 | | 1,220,468 | | |
| 0100137. | 80 CSO 5.25% CRVM ALB S & U 96-98 | 68,480 | | 68,480 | | |
| 0100138. | 80 CSO 5.5% NLP 82-89 | 173,571 | | 173,571 | | |
| 0100139. | 80 CSO 5.5% NLP ALB 87-92 | 150,408 | | 150,408 | | |
| 0100140. | 80 CSO 5.5% CRVM 84-NB | 46,192,718 | | 46,177,332 | | 15,386 |
| 0100141. | 80 CSO 5.5% CRVM ANB 87-92 | 1,119,613,110 | | 1,119,613,110 | | |
| 0100142. | 80 CSO 5.5% CRVM ALB 85-98 | 760,664,386 | | 756,742,289 | | 3,922,098 |
| 0100143. | 80 CSO 5.5% CRVM ALB S & U 87-92 | 780,725 | | 780,725 | | |
| 0100144. | 80 CSO 5.5% CRVM CRF 86-88 | 1,502,898 | | 1,502,898 | | |
| 0100145. | 80 CSO 6% NLP 84-89 | 7,822 | | 2,593 | | 5,229 |
| 0100146. | 80 CSO 6% NLP ALB 83-86 | 76,007 | | 76,007 | | |
| 0100147. | 80 CSO 6% CRVM 83-92 | 12,275,469 | | 9,411,026 | | 2,864,443 |
| 0100148. | 80 CSO 6% CRVM ANB 83-86 | 261,489,933 | | 261,489,933 | | |
| 0100149. | 80 CSO 6% CRVM ALB 84-87,91-93 | 82,925,866 | | 82,925,866 | | |
| 0100150. | 80 CSO 6% CRVM ALB S & U 85-86 | 13,518 | | 13,518 | | |
| 0100151. | 80 CSO 7% NLP 87-92 | 87,258 | | 87,258 | | |
| 0100152. | 80 CSO (135%) VARIOUS CRVM 91-98 | 28,433,621 | | 28,433,621 | | |
| 0100153. | BLENDED 80 CSO 4.5% NLP ALB 98-01 | 3,247,440 | | 3,247,440 | | |
| 0100154. | BLENDED 80 CSO 4.5% CRVM ALB 99-00 | 350,269 | | 350,269 | | |
| 0100155. | 80 CET 4% CRVM 06-07 | 12,006 | | 12,006 | | |
| 0100156. | 80 CET 4.5% NLP 89-04 | 532,872 | | 532,872 | | |
| 0100157. | 80 CET 4.5% NLP GC 89-92,97-98,00 | 72,215 | | 72,215 | | |
| 0100158. | 80 CET 4.5% CRVM 89-05 | 2,283,829 | | 2,283,829 | | |
| 0100159. | 80 CET 4.5% NLP ALB 95-NB | 4,078 | | 4,078 | | |
| 0100160. | 80 CET 5% NLP ALB 93-94 | 147,687 | | 147,687 | | |
| 0100161. | 80 CET 5.5% NLP 87-92,95,97,06 | 10,594 | | 10,594 | | |
| 0100162. | 80 CET 5.5% NLP ALB 91-92 | 108,711 | | 108,711 | | |
| 0100163. | 80 CET 6% CRVM ALB 84 | 26 | | 26 | | |
| 0100164. | 01 CSO 4% CRVM 02-05 | 4,875,788 | | 4,875,788 | | |
| 0100165. | 01 CSO 4% CRVM ALB 89-96,02-NB | 1,351,097,282 | | 1,351,097,282 | | |
| 0100166. | GIO NLP 85-02 | 150,664 | | 150,664 | | |
| 0100167. | GIO 4% CRVM 93-99,07-NB | 27,465 | | 27,465 | | |
| 0100168. | GIO 4.5% CRVM 93-99 | 88,000 | | 88,000 | | |
| 0100169. | SUBSTANDARD NLP 42,54,59,61-65,67-69,73-80,82-00,02,04 | 58,239 | | 54,236 | | 4,003 |
| 0100170. | UNEARNED PREMIUM | 16,282 | | 16,282 | | |
| 0199997. | Totals (Gross) | 10,840,368,630 | | 10,434,035,730 | | 406,332,900 |
| 0199998. | Reinsurance ceded | 668,427,711 | | 577,233,703 | | 91,194,007 |
| 0199999. | Life Insurance: Totals (Net) | 10,171,940,920 | | 9,856,802,027 | | 315,138,892 |
| 0200001. | 58 CSO 3% IMM 61-72 | 779 | XXX | 779 | XXX | |
| 0200002. | 58 CSO ALB 9.32% IMM 83 | 11,229 | XXX | 11,229 | XXX | |
| 0200003. | McClintok's 2.5% DEF CARVM 87-88,90-91 | 81,704 | XXX | 81,704 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0200004. | McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87 | 76,442 | XXX | 76,442 | XXX | |
| 0200005. | McClintok's 4% DEF CARVM 87 | 55,489 | XXX | 55,489 | XXX | |
| 0200006. | 37 SA 2.5% IMM 62,70,72-73,75-78 | 396,553 | XXX | 396,553 | XXX | |
| 0200007. | 37 SA 2.5% DEF NLP 72-80 | 592,512 | XXX | 592,512 | XXX | |
| 0200008. | 37 SA 2.5% DEF CARVM 66-82 | 2,036,661 | XXX | 2,036,661 | XXX | |
| 0200009. | 37 SA 3% DEF CARVM 75,79,84 | 3,304 | XXX | 3,304 | XXX | |
| 0200010. | 37 SA 3.5% IMM 53 | 975 | XXX | 975 | XXX | |
| 0200011. | 37 SA 3.5% DEF CARVM 69-70,73,75-82,90-92 | 544,716 | XXX | 544,716 | XXX | |
| 0200012. | 37 SA 4% DEF CARVM 76-85 | 121,011 | XXX | 121,011 | XXX | |
| 0200013. | 37 SA 4.5% DEF CARVM 78-81,86-87 | 58,061 | XXX | 58,061 | XXX | |
| 0200014. | 37 SA 4.77% IMM 93 | 691 | XXX | 691 | XXX | |
| 0200015. | 37 SA 5% DEF CARVM 74 | 13,378 | XXX | 13,378 | XXX | |
| 0200016. | 37 SA 5.5% DEF CARVM 75,77-79 | 83,162 | XXX | 83,162 | XXX | |
| 0200017. | 37 SA 10.75% IMM 82 | 1,546 | XXX | 1,546 | XXX | |
| 0200018. | American Annuity 3.5% DEF CARVM 66,70,80,82,84,86,89-90,92 | 212,602 | XXX | 212,602 | XXX | |
| 0200019. | 71 IAM 3% DEF CARVM 76-81,83-84,86 | 266,280 | XXX | 266,280 | XXX | |
| 0200020. | 71 IAM 3.5% IMM 80-83 | 4,673,925 | XXX | 4,673,925 | XXX | |
| 0200021. | 71 IAM 3.5% DEF CARVM 69,73-76,78-81 | 308,845 | XXX | 308,845 | XXX | |
| 0200022. | 71 IAM 4% DEF 79 | 4,857,877 | XXX | 4,857,877 | XXX | |
| 0200023. | 71 IAM 4% DEF CARVM 68-70,73-88,90-91 | 5,269,230 | XXX | 5,269,230 | XXX | |
| 0200024. | 71 IAM 4.5% DEF 79-92 | 19,296,406 | XXX | 19,296,406 | XXX | |
| 0200025. | 71 IAM 4.5% DEF CARVM 80-89 | 86,083,332 | XXX | 86,083,332 | XXX | |
| 0200026. | 71 IAM 5% DEF CARVM 73-75,78-83,86-90 | 1,527,821 | XXX | 1,527,821 | XXX | |
| 0200027. | 71 IAM 5.5% DEF 80-86 | 11,204,361 | XXX | 11,204,361 | XXX | |
| 0200028. | 71 IAM 5.5% DEF CARVM 77-80,87,94,96-97 | 32,449,479 | XXX | 32,449,479 | XXX | |
| 0200029. | 71 IAM 5.75% IMM 80 | 20,452 | XXX | 20,452 | XXX | |
| 0200030. | 71 IAM 5.75% DEF 83-85 | 1,058,577 | XXX | 1,058,577 | XXX | |
| 0200031. | 71 IAM 5.75% DEF CARVM 93 | 224,050,980 | XXX | 224,050,980 | XXX | |
| 0200032. | 71 IAM 6% DEF CARVM 75-88,95 | 1,049,576 | XXX | 1,049,576 | XXX | |
| 0200033. | 71 IAM 6.25% DEF CARVM 92 | 69,898,392 | XXX | 69,898,392 | XXX | |
| 0200034. | 71 IAM 6.5% IMM 85-86 | 36,795 | XXX | 36,795 | XXX | |
| 0200035. | 71 IAM 6.5% DEF CARVM 87,90 | 191,387,632 | XXX | 191,387,632 | XXX | |
| 0200036. | 71 IAM 6.7% IMM 90 | 7,157 | XXX | 7,157 | XXX | |
| 0200037. | 71 IAM 6.75% IMM 77,92 | 3,878 | XXX | 3,878 | XXX | |
| 0200038. | 71 IAM 6.75% DEF CARVM 91 | 176,156,163 | XXX | 176,156,163 | XXX | |
| 0200039. | 71 IAM 7% DEF CARVM 86-89 | 213,531,795 | XXX | 213,531,795 | XXX | |
| 0200040. | 71 IAM 7.15% IMM 91 | 13,305 | XXX | 13,305 | XXX | |
| 0200041. | 71 IAM 7.25% DEF CARVM 86 | 85,373,987 | XXX | 85,373,987 | XXX | |
| 0200042. | 71 IAM 7.5% IMM 84,87 | 302,832 | XXX | 302,832 | XXX | |
| 0200043. | 71 IAM 7.75% IMM 84-86 | 10,192 | XXX | 10,192 | XXX | |
| 0200044. | 71 IAM 8% DEF CARVM 84-85 | 48,345,221 | XXX | 48,345,221 | XXX | |
| 0200045. | 71 IAM 8.5% DEF CARVM 85 | 15,139,041 | XXX | 15,139,041 | XXX | |
| 0200046. | 71 IAM 9.32% IMM 83 | 1,744,742 | XXX | 1,744,742 | XXX | |
| 0200047. | 71 IAM 9.5% IMM 85 | 57,888 | XXX | 57,888 | XXX | |
| 0200048. | 71 IAM 10.75% IMM 82 | 1,838,021 | XXX | 1,838,021 | XXX | |
| 0200049. | 71 IAM 11.25% IMM 84 | 10,795,577 | XXX | 10,795,577 | XXX | |
| 0200050. | 51 GAM 3.5% DEF CARVM 84 | 26,197 | XXX | 26,197 | XXX | |
| 0200051. | 71 GAM 5.75% DEF CARVM 93 | 360,786 | XXX | | XXX | 360,786 |
| 0200052. | 71 GAM 6.25% DEF CARVM 92 | 2,517,173 | XXX | | XXX | 2,517,173 |
| 0200053. | 71 GAM 6.5% DEF CARVM 87,90 | 3,091,952 | XXX | | XXX | 3,091,952 |
| 0200054. | 71 GAM 6.75% DEF CARVM 91 | 1,369,672 | XXX | | XXX | 1,369,672 |
| 0200055. | 71 GAM 7% DEF CARVM 88-89 | 2,456,076 | XXX | | XXX | 2,456,076 |
| 0200056. | 83a 3.5% IMM 83 | 1,945,845 | XXX | 1,945,845 | XXX | |
| 0200057. | 83a 4.5% DEF CARVM 96,07-08 | 23,732,900 | XXX | 5,195,027 | XXX | 18,537,873 |
| 0200058. | 83a 4.65% IMM 98 | 35,158 | XXX | 35,158 | XXX | |
| 0200059. | 83a 4.75% DEF 99 | 82,133 | XXX | 82,133 | XXX | |
| 0200060. | 83a 4.75% DEF CARVM 95 | 10,996,639 | XXX | 10,996,639 | XXX | |
| 0200061. | 83a 4.77% IMM 93 | 8,496 | XXX | 8,496 | XXX | |
| 0200062. | 83a 4.8% IMM 97 | 42,957 | XXX | 42,957 | XXX | |
| 0200063. | 83a 5% DEF CARVM 98,09 | 13,117,522 | XXX | 13,082,006 | XXX | 35,517 |
| 0200064. | 83a 5.2% IMM 96 | 26,837 | XXX | 26,837 | XXX | |
| 0200065. | 83a 5.25% IMM 05-06,NB | 371,096,713 | XXX | 371,096,713 | XXX | |
| 0200066. | 83a 5.25% DEF 98 | 188,757 | XXX | 188,757 | XXX | |
| 0200067. | 83a 5.25% DEF CARVM 97-99 | 131,817,160 | XXX | 131,817,160 | XXX | |
| 0200068. | 83a 5.5% IMM 04,07-08 | 398,054,415 | XXX | 398,054,415 | XXX | |
| 0200069. | 83a 5.5% DEF 94,96-97 | 2,943,541 | XXX | 2,943,541 | XXX | |
| 0200070. | 83a 5.5% DEF CARVM 94,96-98 | 328,041,875 | XXX | 328,041,875 | XXX | |
| 0200071. | 83a 5.55% IMM 95 | 31,992 | XXX | 31,992 | XXX | |
| 0200072. | 83a 5.75% DEF 93,99 | 1,199,303 | XXX | 1,199,303 | XXX | |
| 0200073. | 83a 5.75% DEF CARVM 93-94,96-97,99-00 | 37,373,944 | XXX | 37,373,944 | XXX | |
| 0200074. | 83a 6% IMM 94,03,09 | 177,477,049 | XXX | 177,477,049 | XXX | |
| 0200075. | 83a 6% DEF 95 | 363,831 | XXX | 363,831 | XXX | |
| 0200076. | 83a 6% DEF CARVM 95 | 111,067,403 | XXX | 111,067,403 | XXX | |
| 0200077. | 83a 6.25% IMM 98-99 | 432,352,707 | XXX | 432,268,903 | XXX | 83,804 |
| 0200078. | 83a 6.25% DEF 87,92 | 2,573,013 | XXX | 2,573,013 | XXX | |
| 0200079. | 83a 6.25% DEF CARVM 87,92,95 | 63,796,569 | XXX | 63,796,569 | XXX | |
| 0200080. | 83a 6.5% IMM 94,02 | 325,518,929 | XXX | 325,487,234 | XXX | 31,695 |
| 0200081. | 83a 6.5% DEF 87,90 | 2,096,763 | XXX | 2,096,763 | XXX | |
| 0200082. | 83a 6.5% DEF CARVM 87,90-91 | 39,572,481 | XXX | 39,572,481 | XXX | |
| 0200083. | 83a 6.7% IMM 90 | 125,014 | XXX | 125,014 | XXX | |
| 0200084. | 83a 6.75% IMM 92,96-97,01 | 761,944,021 | XXX | 761,790,926 | XXX | 153,095 |
| 0200085. | 83a 6.75% DEF 91 | 1,949,039 | XXX | 1,949,039 | XXX | |
| 0200086. | 83a 6.75% DEF CARVM 86,91-92 | 73,056,918 | XXX | 73,056,918 | XXX | |
| 0200087. | 83a 7% IMM 78,93,00 | 527,801,614 | XXX | 527,801,614 | XXX | |
| 0200088. | 83a 7% DEF 88-89 | 2,681,305 | XXX | 2,681,305 | XXX | |
| 0200089. | 83a 7% DEF CARVM 88-89 | 36,135,873 | XXX | 36,135,873 | XXX | |
| 0200090. | 83a 7.15% IMM 91 | 22,855 | XXX | 22,855 | XXX | |
| 0200091. | 83a 7.25% IMM 95 | 338,179,401 | XXX | 338,165,044 | XXX | 14,357 |
| 0200092. | 83a 7.25% DEF CARVM 86 | 64,328 | XXX | 64,328 | XXX | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| | 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|---|
| 0200093. | 83a 7.5% IMM 87 | 18,015 | XXX | 18,015 | XXX | |
| 0200094. | 83a 7.75% IMM 85,92 | 269,595,007 | XXX | 269,595,007 | XXX | |
| 0200095. | 83a 8% IMM 87 | 247,260,219 | XXX | 247,260,219 | XXX | |
| 0200096. | 83a 8.25% IMM 90-91 | 743,995,237 | XXX | 743,995,237 | XXX | |
| 0200097. | 83a 8.5% DEF CARVM 85 | 86,331 | XXX | 86,331 | XXX | |
| 0200098. | 83a 8.75% IMM 88-89 | 560,654,457 | XXX | 560,654,457 | XXX | |
| 0200099. | 83a 9.25% IMM 86 | 75,509,268 | XXX | 75,509,268 | XXX | |
| 0200100. | 83a 9.5% IMM 85 | 23,461 | XXX | 23,461 | XXX | |
| 0200101. | 83a CIF DEF CARVM 88-98 | 254,191,996 | XXX | 254,191,996 | XXX | |
| 0200102. | 83a 11% IMM 85 | 14,196,631 | XXX | 14,196,631 | XXX | |
| 0200103. | 83a 11.25% IMM 84 | 543,709 | XXX | 543,709 | XXX | |
| 0200104. | 83 GAM 5.25% DEF CARVM 98-99 | 6,123,085 | XXX | | XXX | 6,123,085 |
| 0200105. | 83 GAM 5.5% DEF CARVM 94,96-98 | 5,125,542 | XXX | | XXX | 5,125,542 |
| 0200106. | 83 GAM 5.75% DEF CARVM 94,96-97,00 | 7,693,719 | XXX | | XXX | 7,693,719 |
| 0200107. | 83 GAM 6% DEF CARVM 95,00 | 1,517,628 | XXX | | XXX | 1,517,628 |
| 0200108. | 83 GAM 6.25% IMM 98 | 2,118,832 | XXX | | XXX | 2,118,832 |
| 0200109. | 83 GAM 6.25% DEF CARVM 95 | 7,957,328 | XXX | | XXX | 7,957,328 |
| 0200110. | 83 GAM 6.25% IMM & DEF 98 | 2,324 | XXX | | XXX | 2,324 |
| 0200111. | 83 GAM 6.5% IMM 94 | 765,459 | XXX | | XXX | 765,459 |
| 0200112. | 83 GAM 6.5% DEF CARVM 87,90 | 21,409,729 | XXX | | XXX | 21,409,729 |
| 0200113. | 83 GAM 6.5% IMM & DEF 94 | 3,383,800 | XXX | | XXX | 3,383,800 |
| 0200114. | 83 GAM 6.75% IMM 96-97 | 2,708,248 | XXX | | XXX | 2,708,248 |
| 0200115. | 83 GAM 6.75% DEF CARVM 91 | 22,968 | XXX | | XXX | 22,968 |
| 0200116. | 83 GAM 6.75% IMM & DEF 96-97 | 1,339,383 | XXX | | XXX | 1,339,383 |
| 0200117. | 83 GAM 7% IMM 93 | 682,430 | XXX | | XXX | 682,430 |
| 0200118. | 83 GAM 7% DEF CARVM 88-89 | 25,206,283 | XXX | | XXX | 25,206,283 |
| 0200119. | 83 GAM 7% IMM & DEF 93 | 11,470,830 | XXX | | XXX | 11,470,830 |
| 0200120. | 83 GAM 7.25% IMM 95 | 1,049,093 | XXX | | XXX | 1,049,093 |
| 0200121. | 83 GAM 7.25% DEF CARVM 86 | 6,839,993 | XXX | | XXX | 6,839,993 |
| 0200122. | 83 GAM 7.25% IMM & DEF 95 | 28,160,280 | XXX | | XXX | 28,160,280 |
| 0200123. | 83 GAM 7.75% IMM 92 | 804,712 | XXX | | XXX | 804,712 |
| 0200124. | 83 GAM 7.75% IMM & DEF 92 | 45,829,755 | XXX | | XXX | 45,829,755 |
| 0200125. | 83 GAM 8% IMM & DEF 87 | 118,948,692 | XXX | | XXX | 118,948,692 |
| 0200126. | 83 GAM 8.25% IMM 90-91 | 2,574,263 | XXX | | XXX | 2,574,263 |
| 0200127. | 83 GAM 8.25% IMM & DEF 90-91 | 290,405,780 | XXX | | XXX | 290,405,780 |
| 0200128. | 83 GAM 8.5% DEF CARVM 85 | 6,230,971 | XXX | | XXX | 6,230,971 |
| 0200129. | 83 GAM 8.75% IMM 88-89 | 602,654 | XXX | | XXX | 602,654 |
| 0200130. | 83 GAM 8.75% IMM & DEF 88-89 | 258,216,865 | XXX | | XXX | 258,216,865 |
| 0200131. | 83 GAM 9.25% IMM & DEF 86 | 73,790,897 | XXX | | XXX | 73,790,897 |
| 0200132. | 83 GAM CIF DEF CARVM 88-00 | 255,719,211 | XXX | | XXX | 255,719,211 |
| 0200133. | 83 GAM 11% IMM & DEF 85 | 48,710,310 | XXX | | XXX | 48,710,310 |
| 0200134. | 1994 GAR 4.5% DEF CARVM 05-06,NB | 68,585,378 | XXX | | XXX | 68,585,378 |
| 0200135. | 1994 GAR 4.75% DEF CARVM 04,07 | 82,014,378 | XXX | | XXX | 82,014,378 |
| 0200136. | 1994 GAR 5% DEF CARVM 03,09 | 37,727,019 | XXX | | XXX | 37,727,019 |
| 0200137. | 1994 GAR 5.25% IMM 05-06,NB | 61,173,909 | XXX | | XXX | 61,173,909 |
| 0200138. | 1994 GAR 5.25% DEF CARVM 02 | 3,501,528 | XXX | | XXX | 3,501,528 |
| 0200139. | 1994 GAR 5.5% IMM 04,07-08 | 34,640,092 | XXX | | XXX | 34,640,092 |
| 0200140. | 1994 GAR 5.5% DEF CARVM 01-02,08 | 18,821,000 | XXX | | XXX | 18,821,000 |
| 0200141. | 1994 GAR 6% IMM 03,09 | 25,580,935 | XXX | | XXX | 25,580,935 |
| 0200142. | 1994 GAR 6.25% IMM 99 | 906,796 | XXX | | XXX | 906,796 |
| 0200143. | 1994 GAR 6.5% IMM 02 | 4,317,226 | XXX | | XXX | 4,317,226 |
| 0200144. | 1994 GAR 6.75% IMM 01 | 2,325,002 | XXX | | XXX | 2,325,002 |
| 0200145. | 1994 GAR 7% IMM 00 | 1,285,923 | XXX | | XXX | 1,285,923 |
| 0200146. | 1994 GAR CIF DEF CARVM 00-NB | 2,102,582,326 | XXX | | XXX | 2,102,582,326 |
| 0200147. | 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-NB | 5,034,091,343 | XXX | 2,721,289,073 | XXX | 2,312,802,271 |
| 0200148. | a-2000 4.25% DEF CARVM NB | 32,798 | XXX | 32,798 | XXX | |
| 0200149. | a-2000 4.5% DEF CARVM 05-07,NB | 1,238,729,400 | XXX | 1,219,372,978 | XXX | 19,356,422 |
| 0200150. | a-2000 4.75% DEF CARVM 03-04,07-08 | 848,353,430 | XXX | 819,088,985 | XXX | 29,264,445 |
| 0200151. | a-2000 4.94% IMM 02 | 266,405 | XXX | 266,405 | XXX | |
| 0200152. | a-2000 5% DEF CARVM 98-99,03,09 | 914,020,476 | XXX | 841,687,794 | XXX | 72,332,682 |
| 0200153. | a-2000 5.15% IMM 99 | 28,009 | XXX | 28,009 | XXX | |
| 0200154. | a-2000 5.25% IMM 01,05-06,NB | 402,850,290 | XXX | 285,221,566 | XXX | 117,628,723 |
| 0200155. | a-2000 5.25% DEF CARVM 98-99,02 | 381,894,728 | XXX | 335,040,816 | XXX | 46,853,912 |
| 0200156. | a-2000 5.5% IMM 04,07-08,NB | 207,021,112 | XXX | 195,662,226 | XXX | 11,358,886 |
| 0200157. | a-2000 5.5% DEF CARVM 94,96-97,99-02,08 | 601,901,563 | XXX | 489,573,662 | XXX | 112,327,901 |
| 0200158. | a-2000 5.75% IMM 03 | 17,873 | XXX | 17,873 | XXX | |
| 0200159. | a-2000 5.75% DEF CARVM 93,00-01 | 205,387,254 | XXX | 158,664,517 | XXX | 46,722,737 |
| 0200160. | a-2000 5.77% IMM 00 | 138,332 | XXX | 138,332 | XXX | |
| 0200161. | a-2000 6% IMM 03,09 | 303,822,279 | XXX | 252,694,230 | XXX | 51,128,049 |
| 0200162. | a-2000 6% DEF CARVM 95,00 | 6,300,862 | XXX | 3,889,730 | XXX | 2,411,133 |
| 0200163. | a-2000 6.25% IMM 99 | 18,415,368 | XXX | 18,341,176 | XXX | 74,192 |
| 0200164. | a-2000 6.25% DEF CARVM 92 | 3,510,585 | XXX | 521,952 | XXX | 2,988,633 |
| 0200165. | a-2000 6.5% IMM 02 | 174,145,175 | XXX | 172,486,324 | XXX | 1,658,851 |
| 0200166. | a-2000 6.5% DEF CARVM 87,90 | 1,883,014 | XXX | 1,779,122 | XXX | 103,891 |
| 0200167. | a-2000 6.75% IMM 01 | 68,451,130 | XXX | 66,262,690 | XXX | 2,188,440 |
| 0200168. | a-2000 6.75% DEF CARVM 91 | 2,324,406 | XXX | 302,512 | XXX | 2,021,894 |
| 0200169. | a-2000 7% IMM 00 | 29,786,569 | XXX | 28,085,023 | XXX | 1,701,546 |
| 0200170. | a-2000 7% DEF CARVM 88-89 | 352,965 | XXX | 352,965 | XXX | |
| 0200171. | a-2000 7.25% DEF CARVM 86 | 819,954 | XXX | 819,954 | XXX | |
| 0200172. | a-2000 8.5% DEF CARVM 84-85 | 771,344 | XXX | 771,344 | XXX | |
| 0200173. | a-2000 CIF DEF CARVM 99-NB | 8,950,837,943 | XXX | 8,950,837,943 | XXX | |
| 0200174. | a-2000 CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 | 2,314,871,456 | XXX | 1,253,026,449 | XXX | 1,061,845,007 |
| 0200175. | Actuarial Guideline 43 Additional Reserve 92-95,97-99 | 567,115,651 | XXX | 256,384,583 | XXX | 310,731,068 |
| 0200176. | 5.25% IMM 06 | 93,070 | XXX | 93,070 | XXX | |
| 0200177. | 6.5% IMM 94 | 19,780 | XXX | 19,780 | XXX | |
| 0200178. | 6.75% IMM 96 | 19,562 | XXX | 19,562 | XXX | |
| 0299997. | Totals (Gross) | 33,561,608,759 | XXX | 25,648,583,499 | XXX | 7,913,025,260 |
| 0299998. | Reinsurance ceded | 1,497,801,991 | XXX | 661,326,898 | XXX | 836,475,093 |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0299999. Annuities: Totals (Net) | 32,063,806,768 | XXX | 24,987,256,601 | XXX | 7,076,550,167 |
| 0300001. 71 IAM 9.32% IMM 83 | 392,480 | | 392,480 | | |
| 0300002. 83a 6.25% IMM 98 | 70,296 | | 70,296 | | |
| 0300003. 83a 6.5% IMM 94 | 22,774 | | 22,774 | | |
| 0300004. 83a 6.75% IMM 96-97 | 47,058 | | 47,058 | | |
| 0300005. 83a 7.25% IMM 95 | 11,437 | | 11,437 | | |
| 0300006. a-2000 5.25% IMM 05 | 19,863 | | 19,863 | | |
| 0300007. a-2000 5.5% IMM 04 | 214,928 | | 214,928 | | |
| 0300008. a-2000 6.25% IMM 99 | 31,968 | | 31,968 | | |
| 0300009. a-2000 6.75% IMM 01 | 99,369 | | 99,369 | | |
| 0300010. a-2000 7% IMM 00 | 154,843 | | 154,843 | | |
| 0399997. Totals (Gross) | 1,065,016 | | 1,065,016 | | |
| 0399998. Reinsurance ceded | | | | | |
| 0399999. SCWLC: Totals (Net) | 1,065,016 | | 1,065,016 | | |
| 0400001. 51 ADB W/ 58 CSO 3% ANN CRF 60-84 | 2,166 | | 2,107 | | 59 |
| 0400002. 51 ADB W/ 58 CSO 3% ANN CRF ALB 67-68,72-74,76,78,80,82-84,86,95-96,98-01 | 2,663 | | 2,661 | | 2 |
| 0400003. 59 ADB W/ 58 CSO 2.5% ANN CRF 59-04,06 | 569,115 | | 567,443 | | 1,672 |
| 0400004. 59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,81-NB | 225,199 | | 224,761 | | 438 |
| 0400005. 59 ADB W/ 58 CSO 3.5% MO CRF 71-81,88 | 190,173 | | 190,173 | | |
| 0400006. 59 ADB W/ 58 CSO 4.5% ANN CRF 73,81-93,95-96 | 157,074 | | 157,074 | | |
| 0400007. 59 ADB W/ 01 CSO 4% ANN CRF ALB NB | 758 | | 758 | | |
| 0400008. 59 ADB W/ 80 CSO 3% ANN CRF 58-64 | 263 | | 263 | | |
| 0400009. 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB | 1,171 | | 1,171 | | |
| 0400010. 59 ADB W/ 80 CSO 4.5% ANN CRF 87,89-05 | 26,081 | | 26,081 | | |
| 0400011. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 94-05 | 39,625 | | 39,625 | | |
| 0400012. 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05 | 131,329 | | 131,329 | | |
| 0400013. 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 99-02 | 212 | | 212 | | |
| 0400014. 59 ADB W/ 80 CSO 5% ANN CRF 84-01 | 75,992 | | 75,992 | | |
| 0400015. 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94 | 13,906 | | 13,906 | | |
| 0400016. 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 94 | 15,923 | | 15,923 | | |
| 0400017. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB 91-94 | 835 | | 835 | | |
| 0400018. 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98 | 272 | | 272 | | |
| 0400019. 59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03-04,06,08-09 | 76,329 | | 76,329 | | |
| 0400020. 59 ADB W/ 80 CSO 5.5% ANN CRF ALB 91-93 | 10,329 | | 10,329 | | |
| 0400021. 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88 | 20,006 | | 20,006 | | |
| 0400022. 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-NB | 13,731 | | 13,731 | | |
| 0499997. Totals (Gross) | 1,573,152 | | 1,570,981 | | 2,171 |
| 0499998. Reinsurance ceded | | | | | |
| 0499999. Accidental Death Benefits: Totals (Net) | 1,573,152 | | 1,570,981 | | 2,171 |
| 0500001. 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,59,61,64,67-82,84-92 | 6,317 | | 6,317 | | |
| 0500002. 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88 | 141 | | 141 | | |
| 0500003. 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01 | 2,100 | | 2,100 | | |
| 0500004. 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01 | 2,581 | | 2,581 | | |
| 0500005. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% | 1,639,963 | | 1,639,963 | | |
| 0500006. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 71-78,80-NB | 105,380 | | 100,418 | | 4,963 |
| 0500007. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 64,66-73 | 29,496 | | 29,496 | | |
| 0500008. 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81 | 226,655 | | 226,655 | | |
| 0500009. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 61,63-64,66-04,06,NB | 2,329,232 | | 2,280,713 | | 48,519 |
| 0500010. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 73,81-90,92-01,03,09 | 354,179 | | 354,179 | | |
| 0500011. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB | 4,155 | | 4,155 | | |
| 0500012. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 87,89-05 | 32,451 | | 32,451 | | |
| 0500013. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB | 165,481 | | 165,481 | | |
| 0500014. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99 | 83 | | 83 | | |
| 0500015. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94 | 861 | | 861 | | |
| 0500016. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99 | 35,542 | | 35,542 | | |
| 0500017. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 91-98 | 7,845 | | 7,845 | | |
| 0500018. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01-04,06-07,09 | 188,238 | | 188,238 | | |
| 0500019. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-93 | 41,909 | | 41,909 | | |
| 0500020. 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88 | 96,136 | | 96,136 | | |
| 0500021. 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-NB | 110,822 | | 110,822 | | |
| 0500022. 26 Class (3) 150% W/ 41 CSO 3% MOD 59-60 | 7 | | 7 | | |
| 0500023. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03 | 164,786 | | 148,833 | | 15,953 |
| 0500024. CI 4% 2-YR FPT NB | 16,258 | | 16,258 | | |
| 0599997. Totals (Gross) | 5,560,618 | | 5,491,183 | | 69,435 |
| 0599998. Reinsurance ceded | 307,219 | | 307,219 | | |
| 0599999. Disability-Active Lives: Totals (Net) | 5,253,400 | | 5,183,965 | | 69,435 |
| 0600001. 26-33 INTERCO DISA W/ 41 CSO 3% | 9,727 | | 9,727 | | |
| 0600002. 52 INTERCO DISA W/ 58 CSO 2.5% | 2,813 | | 2,813 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0600003. 52 INTERCO DISA W/ 58 CSO 3% 83-01 | 103,032 | | 103,032 | | |
| 0600004. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% | 5,154,433 | | 5,154,433 | | |
| 0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 48-NB | 4,538,865 | | 4,538,694 | | 171 |
| 0600006. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB | 20,489,943 | | 20,489,943 | | |
| 0600007. 70 INTERCO DISA 2% | 219,483 | | | | 219,483 |
| 0600008. 70 INTERCO DISA 3% | 61,883 | | | | 61,883 |
| 0600009. 70 INTERCO DISA 3.5% | 2,578 | | | | 2,578 |
| 0600010. 70 INTERCO DISA 4.5% 84-88 | 587,434 | | | | 587,434 |
| 0600011. 26 Class (3) W/ 41 CSO 3% 57-62 | 20,865 | | 20,865 | | |
| 0699997. Totals (Gross) | 31,191,056 | | 30,319,508 | | 871,548 |
| 0699998. Reinsurance ceded | 1,274,070 | | 467,153 | | 806,917 |
| 0699999. Disability-Disabled Lives: Totals (Net) | 29,916,985 | | 29,852,354 | | 64,631 |
| 0700001. Deficiency Reserve | 94,707,383 | | 94,214,944 | | 492,439 |
| 0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium | 23,726,424 | | 23,561,229 | | 165,195 |
| 0700003. Cash Surrender Value in Excess of Reserve | 9,132,811 | | 9,132,811 | | |
| 0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies | 25,473,516 | | 24,554,247 | | 919,270 |
| 0799997. Totals (Gross) | 153,040,135 | | 151,463,231 | | 1,576,905 |
| 0799998. Reinsurance ceded | 50,940,053 | | 50,937,375 | | 2,678 |
| 0799999. Miscellaneous Reserves: Totals (Net) | 102,100,083 | | 100,525,856 | | 1,574,227 |
| 9999999. Totals (Net) - Page 3, Line 1 | 42,375,656,323 | | 34,982,256,799 | | 7,393,399,524 |

# EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [ X ]

1.2 If not, state which kind is issued.
Non-participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [ X ]

2.2 If not, state which kind is issued.
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [ X ] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [ X ]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
3%

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ X ] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 2,544,836,136

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 3,692,174,846

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

7.3 State the amount of reserves established for this business: ..... $

7.4 Identify where the reserves are reported in the blank:

# EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

| 1 | Valuation Basis | | 4 |
|---|---|---|---|
| | 2 | 3 | |
| Description of Valuation Class | Changed From | Changed To | Increase in Actuarial Reserve Due to Change |
| NONE | | | |
| 9999999 - Total (Column 4, only) | | | |

**ALLSTATE LIFE INSURANCE COMPANY**
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2010

A. Determination Procedures

This section sets out the determination procedures for all products with non-guaranteed elements which have not been previously reported.

Life

In 2010 the Company did not introduce any new fixed life plans.

Fixed Annuities

In 2010, the Company did not introduce any new fixed annuity plans.

Equity Linked Annuities and Equity Indexed Annuities

In 2010, the Company introduced a single premium deferred equity linked annuity contract, RightFit. After the initial Investment Option Period, the maturity value may be applied to an Income Plan or transferred to the Access Account. The non-guaranteed elements in this contract are the interest rates used to determine the fixed payment income factors and the underlying cap rates, the Maximum Investment Performance Rates and the Maximum Access Account Performance Rates. Withdrawals during the Investment Option Period are subject to a market value adjustment.

The underlying maximum performance rates are based on target pricing spreads that are determined to meet profit goals within acceptable risk parameters. The original purchase payment receives the current credited rate structure for new business. These rates may be changed on each contract anniversary, or for the Access Account, at the beginning of each Access Account year, subject to contractually guaranteed minimum rates.

The interest rates used to determine the fixed payment income factors vary by the payout duration at the payout start date. The income factors are subject to the guaranteed minimum basis, interest and mortality, if applicable as stated in the contract.

Variable Annuities

*In 2010, the Company did not introduce any new variable annuity plans. During 2006, the Company reinsured its inforce variable annuity business as well as any newly issued variable annuity business.*

Immediate Annuities

In 2010, the Company did not introduce any new Immediate Annuity plans.

* * * * * * *

Reinsurance assumed

Various reinsurance assumed products have nonguaranteed elements (these include universal life, single premium whole life, and deferred annuity policies). The Company follows the determination of nonguaranteed elements as set by the ceding companies. The responses provided here are in respect of the direct business.

B. Interrogatories in Regard to Direct Business

1. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements on new or existing business authorized for illustration by the company? If yes, describe the changes that were made.

*Yes. Illustrated values reflect the credited interest rates in effect at the time of illustration. These rates change from time to time according to the determination procedures described herein or previously reported.*

*Also, the mortality and interest rates used to determine fixed payment income factors for annuitizations on deferred, immediate, and structured settlement annuity business were updated periodically to reflect mortality improvement and the prevailing interest rates at the time of such annuitizations.*

2. Since this statement was last filed, have there been any changes in the values of non-guaranteed elements actually charged or credited? If yes, describe changes that were made.

*Yes.* In addition to the credited interest rate changes described below, the cost of insurance rate increase described in the 2009 report on some closed blocks of single premium life business (LU990 series) and (NLU67/NLU68 series) continued in 2010, effective on policy anniversaries through 7/23/2010. The charges were described and reflected on policyholder annual statements.

*Credited interest rates were changed for certain universal life and annuity plans during 2010 as described below.*

Life

*Credited rates offered on Universal Life (UL) plans varied over a range from 4.50% to 5.50%.*

*The participation rate for Equity Indexed UL has been 60%, and cap rates have been 9%.*

*Credited rates offered on new single premium life have varied over a range from 2.00% to 4.75%.*

Fixed Annuities

*Credited rates offered on new and renewing Flexible Premium Deferred Annuities (FPDA) and Single Premium Deferred Annuities (SPDA) have varied over a range from .50% to 5.00%. Credited rates offered on new and renewing Flexible Premium Deferred Annuities (FPDA), and Single Premium Deferred Annuities (SPDA) with Market Value Adjustment (MVA) have varied over a range of .15% to 4.25%. The participation rate for new and renewing Treasury Linked Annuities (T-Link) have ranges from 25%-100%.*

Equity Linked Annuities

*The participation rate for new Equity Linked Annuities has been 100% and cap rates have varied over a range from 2.00% to 13.50%.*

Equity Indexed Annuities

*The participation rate for new and renewing Equity Indexed Annuities (EIA) have ranged from 60% to 100% and cap rates have varied over a range from 2.00% to 8%.*

Variable Annuities

*Credited rates offered on new and renewing Variable Annuity (VA) Fixed Accounts have varied over a range from 1.00% to 3.00%.*

3. Indicate to what extent any changes described in 1 or 2 vary from the policy and/or general methods and procedures last reported for the affected contracts.

   *Default experience in most cases exceeds original pricing. This has been taken into account and negatively impacted crediting rates.*

4. Are the anticipated experience factors underlying any non-guaranteed elements different from current experience? If yes, describe in general terms the way in which future experience is anticipated to differ from current experience and the non-guaranteed element factors which are affected by such anticipation.

   *As interest rates change from current levels, this will cause the portfolio yields to change. For products whose credited rates are, in part, targeted to be a spread off of the portfolio rate, this would be considered in the future setting of the non-guaranteed elements.*

5. State whether anticipated investment income experience factors are based on a (a) portfolio average approach, (b) an investment generation approach, or (c) other. If (b) or (c), describe the general basis used, including the investment generation groupings.

   *Methods (a), (b), and (c) are used. Each product will employ only one of the methods.*

   *An investment generation approach is used to determine interest rates for most variable annuity fixed accounts. Each block of new or renewal premiums constitutes an investment generation grouping for the purposes of determining interest crediting rates.*

   *For deferred fixed annuities and SPL, (c) other is used. A modified investment generation approach is used where a proxy for gross investment income is derived for each contract class. For deferred fixed annuities contract class is defined as payments applied to the same initial interest rate guarantee period for a week or longer period depending on current market rates. For products where a new surrender charge or MVA period begins after the initial guarantee period these will be treated as a rollover of funds. For SPL, contract class is defined similarly to deferred annuities except that the concept of an initial interest rate guarantee period does not apply to SPL.*

   *A portfolio average approach is used for all other products and the fixed accounts of one variable annuity. Assets are formally segmented by major product groupings for internal management purposes. Anticipated investment income experience is then based on the performance of the relevant asset segment portfolios.*

6. Describe how the company allocates anticipated experience among its various classes of business.

   *The company allocates anticipated experience among its various classes of business as follows:*

   - *Mortality experience is monitored separately for life and annuity products.*
   - *Withdrawals and loan utilization are based on recent company experience.*
   - *Expenses are based on unit expenses developed from recent experience.*

7. Do the undersigned believe there is substantial probability that illustrations authorized by the company to be presented on new and existing business cannot be supported by currently anticipated experience? If yes, indicate which classes and explain.

   *No.*

8. Describe any aspects of the determination of non-guaranteed elements not covered above that involve material departures from the actuarial principles and practices of the American Academy of Actuaries applicable to the determination of non-guaranteed elements.

   *None.*

C. Internal Actuarial Opinion

We have examined the actuarial assumptions and methods used in determining non-guaranteed elements for the individual life insurance and annuity policies of the company used for delivery in the United States. The non-guaranteed elements included are those:

i) Paid, credited, charged or determined in 2010 and

ii) Authorized by the company to be illustrated on new and existing business during 2010.

Our examination included such review of the actuarial assumptions and methods of the underlying basic records and such tests of the actuarial calculations as we considered necessary. In our opinion with respect to our specific product responsibilities, the non-guaranteed elements described above have been determined in accordance with generally accepted actuarial principles and practices applicable to the determination of non-guaranteed elements.

| | | | |
|---|---|---|---|
| Life: | Dean Way, FSA, MAAA<br>Sr. Actuary & Director | Dean Way<br>Signature | 1-24-2011<br>Date |
| Deferred Annuities: | Robert Koth, FSA, MAAA<br>Sr. Actuary & Director | Robert Koth<br>Signature | 1-26-2011<br>Date |
| Payout Annuities: | Robert Koth, FSA, MAAA<br>Sr. Actuary & Director | Robert Koth<br>Signature | 1-26-2011<br>Date |

ALLSTATE LIFE INSURANCE COMPANY

12/31/10 Exhibit 5, Interrogatory 6.2

Method Employed in the Valuation of Substandard Annuities

Substandard mortality is incorporated into the valuation in accordance with Guideline IX-A and C. In all other respects the methods employed are identical to those that are used for similar contracts issued on a standard basis.

# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

| | | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | 5 | 6 | 7 | 8 | 9 |
| | | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| | ACTIVE LIFE RESERVE | | | | | | | | | |
| 1. | Unearned premium reserves | 10,401,667 | 3,611,243 | | | 4,892 | 6,665,112 | 4,975 | 113,284 | 2,161 |
| 2. | Additional contract reserves (a) | 252,074,954 | 118,626,371 | | | 176,903 | 133,217,530 | 2,064 | | 52,087 |
| 3. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | |
| 4. | Reserve for future contingent benefits | | | | | | | | | |
| 5. | Reserve for rate credits | | | | | | | | | |
| 6. | Aggregate write-ins for reserves | | | | | | | | | |
| 7. | Totals (Gross) | 262,476,622 | 122,237,614 | | | 181,795 | 139,882,642 | 7,039 | 113,284 | 54,248 |
| 8. | Reinsurance ceded | 73,685,908 | 69,424,296 | | | 24,585 | 4,069,495 | | 113,284 | 54,248 |
| 9. | Totals (Net) | 188,790,714 | 52,813,318 | | | 157,210 | 135,813,147 | 7,039 | | |
| | CLAIM RESERVE | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 18,634,847 | 14,463,359 | 683,546 | | 106,968 | 3,368,911 | 12,063 | | |
| 11. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | |
| 12. | Reserve for future contingent benefits | | | | | | | | | |
| 13. | Aggregate write-ins for reserves | | | | | | | | | |
| 14. | Totals (Gross) | 18,634,847 | 14,463,359 | 683,546 | | 106,968 | 3,368,911 | 12,063 | | |
| 15. | Reinsurance ceded | 1,711,522 | 964,652 | 683,546 | | 63,324 | | | | |
| 16. | Totals (Net) | 16,923,325 | 13,498,707 | | | 43,644 | 3,368,911 | 12,063 | | |
| 17. | TOTAL (Net) | 205,714,039 | 66,312,025 | | | 200,854 | 139,182,058 | 19,102 | | |
| 18. | TABULAR FUND INTEREST | 8,763,911 | 3,426,635 | | | 6,606 | 5,330,327 | 343 | | |
| | DETAILS OF WRITE-INS | | | | | | | | | |
| 0601. | | | | | | | | | | |
| 0602. | | | | | | | | | | |
| 0603. | | | | | | | | | | |
| 0698. | Summary of remaining write-ins for Line 6 from overflow page | | | | | | | | | |
| 0699. | TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) | | | | | | | | | |
| 1301. | | | | | | | | | | |
| 1302. | | | | | | | | | | |
| 1303. | | | | | | | | | | |
| 1398. | Summary of remaining write-ins for Line 13 from overflow page | | | | | | | | | |
| 1399. | TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | | | | | |

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

**EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES**

**ALLSTATE LIFE INSURANCE COMPANY**

**VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES**

**December 31, 2010**

1. Hospital Income (old HIP)
    a. Morbidity: 1956 Inter-Company Hospital Table
    b. Mortality: 1958 CSO
    c. Interest: 3%
    d. Method: 2 Year Preliminary Term

2. Long Term Care (LTC)
    a. Morbidity: 1985 National Nursing Home Survey Utilization Data and the 1984-1991 LTC Intercompany Study (90%)
    b. Mortality: 1983 GAM
    c. Interest: 4.5%
    d. Method: 2 Year FPT, Mid-terminal reserves

3. Return of Premium for AD&D -- 1994 and prior
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 5%
    c. Method: 2 Year Preliminary Term

4. Return of Premium for AD&D -- 1995 issues to current
    a. Lapse Rate: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term

5. New HIP
    a. Morbidity: Pricing loaded 10% with experienced cumulative antiselection
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

6. Flex AD
    a. Morbidity: 1959 ADB Table
    b. Mortality: 1980 CSO
    c. Interest: 4.5%
    d. Method: 2 Year Preliminary Term
    e. Lapse: Minimum (80% of pricing lapse rate*, 8%)
        *rate varies by year

7. Disability 1
    a. Morbidity: 1985 CIDA ULTIMATE
    b. Interest: 4.00%-5.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

8. Disability 2
    a. Morbidity: 64CDT Disability Table
    b. Interest: 3.00%
    c. Method: 2 Year Full Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate, 8%)

**ALLSTATE LIFE INSURANCE COMPANY**
**EXHIBIT 6, Line 16 - 2010**
**Additional Information For Certain Annual Statement Reserves**

| Exhibit 6 Column | Policy Coverage | Annual Statement Reserve | Discounted At Interest? |
|---|---|---|---|
| 1 | All | $16,923,325 | n/a |
| 2 | Disability Income | 0 | YES* |
| 2 | Medical | 13,498,707 | YES* |
| 5 | Disability Income | 43,644 | YES* |
| 6 | Disability Income | 3,368,911 | YES* |
| 7 | Disability Income | 12,063 | YES* |

* Valuation standards and amounts of discount for these reserves are on page 2.

## ALLSTATE LIFE INSURANCE COMPANY
## EXHIBIT 6, Line 16 - 2010
## Page 2 - Additional Information For Certain Annual Statement Reserves

| Exhibit 6 Column | Description | Incurral Year | Mortality Table | Morbidity Table | Interest Rate | Annual Statement Reserve | Reserve** Without Discounting | Amount of Discount |
|---|---|---|---|---|---|---|---|---|
| 2 | Medical | 1999 | None | 90% of the | 4.50% | 0 | 0 | 0 |
| | | 2000 | None | 1985 National | 4.50% | 0 | 0 | 0 |
| | | 2001 | None | Nursing Home | 4.50% | 0 | 0 | 0 |
| | | 2002 | None | Survey | 4.50% | 0 | 0 | 0 |
| | | 2003 | None | | 4.50% | 0 | 0 | 0 |
| | | 2004 | None | | 4.50% | 0 | 0 | 0 |
| | | 2005 | None | | 4.50% | 131,560 | 138,801 | 7,241 |
| | | 2006 | None | | 4.00% | 776,579 | 819,320 | 42,741 |
| | | 2007 | None | | 4.00% | 1,209,868 | 1,276,457 | 66,589 |
| | | 2008 | None | | 4.00% | 2,453,539 | 2,588,576 | 135,037 |
| | | 2009 | None | | 4.00% | 4,142,966 | 4,370,984 | 228,018 |
| | | 2010 | None | | 4.00% | 4,784,195 | 5,047,505 | 263,310 |
| | | | | | **Subtotal** | **$13,498,707** | **$14,241,643** | **$742,936** |
| 5 | | Various | None | | 3.00% | 43,644 | 43,782 | 138 |
| 6 | | Various | None | | 3.00% | 3,368,911 | 3,379,577 | 10,666 |
| 7 | | Various | None | | 3.00% | 12,063 | 12,101 | 38 |
| **GRAND TOTAL** | | | | | | **$16,923,325** | **$17,677,103** | **$753,778** |

** Computed as if interest rate is 0%.

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 7,228,677,466 | | 2,429,022,025 | 1,268,449 | | 4,798,386,992 |
| 2. Deposits received during the year | 135,232,433 | | 102,082,599 | 221,403 | | 32,928,430 |
| 3. Investment earnings credited to the account | 228,568,792 | | 140,832,635 | 50,002 | | 87,686,155 |
| 4. Other net change in reserves | | | | | | |
| 5. Fees and other charges assessed | 6,078,934 | | 6,078,934 | | | |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 2,153,899,447 | | 268,901,745 | 370,431 | | 1,884,627,271 |
| 8. Other net transfers to or (from) Separate Accounts | | | | | | |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) | 5,432,500,309 | | 2,396,956,581 | 1,169,423 | | 3,034,374,306 |
| 10. Reinsurance balance at the beginning of the year | 285,427,568 | | 275,737,292 | 3,757,566 | 3,456,942 | 2,475,769 |
| 11. Net change in reinsurance assumed | (43,696,320) | | (44,113,200) | 830,460 | (101,215) | (312,365) |
| 12. Net change in reinsurance ceded | (295,383) | | | | | (295,383) |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | 242,026,631 | | 231,624,092 | 4,588,026 | 3,355,727 | 2,458,786 |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 5,674,526,940 | | 2,628,580,673 | 5,757,448 | 3,355,727 | 3,036,833,092 |

# EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

**PART 1 - Liability End of Current Year**

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other |
| 1. Due and unpaid: | | | | | | | | | | | | |
| | 1.1 Direct | 2,160,425 | | | 1,458,626 | | | | 701,799 | | | |
| | 1.2 Reinsurance assumed | 196,325 | | | 75,695 | | | | 120,630 | | | |
| | 1.3 Reinsurance ceded | | | | | | | | | | | |
| | 1.4 Net | 2,356,749 | | | 1,534,321 | | | | 822,429 | | | |
| 2. In course of settlement: | | | | | | | | | | | | |
| 2.1 Resisted | 2.11 Direct | 500,000 | | 500,000 | | | | | | | | |
| | 2.12 Reinsurance assumed | 7,574,495 | | 7,574,495 | | | | | | | | |
| | 2.13 Reinsurance ceded | 4,099,495 | | 4,099,495 | | | | | | | | |
| | 2.14 Net | 3,975,000 | | (b) 3,975,000 | (b) | | (b) | (b) | | | | |
| 2.2 Other | 2.21 Direct | 40,004,670 | | 35,191,289 | | | | 1,767,981 | | 2,795,400 | | 250,000 |
| | 2.22 Reinsurance assumed | 63,758,014 | | 62,253,881 | | | | 426,837 | | | | 1,077,296 |
| | 2.23 Reinsurance ceded | 17,693,994 | | 13,620,451 | | | | 1,028,144 | | 2,795,400 | | 250,000 |
| | 2.24 Net | 86,068,689 | | (b) 83,824,719 | (b) | | (b) | (b) 1,166,674 | | (b) | (b) | (b) 1,077,296 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | 27,095,556 | | 11,904,176 | | | 405,846 | 4,120,387 | | 8,730,349 | 1,011,750 | 923,048 |
| | 3.2 Reinsurance assumed | 25,770,417 | | 15,372,299 | | | | 13,500 | | | | 10,384,618 |
| | 3.3 Reinsurance ceded | 14,013,548 | | 110,669 | | | 405,846 | 4,061,645 | | 7,655,068 | 1,011,750 | 768,570 |
| | 3.4 Net | 38,852,425 | | (b) 27,165,806 | (b) | | (b) | (b) 72,242 | | (b) 1,075,281 | (b) | (b) 10,539,097 |
| 4. TOTALS | 4.1 Direct | 69,760,651 | | 47,595,465 | 1,458,626 | | 405,846 | 5,888,368 | 701,799 | 11,525,749 | 1,011,750 | 1,173,048 |
| | 4.2 Reinsurance assumed | 97,299,251 | | 85,200,675 | 75,695 | | | 440,337 | 120,630 | | | 11,461,914 |
| | 4.3 Reinsurance ceded | 35,807,038 | | 17,830,615 | | | 405,846 | 5,089,789 | | 10,450,468 | 1,011,750 | 1,018,570 |
| | 4.4 Net | 131,252,864 | (a) | (a) 114,965,525 | 1,534,321 | | | (a) 1,238,916 | 822,429 | 1,075,281 | | 11,616,393 |

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ 3,901,206 in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 29,852,354
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ 64,631 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 13,498,707
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 3,424,618 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

# EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

**PART 2 - Incurred During the Year**

| | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 |
| | Total | Industrial Life (a) | Life Insurance (b) | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (c) | Annuities | Group | Credit (Group and Individual) | Other |
| 1. Settlements During the Year: | | | | | | | | | | | |
| 1.1 Direct | 1,628,857,779 | | 334,464,317 | 730,589,002 | 2,419 | | 36,664,075 | 499,633,632 | 26,274,307 | | 1,230,028 |
| 1.2 Reinsurance assumed | 954,935,862 | | 362,475,272 | 485,624,989 | 119,148 | | 4,031,147 | 73,498,261 | 700 | | 29,186,346 |
| 1.3 Reinsurance ceded | 394,969,561 | | 95,254,245 | 95,292,325 | | | 28,597,266 | 155,713,273 | 19,093,836 | | 1,018,617 |
| 1.4 Net | (d) 2,188,824,080 | | 601,685,344 | 1,120,921,665 | 121,567 | | 12,097,956 | 417,418,620 | 7,181,172 | | 29,397,756 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 69,760,651 | | 47,595,465 | 1,458,626 | | 405,846 | 5,888,368 | 701,799 | 11,525,749 | 1,011,750 | 1,173,048 |
| 2.2 Reinsurance assumed | 97,299,251 | | 85,200,675 | 75,695 | | | 440,337 | 120,630 | | | 11,461,914 |
| 2.3 Reinsurance ceded | 35,807,038 | | 17,830,615 | | | 405,846 | 5,089,789 | | 10,450,468 | 1,011,750 | 1,018,570 |
| 2.4 Net | 131,252,864 | | 114,965,525 | 1,534,321 | | | 1,238,916 | 822,429 | 1,075,281 | | 11,616,393 |
| 3. Amounts recoverable from reinsurers December 31, current year | 5,682,361 | | 5,524,346 | 25,761 | | | 82,763 | 49,491 | | | |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 70,310,736 | | 38,385,855 | 2,466,275 | | 405,846 | 7,576,278 | 2,059,324 | 16,855,718 | 1,011,750 | 1,549,689 |
| 4.2 Reinsurance assumed | 80,432,148 | | 69,997,812 | 91,593 | | | 376,802 | 8,733 | | | 9,957,209 |
| 4.3 Reinsurance ceded | 39,201,064 | | 14,139,094 | | | 405,846 | 6,856,716 | | 15,430,231 | 1,011,750 | 1,357,427 |
| 4.4 Net | 111,541,819 | | 94,244,573 | 2,557,868 | | | 1,096,364 | 2,068,056 | 1,425,487 | | 10,149,471 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 5,200,340 | | 4,051,901 | 499,707 | | | 389,982 | 258,751 | | | |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 1,628,307,694 | | 343,673,927 | 729,581,352 | 2,419 | | 34,976,165 | 498,276,107 | 20,944,338 | | 853,387 |
| 6.2 Reinsurance assumed | 971,802,965 | | 377,678,135 | 485,609,091 | 119,148 | | 4,094,682 | 73,610,158 | 700 | | 30,691,051 |
| 6.3 Reinsurance ceded | 392,057,555 | | 100,418,211 | 94,818,380 | | | 26,523,120 | 155,504,012 | 14,114,073 | | 679,760 |
| 6.4 Net | 2,208,053,104 | | 620,933,851 | 1,120,372,064 | 121,567 | | 12,547,727 | 416,382,253 | 6,830,965 | | 30,864,678 |

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,497,810 in Line 1.1, $ 3,901,206 in Line 1.4.
$ 1,497,810 in Line 6.1, and $ 3,901,206 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ 3,227,836 premiums waived under total and permanent disability benefits.

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | | | |
| 2. | Stocks (Schedule D): | | | |
| | 2.1 Preferred stocks | | | |
| | 2.2 Common stocks | 17,556,572 | 16,065,218 | (1,491,354) |
| 3. | Mortgage loans on real estate (Schedule B): | | | |
| | 3.1 First liens | | | |
| | 3.2 Other than first liens | | | |
| 4. | Real estate (Schedule A): | | | |
| | 4.1 Properties occupied by the company | | | |
| | 4.2 Properties held for the production of income | | | |
| | 4.3 Properties held for sale | | | |
| 5. | Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) | | | |
| 6. | Contract loans | 1,170,205 | 1,007,350 | (162,855) |
| 7. | Derivatives | | | |
| 8. | Other invested assets (Schedule BA) | 1,190,428 | 1,417,268 | 226,840 |
| 9. | Receivables for securities | 228,816 | 3,983,948 | 3,755,132 |
| 10. | Securities lending reinvested collateral assets | | | |
| 11. | Aggregate write-ins for invested assets | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 20,146,022 | 22,473,784 | 2,327,763 |
| 13. | Title plants (for Title insurers only) | | | |
| 14. | Investment income due and accrued | 168,361 | 369,087 | 200,726 |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | | | |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | | | |
| | 15.3 Accrued retrospective premiums | | | |
| 16. | Reinsurance: | | | |
| | 16.1 Amounts recoverable from reinsurers | 324,444 | 125,000 | (199,444) |
| | 16.2 Funds held by or deposited with reinsured companies | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. | Amounts receivable relating to uninsured plans | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 | Net deferred tax asset | 304,776,142 | 378,604,380 | 73,828,238 |
| 19. | Guaranty funds receivable or on deposit | | | |
| 20. | Electronic data processing equipment and software | 606,667 | 866,667 | 260,000 |
| 21. | Furniture and equipment, including health care delivery assets | 17,533 | 20,563 | 3,030 |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | | | |
| 24. | Health care and other amounts receivable | 999,874 | 2,168,994 | 1,169,120 |
| 25. | Aggregate write-ins for other than invested assets | 563,571,818 | 569,660,861 | 6,089,043 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 890,610,860 | 974,289,336 | 83,678,476 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 890,610,860 | 974,289,336 | 83,678,476 |
| | **DETAILS OF WRITE-INS** | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | |
| 2501. | Negative interest maintenance reserve | 523,924,028 | 540,016,796 | 16,092,768 |
| 2502. | Prepaid commissions | 39,117,347 | 28,700,425 | (10,416,922) |
| 2503. | Customer receivable | 467,350 | 536,964 | 69,614 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 63,093 | 406,676 | 343,583 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 563,571,818 | 569,660,861 | 6,089,043 |

# NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Allstate Life Insurance Company ("Company") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The state of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

B. The preparation of financial statements is in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI, which requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

C. Listed below is a summary of the accounting policies that materially affect the financial statements.

**Investments**

Bonds with an NAIC designation of 1 through 5, including bank loans, which are primarily senior secured corporate loans, loan-backed and other structured securities, are stated at amortized cost using the scientific interest method. Bonds with an NAIC designation of 6 are carried at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus.

In general, loan-backed and structured securities, except agency and interest only bonds, utilize a two step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities* ("SSAP No. 43R"). Loan-backed securities are defined as pass-through certificates, collateralized mortgage obligations and other securitized loans not included in structured securities, for which the payment of interest and/or principal is directly proportional to the interest and/or principal received by the issuer from the mortgage pool or other underlying securities. Structured securities are defined as loan-backed securities which have been divided into different classes for which the payment of interest and/or principal of any class of securities has been allocated in a manner which is not proportional to interest and/or principal received. Prepayments are a variable element in the cash flow of loan-backed securities as they affect the yield and determine the expected maturity against which the yield is evaluated.

Redeemable preferred stocks are stated at amortized cost or the lower of amortized cost or fair value, depending on the assigned credit rating. Perpetual preferred stocks are carried at fair value or the lower of cost or fair value depending on the assigned credit rating. Unaffiliated common stocks are carried at fair value. For preferred stocks stated at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries, controlled and affiliated ("SCA") entities are based on the underlying statutory equity of the subsidiary and adjusted for unamortized goodwill, if applicable. Common stock investments in non-insurance SCA entities are generally recorded based on the underlying Generally Accepted Accounting Principles ("GAAP") equity of the investee, with unrealized gains or losses reflected in unassigned surplus.

Mortgage loans are carried at outstanding principal balances, net of unamortized premium or discount and book value adjustments. Book value adjustments include other-than-temporary impairment ("OTTI") adjustments. OTTI adjustments are recorded when based on the current information and events, it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell.

Cash equivalent investments are short-term, highly liquid investments, whose original maturities at the time of acquisition are three months or less. They are both readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments are carried at cost or amortized cost that approximates fair value and includes the investment of collateral received in connection with the Company's securities lending business activities and cash collateral received from counterparties related to derivative transactions. For these transactions, the Company records an offsetting liability for the Company's obligation to return the collateral or funds received.

Contract loans are carried at the unpaid principal and capitalized interest balance. Interest is capitalized into the loan balance each contract anniversary. Loans deemed uncollectible are written off. Loans in excess of cash value are nonadmitted.

Other invested assets include investments in joint ventures, limited partnerships and limited liability companies. They are generally recorded based on the underlying GAAP equity of the investee, with unrealized gains or losses reflected in unassigned surplus. Limited partnerships include low income housing tax credit ("LIHTC") property investments, which qualify as SCA entities in accordance with SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP No. 97). LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits. Other invested assets also include investments in collateral loans which are unconditional obligations for the payment of money secured by the pledge of an investment. Collateral loans are carried at the outstanding principal balance and any related accrued interest.

Investment income consists primarily of interest and is recognized on an accrual basis using the effective yield method. Interest income for certain loan-backed and structured securities is determined considering estimated principal repayments obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For beneficial interests in securitized financial assets not of high credit quality, the effective yield is recalculated on a prospective basis. For all other loan-backed and structured securities the effective yield is recalculated on the retrospective basis. In periods subsequent to the recognition of an OTTI on a bond or mortgage loan, the Company accounts for the impaired asset as if it had been purchased on the measurement date of the impairment. The difference between the new amortized cost basis and the cash flows expected to be collected are accreted as interest income. Accrual of income is suspended for OTTI bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in the fair value and settlements of certain derivatives. Realized capital gains and losses on investment sales include calls and prepayments and are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each security whose carrying values may be OTTI. For bonds, excluding loan-backed and structured securities, in an unrealized loss position, the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is other than temporary and the Company recognizes a realized loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is specific to an issuer's fundamental credit difficulties, the decline is other than temporary and a write-down of the amortized cost to the fair value is required.

For loan-backed and structured securities, the Company first assesses whether management with the appropriate authority has made a decision to sell each loan-backed and structured security in an unrealized loss position. If the determination is made to sell a particular loan-backed or structured security in an unrealized loss position, the security's decline in fair value is other than temporary and recognized in

# NOTES TO FINANCIAL STATEMENTS

realized capital losses. If management has not made the decision to sell the loan-backed or structured security, then an evaluation of whether there is the intent and ability to retain the security for a period of time sufficient to recover amortized cost is required. If management does not have the intent and ability to retain the loan-backed and structured security for the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred. If management intends to hold the security, an evaluation of whether the entire amortized cost is expected to be recovered is needed. To determine if the amortized cost will be recovered, the present value of cash flows expected to be collected, discounted at the security's effective interest rate, is compared to amortized cost. When the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is OTTI and a realized capital loss is recognized for the difference between the amortized cost and the discounted present value of the cash flows expected to be collected.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is significantly extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized loss is recorded. For stocks managed by a third party, the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds, including loan-backed and structured securities) and cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment criteria such as ratings and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors considered in evaluating whether a decline in fair value is other than temporary are: 1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; 2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and 3) the length of time and extent to which the fair value has been less than amortized cost or cost.

**Derivative financial instruments**

Derivative financial instruments utilized by the Company include interest rate cap agreements, swap agreements, and futures contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus.

**Off-balance sheet financial instruments**

Commitments to invest, commitments to extend mortgage loans and commitments to purchase private placement securities have off-balance sheet risk because their contractual amounts are not recorded in the Company's Assets or Liabilities, Surplus and Other Funds pages of the Annual Statement.

**Premiums and annuity considerations**

Annual premiums for most traditional life insurance policies are recognized as revenue on the policy anniversary date. Premiums, based on modal payment, for accident and health insurance, group life and a minor portion of traditional life insurance policies are recognized as revenue when due. Considerations received for supplementary contracts with life contingencies are recognized as revenue when due. Premiums for all single and flexible premium life insurance and annuity products are recognized as revenue when collected. Considerations received on deposit-type funds, which do not contain any life contingencies, are recorded directly to the related reserve liability.

Premiums written and not yet collected from policyholders are shown as a receivable, with balances older than 90 days nonadmitted. Agents' balances, another component of the receivable, are subject to a valuation allowance, with the net amount nonadmitted.

**Reserves for policy benefits**

Policy benefit reserves for traditional and flexible premium life insurance policies and group annuities are computed actuarially according to the Commissioners' Reserve Valuation Method with interest, mortality and other assumptions applied in compliance with statutory regulations. Benefit reserves for individual annuity products are calculated according to the Commissioners' Annuity Reserve Valuation Method ("CARVM") with interest, mortality and other assumptions applied in compliance with statutory regulations. CARVM benefit reserves for market value adjusted annuity ("MVAA") products are calculated according to Title 50 of the Administrative Code, Part 1410 with interest and mortality assumptions in compliance with statutory regulations. Reserve interest rates for life products ranged from 1.50% to 7.00% at both December 31, 2010 and 2009. Reserve interest rates for annuity products ranged from 2.50% to 11.25% at both December 31, 2010 and 2009.

Reserves for deposit-type funds are equal to deposits received and interest credited to the benefit of contractholders, less surrenders and withdrawals that represent a return to the contractholder. Interest rates credited for deposit-type funds ranged from 3.50% to 11.25% in both 2010 and 2009. For deposit-type funds with no cash values prior to maturity, reserves are present values of contractual payments with interest assumptions in compliance with statutory regulations. Tabular interest on deposit-type funds is calculated as the prescribed valuation interest rate times the mean amount of funds subject to such rate held at the beginning and end of the year of valuation.

Policy benefit reserves for accident and health and group life insurance products include claim reserves, contract reserves and unearned premiums, if applicable. Claim reserves, including incurred but not reported claims, represent management's estimate of the ultimate liability associated with unpaid policy claims, based primarily upon analysis of past experience. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in the Summary of Operations when additional information becomes known.

**Asset valuation ("AVR") and interest maintenance ("IMR") reserves**

The Company establishes AVR and IMR reserves as promulgated by the NAIC. The AVR offsets potential credit-related investment losses on all invested asset categories excluding cash, contract loans, premium notes, collateral notes and income receivables. The IMR defers the recognition of realized capital gains and losses resulting from changes in the general level of interest rates. These gains and losses are amortized into investment income over the approximate remaining life of the investments sold. Make whole fees and prepayment penalties are recorded as investment income and not included in IMR.

**Reinsurance**

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The Company also uses reinsurance to effect the acquisition or disposition of certain blocks of business. Admitted assets and liabilities include amounts billed to reinsurers for losses paid, as well as estimates of amounts expected to be recovered from reinsurers on incurred losses that have not yet been paid. Reserves are reported net of reinsurance recoverables. Reinsurance recoverables on unpaid losses are estimated based upon assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contracts. Reinsurance premiums are generally reflected in income in a manner consistent with the terms of the reinsurance contracts. Reinsurance does not extinguish the Company's primary liability under the policies written. Reinsurance recoverables that are 90 days past due are nonadmitted. If it is probable that reinsurance recoverables on paid or unpaid claim or benefit payments are uncollectible, these amounts are written off through a charge to the Summary of Operations.

# NOTES TO FINANCIAL STATEMENTS

**Income taxes**

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. The principal assets and liabilities giving rise to such differences were tax deferred acquisition costs ("DAC"), investments, insurance reserves and the deferred gain on the sale of the variable annuity business. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, derivatives and impaired bonds carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 10R, *Income Taxes - Revised, A Temporary Replacement of SSAP No. 10* ("SSAP No. 10R").

**Separate Accounts**

The assets of the Separate Accounts are carried at fair value. Separate Accounts liabilities represent the contractholders' claims to the related assets and are carried at the fair value of the assets. In the event the asset values of certain contractholder accounts are projected to be below the value guaranteed by the Company, a liability is established through a charge to earnings. Reserves for guarantees provided by the Company are included in Exhibit 5 of the Company's General Account Annual Statement.

The Company holds on a direct basis and assumes via a modified coinsurance agreement, reserves for variable annuity contracts and variable life policies at less than the fund balances carried in the Separate Accounts. The difference between the reserves and the fund balances of the Separate Accounts is transferred from the Separate Accounts to the General Account, and the majority of the variable annuity portion is subsequently reinsured via a modified coinsurance agreement. The direct and assumed reserve balances of the variable annuity contracts and variable life policies were $147 million and $195 million less than the fund balances at December 31, 2010 and 2009, respectively. Of these amounts, $85 million and $127 million related to variable annuity contracts that were reinsured at December 31, 2010 and 2009, respectively.

Separate Accounts premium deposits, benefit expenses and contract charges for mortality risk, contract and policy administration are recorded by the Company and reflected in the Summary of Operations. Investment income and realized and unrealized capital gains and losses related to assets which support variable annuity contracts and variable life policies accrue directly to the contractholders and, therefore, are not included in the Summary of Operations. During the fourth quarter of 2009, the assets and liabilities supporting MVAA products were moved from the Company's Separate Accounts to the General Account. Investment income and realized and unrealized capital gains and losses related to assets which support MVAA contracts accrue to the Company. Prior to the fourth quarter of 2009, gains or losses from the MVAA business, net of reinsurance, are included in net transfers to or from Separate Accounts in the Summary of Operations.

The amounts reported in the Notes to Financial Statements exclude information on the Company's Separate Accounts, except for Notes 17, Part B, 20, Part C, 32 and 34.

2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2010 or 2009.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

*Allstate Assurance Company ("AAC")*

On February 2, 2001, the Company purchased all the outstanding common stock of AAC for $15 million from UnumProvident Corporation. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $5 million was recorded. In 2010 and 2009, the Company recognized yearly goodwill amortization of $547 thousand related to this acquisition.

*Charter National Life Insurance Company ("CNLIC")*

On July 1, 1999, the Company purchased all the outstanding common stock of CNLIC for $25 million from Leucadia National Corporation ("Leucadia"). The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $2 million was recorded. In 2009, the Company recognized yearly goodwill amortization of $85 thousand related to this acquisition. At December 31, 2009, the goodwill was fully amortized.

*Intramerica Life Insurance Company ("ILIC")*

On July 1, 1999, the Company also purchased 98% of the outstanding common stock of ILIC for $19 million from Leucadia. The transaction was accounted for using the statutory purchase method. At the purchase date, goodwill of $3 million was recorded. CNLIC owned the remaining 2% of ILIC which was distributed as a dividend to the Company on September 1, 1999. In 2009, the Company recognized yearly goodwill amortization of $129 thousand related to this acquisition. At December 31, 2009, the goodwill was fully amortized.

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2010 or 2009.

C. Assumption Reinsurance

The Company did not record goodwill resulting from assumption reinsurance in 2010 or 2009.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2010 or 2009.

4. Discontinued Operations

The Company did not have discontinued operations in 2010 or 2009.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2010 and 2009 were 4.00% and 10.00%, and 2.56% and 8.50%, respectively. All new mortgage loans in 2010 and 2009 were commercial.

2. In 2010, eight commercial mortgage loans with carrying values of $114 million, excluding interest, were refinanced. The decline in interest rates on these loans ranged from 0.19% to 2.54%. There were no commercial mortgage loans refinanced in 2009 where interest rates were reduced. Interest rates were not reduced on commercial mortgage loans as a result of troubled debt restructuring in 2010 or 2009.

3. For loans acquired during 2010 and 2009, the maximum percentage of any one loan to the value of security at the time of the loan was 109.1% and 100.0%, respectively.

# NOTES TO FINANCIAL STATEMENTS

| (in millions) | 2010 | 2009 |
|---|---|---|
| 4. As of year end, the Company held mortgages with interest more than 180 days past due with a recorded investment, excluding accrued interest | $ - | $ - |
| a. Total interest due on mortgages with interest more than 180 days past due | $ - | $ - |
| 5. Taxes, assessments and any amounts advanced and not included in the mortgage loan total | $ - | $ - |
| 6. Current year impaired loans with a related allowance for credit losses | $ - | $ 906 |
| a. Related allowance for credit losses | $ - | $ 87 |
| 7. Impaired mortgage loans without an allowance for credit losses | $ 93 | $ 243 |
| 8. Average recorded investment in impaired loans | $ 142 | $ 661 |
| 9. Interest income recognized during the period the loans were impaired | $ 34 | $ 26 |
| 10. Amount of interest income recognized on a cash basis during the period the loans were impaired | $ - | $ - |
| 11. Allowance for credit losses: | | |
| a. Balance at beginning of period | $ 87 | $ 21 |
| b. Additions charged to operations | - | 82 |
| c. Direct write-downs charged against the allowances | (53) | (4) |
| d. Recoveries of amounts previously charged off | (34) | (12) |
| e. Balance at end of period | $ - | $ 87 |

12. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value

B. Debt Restructuring

1. The total recorded investment in troubled debt restructurings was $56 million and $60 million at December 31, 2010 and 2009, respectively. The Company did not have investments in troubled loan restructurings at December 31, 2010 or 2009.

2. The Company did not realize capital losses related to troubled debt restructurings in 2010 or 2009. There were no capital losses realized related to troubled loan restructurings in 2010 or 2009.

3. The Company did not enter into contractual commitments to lend additional funds to debtors owning receivables whose terms were modified in troubled debt or troubled loan restructurings.

4. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2010 or 2009.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed and structured securities were obtained from brokers and internal estimates.

2. Effective September 30, 2009, assessments of whether loan-backed or structured securities were OTTI were made in accordance with SSAP No. 43R, while assessments made prior to this date were made in accordance with SSAP No. 43, *Loan-backed and Structured Securities* ("SSAP No. 43"). In both cases, the Company is required to assess if an impairment is other than temporary when the fair value of a loan-backed or structured security is less than the amortized cost. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized OTTI, the amount of OTTI recognized and the fair value of those securities classified by the basis of impairment in accordance with SSAP No. 43R.

| (in millions) | 2010 | | | | 2009 | | | |
|---|---|---|---|---|---|---|---|---|
| | Amortized Cost Before OTTI | Recognized OTTI | | Fair Value | Amortized Cost Before OTTI | Recognized OTTI | | Fair Value |
| Basis of Impairment | | Interest | Non-interest | | | Interest | Non-interest | |
| **1st Quarter** | | | | | | | | |
| Non-interest related | $ 667 | $ - | $ (71) | $ 277 | n/a | n/a | n/a | n/a |
| Intent to sell | 174 | (21) | - | 117 | n/a | n/a | n/a | n/a |
| Total 1st Quarter | $ 841 | $ (21) | $ (71) | $ 394 | n/a | n/a | n/a | n/a |
| **2nd Quarter** | | | | | | | | |
| Non-interest related | $ 556 | $ (19) | $ (90) | $ 237 | n/a | n/a | n/a | n/a |
| Intent to sell | 51 | (7) | - | 30 | n/a | n/a | n/a | n/a |
| Total 2nd Quarter | $ 607 | $ (26) | $ (90) | $ 267 | n/a | n/a | n/a | n/a |
| **3rd Quarter** | | | | | | | | |
| Non-interest related | $ 513 | $ (10) | $ (69) | $ 273 | $ 963 | $ - | $ (440) | $ 243 |
| Intent to sell | 15 | (1) | - | 15 | - | - | - | - |
| Total 3rd Quarter | $ 528 | $ (11) | $ (69) | $ 288 | $ 963 | $ - | $ (440) | $ 243 |
| **4th Quarter** | | | | | | | | |
| Non-interest related | $ 555 | $ - | $ (86) | $ 303 | $ 693 | $ - | $ (117) | $ 262 |
| Intent to sell | 5 | - | - | 5 | 364 | (169) | - | 179 |
| Total 4th Quarter | $ 560 | $ - | $ (86) | $ 308 | $ 1,057 | $ (169) | $ (117) | $ 441 |
| **Year-to-date** | | $ (58) | $ (316) | | | $ (169) | $ (557) | |

The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2010 or in the second half of 2009.

# NOTES TO FINANCIAL STATEMENTS

In accordance with SSAP No. 43, the Company recognized $104 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values for the quarter ended June 30, 2009. The amortized cost of these loan-backed and structured securities at June 30, 2009 before OTTI adjustments was $454 million. For the quarter ended March 31, 2009, the Company recognized $140 million of OTTI losses on loan-backed and structured securities due to the undiscounted estimated cash flows for each of these securities being less than their book values. The amortized cost of these loan-backed and structured securities at March 31, 2009 before OTTI adjustments was $333 million.

3. In accordance with SSAP No. 43R, the following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. The use of the discounted present value of cash flows in the calculation of OTTI was not allowed under the guidance of SSAP No. 43, therefore disclosures are unavailable prior to September 30, 2009.

($ in millions)

| Reporting Period | CUSIP | Amortized Cost Before OTTI Adjustments | Present Value of Projected Cash Flows | Recognized OTTI | | Amortized Cost After OTTI Adjustments | Fair Value |
|---|---|---|---|---|---|---|---|
| | | | | Interest | Non-interest | | |
| **1st Quarter 2010** | 00441WAA4 | $ 2 | $ 2 | $ - | $ - | $ 2 | $ 1 |
| | 00442BAD3 | 8 | 7 | - | (1) | 7 | 4 |
| | 02151LAA4 | 17 | 17 | - | - | 17 | 9 |
| | 02151NAB8 | 17 | 17 | - | - | 17 | 8 |
| | 04013BAB8 | 4 | 4 | - | - | 4 | 2 |
| | 07388PAN1 | 11 | 7 | - | (4) | 7 | 4 |
| | 07400WAA8 | 6 | 6 | - | - | 6 | 2 |
| | 1248MGAP9 | 10 | 10 | - | - | 10 | 6 |
| | 1248MMAB7 | 10 | 8 | - | (2) | 8 | 2 |
| | 12666RAF7 | 6 | 6 | - | - | 6 | 4 |
| | 126670GS1 | 10 | 10 | - | - | 10 | 3 |
| | 126670TG3 | 10 | 9 | - | (1) | 9 | 5 |
| | 126683AC5 | 7 | 6 | - | (1) | 6 | 2 |
| | 126683AD3 | 15 | 12 | - | (3) | 12 | 3 |
| | 126694X37 | 32 | 32 | - | - | 32 | 22 |
| | 14983AAA7 | 2 | 2 | - | - | 2 | 1 |
| | 172981AE2 | 2 | 1 | - | (1) | 1 | 1 |
| | 17309DAM5 | 7 | 4 | - | (3) | 4 | 3 |
| | 17311YAE3 | 17 | 16 | - | (1) | 16 | 9 |
| | 17312HAL3 | 5 | 4 | - | (1) | 4 | 1 |
| | 22545XAG8 | 31 | 29 | - | (2) | 29 | 12 |
| | 32029GAC8 | 15 | 14 | - | (1) | 14 | 7 |
| | 362437AG0 | 9 | 6 | - | (3) | 6 | - |
| | 36244MAA9 | 1 | 1 | - | - | 1 | - |
| | 36245EAG3 | 8 | 4 | - | (4) | 4 | - |
| | 38012TAC6 | 25 | 23 | - | (2) | 23 | 14 |
| | 40430FAG7 | 1 | - | - | (1) | - | - |
| | 43718MAD6 | 28 | 27 | - | (1) | 27 | 11 |
| | 43718VAD6 | 18 | 16 | - | (2) | 16 | 7 |
| | 43786YAA3 | 14 | 14 | - | - | 14 | 7 |
| | 46629BAF6 | 6 | 5 | - | (1) | 5 | 4 |
| | 46629QAH9 | 2 | 2 | - | - | 2 | 1 |
| | 46629QAJ5 | 1 | 1 | - | - | 1 | - |
| | 46629QAK2 | 1 | 1 | - | - | 1 | - |
| | 46630MAG7 | 12 | 11 | - | (1) | 11 | 7 |
| | 46630MAH5 | 2 | 1 | - | (1) | 1 | 1 |
| | 46630MAJ1 | 1 | 1 | - | - | 1 | 1 |
| | 46630MAK8 | - | - | - | - | - | 1 |
| | 46630MAL6 | - | - | - | - | - | 1 |
| | 46630MAM4 | - | - | - | - | - | - |
| | 46631BAM7 | 31 | 19 | - | (12) | 19 | 8 |
| | 48122CAB1 | 6 | 5 | - | (1) | 5 | 4 |
| | 52520MFB4 | 24 | 23 | - | (1) | 23 | 19 |
| | 52523KAL8 | 14 | 13 | - | (1) | 13 | 8 |
| | 52524MAX7 | 6 | 6 | - | - | 6 | 3 |
| | 576449AB8 | 12 | 12 | - | - | 12 | 5 |
| | 59023BAK0 | 10 | 8 | - | (2) | 8 | 4 |
| | 59023FAB1 | 5 | 4 | - | (1) | 4 | 3 |
| | 593171BJ9 | 23 | 22 | - | (1) | 22 | 3 |
| | 59317AAA9 | 16 | 14 | - | (2) | 14 | 3 |
| | 61749TAA2 | 4 | 3 | - | (1) | 3 | 1 |
| | 61750HAJ5 | 4 | 4 | - | - | 4 | 2 |
| | 61750SAE2 | 19 | 18 | - | (1) | 18 | 8 |
| | 64352VMC2 | 10 | 10 | - | - | 10 | 2 |
| | 68403BAH8 | 3 | 2 | - | (1) | 2 | 2 |
| | 70556JAC3 | 1 | 1 | - | - | 1 | 1 |
| | 75970HAK6 | 5 | 3 | - | (2) | 3 | 1 |
| | 75970JAJ5 | 38 | 37 | - | (1) | 37 | 19 |
| | 75970JAK2 | 6 | 4 | - | (2) | 4 | 2 |
| | 75970QAJ9 | 10 | 10 | - | - | 10 | 5 |
| | 75970QAK6 | 4 | 4 | - | - | 4 | 1 |
| | 76110VST6 | 15 | 13 | - | (2) | 13 | 2 |
| | 785778QJ3 | 5 | 4 | - | (1) | 4 | 1 |
| | 785779AA7 | 8 | 7 | - | (1) | 7 | 1 |
| | 83612LAE9 | 6 | 5 | - | (1) | 5 | - |
| | 84751WAD6 | 9 | 9 | - | - | 9 | 3 |
| Total 1st quarter 2010 | | $ 667 | $ 596 | $ - | $ (71) | $ 596 | $ 277 |
| **2nd Quarter 2010** | 00441WAA4 | $ 1 | $ 1 | $ - | $ - | $ 1 | $ 1 |
| | 04013BAB8 | 5 | 4 | - | (1) | 4 | 2 |
| | 042059AB1 | - | - | - | - | - | - |
| | 05948KW54 | 7 | 7 | - | - | 7 | 6 |
| | 07388PAN1 | 7 | 3 | - | (4) | 3 | 4 |
| | 07400WAA8 | 6 | 5 | - | (1) | 5 | 2 |
| | 1248MGAP9 | 10 | 9 | - | (1) | 9 | 7 |
| | 1248MMAB7 | 7 | 6 | - | (1) | 6 | 2 |

## NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 12666RAF7 | 6 | 6 | - | - | 6 | 4 |
| | 126670GS1 | 10 | 10 | - | - | 10 | 8 |
| | 126670GT9 | 5 | 5 | - | - | 5 | 4 |
| | 126670QV3 | 28 | 25 | - | (3) | 25 | 19 |
| | 126670TG3 | 10 | 9 | - | (1) | 9 | 3 |
| | 126670TH1 | 9 | 9 | - | - | 9 | 7 |
| | 126694X37 | 32 | 31 | - | (1) | 31 | 18 |
| | 14983AAA7 | 1 | 1 | - | - | 1 | 1 |
| | 17310NAM0 | 2 | 2 | - | - | 2 | - |
| | 17310NAN8 | 2 | 1 | - | (1) | 1 | - |
| | 17311YAE3 | 16 | 15 | - | (1) | 15 | 8 |
| | 17312HAJ8 | 6 | 3 | - | (3) | 3 | 1 |
| | 17312HAK5 | 5 | 2 | - | (3) | 2 | 1 |
| | 17312HAL3 | 4 | 1 | - | (3) | 1 | 1 |
| | 22545XAG8 | 21 | 14 | - | (7) | 14 | 9 |
| | 362437AG0 | 6 | 4 | - | (2) | 4 | - |
| | 36244MAA9 | 1 | 1 | - | - | 1 | - |
| | 38012TAC6 | 22 | 21 | - | (1) | 21 | 14 |
| | 40431KAG5 | - | - | - | - | - | - |
| | 40431KAH3 | - | - | - | - | - | - |
| | 41161PHD8 | 3 | 2 | - | (1) | 2 | 2 |
| | 43718MAD6 | 27 | 26 | - | (1) | 26 | 5 |
| | 43786YAA3 | 14 | 13 | - | (1) | 13 | 6 |
| | 464125AC7 | 7 | 5 | - | (2) | 5 | 6 |
| | 464125AD5 | 13 | 8 | - | (5) | 8 | 4 |
| | 46412RAE5 | 22 | 18 | - | (4) | 18 | 9 |
| | 46629BAF6 | 5 | 5 | - | - | 5 | 3 |
| | 46629QAH9 | 2 | 2 | - | - | 2 | - |
| | 46629QAJ5 | 1 | 1 | - | - | 1 | - |
| | 46629QAK2 | 1 | 1 | - | - | 1 | - |
| | 46630JAS8 | 19 | 8 | - | (11) | 8 | 4 |
| | 46630MAG7 | 11 | 10 | - | (1) | 10 | 5 |
| | 46630MAH5 | 1 | 1 | - | - | 1 | - |
| | 46630MAJ1 | 1 | 1 | - | - | 1 | - |
| | 52524MAX7 | 5 | 5 | - | - | 5 | 4 |
| | 576449AB8 | 11 | 11 | - | - | 11 | 5 |
| | 59023FAB1 | 5 | 4 | - | (1) | 4 | 2 |
| | 593171BJ9 | 22 | 18 | - | (4) | 18 | 2 |
| | 59317AAA9 | 14 | 13 | - | (1) | 13 | 2 |
| | 61749TAA2 | 3 | 3 | - | - | 3 | 1 |
| | 61750GAW8 | - | - | - | - | - | - |
| | 61750SAE2 | 18 | 18 | - | - | 18 | 7 |
| | 64352VMC2 | 9 | 7 | - | (2) | 7 | 1 |
| | 68403BAH8 | 2 | 1 | - | (1) | 1 | 1 |
| | 69763NAB7 | 1 | 1 | - | - | 1 | 1 |
| | 69763NAC5 | 3 | 2 | - | (1) | 2 | 1 |
| | 70556JAC3 | 1 | - | - | (1) | - | - |
| | 748351AR4 | 8 | 7 | - | (1) | 7 | 3 |
| | 75970HAJ9 | 9 | 9 | (4) | - | 5 | 5 |
| | 75970HAK6 | 3 | 1 | - | (2) | 1 | - |
| | 75970JAJ5 | 37 | 34 | (15) | (3) | 19 | 17 |
| | 75970JAK2 | 4 | 3 | - | (1) | 3 | 1 |
| | 75970QAK6 | 3 | 2 | - | (1) | 2 | 1 |
| | 76110VJX7 | 11 | 10 | - | (1) | 10 | 7 |
| | 76110VST6 | 13 | 9 | - | (4) | 9 | 5 |
| | 76110WPD2 | 3 | 3 | - | - | 3 | 3 |
| | 785778QJ3 | 4 | 3 | - | (1) | 3 | 1 |
| | 785779AA7 | 6 | 5 | - | (1) | 5 | 1 |
| | 83612LAE9 | 5 | 1 | - | (4) | 1 | - |
| Total 2nd quarter 2010 | | $ 556 | $ 466 | $ (19) | $ (90) | $ 447 | $ 237 |
| **3rd Quarter 2010** | 00441WAA4 | $ 1 | $ 1 | $ (1) | $ - | $ - | $ 1 |
| | 00442BAD3 | 7 | 7 | - | - | 7 | 3 |
| | 02151LAA4 | 16 | 16 | - | - | 16 | 5 |
| | 02151NAB8 | 16 | 16 | - | - | 16 | 8 |
| | 04013BAB8 | 4 | 4 | - | - | 4 | 2 |
| | 059523BB5 | 12 | 11 | - | (1) | 11 | 13 |
| | 07400WAA8 | 5 | 3 | (2) | (2) | 1 | 1 |
| | 1248MGAP9 | 9 | 8 | - | (1) | 8 | 7 |
| | 12666RAF7 | 6 | 6 | - | - | 6 | 4 |
| | 126670GS1 | 9 | 9 | - | - | 9 | 9 |
| | 126670GT9 | 5 | 5 | - | - | 5 | 4 |
| | 126670QV3 | 25 | 25 | - | - | 25 | 19 |
| | 14983AAA7 | 1 | 1 | - | - | 1 | 1 |
| | 161630BD9 | 16 | 14 | - | (2) | 14 | 17 |
| | 17309DAM5 | 4 | 3 | - | (1) | 3 | 3 |
| | 17311YAE3 | 15 | 14 | - | (1) | 14 | 8 |
| | 225470Q89 | 11 | 11 | - | - | 11 | 10 |
| | 225470W58 | 4 | 2 | - | (2) | 2 | 1 |
| | 32029GAC8 | 13 | 12 | - | (1) | 12 | 7 |
| | 362437AG0 | 4 | 1 | - | (3) | 1 | - |
| | 36244MAA9 | 1 | 1 | (1) | - | - | - |
| | 36245EAG3 | 5 | 2 | - | (3) | 2 | - |
| | 40430FAG7 | - | - | - | - | - | 1 |
| | 40431KAG5 | - | - | - | - | - | - |
| | 40431KAH3 | - | - | - | - | - | - |
| | 43718MAD6 | 25 | 22 | - | (3) | 22 | 5 |
| | 43718VAD6 | 16 | 15 | - | (1) | 15 | 12 |
| | 43718WAD4 | 24 | 21 | - | (3) | 21 | 8 |
| | 437863AA1 | 13 | 9 | - | (4) | 9 | 9 |
| | 43786YAA3 | 13 | 9 | - | (4) | 9 | 5 |
| | 46412RAE5 | 18 | 18 | - | - | 18 | 9 |
| | 46629QAH9 | 1 | 1 | - | - | 1 | 1 |
| | 46629QAJ5 | 1 | 1 | - | - | 1 | 1 |

## NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 46629QAK2 | 1 | 1 | - | - | 1 | - |
| | 46630LAM6 | 3 | 3 | - | - | 3 | - |
| | 46630MAJ1 | 1 | - | - | (1) | - | - |
| | 46630MAK8 | - | - | - | - | - | - |
| | 46630MAL6 | - | - | - | - | - | - |
| | 46630MAM4 | - | - | - | - | - | - |
| | 46631BAM7 | 18 | 16 | - | (2) | 16 | 8 |
| | 52521TBC0 | 7 | 7 | - | - | 7 | 2 |
| | 576449AB8 | 11 | 11 | - | - | 11 | 5 |
| | 59023BAK0 | 8 | 5 | - | (3) | 5 | 5 |
| | 59023FAB1 | 4 | 3 | (1) | (1) | 2 | 3 |
| | 593171AS0 | 12 | 10 | - | (2) | 10 | 1 |
| | 593171BJ9 | 18 | 13 | - | (5) | 13 | 3 |
| | 59317AAA9 | 13 | 7 | - | (6) | 7 | 2 |
| | 61749TAA2 | 3 | 2 | (2) | (1) | - | 1 |
| | 61750HAJ5 | 3 | 2 | - | (1) | 2 | 2 |
| | 61750SAE2 | 18 | 15 | - | (3) | 15 | 7 |
| | 61755EAB4 | 4 | 4 | - | (1) | 3 | 3 |
| | 64352VMC2 | 7 | 6 | - | (1) | 6 | 2 |
| | 65536VAD9 | 19 | 17 | - | (2) | 17 | 17 |
| | 748351AR4 | 7 | 7 | - | - | 7 | 3 |
| | 75970HAJ9 | - | - | - | - | - | - |
| | 75970HAK6 | 1 | 1 | - | - | 1 | 1 |
| | 75970JAJ5 | - | - | - | - | - | - |
| | 75970JAK2 | 3 | 2 | - | (1) | 2 | 3 |
| | 75970QAK6 | 2 | 1 | - | (1) | 1 | 2 |
| | 7609854U2 | 10 | 10 | - | - | 10 | 9 |
| | 76110HS42 | 10 | 10 | - | - | 10 | 7 |
| | 76110VST6 | 9 | 8 | - | (1) | 8 | 5 |
| | 76110WPD2 | 3 | 3 | - | - | 3 | 2 |
| | 785778QJ3 | 3 | 2 | (1) | (1) | 1 | 1 |
| | 785779AA7 | 5 | 4 | (2) | (1) | 2 | 1 |
| | 83612LAE9 | 1 | - | - | (1) | - | - |
| | 84751WAD6 | 9 | 7 | - | (2) | 7 | 4 |
| Total 3rd quarter 2010 | | $ 513 | $ 445 | $ (10) | $ (69) | $ 434 | $ 273 |
| **4th Quarter 2010** | 00442BAD3 | $ 7 | $ 7 | $ - | $ - | $ 7 | $ 3 |
| | 02151NAB8 | 16 | 15 | - | (1) | 15 | 8 |
| | 04013BAB8 | 3 | 3 | - | - | 3 | 2 |
| | 05948KE54 | 13 | 13 | - | - | 13 | 12 |
| | 05948KW54 | 7 | 7 | - | - | 7 | 6 |
| | 1248MGAP9 | 8 | 7 | - | (1) | 7 | 6 |
| | 1248MMAB7 | 5 | 4 | - | (1) | 4 | 2 |
| | 12566TAN7 | 1 | 1 | - | - | 1 | - |
| | 12666RAF7 | 5 | 5 | - | - | 5 | 4 |
| | 126670CK2 | 12 | 11 | - | (1) | 11 | 7 |
| | 126670CL0 | 23 | 23 | - | - | 23 | 19 |
| | 126670GS1 | 10 | 9 | - | (1) | 9 | 4 |
| | 126670GT9 | 5 | 5 | - | - | 5 | 3 |
| | 126670QV3 | 24 | 23 | - | (1) | 23 | 19 |
| | 126683AC5 | 5 | 4 | - | (1) | 4 | 2 |
| | 126683AD3 | 12 | 9 | - | (3) | 9 | 3 |
| | 12668BVD2 | 11 | 11 | - | - | 11 | 10 |
| | 126694X37 | 31 | 30 | - | (1) | 30 | 23 |
| | 14983AAA7 | 1 | 1 | - | - | 1 | - |
| | 17310NAJ7 | 1 | 1 | - | - | 1 | - |
| | 17310NAK4 | 2 | 1 | - | (1) | 1 | 1 |
| | 17310NAL2 | 3 | 1 | - | (2) | 1 | 1 |
| | 17310NAM0 | 2 | - | - | (2) | - | - |
| | 17310NAN8 | 1 | - | - | (1) | - | - |
| | 17311YAE3 | 14 | 13 | - | (1) | 13 | 11 |
| | 17312HAH2 | 9 | 5 | - | (4) | 5 | 3 |
| | 17312HAJ8 | 3 | 2 | - | (1) | 2 | 1 |
| | 17312HAK5 | 1 | 1 | - | - | 1 | 1 |
| | 20173MAL4 | 17 | 15 | - | (2) | 15 | 6 |
| | 225470QV8 | 5 | 4 | - | (1) | 4 | 2 |
| | 225470W58 | 2 | 2 | - | - | 2 | 1 |
| | 41161PHD8 | 2 | 2 | - | - | 2 | 1 |
| | 43718MAD6 | 22 | 20 | - | (2) | 20 | 10 |
| | 43718VAD6 | 15 | 14 | - | (1) | 14 | 8 |
| | 43718WAD4 | 21 | 19 | - | (2) | 19 | 8 |
| | 437863AA1 | 3 | - | - | (3) | - | - |
| | 43786YAA3 | 4 | - | - | (4) | - | - |
| | 464125AC7 | 5 | 5 | - | - | 5 | 4 |
| | 464125AD5 | 9 | 8 | - | (1) | 8 | 5 |
| | 46412RAE5 | 17 | 16 | - | (1) | 16 | 9 |
| | 46629BAF6 | 5 | 5 | - | - | 5 | 4 |
| | 46629QAH9 | 1 | - | - | (1) | - | - |
| | 46629QAJ5 | 1 | - | - | (1) | - | - |
| | 46629QAK2 | 1 | - | - | (1) | - | - |
| | 46630LAJ3 | 2 | 1 | - | (1) | 1 | 1 |
| | 46630LAK0 | 4 | 1 | - | (3) | 1 | 1 |
| | 46630LAL8 | 3 | 1 | - | (2) | 1 | - |
| | 46630LAM6 | 2 | - | - | (2) | - | - |
| | 46631BAM7 | 9 | - | - | (9) | - | - |
| | 52521TAY3 | 8 | 7 | - | (1) | 7 | 5 |
| | 52521TBC0 | 7 | 7 | - | - | 7 | 4 |
| | 52523KAL8 | 12 | 12 | - | - | 12 | 9 |
| | 576449AB8 | 10 | 10 | - | - | 10 | 6 |
| | 593171BJ9 | 14 | 13 | - | (1) | 13 | 3 |
| | 59317AAA9 | 6 | 5 | - | (1) | 5 | 3 |
| | 61748HVW8 | 15 | 15 | - | - | 15 | 13 |
| | 61750SAE2 | 16 | 15 | - | (1) | 15 | 7 |
| | 64352VMC2 | 6 | 4 | - | (2) | 4 | 2 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 73316PBT6 | 2 | 2 | - | - | 2 | 1 |
| | 748351AR4 | 6 | 6 | - | - | 6 | 4 |
| | 74957VAJ8 | 5 | 4 | - | (1) | 4 | 4 |
| | 75970HAK6 | 1 | 1 | - | - | 1 | 1 |
| | 75970QAK6 | 1 | 1 | - | - | 1 | 1 |
| | 7609854U2 | 9 | 9 | - | - | 9 | 8 |
| | 76110HS42 | 10 | 10 | - | - | 10 | 7 |
| | 76110VST6 | 8 | 8 | - | - | 8 | 2 |
| | 84751WAD6 | 7 | 7 | - | - | 7 | 4 |
| | 88157GAA8 | 27 | 8 | - | (19) | 8 | 8 |
| Total 4th quarter 2010 | | $ 555 | $ 469 | $ - | $ (86) | $ 469 | $ 303 |
| **2010 year-to-date** | | | | $ (29) | $ (316) | | |
| **Reporting Period** | | | | | | | |
| **3rd Quarter 2009** | | | | | | | |
| | 00389WAA8 | $ 4 | $ 1 | $ - | $ (3) | $ 1 | $ 1 |
| | 00389WAB6 | 1 | - | - | (1) | - | - |
| | 00441WAA4 | 3 | 2 | - | (1) | 2 | - |
| | 00889XAB9 | 6 | - | - | (6) | - | 6 |
| | 009341AL2 | 10 | 2 | - | (8) | 2 | 3 |
| | 02151LAA4 | 18 | 17 | - | (1) | 17 | 7 |
| | 02151NAB8 | 21 | 20 | - | (1) | 20 | 9 |
| | 042059AB1 | 1 | 1 | - | - | 1 | 2 |
| | 05539GAB9 | - | - | - | - | - | - |
| | 05948KW54 | 8 | 8 | - | - | 8 | 6 |
| | 059523BB5 | 15 | 14 | - | (1) | 14 | 9 |
| | 07388YAY8 | 3 | - | - | (3) | - | - |
| | 07388YBA9 | 3 | - | - | (3) | - | - |
| | 07400WAA8 | 5 | 6 | - | 1 | 6 | 2 |
| | 1248M5AJ7 | 1 | - | - | (1) | - | - |
| | 12513YAM2 | 26 | 7 | - | (19) | 7 | 5 |
| | 12566TAN7 | 6 | 3 | - | (3) | 3 | 2 |
| | 126683AC5 | 9 | 8 | - | (1) | 8 | 2 |
| | 126683AD3 | 19 | 18 | - | (1) | 18 | 3 |
| | 12668BVD2 | 12 | 12 | - | - | 12 | 10 |
| | 12668WAR8 | 15 | 13 | - | (2) | 13 | 2 |
| | 12668WAS6 | 14 | 5 | - | (9) | 5 | 2 |
| | 14983AAA7 | 3 | 2 | - | (1) | 2 | - |
| | 16208NAD7 | 11 | 6 | - | (5) | 6 | 5 |
| | 16678RAV9 | 4 | 4 | - | - | 4 | 2 |
| | 16678RBT3 | 3 | 3 | - | - | 3 | - |
| | 16678RBW6 | 4 | 4 | - | - | 4 | - |
| | 16678RCE5 | 6 | 6 | - | - | 6 | 3 |
| | 16678RCM7 | 6 | 6 | - | - | 6 | 1 |
| | 16678RFD4 | - | - | - | - | - | 1 |
| | 172981AE2 | 4 | 2 | - | (2) | 2 | 2 |
| | 17309DAQ6 | 7 | - | - | (7) | - | - |
| | 17311YAE3 | 10 | 10 | - | - | 10 | 4 |
| | 20173QAL5 | 1 | - | - | (1) | - | - |
| | 20173QAN1 | 5 | - | - | (5) | - | - |
| | 20779MAE8 | 11 | - | - | (11) | - | - |
| | 20779MAJ7 | 17 | - | - | (17) | - | - |
| | 20779PAD3 | 10 | - | - | (10) | - | 1 |
| | 20779PAE1 | 12 | - | - | (12) | - | - |
| | 20779PAF8 | 10 | - | - | (10) | - | - |
| | 225470W58 | 4 | 4 | - | - | 4 | 2 |
| | 26249XAG8 | 18 | 1 | - | (17) | 1 | 6 |
| | 290908AC6 | 7 | 7 | - | - | 7 | 7 |
| | 314087AD9 | 2 | 2 | - | - | 2 | 2 |
| | 36244MAA9 | 3 | 2 | - | (1) | 2 | - |
| | 36298JAG8 | 9 | - | - | (9) | - | - |
| | 36298JAJ2 | 4 | - | - | (4) | - | - |
| | 36317KAC1 | 9 | - | - | (9) | - | - |
| | 363259AA0 | 35 | 6 | - | (29) | 6 | 11 |
| | 40430FAG7 | 14 | 1 | - | (13) | 1 | - |
| | 40431KAG5 | 1 | - | - | (1) | - | - |
| | 40431KAH3 | 2 | - | - | (2) | - | - |
| | 43718MAD6 | 30 | 29 | - | (1) | 29 | 10 |
| | 43718VAD6 | 10 | 10 | - | - | 10 | 3 |
| | 43718WAD4 | 15 | 12 | - | (3) | 12 | 5 |
| | 437863AA1 | 20 | 14 | - | (6) | 14 | 10 |
| | 43786YAA3 | 20 | 15 | - | (5) | 15 | 6 |
| | 46628GAF6 | 14 | 13 | - | (1) | 13 | 7 |
| | 46630JAW9 | 9 | - | - | (9) | - | - |
| | 490562AE5 | 1 | - | - | (1) | - | - |
| | 50180JAL9 | 2 | - | - | (2) | - | - |
| | 52521TAY3 | 8 | 8 | - | - | 8 | 1 |
| | 52521TBC0 | 7 | 7 | - | - | 7 | 1 |
| | 52523KAL8 | 16 | 14 | - | (2) | 14 | 8 |
| | 55659RAC2 | 2 | - | - | (2) | - | - |
| | 59023BAK0 | 12 | 9 | - | (3) | 9 | 4 |
| | 59023BAL8 | 11 | - | - | (11) | - | - |
| | 59023BAM6 | 12 | - | - | (12) | - | - |
| | 59023FAB1 | 11 | 7 | - | (4) | 7 | 3 |
| | 593171AS0 | 15 | 13 | - | (2) | 13 | 1 |
| | 593171BJ9 | 26 | 23 | - | (3) | 23 | 2 |
| | 59317AAA9 | 23 | 17 | - | (6) | 17 | 2 |
| | 617451FY0 | - | - | - | - | - | - |
| | 617451FZ7 | 5 | - | - | (5) | - | - |
| | 61748HVW8 | 17 | 17 | - | - | 17 | 11 |
| | 61749TAA2 | 5 | 5 | - | - | 5 | 1 |
| | 61750HAJ5 | 6 | 4 | - | (2) | 4 | 1 |
| | 61755EAB4 | 8 | 7 | - | (1) | 7 | 3 |
| | 62827GAA3 | - | - | - | - | - | - |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 62827KAA4 | - | - | - | - | - | - |
| | 65537MAC0 | 12 | 12 | - | - | 12 | 5 |
| | 66858WAC7 | 20 | 13 | - | (7) | 13 | 1 |
| | 66859HAE5 | 8 | - | - | (8) | - | 5 |
| | 67085AAB0 | 10 | - | - | (10) | - | 7 |
| | 67134BAD5 | 10 | 5 | - | (5) | 5 | - |
| | 67571MAE9 | 7 | 3 | - | (4) | 3 | 2 |
| | 67571MAL3 | 3 | 1 | - | (2) | 1 | 1 |
| | 68403BAH8 | 6 | 2 | - | (4) | 2 | 1 |
| | 70556JAC3 | 2 | 2 | - | - | 2 | 1 |
| | 70556MAA0 | 9 | 7 | - | (2) | 7 | 3 |
| | 74042EAC8 | 10 | 1 | - | (9) | 1 | 1 |
| | 75902XAC2 | 10 | 6 | - | (4) | 6 | 2 |
| | 75903AAC1 | 2 | 1 | - | (1) | 1 | 2 |
| | 75970QAK6 | 5 | 4 | - | (1) | 4 | 1 |
| | 78464QAA5 | 9 | - | - | (9) | - | - |
| | 78466PAD9 | 14 | - | - | (14) | - | - |
| | 78466PAE7 | 12 | - | - | (12) | - | - |
| | 785778QJ3 | 6 | 5 | - | (1) | 5 | 1 |
| | 785779AA7 | 5 | 8 | - | 3 | 8 | 1 |
| | 80104LBH2 | 4 | - | - | (4) | - | - |
| | 80104LBJ8 | 1 | - | - | (1) | - | - |
| | 80104MBG2 | 12 | 11 | - | (1) | 11 | 8 |
| | 80104MBH0 | 5 | - | - | (5) | - | - |
| | 83612LAE9 | 9 | 9 | - | - | 9 | - |
| | 864720AG2 | 13 | 2 | - | (11) | 2 | 2 |
| | 88653PAA7 | 2 | 2 | - | - | 2 | - |
| | 92719UAD4 | 3 | 2 | - | (1) | 2 | 1 |
| | 98885YAD1 | 17 | - | - | (17) | - | 1 |
| | P8055KTM7 | - | - | - | - | - | - |
| Total 3rd quarter 2009 | | $ 963 | $ 523 | $ - | $ (440) | $ 523 | $ 243 |
| **4th Quarter 2009** | 00441WAA4 | $ 2 | $ 2 | $ - | $ - | $ 2 | $ - |
| | 00442BAD3 | 10 | 8 | - | (2) | 8 | 3 |
| | 02151NAB8 | 19 | 18 | - | (1) | 18 | 9 |
| | 04013BAB8 | 6 | 5 | - | (1) | 5 | 3 |
| | 059523BB5 | 14 | 13 | - | (1) | 13 | 10 |
| | 05948KW54 | 8 | 8 | - | - | 8 | 6 |
| | 1248MGAP9 | 11 | 10 | - | (1) | 10 | 6 |
| | 12513YAM2 | 7 | 7 | - | - | 7 | 4 |
| | 126683AC5 | 8 | 7 | - | (1) | 7 | 2 |
| | 126683AD3 | 18 | 15 | - | (3) | 15 | 4 |
| | 126694X37 | 34 | 32 | - | (2) | 32 | 22 |
| | 14983AAA7 | 2 | 2 | - | - | 2 | - |
| | 16678RBW6 | 4 | 4 | - | - | 4 | 1 |
| | 16678RFD4 | - | - | - | - | - | 1 |
| | 17309DAM5 | 14 | 7 | - | (7) | 7 | 3 |
| | 17311YAE3 | 19 | 17 | - | (2) | 17 | 8 |
| | 17312BAF9 | 15 | 13 | - | (2) | 13 | - |
| | 26249XAG8 | 1 | 8 | - | 7 | 8 | 8 |
| | 290908AC6 | 7 | 7 | - | - | 7 | 6 |
| | 32029GAC8 | 16 | 15 | - | (1) | 15 | 6 |
| | 362437AG0 | 19 | 9 | - | (10) | 9 | - |
| | 36244MAA9 | 1 | 1 | - | - | 1 | - |
| | 36245EAG3 | 12 | 8 | - | (4) | 8 | - |
| | 40431KAG5 | 1 | - | - | (1) | - | - |
| | 40431KAH3 | 1 | 1 | - | - | 1 | - |
| | 43718MAD6 | 29 | 28 | - | (1) | 28 | 11 |
| | 43718VAD6 | 19 | 18 | - | (1) | 18 | 6 |
| | 437863AA1 | 14 | 14 | - | - | 14 | 9 |
| | 43786YAA3 | 15 | 15 | - | - | 15 | 7 |
| | 46628GAF6 | 22 | 19 | - | (3) | 19 | 14 |
| | 46629QAJ5 | 1 | 1 | - | - | 1 | - |
| | 46629QAK2 | 1 | 1 | - | - | 1 | - |
| | 46630MAH5 | 6 | 2 | - | (4) | 2 | 1 |
| | 46630MAJ1 | 5 | 1 | - | (4) | 1 | 1 |
| | 46630MAK8 | 2 | - | - | (2) | - | 1 |
| | 46630MAL6 | - | - | - | - | - | - |
| | 46630MAM4 | - | - | - | - | - | - |
| | 46631BAM7 | 43 | 31 | - | (12) | 31 | 6 |
| | 50180JAK1 | 23 | 15 | - | (8) | 15 | 5 |
| | 52520MFB4 | 25 | 24 | - | (1) | 24 | 19 |
| | 52521TAY3 | 8 | 8 | - | - | 8 | 1 |
| | 52524MAX7 | 6 | 6 | - | - | 6 | 3 |
| | 576449AB8 | 13 | 12 | - | (1) | 12 | 5 |
| | 59023FAB1 | 7 | 6 | - | (1) | 6 | 3 |
| | 59317AAA9 | 17 | 16 | - | (1) | 16 | 2 |
| | 593171BJ9 | 23 | 23 | - | - | 23 | 2 |
| | 61749TAA2 | 4 | 4 | - | - | 4 | 1 |
| | 61750SAE2 | 20 | 19 | - | (1) | 19 | 7 |
| | 61755EAB4 | 7 | 4 | - | (3) | 4 | 2 |
| | 68403BAH8 | 5 | 3 | - | (2) | 3 | 2 |
| | 74042EAC8 | 1 | 1 | - | - | 1 | 1 |
| | 75970JAK2 | 16 | 6 | - | (10) | 6 | 2 |
| | 75970QAK6 | 9 | 4 | - | (5) | 4 | 1 |
| | 7609854U2 | 11 | 10 | - | (1) | 10 | 8 |
| | 76110HS42 | 11 | 11 | - | - | 11 | 7 |
| | 761350AU1 | 30 | 15 | - | (15) | 15 | 9 |
| | 785779AA7 | 8 | 8 | - | - | 8 | 2 |
| | 83612LAE9 | 9 | 6 | - | (3) | 6 | - |
| | 84751WAD6 | 9 | 9 | - | - | 9 | 3 |
| | 92978QAJ6 | 25 | 19 | - | (6) | 19 | 19 |
| Total 4th quarter 2009 | | $ 693 | $ 576 | $ - | $ (117) | $ 576 | $ 262 |
| **2009 year-to-date** | | | | $ - | $ (557) | | |

# NOTES TO FINANCIAL STATEMENTS

4. The following tables provide the aggregate fair value and unrealized losses for all impaired loan-backed and structured securities as of December 31 for which an OTTI has not been recognized in earnings as a realized loss by the length of time the individual securities have been in a continuous unrealized loss position.

| (in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| | Fair Value | Unrealized Losses | Fair Value | Unrealized Losses |
| Less than 12 months | $ 490 | $ (14) | $ 1,506 | $ (358) |
| 12 months or more | 3,534 | (973) | 4,342 | (1,930) |
| Total | $ 4,024 | $ (987) | $ 5,848 | $ (2,288) |

5. See Note 1, Part C - Investments for the portfolio monitoring process for loan-backed and structured securities.

E. Repurchase Agreements and/or Securities Lending Transactions

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligation to return the collateral within liabilities. The Company did not enter into repurchase agreements in 2010 or 2009.

2. The Company did not pledge its assets as collateral in repurchase agreement or securities lending transactions in 2010 or 2009.

3. Assets were accepted as collateral by the Company as part of its securities lending program.

   a. Cash collateral was received in connection with its securities lending program totaling $333 million and $299 million at December 31, 2010 and 2009, respectively. The remaining term of the open securities lending contracts related to this collateral at both December 31, 2010 and 2009 was 30 days or less.

   b. At December 31, 2010 and 2009, the Company had securities with an aggregate fair value of $348 million and $313 million, respectively, that were acquired from the sale, trade or use of accepted collateral.

   c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms.

4. The Company does not use affiliated agents for its securities lending transactions.

5. None of the collateral the Company received was sold or repledged at December 31, 2010 or 2009.

F. Real Estate

The Company did not have real estate investments in 2010 or 2009.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 7 to 13 years and 8 to 9 years at December 31, 2010 and 2009, respectively. These investments have a required holding period of 15 years.

2. Except for normal ongoing compliance monitoring, none of the Company's LIHTC property investments were subject to regulatory review at December 31, 2010 or 2009.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2010 or 2009.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2010 or 2009.

5. In 2010 and 2009, the Company did not write-down or reclassify LIHTC property investments.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets at December 31, 2010 or 2009.

# NOTES TO FINANCIAL STATEMENTS

B. The Company recognized impairment write-downs on its investments in joint ventures, partnerships and limited liability companies as follows at December 31. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

**($ in millions)**

| Asset description | Number of Assets 2010 | Number of Assets 2009 | Impairment Amount 2010 | Impairment Amount 2009 | Facts and Circumstances Leading to Impairment | How Fair Value Determined |
|---|---|---|---|---|---|---|
| Partnership | 6 | 3 | $ 31 | $ 18 | Large decreases in value due to market conditions | Assessment of market value of partnership's investments |
| Partnership | 4 | 25 | 4 | 99 | Length of time and extent to which fair values of underlying investments depressed | Same as above |
| Limited liability company | 1 | - | 2 | - | Length of time and extent to which fair values of underlying investments depressed | Same as above |
| Partnership | - | 3 | - | 4 | Investments nearing liquidation and believe it unlikely carrying value will be recovered | Same as above |
| Partnership | - | 2 | - | 3 | Investment experienced impairments during second half of year that impacted potential recovery of its carrying value | Same as above |
| Limited liability company | - | 1 | - | 3 | Investment has significant exposure in real estate market | Updated cash flow analysis |
| Partnership | - | 1 | - | 1 | Investment impacted by weak market conditions | Same as above |
| | 11 | 35 | $ 37 | $ 128 | | |

In 2009 there were also three limited liability companies whose sum of impairments rounded to less than $1 million and thus were not included in the table above. These investments were written down due to weak market conditions and liquidity issues. Their fair value was determined by performing updated cash flow analyses.

7. Investment Income

A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.

B. The total amount of due and accrued investment income nonadmitted at December 31, 2010 and 2009 was $168 thousand and $369 thousand, respectively.

8. Derivative Instruments

A. Derivative financial instruments utilized by the Company during 2010 and 2009 included interest rate cap and floor agreements, index option contracts, swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts and futures contracts.

Interest rate cap and floor agreements give the holder the right to receive at a future date, the amount, if any, by which a specified market interest rate exceeds the fixed cap rate or falls below the fixed floor rate, applied to a notional amount. Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. Swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreements at a future date. Interest rate swap agreements are agreements that periodically exchange the difference between two designated sets of cash flows, (fixed to variable rate, variable to fixed rate, or variable to variable rate) based upon designated market rates or rate indices and a notional amount. Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity, basket of entities or index. Buying credit protection requires a payment of a premium to a counterparty in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. Foreign currency swap agreements involve the periodic exchange of consideration based on relative changes in two designated currencies and, if applicable, differences between fixed rate and variable cash flows or two different variable cash flows, all based on a pre-determined notional amount. Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. The Company utilizes the following types of futures contracts: domestic and global index, interest rate, and Eurodollar. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. These futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in the fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the changes in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company uses master netting agreements for over-the-counter derivative transactions, including interest rate, credit default and foreign currency swap agreements, swaption agreements, interest rate cap and floor agreements and certain option contracts. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter contracts with a positive statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements.

The cash requirements of the derivatives vary by instrument. Interest rate cap and floor agreements and swaption agreements typically require a premium paid to the counterparty at the inception of a contract. For interest rate cap and floor agreements, cash is received based on the amount, if any, by which a specified market interest rate exceeds the fixed cap rate or falls below the fixed floor rate, applied to the notional amount. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the

# NOTES TO FINANCIAL STATEMENTS

counterparties. The amount of premium paid/received is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. The Company receives/pays cash equal to the premium of written/purchased options when the contract is established. If the option is exercised, the Company receives/pays cash equal to the specified price in the contract (strike price) in exchange for the equity upon which the option is written/purchased. If the options are not exercised, then no additional cash is exchanged when the contract expires. Swaption agreements typically require a premium paid to the counterparty at the inception of the contract. The Company utilizes credit default swap agreements for both buying credit protection and selling credit protection. The credit default swap agreement requires the purchaser of credit protection to make periodic premium payments to the seller of the credit protection in exchange for a future cash payment, or a promise to purchase a bond from the purchaser of credit protection, if a specified credit event occurs. Cash settlements for interest rate swap agreements usually occur at dates specified in individual agreements. The amount of cash exchanged is equal to the difference between the rate in the contract at which the Company receives cash compared to the rate at which the Company is to pay cash. Foreign currency forward contracts and foreign currency swap agreements require cash settlements when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. If the contract rate is less than the actual rate on the settlement date, the Company receives cash equal to the difference in rates multiplied by a specified notional amount. If the contract rate is greater than the actual rate on the settlement date, the Company pays cash equal to the difference in the rates multiplied by a specified notional amount. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of interest rate and Eurodollar futures contracts is typically in cash, but also can occur through delivery of an underlying instrument (e.g. specified bond). The final settlement of indexed futures contracts is always in cash.

B. The Company primarily uses derivatives for risk management, to partially mitigate potential adverse impacts from changes in risk-free interest rates, negative equity market valuations and increases in credit spreads and asset replication. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness on either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for trading purposes.

The Company purchases interest rate cap and floor agreements to reduce its exposure to rising or falling interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. These agreements are hedging the variability of the expected future cash flows of assets or liabilities. The Company purchases and writes option contracts primarily to reduce market risk associated with certain annuity contracts. These contracts are utilized to hedge the changes in fair value of certain liabilities. Swaption agreements are used to hedge exposure to economic losses due to annuity surrenders. The Company primarily uses interest rate swap agreements to change the interest rate characteristics of existing assets or liabilities to facilitate asset-liability management. Interest rate swap agreements are utilized to hedge either the variability of the expected future cash flows, or changes in the fair value of an asset or a liability. The Company enters into certain credit default swap agreements as a means to buy protection, reducing the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities, or baskets of entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market. The Company enters into foreign currency swap agreements primarily to hedge the currency risk associated with investing in securities and issuing obligations that are denominated in foreign currencies. Foreign currency forward contracts are utilized to substantially eliminate currency risk exposure arising from investments in foreign currency denominated investments. As part of its asset-liability management, the Company generally utilizes interest rate and Eurodollar futures contracts to manage its interest rate risk related to bonds and certain annuity contracts. These futures contracts are also used to reduce interest rate risk related to forecasted purchases and sales of marketable investment securities. Other futures are utilized to hedge the changes in the fair value of certain liabilities.

C. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries.

Interest rate cap and floor agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on interest rate cap and floor agreements are reported as derivatives. Periodic settlements received are reported as net investment income. The change in fair value of open interest rate cap and floor agreements are reported as net unrealized capital gains and losses, within unassigned surplus. If an interest rate cap or floor agreement is terminated prior to its expiration date, gains or losses are reported in net realized capital gains or losses. For certain interest rate cap agreements whose premiums are payable in installments, the initial interest rate cap agreement asset is equal to the initial premium payment plus the sum of the remaining premium installments payable. The carrying amount of the interest rate cap agreement asset is netted against the carrying amount of the premium liability at the counterparty level.

Swaption agreements are also reported on Schedule DB, Part A and receive non-hedge accounting treatment. Premiums paid on swaption agreements are reported as derivatives. The change in fair value of the open swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivatives. If a swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses.

Purchased put and call index option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges. Premiums paid are reported as derivatives. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding asset previously recorded is reversed.

Written put and call index option contracts are reported on Schedule DB, Part A in 2010 and Schedule DB, Part B in 2009 and are accounted for as fair value hedges. Premiums received are reported as a liability. The change in the fair value of written option contracts is reported as net investment income, with an adjustment to a corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding liability previously recorded is reversed.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part A in 2010 and Schedule DB, Part C in 2009. If any of these contracts were used for replication purpose, then they are also reported in Schedule DB, Part C in 2010 and Schedule DB, Part F in 2009. Interest rate swap agreements receive either fair value, cash flow hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. Foreign currency swap agreements are generally accounted for as foreign currency fair value or cash flow hedges. Credit default swap agreements used for buying protection receive non-hedge accounting treatment. Periodic settlements, which represent amounts receivable from/payable to the counterparties are based on the settlement terms within the agreement, and reported as a component of net investment income. For interest rate swap agreements and foreign currency swap agreements hedging liabilities that receive fair value hedge accounting treatment, periodic settlements are reported with policyholder benefits and expenses. The change in the fair value of certain open swap agreements that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses, within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost. When certain swap agreements receive hedge accounting treatment, the hedging relationship ceases if the swap agreement terminates or becomes ineffective or if the hedged asset becomes impaired or is sold. Generally, if a swap agreement is terminated prior to the expiration date, gains or losses are reported as net realized capital gains or losses if the underlying hedged item has been disposed. If the hedged item still exists and the swap agreement terminates or becomes ineffective, gains or losses are attached to the hedged item and amortized into net investment income over the remaining life of the underlying hedged item. If the hedged item is an impaired asset, gains or losses associated with the swap agreement are included in the written-down value of the impaired asset and depending on the circumstances, hedge accounting may cease. If the hedged item is sold, the swap agreement is generally terminated or accounted for as a non-hedge swap agreement.

Foreign currency forward contracts are also reported in Schedule DB, Part A in 2010 and Schedule DB, Part C in 2009 and receive non-hedge accounting treatment. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is disposed of, any gains or losses at closing are reported in realized capital gains or losses.

# NOTES TO FINANCIAL STATEMENTS

Futures contracts are reported in Schedule DB, Part B in 2010 and Schedule DB, Part D in 2009 and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported in net unrealized capital gains and losses within unassigned surplus.

D. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2010 or 2009.

E. The Company recognized losses of $1 million and $9 million in net unrealized capital gains or losses during 2010 and 2009, respectively, that resulted from derivatives that no longer qualified for hedge accounting treatment.

F. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.

9. Income Taxes

The application of SSAP No. 10R requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs will be realized. The Company did not record a valuation allowance at December 31, 2010 or 2009.

A. The components of the net DTA were as follows at December 31:

| (in millions) | 2010 | | | 2009 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Gross DTAs | $ 808 | $ 513 | $ 1,321 | $ 811 | $ 608 | $ 1,419 | $ (3) | $ (95) | $ (98) |
| Valuation allowance | - | - | - | - | - | - | - | - | - |
| Adjusted gross DTAs | $ 808 | $ 513 | $ 1,321 | $ 811 | $ 608 | $ 1,419 | $ (3) | $ (95) | $ (98) |
| DTLs | 211 | 386 | 597 | 177 | 451 | 628 | 34 | (65) | (31) |
| Subtotal - net DTA | $ 597 | $ 127 | $ 724 | $ 634 | $ 157 | $ 791 | $ (37) | $ (30) | $ (67) |
| Nonadmitted DTAs | 305 | - | 305 | 328 | 51 | 379 | (23) | (51) | (74) |
| Net admitted DTA | $ 292 | $ 127 | $ 419 | $ 306 | $ 106 | $ 412 | $ (14) | $ 21 | $ 7 |

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R for the years ended December 31, 2010 and 2009.

The amount of adjusted gross DTAs admitted under each component of SSAP No. 10R was as follows at December 31:

| (in millions) | 2010 | | | 2009 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Paragraph 10a | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Paragraph 10b (lesser of 10b.i or 10b.ii below) | $ 171 | $ 109 | $ 280 | $ 180 | $ 95 | $ 275 | $ (9) | $ 14 | $ 5 |
| Paragraph 10b.i | $ 202 | $ 109 | $ 311 | $ 218 | $ 95 | $ 313 | $ (16) | $ 14 | $ (2) |
| Paragraph 10b.ii | $ 171 | $ 109 | $ 280 | $ 180 | $ 95 | $ 275 | $ (9) | $ 14 | $ 5 |
| Paragraph 10c | $ 192 | $ 404 | $ 596 | $ 177 | $ 451 | $ 628 | $ 15 | $ (47) | $ (32) |
| Total | $ 363 | $ 513 | $ 876 | $ 357 | $ 546 | $ 903 | $ 6 | $ (33) | $ (27) |
| Paragraph 10e.i | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below) | $ 292 | $ 127 | $ 419 | $ 306 | $ 106 | $ 412 | $ (14) | $ 21 | $ 7 |
| Paragraph 10e.ii.(a) | $ 403 | $ 127 | $ 530 | $ 392 | $ 106 | $ 498 | $ 11 | $ 21 | $ 32 |
| Paragraph 10e.ii.(b) | $ 292 | $ 127 | $ 419 | $ 306 | $ 106 | $ 412 | $ (14) | $ 21 | $ 7 |
| Paragraph 10e.iii | $ 211 | $ 386 | $ 597 | $ 177 | $ 451 | $ 628 | $ 34 | $ (65) | $ (31) |
| Total | $ 503 | $ 513 | $ 1,016 | $ 483 | $ 557 | $ 1,040 | $ 20 | $ (44) | $ (24) |
| Increased net admitted adjusted gross DTAs from paragraph 10e | $ 140 | $ - | $ 140 | $ 126 | $ 11 | $ 137 | $ 14 | $ (11) | $ 3 |

The Company's risk-based capital ("RBC") level, used for purposes of paragraph 10d, was as follows at December 31:

| (in millions) | 2010 | 2009 | Change |
|---|---|---|---|
| Total adjusted capital | $ 3,302 | $ 3,371 | $ (69) |
| RBC authorized control level | $ 576 | $ 575 | $ 1 |

The amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital in the RBC calculation resulting from the calculation in paragraphs 10a, 10b and 10c was as follows at December 31:

| (in millions) | 2010 | | | 2009 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Admitted DTAs | $ 171 | $ 109 | $ 280 | $ 180 | $ 95 | $ 275 | $ (9) | $ 14 | $ 5 |
| Admitted assets | | | $ 58,623 | | | $ 62,872 | | | $ (4,249) |
| Statutory surplus | | | $ 3,199 | | | $ 3,330 | | | $ (131) |
| Total adjusted capital | | | $ 3,302 | | | $ 3,371 | | | $ (69) |

The increased amount of DTAs, admitted assets and statutory surplus as the result of the application of paragraph 10e was as follows at December 31:

| (in millions) | 2010 | | | 2009 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Admitted DTAs | $ 140 | $ - | $ 140 | $ 126 | $ 11 | $ 137 | $ 14 | $ (11) | $ 3 |
| Admitted assets | | | $ 140 | | | $ 137 | | | $ 3 |
| Statutory surplus | | | $ 140 | | | $ 137 | | | $ 3 |

# NOTES TO FINANCIAL STATEMENTS

The impact of tax planning strategies on adjusted gross and net admitted DTAs was as follows at December 31, 2010:

| | Ordinary | Capital | Total |
|---|---|---|---|
| Adjusted gross DTAs (% of total adjusted gross DTAs) | 33.8 % | 9.6 % | 43.4 % |
| Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs) | 52.3 % | 30.4 % | 82.7 % |

B. The Company recognized all DTLs at December 31, 2010 and 2009.

C. The provision for incurred income taxes for the years ended December 31 was:

| (in millions) | 2010 | 2009 | Change |
|---|---|---|---|
| Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward | $ (145) | $ (411) | $ 266 |
| Federal income tax on net capital gains (losses) | 42 | (88) | 130 |
| Utilization of net capital loss carryforward | - | (25) | 25 |
| Federal income taxes incurred | $ (103) | $ (524) | $ 421 |

The provision for income tax incurred did not include foreign income taxes for the years ended December 31, 2010 or 2009.

The tax effects of temporary differences that gave rise to significant portions of DTAs and DTLs were as follows at December 31:

| (in millions) | 2010 | 2009 | Change |
|---|---|---|---|
| **DTAs:** | | | |
| Ordinary | | | |
| Tax DAC | $ 350 | $ 366 | $ (16) |
| Investments | 193 | 171 | 22 |
| Reserves | 121 | 129 | (8) |
| Sale of variable annuity business | 99 | 99 | - |
| Nonadmitted assets | 16 | 14 | 2 |
| Employee benefits | 10 | 10 | - |
| Other | 19 | 22 | (3) |
| Subtotal - ordinary DTAs | $ 808 | $ 811 | $ (3) |
| Valuation allowance | $ - | $ - | $ - |
| Nonadmitted DTAs | $ 305 | $ 328 | $ (23) |
| Admitted ordinary DTAs | $ 503 | $ 483 | $ 20 |
| Capital | | | |
| Investments | $ 400 | $ 416 | $ (16) |
| Unrealized losses | 113 | 192 | (79) |
| Subtotal - capital DTAs | $ 513 | $ 608 | $ (95) |
| Valuation allowance | $ - | $ - | $ - |
| Nonadmitted DTAs | $ - | $ 51 | $ (51) |
| Admitted capital DTAs | $ 513 | $ 557 | $ (44) |
| Admitted DTAs | $ 1,016 | $ 1,040 | $ (24) |
| **DTLs:** | | | |
| Ordinary | | | |
| Investments | $ 117 | $ 149 | $ (32) |
| Reserves | 50 | 16 | 34 |
| Prepaid commissions | 14 | 10 | 4 |
| Other | 1 | 2 | (1) |
| Subtotal - ordinary DTLs | $ 182 | $ 177 | $ 5 |
| Capital | | | |
| Investments | $ 359 | $ 445 | $ (86) |
| Unrealized gains | 56 | 6 | 50 |
| Subtotal - capital DTLs | $ 415 | $ 451 | $ (36) |
| Total DTLs | $ 597 | $ 628 | $ (31) |
| Net admitted DTA | $ 419 | $ 412 | $ 7 |

The change in net deferred income tax was comprised of the following at December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement):

| (in millions) | 2010 | 2009 | Change |
|---|---|---|---|
| Total DTAs | $ 1,321 | $ 1,419 | $ (98) |
| Total DTLs | 597 | 628 | (31) |
| Net DTA (DTL) | $ 724 | $ 791 | (67) |
| Tax effect of unrealized gains (losses) | | | 130 |
| Tax effect of change in accounting principles | | | 15 |
| Tax effect on incremental DTA | | | (2) |
| Tax effect of change in surplus related to Separate Accounts | | | - |
| Change in net deferred income tax | | | 76 |
| Tax effect on incremental DTA | | | 2 |
| Adjustment of prior year tax liabilities | | | 2 |
| Tax effect of nonadmitted assets | | | (2) |
| Capital contribution of securities | | | - |
| Change in net deferred income tax relating to the provision | | | $ 78 |

| (in millions) | 2009 | 2008 | Change |
|---|---|---|---|
| Total DTAs | $ 1,419 | $ 1,667 | $ (248) |
| Total DTLs | 628 | 851 | (223) |
| Net DTA (DTL) | $ 791 | $ 816 | (25) |
| Tax effect of unrealized gains (losses) | | | (23) |
| Tax effect of change in accounting principles | | | (28) |
| Tax effect on incremental DTA | | | (137) |
| Tax effect of change in surplus related to Separate Accounts | | | 40 |
| Change in net deferred income tax | | | (173) |
| Tax effect on incremental DTA | | | 137 |
| Adjustment of prior year tax liabilities | | | (7) |
| Tax effect of nonadmitted assets | | | 1 |
| Capital contribution of securities | | | 4 |
| Change in net deferred income tax relating to the provision | | | $ (38) |

# NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at December 31:

| (in millions) | 2010 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ (262) | 35.0 % |
| Change in net deferred income taxes | 78 | (10.4) |
| IMR amortization | 73 | (9.8) |
| Change in accounting principles | 15 | (2.1) |
| Other | (7) | 1.0 |
| Total statutory income taxes | $ (103) | 13.7 % |

| (in millions) | 2009 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ (553) | 35.0 % |
| Change in net deferred income taxes | (38) | 2.4 |
| IMR amortization | 113 | (7.2) |
| Change in accounting principles | (17) | 1.1 |
| Other | (29) | 1.8 |
| Total statutory income taxes | $ (524) | 33.1 % |

E. 1. At December 31, 2010, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes.

2. There were no income taxes incurred by the Company in 2010, 2009 or 2008 that will be available for recoupment in the event of future net losses.

3. The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") at December 31, 2010 or 2009.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2010 is consolidated with the entities listed below:

ALFS, Inc.
ALIC Reinsurance Company
ALIC Reinsurance Company II
Allstate Assignment Company
Allstate Assurance Company
Allstate Bank
Allstate Enterprises, LLC
Allstate Financial Corporation
Allstate Fire and Casualty Insurance Company
Allstate Indemnity Company
Allstate Insurance Company
Allstate International Insurance Holdings, Inc.
Allstate Investment Management Company
Allstate Investments, LLC
Allstate Life Insurance Company
Allstate Life Insurance Company of New York
Allstate Motor Club, Inc.
Allstate New Jersey Insurance Company
Allstate New Jersey Property and Casualty Insurance Company
Allstate Non-Insurance Holdings, Inc.
Allstate North American Insurance Company
Allstate Property and Casualty Insurance Company
Allstate Settlement Corporation
Allstate Texas Lloyd's
Allstate Texas Lloyd's, Inc.
American Heritage Life Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Credit Card Sentinel, Inc.
Deerbrook General Agency, Inc.
Deerbrook Insurance Company
Encompass Floridian Indemnity Company
Encompass Floridian Insurance Company
Encompass Home and Auto Insurance Company
Encompass Indemnity Company
Encompass Independent Insurance Company
Encompass Insurance Company
Encompass Insurance Company of America
Encompass Insurance Company of Massachusetts
Encompass Insurance Company of New Jersey
Encompass Property and Casualty Company
Encompass Property and Casualty Insurance Company of New Jersey
E.R.J. Insurance Group, Inc.
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Life Company
North Light Specialty Insurance Company
Northbrook Indemnity Company
Northbrook Services, Inc.
Ocoma Industries, Inc.
Pablo Creek Services, Inc.
Roadway Protection Auto Club, Inc.
Signature Agency, Inc.
Signature Dental & Vision, Inc.
Signature Motor Club, Inc.
Signature Motor Club of California, Inc.
Signature Nationwide Auto Club of California, Inc.
Signature's Nationwide Auto Club, Inc.
Sterling Collision Centers, Inc.
Surety Life Insurance Company
The Allstate Corporation

2. The Company joins the Corporation and its domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each entity's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gives rise to the alternative minimum tax.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2010 and 2009 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

*Transactions with Allstate Insurance Company ("AIC")*

On December 17, 2009, the Company received a capital contribution in securities with a fair value of $443 million plus accrued interest of $5 million from its parent, AIC.

Effective September 30, 2009, the Corporation became the sponsor of a group medical plan and a group life insurance plan to provide covered benefits to certain retired employees. Prior to September 30, 2009, AIC was the sponsor. In connection with the change in the sponsorship, amounts payable by the Company to the previous plan sponsor, AIC, totaling $17 million were forgiven. The forgiveness of this liability was recorded as an increase in gross paid in and contributed surplus.

On March 31, 2009, the Company received a cash capital contribution of $250 million from AIC.

# NOTES TO FINANCIAL STATEMENTS

The Company issued $44 million and $40 million of structured settlement annuities ("SSAs"), a type of immediate annuity, in 2010 and 2009, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $10 million and $5 million related to SSAs with life contingencies that were included in premium income for 2010 and 2009, respectively. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.64 billion and $3.58 billion at December 31, 2010 and 2009, respectively.

*Transactions with Road Bay Investments, LLC ("RBI")*

The Company made the following capital contributions, in the form of commercial mortgage loans, to RBI, a wholly-owned subsidiary:

**(in millions)**

| Date | 2010 | 2009 |
|---|---|---|
| March 26 | $ 146 | $ - |
| May 21 | - | 22 |
| June 3 | 8 | - |
| June 17 | 16 | - |
| September 22 | 8 | - |
| September 25 | - | 41 |
| November 6 | - | 28 |
| November 18 | 5 | - |
| December 14 | 15 | 69 |
| Total | $ 198 | $ 160 |

On December 22, 2010, RBI paid a cash dividend of $8 million to the Company. On June 17, 2010, RBI paid a cash dividend of $1 million and a return of capital of $145 million to the Company. The return of capital consisted of $78 million of cash and commercial mortgage loans with statutory book values of $67 million.

*Transactions with ALIC Reinsurance Company ("ALIC Re") and Kennett Capital, Inc. ("Kennett")*

On December 18, 2009, the Company purchased a $25 million surplus note, with a 6.74% interest rate, due December 1, 2029 from its wholly-owned subsidiary, ALIC Re. On December 30, 2009, the Company transferred the surplus note to Kennett. In return, Kennett issued a $25 million full recourse 5.19% note due on December 1, 2029. Kennett granted the Company a pledge of and security interest in its right, title and interest in this surplus note and its proceeds. The Company has an agreement with ALIC Re, whereby it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett, whereby transactions similar to the one described may be entered into in the future.

At December 31, 2010 and 2009, the Company also held a $100 million full recourse 5.98% note due June 1, 2036 and a $100 million full recourse 4.86% note due July 1, 2035 issued by Kennett. These notes were issued as payments for a $100 million surplus note due June 1, 2036 with a 6.18% interest rate and a $100 million surplus note due July 1, 2035 with a 5.06% interest rate that ALIC Re issued to the Company and the Company transferred to Kennett. Kennett also granted the Company a pledge of and security interest in its right, title and interest in this surplus note and proceeds.

D. The Company reported the following as receivable from affiliates at December 31:

| (in millions) | 2010 | 2009 |
|---|---|---|
| Allstate Life Insurance Company of New York ("ALNY") | $ 3 | $ 3 |
| American Heritage Life Insurance Company | 1 | 6 |
| Total | $ 4 | $ 9 |

The Company also reported the following as payable to affiliates at December 31:

| (in millions) | 2010 | 2009 |
|---|---|---|
| AIC | $ 66 | $ 68 |
| Allstate Investments, LLC ("AILLC") | 7 | 7 |
| Allstate Investment Management, Ltd. | 2 | 1 |
| Total | $ 75 | $ 76 |

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than $1 million and those equal to or greater than $1 million are generally settled quarterly and monthly, respectively. Net intercompany balances with Allstate Financial Services, LLC are settled monthly regardless of dollar amount.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $3.12 billion and $3.00 billion at December 31, 2010 and 2009, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $508 million and $529 million at December 31, 2010 and 2009, respectively.

F. **Administrative, cost sharing or service agreements**

The Company, the Corporation and certain of its affiliated insurance companies are parties to an Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which AIC furnishes a variety of services. The Agreement provides for cost sharing and allocation of operating expense among the parties.

The Company entered into an Administrative Agreement with Lincoln Benefit Life Company ("LBL") whereby the Company provides certain administrative services with respect to LBL's Separate Account and variable annuity contracts issued by LBL.

# NOTES TO FINANCIAL STATEMENTS

**Management and banking related agreements**

The Company is a party to an Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, ALIC Re and The Bank of New York ("BONY") entered into a Trust Agreement whereby the Company and ALIC Re created a trust account to be held by BONY for the benefit of the Company in connection with the Coinsurance Agreement between the Company and ALIC Re.

The Company entered into a Depository Agreement with Allstate Bank ("the Bank") whereby the Bank serves as a depository holding the assets payable to beneficiaries pursuant to one or more of the Company's claim settlement programs. Amendment No. 1 to the Depository Agreement specified that transfer of retained assets or payment of any insurance claim settlements by the Company to the Bank will not result in any continuing obligation of the Company with respect to the amount transferred or paid.

The Company entered into an Agent Access Agreement with AIC and the Bank whereby the agents of AIC and the Company are made available to the Bank for the purpose of offering certain products and services of the Bank to prospective customers.

The Company was added to the Cash Management Services Master Agreement between AIC and the Bank whereby the Bank provides certain cash management services.

**Other**

The Company and AIC entered into a Capital Support Agreement whereby AIC provides capital and surplus to the Company in order for the Company to maintain a company action level RBC ratio of at least 150.0%. AIC's obligation to provide capital and surplus to the Company is limited to an aggregate amount of $1.00 billion, for which the Company pays AIC an annual commitment fee of 1.0% of the amount of the capital and surplus maximum, as defined in the agreement. At December 31, 2010 and 2009, no capital had been provided by AIC under this agreement.

The Company, AIC and the Corporation are parties to a one-year Amended and Restated Intercompany Liquidity Agreement. The purpose of the agreement is to allow for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds. The Company and AIC each serve as a lender and borrower, with the maximum amount of advances made or received limited to $1.00 billion.

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At December 31, 2010 and 2009, the Company did not have outstanding intercompany loans with the Corporation.

The Company increased the previously established shelf registration amount from $9.00 billion to $15.00 billion. Under this program, the Company issues funding agreements to Allstate Life Global Funding, a special purpose statutory trust that sells medium-term notes that are secured by these funding agreements to individual and institutional investors.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

G. The Company is a wholly-owned subsidiary of AIC, an insurance company domiciled in the state of Illinois. AIC is a wholly-owned subsidiary of Allstate Insurance Holdings, LLC ("AIH"), a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.

H. The Company did not directly or indirectly own shares of an upstream intermediate entity or its parent at December 31, 2010 or 2009.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2010 or 2009 admitted assets.

J. The Company recognized $18 million and $52 thousand of impairment write-downs related to investments in SCA entities in 2010 and 2009, respectively. In 2010, the write-down was related to the Company's investment in a partnership which experienced a large decrease in its value due to exposure to market conditions. In 2009, the write-down was related to the Company's investment in an underperforming limited liability company which was impacted by weak market conditions and liquidity issues. The fair value of both the partnership and limited liability company was determined by assessing the fair value of the investments both entities were holding. All SCA entities written down in 2010 and 2009 were also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries at December 31, 2010 or 2009.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2010 or 2009.

11. Debt

A. The Company did not have debt outstanding at December 31, 2010 or 2009.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank ("FHLB") at December 31, 2010 or 2009.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

The Company utilizes the services of AIC employees. AIC and the Corporation provide various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees and retired employees and participation in The Allstate 401(K) Savings Plan. The Company was allocated an appropriate share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was $19 million and $14 million in 2010 and 2009, respectively.

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

1. The Company had 23,800 common shares authorized, issued and outstanding at December 31, 2010 and 2009. All common shares had a par value of $227 per share. In addition, the Company had 3,000,000 shares of preferred stock authorized, but none issued and outstanding at December 31, 2010 and 2009. The preferred stock shares had a par value of $100 per share.

2. The Company did not have preferred stock issued and outstanding at December 31, 2010 or 2009.

3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements of the Company, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except out of earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. Currently, the Company cannot declare or pay dividends without the prior approval of the IL DOI because of its negative unassigned surplus.

4. The Company did not pay dividends in 2010 or 2009.

# NOTES TO FINANCIAL STATEMENTS

5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.

6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.

7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.

8. The Company did not hold stock for special purposes at December 31, 2010 or 2009.

9. The special surplus funds balance of $460 million and $461 million at December 31, 2010 and 2009, respectively, was comprised of two components. The first component relates to after-tax deferred gains associated with reinsurance transactions related to the disposal of certain blocks of business in 2004 and 2006. These gains totaled $320 million and $324 million at December 31, 2010 and 2009, respectively. The change in the balance was due to the amortization of the deferred gains. The second component was $140 million and $137 million at December 31, 2010 and 2009, respectively, and relates to the Company's election to admit a higher amount of adjusted gross DTA as calculated in paragraph 10e of SSAP No. 10R.

10. Cumulative unrealized gains and losses increased unassigned funds by $351 million and $114 million at December 31, 2010 and 2009, respectively.

11. On November 17, 2008, the Company issued a surplus note to AIC for $400 million in exchange for cash. The accrued interest rate is 7.00%, and due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028. Principal and interest payments may be repaid in whole or in part from time to time without premium or penalty. The payment of interest or principal is subject to prior written approval from the IL DOI, and can only be paid out of the Company's surplus that is in excess of minimum amounts required by the Code. In accordance with the APPM, interest is not recorded in the financial statements as an accrual until approval from the IL DOI is granted. No interest has been accrued or paid since inception. In the event of the liquidation of the Company, the payment of claims under this surplus note is subordinate and junior in right of payment to the prior payment in full of all policy obligations and all other liabilities of the Company other than any indebtedness that is subordinate to, or ranks at equal standing with, these surplus notes, but prior to the distribution of assets to shareholders.

12. The Company did not have restatements due to quasi-reorganizations in 2010 or 2009.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

**Commitments to acquire financial interests or make capital contributions**

The Company made commitments to invest in limited partnerships interests of $633 million and $802 million billion at December 31, 2010 and 2009, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

**Credit guarantee**

The Company owns certain bonds that obligated it to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment, was $64 million and $160 million at December 31, 2010 and 2009, respectively. The obligations associated with these bonds expire at various dates on or before July 26, 2016.

**Other guarantee**

In 2006, the Company, ALNY and the Corporation disposed of the Company's variable annuity business through a combination of coinsurance and modified coinsurance reinsurance agreements ("Reinsurance Agreements") with Prudential Financial Inc. and its subsidiary, The Prudential Insurance Company of America (collectively "Prudential"). In connection with this transaction the Company, ALNY and the Corporation agreed to indemnify Prudential for certain pre-closing contingent liabilities (including extra contractual liabilities of the Company and ALNY and liabilities specifically excluded from the transaction) that the Company and ALNY have agreed to retain. In addition, the Company, ALNY and the Corporation will each indemnify Prudential for certain post-closing liabilities that may arise from the acts of the Company, ALNY and their agents, including in connection with the Company's and ALNY's provision of transition services. The Reinsurance Agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees. Management does not believe this agreement will have a material adverse effect on results of operations, cash flows or the financial position of the Company.

B. Assessments

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each insurer are typically related to its proportion of business written in each state. The Company's policy is to accrue a guaranty fund assessment when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At December 31, 2010 and 2009, the Company had accrued $30 million and $33 million, respectively, for future guaranty fund assessments and $19 million and $21 million, respectively, for the related premium tax offset expected to be received. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2010, but prior to the issuance of the Annual Statement.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur losses related to extra contractual obligation lawsuits in 2010 or 2009.

E. All Other Contingencies

**Regulation and compliance**

The Company is subject to changing social, economic and regulatory conditions. From time to time, regulatory authorities or legislative bodies seek to impose additional regulations regarding agent and broker compensation, regulate the nature of and amount of investments, and otherwise expand overall regulation of insurance products and the insurance industry. The Company has established procedures and policies to facilitate compliance with laws and regulations, to foster prudent business operations, and to support financial reporting. The Company

# NOTES TO FINANCIAL STATEMENTS

routinely reviews its practices to validate compliance with laws and regulations and with internal procedures and policies. As a result of these reviews, from time to time the Company may decide to modify some of its procedures and policies. Such modifications, and the reviews that led to them, may be accompanied by payments being made and costs being incurred. The ultimate changes and eventual effects of these actions on the Company's business, if any, are uncertain.

**Legal and regulatory proceedings and inquiries**

**Background**

The Company and certain affiliates are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business. As background to the "Proceedings" subsection below, please note the following:

- These matters raise difficult and complicated factual and legal issues and are subject to many uncertainties and complexities, including the underlying facts of each matter; novel legal issues; variations between jurisdictions in which matters are being litigated, heard or investigated; differences in applicable laws and judicial interpretations; the length of time before many of these matters might be resolved by settlement, through litigation or otherwise; the fact that some of the lawsuits are putative class actions in which a class has not been certified and in which the purported class may not be clearly defined; the fact that some of the lawsuits involve multi-state class actions in which the applicable law(s) for the claims at issue is in dispute and therefore unclear; and the current challenging legal environment faced by large corporations and insurance companies.

- The outcome on these matters may also be affected by decisions, verdicts, and settlements, and the timing of such decisions, verdicts, and settlements, in other individual and class action lawsuits that involve the Company, other insurers, or other entities and by other legal, governmental, and regulatory actions that involve the Company, other insurers, or other entities. The outcome may also be affected by future state or federal legislation, the timing or substance of which cannot be predicted.

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive or treble damages. Often specific information about the relief sought, such as the amount of damages, is not available because plaintiffs have not requested specific relief in their pleadings. When specific monetary demands are made, they are often set just below a state court jurisdictional limit in order to seek the maximum amount available in state court, regardless of the specifics of the case, while still avoiding the risk of removal to federal court. In the Company's experience, monetary demands in pleadings bear little relation to the ultimate loss, if any, to the Company.

- In connection with regulatory examinations and proceedings, government authorities may seek various forms of relief, including penalties, restitution and changes in business practices. The Company may not be advised of the nature and extent of relief sought until the final stages of the examination or proceeding.

- For the reasons specified above, it is not possible to make meaningful estimates of the amount or range of loss that could result from the matters described below in the "Proceedings" subsection. The Company reviews these matters on an ongoing basis and follows appropriate accounting guidance when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

- Due to the complexity and scope of the matters disclosed in the "Proceedings" subsection below and the many uncertainties that exist, the ultimate outcome of these matters cannot be reasonably predicted. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently reserved, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below as they are resolved over time is not likely to have a material adverse effect on the financial position of the Company.

**Proceedings**

Legal proceedings involving AIC and Allstate agencies may impact the Company, even when the Company is not directly involved, because the Company sells its products through a variety of distribution channels including Allstate agencies. Consequently, information about the more significant of these proceedings is provided below.

AIC is defending certain matters relating to its agency program reorganization announced in 1999. These matters are in various stages of development.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act, breach of contract and Employee Retirement Income Security Act ("ERISA") violations (the "Romero I" suit). In 2004, in the consolidated EEOC I and Romero I litigation, the trial court issued a memorandum and order that, among other things, certified classes of agents, including a mandatory class of agents who had signed a release, for purposes of effecting the court's declaratory judgment that the release is voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to AIC "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs have asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court granted AIC's motions for summary judgment. Following plaintiffs' filing of a notice of appeal, the U.S. Court of Appeals for the Third Circuit ("Third Circuit") issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's summary judgment motions, remanded the cases to the trial court for additional discovery, and directed that the cases be assigned to another trial court judge. In January 2010, the cases were assigned to a new judge for further proceedings in the trial court.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted AIC's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted AIC's motion to dismiss the case, remanded the case back to the trial court for additional discovery, and directed that the case be reassigned to another trail court judge. In January 2010, the case was assigned to a new judge for further proceedings in the trial court.

In all of these various matters, plaintiffs seek compensatory and punitive damages, and equitable relief. AIC has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

# NOTES TO FINANCIAL STATEMENTS

**Other matters**

Various other legal, governmental, and regulatory actions, including state market conduct exams, and other governmental and regulatory inquiries are currently pending that involve the Company and specific aspects of its conduct of business. Like other members of the insurance industry, the Company is the target of a number of class action lawsuits and other types of proceedings, some of which involve claims for substantial or indeterminate amounts. These actions are based on a variety of issues and target a range of the Company's practices. The outcome of these disputes is currently unpredictable.

One or more of these matters could have an adverse effect on the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described in this "Other matters" subsection, in excess of amounts currently reserved, if any, as they are resolved over time is not likely to have a material effect on the operating results, cash flows or financial position of the Company.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2010 or 2009.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2010 or 2009.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

**Derivative financial instruments**

1. The following tables summarize the volume, statement value and fair value of the Company's derivative financial instruments at December 31:

| ($ in millions) | 2010 | | | |
|---|---|---|---|---|
| | Volume | | | |
| | Notional Amount | Number of Contracts | Statement Value | Fair Value |
| **Interest rate contracts** | | | | |
| Interest rate swap agreements | $ 8,238 | n/a | $ 115 | $ (69) |
| Interest rate cap and floor agreements | 3,137 | n/a | (20) | (20) |
| Interest rate swaption agreements | 750 | n/a | 4 | 4 |
| Financial futures contracts | n/a | 1,570 | - | - |
| Total interest rate contracts | 12,125 | 1,570 | 99 | (85) |
| **Equity and index contracts** | | | | |
| Option contracts | 128 | 40,100 | 158 | 158 |
| Index futures contracts | n/a | 832 | - | - |
| Total equity and index contracts | 128 | 40,932 | 158 | 158 |
| **Foreign currency contracts** | | | | |
| Foreign currency swap agreements | 727 | n/a | 11 | 22 |
| Foreign currency forward contracts | - | n/a | - | - |
| Total foreign currency contracts | 727 | n/a | 11 | 22 |
| **Credit contracts** | | | | |
| Credit default swap agreements - selling protection | 309 | n/a | (34) | (63) |
| Credit default swap agreements - buying protection | 247 | n/a | (4) | (4) |
| Total credit contracts | 556 | n/a | (38) | (67) |
| Total derivative financial instruments | $ 13,536 | 42,502 | $ 230 | $ 28 |

| ($ in millions) | 2009 | | | |
|---|---|---|---|---|
| | Volume | | | |
| | Notional Amount | Number of Contracts | Statement Value | Fair Value |
| **Interest rate contracts** | | | | |
| Interest rate swap agreements | $ 9,281 | n/a | $ 59 | $ (155) |
| Interest rate cap and floor agreements | 3,621 | n/a | (14) | (14) |
| Interest rate swaption agreements | 1,000 | n/a | 15 | 15 |
| Financial futures contracts | n/a | 404 | - | - |
| Total interest rate contracts | 13,902 | 404 | 60 | (154) |
| **Equity and index contracts** | | | | |
| Option contracts | 107 | 39,480 | 173 | 173 |
| Index futures contracts | n/a | 418 | - | (1) |
| Total equity and index contracts | 107 | 39,898 | 173 | 172 |
| **Foreign currency contracts** | | | | |
| Foreign currency swap agreements | 1,175 | n/a | 180 | 215 |
| Foreign currency forward contracts | 185 | n/a | 3 | 3 |
| Total foreign currency contracts | 1,360 | n/a | 183 | 218 |
| **Credit contracts** | | | | |
| Credit default swap agreements - selling protection | 1,084 | n/a | (44) | (60) |
| Credit default swap agreements - buying protection | 633 | n/a | (32) | (32) |
| Total credit contracts | 1,717 | n/a | (76) | (92) |
| Total derivative financial instruments | $ 17,086 | 40,302 | $ 340 | $ 144 |

Volume for over-the-counter derivative contracts is represented by their notional amounts. Volume for exchange traded derivatives is represented by the number of contracts which is the basis on which they are traded (n/a = not applicable). The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap selling protection agreements represent the maximum amount of potential loss, assuming no recoveries. Statement values are generally equal to consideration paid or received except when non-hedge accounting is used, in which case statement value is equal to current fair value. Fair value is the estimated amount that the Company would receive or pay to terminate the derivative contracts at the reporting date. The fair value of exchange traded derivative contracts is based on observable market quotations in active markets, whereas the fair value of non-exchange traded derivative contracts is determined using widely accepted valuation models and other appropriate valuation methods.

# NOTES TO FINANCIAL STATEMENTS

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2010 and 2009 are discussed in Note 8, Part A. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C.

3. The following table summarizes the credit exposure on the Company's over-the-counter contracts at December 31:

| (in millions) | 2010 | 2009 |
|---|---|---|
| Option contracts | $ 327 | $ 6 |
| Interest rate swap agreements | 114 | 66 |
| Foreign currency swap agreements | 36 | 201 |
| Interest rate swaption agreements | 4 | 15 |
| Credit default swap agreements – selling protection | 1 | - |
| Interest rate cap and floor agreements | (3) | (1) |
| Credit default swap agreements – buying protection | (1) | (2) |
| | $ 478 | $ 285 |

Credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter derivative contracts with a positive statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Part A. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At December 31, 2010, the Company pledged $17 million of securities and $1 million of cash in the form of margin deposits. At December 31, 2009, the Company pledged $8 million of securities and $1 million of cash in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At December 31, 2010, counterparties pledged $13 million in securities and $4 million in cash to the Company, and the Company pledged $149 million in securities to counterparties. At December 31, 2009, counterparties pledged $168 million in cash to the Company, and the Company pledged $158 million in securities to counterparties.

**Off-balance sheet financial instruments**

1. The contractual amounts of off-balance sheet financial instruments at December 31 were as follows:

| (in millions) | 2010 | 2009 |
|---|---|---|
| Commitments to invest in limited partnership interests | $ 633 | $ 802 |
| Private placement commitments | $ 111 | $ 7 |
| Credit guarantees | $ 64 | $ 160 |
| Other loan commitments | $ 20 | $ 28 |

2. Commitments to invest generally represent commitments to acquire financial interests or instruments. The Company enters into these agreements to allow for additional participation in certain limited partnership investments.

Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for referenced entities. The obligations associated with these bonds expire at various dates on or before July 26, 2016.

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments generally have fixed or varying expiration dates or other termination clauses.

3. The contractual amounts represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

4. The Company does not require collateral or other security to support off-balance sheet financial instruments with credit risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. The Company did not report transfers of premium receivables as sales in 2010 or 2009.

B. Transfer and Servicing of Financial Assets

1. During 2010 and 2009, the Company entered into securities lending agreements. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account in 2010 and 2009. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair value of securities loaned within the General Account were $324 million and $289 million at December 31, 2010 and 2009, respectively. For more information on securities lending collateral please see Note 5, Part E. The Company did not have securities lending transactions within the Separate Accounts at December 31, 2010 or 2009.

3. The Company did not enter into servicing asset or liability agreements in 2010 or 2009.

4. The Company did not have securitized financial assets accounted for as sales in 2010 or 2009.

5. The Company was not the transferor of securitized financial assets in 2010 or 2009.

6. The Company did not transfer receivables with recourse in 2010 or 2009.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The details of NAIC designation 4 bonds sold during 2010 and 2009 and reacquired within 30 days of the sale date were:

($ in millions)

| | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
|---|---|---|---|---|
| 2010 | 1 | $ 2 | $ 2 | $ - |
| 2009 | 3 | $ 4 | $ 4 | $ - |

# NOTES TO FINANCIAL STATEMENTS

The Company did not have any other wash sales in 2010 or 2009 that involved unrated securities or securities with a NAIC 3 designation or below.

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

The Company did not act as a third party administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The aggregate amount of direct premiums written/produced by managing general agents/third party administrators was $95 million and $109 million for the years ended December 31, 2010 and 2009, respectively, which was less than 5% of the Company's surplus.

20. Fair Value Measurements

A. Fair value is defined, per SSAP 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: 1) market approach; 2) income approach; and 3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels; levels 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable, including the Company's use of broker quotes.

1. The following table summarizes the Company's assets and liabilities measured and reported at fair value at December 31, 2010:

(in millions)

| | Quoted prices in active markets for identical assets Level 1 | Significant other observable inputs Level 2 | Significant unobservable inputs Level 3 | Balance as of December 31, 2010 |
|---|---|---|---|---|
| **Assets at fair value** | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 3 | $ 106 | $ 109 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 12 | 22 | 25 | 59 |
| Derivative assets | | | | |
| Interest rate contracts | - | 114 | 1 | 115 |
| Foreign currency contracts | - | 6 | - | 6 |
| Equity and index contracts | - | 323 | 4 | 327 |
| Credit contracts | - | (1) | - | (1) |
| Total derivative assets | - | 442 | 5 | 447 |
| Separate Accounts assets | 5,921 | 1 | - | 5,922 |
| Total assets at fair value | $ 5,933 | $ 468 | $ 136 | $ 6,537 |
| **Liabilities at fair value** | | | | |
| Derivative liabilities | | | | |
| Interest rate contracts | $ - | $ 1 | $ (17) | $ (16) |
| Equity and index contracts | - | (169) | - | (169) |
| Credit contracts | - | (4) | - | (4) |
| Total derivative liabilities | - | (172) | (17) | (189) |
| Separate Accounts liabilities | - | (1) | - | (1) |
| Total liabilities at fair value | $ - | $ (173) | $ (17) | $ (190) |

There were no transfers between Level 1 and Level 2 during 2010.

2. The following table presents the rollforward of Level 3 assets and liabilities measured and reported at fair value.

(in millions)

| | Balance at January 1, 2010 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and losses included in net income | Total gains and losses included in surplus | Purchases, issuances, sales and settlements | Balance at December 31, 2010 |
|---|---|---|---|---|---|---|---|
| Bonds | | | | | | | |
| Industrial and miscellaneous | $ 137 | $ 319 | $ (57) | $ (135) | $ 33 | $ (191) | $ 106 |
| Hybrid securities | - | 2 | - | 2 | - | (4) | - |
| Total bonds | 137 | 321 | (57) | (133) | 33 | (195) | 106 |
| Redeemable preferred stocks | | | | | | | |
| Industrial and miscellaneous | - | - | - | 12 | 3 | (15) | - |
| Unaffiliated common stocks | | | | | | | |
| Industrial and miscellaneous | 25 | - | - | 5 | (1) | (4) | 25 |
| Derivatives, net | 7 | - | - | (13) | (19) | 12 | (12) |
| Total Level 3 assets and liabilities | $ 169 | $ 321 | $ (57) | $ (129) | $ (16) | $ (202) | $ 119 |

During 2010, certain commercial mortgage-backed securities ("CMBS") were transferred into Level 2 from Level 3 as a result of increased liquidity in the market and the availability of market observable quoted prices for similar assets. When transferring these securities into Level 2, the Company did not change the source of fair value estimates or modify the estimates received from independent

# NOTES TO FINANCIAL STATEMENTS

third-party valuation service providers or the internal valuation approach. Accordingly, for securities included within this group, there was no change in fair value in conjunction with the transfer resulting in a realized or unrealized gain or loss.

Transfers into Level 3 during the 2010 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote resulting in the security being classified as Level 3. Transfers out of Level 3 during 2010, including situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuations service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains or losses related to the change in valuation source for individual securities were not significant.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

      Bonds

         Corporate, including privately placed - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer.

         Residential mortgage-backed securities ("RMBS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

         CMBS - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

      Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

      Derivatives - Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign currency swap agreements, foreign exchange forward contracts, and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

      Separate Accounts - Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active.

   Level 3 measurements

      Bonds

         Corporate, including privately placed - Primarily valued based on non-binding broker quotes.

         RMBS - Subprime residential mortgage-backed securities ("Subprime") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are Subprime valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, Subprime are categorized as Level 3.

         CMBS - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, collateral performance and credit spreads. Also included are CMBS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain CMBS are categorized as Level 3.

         Asset-backed securities ("ABS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are ABS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain ABS are categorized as Level 3.

      Preferred stocks - The primary inputs to the valuation included quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

      Unaffiliated common stocks - Value based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Unobservable inputs reflect the Company's estimates of assumptions that market participants would use in valuing the asset.

      Derivatives - Certain over-the-counter derivatives, such as interest rate cap and floor agreements and swaption agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

5. All information related to derivatives carried at fair value is presented above.

# NOTES TO FINANCIAL STATEMENTS

B. These disclosure requirements were removed by the Statutory Accounting Principles Working Group in December 2010.

C. Presented below are the statement values and fair value estimates of financial instruments at December 31:

**Financial assets**

| (in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| | Statement Value | Fair Value | Statement Value | Fair Value |
| Bonds | $ 40,666 | $ 41,314 | $ 42,948 | $ 41,189 |
| Preferred stocks | $ 54 | $ 53 | $ 59 | $ 50 |
| Unaffiliated common stock | $ 59 | $ 59 | $ 43 | $ 43 |
| Mortgage loans on real estate | $ 5,916 | $ 5,742 | $ 6,987 | $ 5,916 |
| Cash equivalents | $ 930 | $ 930 | $ 1,105 | $ 1,105 |
| Short-term investments | $ 34 | $ 34 | $ 57 | $ 58 |
| Derivatives | $ 478 | $ 305 | $ 666 | $ 529 |
| LIHTC property investments | $ 120 | $ 120 | $ 3 | $ 3 |
| Collateral loans | $ 275 | $ 244 | $ 275 | $ 275 |
| Separate Accounts | $ 5,922 | $ 5,922 | $ 6,277 | $ 6,277 |

The fair value of U.S. Treasury bonds is based on unadjusted quoted market prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds, including loan-backed and structured securities, is based upon quoted market prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds, including loan-backed and structured securities, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In 2009, NAIC Securities Valuation Office ("SVO") market prices were used when available.

The fair value of preferred stocks is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads. In 2009, SVO market prices were used when available.

The fair value of unaffiliated common stocks is based on unadjusted quoted market prices for identical assets in active markets the Company can access. In 2009, SVO market prices were used when available.

The fair value of mortgage loans on real estate is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments is based on quoted market prices for identical or similar assets in markets that are not active or amortized cost.

Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives are valued using models that are widely accepted in the financial services industry. Primary inputs include interest rate yield curves, currency rates and counterparty credit spreads.

The fair value of LIHTC property investments is based on amortized cost which approximates fair value.

The fair value of collateral loans is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

**Financial liabilities**

Presented below are the statement values and fair value estimates of financial liabilities at December 31:

| (in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| | Statement Value | Fair Value | Statement Value | Fair Value |
| Deposit-type contracts | $ 5,675 | $ 6,270 | $ 7,514 | $ 8,279 |
| Securities lending collateral | $ 333 | $ 333 | $ 299 | $ 299 |
| Derivatives | $ 248 | $ 277 | $ 326 | $ 385 |
| Derivatives collateral | $ 4 | $ 4 | $ 168 | $ 168 |

The fair value of deposit-type contracts is based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Deferred annuities included in deposit-type contracts are valued using discounted cash flow models which incorporate market value margins, which are based on the cost of holding economic capital, and the Company's own credit risk. Immediate annuities without life contingencies are valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The liabilities for collateral for securities lending and derivatives are valued at carrying value due to their short-term nature.

D. The Company was able to estimate the fair value of all its financial instruments in 2010 and 2009.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2010 or 2009.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2010 or 2009.

C. Other Disclosures

**Credit facility**

The Company, along with AIC and the Corporation, has access to a $1.00 billion unsecured revolving credit facility that has an initial term of 5 years expiring in 2012 with two optional one-year extensions that can be exercised at the end of any of the remaining anniversary years of the facility upon approval of existing or replacement lenders providing more than two thirds of the commitments to lend. This facility contains an increase provision that would allow up to an additional $500 million of borrowing provided the increased portion could be fully syndicated at a later date among existing and new lenders. There were no borrowings under the line of credit in 2010 or 2009.

# NOTES TO FINANCIAL STATEMENTS

**Other**

The state of Illinois has adopted the Valuation of Life Insurance Policies Model Regulation (i.e. Regulation XXX). As such, the Company's reserve calculations comply with the regulation. This note is intended as an informational disclosure for states that have not adopted this regulation.

D. Balances Reasonably Possible to be Uncollectible

Agents' balances receivable are 100% nonadmitted after the establishment of a valuation allowance. The allowance balance for admitted agents' balances receivable, net of reinsurance, was $1 million at both December 31, 2010 and 2009

E. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2010 or 2009.

F. State Transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 2010 or 2009.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of ABS RMBS and asset-backed collateralized debt obligations ("ABS CDO"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. At December 31, 2010, the ABS RMBS portfolio had net unrealized losses of $261 million, comprised of $265 million in gross unrealized losses and $4 million in gross unrealized gains. At December 31, 2009, the ABS RMBS portfolio had net unrealized losses of $519 million, comprised of $520 million in gross unrealized losses and $1 million in gross unrealized gains. At both December 31, 2010 and 2009, the ABS CDO portfolio did not have unrealized gains or losses.

   In addition, the Company owns Alt-A securities which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At December 31, 2010, the Alt-A portfolio had net unrealized losses of $49 million, comprised of $56 million in gross unrealized losses and $7 million in gross unrealized gains. At December 31, 2009, the Alt-A portfolio had net unrealized losses of $108 million, comprised of $111 million in gross unrealized losses and $3 million in gross unrealized gains.

   ABS RMBS, ABS CDO and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

   The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See the investments accounting policy in Note 1, Part C for more details. The Company recorded investment write-downs related to asset impairments in the ABS RMBS and ABS CDO portfolios of $187 million and $119 million in 2010 and 2009, respectively. The Company recorded investment write-downs of $5 million in the ABS RMBS portfolio in 2010 due to the potential sale of assets to meet future cash flow requirements. Investment write-downs were not recorded in the ABS RMBS portfolio in 2009 for the potential sale of assets to meet future cash flow requirements. Investment write-downs were not recorded in the ABS CDO portfolio in 2010 or 2009. In 2010 and 2009, investment write-downs related to asset impairments in the Alt-A portfolio were $9 million and $16 million, respectively. There were no investment write-downs recorded in 2010 or 2009 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

   The Company's practice for acquiring and monitoring ABS RMBS, ABS CDO and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2. The Company did not have direct exposure to subprime mortgage loans.

3. The Company's direct exposure to other subprime investments is summarized as follows at December 31:

| (in millions) | 2010 | | | |
|---|---|---|---|---|
| Type of Investment | Actual Cost | Book/Adjusted Carrying Value | Fair Value | OTTI Losses |
| ABS RMBS | $ 1,298 | $ 1,142 | $ 881 | $ 188 |
| ABS CDO | 37 | 1 | 1 | 4 |
| Total | $ 1,335 | $ 1,143 | $ 882 | $ 192 |

| (in millions) | 2009 | | | |
|---|---|---|---|---|
| Type of Investment | Actual Cost | Book/Adjusted Carrying Value | Fair Value | OTTI Losses |
| ABS RMBS | $ 1,859 | $ 1,519 | $ 1,000 | $ 113 |
| ABS CDO | 40 | 2 | 2 | 6 |
| Total | $ 1,899 | $ 1,521 | $ 1,002 | $ 119 |

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses at December 31:

| (in millions) | 2010 | 2009 |
|---|---|---|
| Actual cost | $ 434 | $ 443 |
| Book/adjusted carrying value | $ 429 | $ 435 |
| Fair value | $ 380 | $ 327 |
| OTTI losses | $ 9 | $ 16 |

4. The Company is not licensed to sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.

# NOTES TO FINANCIAL STATEMENTS

H. Retained Assets

The Company offers beneficiaries of certain life policies and annuity contracts different settlement options, including one where proceeds are deposited with its affiliate the Bank. If this option is selected, the Company extinguishes its liability related to the policy or contract and deposits the proceeds in an interest-bearing money market account, in the beneficiary's name, at the Bank. The Bank paid interest rates on these money market accounts ranging from 0.10% to 1.00% in 2010 and 0.20% to 2.00% in 2009. Interest rates may change weekly. The Bank is insured under the Federal Deposit Insurance Corporation. In most states, using the Bank's interest-bearing money market account is the default method for satisfying claims. The Company does not charge any fees to the beneficiary when this settlement option is selected.

22. Events Subsequent

An evaluation of subsequent events was made through February 23, 2011 for the Annual Statement issued on February 25, 2011. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
   For both 2010 and 2009: Yes ( ) No ( X )

2. Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
   For both 2010 and 2009: Yes ( ) No ( X )

Section 2 - Ceded Reinsurance Report - Part A

1. Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
   For both 2010 and 2009: Yes ( ) No ( X )

2. Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
   For both 2010 and 2009: Yes ( ) No ( X )

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
   For 2010: $80 million
   For 2009: $111 million

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement?
   For both 2010 and 2009: Yes ( ) No ( X )

B. Uncollectible Reinsurance

The Company did not have uncollectible amounts due from reinsurers in 2010 or 2009.

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2010 or 2009.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company did not write retrospectively rated contracts or contracts subject to redetermination at December 31, 2010 or 2009.

25. Change in Incurred Losses and Loss Adjustment Expenses

For life and accident and health insurance products within the Company's book of business in 2010 and 2009, both the incurred losses and loss adjustment expenses and the changes in incurred losses and loss adjustment expenses for prior years were immaterial.

26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2010 or 2009.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts*, at December 31, 2010 or 2009.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2010 or 2009.

29. Participating Policies

For 2010 and 2009, the Company recognized premiums related to life participating policies of $67 thousand and $86 thousand, respectively. In both 2010 and 2009, these amounts represented less than one-half of one percent of total life premiums and annuity considerations earned. The Company uses accrual accounting to record policyholder dividends on participating policies. The Company paid dividends of $61 thousand and $64 thousand in 2010 and 2009, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating at December 31, 2010 and 2009.

30. Premium Deficiency Reserves

The Company did not record premium deficiency reserves related to accident and health contracts at December 31, 2010 or 2009.

# NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

1. On traditional life insurance contracts, the Company waives deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not contracted in excess of the reserve as legally computed.

2. The cost of additional mortality for each policy is assumed to equal the additional premium charged for that policy period and is reserved accordingly. Additional premiums are collected for policies issued on substandard lives. Reserves are held in a manner consistent with standard policies.

3. At December 31, 2010 and 2009, the Company had $9.20 billion and $10.95 billion, respectively, of insurance in force for which the gross premiums were less than the net premiums according to the standards of valuation set by the state of Illinois. Reserves to cover the above insurance totaled $95 million and $112 million at December 31, 2010 and 2009, respectively.

4. Tabular interest, tabular less actual reserves released and tabular cost are determined by formula as described in the APPM.

5. Tabular interest for contracts not including life contingencies represents the net amount credited taking into account increments of premiums and annuity considerations and decrements of benefits, withdrawals, loads and policy charges.

6. Other reserve changes were not significant in 2010 or 2009.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31:

| ($ in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| | Amount | % of Total | Amount | % of Total |
| A. Subject to discretionary withdrawal: | | | | |
| (1) With fair value adjustment | $ 7,342 | 16.3 % | $ 8,497 | 17.1 % |
| (2) At book value less current surrender charge of 5% or more | 4,572 | 10.1 | 6,089 | 12.3 |
| (3) At fair value | 5,838 | 13.0 | 6,140 | 12.4 |
| (4) Total with adjustment or at fair value (Total of 1 though 3) | 17,752 | 39.4 | 20,726 | 41.8 |
| (5) At book value without adjustment (minimal or no charge or adjustment) | 13,604 | 30.2 | 13,241 | 26.7 |
| B. Not subject to discretionary withdrawal | 13,702 | 30.4 | 15,667 | 31.5 |
| C. Total (gross: direct + assumed) | 45,058 | 100.0 % | 49,634 | 100.0 % |
| D. Reinsurance ceded | (1,498) | | (1,618) | |
| E. Total (net)* (C) – (D) | $ 43,560 | | $ 48,016 | |
| *Reconciliation of total annuity actuarial reserves and deposit fund liabilities | | | | |
| F. Life & Accident & Health Annual Statements: | | | | |
| 1. Exhibit 5, Annuities Section, Total (net) | $ 32,064 | | $ 34,370 | |
| 2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 1 | | 1 | |
| 3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 5,674 | | 7,514 | |
| 4. Subtotal | 37,739 | | 41,885 | |
| Separate Accounts Annual Statements: | | | | |
| 5. Exhibit 3, Line 0299999, Column 2 | 5,821 | | 6,131 | |
| 6. Exhibit 3, Line 0399999, Column 2 | - | | - | |
| 7. Policyholder dividend and coupon accumulations | - | | - | |
| 8. Policyholder premiums | - | | - | |
| 9. Guaranteed interest contracts | - | | - | |
| 10. Other contract deposit funds | - | | - | |
| 11. Subtotal | 5,821 | | 6,131 | |
| 12. Combined Total | $ 43,560 | | $ 48,016 | |

G. The Company did not have funding agreements with the FHLB at December 31, 2010 or 2009.

33. Premiums and Annuity Considerations Deferred and Uncollected

Deferred and uncollected life insurance premiums and annuity considerations, net of reinsurance, at December 31 were as follows:

| (in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| Type | Gross | Net of Loading | Gross | Net of Loading |
| (1) Industrial | $ - | $ - | $ - | $ - |
| (2) Ordinary new business | 22 | 13 | 17 | 11 |
| (3) Ordinary renewal | 186 | 273 | 201 | 271 |
| (4) Credit life | - | - | - | - |
| (5) Group life | 2 | 2 | 2 | 2 |
| (6) Group annuity | - | - | - | - |
| (7) Total | $ 210 | $ 288 | $ 220 | $ 284 |

34. Separate Accounts

A. Separate Account Activity

Separate Accounts held by the Company are for variable annuity contracts, variable life policies and registered deferred annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission (“SEC”). As of December 31, 2010 and 2009, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of registered deferred annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however they are not legally insulated from the General Account. The registered deferred annuity product is non-unitized and is registered with the SEC.

# NOTES TO FINANCIAL STATEMENTS

At December 31, the Company's Separate Accounts were attributed to the following products:

| (in millions) | 2010 | | 2009 | |
|---|---|---|---|---|
| | Legally insulated assets | Not legally insulated assets | Legally insulated assets | Not legally insulated assets |
| Variable annuity contracts | $ 5,858 | $ - | $ 6,216 | $ - |
| Variable life policies | 62 | - | 61 | - |
| Registered deferred annuity contracts | - | 2 | - | - |
| Total | $ 5,920 | $ 2 | $ 6,277 | $ - |

Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2010, the Company had a maximum guarantee for Separate Account liabilities of $1,350 million. To compensate the General Account for the risk taken, the Separate Accounts paid risk charges of $27 million in 2010. The amount paid by the General Account for Separate Account guarantees was $160 million in 2010.

The Company did not have securities lending transactions within the Separate Accounts in 2010 or 2009.

B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Registered deferred annuity business is included in the Index column of the following table for 2010. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities have been transferred to Prudential under the coinsurance reinsurance provisions. The Reinsurance Agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance were $7.11 billion and $7.51 billion at December 31, 2010 and 2009, respectively.

Information regarding the Company's Separate Accounts was as follows:

| (in millions) | Index | Nonindexed Guarantee Less Than/ Equal To 4% | Nonindexed Guarantee More than 4% | Non-Guaranteed Separate Accounts | Total |
|---|---|---|---|---|---|
| 1. Premiums, considerations or deposits for year ended 12/31/10 | $ 10 | $ - | $ - | $ 18 | $ 28 |
| Reserves at December 31, 2010 | | | | | |
| 2. For accounts with assets at: | | | | | |
| a. Fair value | $ 18 | $ - | $ - | $ 5,863 | $ 5,881 |
| b. Amortized cost | - | - | - | - | - |
| c. Total reserves | $ 18 | $ - | $ - | $ 5,863 | $ 5,881 |
| 3. By withdrawal characteristics: | | | | | |
| a. Subject to discretionary withdrawal: | | | | | |
| b. With market value adjustment | $ 18 | $ - | $ - | $ - | $ 18 |
| c. At book value without market value adjustment and with current surrender charge of 5% or more | - | - | - | - | - |
| d. At fair value | - | - | - | 5,836 | 5,836 |
| e. At book value without market value adjustment and with current surrender charge less than 5% | - | - | - | - | - |
| f. Subtotal | 18 | - | - | 5,836 | 5,854 |
| g. Not subject to discretionary withdrawal | - | - | - | 27 | 27 |
| h. Total | $ 18 | $ - | $ - | $ 5,863 | $ 5,881 |
| 4. Reserves for asset default risk in lieu of AVR | N/A | N/A | N/A | N/A | N/A |
| 5. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement | $ 10 | $ - | $ - | $ (953) | $ (943) |

C. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2010 was as follows:

| (in millions) | |
|---|---|
| 1. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement | |
| a. Transfers to Separate Accounts (Page 4, Line 1.4) | $ 28 |
| b. Transfers to Separate Accounts (Page 4, Line 10) | 971 |
| c. Net transfers to (from) Separate Accounts (a) – (b) | (943) |
| 2. Reconciling adjustments | |
| a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement | (178) |
| b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement | (23) |
| c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement | (2) |
| d. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement | - |
| e. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement | - |
| 3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) | $ (1,146) |

# NOTES TO FINANCIAL STATEMENTS

Information regarding the Company's Separate Accounts was as follows:

| (in millions) | Index | Nonindexed Guarantee Less Than/ Equal To 4% | Nonindexed Guarantee More than 4% | Non-Guaranteed Separate Accounts | Total |
|---|---|---|---|---|---|
| 1. Premiums, considerations or deposits for year ended 12/31/09 | $ - | $ 288 | $ 374 | $ 14 | $ 676 |
| Reserves at December 31, 2009 | | | | | |
| 2. For accounts with assets at: | | | | | |
| a. Fair value | $ - | $ - | $ - | $ 6,190 | $ 6,190 |
| b. Amortized cost | - | - | - | - | - |
| c. Total reserves | $ - | $ - | $ - | $ 6,190 | $ 6,190 |
| 3. By withdrawal characteristics: | | | | | |
| a. Subject to discretionary withdrawal: | | | | | |
| b. With market value adjustment | $ - | $ - | $ - | $ - | $ - |
| c. At book value without market value adjustment and with current surrender charge of 5% or more | - | - | - | - | - |
| d. At fair value | - | - | - | 6,163 | 6,163 |
| e. At book value without market value adjustment and with current surrender charge less than 5% | - | - | - | - | - |
| f. Subtotal | - | - | - | 6,163 | 6,163 |
| g. Not subject to discretionary withdrawal | - | - | - | 27 | 27 |
| h. Total | $ - | $ - | $ - | $ 6,190 | $ 6,190 |
| 4. Reserves for asset default risk in lieu of AVR | N/A | N/A | N/A | N/A | N/A |
| 5. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement | $ - | $ (4,099) | $ (5,303) | $ (828) | $ (10,230) |

C. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2009 was as follows:

| (in millions) | |
|---|---|
| 1. Transfers as reported in the Summary of Operations of the Separate Accounts Annual Statement | |
| a. Transfers to Separate Accounts (Page 4, Line 1.4) | $ 676 |
| b. Transfers to Separate Accounts (Page 4, Line 10) | 10,906 |
| c. Net transfers to (from) Separate Accounts (a) – (b) | (10,230) |
| 2. Reconciling adjustments | |
| a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement | (150) |
| b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement | (22) |
| c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement | (2) |
| d. Change in expense allowance recognized in reserves assumed from LBL pursuant to modified coinsurance agreement | (16) |
| e. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement | (2) |
| 3. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) | $ (10,422) |

35. Loss/Claim Adjustment Expenses

The Company's reserves for unpaid claims and the related claims adjustment expenses for accident and health contracts were deemed immaterial at December 31, 2010 and 2009.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ X ] No [ ] N/A [ ]

1.3 State Regulating? ..... ILLINOIS

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2008

3.2 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. ..... 12/31/2008

3.3 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). ..... 07/19/2010

3.4 By what department or departments?
ILLINOIS .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ X ] No [ ]
4.12 renewals? ..... Yes [ ] No [ X ]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [ X ]
4.22 renewals? ..... Yes [ ] No [ X ]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

5.2 If yes, provide the name of the 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |
| | | |

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [ X ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

| 1<br>Nationality | 2<br>Type of Entity |
|---|---|
| | |
| | |

# GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

8.4 If response to 8.3 is yes, please provide the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>OTS | 6<br>FDIC | 7<br>SEC |
|---|---|---|---|---|---|---|
| ALFS, INC. | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | | YES |
| ALLSTATE BANK | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | YES | | |
| ALLSTATE DISTRIBUTORS, LLC | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | | YES |
| ALLSTATE FINANCIAL ADVISORS, LLC | 3100 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | | YES |
| ALLSTATE FINANCIAL SERVICES, LLC | 2920 SOUTH 84TH STREET, LINCOLN, NE 68506 | | | | | YES |
| ALLSTATE INVESTMENT MANAGEMENT COMPANY | 2775 SANDERS ROAD, NORTHBROOK, IL 60062 | | | | | YES |
| | | | | | | |

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, IL 60606

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [ X ]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions to the audit committee requirements as allowed in Section 14H of the Annual Financial Reporting Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [ X ]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [ X ]

10.6 If the response to 10.5 is yes, provide information related to this exemption:

10.7 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ X ] No [ ] N/A [ ]

10.8 If the response to 10.7 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
ERROL CRAMER, ASSISTANT VICE PRESIDENT AND CHIEF ACTUARY, 3100 SANDERS ROAD, SUITE J5A, NORTHBROOK, IL 60062

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ X ] No [ ]

12.11 Name of real estate holding company ..... SEE ATTACHMENT ON PAGE 20.5.1

12.12 Number of parcels involved ..... 65

12.13 Total book/adjusted carrying value ..... $ 395,127,179

12.2 If, yes provide explanation:
THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIPS WHICH INVEST IN REAL ESTATE.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [ X ] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

# GENERAL INTERROGATORIES

## BOARD OF DIRECTORS

15. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [ X ] No [ ]

16. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [ X ] No [ ]

17. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [ X ] No [ ]

## FINANCIAL

18. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [ X ]

19.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 19.11 To directors or other officers ..... $
- 19.12 To stockholders not officers ..... $
- 19.13 Trustees, supreme or grand (Fraternal Only) ..... $

19.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 19.21 To directors or other officers ..... $
- 19.22 To stockholders not officers ..... $
- 19.23 Trustees, supreme or grand (Fraternal Only) ..... $

20.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [ X ]

20.2 If yes, state the amount thereof at December 31 of the current year:
- 20.21 Rented from others ..... $
- 20.22 Borrowed from others ..... $
- 20.23 Leased from others ..... $
- 20.24 Other ..... $

21.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [ X ]

21.2 If answer is yes:
- 21.21 Amount paid as losses or risk adjustment $
- 21.22 Amount paid as expenses ..... $
- 21.23 Other amounts paid ..... $

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

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

## INVESTMENT

23.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 23.3) ..... Yes [ X ] No [ ]

23.2 If no, give full and complete information relating thereto

23.3 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
SEE NOTE 5, PART E AND NOTE 17, PART B.

23.4 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ X ] No [ ] N/A [ ]

23.5 If answer to 23.4 is yes, report amount of collateral for conforming programs. ..... $ 333,202,820

23.6 If answer to 23.4 is no, report amount of collateral for other programs. ..... $

23.7 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ X ] No [ ] N/A [ ]

23.8 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [ X ]

23.9 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ X ] No [ ] N/A [ ]

# GENERAL INTERROGATORIES

24.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 20.1 and 23.3). ..... Yes [ X ] No [ ]

24.2 If yes, state the amount thereof at December 31 of the current year:

| | | |
|---|---|---|
| 24.21 Subject to repurchase agreements | $ | |
| 24.22 Subject to reverse repurchase agreements | $ | |
| 24.23 Subject to dollar repurchase agreements | $ | |
| 24.24 Subject to reverse dollar repurchase agreements | $ | |
| 24.25 Pledged as collateral | $ | 235,339,491 |
| 24.26 Placed under option agreements | $ | |
| 24.27 Letter stock or other securities restricted as to sale | $ | 344,787,425 |
| 24.28 On deposit with state or other regulatory body | $ | 19,162,769 |
| 24.29 Other | $ | |

24.3 For category (24.27) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| CONTRACTUAL | RESTRICTED FROM SALE FOR THE DURATION OF THE INVESTMENT | 344,787,425 |
| | | |

25.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes [ X ] No [ ]

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

26.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes [ X ] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 273,919,233

27. Excluding items in Schedule E - Part 3 - Special Deposits, 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 Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| CITIBANK N.A.<br>CONTACT: JON TOMAN 312-876-8548 | 227 W. MONROE STREET, 25TH FLOOR, CHICAGO, IL 60606 |
| BNY MELLON TRUST COMPANY OF ILLINOIS<br>CONTACT: KEITH BEAR 312-827-1324 | 2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602 |
| | |

27.02 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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

27.03 Have there been any changes, including name changes, in the custodian(s) identified in 27.01 during the current year? ..... Yes [ ] No [ X ]

27.04 If yes, give full and complete information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Central Registration<br>Depository Number(s) | 2<br>Name | 3<br>Address |
|---|---|---|
| N/A | ALLSTATE INVESTMENTS, LLC | 3075 SANDERS ROAD, NORTHBROOK, IL 60062 |
| | | |

# GENERAL INTERROGATORIES

28.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [ ] No [ ]

28.2 If yes, complete the following schedule:

| 1<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 28.2999 - Total | | |

28.3 For each mutual fund listed in the table above, complete the following schedule:

| 1<br>Name of Mutual Fund (from above table) | 2<br>Name of Significant Holding of the Mutual Fund | 3<br>Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding | 4<br>Date of Valuation |
|---|---|---|---|
| | | | |

29. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

| | 1<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 29.1 Bonds | 41,630,469,381 | 42,277,954,057 | 647,484,676 |
| 29.2 Preferred stocks | 54,370,132 | 52,766,232 | (1,603,900) |
| 29.3 Totals | 41,684,839,513 | 42,330,720,288 | 645,880,776 |

29.4 Describe the sources or methods utilized in determining the fair values:

THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.

30.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ X ] No [ ]

30.2 If the answer to 30.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ X ]

30.3 If the answer to 30.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

WE DETERMINED THAT BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THESE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.

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

31.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## OTHER

32.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ ..... 509,828

32.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| LIMRA INTERNATIONAL, INC. | 250,373 |
| | |

33.1 Amount of payments for legal expenses, if any? ..... $ ..... 2,287,127

33.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| DRINKER BIDDLE & REATH | 720,632 |
| | |

34.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ ..... 37,152

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| DAVIS & HARTMAN, LLP | 20,767 |
| ILLINOIS LIFE INSURANCE COUNCIL | 16,379 |
| | |

**Interrogatory - Attachment**

Interrogatory Part 1, # 12.11

| | |
|---|---|
| BABSON MEZZANINE REALTY INVESTORS LP | 1,976,129 |
| CAPMARK STRUCTURED RE PARTNERS LP | 1,402,011 |
| H/2 SPECIAL OPPORTUNITIES | 24,385,557 |
| HARTFORD MEZZANINE INVESTORS I, LLC | 4,876,568 |
| NYLIM-GCR FUND II | 3,371,304 |
| HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | 3,390,482 |
| ALLBRIDGE INVESTMENTS FUND | 5,091,400 |
| ASLAN REALTY PARTNERS III | 670,758 |
| BEACON CAPITAL STRATEGIC PARTNERS IV, LP | 4,839,096 |
| BEACON CAPITAL STRATEGIC PARTNERS V, LP | 6,752,690 |
| BLACKSTONE REAL ESTATE PARTNERS V | 11,417,513 |
| BLACKSTONE REAL ESTATE PARTNERS VI LP | 14,160,218 |
| CERBERUS INST PARTNERS LP (FKA BLACKACRE) | 3,623,707 |
| BLACKSTONE REAL ESTATE PARTNERS EUROPE III | 2,080,892 |
| BROADWAY PARTNERS REAL ESTATE FUND II, LP | 246,000 |
| CABOT PROPERTIES VALUE FUND II | 5,275,278 |
| CABOT INDUSTRIAL VALUE FUND III | 3,130,069 |
| CBRE STRATEGIC PTR US OPP V LP | 15,584,769 |
| CB STRATEGIC PARTNERS IV, LP | 2,415,366 |
| GEM REALTY FUND III | 3,408,534 |
| JER FUND III | 4,226,264 |
| JER REAL ESTATE PARTNERS IV LP | 8,971,546 |
| KEYSTONE INDUSTRIAL FUND, LP | 8,116,762 |
| KTR INDUSTRIAL FUND II | 6,443,236 |
| LANDMARK REAL ESTATE FUND V, LP | 5,400,367 |
| LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP | 3,977,140 |
| LION GABLES APARTMENT FUND | 12,503,205 |
| MORGAN STANLEY REAL ESTATE FUND V - U.S | 717,282 |
| MORGAN STANLEY REAL ESTATE FUND VI-INTL | 1,741,424 |
| MORGAN STANLEY REAL ESTATE FUND II | 907,581 |
| MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | 2,928,079 |
| O'CONNOR NORTH AMERICAN PROPERTIES | 4,165,543 |
| ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII | 5,388,166 |
| RLJ URBAN LODGING FUND II, LP | 7,527,997 |
| RLJ REAL ESTATE FUND III, LP | 10,664,989 |
| ROCKPOINT REAL ESTATE FUND I | 952,492 |
| ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | 2,319,453 |
| ROCKPOINT REAL ESTATE FUND II, LP | 3,323,154 |
| ROCKPOINT REAL ESTATE FUND III LP | 9,703,227 |
| STARWOOD CAPITAL HOSPITALITY FUND II | 3,973,695 |
| STARWOOD HOSPITALITY I | 14,575,278 |
| STARWOOD OPPORTUNITY FUND VII, LP | 9,705,520 |
| WESTBROOK REAL ESTATE FUND I | 170,368 |
| WALTON STREET REAL ESTATE FUND V | 4,585,156 |
| WALTON STREET REAL ESTATE FUND VI | 6,242,296 |
| WESTBROOK REAL ESTATE PARTNERS VI | 4,302,722 |
| WESTBROOK REAL ESTATE PARTNERS V, LP | 139,481 |
| WESTBROOK REAL ESTATE FUND VII | 11,641,349 |
| WESTBROOK REAL ESTATE FUND VIII | 1,834,433 |
| BOSTON CAPITAL CORP TAX CR FUND XXXIII | 19,918,895 |
| ENTERPRISE HOUSING PARTNERS XX LP | 20,000,000 |
| PNC REAL ESTATE TAX CREDIT CAPITAL | 14,969,164 |
| RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP | 19,969,807 |
| RAYMOND JAMES TAX CREDIT FUND 36 LLC | 17,477,887 |

| | |
|---|---|
| USA INSTITUTIONAL TAX CR FUND LXXX LP | 24,952,074 |
| MOGA TAX CREDIT FUND II | 1,328,766 |
| VIRGINIA TCF A/V-1, LLC | 481,519 |
| CSFB GEORGIA STATE FUND I, LLC | 395,579 |
| WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC | 386,942 |
| | 395,127,179 |

# GENERAL INTERROGATORIES

## PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [ X ]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | | |
| 2.2 | Premium Denominator | 2,459,553,878 | 3,261,846,774 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 23,093,340 | 22,446,840 |
| 2.5 | Reserve Denominator | 42,610,523,142 | 44,335,578,571 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.001 | 0.001 |

3.1 Does this reporting entity have Separate Accounts? Yes [ X ] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ X ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 57,630,308

3.4 State the authority under which Separate Accounts are maintained:
SEPARATE ACCOUNTS ARE MAINTAINED IN COMPLIANCE WITH SECTION 245.21 OF THE ILLINOIS INSURANCE CODE.

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ X ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ X ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" 89,182,239

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [ X ] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 168,110,980
4.22 Received $ 149,815,130

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [ X ]

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 3,087,510,317

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 3,194,319,090
7.12 Stock $ 118,807,900

# GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

| | | 1<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|---|
| 8.31 | Earned premium | | | |
| 8.32 | Paid claims | | | |
| 8.33 | Claim liability and reserve (beginning of year) | | | |
| 8.34 | Claim liability and reserve (end of year) | | | |
| 8.35 | Incurred claims | | | |

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

| | Attachment Point | 1<br>Earned Premium | 2<br>Claim Liability and Reserve |
|---|---|---|---|
| 8.41 | <$25,000 | | |
| 8.42 | $25,000 - 99,999 | | |
| 8.43 | $100,000 - 249,999 | | |
| 8.44 | $250,000 - 999,999 | | |
| 8.45 | $1,000,000 or more | | |

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [ X ] No [ ]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed Death Benefit | 2<br>Guaranteed Living Benefit | Waiting Period Remaining | Account Value Related to Col. 3 | Total Related Account Values | Gross Amount of Reserve | Location of Reserve | Portion Reinsured | Reinsurance Reserve Credit |
| DB-HDV | None | N/A | 804,822 | 804,822 | 248 | Exhibit 5 | 100% | 248 |
| DB-HDV | GMIB | 5 | 28,358 | 28,358 | 3,039 | Exhibit 5 | 100% | 3,039 |
| DB-HDV | GMWB | N/A | 108,798 | 108,798 | 1,679 | Exhibit 5 | 100% | 1,679 |
| DB-MAV | None | N/A | 1,465,562,246 | 1,465,562,246 | 48,560,493 | Exhibit 5 | 100% | 48,560,493 |
| DB-MAV | GMIB | 0 | 180,101,681 | 566,696,019 | 81,092,270 | Exhibit 5 | 100% | 81,092,270 |
| | | 1 | 96,737,982 | | 14,499,653 | Exhibit 5 | 100% | 14,499,653 |
| | | 2 | 85,380,421 | | 4,850,988 | Exhibit 5 | 100% | 4,850,988 |
| | | 3 | 189,049,766 | | 14,878,137 | Exhibit 5 | 100% | 14,878,137 |
| | | 4 | 15,410,225 | | 2,045,013 | Exhibit 5 | 100% | 2,045,013 |
| | | 8 | 15,944 | | 20,984 | Exhibit 5 | 100% | 20,984 |
| DB-MAV | GMAB | 0 | 3,703 | 242,729,627 | | Exhibit 5 | 100% | |
| | | 2 | 14,136,167 | | 59,932 | Exhibit 5 | 100% | 59,932 |
| | | 3 | 7,561,205 | | 54,932 | Exhibit 5 | 100% | 54,932 |
| | | 4 | 54,563,399 | | 981,561 | Exhibit 5 | 100% | 981,561 |
| | | 5 | 41,027,567 | | 890,648 | Exhibit 5 | 100% | 890,648 |
| | | 6 | 29,153,406 | | 1,127,012 | Exhibit 5 | 100% | 1,127,012 |
| | | 7 | 13,412,429 | | 1,321,429 | Exhibit 5 | 100% | 1,321,429 |
| | | 8 | 7,044,643 | | 758,905 | Exhibit 5 | 100% | 758,905 |
| | | 9 | 14,681,727 | | 1,308,066 | Exhibit 5 | 100% | 1,308,066 |
| | | 10 | 12,060,758 | | 1,443,905 | Exhibit 5 | 100% | 1,443,905 |
| | | 11 | 9,912,454 | | 1,682,076 | Exhibit 5 | 100% | 1,682,076 |
| | | 12 | 2,502,806 | | 430,405 | Exhibit 5 | 100% | 430,405 |
| | | 13 | 694,106 | | 104,931 | Exhibit 5 | 100% | 104,931 |
| | | 14 | 14,019,240 | | 2,125,070 | Exhibit 5 | 100% | 2,125,070 |
| | | 15 | 14,452,740 | | 2,762,025 | Exhibit 5 | 100% | 2,762,025 |
| | | 16 | 6,617,072 | | 1,338,752 | Exhibit 5 | 100% | 1,338,752 |
| | | 17 | 886,206 | | 207,576 | Exhibit 5 | 100% | 207,576 |
| DB-MAV | GMWB | N/A | 167,297,513 | 167,297,513 | 4,653,987 | Exhibit 5 | 100% | 4,653,987 |
| DB-MAV/RU | None | N/A | 675,244,678 | 675,244,678 | 57,199,409 | Exhibit 5 | 100% | 57,199,409 |
| DB-MAV/RU | GMIB | 0 | 185,065,134 | 1,070,871,284 | 122,936,172 | Exhibit 5 | 100% | 122,936,172 |
| | | 1 | 212,145,121 | | 39,716,658 | Exhibit 5 | 100% | 39,716,658 |
| | | 2 | 266,032,335 | | 16,842,793 | Exhibit 5 | 100% | 16,842,793 |
| | | 3 | 363,515,784 | | 33,749,114 | Exhibit 5 | 100% | 33,749,114 |
| | | 4 | 43,991,694 | | 6,811,334 | Exhibit 5 | 100% | 6,811,334 |
| | | 5 | 121,216 | | 7,724 | Exhibit 5 | 100% | 7,724 |
| DB-MAV/RU | GMAB | 0 | 17,657 | 84,355,421 | | Exhibit 5 | 100% | |
| | | 2 | 4,778,594 | | 68,927 | Exhibit 5 | 100% | 68,927 |
| | | 3 | 2,588,912 | | 45,756 | Exhibit 5 | 100% | 45,756 |
| | | 4 | 25,016,077 | | 520,881 | Exhibit 5 | 100% | 520,881 |
| | | 5 | 13,095,401 | | 472,396 | Exhibit 5 | 100% | 472,396 |
| | | 6 | 8,488,531 | | 564,253 | Exhibit 5 | 100% | 564,253 |
| | | 7 | 1,964,181 | | 185,281 | Exhibit 5 | 100% | 185,281 |
| | | 8 | 1,462,572 | | 119,362 | Exhibit 5 | 100% | 119,362 |
| | | 9 | 4,307,638 | | 346,577 | Exhibit 5 | 100% | 346,577 |
| | | 10 | 5,196,705 | | 785,223 | Exhibit 5 | 100% | 785,223 |
| | | 11 | 2,630,798 | | 605,204 | Exhibit 5 | 100% | 605,204 |
| | | 12 | 318,388 | | 80,812 | Exhibit 5 | 100% | 80,812 |
| | | 13 | 42,002 | | 5,189 | Exhibit 5 | 100% | 5,189 |
| | | 14 | 4,344,583 | | 785,392 | Exhibit 5 | 100% | 785,392 |
| | | 15 | 3,302,207 | | 619,684 | Exhibit 5 | 100% | 619,684 |
| | | 16 | 6,801,174 | | 2,151,652 | Exhibit 5 | 100% | 2,151,652 |
| DB-MAV/RU | GMWB | N/A | 36,455,200 | 36,455,200 | 1,273,497 | Exhibit 5 | 100% | 1,273,497 |
| DB-Ratchet | None | N/A | 369,555,615 | 369,555,615 | 1,397,511 | Exhibit 5 | 100% | 1,397,511 |
| DB-Ratchet | GMIB | 0 | 405,718 | 71,810,173 | 124,424 | Exhibit 5 | 100% | 124,424 |
| | | 1 | 4,383,906 | | 514,238 | Exhibit 5 | 100% | 514,238 |
| | | 2 | 13,253,562 | | 644,005 | Exhibit 5 | 100% | 644,005 |
| | | 3 | 38,085,476 | | 2,653,812 | Exhibit 5 | 100% | 2,653,812 |

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed Death Benefit | 2<br>Guaranteed Living Benefit | Waiting Period Remaining | Account Value Related to Col. 3 | Total Related Account Values | Gross Amount of Reserve | Location of Reserve | Portion Reinsured | Reinsurance Reserve Credit |
| | | 4 | 15,681,511 | | 1,883,049 | Exhibit 5 | 100% | 1,883,049 |
| DB-Reset | None | N/A | 567,031,673 | 567,031,673 | 2,928,701 | Exhibit 5 | 100% | 2,928,701 |
| DB-Reset | GMIB | 0 | 18,600,717 | 73,612,440 | 2,843,664 | Exhibit 5 | 100% | 2,843,664 |
| | | 1 | 16,753,366 | | 2,032,128 | Exhibit 5 | 100% | 2,032,128 |
| | | 2 | 26,917,099 | | 848,481 | Exhibit 5 | 100% | 848,481 |
| | | 3 | 11,341,258 | | 146,473 | Exhibit 5 | 100% | 146,473 |
| DB-Rollup | None | N/A | 175,928,968 | 175,928,968 | 3,480,798 | Exhibit 5 | 100% | 3,480,798 |
| DB-Rollup | GMIB | 2 | 589,324 | 44,871,804 | 67,908 | Exhibit 5 | 100% | 67,908 |
| | | 3 | 41,552,952 | | 3,799,335 | Exhibit 5 | 100% | 3,799,335 |
| | | 4 | 2,729,528 | | 379,436 | Exhibit 5 | 100% | 379,436 |
| DB-Rollup | GMAB | 2 | 4,616,227 | 53,026,559 | 110,259 | Exhibit 5 | 100% | 110,259 |
| | | 3 | 3,676,804 | | 19,307 | Exhibit 5 | 100% | 19,307 |
| | | 4 | 12,377,903 | | 492,306 | Exhibit 5 | 100% | 492,306 |
| | | 5 | 7,790,134 | | 315,002 | Exhibit 5 | 100% | 315,002 |
| | | 6 | 5,874,773 | | 536,642 | Exhibit 5 | 100% | 536,642 |
| | | 7 | 2,587,894 | | 436,300 | Exhibit 5 | 100% | 436,300 |
| | | 8 | 2,045,944 | | 267,693 | Exhibit 5 | 100% | 267,693 |
| | | 9 | 3,380,270 | | 409,486 | Exhibit 5 | 100% | 409,486 |
| | | 10 | 3,122,994 | | 451,623 | Exhibit 5 | 100% | 451,623 |
| | | 11 | 909,506 | | 167,905 | Exhibit 5 | 100% | 167,905 |
| | | 12 | 546,945 | | 121,958 | Exhibit 5 | 100% | 121,958 |
| | | 13 | 202,527 | | 37,502 | Exhibit 5 | 100% | 37,502 |
| | | 14 | 1,801,262 | | 216,978 | Exhibit 5 | 100% | 216,978 |
| | | 15 | 3,256,118 | | 649,001 | Exhibit 5 | 100% | 649,001 |
| | | 16 | 730,026 | | 129,597 | Exhibit 5 | 100% | 129,597 |
| | | 17 | 107,232 | | 19,815 | Exhibit 5 | 100% | 19,815 |
| DB-Rollup | GMWB | N/A | 22,932,033 | 22,932,033 | 674,630 | Exhibit 5 | 100% | 674,630 |
| DB-ROP | None | N/A | 890,627,860 | 890,627,860 | 3,955,089 | Exhibit 5 | 100% | 3,955,089 |
| DB-ROP | GMIB | 2 | 1,961,287 | 164,549,415 | 87,159 | Exhibit 5 | 100% | 87,159 |
| | | 3 | 149,477,846 | | 7,983,686 | Exhibit 5 | 100% | 7,983,686 |
| | | 4 | 13,101,736 | | 1,090,591 | Exhibit 5 | 100% | 1,090,591 |
| | | 5 | 8,547 | | 55 | Exhibit 5 | 100% | 55 |
| DB-ROP | GMAB | 2 | 23,994,088 | 529,393,464 | 128,765 | Exhibit 5 | 100% | 128,765 |
| | | 3 | 24,146,426 | | 123,128 | Exhibit 5 | 100% | 123,128 |
| | | 4 | 84,392,694 | | 788,633 | Exhibit 5 | 100% | 788,633 |
| | | 5 | 88,467,656 | | 1,090,614 | Exhibit 5 | 100% | 1,090,614 |
| | | 6 | 70,965,756 | | 2,051,425 | Exhibit 5 | 100% | 2,051,425 |
| | | 7 | 40,080,513 | | 2,522,677 | Exhibit 5 | 100% | 2,522,677 |
| | | 8 | 22,681,079 | | 2,069,601 | Exhibit 5 | 100% | 2,069,601 |
| | | 9 | 24,924,462 | | 2,271,085 | Exhibit 5 | 100% | 2,271,085 |
| | | 10 | 33,787,982 | | 3,860,667 | Exhibit 5 | 100% | 3,860,667 |
| | | 11 | 28,184,154 | | 4,171,703 | Exhibit 5 | 100% | 4,171,703 |
| | | 12 | 4,954,623 | | 915,712 | Exhibit 5 | 100% | 915,712 |
| | | 13 | 3,605,051 | | 629,709 | Exhibit 5 | 100% | 629,709 |
| | | 14 | 25,197,851 | | 2,764,590 | Exhibit 5 | 100% | 2,764,590 |
| | | 15 | 31,484,643 | | 4,783,961 | Exhibit 5 | 100% | 4,783,961 |
| | | 16 | 19,174,816 | | 3,166,630 | Exhibit 5 | 100% | 3,166,630 |
| | | 17 | 3,019,198 | | 725,552 | Exhibit 5 | 100% | 725,552 |
| | | 18 | 332,469 | | 74,691 | Exhibit 5 | 100% | 74,691 |
| DB-ROP | GMWB | N/A | 491,715,631 | 491,715,631 | 13,257,070 | Exhibit 5 | 100% | 13,257,070 |
| DB-RU/RE | None | N/A | 153,383,304 | 153,383,304 | 6,165,363 | Exhibit 5 | 100% | 6,165,363 |
| GMDB - return of prem.; No EEDB | None | N/A | N/A | 135,594,825 | 176,651 | Exhibit 5 | | |

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: $ 7,258,752,663

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

| 1<br>P&C Insurance Company And Location | 2<br>Statement Value on Purchase Date of Annuities (i.e., Present Value) |
|---|---|
| ALLSTATE INSURANCE COMPANY, NORTHBROOK, ILLINOIS | 174,149,196 |
| TRAVELERS INSURANCE COMPANY, HARTFORD, CONNECTICUT | 315,237 |
| AMERICAN INTERSTATE INSURANCE COMPANY, DERIDDER, LOUISIANA | 254,389 |

11.1 Do you act as a custodian for health savings accounts? Yes [ ] No [ X ]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. $

11.3 Do you act as an administrator for health savings accounts? Yes [ ] No [ X ]

11.4 If yes, please provide the balance of funds administered as of the reporting date. $

# FIVE-YEAR HISTORICAL DATA

**Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.**
**Show amounts of life insurance in this exhibit in thousands (OMIT $000)**

| | | 1<br>2010 | 2<br>2009 | 3<br>2008 | 4<br>2007 | 5<br>2006 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 121,024,607 | 116,353,111 | 130,489,736 | 108,280,520 | 115,029,935 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 179,024,779 | 172,394,249 | 159,511,801 | 165,059,849 | 145,843,026 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 6,723,731 | 6,762,175 | 7,260,926 | 7,829,140 | 8,433,416 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 306,773,117 | 295,509,535 | 297,262,462 | 281,169,508 | 269,306,377 |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 69,417 | 193,090 | 94,763 | 218,435 | 249,927 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 6,143 | 8,362 | 10,619 | 161,800 | 95,402 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | | | 406 | 1,703 | 1,603 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 75,560 | 201,452 | 105,788 | 381,938 | 346,933 |
| | **Premium Income - Lines of Business** | | | | | |
| | (Exhibit 1 - Part 1) | | | | | |
| 14. | Industrial life (Line 20.4, Col. 2) | | | | | |
| 15.1 | Ordinary-life insurance (Line 20.4, Col. 3) | 1,550,302,800 | 1,457,246,068 | 1,424,262,744 | 1,423,147,010 | 1,493,917,412 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 732,765,236 | 1,339,042,789 | 2,435,167,804 | 2,604,236,213 | 4,498,441,207 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 26,383,286 | 26,560,903 | 38,125,178 | 33,757,478 | 32,836,908 |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 64,334,395 | 356,775,762 | 776,010,903 | 450,239,515 | 413,386,469 |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 2,589,904 | 2,669,503 | 2,784,728 | 2,914,419 | 3,050,304 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | | | | | |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 83,178,257 | 79,551,749 | 91,877,848 | 28,769,470 | 31,999,431 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | | | | | |
| 20. | Total | 2,459,553,878 | 3,261,846,774 | 4,768,229,204 | 4,543,064,106 | 6,473,631,731 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 52,840,616,225 | 56,731,241,703 | 53,660,576,292 | 58,134,627,372 | 58,111,198,670 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 49,501,479,126 | 53,263,828,239 | 50,411,688,172 | 55,512,128,595 | 54,750,167,329 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 42,375,656,323 | 44,150,623,683 | 35,851,430,539 | 35,883,526,859 | 35,610,216,584 |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 205,714,039 | 179,478,257 | 152,198,129 | 105,630,491 | 79,881,526 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 5,674,526,940 | 7,514,105,034 | 11,991,473,533 | 16,039,811,044 | 15,340,814,518 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 70,348,503 | | 198,413,886 | 565,897,419 | 449,018,944 |
| 27. | Capital (Page 3, Lines 29 and 30) | 5,402,600 | 5,402,600 | 5,402,600 | 5,402,600 | 16,710,850 |
| 28. | Surplus (Page 3, Line 37) | 3,333,734,498 | 3,462,010,864 | 3,243,485,520 | 2,617,096,177 | 3,344,320,487 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | (892,773,205) | 7,732,229,613 | 715,191,512 | 1,863,097,271 | 1,985,397,533 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 3,441,593,563 | 3,507,732,002 | 3,482,149,307 | 3,228,829,529 | 3,847,981,826 |
| 31. | Authorized control level risk - based capital | 581,099,038 | 578,900,548 | 563,539,710 | 595,455,254 | 563,975,476 |
| | **Percentage Distribution of Cash, Cash Equivalents and Invested Assets** | | | | | |
| | (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 | | | | | |
| 32. | Bonds (Line 1) | 78.9 | 78.2 | 70.8 | 76.6 | 80.6 |
| 33. | Stocks (Lines 2.1 and 2.2) | 1.9 | 1.7 | 4.9 | 5.5 | 4.3 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 11.5 | 12.7 | 13.5 | 13.1 | 11.3 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | | | | 0.0 | 0.0 |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 1.9 | 2.2 | 6.3 | 0.6 | 1.1 |
| 37. | Contract loans (Line 6) | 1.6 | 1.4 | 1.5 | 1.3 | 1.3 |
| 38. | Derivatives (Page 2, Line 7) | 0.9 | XXX | XXX | XXX | XXX |
| 39. | Other invested assets (Line 8) | 3.4 | 2.5 | 2.6 | 2.0 | 0.8 |
| 40. | Receivables for securities (Line 9) | 0.1 | 0.0 | 0.0 | 0.0 | 0.0 |
| 41. | Securities lending reinvested collateral assets (Line 10) | | XXX | XXX | XXX | XXX |
| 42. | Aggregate write-ins for invested assets (Line 11) | | 1.2 | 0.3 | 1.0 | 0.5 |
| 43. | Cash, cash equivalents and invested assets (Line 12) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |

# FIVE-YEAR HISTORICAL DATA

**(Continued)**

| | | 1<br>2010 | 2<br>2009 | 3<br>2008 | 4<br>2007 | 5<br>2006 |
|---|---|---|---|---|---|---|
| | **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. | Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | | | | | |
| 45. | Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. | Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 867,083,018 | 870,359,255 | 750,000,932 | 799,988,347 | 788,012,362 |
| 47. | Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | | | | | |
| 48. | Affiliated mortgage loans on real estate | | | | | |
| 49. | All other affiliated | 689,775,168 | 508,721,496 | 345,716,165 | 277,603,452 | 61,116,596 |
| 50. | Total of above Lines 44 to 49 | 1,556,858,186 | 1,379,080,751 | 1,095,717,097 | 1,077,591,799 | 849,128,958 |
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 51. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 890,610,860 | 974,289,336 | 1,117,313,400 | 416,236,527 | 479,179,957 |
| 52. | Total admitted assets (Page 2, Line 28, Col. 3) | 58,763,010,092 | 63,008,532,260 | 67,552,094,308 | 77,027,928,739 | 79,028,221,719 |
| | **Investment Data** | | | | | |
| 53. | Net investment income (Exhibit of Net Investment Income) | 2,568,274,799 | 2,299,054,802 | 2,617,010,086 | 3,296,002,052 | 3,327,470,590 |
| 54. | Realized capital gains (losses) | (643,055,758) | (1,170,056,874) | (1,170,042,591) | (174,790,248) | (249,336,866) |
| 55. | Unrealized capital gains (losses) | 366,634,795 | 58,383,803 | (533,093,776) | 69,577,912 | 104,381,540 |
| 56. | Total of above Lines 53, 54 and 55 | 2,291,853,836 | 1,187,381,731 | 913,873,719 | 3,190,789,716 | 3,182,515,264 |
| | **Benefits and Reserve Increases (Page 6)** | | | | | |
| 57. | Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11) | 5,819,992,156 | 5,816,360,273 | 6,118,434,824 | 6,742,566,511 | 7,021,889,541 |
| 58. | Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) | 37,695,618 | 35,315,240 | 33,923,745 | 7,596,778 | 4,832,812 |
| 59. | Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3 ) | 520,124,526 | 397,198,379 | 377,498,919 | 549,237,289 | 545,999,607 |
| 60. | Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) | 26,235,782 | 27,280,127 | 46,567,639 | 25,748,964 | 17,834,777 |
| 61. | Dividends to policyholders (Line 30, Col. 1) | 58,313 | 62,621 | 59,887 | 57,513 | 69,792 |
| | **Operating Percentages** | | | | | |
| 62. | Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 | 23.6 | 16.8 | 14.7 | 13.2 | 11.2 |
| 63. | Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 9.3 | 10.2 | 9.0 | 7.1 | 7.4 |
| 64. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 74.7 | 76.3 | 85.1 | 105.2 | 64.4 |
| 65. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | 0.1 | 0.1 | 0.1 | | |
| 66. | A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 34.7 | 28.8 | 23.5 | (5.1) | 3.0 |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 67. | Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 14,978,490 | 13,798,925 | 11,444,227 | 8,725,723 | 6,879,831 |
| 68. | Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 15,037,852 | 14,155,698 | 7,131,889 | 4,851,038 | 5,670,188 |
| 69. | Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) | 12,514,094 | 12,150,191 | 9,774,896 | 1,115,345 | 1,097,167 |
| 70. | Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 13,459,303 | 11,405,331 | 861,694 | 1,090,535 | 1,132,463 |
| | **Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)** | | | | | |
| 71. | Industrial life (Col. 2) | | | | | |
| 72. | Ordinary - life (Col. 3) | 13,558,885 | 71,654 | 102,863,733 | 159,531,376 | 66,048,587 |
| 73. | Ordinary - individual annuities (Col. 4) | 1,168,751 | (495,940) | (550,894,074) | 197,941,104 | 70,545,166 |
| 74. | Ordinary-supplementary contracts (Col. 5) | (24,803) | 75 | 160,851 | 174,527 | (96,908) |
| 75. | Credit life (Col. 6) | | | | (225) | (2,826) |
| 76. | Group life (Col. 7) | 8,623,993 | 6,157 | (7,567,773) | (13,230,046) | (2,866,897) |
| 77. | Group annuities (Col. 8) | 16,208,578 | 42,713 | (637,100,518) | (182,370,243) | 40,279,104 |
| 78. | A & H-group (Col. 9) | (1,174,036) | 1,871 | 1,712,518 | 9,172,725 | 4,543,116 |
| 79. | A & H-credit (Col. 10) | 678 | 1 | 6,519 | 17,611 | 7,182 |
| 80. | A & H-other (Col. 11) | 1,404,784 | 761 | 1,663,058 | 786,162 | 2,290,743 |
| 81. | Aggregate of all other lines of business (Col. 12) | | | | | |
| 82. | Total (Col. 1) | 39,766,829 | (372,706) | (1,089,155,687) | 172,022,991 | 180,747,267 |

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 8,116,807 | | 539,395 | | 8,656,202 |
| 2. Annuity considerations | 747,703 | | 346,136 | | 1,093,839 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 8,864,510 | | 885,531 | | 9,750,042 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 5,768,926 | | 600,334 | | 6,369,260 |
| 10. Matured endowments | 19,512 | | | | 19,512 |
| 11. Annuity benefits | 4,261,163 | | 7,295,417 | | 11,556,580 |
| 12. Surrender values and withdrawals for life contracts | 8,917,413 | | 24,043,266 | | 32,960,680 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 51,739 | | | | 51,739 |
| 15. Totals | 19,018,754 | | 31,939,017 | | 50,957,771 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 11 | 832,082 | | | | 142,736 | | | 11 | 974,818 |
| 17. Incurred during current year | 136 | 5,710,829 | | | 48 | 546,363 | | | 184 | 6,257,192 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 137 | 5,788,438 | | | 47 | 600,334 | | | 184 | 6,388,772 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 137 | 5,788,438 | | | 47 | 600,334 | | | 184 | 6,388,772 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 137 | 5,788,438 | | | 47 | 600,334 | | | 184 | 6,388,772 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 10 | 754,473 | | | 1 | 88,766 | | | 11 | 843,238 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 18,467 | 1,617,021,483 | | (a) | 1 | 99,101,178 | | | 18,468 | 1,716,122,661 |
| 21. Issued during year | | 40,000 | | | | | | | | 40,000 |
| 22. Other changes to in force (Net) | (1,147) | (127,985,986) | | | | (4,472,155) | | | (1,147) | (132,458,141) |
| 23. In force December 31 of current year | 17,320 | 1,489,075,497 | | (a) | 1 | 94,629,023 | | | 17,321 | 1,583,704,520 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 722,826 | 730,006 | | 637,559 | 353,568 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 730 | 684 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,031 | 3,918 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,761 | 4,602 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 727,587 | 734,609 | | 637,559 | 353,568 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 254 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,569,981 | | 91,124 | | 1,661,105 |
| 2. Annuity considerations | 70,051 | | 12,000 | | 82,051 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,640,032 | | 103,124 | | 1,743,156 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 581,367 | | 32,820 | | 614,187 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 348,186 | | 108,410 | | 456,596 |
| 12. Surrender values and withdrawals for life contracts | 883,321 | | 1,933,260 | | 2,816,581 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,028 | | | | 1,028 |
| 15. Totals | 1,813,902 | | 2,074,490 | | 3,888,392 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 30,978 | | | | 15,057 | | | | 46,036 |
| 17. Incurred during current year | 10 | 938,802 | | | 4 | 26,062 | | | 14 | 964,865 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 8 | 581,367 | | | 4 | 32,820 | | | 12 | 614,187 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 8 | 581,367 | | | 4 | 32,820 | | | 12 | 614,187 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 8 | 581,367 | | | 4 | 32,820 | | | 12 | 614,187 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 388,414 | | | | 8,300 | | | 2 | 396,714 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2,810 | 367,664,470 | | (a) | 1 | 10,454,023 | | | 2,811 | 378,118,493 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (191) | (33,624,845) | | | | (1,361,041) | | | (191) | (34,985,886) |
| 23. In force December 31 of current year | 2,619 | 334,039,625 | | (a) | 1 | 9,092,982 | | | 2,620 | 343,132,607 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 123,522 | 122,115 | | 170,028 | 210,557 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 237 | 147 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 129 | 129 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 366 | 275 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 123,888 | 122,390 | | 170,028 | 210,557 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 22 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 10,119,044 | | 273,964 | | 10,393,008 |
| 2. Annuity considerations | 1,216,388 | | 2,149,520 | | 3,365,907 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,335,431 | | 2,423,484 | | 13,758,915 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 6,827,973 | | 300,999 | | 7,128,972 |
| 10. Matured endowments | 17,158 | | | | 17,158 |
| 11. Annuity benefits | 6,634,309 | | 10,816,205 | | 17,450,514 |
| 12. Surrender values and withdrawals for life contracts | 15,532,026 | | 26,681,343 | | 42,213,369 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 20,649 | | | | 20,649 |
| 15. Totals | 29,032,115 | | 37,798,548 | | 66,830,662 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 10 | 683,278 | | | 2 | 31,717 | | | 12 | 714,994 |
| 17. Incurred during current year | 121 | 7,096,487 | | | 24 | 288,124 | | | 145 | 7,384,611 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 119 | 6,845,131 | | | 25 | 300,999 | | | 144 | 7,146,130 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 119 | 6,845,131 | | | 25 | 300,999 | | | 144 | 7,146,130 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 119 | 6,845,131 | | | 25 | 300,999 | | | 144 | 7,146,130 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 12 | 934,634 | | | 1 | 18,841 | | | 13 | 953,475 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 22,074 | 2,364,832,906 | | (a) | 1 | 20,282,326 | | | 22,075 | 2,385,115,232 |
| 21. Issued during year | 1 | 72,000 | | | | | | | 1 | 72,000 |
| 22. Other changes to in force (Net) | (1,614) | (221,052,705) | | | | (2,535,452) | | | (1,614) | (223,588,156) |
| 23. In force December 31 of current year | 20,461 | 2,143,852,201 | | (a) | 1 | 17,746,874 | | | 20,462 | 2,161,599,075 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 538,359 | 534,943 | | 558,964 | 544,593 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,173 | 1,031 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,741 | 4,310 | | | |
| 25.5 All other (b) | 113 | 113 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 6,027 | 5,454 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 544,386 | 540,397 | | 558,964 | 544,593 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 68 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,461,382 | | 378,745 | | 3,840,127 |
| 2. Annuity considerations | 451,859 | | 101,516 | | 553,375 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,913,241 | | 480,261 | | 4,393,502 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 2,986,832 | | 341,038 | | 3,327,870 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 948,381 | | 4,538,840 | | 5,487,221 |
| 12. Surrender values and withdrawals for life contracts | 3,669,055 | | 7,778,053 | | 11,447,108 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 12,924 | | | | 12,924 |
| 15. Totals | 7,617,191 | | 12,657,931 | | 20,275,122 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 111,642 | | | 1 | 76,558 | | | 3 | 188,200 |
| 17. Incurred during current year | 50 | 2,977,399 | | | 14 | 317,721 | | | 64 | 3,295,120 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 50 | 2,986,832 | | | 14 | 341,038 | | | 64 | 3,327,870 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 50 | 2,986,832 | | | 14 | 341,038 | | | 64 | 3,327,870 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 50 | 2,986,832 | | | 14 | 341,038 | | | 64 | 3,327,870 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 102,209 | | | 1 | 53,241 | | | 3 | 155,450 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 6,997 | 612,903,436 | | (a) | 1 | 35,796,653 | | | 6,998 | 648,700,089 |
| 21. Issued during year | 7 | 984,175 | | | | | | | 7 | 984,175 |
| 22. Other changes to in force (Net) | (449) | (52,575,315) | | | | (3,759,652) | | | (449) | (56,334,968) |
| 23. In force December 31 of current year | 6,555 | 561,312,296 | | (a) | 1 | 32,037,001 | | | 6,556 | 593,349,297 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 578,088 | 588,457 | | 693,033 | 719,160 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 355 | 364 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 5,230 | 5,073 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,585 | 5,437 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 583,674 | 593,895 | | 693,033 | 719,160 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 261 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 67,098,536 | | 4,237,482 | | 71,336,018 |
| 2. Annuity considerations | 9,459,766 | | 6,981,949 | | 16,441,714 |
| 3. Deposit-type contract funds | 60,000 | XXX | | XXX | 60,000 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 76,618,302 | | 11,219,431 | | 87,837,732 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 52,588,526 | | 5,046,070 | | 57,634,596 |
| 10. Matured endowments | 162,665 | | | | 162,665 |
| 11. Annuity benefits | 38,946,478 | | 105,128,233 | | 144,074,711 |
| 12. Surrender values and withdrawals for life contracts | 117,249,033 | | 300,132,024 | | 417,381,057 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 130,457 | | | | 130,457 |
| 15. Totals | 209,077,159 | | 410,306,327 | | 619,383,486 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 62 | 4,821,528 | | 68,443 | 17 | 852,761 | | | 79 | 5,742,731 |
| 17. Incurred during current year | 863 | 56,627,122 | | | 302 | 5,005,971 | | | 1,165 | 61,633,093 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 839 | 52,751,191 | | | 287 | 5,046,070 | | | 1,126 | 57,797,261 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 839 | 52,751,191 | | | 287 | 5,046,070 | | | 1,126 | 57,797,261 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 839 | 52,751,191 | | | 287 | 5,046,070 | | | 1,126 | 57,797,261 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 86 | 8,697,459 | | 68,443 | 32 | 812,662 | | | 118 | 9,578,563 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 118,628 | 16,913,963,541 | | (a) | 1 | 481,739,528 | | | 118,629 | 17,395,703,069 |
| 21. Issued during year | 12 | 1,581,808 | | | | | | | 12 | 1,581,808 |
| 22. Other changes to in force (Net) | (9,168) | (1,617,618,585) | | | | (62,465,312) | | | (9,168) | (1,680,083,897) |
| 23. In force December 31 of current year | 109,472 | 15,297,926,764 | | (a) | 1 | 419,274,215 | | | 109,473 | 15,717,200,980 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 4,848,722 | 4,913,875 | | 2,265,358 | 280,151 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,326 | 2,198 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 8,913 | 8,905 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 11,239 | 11,103 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 4,859,961 | 4,924,978 | | 2,265,358 | 280,151 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 682 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 7,036,282 | | 463,362 | | 7,499,644 |
| 2. Annuity considerations | 2,662,782 | | 265,100 | | 2,927,882 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 9,699,064 | | 728,461 | | 10,427,526 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 3,036,138 | | 73,596 | | 3,109,735 |
| 10. Matured endowments | 15,469 | | | | 15,469 |
| 11. Annuity benefits | 7,345,740 | | 6,767,028 | | 14,112,769 |
| 12. Surrender values and withdrawals for life contracts | 22,756,545 | | 20,320,771 | | 43,077,316 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 11,519 | | | | 11,519 |
| 15. Totals | 33,165,413 | | 27,161,395 | | 60,326,808 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 7 | 320,817 | | | 1 | 73,964 | | | 8 | 394,781 |
| 17. Incurred during current year | 86 | 3,704,617 | | | 16 | 38,504 | | | 102 | 3,743,121 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 86 | 3,051,608 | | | 17 | 73,596 | | | 103 | 3,125,204 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 86 | 3,051,608 | | | 17 | 73,596 | | | 103 | 3,125,204 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 86 | 3,051,608 | | | 17 | 73,596 | | | 103 | 3,125,204 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 7 | 973,826 | | | | 38,871 | | | 7 | 1,012,698 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 15,189 | 1,868,208,681 | | (a) | 1 | 49,269,698 | | | 15,190 | 1,917,478,379 |
| 21. Issued during year | 2 | 439,400 | | | | | | | 2 | 439,400 |
| 22. Other changes to in force (Net) | (1,089) | (175,760,719) | | | | (6,016,258) | | | (1,089) | (181,776,977) |
| 23. In force December 31 of current year | 14,102 | 1,692,887,362 | | (a) | 1 | 43,253,440 | | | 14,103 | 1,736,140,802 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 467,062 | 472,343 | | 464,364 | 506,500 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 9,114 | 9,394 | | 67,756 | 52,785 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,278 | 3,198 | | | |
| 25.5 All other (b) | 113 | 113 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 12,505 | 12,705 | | 67,756 | 52,785 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 479,567 | 485,047 | | 532,120 | 559,285 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 67 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 8,070,332 | | 768,966 | | 8,839,298 |
| 2. Annuity considerations | 2,123,272 | | 13,780 | | 2,137,052 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 10,193,604 | | 782,746 | | 10,976,350 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 5,028,305 | | 592,636 | | 5,620,941 |
| 10. Matured endowments | 7,779 | | | | 7,779 |
| 11. Annuity benefits | 8,778,857 | | 2,386,509 | | 11,165,367 |
| 12. Surrender values and withdrawals for life contracts | 31,716,669 | | 732,711 | | 32,449,381 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 15,191 | | | | 15,191 |
| 15. Totals | 45,546,802 | | 3,711,857 | | 49,258,659 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 7 | 376,340 | | | 5 | 154,423 | | | 12 | 530,763 |
| 17. Incurred during current year | 108 | 5,073,150 | | | 32 | 771,592 | | | 140 | 5,844,742 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 109 | 5,036,084 | | | 32 | 592,636 | | | 141 | 5,628,720 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 109 | 5,036,084 | | | 32 | 592,636 | | | 141 | 5,628,720 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 109 | 5,036,084 | | | 32 | 592,636 | | | 141 | 5,628,720 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 6 | 413,405 | | | 5 | 333,379 | | | 11 | 746,785 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 15,885 | 2,007,770,451 | | (a) | 1 | 81,522,430 | | | 15,886 | 2,089,292,881 |
| 21. Issued during year | 9 | 891,940 | | | | | | | 9 | 891,940 |
| 22. Other changes to in force (Net) | (1,057) | (144,254,726) | | | | (10,410,435) | | | (1,057) | (154,665,161) |
| 23. In force December 31 of current year | 14,837 | 1,864,407,665 | | (a) | 1 | 71,111,995 | | | 14,838 | 1,935,519,660 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 408,378 | 411,038 | | 239,109 | 396,380 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 609 | 548 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 470 | 429 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,079 | 977 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 409,457 | 412,015 | | 239,109 | 396,380 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 128 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,285,855 | | 211,035 | | 1,496,890 |
| 2. Annuity considerations | 392,414 | | 795,538 | | 1,187,952 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,678,269 | | 1,006,573 | | 2,684,843 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,039,969 | | 196,252 | | 1,236,220 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 563,374 | | 3,593,381 | | 4,156,755 |
| 12. Surrender values and withdrawals for life contracts | 2,724,661 | | 16,134,887 | | 18,859,548 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,161 | | | | 2,161 |
| 15. Totals | 4,330,165 | | 19,924,520 | | 24,254,685 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 200,620 | | | 1 | 83,064 | | | 3 | 283,684 |
| 17. Incurred during current year | 28 | 965,355 | | | 17 | 127,701 | | | 45 | 1,093,057 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 25 | 1,039,969 | | | 17 | 196,252 | | | 42 | 1,236,220 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 25 | 1,039,969 | | | 17 | 196,252 | | | 42 | 1,236,220 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 25 | 1,039,969 | | | 17 | 196,252 | | | 42 | 1,236,220 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 5 | 126,007 | | | 1 | 14,513 | | | 6 | 140,520 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,141 | 301,067,478 | | (a) | 1 | 16,012,936 | | | 3,142 | 317,080,414 |
| 21. Issued during year | 4 | 72,551 | | | | | | | 4 | 72,551 |
| 22. Other changes to in force (Net) | (171) | (13,773,352) | | | | (1,643,786) | | | (171) | (15,417,138) |
| 23. In force December 31 of current year | 2,974 | 287,366,677 | | (a) | 1 | 14,369,150 | | | 2,975 | 301,735,827 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 98,393 | 98,620 | | 140,947 | 175,330 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 237 | 230 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 506 | 465 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 743 | 694 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 99,136 | 99,315 | | 140,947 | 175,330 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 65 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 455,138 | | 10,383 | | 465,520 |
| 2. Annuity considerations | 257,576 | | 415,900 | | 673,476 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 712,714 | | 426,283 | | 1,138,997 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 87,100 | | | | 87,100 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 2,040,611 | | 751,576 | | 2,792,187 |
| 12. Surrender values and withdrawals for life contracts | 1,776,447 | | 1,385,012 | | 3,161,459 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 115 | | | | 115 |
| 15. Totals | 3,904,273 | | 2,136,588 | | 6,040,861 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 9,525 | | | | 2,370 | | | | 11,895 |
| 17. Incurred during current year | 7 | 227,816 | | | 1 | 1,928 | | | 8 | 229,744 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 5 | 87,100 | | | | | | | 5 | 87,100 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 5 | 87,100 | | | | | | | 5 | 87,100 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 5 | 87,100 | | | | | | | 5 | 87,100 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 150,241 | | | 1 | 4,298 | | | 3 | 154,539 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,079 | 113,042,838 | | (a) | 1 | 1,645,256 | | | 1,080 | 114,688,094 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (79) | (11,408,223) | | | | (202,221) | | | (79) | (11,610,444) |
| 23. In force December 31 of current year | 1,000 | 101,634,615 | | (a) | 1 | 1,443,035 | | | 1,001 | 103,077,650 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 51,945 | 51,063 | | 75,248 | 153,151 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 113 | 118 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 275 | 189 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 388 | 306 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 52,333 | 51,369 | | 75,248 | 153,151 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 33 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 38,824,716 | | 3,666,272 | | 42,490,988 |
| 2. Annuity considerations | 14,590,793 | | 713,590 | | 15,304,383 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 53,415,508 | | 4,379,863 | | 57,795,371 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 24,970,972 | | 2,662,694 | | 27,633,666 |
| 10. Matured endowments | 90,274 | | | | 90,274 |
| 11. Annuity benefits | 53,603,774 | | 17,967,523 | | 71,571,297 |
| 12. Surrender values and withdrawals for life contracts | 238,571,515 | | 30,456,581 | | 269,028,096 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 89,460 | | | | 89,460 |
| 15. Totals | 317,325,995 | | 51,086,798 | | 368,412,793 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 30 | 2,705,642 | | | 13 | 427,425 | | | 43 | 3,133,068 |
| 17. Incurred during current year | 488 | 26,142,746 | | | 342 | 2,530,902 | | | 830 | 28,673,648 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 455 | 25,061,246 | | | 340 | 2,662,694 | | | 795 | 27,723,940 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 455 | 25,061,246 | | | 340 | 2,662,694 | | | 795 | 27,723,940 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 455 | 25,061,246 | | | 340 | 2,662,694 | | | 795 | 27,723,940 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 63 | 3,787,142 | | | 15 | 295,634 | | | 78 | 4,082,776 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 76,660 | 8,146,711,489 | | (a) | 1 | 278,345,613 | | | 76,661 | 8,425,057,102 |
| 21. Issued during year | 38 | 3,812,172 | | | | | | | 38 | 3,812,172 |
| 22. Other changes to in force (Net) | (6,111) | (836,816,783) | | | | (42,634,932) | | | (6,111) | (879,451,715) |
| 23. In force December 31 of current year | 70,587 | 7,313,706,878 | | (a) | 1 | 235,710,681 | | | 70,588 | 7,549,417,559 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 4,276,447 | 4,334,781 | | 3,384,246 | 1,484,038 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 24,958 | 24,329 | | 56,206 | 17,061 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 70,073 | 66,825 | | 50,010 | 54,431 |
| 25.5 All other (b) | 32 | 19 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 95,063 | 91,174 | | 106,216 | 71,492 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 4,371,510 | 4,425,955 | | 3,490,463 | 1,555,530 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products .....0..... and number of persons insured under indemnity only products .....846.....



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 19,032,075 | | 1,772,640 | | 20,804,714 |
| 2. Annuity considerations | 1,065,399 | | 223,124 | | 1,288,524 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 20,097,474 | | 1,995,764 | | 22,093,238 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 13,344,972 | | 1,159,684 | | 14,504,656 |
| 10. Matured endowments | 31,639 | | | | 31,639 |
| 11. Annuity benefits | 4,660,805 | | 7,639,096 | | 12,299,901 |
| 12. Surrender values and withdrawals for life contracts | 25,009,169 | | 28,476,320 | | 53,485,488 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 63,552 | | | | 63,552 |
| 15. Totals | 43,110,136 | | 37,275,100 | | 80,385,236 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 24 | 2,811,497 | | | 7 | 327,230 | | | 31 | 3,138,727 |
| 17. Incurred during current year | 265 | 12,703,898 | | | 156 | 1,032,801 | | | 421 | 13,736,698 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 261 | 13,376,611 | | | 153 | 1,159,684 | | | 414 | 14,536,295 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 261 | 13,376,611 | | | 153 | 1,159,684 | | | 414 | 14,536,295 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 261 | 13,376,611 | | | 153 | 1,159,684 | | | 414 | 14,536,295 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 28 | 2,138,785 | | | 10 | 200,347 | | | 38 | 2,339,131 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 40,822 | 4,642,444,581 | | (a) | 1 | 212,267,670 | | | 40,823 | 4,854,712,251 |
| 21. Issued during year | 2 | 125,762 | | | | | | | 2 | 125,762 |
| 22. Other changes to in force (Net) | (2,762) | (396,618,828) | | | | (18,439,309) | | | (2,762) | (415,058,137) |
| 23. In force December 31 of current year | 38,062 | 4,245,951,516 | | (a) | 1 | 193,828,360 | | | 38,063 | 4,439,779,876 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,488,605 | 1,507,582 | | 1,073,136 | 1,042,193 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,620 | 2,546 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 5,137 | 4,938 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 7,757 | 7,484 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,496,362 | 1,515,066 | | 1,073,136 | 1,042,193 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 358 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,004,506 | | 149,355 | | 3,153,861 |
| 2. Annuity considerations | 1,156,947 | | 78,783 | | 1,235,729 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 4,161,453 | | 228,138 | | 4,389,591 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,746,168 | | 570,937 | | 2,317,105 |
| 10. Matured endowments | 19,479 | | | | 19,479 |
| 11. Annuity benefits | 2,687,082 | | 2,148,546 | | 4,835,628 |
| 12. Surrender values and withdrawals for life contracts | 9,307,068 | | 10,243,927 | | 19,550,995 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 6,653 | | | | 6,653 |
| 15. Totals | 13,766,450 | | 12,963,410 | | 26,729,861 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 8 | 631,359 | | | 1 | 608,460 | | | 9 | 1,239,819 |
| 17. Incurred during current year | 17 | 1,505,317 | | | 5 | 7,159 | | | 22 | 1,512,476 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 21 | 1,765,647 | | | 5 | 570,937 | | | 26 | 2,336,584 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 21 | 1,765,647 | | | 5 | 570,937 | | | 26 | 2,336,584 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 21 | 1,765,647 | | | 5 | 570,937 | | | 26 | 2,336,584 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 371,029 | | | 1 | 44,683 | | | 5 | 415,712 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,354 | 615,322,504 | | (a) | 1 | 34,454,192 | | | 5,355 | 649,776,696 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (316) | (42,701,234) | | | | (1,623,455) | | | (316) | (44,324,689) |
| 23. In force December 31 of current year | 5,038 | 572,621,270 | | (a) | 1 | 32,830,737 | | | 5,039 | 605,452,007 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 440,605 | 447,111 | | 153,005 | 196,934 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 80 | 43 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 550 | 572 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 630 | 614 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 441,235 | 447,726 | | 153,005 | 196,934 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 80 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,664,476 | | 162,573 | | 1,827,049 |
| 2. Annuity considerations | 1,779,909 | | 141,151 | | 1,921,060 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,444,386 | | 303,723 | | 3,748,109 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 656,938 | | 279,580 | | 936,518 |
| 10. Matured endowments | 10,000 | | | | 10,000 |
| 11. Annuity benefits | 2,590,890 | | 2,922,097 | | 5,512,988 |
| 12. Surrender values and withdrawals for life contracts | 4,922,958 | | 9,746,049 | | 14,669,007 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 20,188 | | | | 20,188 |
| 15. Totals | 8,200,975 | | 12,947,726 | | 21,148,701 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 4 | 77,212 | | | | 19,890 | | | 4 | 97,102 |
| 17. Incurred during current year | 18 | 879,459 | | | 24 | 333,464 | | | 42 | 1,212,924 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 18 | 666,938 | | | 21 | 279,580 | | | 39 | 946,518 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 18 | 666,938 | | | 21 | 279,580 | | | 39 | 946,518 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 18 | 666,938 | | | 21 | 279,580 | | | 39 | 946,518 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 289,733 | | | 3 | 73,775 | | | 7 | 363,508 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,956 | 477,247,374 | | (a) | 1 | 13,809,758 | | | 3,957 | 491,057,132 |
| 21. Issued during year | 2 | 68,700 | | | | | | | 2 | 68,700 |
| 22. Other changes to in force (Net) | (323) | (56,361,958) | | | | (1,785,213) | | | (323) | (58,147,171) |
| 23. In force December 31 of current year | 3,635 | 420,954,116 | | (a) | 1 | 12,024,545 | | | 3,636 | 432,978,661 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 150,266 | 150,239 | | 111,046 | 64,842 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,557 | 2,557 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 256 | 266 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,813 | 2,822 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 153,079 | 153,061 | | 111,046 | 64,842 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 19 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 41,475,537 | | 4,319,807 | | 45,795,344 |
| 2. Annuity considerations | 2,606,430 | | 6,621,649 | | 9,228,078 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 44,081,966 | | 10,941,456 | | 55,023,422 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 23,493,688 | | 4,094,833 | | 27,588,520 |
| 10. Matured endowments | 137,560 | | | | 137,560 |
| 11. Annuity benefits | 43,493,877 | | 27,892,155 | | 71,386,032 |
| 12. Surrender values and withdrawals for life contracts | 38,601,646 | | 98,767,140 | | 137,368,786 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 58,659 | | | | 58,659 |
| 15. Totals | 105,785,429 | | 130,754,127 | | 236,539,556 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 31 | 1,960,853 | | | 6 | 398,852 | | | 37 | 2,359,706 |
| 17. Incurred during current year | 586 | 24,253,031 | | | 199 | 4,143,821 | | | 785 | 28,396,852 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 573 | 23,631,248 | | | 186 | 4,094,833 | | | 759 | 27,726,080 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 573 | 23,631,248 | | | 186 | 4,094,833 | | | 759 | 27,726,080 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 573 | 23,631,248 | | | 186 | 4,094,833 | | | 759 | 27,726,080 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 44 | 2,582,636 | | | 19 | 447,841 | | | 63 | 3,030,477 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 81,629 | 8,655,455,312 | | (a) | 11 | 266,151,625 | | | 81,640 | 8,921,606,937 |
| 21. Issued during year | 64 | 6,048,582 | | | | | | | 64 | 6,048,582 |
| 22. Other changes to in force (Net) | (4,673) | (602,665,042) | | | | (27,607,716) | | | (4,673) | (630,272,758) |
| 23. In force December 31 of current year | 77,020 | 8,058,838,852 | | (a) | 11 | 238,543,909 | | | 77,031 | 8,297,382,761 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,548,091 | 1,558,577 | | 1,350,536 | 1,277,924 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 8,935 | 8,720 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 2,283 | 2,273 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 11,218 | 10,992 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,559,309 | 1,569,570 | | 1,350,536 | 1,277,924 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 658 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 13,107,520 | | 1,110,983 | | 14,218,504 |
| 2. Annuity considerations | 1,783,149 | | 443,128 | | 2,226,277 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 14,890,669 | | 1,554,112 | | 16,444,781 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 7,985,165 | | 796,799 | | 8,781,964 |
| 10. Matured endowments | 23,403 | | | | 23,403 |
| 11. Annuity benefits | 6,799,597 | | 11,973,605 | | 18,773,203 |
| 12. Surrender values and withdrawals for life contracts | 16,099,750 | | 18,842,310 | | 34,942,060 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 30,929 | | | | 30,929 |
| 15. Totals | 30,938,844 | | 31,612,714 | | 62,551,558 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 16 | 1,185,795 | | | 4 | 139,046 | | | 20 | 1,324,841 |
| 17. Incurred during current year | 236 | 7,796,824 | | | 95 | 798,190 | | | 331 | 8,595,014 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 234 | 8,008,568 | | | 93 | 796,799 | | | 327 | 8,805,367 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 234 | 8,008,568 | | | 93 | 796,799 | | | 327 | 8,805,367 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 234 | 8,008,568 | | | 93 | 796,799 | | | 327 | 8,805,367 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 18 | 974,051 | | | 6 | 140,437 | | | 24 | 1,114,488 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 26,299 | 2,367,396,308 | | (a) | 1 | 95,147,884 | | | 26,300 | 2,462,544,191 |
| 21. Issued during year | 68 | 5,253,158 | | | | | | | 68 | 5,253,158 |
| 22. Other changes to in force (Net) | (1,783) | (199,791,486) | | | | (9,347,680) | | | (1,783) | (209,139,166) |
| 23. In force December 31 of current year | 24,584 | 2,172,857,980 | | (a) | 1 | 85,800,204 | | | 24,585 | 2,258,658,184 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 700,553 | 710,041 | | 509,198 | 128,505 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 773 | 762 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,450 | 1,319 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,223 | 2,081 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 702,777 | 712,122 | | 509,198 | 128,505 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 252 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,589,885 | | 380,939 | | 1,970,823 |
| 2. Annuity considerations | 998,555 | | 347,223 | | 1,345,778 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,588,439 | | 728,162 | | 3,316,601 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 545,420 | | 483,729 | | 1,029,149 |
| 10. Matured endowments | 14,665 | | | | 14,665 |
| 11. Annuity benefits | 2,794,258 | | 6,917,441 | | 9,711,699 |
| 12. Surrender values and withdrawals for life contracts | 5,450,110 | | 15,818,250 | | 21,268,360 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 5,845 | | | | 5,845 |
| 15. Totals | 8,810,298 | | 23,219,421 | | 32,029,719 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 1 | 60,643 | | | | 65,517 | | | 1 | 126,160 |
| 17. Incurred during current year | 28 | 537,013 | | | 19 | 504,100 | | | 47 | 1,041,112 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 29 | 560,085 | | | 18 | 483,729 | | | 47 | 1,043,815 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 29 | 560,085 | | | 18 | 483,729 | | | 47 | 1,043,815 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 29 | 560,085 | | | 18 | 483,729 | | | 47 | 1,043,815 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 37,570 | | | 1 | 85,888 | | | 1 | 123,458 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 4,244 | 360,286,312 | | (a) | 1 | 45,488,290 | | | 4,245 | 405,774,602 |
| 21. Issued during year | 3 | 93,270 | | | | | | | 3 | 93,270 |
| 22. Other changes to in force (Net) | (225) | (27,594,328) | | | | (3,459,271) | | | (225) | (31,053,599) |
| 23. In force December 31 of current year | 4,022 | 332,785,254 | | (a) | 1 | 42,029,019 | | | 4,023 | 374,814,273 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 203,737 | 207,852 | | 183,962 | 32,847 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 355 | 337 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 341 | 284 | | | |
| 25.5 All other (b) | 38 | 38 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 734 | 659 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 204,471 | 208,510 | | 183,962 | 32,847 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 145 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 2,410,662 | | 486,016 | | 2,896,678 |
| 2. Annuity considerations | 236,660 | | 416,860 | | 653,520 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,647,321 | | 902,876 | | 3,550,198 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,411,025 | | 511,392 | | 1,922,417 |
| 10. Matured endowments | 9,266 | | | | 9,266 |
| 11. Annuity benefits | 871,498 | | 3,842,681 | | 4,714,179 |
| 12. Surrender values and withdrawals for life contracts | 3,121,695 | | 12,061,367 | | 15,183,062 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 4,750 | | | | 4,750 |
| 15. Totals | 5,418,233 | | 16,415,441 | | 21,833,674 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 6 | 101,342 | | | 2 | 68,271 | | | 8 | 169,613 |
| 17. Incurred during current year | 37 | 1,431,164 | | | 51 | 554,918 | | | 88 | 1,986,081 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 41 | 1,420,291 | | | 50 | 511,392 | | | 91 | 1,931,683 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 41 | 1,420,291 | | | 50 | 511,392 | | | 91 | 1,931,683 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 41 | 1,420,291 | | | 50 | 511,392 | | | 91 | 1,931,683 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 112,216 | | | 3 | 111,796 | | | 5 | 224,012 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,948 | 597,489,512 | | (a) | 1 | 40,454,542 | | | 5,949 | 637,944,055 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (417) | (52,194,271) | | | | (3,957,686) | | | (417) | (56,151,957) |
| 23. In force December 31 of current year | 5,531 | 545,295,241 | | (a) | 1 | 36,496,856 | | | 5,532 | 581,792,097 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 314,209 | 319,281 | | 244,608 | 211,610 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 128 | 112 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,043 | 1,021 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,171 | 1,133 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 315,380 | 320,414 | | 244,608 | 211,610 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 116 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 8,537,665 | | 1,210,646 | | 9,748,311 |
| 2. Annuity considerations | 2,633,428 | | 954,619 | | 3,588,047 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,171,093 | | 2,165,265 | | 13,336,359 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 5,505,699 | | 912,833 | | 6,418,532 |
| 10. Matured endowments | 9,498 | | | | 9,498 |
| 11. Annuity benefits | 9,442,690 | | 6,909,473 | | 16,352,163 |
| 12. Surrender values and withdrawals for life contracts | 16,352,989 | | 22,941,468 | | 39,294,457 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 42,587 | | | | 42,587 |
| 15. Totals | 31,353,463 | | 30,763,774 | | 62,117,237 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 7 | 904,303 | | | 5 | 174,665 | | | 12 | 1,078,968 |
| 17. Incurred during current year | 101 | 4,984,061 | | | 99 | 841,245 | | | 200 | 5,825,306 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 98 | 5,515,197 | | | 100 | 912,833 | | | 198 | 6,428,030 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 98 | 5,515,197 | | | 100 | 912,833 | | | 198 | 6,428,030 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 98 | 5,515,197 | | | 100 | 912,833 | | | 198 | 6,428,030 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 10 | 373,167 | | | 4 | 103,078 | | | 14 | 476,244 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 14,564 | 1,294,601,217 | | (a) | 1 | 103,561,954 | | | 14,565 | 1,398,163,171 |
| 21. Issued during year | 62 | 4,152,991 | | | | | | | 62 | 4,152,991 |
| 22. Other changes to in force (Net) | (876) | (105,606,664) | | | | (10,029,117) | | | (876) | (115,635,781) |
| 23. In force December 31 of current year | 13,750 | 1,193,147,544 | | (a) | 1 | 93,532,837 | | | 13,751 | 1,286,680,381 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 660,237 | 669,666 | | 824,190 | 964,665 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 865 | 870 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,118 | 991 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,983 | 1,860 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 662,220 | 671,527 | | 824,190 | 964,665 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 309 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 13,500,125 | | 1,099,964 | | 14,600,089 |
| 2. Annuity considerations | 3,497,574 | | 22,964 | | 3,520,538 |
| 3. Deposit-type contract funds | 98,988 | XXX | | XXX | 98,988 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 17,096,687 | | 1,122,928 | | 18,219,614 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 8,772,420 | | 1,025,084 | | 9,797,505 |
| 10. Matured endowments | 20,429 | | | | 20,429 |
| 11. Annuity benefits | 5,868,757 | | 9,259,115 | | 15,127,872 |
| 12. Surrender values and withdrawals for life contracts | 14,893,778 | | 3,734,204 | | 18,627,982 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 51,931 | | | | 51,931 |
| 15. Totals | 29,607,315 | | 14,018,404 | | 43,625,719 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 14 | 1,392,695 | | 315,048 | 8 | 259,072 | | | 22 | 1,966,815 |
| 17. Incurred during current year | 186 | 8,382,714 | | | 87 | 898,039 | | | 273 | 9,280,753 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 184 | 8,792,850 | | | 88 | 1,025,084 | | | 272 | 9,817,934 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 184 | 8,792,850 | | | 88 | 1,025,084 | | | 272 | 9,817,934 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 184 | 8,792,850 | | | 88 | 1,025,084 | | | 272 | 9,817,934 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 16 | 982,559 | | 315,048 | 7 | 132,027 | | | 23 | 1,429,634 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 30,451 | 2,612,762,008 | | (a) | 1 | 115,117,077 | | | 30,452 | 2,727,879,086 |
| 21. Issued during year | 4 | 568,940 | | | | | | | 4 | 568,940 |
| 22. Other changes to in force (Net) | (1,885) | (203,767,738) | | | | (10,551,144) | | | (1,885) | (214,318,882) |
| 23. In force December 31 of current year | 28,570 | 2,409,563,210 | | (a) | 1 | 104,565,933 | | | 28,571 | 2,514,129,143 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 742,956 | 751,971 | | 417,353 | 1,217,586 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 438 | 422 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,226 | 4,097 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,664 | 4,519 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 747,620 | 756,490 | | 417,353 | 1,217,586 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 185 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,741,852 | | 21,744 | | 1,763,596 |
| 2. Annuity considerations | 170,743 | | | | 170,743 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,912,595 | | 21,744 | | 1,934,339 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,138,422 | | | | 1,138,422 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,230,367 | | 520,215 | | 1,750,583 |
| 12. Surrender values and withdrawals for life contracts | 6,212,453 | | 365,719 | | 6,578,171 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,890 | | | | 2,890 |
| 15. Totals | 8,584,133 | | 885,934 | | 9,470,067 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 36,171 | | | | 784 | | | | 36,955 |
| 17. Incurred during current year | 27 | 1,182,207 | | | | (354) | | | 27 | 1,181,853 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 25 | 1,138,422 | | | | | | | 25 | 1,138,422 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 25 | 1,138,422 | | | | | | | 25 | 1,138,422 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 25 | 1,138,422 | | | | | | | 25 | 1,138,422 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 79,957 | | | | 429 | | | 2 | 80,386 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,835 | 429,294,297 | | (a) | 1 | 544,000 | | | 3,836 | 429,838,297 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (228) | (33,632,477) | | | | (28,000) | | | (228) | (33,660,477) |
| 23. In force December 31 of current year | 3,607 | 395,661,820 | | (a) | 1 | 516,000 | | | 3,608 | 396,177,820 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 76,996 | 75,017 | | 600 | (2,267) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 638 | 590 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 411 | 385 | | | |
| 25.5 All other (b) | 10,560 | 10,122 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 11,610 | 11,097 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 88,606 | 86,114 | | 600 | (2,267) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 36 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 13,892,781 | | 958,204 | | 14,850,985 |
| 2. Annuity considerations | 3,433,562 | | 57,250 | | 3,490,812 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 17,326,343 | | 1,015,454 | | 18,341,797 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 8,241,839 | | 810,497 | | 9,052,335 |
| 10. Matured endowments | 30,487 | | | | 30,487 |
| 11. Annuity benefits | 32,463,436 | | 4,027,182 | | 36,490,618 |
| 12. Surrender values and withdrawals for life contracts | 44,019,851 | | 3,212,182 | | 47,232,033 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 27,304 | | | | 27,304 |
| 15. Totals | 84,782,916 | | 8,049,861 | | 92,832,777 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 17 | 1,035,803 | | | 4 | 189,044 | | | 21 | 1,224,848 |
| 17. Incurred during current year | 160 | 8,542,867 | | | 69 | 768,869 | | | 229 | 9,311,736 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 156 | 8,272,325 | | | 65 | 810,497 | | | 221 | 9,082,822 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 156 | 8,272,325 | | | 65 | 810,497 | | | 221 | 9,082,822 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 156 | 8,272,325 | | | 65 | 810,497 | | | 221 | 9,082,822 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 21 | 1,306,345 | | | 8 | 147,416 | | | 29 | 1,453,761 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 27,686 | 2,846,797,054 | | (a) | 1 | 104,985,366 | | | 27,687 | 2,951,782,420 |
| 21. Issued during year | 21 | 2,204,218 | | | | | | | 21 | 2,204,218 |
| 22. Other changes to in force (Net) | (1,658) | (229,310,702) | | | | (12,244,692) | | | (1,658) | (241,555,394) |
| 23. In force December 31 of current year | 26,049 | 2,619,690,569 | | (a) | 1 | 92,740,674 | | | 26,050 | 2,712,431,243 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 594,949 | 587,670 | | 366,624 | 528,580 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,859 | 1,845 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 898 | 844 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,757 | 2,688 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 597,707 | 590,359 | | 366,624 | 528,580 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 116 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,026,534 | | 1,274,654 | | 4,301,188 |
| 2. Annuity considerations | 585,807 | | (160,445) | | 425,361 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,612,341 | | 1,114,209 | | 4,726,550 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 947,442 | | 768,349 | | 1,715,791 |
| 10. Matured endowments | 40,539 | | | | 40,539 |
| 11. Annuity benefits | 5,181,118 | | 8,021,699 | | 13,202,817 |
| 12. Surrender values and withdrawals for life contracts | 19,418,456 | | 35,288,382 | | 54,706,838 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 8,532 | | | | 8,532 |
| 15. Totals | 25,596,087 | | 44,078,431 | | 69,674,518 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 5 | 98,924 | | | 10 | 212,213 | | | 15 | 311,137 |
| 17. Incurred during current year | 50 | 993,624 | | | 136 | 722,748 | | | 186 | 1,716,372 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 51 | 987,981 | | | 135 | 768,349 | | | 186 | 1,756,331 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 51 | 987,981 | | | 135 | 768,349 | | | 186 | 1,756,331 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 51 | 987,981 | | | 135 | 768,349 | | | 186 | 1,756,331 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 104,567 | | | 11 | 166,612 | | | 15 | 271,179 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,208 | 361,322,706 | | (a) | 1 | 109,148,475 | | | 5,209 | 470,471,181 |
| 21. Issued during year | 27 | 1,801,616 | | | | | | | 27 | 1,801,616 |
| 22. Other changes to in force (Net) | (302) | (26,647,538) | | | | (10,807,650) | | | (302) | (37,455,188) |
| 23. In force December 31 of current year | 4,933 | 336,476,784 | | (a) | 1 | 98,340,825 | | | 4,934 | 434,817,609 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 746,121 | 752,553 | | 346,802 | 293,105 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 908 | 882 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,084 | 1,025 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,992 | 1,907 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 748,113 | 754,460 | | 346,802 | 293,105 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 385 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 20,515,427 | | 954,011 | | 21,469,438 |
| 2. Annuity considerations | 8,214,044 | | 251,110 | | 8,465,154 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 28,729,471 | | 1,205,121 | | 29,934,592 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 9,133,382 | | 842,243 | | 9,975,625 |
| 10. Matured endowments | 33,283 | | | | 33,283 |
| 11. Annuity benefits | 26,975,859 | | 10,804,077 | | 37,779,936 |
| 12. Surrender values and withdrawals for life contracts | 91,486,924 | | 18,827,903 | | 110,314,827 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 41,571 | | | | 41,571 |
| 15. Totals | 127,671,019 | | 30,474,223 | | 158,145,242 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 14 | 1,121,234 | | 22,356 | 5 | 124,844 | | | 19 | 1,268,434 |
| 17. Incurred during current year | 280 | 9,830,472 | | | 113 | 801,041 | | | 393 | 10,631,513 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 266 | 9,166,665 | | | 112 | 842,243 | | | 378 | 10,008,908 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 266 | 9,166,665 | | | 112 | 842,243 | | | 378 | 10,008,908 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 266 | 9,166,665 | | | 112 | 842,243 | | | 378 | 10,008,908 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 28 | 1,785,041 | | 22,356 | 6 | 83,642 | | | 34 | 1,891,039 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 37,812 | 3,813,940,240 | | (a) | 1 | 80,768,748 | | | 37,813 | 3,894,708,988 |
| 21. Issued during year | 143 | 10,562,915 | | | | | | | 143 | 10,562,915 |
| 22. Other changes to in force (Net) | (2,865) | (355,466,217) | | | | (8,825,472) | | | (2,865) | (364,291,690) |
| 23. In force December 31 of current year | 35,090 | 3,469,036,938 | | (a) | 1 | 71,943,276 | | | 35,091 | 3,540,980,214 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 876,516 | 869,056 | | 512,452 | 1,423,192 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,600 | 1,569 | | 62,195 | 62,195 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,124 | 1,095 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,724 | 2,663 | | 62,195 | 62,195 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 879,240 | 871,720 | | 574,647 | 1,485,387 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 348 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 4,242,499 | | 66,329 | | 4,308,828 |
| 2. Annuity considerations | 3,867,994 | | 588,705 | | 4,456,699 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 8,110,492 | | 655,034 | | 8,765,527 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 2,180,225 | | 1,006,624 | | 3,186,848 |
| 10. Matured endowments | 12,216 | | | | 12,216 |
| 11. Annuity benefits | 15,703,415 | | 8,067,977 | | 23,771,392 |
| 12. Surrender values and withdrawals for life contracts | 41,805,964 | | 5,328,173 | | 47,134,137 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,019 | | | | 3,019 |
| 15. Totals | 59,704,838 | | 14,402,774 | | 74,107,612 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 171,175 | | | | 8,312 | | | 2 | 179,487 |
| 17. Incurred during current year | 52 | 2,202,668 | | | 13 | 1,002,864 | | | 65 | 3,205,532 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 52 | 2,192,441 | | | 13 | 1,006,624 | | | 65 | 3,199,064 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 52 | 2,192,441 | | | 13 | 1,006,624 | | | 65 | 3,199,064 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 52 | 2,192,441 | | | 13 | 1,006,624 | | | 65 | 3,199,064 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 181,403 | | | | 4,553 | | | 2 | 185,956 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 10,866 | 1,115,653,549 | | (a) | 1 | 5,771,233 | | | 10,867 | 1,121,424,782 |
| 21. Issued during year | 6 | 352,200 | | | | | | | 6 | 352,200 |
| 22. Other changes to in force (Net) | (754) | (90,899,980) | | | | (864,960) | | | (754) | (91,764,940) |
| 23. In force December 31 of current year | 10,118 | 1,025,105,769 | | (a) | 1 | 4,906,273 | | | 10,119 | 1,030,012,042 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 167,348 | 163,164 | | 198,654 | 193,442 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 237,613 | 238,946 | | 180,095 | 180,185 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 650 | 702 | | | |
| 25.5 All other (b) | 21,618 | 20,324 | | 2,063 | 1,819 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 259,881 | 259,972 | | 182,158 | 182,003 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 427,228 | 423,137 | | 380,812 | 375,446 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 25 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 4,662,591 | | 651,174 | | 5,313,765 |
| 2. Annuity considerations | 497,281 | | 268,865 | | 766,146 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,159,872 | | 920,039 | | 6,079,911 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 2,887,053 | | 420,434 | | 3,307,486 |
| 10. Matured endowments | 28,318 | | | | 28,318 |
| 11. Annuity benefits | 1,091,754 | | 2,297,133 | | 3,388,887 |
| 12. Surrender values and withdrawals for life contracts | 5,851,931 | | 7,821,699 | | 13,673,630 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 23,496 | | | | 23,496 |
| 15. Totals | 9,882,551 | | 10,539,265 | | 20,421,817 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 3 | 294,635 | | | 3 | 108,975 | | | 6 | 403,610 |
| 17. Incurred during current year | 78 | 3,023,547 | | | 55 | 376,751 | | | 133 | 3,400,297 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 70 | 2,915,370 | | | 54 | 420,434 | | | 124 | 3,335,804 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 70 | 2,915,370 | | | 54 | 420,434 | | | 124 | 3,335,804 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 70 | 2,915,370 | | | 54 | 420,434 | | | 124 | 3,335,804 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 11 | 402,812 | | | 4 | 65,292 | | | 15 | 468,104 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 10,484 | 885,801,702 | | (a) | 1 | 61,775,215 | | | 10,485 | 947,576,917 |
| 21. Issued during year | 2 | 168,500 | | | | | | | 2 | 168,500 |
| 22. Other changes to in force (Net) | (615) | (69,319,332) | | | | (5,885,855) | | | (615) | (75,205,187) |
| 23. In force December 31 of current year | 9,871 | 816,650,870 | | (a) | 1 | 55,889,360 | | | 9,872 | 872,540,230 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 439,779 | 446,352 | | 501,776 | 660,919 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 404 | 376 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,505 | 3,329 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 3,909 | 3,705 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 443,688 | 450,057 | | 501,776 | 660,919 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 275 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 5,156,445 | | 957,554 | | 6,113,998 |
| 2. Annuity considerations | 1,345,859 | | 2,133,563 | | 3,479,422 |
| 3. Deposit-type contract funds | 40,541 | XXX | | XXX | 40,541 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,542,844 | | 3,091,116 | | 9,633,960 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 3,368,645 | | 1,083,430 | | 4,452,075 |
| 10. Matured endowments | 16,638 | | | | 16,638 |
| 11. Annuity benefits | 8,850,533 | | 13,570,728 | | 22,421,260 |
| 12. Surrender values and withdrawals for life contracts | 17,512,933 | | 46,207,186 | | 63,720,118 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 9,147 | | | | 9,147 |
| 15. Totals | 29,757,895 | | 60,861,343 | | 90,619,238 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 6 | 414,759 | | | 2 | 102,332 | | | 8 | 517,091 |
| 17. Incurred during current year | 112 | 3,817,812 | | | 79 | 1,105,348 | | | 191 | 4,923,160 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 104 | 3,385,283 | | | 75 | 1,083,430 | | | 179 | 4,468,713 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 104 | 3,385,283 | | | 75 | 1,083,430 | | | 179 | 4,468,713 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 104 | 3,385,283 | | | 75 | 1,083,430 | | | 179 | 4,468,713 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 14 | 847,288 | | | 6 | 124,250 | | | 20 | 971,538 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 13,300 | 1,219,427,953 | | (a) | 1 | 71,044,404 | | | 13,301 | 1,290,472,357 |
| 21. Issued during year | 6 | 357,100 | | | | | | | 6 | 357,100 |
| 22. Other changes to in force (Net) | (871) | (108,978,576) | | | | (7,409,963) | | | (871) | (116,388,539) |
| 23. In force December 31 of current year | 12,435 | 1,110,806,477 | | (a) | 1 | 63,634,441 | | | 12,436 | 1,174,440,918 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 756,214 | 762,764 | | 693,762 | 436,098 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 207 | 196 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,897 | 3,821 | | | |
| 25.5 All other (b) | 257 | 253 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,361 | 4,270 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 760,575 | 767,033 | | 693,762 | 436,098 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 226 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,117,994 | | 21,180 | | 1,139,175 |
| 2. Annuity considerations | 168,595 | | 51,500 | | 220,095 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,286,589 | | 72,680 | | 1,359,269 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 838,188 | | 54,016 | | 892,203 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 770,422 | | 739,427 | | 1,509,849 |
| 12. Surrender values and withdrawals for life contracts | 1,300,061 | | 1,992,194 | | 3,292,256 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 8,580 | | | | 8,580 |
| 15. Totals | 2,917,251 | | 2,785,637 | | 5,702,888 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 1 | 55,232 | | | 1 | 8,568 | | | 2 | 63,800 |
| 17. Incurred during current year | 15 | 811,082 | | | 4 | 78,533 | | | 19 | 889,615 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 16 | 838,188 | | | 3 | 54,016 | | | 19 | 892,203 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 16 | 838,188 | | | 3 | 54,016 | | | 19 | 892,203 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 16 | 838,188 | | | 3 | 54,016 | | | 19 | 892,203 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 28,127 | | | 2 | 33,085 | | | 2 | 61,212 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2,466 | 269,797,709 | | (a) | 1 | 741,047 | | | 2,467 | 270,538,756 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (207) | (29,821,405) | | | | (84,991) | | | (207) | (29,906,396) |
| 23. In force December 31 of current year | 2,259 | 239,976,304 | | (a) | 1 | 656,056 | | | 2,260 | 240,632,360 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 122,846 | 124,450 | | 54,029 | (213,037) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 71 | 84 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 506 | 476 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 577 | 560 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 123,423 | 125,010 | | 54,029 | (213,037) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 58 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,822,513 | | 226,129 | | 2,048,642 |
| 2. Annuity considerations | 58,519,255 | | 272,230 | | 58,791,485 |
| 3. Deposit-type contract funds | 101,682,821 | XXX | | XXX | 101,682,821 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 162,024,589 | | 498,359 | | 162,522,948 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,850,744 | | 130,431 | | 1,981,176 |
| 10. Matured endowments | 6,521 | | | | 6,521 |
| 11. Annuity benefits | 152,115,458 | | 3,219,754 | | 155,335,212 |
| 12. Surrender values and withdrawals for life contracts | 2,952,083 | | 12,785,723 | | 15,737,805 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 4,040 | | | | 4,040 |
| 15. Totals | 156,928,846 | | 16,135,909 | | 173,064,754 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 202,377 | | | 3 | 62,102 | | | 5 | 264,480 |
| 17. Incurred during current year | 27 | 1,764,271 | | | 19 | 108,722 | | | 46 | 1,872,994 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 27 | 1,857,265 | | | 21 | 130,431 | | | 48 | 1,987,697 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 27 | 1,857,265 | | | 21 | 130,431 | | | 48 | 1,987,697 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 27 | 1,857,265 | | | 21 | 130,431 | | | 48 | 1,987,697 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 109,383 | | | 1 | 40,394 | | | 3 | 149,777 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,916 | 396,515,616 | | (a) | 1 | 19,511,208 | | | 3,917 | 416,026,824 |
| 21. Issued during year | 4 | 241,380 | | | | | | | 4 | 241,380 |
| 22. Other changes to in force (Net) | (238) | (26,618,699) | | | | (2,040,657) | | | (238) | (28,659,356) |
| 23. In force December 31 of current year | 3,682 | 370,138,297 | | (a) | 1 | 17,470,551 | | | 3,683 | 387,608,848 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 138,473 | 140,339 | | 110,650 | 52,110 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 89 | 89 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 372 | 349 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 461 | 438 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 138,934 | 140,777 | | 110,650 | 52,110 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 49 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 5,305,550 | | 235,661 | | 5,541,211 |
| 2. Annuity considerations | 794,217 | | 173,019 | | 967,236 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,099,767 | | 408,681 | | 6,508,447 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 4,114,607 | | 408,216 | | 4,522,823 |
| 10. Matured endowments | 435 | | | | 435 |
| 11. Annuity benefits | 6,489,146 | | 3,464,052 | | 9,953,198 |
| 12. Surrender values and withdrawals for life contracts | 19,288,773 | | 7,106,561 | | 26,395,334 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 11,533 | | | | 11,533 |
| 15. Totals | 29,904,494 | | 10,978,829 | | 40,883,323 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 5 | 1,290,862 | | | 4 | 144,533 | | | 9 | 1,435,395 |
| 17. Incurred during current year | 42 | 3,500,006 | | | 25 | 327,559 | | | 67 | 3,827,565 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 41 | 4,115,042 | | | 26 | 408,216 | | | 67 | 4,523,258 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 41 | 4,115,042 | | | 26 | 408,216 | | | 67 | 4,523,258 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 41 | 4,115,042 | | | 26 | 408,216 | | | 67 | 4,523,258 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 6 | 675,825 | | | 3 | 63,876 | | | 9 | 739,701 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 10,087 | 1,327,892,794 | | (a) | 1 | 19,807,206 | | | 10,088 | 1,347,700,000 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (791) | (118,948,242) | | | | (2,837,376) | | | (791) | (121,785,618) |
| 23. In force December 31 of current year | 9,296 | 1,208,944,552 | | (a) | 1 | 16,969,830 | | | 9,297 | 1,225,914,382 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 288,685 | 288,378 | | 301,545 | (65,849) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 603 | 592 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,672 | 1,613 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,275 | 2,206 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 290,960 | 290,584 | | 301,545 | (65,849) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 71 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 2,565,553 | | 37,681 | | 2,603,235 |
| 2. Annuity considerations | 883,473 | | 15,600 | | 899,073 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,449,026 | | 53,281 | | 3,502,308 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,293,950 | | 53,329 | | 1,347,279 |
| 10. Matured endowments | 5,680 | | | | 5,680 |
| 11. Annuity benefits | 1,986,778 | | 1,736,366 | | 3,723,144 |
| 12. Surrender values and withdrawals for life contracts | 9,449,492 | | 2,725,746 | | 12,175,238 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,953 | | | | 1,953 |
| 15. Totals | 12,737,852 | | 4,515,441 | | 17,253,293 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 1 | 112,294 | | | 1 | 27,167 | | | 2 | 139,461 |
| 17. Incurred during current year | 26 | 1,390,063 | | | 2 | 27,349 | | | 28 | 1,417,412 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 21 | 1,299,630 | | | 3 | 53,329 | | | 24 | 1,352,959 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 21 | 1,299,630 | | | 3 | 53,329 | | | 24 | 1,352,959 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 21 | 1,299,630 | | | 3 | 53,329 | | | 24 | 1,352,959 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 6 | 202,728 | | | | 1,187 | | | 6 | 203,915 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 4,485 | 708,770,273 | | (a) | 1 | 1,504,461 | | | 4,486 | 710,274,734 |
| 21. Issued during year | 1 | 147,200 | | | | | | | 1 | 147,200 |
| 22. Other changes to in force (Net) | (291) | (59,271,124) | | | | (76,154) | | | (291) | (59,347,278) |
| 23. In force December 31 of current year | 4,195 | 649,646,349 | | (a) | 1 | 1,428,307 | | | 4,196 | 651,074,656 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 32,201 | 31,273 | | 23,709 | (28,484) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 85,445 | 86,216 | | 30,000 | 52,196 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 466 | 416 | | | |
| 25.5 All other (b) | 13,981 | 13,452 | | 1,325 | 927 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 99,893 | 100,084 | | 31,325 | 53,124 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 132,094 | 131,358 | | 55,034 | 24,640 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 21 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 8,934,557 | | 2,392,697 | | 11,327,254 |
| 2. Annuity considerations | 1,612,823 | | 5,148,259 | | 6,761,082 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 10,547,380 | | 7,540,956 | | 18,088,335 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 5,892,941 | | 1,975,883 | | 7,868,824 |
| 10. Matured endowments | 115,108 | | | | 115,108 |
| 11. Annuity benefits | 68,741,812 | | 36,364,547 | | 105,106,359 |
| 12. Surrender values and withdrawals for life contracts | 42,913,494 | | 110,141,087 | | 153,054,581 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 30,012 | | | | 30,012 |
| 15. Totals | 117,693,368 | | 148,481,516 | | 266,174,884 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 12 | 320,241 | | | 5 | 381,106 | | | 17 | 701,347 |
| 17. Incurred during current year | 238 | 6,288,203 | | | 190 | 1,919,590 | | | 428 | 8,207,793 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 236 | 6,008,050 | | | 178 | 1,975,883 | | | 414 | 7,983,932 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 236 | 6,008,050 | | | 178 | 1,975,883 | | | 414 | 7,983,932 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 236 | 6,008,050 | | | 178 | 1,975,883 | | | 414 | 7,983,932 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 14 | 600,394 | | | 17 | 324,813 | | | 31 | 925,207 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 21,025 | 1,784,288,872 | | (a) | 1 | 246,548,667 | | | 21,026 | 2,030,837,539 |
| 21. Issued during year | 14 | 1,339,581 | | | | | | | 14 | 1,339,581 |
| 22. Other changes to in force (Net) | (1,548) | (213,089,075) | | | | (27,334,802) | | | (1,548) | (240,423,876) |
| 23. In force December 31 of current year | 19,491 | 1,572,539,378 | | (a) | 1 | 219,213,865 | | | 19,492 | 1,791,753,243 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,750,296 | 1,781,535 | | 931,335 | 440,328 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 338 | 334 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,296 | 1,270 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,634 | 1,604 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,751,930 | 1,783,139 | | 931,335 | 440,328 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 507 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,990,553 | | 334,953 | | 4,325,505 |
| 2. Annuity considerations | 179,327 | | 29,685 | | 209,011 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 4,169,879 | | 364,637 | | 4,534,517 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 2,109,352 | | 397,134 | | 2,506,486 |
| 10. Matured endowments | 3,657 | | | | 3,657 |
| 11. Annuity benefits | 1,000,883 | | 3,364,876 | | 4,365,759 |
| 12. Surrender values and withdrawals for life contracts | 3,590,158 | | 6,723,921 | | 10,314,080 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 13,709 | | | | 13,709 |
| 15. Totals | 6,717,759 | | 10,485,931 | | 17,203,690 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 4 | 229,765 | | | 2 | 63,424 | | | 6 | 293,189 |
| 17. Incurred during current year | 45 | 2,257,115 | | | 31 | 413,730 | | | 76 | 2,670,845 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 40 | 2,113,009 | | | 30 | 397,134 | | | 70 | 2,510,143 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 40 | 2,113,009 | | | 30 | 397,134 | | | 70 | 2,510,143 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 40 | 2,113,009 | | | 30 | 397,134 | | | 70 | 2,510,143 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 9 | 373,871 | | | 3 | 80,020 | | | 12 | 453,891 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 7,577 | 782,193,858 | | (a) | 1 | 31,079,556 | | | 7,578 | 813,273,414 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (541) | (72,138,515) | | | | (3,113,937) | | | (541) | (75,252,452) |
| 23. In force December 31 of current year | 7,036 | 710,055,343 | | (a) | 1 | 27,965,619 | | | 7,037 | 738,020,962 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 278,861 | 282,874 | | 242,204 | 172,214 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 387 | 382 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,550 | 3,582 | | 32,117 | 32,117 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 3,937 | 3,964 | | 32,117 | 32,117 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 282,798 | 286,838 | | 274,321 | 204,331 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 76 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 1,699,413 | | 90,935 | | 1,790,348 |
| 2. Annuity considerations | 980,868 | | 159,375 | | 1,140,243 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,680,281 | | 250,309 | | 2,930,590 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,892,570 | | 89,525 | | 1,982,095 |
| 10. Matured endowments | 3,310 | | | | 3,310 |
| 11. Annuity benefits | 1,036,781 | | 9,413,309 | | 10,450,090 |
| 12. Surrender values and withdrawals for life contracts | 3,862,154 | | 4,187,663 | | 8,049,817 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 8,940 | | | | 8,940 |
| 15. Totals | 6,803,755 | | 13,690,497 | | 20,494,252 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 88,042 | | | | 1,738 | | | 2 | 89,780 |
| 17. Incurred during current year | 49 | 1,929,172 | | | 6 | 98,739 | | | 55 | 2,027,911 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 48 | 1,895,880 | | | 5 | 89,525 | | | 53 | 1,985,405 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 48 | 1,895,880 | | | 5 | 89,525 | | | 53 | 1,985,405 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 48 | 1,895,880 | | | 5 | 89,525 | | | 53 | 1,985,405 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 3 | 121,334 | | | 1 | 10,952 | | | 4 | 132,286 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,940 | 392,158,015 | | (a) | 1 | 1,207,150 | | | 3,941 | 393,365,165 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (209) | (33,556,251) | | | | (122,038) | | | (209) | (33,678,289) |
| 23. In force December 31 of current year | 3,731 | 358,601,764 | | (a) | 1 | 1,085,112 | | | 3,732 | 359,686,876 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 601,926 | 570,276 | | 227,872 | 412,877 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 367 | 336 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 21,855 | 19,702 | | | (5,723) |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 22,223 | 20,039 | | | (5,723) |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 624,149 | 590,314 | | 227,872 | 407,154 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 149 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 18,004,755 | | 134,074 | | 18,138,829 |
| 2. Annuity considerations | 2,970,075 | | 24,492 | | 2,994,568 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 20,974,830 | | 158,566 | | 21,133,396 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 10,404,579 | | 35,131 | | 10,439,710 |
| 10. Matured endowments | 31,918 | | | | 31,918 |
| 11. Annuity benefits | 10,858,069 | | 3,935,317 | | 14,793,386 |
| 12. Surrender values and withdrawals for life contracts | 40,189,808 | | 4,652,025 | | 44,841,833 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 50,126 | | | | 50,126 |
| 15. Totals | 61,534,500 | | 8,622,473 | | 70,156,973 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 15 | 1,171,444 | | | | 27,417 | | | 15 | 1,198,862 |
| 17. Incurred during current year | 223 | 10,454,790 | | | 10 | 31,092 | | | 233 | 10,485,882 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 220 | 10,436,498 | | | 8 | 35,131 | | | 228 | 10,471,628 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 220 | 10,436,498 | | | 8 | 35,131 | | | 228 | 10,471,628 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 220 | 10,436,498 | | | 8 | 35,131 | | | 228 | 10,471,628 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 18 | 1,189,737 | | | 2 | 23,378 | | | 20 | 1,213,115 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 38,908 | 3,753,541,320 | | (a) | 1 | 19,035,275 | | | 38,909 | 3,772,576,595 |
| 21. Issued during year | 10 | 987,338 | | | | | | | 10 | 987,338 |
| 22. Other changes to in force (Net) | (2,339) | (293,799,860) | | | | (326,753) | | | (2,339) | (294,126,613) |
| 23. In force December 31 of current year | 36,579 | 3,460,728,798 | | (a) | 1 | 18,708,522 | | | 36,580 | 3,479,437,320 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 212,039 | 212,117 | | 271,062 | 549,307 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 794,900 | 800,111 | | 253,090 | 193,917 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 8,440 | 7,796 | | 10,050 | 16,406 |
| 25.5 All other (b) | 167 | 167 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 803,508 | 808,075 | | 263,140 | 210,323 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,015,546 | 1,020,191 | | 534,202 | 759,630 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 10 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 326,143 | | 63,052 | | 389,195 |
| 2. Annuity considerations | 55,010 | | 59,980 | | 114,990 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 381,152 | | 123,032 | | 504,184 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 135,808 | | 21,004 | | 156,812 |
| 10. Matured endowments | 5,772 | | | | 5,772 |
| 11. Annuity benefits | 498,430 | | 1,548,560 | | 2,046,990 |
| 12. Surrender values and withdrawals for life contracts | 777,540 | | 1,973,530 | | 2,751,070 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 471 | | | | 471 |
| 15. Totals | 1,418,021 | | 3,543,094 | | 4,961,115 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 3 | 334,798 | | | | 2,376 | | | 3 | 337,174 |
| 17. Incurred during current year | 2 | (184,731) | | | 4 | 23,930 | | | 6 | (160,802) |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 5 | 141,580 | | | 3 | 21,004 | | | 8 | 162,584 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 5 | 141,580 | | | 3 | 21,004 | | | 8 | 162,584 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 5 | 141,580 | | | 3 | 21,004 | | | 8 | 162,584 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 8,487 | | | 1 | 5,301 | | | 1 | 13,788 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 863 | 81,450,383 | | (a) | 1 | 1,649,597 | | | 864 | 83,099,980 |
| 21. Issued during year | 1 | 18,200 | | | | | | | 1 | 18,200 |
| 22. Other changes to in force (Net) | (43) | (6,095,188) | | | | (124,573) | | | (43) | (6,219,761) |
| 23. In force December 31 of current year | 821 | 75,373,395 | | (a) | 1 | 1,525,024 | | | 822 | 76,898,419 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 59,118 | 60,888 | | 6,244 | 5,709 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 82 | 89 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 185 | 159 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 266 | 248 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 59,385 | 61,135 | | 6,244 | 5,709 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 6 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 29,850,322 | | 79,509 | | 29,929,831 |
| 2. Annuity considerations | 8,406,316 | | (85,059) | | 8,321,257 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 38,256,638 | | (5,550) | | 38,251,088 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 17,942,464 | | 43,995 | | 17,986,460 |
| 10. Matured endowments | 50,198 | | | | 50,198 |
| 11. Annuity benefits | 34,861,305 | | 6,068,420 | | 40,929,725 |
| 12. Surrender values and withdrawals for life contracts | 99,357,263 | | 2,361,214 | | 101,718,477 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 85,156 | | | | 85,156 |
| 15. Totals | 152,296,388 | | 8,473,629 | | 160,770,016 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 28 | 1,275,246 | | | | 1,265 | | | 28 | 1,276,510 |
| 17. Incurred during current year | 431 | 18,535,886 | | | 7 | 47,424 | | | 438 | 18,583,310 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 417 | 17,992,663 | | | 6 | 43,995 | | | 423 | 18,036,658 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 417 | 17,992,663 | | | 6 | 43,995 | | | 423 | 18,036,658 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 417 | 17,992,663 | | | 6 | 43,995 | | | 423 | 18,036,658 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 42 | 1,818,469 | | | 1 | 4,693 | | | 43 | 1,823,162 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 54,060 | 4,774,383,387 | | (a) | 1 | 877,633 | | | 54,061 | 4,775,261,020 |
| 21. Issued during year | 212 | 14,618,109 | | | | | | | 212 | 14,618,109 |
| 22. Other changes to in force (Net) | (3,445) | (368,209,189) | | | | (4,522) | | | (3,445) | (368,213,711) |
| 23. In force December 31 of current year | 50,827 | 4,420,792,307 | | (a) | 1 | 873,111 | | | 50,828 | 4,421,665,418 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,187,379 | 1,200,332 | | 1,130,437 | 565,670 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,396 | 2,363 | | 12,284 | (169,736) |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 2,270 | 2,184 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,667 | 4,547 | | 12,284 | (169,736) |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,192,046 | 1,204,879 | | 1,142,721 | 395,933 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 522 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 4,920,288 | | 296,419 | | 5,216,707 |
| 2. Annuity considerations | 666,915 | | 55,600 | | 722,515 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,587,203 | | 352,019 | | 5,939,222 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 3,862,890 | | 277,130 | | 4,140,021 |
| 10. Matured endowments | 9,833 | | | | 9,833 |
| 11. Annuity benefits | 3,318,724 | | 3,300,813 | | 6,619,537 |
| 12. Surrender values and withdrawals for life contracts | 10,032,078 | | 3,372,901 | | 13,404,979 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 11,875 | | | | 11,875 |
| 15. Totals | 17,235,401 | | 6,950,844 | | 24,186,245 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 253,759 | | | | 31,317 | | | 2 | 285,077 |
| 17. Incurred during current year | 76 | 3,878,729 | | | 28 | 269,467 | | | 104 | 4,148,196 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 74 | 3,872,723 | | | 25 | 277,130 | | | 99 | 4,149,854 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 74 | 3,872,723 | | | 25 | 277,130 | | | 99 | 4,149,854 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 74 | 3,872,723 | | | 25 | 277,130 | | | 99 | 4,149,854 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 259,765 | | | 3 | 23,654 | | | 7 | 283,419 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 10,210 | 1,112,779,136 | | (a) | 1 | 21,743,341 | | | 10,211 | 1,134,522,477 |
| 21. Issued during year | 1 | 191,878 | | | | | | | 1 | 191,878 |
| 22. Other changes to in force (Net) | (669) | (104,358,965) | | | | (2,338,040) | | | (669) | (106,697,005) |
| 23. In force December 31 of current year | 9,542 | 1,008,612,048 | | (a) | 1 | 19,405,301 | | | 9,543 | 1,028,017,349 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 468,544 | 474,059 | | 472,519 | 205,896 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 107 | 94 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 6,378 | 6,417 | | | (17,168) |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 6,485 | 6,511 | | | (17,168) |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 475,029 | 480,570 | | 472,519 | 188,728 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 105 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 5,785,764 | | 49,627 | | 5,835,391 |
| 2. Annuity considerations | 504,177 | | 9,275 | | 513,451 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,289,940 | | 58,901 | | 6,348,842 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 4,780,751 | | 64,273 | | 4,845,024 |
| 10. Matured endowments | 12,907 | | | | 12,907 |
| 11. Annuity benefits | 10,850,697 | | 1,534,306 | | 12,385,003 |
| 12. Surrender values and withdrawals for life contracts | 24,713,737 | | 2,609,170 | | 27,322,908 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 13,491 | | | | 13,491 |
| 15. Totals | 40,371,583 | | 4,207,750 | | 44,579,333 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 7 | 503,464 | | | | 325 | | | 7 | 503,789 |
| 17. Incurred during current year | 76 | 4,912,080 | | | 4 | 64,221 | | | 80 | 4,976,301 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 74 | 4,793,658 | | | 4 | 64,273 | | | 78 | 4,857,931 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 74 | 4,793,658 | | | 4 | 64,273 | | | 78 | 4,857,931 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 74 | 4,793,658 | | | 4 | 64,273 | | | 78 | 4,857,931 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 9 | 621,886 | | | | 273 | | | 9 | 622,158 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 13,648 | 1,563,183,088 | | (a) | 1 | 225,582 | | | 13,649 | 1,563,408,670 |
| 21. Issued during year | | 50,000 | | | | | | | | 50,000 |
| 22. Other changes to in force (Net) | (1,123) | (160,736,985) | | | | (36,378) | | | (1,123) | (160,773,363) |
| 23. In force December 31 of current year | 12,525 | 1,402,496,103 | | (a) | 1 | 189,204 | | | 12,526 | 1,402,685,307 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 92,725 | 89,102 | | 20,287 | 21,850 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 325 | 319 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 5,287 | 4,291 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,613 | 4,611 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 98,337 | 93,712 | | 20,287 | 21,850 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 4 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 29,053,249 | | 3,979,657 | | 33,032,906 |
| 2. Annuity considerations | 5,172,336 | | 18,208,102 | | 23,380,438 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 34,225,585 | | 22,187,759 | | 56,413,344 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 11,372,782 | | 3,256,178 | | 14,628,960 |
| 10. Matured endowments | 77,053 | | | | 77,053 |
| 11. Annuity benefits | 64,070,947 | | 69,437,666 | | 133,508,613 |
| 12. Surrender values and withdrawals for life contracts | 27,332,856 | | 169,384,689 | | 196,717,545 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 127,052 | | | | 127,052 |
| 15. Totals | 102,980,690 | | 242,078,533 | | 345,059,223 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 21 | 1,580,876 | | | 12 | 536,201 | | | 33 | 2,117,077 |
| 17. Incurred during current year | 413 | 11,801,343 | | | 322 | 3,096,469 | | | 735 | 14,897,812 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 400 | 11,449,835 | | | 320 | 3,256,178 | | | 720 | 14,706,012 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 400 | 11,449,835 | | | 320 | 3,256,178 | | | 720 | 14,706,012 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 400 | 11,449,835 | | | 320 | 3,256,178 | | | 720 | 14,706,012 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 34 | 1,932,384 | | | 14 | 376,493 | | | 48 | 2,308,877 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 53,983 | 5,364,535,053 | | (a) | 2 | 331,316,157 | | | 53,985 | 5,695,851,209 |
| 21. Issued during year | 163 | 11,640,350 | | | | | | | 163 | 11,640,350 |
| 22. Other changes to in force (Net) | (3,123) | (388,407,841) | | | | (40,344,016) | | | (3,123) | (428,751,857) |
| 23. In force December 31 of current year | 51,023 | 4,987,767,562 | | (a) | 2 | 290,972,141 | | | 51,025 | 5,278,739,703 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 2,174,341 | 2,217,403 | | 1,682,703 | 1,672,833 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 6,645 | 6,504 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,402 | 1,340 | | | |
| 25.5 All other (b) | 113 | 113 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 8,160 | 7,956 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 2,182,502 | 2,225,359 | | 1,682,703 | 1,672,833 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 961 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 2,119,490 | | 200,567 | | 2,320,056 |
| 2. Annuity considerations | 118,232 | | 45,746 | | 163,978 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,237,721 | | 246,313 | | 2,484,034 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 966,521 | | 63,495 | | 1,030,016 |
| 10. Matured endowments | 19,236 | | | | 19,236 |
| 11. Annuity benefits | 388,649 | | 5,035,002 | | 5,423,651 |
| 12. Surrender values and withdrawals for life contracts | 1,383,795 | | 3,210,257 | | 4,594,052 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 6,184 | | | | 6,184 |
| 15. Totals | 2,764,385 | | 8,308,754 | | 11,073,139 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 2 | 243,659 | | | | 30,870 | | | 2 | 274,529 |
| 17. Incurred during current year | 22 | 846,802 | | | 21 | 101,676 | | | 43 | 948,478 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 22 | 985,758 | | | 17 | 63,495 | | | 39 | 1,049,252 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 22 | 985,758 | | | 17 | 63,495 | | | 39 | 1,049,252 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 22 | 985,758 | | | 17 | 63,495 | | | 39 | 1,049,252 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 104,704 | | | 4 | 69,051 | | | 6 | 173,755 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,786 | 504,051,767 | | (a) | 1 | 21,432,919 | | | 3,787 | 525,484,686 |
| 21. Issued during year | 7 | 809,520 | | | | | | | 7 | 809,520 |
| 22. Other changes to in force (Net) | (274) | (38,677,146) | | | | (2,145,249) | | | (274) | (40,822,395) |
| 23. In force December 31 of current year | 3,519 | 466,184,141 | | (a) | 1 | 19,287,670 | | | 3,520 | 485,471,811 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 98,238 | 98,967 | | 8,050 | (33,820) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | (35) | (35) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 119 | 82 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 84 | 47 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 98,321 | 99,014 | | 8,050 | (33,820) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 58 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 8,045,563 | | 84,475 | | 8,130,038 |
| 2. Annuity considerations | 1,882,491 | | 2,708 | | 1,885,199 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 9,928,054 | | 87,183 | | 10,015,237 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 4,937,443 | | 49,966 | | 4,987,410 |
| 10. Matured endowments | 28,006 | | | | 28,006 |
| 11. Annuity benefits | 4,556,166 | | 4,259,709 | | 8,815,875 |
| 12. Surrender values and withdrawals for life contracts | 24,324,094 | | 8,042,307 | | 32,366,402 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 49,166 | | | | 49,166 |
| 15. Totals | 33,894,876 | | 12,351,982 | | 46,246,858 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 8 | 612,846 | | | | 736 | | | 8 | 613,583 |
| 17. Incurred during current year | 125 | 5,631,510 | | | 3 | 49,633 | | | 128 | 5,681,144 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 114 | 4,965,449 | | | 3 | 49,966 | | | 117 | 5,015,416 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 114 | 4,965,449 | | | 3 | 49,966 | | | 117 | 5,015,416 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 114 | 4,965,449 | | | 3 | 49,966 | | | 117 | 5,015,416 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 19 | 1,278,907 | | | | 403 | | | 19 | 1,279,311 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 18,089 | 1,601,984,790 | | (a) | 1 | 510,807 | | | 18,090 | 1,602,495,597 |
| 21. Issued during year | 1 | 148,000 | | | | | | | 1 | 148,000 |
| 22. Other changes to in force (Net) | (1,155) | (126,259,844) | | | | (184,267) | | | (1,155) | (126,444,111) |
| 23. In force December 31 of current year | 16,935 | 1,475,872,946 | | (a) | 1 | 326,540 | | | 16,936 | 1,476,199,486 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 110,526 | 109,231 | | 419,278 | 255,659 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 258,045 | 260,386 | | 60,000 | 32,398 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 2,815 | 2,635 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 260,860 | 263,021 | | 60,000 | 32,398 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 371,385 | 372,252 | | 479,278 | 288,057 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 7 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 380,357 | | 152,514 | | 532,871 |
| 2. Annuity considerations | 1,054,138 | | 309 | | 1,054,447 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,434,495 | | 152,823 | | 1,587,318 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 783,388 | | 67,911 | | 851,298 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,641,062 | | 860,465 | | 2,501,527 |
| 12. Surrender values and withdrawals for life contracts | 5,849,385 | | 704,848 | | 6,554,234 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,840 | | | | 3,840 |
| 15. Totals | 8,277,675 | | 1,633,224 | | 9,910,899 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 7,277 | | | 1 | 22,588 | | | 1 | 29,865 |
| 17. Incurred during current year | 11 | 824,506 | | | 13 | 59,505 | | | 24 | 884,010 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 10 | 783,388 | | | 13 | 67,911 | | | 23 | 851,298 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 10 | 783,388 | | | 13 | 67,911 | | | 23 | 851,298 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 10 | 783,388 | | | 13 | 67,911 | | | 23 | 851,298 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 48,395 | | | 1 | 14,182 | | | 2 | 62,577 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 909 | 86,367,201 | | (a) | 1 | 12,905,501 | | | 910 | 99,272,702 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (39) | (4,480,902) | | | | (1,505,930) | | | (39) | (5,986,832) |
| 23. In force December 31 of current year | 870 | 81,886,299 | | (a) | 1 | 11,399,571 | | | 871 | 93,285,870 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 76,973 | 77,698 | | 135,818 | 143,355 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 234 | 221 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 209 | 131 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 443 | 351 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 77,416 | 78,049 | | 135,818 | 143,355 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 21 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 9,968,940 | | 1,258,871 | | 11,227,811 |
| 2. Annuity considerations | 1,190,319 | | 750,057 | | 1,940,376 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,159,258 | | 2,008,928 | | 13,168,187 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 6,200,703 | | 1,222,955 | | 7,423,658 |
| 10. Matured endowments | 30,548 | | | | 30,548 |
| 11. Annuity benefits | 4,355,028 | | 7,974,360 | | 12,329,388 |
| 12. Surrender values and withdrawals for life contracts | 12,033,343 | | 34,017,705 | | 46,051,048 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 28,725 | | | | 28,725 |
| 15. Totals | 22,648,347 | | 43,215,020 | | 65,863,367 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 8 | 602,709 | | | 7 | 333,971 | | | 15 | 936,681 |
| 17. Incurred during current year | 167 | 7,654,916 | | | 124 | 1,096,463 | | | 291 | 8,751,379 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 153 | 6,231,251 | | | 124 | 1,222,955 | | | 277 | 7,454,206 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 153 | 6,231,251 | | | 124 | 1,222,955 | | | 277 | 7,454,206 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 153 | 6,231,251 | | | 124 | 1,222,955 | | | 277 | 7,454,206 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 22 | 2,026,374 | | | 7 | 207,479 | | | 29 | 2,233,853 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 21,869 | 2,178,325,746 | | (a) | 1 | 198,198,687 | | | 21,870 | 2,376,524,434 |
| 21. Issued during year | 12 | 1,102,120 | | | | | | | 12 | 1,102,120 |
| 22. Other changes to in force (Net) | (1,495) | (202,408,975) | | | | (17,649,823) | | | (1,495) | (220,058,798) |
| 23. In force December 31 of current year | 20,386 | 1,977,018,891 | | (a) | 1 | 180,548,865 | | | 20,387 | 2,157,567,756 |

(a) Includes Individual Credit Life Insurance prior year $ , current year $

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ , current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ , current year $

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 903,569 | 910,266 | | 823,701 | 605,028 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 5,537 | 5,516 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,612 | 3,627 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 9,149 | 9,143 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 912,718 | 919,409 | | 823,701 | 605,028 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 339 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 49,664,258 | | 2,838,085 | | 52,502,343 |
| 2. Annuity considerations | 8,602,323 | | 66,370 | | 8,668,693 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 58,266,581 | | 2,904,455 | | 61,171,036 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 33,966,330 | | 1,769,796 | | 35,736,126 |
| 10. Matured endowments | 129,503 | | | | 129,503 |
| 11. Annuity benefits | 34,299,747 | | 12,481,042 | | 46,780,789 |
| 12. Surrender values and withdrawals for life contracts | 131,622,648 | | 17,359,364 | | 148,982,012 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 98,217 | | | | 98,217 |
| 15. Totals | 200,116,445 | | 31,610,202 | | 231,726,648 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 37 | 4,290,094 | | | 21 | 673,268 | | | 58 | 4,963,362 |
| 17. Incurred during current year | 621 | 34,194,127 | | | 200 | 1,738,879 | | | 821 | 35,933,006 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 594 | 34,095,833 | | | 205 | 1,769,796 | | | 799 | 35,865,630 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 594 | 34,095,833 | | | 205 | 1,769,796 | | | 799 | 35,865,630 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 594 | 34,095,833 | | | 205 | 1,769,796 | | | 799 | 35,865,630 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 64 | 4,388,387 | | | 16 | 642,351 | | | 80 | 5,030,738 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 101,218 | 11,670,636,291 | | (a) | 1 | 329,621,642 | | | 101,219 | 12,000,257,932 |
| 21. Issued during year | 6 | 1,216,490 | | | | | | | 6 | 1,216,490 |
| 22. Other changes to in force (Net) | (7,204) | (1,136,210,004) | | | | (29,616,018) | | | (7,204) | (1,165,826,022) |
| 23. In force December 31 of current year | 94,020 | 10,535,642,777 | | (a) | 1 | 300,005,623 | | | 94,021 | 10,835,648,400 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,611,903 | 1,651,839 | | 1,256,438 | 1,334,529 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,176 | 2,078 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 934,738 | 954,230 | | 386,924 | 94,293 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 936,914 | 956,308 | | 386,924 | 94,293 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 2,548,818 | 2,608,146 | | 1,643,361 | 1,428,822 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 440 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,752,424 | | 56,985 | | 3,809,409 |
| 2. Annuity considerations | 551,790 | | | | 551,790 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 4,304,214 | | 56,985 | | 4,361,199 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 2,097,231 | | 16,017 | | 2,113,248 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 2,909,225 | | 2,190,844 | | 5,100,069 |
| 12. Surrender values and withdrawals for life contracts | 46,645,298 | | 1,493,366 | | 48,138,664 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,036 | | | | 3,036 |
| 15. Totals | 51,654,789 | | 3,700,227 | | 55,355,016 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 3 | 315,632 | | | | 6,904 | | | 3 | 322,535 |
| 17. Incurred during current year | 42 | 1,994,553 | | | 3 | 12,895 | | | 45 | 2,007,447 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 41 | 2,097,231 | | | 3 | 16,017 | | | 44 | 2,113,248 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 41 | 2,097,231 | | | 3 | 16,017 | | | 44 | 2,113,248 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 41 | 2,097,231 | | | 3 | 16,017 | | | 44 | 2,113,248 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 212,953 | | | | 3,782 | | | 4 | 216,735 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 7,786 | 1,324,893,337 | | (a) | 1 | 4,793,352 | | | 7,787 | 1,329,686,689 |
| 21. Issued during year | | 500,000 | | | | | | | | 500,000 |
| 22. Other changes to in force (Net) | (970) | (224,470,257) | | | | (690,112) | | | (970) | (225,160,369) |
| 23. In force December 31 of current year | 6,816 | 1,100,923,080 | | (a) | 1 | 4,103,240 | | | 6,817 | 1,105,026,320 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 136,925 | 133,154 | | 258,919 | 356,701 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 4,965 | 5,001 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,153 | 1,091 | | | |
| 25.5 All other (b) | 2,646 | 2,646 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 8,764 | 8,738 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 145,689 | 141,893 | | 258,919 | 356,701 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 29 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 719,310 | | 6,495 | | 725,805 |
| 2. Annuity considerations | 341,031 | | | | 341,031 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,060,341 | | 6,495 | | 1,066,836 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 464,344 | | | | 464,344 |
| 10. Matured endowments | 60,711 | | | | 60,711 |
| 11. Annuity benefits | 2,059,280 | | 684,724 | | 2,744,004 |
| 12. Surrender values and withdrawals for life contracts | 5,476,486 | | 318,315 | | 5,794,801 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 692 | | | | 692 |
| 15. Totals | 8,061,512 | | 1,003,039 | | 9,064,551 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 3 | 316,132 | | | | 133 | | | 3 | 316,265 |
| 17. Incurred during current year | 5 | 224,199 | | | | (60) | | | 5 | 224,139 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 8 | 525,054 | | | | | | | 8 | 525,054 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 8 | 525,054 | | | | | | | 8 | 525,054 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 8 | 525,054 | | | | | | | 8 | 525,054 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 15,276 | | | | 73 | | | | 15,349 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,793 | 146,608,878 | | (a) | 1 | 92,404 | | | 1,794 | 146,701,282 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (100) | (13,060,546) | | | | (2,050) | | | (100) | (13,062,596) |
| 23. In force December 31 of current year | 1,693 | 133,548,332 | | (a) | 1 | 90,354 | | | 1,694 | 133,638,686 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 131,767 | 133,913 | | 15,824 | (29,610) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 125 | 128 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 470 | 465 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 595 | 592 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 132,362 | 134,506 | | 15,824 | (29,610) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 1 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 16,227,811 | | 1,839,880 | | 18,067,691 |
| 2. Annuity considerations | 1,001,403 | | 1,504,565 | | 2,505,969 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 17,229,214 | | 3,344,445 | | 20,573,660 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 10,003,087 | | 1,068,249 | | 11,071,336 |
| 10. Matured endowments | 59,031 | | | | 59,031 |
| 11. Annuity benefits | 4,808,522 | | 13,167,654 | | 17,976,176 |
| 12. Surrender values and withdrawals for life contracts | 15,065,923 | | 36,624,167 | | 51,690,090 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 42,931 | | | | 42,931 |
| 15. Totals | 29,979,494 | | 50,860,070 | | 80,839,564 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 14 | 852,042 | | | 6 | 285,785 | | | 20 | 1,137,827 |
| 17. Incurred during current year | 211 | 10,348,412 | | | 134 | 968,147 | | | 345 | 11,316,559 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 203 | 10,062,118 | | | 129 | 1,068,249 | | | 332 | 11,130,367 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 203 | 10,062,118 | | | 129 | 1,068,249 | | | 332 | 11,130,367 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 203 | 10,062,118 | | | 129 | 1,068,249 | | | 332 | 11,130,367 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 22 | 1,138,336 | | | 11 | 185,683 | | | 33 | 1,324,019 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 34,251 | 3,384,335,574 | | (a) | 1 | 165,440,171 | | | 34,252 | 3,549,775,745 |
| 21. Issued during year | 5 | 390,656 | | | | | | | 5 | 390,656 |
| 22. Other changes to in force (Net) | (2,045) | (251,670,113) | | | | (20,008,683) | | | (2,045) | (271,678,796) |
| 23. In force December 31 of current year | 32,211 | 3,133,056,117 | | (a) | 1 | 145,431,488 | | | 32,212 | 3,278,487,605 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 1,530,662 | 1,552,997 | | 1,285,774 | 527,167 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 2,109 | 2,195 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,615 | 3,216 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,724 | 5,412 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,536,386 | 1,558,408 | | 1,285,774 | 527,167 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 618 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 11,719,036 | | 373,663 | | 12,092,699 |
| 2. Annuity considerations | 399,422 | | 2,350 | | 401,772 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 12,118,458 | | 376,013 | | 12,494,471 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 5,069,283 | | 91,428 | | 5,160,711 |
| 10. Matured endowments | 26,628 | | | | 26,628 |
| 11. Annuity benefits | 10,098,202 | | 3,575,772 | | 13,673,973 |
| 12. Surrender values and withdrawals for life contracts | 28,765,128 | | 4,716,820 | | 33,481,948 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 23,380 | | | | 23,380 |
| 15. Totals | 43,982,621 | | 8,384,020 | | 52,366,641 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 9 | 617,346 | | | 1 | 72,692 | | | 10 | 690,038 |
| 17. Incurred during current year | 130 | 5,495,389 | | | 12 | 54,610 | | | 142 | 5,549,999 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 126 | 5,095,911 | | | 13 | 91,428 | | | 139 | 5,187,339 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 126 | 5,095,911 | | | 13 | 91,428 | | | 139 | 5,187,339 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 126 | 5,095,911 | | | 13 | 91,428 | | | 139 | 5,187,339 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 13 | 1,016,823 | | | | 35,874 | | | 13 | 1,052,698 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 24,154 | 2,759,022,518 | | (a) | 1 | 45,471,004 | | | 24,155 | 2,804,493,522 |
| 21. Issued during year | 8 | 833,350 | | | | | | | 8 | 833,350 |
| 22. Other changes to in force (Net) | (2,146) | (347,432,068) | | | | (4,324,415) | | | (2,146) | (351,756,483) |
| 23. In force December 31 of current year | 22,016 | 2,412,423,800 | | (a) | 1 | 41,146,589 | | | 22,017 | 2,453,570,389 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 271,036 | 262,636 | | 73,287 | (187,318) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 569 | 521 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,777 | 1,747 | | | |
| 25.5 All other (b) | 6,104 | 6,104 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 8,451 | 8,372 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 279,486 | 271,008 | | 73,287 | (187,318) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 62 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 2,516,390 | | 111,916 | | 2,628,306 |
| 2. Annuity considerations | 589,308 | | 239,786 | | 829,094 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,105,697 | | 351,703 | | 3,457,400 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,171,892 | | 39,035 | | 1,210,928 |
| 10. Matured endowments | 25,249 | | | | 25,249 |
| 11. Annuity benefits | 1,667,516 | | 2,291,786 | | 3,959,302 |
| 12. Surrender values and withdrawals for life contracts | 2,837,392 | | 2,035,862 | | 4,873,255 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 17,392 | | | | 17,392 |
| 15. Totals | 5,719,442 | | 4,366,683 | | 10,086,125 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 8 | 319,262 | | | 1 | 16,673 | | | 9 | 335,935 |
| 17. Incurred during current year | 42 | 990,347 | | | 6 | 29,304 | | | 48 | 1,019,651 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 47 | 1,197,141 | | | 7 | 39,035 | | | 54 | 1,236,176 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 47 | 1,197,141 | | | 7 | 39,035 | | | 54 | 1,236,176 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 47 | 1,197,141 | | | 7 | 39,035 | | | 54 | 1,236,176 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 3 | 112,468 | | | | 6,942 | | | 3 | 119,410 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,813 | 410,800,136 | | (a) | 1 | 8,798,678 | | | 5,814 | 419,598,814 |
| 21. Issued during year | 11 | 873,390 | | | | | | | 11 | 873,390 |
| 22. Other changes to in force (Net) | (351) | (27,453,968) | | | | (366,704) | | | (351) | (27,820,672) |
| 23. In force December 31 of current year | 5,473 | 384,219,559 | | (a) | 1 | 8,431,974 | | | 5,474 | 392,651,533 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 203,544 | 199,979 | | 143,532 | 140,325 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 299 | 308 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 752 | 698 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,052 | 1,006 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 204,596 | 200,985 | | 143,532 | 140,325 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 46 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 4,530,694 | | 889,778 | | 5,420,472 |
| 2. Annuity considerations | 1,888,865 | | 2,370,439 | | 4,259,304 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,419,559 | | 3,260,217 | | 9,679,776 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 4,168,119 | | 759,651 | | 4,927,770 |
| 10. Matured endowments | 43,016 | | | | 43,016 |
| 11. Annuity benefits | 7,508,776 | | 15,203,773 | | 22,712,550 |
| 12. Surrender values and withdrawals for life contracts | 12,079,541 | | 51,409,880 | | 63,489,421 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 14,211 | | | | 14,211 |
| 15. Totals | 23,813,663 | | 67,373,304 | | 91,186,967 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 3 | 176,894 | | | 1 | 156,474 | | | 4 | 333,368 |
| 17. Incurred during current year | 83 | 4,419,559 | | | 72 | 725,499 | | | 155 | 5,145,058 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 80 | 4,211,134 | | | 69 | 759,651 | | | 149 | 4,970,785 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 80 | 4,211,134 | | | 69 | 759,651 | | | 149 | 4,970,785 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 80 | 4,211,134 | | | 69 | 759,651 | | | 149 | 4,970,785 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 6 | 385,318 | | | 4 | 122,322 | | | 10 | 507,641 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 12,016 | 989,746,018 | | (a) | 1 | 73,924,626 | | | 12,017 | 1,063,670,644 |
| 21. Issued during year | 15 | 780,790 | | | | | | | 15 | 780,790 |
| 22. Other changes to in force (Net) | (752) | (82,443,229) | | | | (7,305,709) | | | (752) | (89,748,938) |
| 23. In force December 31 of current year | 11,279 | 908,083,578 | | (a) | 1 | 66,618,917 | | | 11,280 | 974,702,495 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 460,519 | 465,008 | | 239,051 | 191,411 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,227 | 1,232 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,494 | 1,564 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,721 | 2,796 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 463,240 | 467,804 | | 239,051 | 191,411 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 264 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 636,415 | | 134,882 | | 771,298 |
| 2. Annuity considerations | 5,490 | | 18,390 | | 23,880 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 641,905 | | 153,272 | | 795,178 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 978,268 | | 96,441 | | 1,074,710 |
| 10. Matured endowments | 167 | | | | 167 |
| 11. Annuity benefits | 299,074 | | 801,577 | | 1,100,651 |
| 12. Surrender values and withdrawals for life contracts | 676,636 | | 1,273,924 | | 1,950,560 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 592 | | | | 592 |
| 15. Totals | 1,954,736 | | 2,171,943 | | 4,126,679 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 1 | 210,778 | | | | 20,317 | | | 1 | 231,095 |
| 17. Incurred during current year | 13 | 781,070 | | | 12 | 87,253 | | | 25 | 868,323 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 14 | 978,435 | | | 12 | 96,441 | | | 26 | 1,074,877 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 14 | 978,435 | | | 12 | 96,441 | | | 26 | 1,074,877 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 14 | 978,435 | | | 12 | 96,441 | | | 26 | 1,074,877 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 13,412 | | | | 11,129 | | | | 24,541 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,408 | 127,914,534 | | (a) | 1 | 14,106,074 | | | 1,409 | 142,020,608 |
| 21. Issued during year | | 20,000 | | | | | | | | 20,000 |
| 22. Other changes to in force (Net) | (100) | (12,769,371) | | | | (1,271,963) | | | (100) | (14,041,334) |
| 23. In force December 31 of current year | 1,308 | 115,165,163 | | (a) | 1 | 12,834,111 | | | 1,309 | 127,999,274 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 82,072 | 82,739 | | 20,124 | 4,119 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,566 | 2,755 | | 25,914 | 25,914 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 214 | 183 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,780 | 2,938 | | 25,914 | 25,914 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 83,852 | 85,678 | | 46,037 | 30,033 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 17 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 260 | | 501 | | 760 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 260 | | 501 | | 760 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | | | | | |
| 12. Surrender values and withdrawals for life contracts | | | | | |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | | | | | |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | | | | | | | | | |
| 17. Incurred during current year | | | | | | | | | | |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | | | | | | | | | |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | | | | (a) | | | | | | |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | | | | | | | | | | |
| 23. In force December 31 of current year | | | | (a) | | | | | | |

NONE

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 236 | 247 | | | |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | | | | | |
| 25.5 All other (b) | 46 | 46 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 46 | 46 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 282 | 293 | | | |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 13,281 | | 272 | | 13,553 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 13,281 | | 272 | | 13,553 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | | | | | |
| 12. Surrender values and withdrawals for life contracts | 3,180 | | | | 3,180 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 3,180 | | | | 3,180 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 283 | | | | | | | | 283 |
| 17. Incurred during current year | | 67 | | | | | | | | 67 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 350 | | | | | | | | 350 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 24 | 3,365,461 | | (a) | | | | | 24 | 3,365,461 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (5) | (332,869) | | | | | | | (5) | (332,869) |
| 23. In force December 31 of current year | 19 | 3,032,592 | | (a) | | | | | 19 | 3,032,592 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 707 | 663 | | | |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 28 | 28 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 28 | 28 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 735 | 692 | | | |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 37,696 | | 9,061 | | 46,757 |
| 2. Annuity considerations | | | 2,494 | | 2,494 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 37,696 | | 11,556 | | 49,252 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 19,323 | | 106,011 | | 125,333 |
| 12. Surrender values and withdrawals for life contracts | 1,824,419 | | 789,140 | | 2,613,559 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 1,843,741 | | 895,151 | | 2,738,892 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 781 | | | | 36 | | | | 816 |
| 17. Incurred during current year | | 185 | | | | (16) | | | | 168 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 965 | | | | 19 | | | | 985 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 91 | 9,260,727 | | (a) | 1 | 25,000 | | | 92 | 9,285,727 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (4) | (1,254,533) | | | | | | | (4) | (1,254,533) |
| 23. In force December 31 of current year | 87 | 8,006,194 | | (a) | 1 | 25,000 | | | 88 | 8,031,194 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 13,149 | 13,319 | | 1,720 | 993 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 261 | 271 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 261 | 271 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 13,410 | 13,589 | | 1,720 | 993 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 19,466 | | 606 | | 20,072 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 19,466 | | 606 | | 20,072 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | | | | | |
| 12. Surrender values and withdrawals for life contracts | 9,380 | | 5,162 | | 14,542 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 9,380 | | 5,162 | | 14,542 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 373 | | | | | | | | 373 |
| 17. Incurred during current year | | 88 | | | | | | | | 88 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 461 | | | | | | | | 461 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 43 | 4,419,672 | | (a) | | | | | 43 | 4,419,672 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | | (433,435) | | | | | | | | (433,435) |
| 23. In force December 31 of current year | 43 | 3,986,237 | | (a) | | | | | 43 | 3,986,237 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 3,819 | 3,800 | | | |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | | | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | | | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 3,819 | 3,800 | | | |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 5,256 | | | | 5,256 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,256 | | | | 5,256 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | | | | | |
| 12. Surrender values and withdrawals for life contracts | | | | | |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | | | | | |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 44 | | | | | | | | 44 |
| 17. Incurred during current year | | 10 | | | | | | | | 10 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 55 | | | | | | | | 55 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2 | 525,000 | | (a) | | | | | 2 | 525,000 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | | | | | | | | | | |
| 23. In force December 31 of current year | 2 | 525,000 | | (a) | | | | | 2 | 525,000 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 86 | 86 | | | |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | | | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | | | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 86 | 86 | | | |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 45,191 | | 5,924 | | 51,114 |
| 2. Annuity considerations | 2,154 | | | | 2,154 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 47,345 | | 5,924 | | 53,268 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | (460,996) | | 214,088 | | (246,908) |
| 12. Surrender values and withdrawals for life contracts | 521,135 | | 456,035 | | 977,171 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 402 | | | | 402 |
| 15. Totals | 60,541 | | 670,123 | | 730,664 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 192 | | | | | | | | 192 |
| 17. Incurred during current year | | 45 | | | | | | | | 45 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | | | | | | | | | | |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | | | | | | | | | | |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | | | | | | | | | | |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 237 | | | | | | | | 237 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 39 | 2,277,374 | | (a) | | | | | 39 | 2,277,374 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (12) | (520,809) | | | | | | | (12) | (520,809) |
| 23. In force December 31 of current year | 27 | 1,756,565 | | (a) | | | | | 27 | 1,756,565 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 4,407 | 4,821 | | | (678) |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,036 | 1,046 | | | |
| 25.5 All other (b) | 396 | 396 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,432 | 1,443 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 5,839 | 6,264 | | | (678) |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alien: 001 — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 468,853 | | 11,523 | | 480,376 |
| 2. Annuity considerations | 1,540,872 | | 46,733 | | 1,587,604 |
| 3. Deposit-type contract funds | 33,127,647 | XXX | | XXX | 33,127,647 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 35,137,372 | | 58,256 | | 35,195,627 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | 3,045 | | | | 3,045 |
| 11. Annuity benefits | 5,766,279 | | 493,065 | | 6,259,344 |
| 12. Surrender values and withdrawals for life contracts | 1,319,117 | | 1,314,041 | | 2,633,158 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,657 | | | | 1,657 |
| 15. Totals | 7,090,099 | | 1,807,106 | | 8,897,205 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 10,256 | | | | 711 | | | | 10,967 |
| 17. Incurred during current year | 1 | 5,473 | | | | (322) | | | 1 | 5,151 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 12,683 | | | | 389 | | | | 13,072 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,036 | 121,724,922 | | (a) | 2 | 493,583 | | | 1,038 | 122,218,505 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (53) | (5,346,643) | | | | (44,623) | | | (53) | (5,391,266) |
| 23. In force December 31 of current year | 983 | 116,378,279 | | (a) | 2 | 448,960 | | | 985 | 116,827,239 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 13,514 | 12,153 | | 1,641 | 2,146 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,708 | 1,708 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 970 | 831 | | | |
| 25.5 All other (b) | 2,316 | 2,316 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,994 | 4,855 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 18,508 | 17,008 | | 1,641 | 2,146 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 0 .



ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 468,853 | | 11,523 | | 480,376 |
| 2. Annuity considerations | 1,540,872 | | 46,733 | | 1,587,604 |
| 3. Deposit-type contract funds | 33,127,647 | XXX | | XXX | 33,127,647 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 35,137,372 | | 58,256 | | 35,195,627 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | | | | | |
| 10. Matured endowments | 3,045 | | | | 3,045 |
| 11. Annuity benefits | 5,766,279 | | 493,065 | | 6,259,344 |
| 12. Surrender values and withdrawals for life contracts | 1,319,117 | | 1,314,041 | | 2,633,158 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,657 | | | | 1,657 |
| 15. Totals | 7,090,099 | | 1,807,106 | | 8,897,205 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | | 10,256 | | | | 711 | | | | 10,967 |
| 17. Incurred during current year | 1 | 5,473 | | | | (322) | | | 1 | 5,151 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 1 | 3,045 | | | | | | | 1 | 3,045 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 12,683 | | | | 389 | | | | 13,072 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,036 | 121,724,922 | | (a) | 2 | 493,583 | | | 1,038 | 122,218,505 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (53) | (5,346,643) | | | | (44,623) | | | (53) | (5,391,266) |
| 23. In force December 31 of current year | 983 | 116,378,279 | | (a) | 2 | 448,960 | | | 985 | 116,827,239 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 13,514 | 12,153 | | 1,641 | 2,146 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,708 | 1,708 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 970 | 831 | | | |
| 25.5 All other (b) | 2,316 | 2,316 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,994 | 4,855 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 18,508 | 17,008 | | 1,641 | 2,146 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 0 .



# ANNUAL STATEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2010

NAIC Group Code 0008 — NAIC Company Code 60186

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1 Ordinary | 2 Credit Life (Group and Individual) | 3 Group | 4 Industrial | 5 Total |
|---|---|---|---|---|---|
| 1. Life insurance | 527,845,995 | | 42,134,892 | | 569,980,887 |
| 2. Annuity considerations | 165,927,166 | | 53,355,583 | | 219,282,749 |
| 3. Deposit-type contract funds | 135,009,997 | XXX | | XXX | 135,009,997 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 828,783,158 | | 95,490,475 | | 924,273,633 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 331,572,847 | | 36,664,075 | | 368,236,922 |
| 10. Matured endowments | 1,497,810 | | | | 1,497,810 |
| 11. Annuity benefits | 730,692,110 | | 499,633,632 | | 1,230,325,742 |
| 12. Surrender values and withdrawals for life contracts | 1,380,060,758 | | 1,261,067,805 | | 2,641,128,564 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,393,660 | | | | 1,393,660 |
| 15. Totals | 2,445,217,186 | | 1,797,365,512 | | 4,242,582,697 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary 1 No. | Ordinary 2 Amount | Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs. | Credit Life (Group and Individual) 4 Amount | Group 5 No. of Certifs. | Group 6 Amount | Industrial 7 No. | Industrial 8 Amount | Total 9 No. | Total 10 Amount |
|---|---|---|---|---|---|---|---|---|---|---|
| 16. Unpaid December 31, prior year | 488 | 38,385,853 | | 405,846 | 163 | 7,576,281 | | | 651 | 46,367,981 |
| 17. Incurred during current year | 7,266 | 342,280,267 | | | 3,252 | 34,976,165 | | | 10,518 | 377,256,431 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 7,048 | 333,070,657 | | | 3,178 | 36,664,075 | | | 10,226 | 369,734,732 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 7,048 | 333,070,657 | | | 3,178 | 36,664,075 | | | 10,226 | 369,734,732 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 7,048 | 333,070,657 | | | 3,178 | 36,664,075 | | | 10,226 | 369,734,732 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 706 | 47,595,463 | | 405,846 | 237 | 5,888,371 | | | 943 | 53,889,680 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,062,883 | 114,246,178,850 | | (a) | 65 | 4,005,721,404 | | | 1,062,948 | 118,251,900,254 |
| 21. Issued during year | 954 | 75,560,350 | | | | | | | 954 | 75,560,350 |
| 22. Other changes to in force (Net) | (72,901) | (10,186,703,660) | | | | (432,268,213) | | | (72,901) | (10,618,971,872) |
| 23. In force December 31 of current year | 990,936 | 104,135,035,541 | | (a) | 65 | 3,573,453,191 | | | 991,001 | 107,708,488,732 |

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

## ACCIDENT AND HEALTH INSURANCE

| | 1 Direct Premiums | 2 Direct Premiums Earned | 3 Dividends Paid Or Credited On Direct Business | 4 Direct Losses Paid | 5 Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | 35,082,009 | 35,422,681 | | 26,274,307 | 20,595,034 |
| 24.1 Federal Employees Health Benefits Program premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | 1,470,117 | 1,479,340 | | 747,540 | 446,913 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,132,563 | 1,141,842 | | 479,100 | 174,356 |
| 25.5 All other (b) | 58,501 | 56,223 | | 3,388 | 2,746 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,661,180 | 2,677,404 | | 1,230,028 | 624,015 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 37,743,188 | 38,100,085 | | 27,504,335 | 21,219,049 |

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... 0 and number of persons insured under indemnity only products ..... 10,400 .

# EXHIBIT OF LIFE INSURANCE

| | | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 8 | 9 | |
| | | Number of Policies | Amount of Insurance (a) | Number of Policies | Amount of Insurance (a) | Number of Individual Policies and Group Certificates | Amount of Insurance (a) | Policies | Certificates | Amount of Insurance (a) | Total Amount of Insurance (a) |
| 1. | In force end of prior year | | | 2,460,884 | 288,747,360 | | | 87 | 164,891 | 6,762,175 | 295,509,535 |
| 2. | Issued during year | | | 954 | 75,560 | | | | | | 75,560 |
| 3. | Reinsurance assumed | | | 143,242 | 39,838,225 | | | | 18,596 | 840,528 | 40,678,753 |
| 4. | Revived during year | | | 1,564 | 181,456 | | | | 4 | 153 | 181,609 |
| 5. | Increased during year (net) | | | | | | | | | | |
| 6. | Subtotals, Lines 2 to 5 | | | 145,760 | 40,095,241 | | | | 18,600 | 840,681 | 40,935,922 |
| 7. | Additions by dividends during year | XXX | | XXX | | XXX | | XXX | XXX | | |
| 8. | Aggregate write-ins for increases | | | | | | | | | | |
| 9. | Totals (Lines 1 and 6 to 8) | | | 2,606,644 | 328,842,601 | | | 87 | 183,491 | 7,602,856 | 336,445,458 |
| | Deductions during year: | | | | | | | | | | |
| 10. | Death | | | 12,539 | 728,721 | | | XXX | 3,302 | 41,751 | 770,472 |
| 11. | Maturity | | | 2,024 | 3,568 | | | XXX | | | 3,568 |
| 12. | Disability | | | | | | | XXX | | | |
| 13. | Expiry | | | 4,200 | 74,541 | | | | 9 | 42 | 74,583 |
| 14. | Surrender | | | 82,467 | 12,039,403 | | | | 787 | 113,826 | 12,153,229 |
| 15. | Lapse | | | 109,807 | 15,327,957 | | | | 8,462 | 308,645 | 15,636,601 |
| 16. | Conversion | | | 668 | 78,996 | | | XXX | XXX | XXX | 78,996 |
| 17. | Decreased (net) | | | 498 | 540,030 | | | | 9,963 | 414,861 | 954,891 |
| 18. | Reinsurance | | | | | | | | | | |
| 19. | Aggregate write-ins for decreases | | | | | | | | | | |
| 20. | Totals (Lines 10 to 19) | | | 212,203 | 28,793,215 | | | | 22,523 | 879,125 | 29,672,340 |
| 21. | In force end of year (Line 9 minus Line 20) | | | 2,394,441 | 300,049,386 | | | 87 | 160,968 | 6,723,731 | 306,773,117 |
| 22. | Reinsurance ceded end of year | XXX | | XXX | 101,864,820 | XXX | | XXX | XXX | 2,821,895 | 104,686,716 |
| 23. | Line 21 minus Line 22 | XXX | | XXX | 198,184,566 | XXX | (b) | XXX | XXX | 3,901,836 | 202,086,402 |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | |
| 0801. | | | | | | | | | | | |
| 0802. | | | | | | | | | | | |
| 0803. | | | | | | | | | | | |
| 0898. | Summary of remaining write-ins for Line 8 from overflow page. | | | | | | | | | | |
| 0899. | TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | | | | | | | | | |
| 1901. | | | | | | | | | | | |
| 1902. | | | | | | | | | | | |
| 1903. | | | | | | | | | | | |
| 1998. | Summary of remaining write-ins for Line 19 from overflow page. | | | | | | | | | | |
| 1999. | TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | | | | | | | | | | |

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ ..... ; Individual $ .....

# EXHIBIT OF LIFE INSURANCE (Continued)

## ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

| | | Industrial | | Ordinary | |
|---|---|---|---|---|---|
| | | 1<br>Number of Policies | 2<br>Amount of Insurance (a) | 3<br>Number of Policies | 4<br>Amount of Insurance (a) |
| 24. | Additions by dividends | XXX | | XXX | 1,093 |
| 25. | Other paid-up insurance | | | 99,379 | 2,444,364 |
| 26. | Debit ordinary insurance | XXX | XXX | | |

## ADDITIONAL INFORMATION ON ORDINARY INSURANCE

| | | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|---|
| | Term Insurance Excluding Extended Term Insurance | 1<br>Number of Policies | 2<br>Amount of Insurance (a) | 3<br>Number of Policies | 4<br>Amount of Insurance (a) |
| 27. | Term policies - decreasing | | | 25,657 | 1,607,877 |
| 28. | Term policies - other | 7 | 650 | 1,024,748 | 144,940,001 |
| 29. | Other term insurance - decreasing | XXX | | XXX | 40,432 |
| 30. | Other term insurance | XXX | 5,493 | XXX | 32,209,464 |
| 31. | Totals (Lines 27 to 30) | 7 | 6,143 | 1,050,405 | 178,797,773 |
| | Reconciliation to Lines 2 and 21: | | | | |
| 32. | Term additions | XXX | | XXX | |
| 33. | Totals, extended term insurance | XXX | XXX | 22,968 | 227,006 |
| 34. | Totals, whole life and endowment | 947 | 69,417 | 1,321,068 | 121,024,607 |
| 35. | Totals (Lines 31 to 34) | 954 | 75,560 | 2,394,441 | 300,049,386 |

## CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

| | | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|---|
| | | 1<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 | Industrial | | | | |
| 37. | Ordinary | 75,560 | | 300,002,634 | 46,752 |
| 38. | Credit Life (Group and Individual) | | | | |
| 39. | Group | | | 6,723,731 | |
| 40. | Totals (Lines 36 to 39) | 75,560 | | 306,726,365 | 46,752 |

## ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

| | | Credit Life | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance (a) | 3<br>Number of Certificates | 4<br>Amount of Insurance (a) |
| 41. | Amount of insurance included in Line 2 ceded to other companies | XXX | | XXX | |
| 42. | Number in force end of year if the number under shared groups is counted on a pro-rata basis | | XXX | 11,569 | XXX |
| 43. | Federal Employees' Group Life Insurance included in Line 21 | | | | |
| 44. | Servicemen's Group Life Insurance included in Line 21 | | | | |
| 45. | Group Permanent Insurance included in Line 21 | | | 208 | 1,070 |

## ADDITIONAL ACCIDENTAL DEATH BENEFITS

| | | |
|---|---|---|
| 46. | Amount of additional accidental death benefits in force end of year under ordinary policies (a) | 7,391,105 |

## BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Commuted value as of issue for business and as of last anniversary for inforce.

47.2 Commuted value as of issue for business and as of year end for inforce.

## POLICIES WITH DISABILITY PROVISIONS

| | | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|---|
| | | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
| | Disability Provisions | Number of Policies | Amount of Insurance (a) | Number of Policies | Amount of Insurance (a) | Number of Policies | Amount of Insurance (a) | Number of Certifi-cates | Amount of Insurance (a) |
| 48. | Waiver of Premium | | | 262,591 | 33,329,288 | | | 6,534 | 259,681 |
| 49. | Disability Income | | | 4,076 | 433,492 | | | | |
| 50. | Extended Benefits | | | XXX | XXX | | | | |
| 51. | Other | | | | | | | | |
| 52. | Total | | (b) | 266,667 | (b) 33,762,780 | | (b) | 6,534 | (b) 259,681 |

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

# EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

## SUPPLEMENTARY CONTRACTS

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. | In force end of prior year | 28 | 353 | | |
| 2. | Issued during year | | 3 | | |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | 5 | | |
| 5. | Total (Lines 1 to 4) | 28 | 361 | | |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 1 | | | |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 1 | | | |
| 9. | In force end of year | 27 | 361 | | |
| 10. | Amount on deposit | 779 | (a) 5,665,070 | | (a) |
| 11. | Income now payable | 21 | 11 | | |
| 12. | Amount of income payable | (a) 93,203 | (a) 35,729 | (a) | (a) |

## ANNUITIES

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. | In force end of prior year | 63,191 | 443,632 | 441 | 243,896 |
| 2. | Issued during year | 5,239 | 8,186 | | 2,141 |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | 91 | |
| 5. | Totals (Lines 1 to 4) | 68,430 | 451,818 | 532 | 246,037 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 4,239 | 50,443 | | 33,283 |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 4,239 | 50,443 | | 33,283 |
| 9. | In force end of year | 64,191 | 401,375 | 532 | 212,754 |
| | Income now payable: | | | | |
| 10. | Amount of income payable | (a) 640,041,072 | XXX | XXX | (a) 158,130,011 |
| | Deferred fully paid: | | | | |
| 11. | Account balance | XXX | (a) 21,785,906,905 | XXX | (a) 9,882,672,843 |
| | Deferred not fully paid: | | | | |
| 12. | Account balance | XXX | (a) 19,791,827 | XXX | (a) |

## ACCIDENT AND HEALTH INSURANCE

| | | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. | In force end of prior year | 394,803 | 94,510,875 | | | 29,252 | 3,298,412 |
| 2. | Issued during year | | | | | | |
| 3. | Reinsurance assumed | | | | | 31,871 | 18,695,220 |
| 4. | Increased during year (net) | | XXX | | XXX | | XXX |
| 5. | Totals (Lines 1 to 4) | 394,803 | XXX | | XXX | 61,123 | XXX |
| | Deductions during year: | | | | | | |
| 6. | Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. | Decreased (net) | 65,258 | XXX | | XXX | 2,691 | XXX |
| 8. | Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. | Totals (Lines 6 to 8) | 65,258 | XXX | | XXX | 2,691 | XXX |
| 10. | In force end of year | 329,545 | (a) 34,394,852 | | (a) | 58,432 | (a) 21,238,329 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|---|
| 1. | In force end of prior year | 3,055 | 2,653 |
| 2. | Issued during year | 198 | |
| 3. | Reinsurance assumed | | |
| 4. | Increased during year (net) | | |
| 5. | Totals (Lines 1 to 4) | 3,253 | 2,653 |
| | Deductions During Year: | | |
| 6. | Decreased (net) | 168 | 118 |
| 7. | Reinsurance ceded | | |
| 8. | Totals (Lines 6 and 7) | 168 | 118 |
| 9. | In force end of year | 3,085 | 2,535 |
| 10. | Amount of account balance | (a) 3,036,833,092 | (a) 3,355,728 |

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

**INTEREST MAINTENANCE RESERVE**

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | (540,016,796) |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ (213,845,196) transferred into the reserve net of taxes of $ (21,364,155) | (192,481,042) |
| 3. | Adjustment for current year's liability gains/(losses) released from the reserve | |
| 4. | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | (732,497,838) |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | (208,573,810) |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | (523,924,028) |

**AMORTIZATION**

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2010 | (37,386,081) | (171,187,729) | | (208,573,810) |
| 2. | 2011 | (17,073,889) | 29,618,085 | | 12,544,197 |
| 3. | 2012 | (5,319,981) | 20,842,062 | | 15,522,081 |
| 4. | 2013 | 5,302,294 | 13,913,578 | | 19,215,872 |
| 5. | 2014 | 15,142,944 | 6,719,704 | | 21,862,648 |
| 6. | 2015 | 19,066,118 | (1,044,867) | | 18,021,251 |
| 7. | 2016 | 15,688,861 | (4,869,884) | | 10,818,977 |
| 8. | 2017 | 12,114,893 | (4,483,006) | | 7,631,887 |
| 9. | 2018 | 6,692,018 | (4,113,775) | | 2,578,244 |
| 10. | 2019 | (876,554) | (3,692,278) | | (4,568,832) |
| 11. | 2020 | (7,144,248) | (3,198,002) | | (10,342,250) |
| 12. | 2021 | (11,991,141) | (3,096,999) | | (15,088,140) |
| 13. | 2022 | (16,790,576) | (3,290,991) | | (20,081,567) |
| 14. | 2023 | (22,445,166) | (3,589,886) | | (26,035,053) |
| 15. | 2024 | (27,450,694) | (3,794,702) | | (31,245,396) |
| 16. | 2025 | (30,812,652) | (4,059,969) | | (34,872,621) |
| 17. | 2026 | (33,985,839) | (4,238,372) | | (38,224,211) |
| 18. | 2027 | (36,511,594) | (4,328,594) | | (40,840,188) |
| 19. | 2028 | (39,096,553) | (4,468,443) | | (43,564,996) |
| 20. | 2029 | (40,864,660) | (4,572,026) | | (45,436,686) |
| 21. | 2030 | (41,400,094) | (4,725,237) | | (46,125,331) |
| 22. | 2031 | (41,287,043) | (4,648,255) | | (45,935,298) |
| 23. | 2032 | (41,524,072) | (4,492,975) | | (46,017,047) |
| 24. | 2033 | (41,385,855) | (4,222,068) | | (45,607,923) |
| 25. | 2034 | (38,713,073) | (4,037,054) | | (42,750,127) |
| 26. | 2035 | (32,456,388) | (3,822,307) | | (36,278,695) |
| 27. | 2036 | (24,377,269) | (3,353,186) | | (27,730,455) |
| 28. | 2037 | (15,884,561) | (2,659,423) | | (18,543,985) |
| 29. | 2038 | (7,490,623) | (1,965,661) | | (9,456,283) |
| 30. | 2039 | (1,755,322) | (1,214,085) | | (2,969,407) |
| 31. | 2040 and Later | | (404,695) | | (404,695) |
| 32. | Total (Lines 1 to 31) | (540,016,796) | (192,481,042) | | (732,497,838) |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | | | | | | | |
| 2. Realized capital gains/(losses) net of taxes - General Account | (397,889,426) | (75,059,706) | (472,949,132) | 3,655,878 | (23,752,815) | (20,096,937) | (493,046,069) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | | | | | | | |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | 141,189,764 | 56,244,126 | 197,433,891 | 8,559,468 | 34,611,312 | 43,170,780 | 240,604,671 |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | | | | | | | |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | | | | | |
| 7. Basic contribution | 100,709,919 | 19,209,668 | 119,919,586 | | 2,386,721 | 2,386,721 | 122,306,307 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | (155,989,742) | 394,087 | (155,595,655) | 12,215,346 | 13,245,218 | 25,460,564 | (130,135,091) |
| 9. Maximum reserve | 451,133,115 | 56,995,191 | 508,128,306 | 8,098,786 | 226,080,598 | 234,179,383 | 742,307,689 |
| 10. Reserve objective | 313,967,002 | 35,998,468 | 349,965,470 | 8,098,786 | 223,014,063 | 231,112,849 | 581,078,319 |
| 11. 20% of (Line 10 - Line 8) | 93,991,349 | 7,120,876 | 101,112,225 | (823,312) | 41,953,769 | 41,130,457 | 142,242,682 |
| 12. Balance before transfers (Lines 8 + 11) | (61,998,393) | 7,514,963 | (54,483,430) | 11,392,034 | 55,198,987 | 66,591,021 | 12,107,591 |
| 13. Transfers | 3,757,482 | (3,757,482) | | (3,293,248) | 3,293,248 | | XXX |
| 14. Voluntary contribution | | | | | | | |
| 15. Adjustment down to maximum/up to zero | 58,240,912 | | 58,240,912 | | | | 58,240,912 |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | | 3,757,482 | 3,757,482 | 8,098,786 | 58,492,235 | 66,591,021 | 70,348,503 |

# ASSET VALUATION RESERVE
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# DEFAULT COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 3,941,075,878 | XXX | XXX | 3,941,075,878 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2. | 1 | Highest Quality | 20,821,515,470 | XXX | XXX | 20,821,515,470 | 0.0004 | 8,328,606 | 0.0023 | 47,889,486 | 0.0030 | 62,464,546 |
| 3. | 2 | High Quality | 11,945,916,733 | XXX | XXX | 11,945,916,733 | 0.0019 | 22,697,242 | 0.0058 | 69,286,317 | 0.0090 | 107,513,251 |
| 4. | 3 | Medium Quality | 2,187,924,760 | XXX | XXX | 2,187,924,760 | 0.0093 | 20,347,700 | 0.0230 | 50,322,269 | 0.0340 | 74,389,442 |
| 5. | 4 | Low Quality | 1,076,736,371 | XXX | XXX | 1,076,736,371 | 0.0213 | 22,934,485 | 0.0530 | 57,067,028 | 0.0750 | 80,755,228 |
| 6. | 5 | Lower Quality | 586,886,838 | XXX | XXX | 586,886,838 | 0.0432 | 25,353,511 | 0.1100 | 64,557,552 | 0.1700 | 99,770,762 |
| 7. | 6 | In or Near Default | 106,281,842 | XXX | XXX | 106,281,842 | 0.0000 | | 0.2000 | 21,256,368 | 0.2000 | 21,256,368 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | | XXX | | XXX | | XXX | |
| 9. | | Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset) | 40,666,337,892 | XXX | XXX | 40,666,337,892 | XXX | 99,661,544 | XXX | 310,379,020 | XXX | 446,149,597 |
| | | PREFERRED STOCK | | | | | | | | | | |
| 10. | 1 | Highest Quality | 20,883,985 | XXX | XXX | 20,883,985 | 0.0004 | 8,354 | 0.0023 | 48,033 | 0.0030 | 62,652 |
| 11. | 2 | High Quality | 18,308,128 | XXX | XXX | 18,308,128 | 0.0019 | 34,785 | 0.0058 | 106,187 | 0.0090 | 164,773 |
| 12. | 3 | Medium Quality | 15,089,035 | XXX | XXX | 15,089,035 | 0.0093 | 140,328 | 0.0230 | 347,048 | 0.0340 | 513,027 |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 14. | 5 | Lower Quality | 88,984 | XXX | XXX | 88,984 | 0.0432 | 3,844 | 0.1100 | 9,788 | 0.1700 | 15,127 |
| 15. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 16. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) (Page 2, Line 2.1, Net Admitted Asset) | 54,370,132 | XXX | XXX | 54,370,132 | XXX | 187,311 | XXX | 511,056 | XXX | 755,580 |
| | | SHORT - TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | 14,383,141 | XXX | XXX | 14,383,141 | 0.0000 | | 0.0000 | | 0.0000 | |
| 19. | 1 | Highest Quality | 19,592,454 | XXX | XXX | 19,592,454 | 0.0004 | 7,837 | 0.0023 | 45,063 | 0.0030 | 58,777 |
| 20. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 21. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 22. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 23. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 24. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 25. | | Total Short - Term Bonds (Sum of Lines 18 through 24) | 33,975,596 | XXX | XXX | 33,975,596 | XXX | 7,837 | XXX | 45,063 | XXX | 58,777 |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# DEFAULT COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | 323,761,500 | XXX | XXX | 323,761,500 | 0.0004 | 129,505 | 0.0023 | 744,651 | 0.0030 | 971,285 |
| 27. | 1 | Highest Quality | 141,537,000 | XXX | XXX | 141,537,000 | 0.0004 | 56,615 | 0.0023 | 325,535 | 0.0030 | 424,611 |
| 28. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 29. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 30. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 31. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 32. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 33. | | Total Derivative Instruments | 465,298,500 | XXX | XXX | 465,298,500 | XXX | 186,119 | XXX | 1,070,187 | XXX | 1,395,895 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 41,219,982,119 | XXX | XXX | 41,219,982,119 | XXX | 100,042,812 | XXX | 312,005,326 | XXX | 448,359,850 |
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages | | | XXX | | 0.0063 (a) | | 0.0120 (a) | | 0.0190 (a) | |
| 36. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 37. | | Residential Mortgages - All Other | | | XXX | | 0.0013 | | 0.0030 | | 0.0040 | |
| 38. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 39. | | Commercial Mortgages - All Other | 5,909,193,719 | | XXX | 5,909,193,719 | 0.0032 (a) | 18,909,420 | 0.0060 (a) | 35,455,162 | 0.0095 (a) | 56,137,340 |
| 40. | | In Good Standing With Restructured Terms | | | XXX | | 0.2800 (b) | | 0.6200 (b) | | 1.0000 (b) | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 41. | | Farm Mortgages | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| 42. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 43. | | Residential Mortgages - All Other | | | XXX | | 0.0025 | | 0.0058 | | 0.0090 | |
| 44. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 45. | | Commercial Mortgages - All Other | 7,148,755 | | XXX | 7,148,755 | 0.0420 | 300,248 | 0.0760 | 543,305 | 0.1200 | 857,851 |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 48. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0130 | | 0.0130 | |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 50. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 51. | | Total Schedule B Mortgages (Sum of Lines 35 through 50) (Page 2, Line 3, Net Admitted Asset) | 5,916,342,474 | | XXX | 5,916,342,474 | XXX | 19,209,668 | XXX | 35,998,468 | XXX | 56,995,191 |
| 52. | | Schedule DA Mortgages | | | XXX | | (c) | | (c) | | (c) | |
| 53. | | Total Mortgage Loans on Real Estate (Lines 51 + 52) | 5,916,342,474 | | XXX | 5,916,342,474 | XXX | 19,209,668 | XXX | 35,998,468 | XXX | 56,995,191 |

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

# ASSET VALUATION RESERVE
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1<br>Book/Adjusted Carrying Value | 2<br>Reclassify Related Party Encumbrances | 3<br>Add Third Party Encumbrances | 4<br>Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution<br>5<br>Factor | Basic Contribution<br>6<br>Amount (Cols.4 x 5) | Reserve Objective<br>7<br>Factor | Reserve Objective<br>8<br>Amount (Cols. 4 x 7) | Maximum Reserve<br>9<br>Factor | Maximum Reserve<br>10<br>Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | 34,310,862 | XXX | XXX | 34,310,862 | 0.0000 | | 0.1200 (d) | 4,117,303 | 0.1200 (d) | 4,117,303 |
| 2. | | Unaffiliated - Private | 24,712,926 | XXX | XXX | 24,712,926 | 0.0000 | | 0.1600 | 3,954,068 | 0.1600 | 3,954,068 |
| 3. | | Federal Home Loan Bank | | XXX | XXX | | 0.0000 | | 0.0050 | | 0.0080 | |
| 4. | | Affiliated - Life with AVR | 849,315,569 | XXX | XXX | 849,315,569 | 0.0000 | | 0.0000 | | 0.0000 | |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | | 0.0000 | | 0.1300 (d) | | 0.1300 (d) | |
| 13. | | Unaffiliated Common Stock - Private | | | | | 0.0000 | | 0.1600 | | 0.1600 | |
| 14. | | Mortgage Loans | | | | | 0.0000 (c) | | 0.0000 (c) | | 0.0000 (c) | |
| 15. | | Real Estate | | | | | 0.0000 (e) | | 0.0000 (e) | | 0.0000 (e) | |
| 16. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | 210,877 | XXX | XXX | 210,877 | 0.0000 | | 0.1300 | 27,414 | 0.1300 | 27,414 |
| 17. | | Affiliated - All Other | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 18. | | Total Common Stock (Sum of Lines 1 through 17)(Page 2, Line 2.2, Net Admitted Asset) | 908,550,235 | | | 908,550,235 | XXX | | XXX | 8,098,786 | XXX | 8,098,786 |
| | | REAL ESTATE | | | | | | | | | | |
| 19. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 20. | | Investment Properties | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 21. | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1100 | | 0.1100 | |
| 22. | | Total Real Estate (Sum of Lines 19 through 21) | | | | | XXX | | XXX | | XXX | |
| | | OTHER INVESTED ASSETS<br>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 23. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 24. | 1 | Highest Quality | | XXX | XXX | | 0.0004 | | 0.0023 | | 0.0030 | |
| 25. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 26. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 27. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 28. | 5 | Lower Quality | | XXX | XXX | | 0.0432 | | 0.1100 | | 0.1700 | |
| 29. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 30. | | Total with Bond Characteristics (Sum of Lines 23 through 29) | | XXX | XXX | | XXX | | XXX | | XXX | |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 31. | 1 | Highest Quality | | XXX | XXX | | 0.0004 | | 0.0023 | | 0.0030 | |
| 32. | 2 | High Quality | | XXX | XXX | | 0.0019 | | 0.0058 | | 0.0090 | |
| 33. | 3 | Medium Quality | | XXX | XXX | | 0.0093 | | 0.0230 | | 0.0340 | |
| 34. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 35. | 5 | Lower Quality | 33,209,377 | XXX | XXX | 33,209,377 | 0.0432 | 1,434,645 | 0.1100 | 3,653,031 | 0.1700 | 5,645,594 |
| 36. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2000 | | 0.2000 | |
| 37. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 38. | | Total with Preferred Stock Characteristics (Sum of Lines 31 through 37) | 33,209,377 | XXX | XXX | 33,209,377 | XXX | 1,434,645 | XXX | 3,653,031 | XXX | 5,645,594 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 39. | | Farm Mortgages | | | XXX | | 0.0063 (a) | | 0.0120 (a) | | 0.0190 (a) | |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 41. | | Residential Mortgages - All Other | | XXX | XXX | | 0.0013 | | 0.0030 | | 0.0040 | |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0006 | | 0.0010 | |
| 43. | | Commercial Mortgages - All Other | 44,493,452 | | XXX | 44,493,452 | 0.0032 (a) | 142,379 | 0.0060 (a) | 266,961 | 0.0095 (a) | 422,688 |
| 44. | | In Good Standing With Restructured Terms | | | XXX | | 0.2800 (b) | | 0.6200 (b) | | 1.0000 (b) | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 45. | | Farm Mortgages | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| 46. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 47. | | Residential Mortgages - All Other | | | XXX | | 0.0025 | | 0.0058 | | 0.0090 | |
| 48. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0005 | | 0.0012 | | 0.0020 | |
| 49. | | Commercial Mortgages - All Other | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 50. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 51. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 52. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0130 | | 0.0130 | |
| 53. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0040 | | 0.0040 | |
| 54. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1700 | | 0.1700 | |
| 55. | | Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54) | 44,493,452 | | XXX | 44,493,452 | XXX | 142,379 | XXX | 266,961 | XXX | 422,688 |

# ASSET VALUATION RESERVE (Continued)
# BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
# EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line Number | NAIC Designation | Description | 1 Book/Adjusted Carrying Value | 2 Reclassify Related Party Encumbrances | 3 Add Third Party Encumbrances | 4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Basic Contribution 5 Factor | Basic Contribution 6 Amount (Cols.4 x 5) | Reserve Objective 7 Factor | Reserve Objective 8 Amount (Cols. 4 x 7) | Maximum Reserve 9 Factor | Maximum Reserve 10 Amount (Cols. 4 x 9) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 56. | | Unaffiliated Public | | XXX | XXX | | 0.0000 | | 0.1300 (d) | | 0.1300 (d) | |
| 57. | | Unaffiliated Private | 695,461,241 | XXX | XXX | 695,461,241 | 0.0000 | | 0.1600 | 111,273,799 | 0.1600 | 111,273,799 |
| 58. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 59. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1300 | | 0.1300 | |
| 60. | | Affiliated Other - All Other | 284,626,070 | XXX | XXX | 284,626,070 | 0.0000 | | 0.1600 | 45,540,171 | 0.1600 | 45,540,171 |
| 61. | | Total with Common Stock Characteristics (Sum of Lines 56 through 60) | 980,087,311 | XXX | XXX | 980,087,311 | XXX | | XXX | 156,813,970 | XXX | 156,813,970 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 62. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 63. | | Investment Properties | 230,753,095 | | | 230,753,095 | 0.0000 | | 0.0750 | 17,306,482 | 0.0750 | 17,306,482 |
| 64 | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1100 | | 0.1100 | |
| 65. | | Total with Real Estate Characteristics (Lines 62 through 64) | 230,753,095 | | | 230,753,095 | XXX | | XXX | 17,306,482 | XXX | 17,306,482 |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 66. | | Guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 67. | | Non-guaranteed Federal Low Income Housing Tax Credit | 117,287,827 | | | 117,287,827 | 0.0063 | 738,913 | 0.0120 | 1,407,454 | 0.0190 | 2,228,469 |
| 68. | | State Low Income Housing Tax Credit | 1,810,285 | | | 1,810,285 | 0.0273 | 49,421 | 0.0600 | 108,617 | 0.0975 | 176,503 |
| 69. | | All Other Low Income Housing Tax Credit | 782,520 | | | 782,520 | 0.0273 | 21,363 | 0.0600 | 46,951 | 0.0975 | 76,296 |
| 70. | | Total LIHTC | 119,880,632 | | | 119,880,632 | XXX | 809,697 | XXX | 1,563,022 | XXX | 2,481,267 |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 71. | | Other Invested Assets - Schedule BA | 333,927,668 | XXX | | 333,927,668 | 0.0000 | | 0.1300 | 43,410,597 | 0.1300 | 43,410,597 |
| 72. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | | 0.0000 | | 0.1300 | | 0.1300 | |
| 73. | | Total All Other (Sum of Lines 71 + 72) | 333,927,668 | XXX | | 333,927,668 | XXX | | XXX | 43,410,597 | XXX | 43,410,597 |
| 74. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73) | 1,742,351,534 | | | 1,742,351,534 | XXX | 2,386,721 | XXX | 223,014,063 | XXX | 226,080,598 |

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using the same factors and breakdowns used for directly owned real estate.

# ASSET VALUATION RESERVE (Continued)

## BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

| 1<br>RSAT Number | 2<br>Type | 3<br>CUSIP | 4<br>Description of Asset(s) | 5<br>NAIC Designation or<br>Other Description of Asset | 6<br>Value of Asset | 7<br>AVR<br>Basic Contribution | 8<br>AVR<br>Reserve Objective | 9<br>AVR<br>Maximum Reserve |
|---|---|---|---|---|---|---|---|---|
| 079860A@1 | R | | JPMCC 2003-CB7, A4 4.8% ON BELL S C | 1 | 5,349,611 | 2,140 | 12,304 | 16,049 |
| 079860A@1 | CN | 72650R-AP-7 | BELLSOUTH CORP due 09/20/2011, CDS attached to Cash Security-PLAINS ALL AMER PIPELINE | 2FE | 5,349,611 | | | |
| 26056@CM6 | R | | CDS CX4722570 ON ALLSTATE BESPOKE AA | 3 | 4,532,371 | 42,151 | 104,245 | 154,101 |
| 26056@CM6 | CN | 19075Q-AA-0 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC | 1FE | 4,532,371 | | | |
| 26056@CM6 | R | | CDS CX4722570 ON ALLSTATE BESPOKE AA | 3 | 10,016,539 | 93,154 | 230,380 | 340,562 |
| 26056@CM6 | CN | 364731-AA-7 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS | 1FE | 10,016,539 | | | |
| 26056@CM6 | R | | CDS CX4722570 ON ALLSTATE BESPOKE AA | 3 | 15,863,297 | 147,529 | 364,856 | 539,352 |
| 26056@CM6 | CN | 85748D-AA-7 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV | 1FE | 15,863,297 | | | |
| 742718F#1 | R | | CDS CS2986889 ON PG 100 12/20/2014 | 1 | 10,175,544 | 4,070 | 23,404 | 30,527 |
| 742718F#1 | CN | 742718-DM-8 | PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO | 1FE | 10,175,544 | | | |
| 459200L*0 | R | | CDS CS3009921 IBM 100 12/20/2014 | 1 | 20,511,119 | 8,204 | 47,176 | 61,533 |
| 459200L*0 | CN | 698525-AA-0 | IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED | 2FE | 20,511,119 | | | |
| 462846B*6 | R | | CDS CS3038086 ON IRMD 500 12/2 | 4 | 2,047,809 | 43,618 | 108,534 | 153,586 |
| 462846B*6 | CN | 244199-BD-6 | IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY | 1FE | 2,047,809 | | | |
| 36962*AC4 | R | | CS3038094 GE-CAPCORP 100 12/20/2014 | 1 | 9,582,601 | 3,833 | 22,040 | 28,748 |
| 36962*AC4 | CN | 341426-G2-4 | GE-CAPCORP 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F | 1FE | 9,582,601 | | | |
| 20825CA*5 | R | | CDS SPS500V67 ON CONOCO PHILLIPS | 1 | 10,000,000 | 4,000 | 23,000 | 30,000 |
| 20825CA*5 | CN | 00845W-AD-0 | CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK | 1FE | 10,000,000 | | | |
| 244217B@3 | R | | CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | 1 | 5,000,000 | 2,000 | 11,500 | 15,000 |
| 244217B@3 | CN | 451738-AA-6 | JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 2FE | 5,000,000 | | | |
| 30275#AK7 | R | | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 23,736,037 | 9,494 | 54,593 | 71,208 |
| 30275#AK7 | CN | 20281P-BB-7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,736,037 | | | |
| 30275#AK7 | R | | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 22,523,977 | 9,010 | 51,805 | 67,572 |
| 30275#AK7 | CN | 64970M-XT-5 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-NEW YORK NY HSG DEV CORP MULTI FAM 06A | 1FE | 22,523,977 | | | |
| 30275#AK7 | R | | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 26,916,693 | 10,767 | 61,908 | 80,750 |
| 30275#AK7 | CN | Q8773#-AS-5 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR | 1 | 26,916,693 | | | |
| 30275#AK7 | R | | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 26,916,693 | 10,767 | 61,908 | 80,750 |
| 30275#AK7 | CN | Y3175#-AD-4 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1 | 26,916,693 | | | |
| 370334E@9 | R | | CDS SPH300MI8 ON GENERAL MILLS INC | 2 | 10,113,965 | 19,217 | 58,661 | 91,026 |
| 370334E@9 | CN | 7425A0-A5-9 | GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL | 1FE | 10,113,965 | | | |
| 548661D*5 | R | | RREEF AM REIT II, 5.29% NTS SPI200TT8 | 1 | 5,297,702 | 2,119 | 12,185 | 15,893 |
| 548661D*5 | CN | 74986@-AC-5 | LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS | 1 | 5,297,702 | | | |
| 55295*AC2 | R | | SEMINOLE FLORIDA 2007B CS221120 | 4 | 10,000,000 | 213,000 | 530,000 | 750,000 |
| 55295*AC2 | CN | 81683R-AJ-3 | MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | 3FE | 10,000,000 | | | |
| 62618#AL4 | R | | CDS CS2275200 ON CITY OF NEW YORK RR40% | 1 | 10,116,539 | 4,047 | 23,268 | 30,350 |
| 62618#AL4 | CN | 316781-AA-1 | CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-FIFTH THIRD CAP TRUST IV | 2FE | 10,116,539 | | | |
| 62618#AL4 | R | | CDS CS2275200 ON CITY OF NEW YORK RR40% | 1 | 16,043,334 | 6,417 | 36,900 | 48,130 |
| 62618#AL4 | CN | 500769-DJ-0 | CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-KFW | 1FE | 16,043,334 | | | |

# ASSET VALUATION RESERVE (Continued)

## BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

| 1<br>RSAT Number | 2<br>Type | 3<br>CUSIP | 4<br>Description of Asset(s) | 5<br>NAIC Designation or<br>Other Description of Asset | 6<br>Value of Asset | 7<br>AVR<br>Basic Contribution | 8<br>AVR<br>Reserve Objective | 9<br>AVR<br>Maximum Reserve |
|---|---|---|---|---|---|---|---|---|
| 931142H#3 | R | | CDS CS2986897 ON WAL MART STORES INC | 1 | 10,781,572 | 4,313 | 24,798 | 32,345 |
| 931142H#3 | CN | 931142-CM-3 | WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC | 1FE | 10,781,572 | | | |
| 14911RB*9 | R | | CDS CS2989446 ON CAT-FINSER 100 12/20/20 | 1 | 11,746,685 | 4,699 | 27,017 | 35,240 |
| 14911RB*9 | CN | 98385X-AL-0 | CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC | 1FE | 11,746,685 | | | |
| 604059A#2 | R | | CDS CS2994560 ON MMM 100 12/20/2014 | 1 | 10,079,077 | 4,032 | 23,182 | 30,237 |
| 604059A#2 | CN | 938782-CW-7 | MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09 | 1FE | 10,079,077 | | | |
| 608190C*3 | R | | CDS CS3155930 ON MHK 100 06/20 | 3 | 1,920,236 | 17,858 | 44,165 | 65,288 |
| 608190C*3 | CN | | MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-DELPHI FINANCIAL GROUP | 3FE | 1,920,236 | | | |
| 0199999. Subtotal Default Component - Other Than Mortgage | | | | | 558,542,799 | 666,437 | 1,957,829 | 2,768,246 |
| 0599999 - Total | | | | | 558,542,799 | 666,437 | 1,957,829 | 2,768,246 |

# SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

| 1<br>Contract Numbers | 2<br>Claim Numbers | 3<br>State of Residence of Claimant | 4<br>Year of Claim for Death or Disability | 5<br>Amount Claimed | 6<br>Amount Paid During the Year | 7<br>Amount Resisted Dec. 31 of Current Year | 8<br>Why Compromised or Resisted |
|---|---|---|---|---|---|---|---|
| 0599999. Death Claims - Disposed Of | | | | | | | XXX |
| 1099999. Additional Accidental Death Benefits Claims - Disposed Of | | | | | | | XXX |
| 1599999. Disability Benefits Claims - Disposed Of | | | | | | | XXX |
| 2099999. Matured Endowments Claims - Disposed Of | | | | | | | XXX |
| 2599999. Annuities with Life Contingency Claims - Disposed Of | | | | | | | XXX |
| 2699999. Claims Disposed of During Current Year | | | | | | | XXX |
| 788945724 | 774849193 | GA | 2010 | 500,000 | | 500,000 | Coverage Question |
| 2799999. Death Claims - Ordinary | | | | 500,000 | | 500,000 | XXX |
| 3199999. Death Claims - Resisted | | | | 500,000 | | 500,000 | XXX |
| 3699999. Additional Accidental Death Benefits Claims - Resisted | | | | | | | XXX |
| 4199999. Disability Benefits Claims - Resisted | | | | | | | XXX |
| 4699999. Matured Endowments Claims - Resisted | | | | | | | XXX |
| 5199999. Annuities with Life Contingencies Claims - Resisted | | | | | | | XXX |
| 5299999. Claims Resisted During Current Year | | | | 500,000 | | 500,000 | XXX |
| 5399999 - Totals | | | | 500,000 | | 500,000 | XXX |

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

| | Total | | Group Accident and Health | | Credit Accident and Health (Group and Individual) | | Collectively Renewable | | Other Individual Contracts | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | Non-Cancelable | | Guaranteed Renewable | | Non-Renewable for Stated Reasons Only | | Other Accident Only | | All Other | |
| | 1 Amount | 2 % | 3 Amount | 4 % | 5 Amount | 6 % | 7 Amount | 8 % | 9 Amount | 10 % | 11 Amount | 12 % | 13 Amount | 14 % | 15 Amount | 16 % | 17 Amount | 18 % |
| **PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | 85,846,343 | XXX | 2,583,629 | XXX | | XXX | | XXX | 43,694 | XXX | 83,177,901 | XXX | 41,120 | XXX | | XXX | | XXX |
| 2. Premiums earned | 85,980,721 | XXX | 2,636,224 | XXX | | XXX | | XXX | 41,998 | XXX | 83,261,605 | XXX | 40,895 | XXX | | XXX | | XXX |
| 3. Incurred claims | 37,696,773 | 43.8 | 6,717,308 | 254.8 | | | | | 101,951 | 242.8 | 30,852,027 | 37.1 | 23,312 | 57.0 | | | 2,175 | |
| 4. Cost containment expenses | 81,042 | 0.1 | | | | | | | | | 81,042 | 0.1 | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 37,777,815 | 43.9 | 6,717,308 | 254.8 | | | | | 101,951 | 242.8 | 30,933,069 | 37.2 | 23,312 | 57.0 | | | 2,175 | |
| 6. Increase in contract reserves | 26,447,215 | 30.8 | 667,313 | 25.3 | | | | | (56,856) | (135.4) | 25,836,890 | 31.0 | (133) | (0.3) | | | | |
| 7. Commissions (a) | (8,859,289) | (10.3) | (2,037,732) | (77.3) | | | | | 27,665 | 65.9 | (6,813,566) | (8.2) | 15,039 | 36.8 | (50,694) | | | |
| 8. Other general insurance expenses | 34,169,087 | 39.7 | 830,219 | 31.5 | | | | | | | 32,593,633 | 39.1 | | | 14,152 | | 731,083 | |
| 9. Taxes, licenses and fees | 4,487,197 | 5.2 | 881,845 | 33.5 | | | | | 5 | 0.0 | 3,527,556 | 4.2 | | | 50,142 | | 27,648 | |
| 10. Total other expenses incurred | 29,796,995 | 34.7 | (325,668) | (12.4) | | | | | 27,670 | 65.9 | 29,307,623 | 35.2 | 15,039 | 36.8 | 13,600 | | 758,731 | |
| 11. Aggregate write-ins for deductions | (9,387) | 0.0 | (9,962) | (0.4) | | | | | | | 575 | 0.0 | | | | | | |
| 12. Gain from underwriting before dividends or refunds | (8,031,917) | (9.3) | (4,412,768) | (167.4) | | | | | (30,767) | (73.3) | (2,816,553) | (3.4) | 2,677 | 6.5 | (13,600) | | (760,906) | |
| 13. Dividends or refunds | 26 | 0.0 | | | | | | | | | 26 | 0.0 | | | | | | |
| 14. Gain from underwriting after dividends or refunds | (8,031,943) | (9.3) | (4,412,768) | (167.4) | | | | | (30,767) | (73.3) | (2,816,579) | (3.4) | 2,677 | 6.5 | (13,600) | | (760,906) | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. Mean reserve adjustment | (9,387) | 0.0 | (9,962) | (0.4) | | | | | | | 575 | 0.0 | | | | | | |
| 1102. | | | | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | | | | | | | | | | | | | | | |
| 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | (9,387) | 0.0 | (9,962) | (0.4) | | | | | | | 575 | 0.0 | | | | | | |

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 7,331,296 | 758,772 | | | 3,264 | 6,564,285 | 4,975 | | |
| 2. Advance premiums | 1,229,417 | 980 | | | 2,219 | 1,224,939 | 1,278 | | |
| 3. Reserve for rate credits | | | | | | | | | |
| 4. Total premium reserves, current year | 8,560,713 | 759,752 | | | 5,484 | 7,789,225 | 6,253 | | |
| 5. Total premium reserves, prior year | 8,695,091 | 812,347 | | | 3,788 | 7,872,928 | 6,028 | | |
| 6. Increase in total premium reserves | (134,378) | (52,595) | | | 1,696 | (83,704) | 225 | | |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 181,459,417 | 52,054,546 | | | 153,946 | 129,248,862 | 2,064 | | |
| 2. Reserve for future contingent benefits | | | | | | | | | |
| 3. Total contract reserves, current year | 181,459,417 | 52,054,546 | | | 153,946 | 129,248,862 | 2,064 | | |
| 4. Total contract reserves, prior year. | 155,012,203 | 51,387,233 | | | 210,801 | 103,411,971 | 2,197 | | |
| 5. Increase in contract reserves | 26,447,215 | 667,313 | | | (56,856) | 25,836,890 | (133) | | |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 29,615,000 | 14,573,989 | | | 101,225 | 14,888,607 | 16,203 | 34,976 | |
| 2. Total prior year | 28,497,154 | 15,037,852 | | | 84,739 | 13,318,624 | 10,964 | 44,976 | |
| 3. Increase | 1,117,845 | (463,863) | | | 16,486 | 1,569,983 | 5,239 | (10,000) | |
| **PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES** | | | | | | | | | |
| 1. Claims paid during the year: | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 16,098,150 | 6,029,431 | | | 42,420 | 9,994,062 | 22,237 | 10,000 | |
| 1.2 On claims incurred during current year | 20,480,778 | 1,151,741 | | | 43,044 | 19,287,982 | (4,164) | | 2,175 |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 11,394,434 | 8,949,059 | | | 3,662 | 2,386,108 | 20,629 | 34,976 | |
| 2.2 On claims incurred during current year | 18,220,566 | 5,624,929 | | | 97,563 | 12,502,499 | (4,426) | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 27,492,584 | 14,978,490 | | | 46,083 | 12,380,169 | 42,866 | 44,976 | |
| 3.2 Claim reserves and liabilities, December 31, prior year | 28,497,154 | 15,037,852 | | | 84,739 | 13,318,624 | 10,964 | 44,976 | |
| 3.3 Line 3.1 minus Line 3.2 | (1,004,570) | (59,362) | | | (38,656) | (938,454) | 31,902 | | |
| **PART 4. - REINSURANCE** | | | | | | | | | |
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 83,204,712 | 114 | | | 45,205 | 83,118,273 | 41,120 | | |
| 2. Premiums earned | 83,285,258 | 114 | | | 43,509 | 83,200,740 | 40,895 | | |
| 3. Incurred claims | 31,035,181 | 700 | | | 124,166 | 30,884,828 | 23,312 | | 2,175 |
| 4. Commissions | (6,766,323) | 4,359 | | | 27,839 | (6,813,560) | 15,039 | | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 35,143,486 | 32,540,722 | | | 1,511 | 1,409,379 | | 1,133,435 | 58,438 |
| 2. Premiums earned | 35,404,622 | 32,786,572 | | | 1,511 | 1,418,475 | | 1,141,842 | 56,223 |
| 3. Incurred claims | 14,557,458 | 13,878,427 | | | 22,215 | 479,714 | | 174,356 | 2,746 |
| 4. Commissions | 2,092,965 | 2,042,091 | | | 174 | 6 | | 50,694 | |

(a) Includes $ ..... premium deficiency reserve.

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | (235,646) | | 21,454,695 | 21,219,049 |
| 2. Beginning Claim Reserves and Liabilities | 1,200,298 | | 33,983,365 | 35,183,663 |
| 3. Ending Claim Reserves and Liabilities | 964,652 | | 27,933,725 | 28,898,377 |
| 4. Claims Paid | | | 27,504,335 | 27,504,335 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | 892,913 | | 30,142,268 | 31,035,181 |
| 6. Beginning Claim Reserves and Liabilities | 275,670 | | 12,785,127 | 13,060,797 |
| 7. Ending Claim Reserves and Liabilities | 335,384 | | 14,573,548 | 14,908,932 |
| 8. Claims Paid | 833,199 | | 28,353,847 | 29,187,046 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | (213,431) | | 14,770,889 | 14,557,458 |
| 10. Beginning Claim Reserves and Liabilities | 1,266,066 | | 18,481,239 | 19,747,305 |
| 11. Ending Claim Reserves and Liabilities | 1,029,691 | | 13,162,619 | 14,192,310 |
| 12. Claims Paid | 22,944 | | 20,089,509 | 20,112,453 |
| D. Net: | | | | |
| 13. Incurred Claims | 870,698 | | 36,826,074 | 37,696,772 |
| 14. Beginning Claim Reserves and Liabilities | 209,902 | | 28,287,253 | 28,497,154 |
| 15. Ending Claim Reserves and Liabilities | 270,345 | | 29,344,654 | 29,614,999 |
| 16. Claims Paid | 810,255 | | 35,768,673 | 36,578,928 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | 870,698 | | 36,907,116 | 37,777,814 |
| 18. Beginning Reserves and Liabilities | 209,902 | | 28,287,253 | 28,497,154 |
| 19. Ending Reserves and Liabilities | 270,345 | | 29,344,654 | 29,614,999 |
| 20. Paid Claims and Cost Containment Expenses | 810,255 | | 35,849,715 | 36,659,970 |

# SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Location | 6<br>Type of Reinsurance Assumed | 7<br>Amount of In Force at End of Year | 8<br>Reserve | 9<br>Premiums | 10<br>Reinsurance Payable on Paid and Unpaid Losses | 11<br>Modified Coinsurance Reserve | 12<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 70874 | 36-2608394 | 12/31/2001 | Allstate Life Insurance of New York | Hauppauge, New York | OTH/I | | | 3,464,979 | | | |
| 70874 | 36-2608394 | 01/01/1984 | Allstate Life Insurance of New York | Hauppauge, New York | YRT/I | 4,661,058,465 | 8,473,835 | 30,754,358 | 1,050,912 | | |
| 60534 | 59-0781901 | 02/01/1998 | American Heritage Life Insurance Company | Jacksonville, Florida | ACO/I | | 40,102,091 | 149,637 | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | Jacksonville, Florida | ACO/I | | 25,261,409 | | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | Jacksonville, Florida | CO/G | 3,655,585 | 253,519 | 49,289 | | | |
| 60534 | 59-0781901 | 02/01/1998 | American Heritage Life Insurance Company | Jacksonville, Florida | CO/I | 394,935 | 153,295 | 24,213 | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | Jacksonville, Florida | CO/I | 1,743,864,909 | 155,215,077 | 13,114,706 | 2,436,689 | | |
| 60534 | 59-0781901 | 07/01/2010 | American Heritage Life Insurance Company | Jacksonville, Florida | CO/I | 83,239,411 | 23,802 | 150,273 | | | |
| 60534 | 59-0781901 | 10/01/2008 | American Heritage Life Insurance Company | Jacksonville, Florida | YRT/G | 1,083,870,376 | | 1,220,530 | 111,270 | | |
| 60534 | 59-0781901 | 10/01/2008 | American Heritage Life Insurance Company | Jacksonville, Florida | YRT/I | 12,161,276,745 | | 34,159,449 | 10,032,828 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | Northbrook, Illinois | ACO/I | | 20,671,472 | 29,600 | 5,669 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | Northbrook, Illinois | CO/G | 5,027,157 | 4,120,802 | 1,981 | 13,500 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | Northbrook, Illinois | CO/I | 1,629,486 | 5,223,360 | | 47,504 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | Lincoln, Nebraska | ACO/G | | 1,374,970,954 | 17,446,534 | 119,576 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | Lincoln, Nebraska | ACO/I | | 11,848,330,596 | 573,543,492 | 70,026 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | Lincoln, Nebraska | CO/G | 1,355,268,504 | 111,182,968 | 19,452,752 | 315,567 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | Lincoln, Nebraska | CO/I | 152,055,122,832 | 4,961,324,859 | 1,015,872,970 | 62,845,736 | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | Lincoln, Nebraska | ACO/G | | 78,252 | 2,150 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | Lincoln, Nebraska | ACO/I | | 54,734,519 | 414,361 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | Lincoln, Nebraska | CO/G | 126,130,309 | 4,807,469 | 153,000 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | Lincoln, Nebraska | CO/I | 6,887,363,087 | 397,776,195 | 45,616,434 | 6,054,119 | | |
| 0199999. General Account, Affiliates | | | | | | 180,167,901,802 | 19,012,704,473 | 1,755,620,709 | 83,103,394 | | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | Simsbury, Connecticut | ACO/G | | 47,296,227 | 31,300 | | | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | Simsbury, Connecticut | ACO/I | | 893,945 | 19,099 | | | |
| 77720 | 75-0956156 | 06/30/2000 | LifeSecure Insurance Company | Brighton, Michigan | ACO/G | | 2,042,080 | 1,425 | | | |
| 77720 | 75-0956156 | 06/30/2000 | LifeSecure Insurance Company | Brighton, Michigan | ACO/I | | 168,580,624 | 1,114,869 | | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | Brighton, Michigan | CO/G | 1,069,558 | 683,584 | 13,480 | | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | Brighton, Michigan | CO/I | 837,318,810 | 147,155,930 | 9,211,334 | 2,732,888 | | |
| 65676 | 35-0472300 | 09/01/1998 | Lincoln National Life Insurance | Fort Wayne, Indiana | ACO/I | | 14,338,634 | 82,392 | | | |
| 0299999. General Account, Non-Affiliates | | | | | | 838,388,368 | 380,991,023 | 10,473,899 | 2,732,888 | | |
| 0399999. Total General Account | | | | | | 181,006,290,170 | 19,393,695,496 | 1,766,094,608 | 85,836,282 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | Northbrook, Illinois | AMCO/I | | | 174,063 | | 130,264,506 | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | Northbrook, Illinois | MCO/I | 20,264,283 | | | | 7,910,096 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | Lincoln, Nebraska | AMCO/G | | | 547,401 | | 84,111,354 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | Lincoln, Nebraska | AMCO/I | | | 9,512,342 | | 1,207,297,734 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | Lincoln, Nebraska | MCO/G | 578,912,404 | | 3,326,712 | | 16,497,508 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | Lincoln, Nebraska | MCO/I | 17,459,161,831 | | 95,349,402 | | 620,095,922 | |
| 0499999. Separate Accounts, Affiliates | | | | | | 18,058,338,517 | | 108,909,920 | | 2,066,177,120 | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | Simsbury, Connecticut | AMCO/G | | | 27,903 | 1,054 | 12,162,406 | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | Simsbury, Connecticut | AMCO/I | | | 3,450 | | 129,977 | |
| 0599999. Separate Accounts, Non-Affiliates | | | | | | | | 31,353 | 1,054 | 12,292,383 | |
| 0699999. Total Separate Accounts | | | | | | 18,058,338,517 | | 108,941,274 | 1,054 | 2,078,469,503 | |
| 0799999 - Totals | | | | | | 199,064,628,687 | 19,393,695,496 | 1,875,035,882 | 85,837,336 | 2,078,469,503 | |

# SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Location | 6<br>Type of Reinsurance Assumed | 7<br>Premiums | 8<br>Unearned Premiums | 9<br>Reserve Liability Other Than for Unearned Premiums | 10<br>Reinsurance Payable on Paid and Unpaid Losses | 11<br>Modified Coinsurance Reserve | 12<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 19232 | 36-0719665 | 06/01/1992 | Allstate Insurance Company | Northbrook, Illinois | CO/G | | | 153,527 | | | |
| 70874 | 36-2608394 | 01/01/1991 | Allstate Life Insurance of New York | Hauppauge, New York | OTH/I | 41,052 | 6,866 | 20,273 | 120,572 | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | Jacksonville, Florida | CO/I | 57,630,539 | 419,295 | 16,612,607 | 11,210,701 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | Lincoln, Nebraska | CO/I | 24,692,504 | 6,042,075 | 113,722,080 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | Lincoln, Nebraska | CO/I | 82,316 | | | | | |
| 0199999. Total Affiliates | | | | | | 82,446,411 | 6,468,236 | 130,508,487 | 11,331,272 | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | Brighton, Michigan | CO/I | 623,082 | 85,658 | 1,374,323 | 130,642 | | |
| 71412 | 47-0246511 | 01/01/1990 | Mutual of Omaha Insurance | Omaha, Nebraska | CO/G | 50,762 | | | | | |
| 0299999. Total - Non-Affiliates | | | | | | 673,844 | 85,658 | 1,374,323 | 130,642 | | |
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| 0399999 - Totals | | | | | | 83,120,254 | 6,553,894 | 131,882,810 | 11,461,914 | | |

# SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Location | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | Charleston, South Carolina | | 11,693,648 |
| 0199999. Life and Annuity - Affiliates | | | | | | 11,693,648 |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | Fort Worth, Texas | | 405,846 |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | Fort Worth, Texas | | 3,228,014 |
| 60895 | 35-0145825 | 01/01/1992 | American United Life | Indianapolis, Indiana | 154,573 | |
| 60895 | 35-0145825 | 10/05/2001 | American United Life | Indianapolis, Indiana | 165,866 | 267,500 |
| 68276 | 48-1024691 | 01/15/2001 | Employers Reassurance Corporation | Mission, Kansas | 151,304 | 232,500 |
| 86258 | 13-2572994 | 03/01/1980 | General Re Life Corporation | Stamford, Connecticut | 66,885 | |
| 86258 | 13-2572994 | 01/15/2001 | General Re Life Corporation | Stamford, Connecticut | 95,405 | 17,500 |
| 97071 | 13-3126819 | 08/01/1996 | Generali USA Life Reassurance Co | Kansas City, Missouri | 504,007 | |
| 97071 | 13-3126819 | 10/05/2001 | Generali USA Life Reassurance Co | Kansas City, Missouri | 20,027 | 182,500 |
| 65676 | 35-0472300 | 03/01/1999 | Lincoln National Life Insurance | Fort Wayne, Indiana | 313,546 | 345,000 |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance | Fort Wayne, Indiana | 25,011 | 20,000 |
| 66346 | 58-0828824 | 03/01/1999 | Munich American Reassurance | Atlanta, Georgia | 20,006 | 450,000 |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | Atlanta, Georgia | 375,270 | 501,500 |
| 93572 | 43-1235868 | 10/01/1991 | RGA Reinsurance Company | Chesterfield, Missouri | | 132,617 |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | Chesterfield, Missouri | 154,573 | |
| 93572 | 43-1235868 | 03/01/1999 | RGA Reinsurance Company | Chesterfield, Missouri | 454,420 | 885,000 |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | Chesterfield, Missouri | 245,314 | 278,000 |
| 93572 | 43-1235868 | 01/15/2001 | RGA Reinsurance Company | Chesterfield, Missouri | 216,385 | 345,000 |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | Wilmington, Delaware | | 2,040,777 |
| 90670 | 43-1178580 | 09/09/1987 | Scottish Re Life Corporation | Wilmington, Delaware | 153,004 | |
| 90670 | 43-1178580 | 03/01/1999 | Scottish Re Life Corporation | Wilmington, Delaware | 268,432 | 345,000 |
| 68713 | 84-0499703 | 10/01/1991 | Security Life of Denver | Denver, Colorado | 6,549 | |
| 68713 | 84-0499703 | 09/15/1995 | Security Life of Denver | Denver, Colorado | 371,261 | |
| 68713 | 84-0499703 | 03/01/1999 | Security Life of Denver | Denver, Colorado | 136,155 | 40,000 |
| 68713 | 84-0499703 | 01/01/2000 | Security Life of Denver | Denver, Colorado | 158,659 | 170,000 |
| 82627 | 06-0839705 | 09/01/1998 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | 26,191 | |
| 82627 | 06-0839705 | 03/01/1999 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | 253,434 | 295,000 |
| 82627 | 06-0839705 | 01/01/2000 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | 356,366 | 268,000 |
| 70688 | 36-6071399 | 10/01/1986 | Transamerica Financial Life Insurance | Harrison, New York | 15,157 | |
| 70688 | 36-6071399 | 03/01/1999 | Transamerica Financial Life Insurance | Harrison, New York | 98,048 | 295,000 |
| 70688 | 36-6071399 | 01/01/2000 | Transamerica Financial Life Insurance | Harrison, New York | 291,808 | 359,500 |
| 86231 | 39-0989781 | 12/01/1990 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | | 511,597 |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | 74,529 | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | 185,009 | 16,750 |
| 86231 | 39-0989781 | 01/26/1998 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | 723 | |
| 0299999. Life and Annuity - Non-Affiliates | | | | | 5,357,917 | 11,632,602 |
| 0399999. Totals - Life and Annuity | | | | | 5,357,917 | 23,326,250 |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | Fort Worth, Texas | | 1,011,750 |
| 65676 | 35-0472300 | 01/01/1965 | Lincoln National Life Insurance | Fort Wayne, Indiana | | 1,715 |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | Wilmington, Delaware | | 5,795,400 |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | Fort Worth, Texas | | 5,671,923 |
| 0599999. Accident and Health - Non-Affiliates | | | | | | 12,480,788 |
| 0699999. Totals - Accident and Health | | | | | | 12,480,788 |
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| | | | | | | |
| | | | | | | |
| 0799999 Totals - Life, Annuity and Accident and Health | | | | | 5,357,917 | 35,807,038 |

# SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | Reserve Credit Taken | | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 8 | 9 | | 11 | 12 | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Company | Location | Type of Reinsurance Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 60054 | 06-6033492 | 02/01/1987 | Aetna Life Insurance Company | Hartford, Connecticut | OTH/G | 38,340,812 | 2,864,443 | 2,794,111 | 1,892,597 | | | | |
| 60488 | 25-0598210 | 11/30/1989 | American General Life | Houston, Texas | CO/I | 358,754 | 136,128 | 169,009 | | | | | |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | Fort Worth, Texas | CO/G | 1,165,003,050 | 49,096,886 | 49,499,282 | 17,916,141 | | | | |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | Fort Worth, Texas | CO/I | 105,368,310 | 315,228 | 329,697 | 1,092,642 | 8,079,700 | 8,079,700 | | |
| 60895 | 35-0145825 | 01/01/1992 | American United Life | Indianapolis, Indiana | CO/I | 2,773,750 | 13,696 | 13,663 | 10,479 | | | | |
| 60895 | 35-0145825 | 10/05/2001 | American United Life | Indianapolis, Indiana | CO/I | 796,712,533 | 2,247,126 | 2,723,869 | 1,189,418 | | | | |
| 60895 | 35-0145825 | 01/23/1984 | American United Life | Indianapolis, Indiana | YRT/I | 898,128 | | | 6,991 | | | | |
| 60895 | 35-0145825 | 01/01/1992 | American United Life | Indianapolis, Indiana | YRT/I | 16,785,896 | | | 84,406 | | | | |
| 80659 | 38-0397420 | 01/17/2005 | Canada Life Assurance Company | Lansing, Michigan | YRT/I | 26,577,171 | 61,639 | 47,214 | 187,021 | | | | |
| 80659 | 38-0397420 | 04/04/2008 | Canada Life Assurance Company | Lansing, Michigan | YRT/I | 7,639,230 | 141 | 21 | 1,214 | | | | |
| 62308 | 06-0303370 | 03/01/1962 | Connecticut General Life | Hartford, Connecticut | YRT/I | | | | (106) | | | | |
| 68276 | 48-1024691 | 01/15/2001 | Employers Reassurance Corporation | Mission, Kansas | CO/I | 1,111,396,872 | 3,596,879 | 4,331,758 | 1,687,085 | | | | |
| 68276 | 48-1024691 | 03/01/1999 | Employers Reassurance Corporation | Mission, Kansas | YRT/I | 17,155,232 | 57,132 | 61,953 | 31,908 | | | | |
| 86258 | 13-2572994 | 01/15/2001 | General Re Life Corporation | Stamford, Connecticut | CO/I | 451,279,369 | 1,451,277 | 1,659,854 | 546,852 | | | | |
| 86258 | 13-2572994 | 12/01/1971 | General Re Life Corporation | Stamford, Connecticut | YRT/I | 3,641,874 | 61,835 | 79,996 | 151,317 | | | | |
| 86258 | 13-2572994 | 03/01/1980 | General Re Life Corporation | Stamford, Connecticut | YRT/I | 20,245,655 | 174,147 | 196,715 | 415,978 | | | | |
| 86258 | 13-2572994 | 12/01/1989 | General Re Life Corporation | Stamford, Connecticut | YRT/I | 7,361,747 | 46,211 | 61,510 | 73,301 | | | | |
| 97071 | 13-3126819 | 01/01/1990 | Generali USA Life Reassurance Co | Kansas City, Missouri | CO/I | 2,119,542 | 35,302 | 47,779 | 2,935 | | | | |
| 97071 | 13-3126819 | 07/01/1994 | Generali USA Life Reassurance Co | Kansas City, Missouri | CO/I | 2,761,924 | 19,274 | 23,013 | 8,992 | | | | |
| 97071 | 13-3126819 | 08/01/1996 | Generali USA Life Reassurance Co | Kansas City, Missouri | CO/I | 44,609,268 | 1,413,064 | 863,883 | 222,896 | | | | |
| 97071 | 13-3126819 | 10/05/2001 | Generali USA Life Reassurance Co | Kansas City, Missouri | CO/I | 731,546,449 | 2,177,237 | 2,649,508 | 1,154,229 | | | | |
| 97071 | 13-3126819 | 07/01/1994 | Generali USA Life Reassurance Co | Kansas City, Missouri | DIS/I | | 757,697 | 868,897 | 146,305 | | | | |
| 97071 | 13-3126819 | 10/01/1991 | Generali USA Life Reassurance Co | Kansas City, Missouri | YRT/I | 15,608,529 | 80,328 | 100,351 | 137,387 | | | | |
| 97071 | 13-3126819 | 05/01/1994 | Generali USA Life Reassurance Co | Kansas City, Missouri | YRT/I | 14,791 | 81 | 320 | (1,520) | | | | |
| 65676 | 35-0472300 | 05/01/1978 | Lincoln National Life Insurance | Fort Wayne, Indiana | CO/I | 890,782 | 235,265 | 209,111 | 2,061 | | | | |
| 65676 | 35-0472300 | 07/01/1991 | Lincoln National Life Insurance | Fort Wayne, Indiana | CO/I | 11,800,000 | 48,824 | 46,868 | 49,440 | | | | |
| 65676 | 35-0472300 | 03/01/1999 | Lincoln National Life Insurance | Fort Wayne, Indiana | CO/I | 1,726,043,298 | 9,124,743 | 9,757,110 | 1,643,854 | | | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance | Fort Wayne, Indiana | CO/I | 178,166,456 | 686,605 | 884,797 | 563,554 | | | | |
| 65676 | 35-0472300 | 04/01/1977 | Lincoln National Life Insurance | Fort Wayne, Indiana | YRT/I | 96,534 | 1,239 | 1,036 | 2,280 | | | | |
| 65676 | 35-0472300 | 06/01/1983 | Lincoln National Life Insurance | Fort Wayne, Indiana | YRT/I | 121,247,373 | 813,147 | 829,225 | 1,758,584 | | | | |
| 65676 | 35-0472300 | 10/01/1985 | Lincoln National Life Insurance | Fort Wayne, Indiana | YRT/I | 581,629 | 6,563 | 5,858 | 1,388 | | | | |
| 65676 | 35-0472300 | 01/01/1987 | Lincoln National Life Insurance | Fort Wayne, Indiana | YRT/I | 41,065,276 | 206,112 | 235,755 | 475,295 | | | | |
| 65676 | 35-0472300 | 10/01/1991 | Lincoln National Life Insurance | Fort Wayne, Indiana | YRT/I | 13,747,354 | 74,588 | 140,072 | 178,060 | | | | |
| 65978 | 13-5581829 | 05/01/1989 | Metropolitan Life Insurance Company | New York, New York | CO/G | | 806,917 | 1,171,717 | | | | | |
| 66346 | 58-0828824 | 07/01/1994 | Munich American Reassurance | Atlanta, Georgia | CO/I | 1,619,833 | 9,824 | 13,203 | 2,346 | | | | |
| 66346 | 58-0828824 | 03/01/1999 | Munich American Reassurance | Atlanta, Georgia | CO/I | 1,831,610,821 | 11,278,965 | 11,468,021 | 2,793,118 | | | | |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | Atlanta, Georgia | CO/I | 3,198,524,141 | 9,908,371 | 10,376,532 | 6,000,304 | | | | |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | Atlanta, Georgia | YRT/I | 1,764,930 | | | 7,640 | | | | |
| 66346 | 58-0828824 | 10/12/2009 | Munich American Reassurance | Atlanta, Georgia | YRT/I | 3,400,000 | | | 3,231 | | | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | Newark, New Jersey | ACO/G | | 827,882,892 | 900,842,643 | 2,196,528 | 32,286,527 | 37,654,640 | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | Newark, New Jersey | ACO/I | | 658,215,220 | 703,862,049 | 6,874,008 | 25,669,673 | 29,420,978 | | |
| 68241 | 22-1211670 | 09/29/1965 | Prudential Insurance Company of America | Newark, New Jersey | YRT/I | 18,121,610 | 4,200 | | 98,825 | | | | |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | Chesterfield, Missouri | CO/I | 2,773,750 | 13,696 | 13,663 | 10,479 | | | | |
| 93572 | 43-1235868 | 07/01/1994 | RGA Reinsurance Company | Chesterfield, Missouri | CO/I | 3,075,310 | 18,321 | 25,097 | 3,942 | | | | |
| 93572 | 43-1235868 | 03/01/1999 | RGA Reinsurance Company | Chesterfield, Missouri | CO/I | 3,991,932,157 | 22,558,187 | 23,607,450 | 4,794,255 | | | | |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | Chesterfield, Missouri | CO/I | 2,364,660,868 | 7,482,107 | 7,613,604 | 4,065,258 | | | | |
| 93572 | 43-1235868 | 01/15/2001 | RGA Reinsurance Company | Chesterfield, Missouri | CO/I | 2,703,392,313 | 8,224,302 | 9,472,822 | 3,821,527 | | | | |
| 93572 | 43-1235868 | 11/01/1987 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 17,919,512 | 123,443 | 165,486 | 146,306 | | | | |
| 93572 | 43-1235868 | 06/01/1988 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 1,928,297 | | | 15,596 | | | | |
| 93572 | 43-1235868 | 08/01/1989 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 7,993,525 | 99,668 | 88,127 | 102,782 | | | | |
| 93572 | 43-1235868 | 07/01/1991 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 630,000 | 31,066 | 27,925 | | | | | |
| 93572 | 43-1235868 | 10/01/1991 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 29,379,204 | 219,029 | 223,963 | 318,268 | | | | |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 16,785,896 | | | 84,406 | | | | |
| 93572 | 43-1235868 | 05/01/1994 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 14,791 | 81 | 320 | (1,520) | | | | |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 1,764,930 | | | 7,640 | | | | |
| 93572 | 43-1235868 | 05/05/2003 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 353,950 | 12,133 | 10,457 | 1,433 | | | | |

# SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | Reserve Credit Taken | | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 8 | 9 | | 11 | 12 | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Company | Location | Type of Reinsurance Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 93572 | 43-1235868 | 01/17/2005 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 25,114,554 | 61,639 | 47,214 | 179,025 | | | | |
| 93572 | 43-1235868 | 04/04/2008 | RGA Reinsurance Company | Chesterfield, Missouri | YRT/I | 7,639,230 | 141 | 21 | 1,208 | | | | |
| 87017 | 62-1003368 | 02/15/2000 | SCOR Global Life Reinsurance Company of Texas | Plano, Texas | YRT/I | 1,764,930 | | | 7,640 | | | | |
| 87017 | 62-1003368 | 10/12/2009 | SCOR Global Life Reinsurance Company of Texas | Plano, Texas | YRT/I | 3,300,000 | 2,985 | | 2,992 | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish RE (U.S.) Inc. | Wilmington, Delaware | CO/G | 1,577,986,500 | 38,850,458 | 40,289,377 | 19,646,962 | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish RE (U.S.) Inc. | Wilmington, Delaware | CO/I | 181,260,000 | 324,102 | 366,327 | 1,429,775 | 6,801,471 | 9,258,044 | | |
| 90670 | 43-1178580 | 07/01/1991 | Scottish Re Life Corporation | Wilmington, Delaware | CO/I | 7,366,646 | 97,954 | 89,852 | 219,817 | | | | |
| 90670 | 43-1178580 | 04/01/1994 | Scottish Re Life Corporation | Wilmington, Delaware | CO/I | 16,953,260 | 95,459 | 92,776 | 68,697 | | | | |
| 90670 | 43-1178580 | 04/01/1995 | Scottish Re Life Corporation | Wilmington, Delaware | CO/I | 1,439,626 | 8,348 | 11,917 | 2,332 | | | | |
| 90670 | 43-1178580 | 09/01/1996 | Scottish Re Life Corporation | Wilmington, Delaware | CO/I | 11,570,720 | 55,916 | 65,463 | 11,999 | | | | |
| 90670 | 43-1178580 | 03/01/1999 | Scottish Re Life Corporation | Wilmington, Delaware | CO/I | 1,645,772,193 | 8,917,363 | 9,376,678 | 1,917,951 | | | | |
| 90670 | 43-1178580 | 09/09/1987 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 40,238,158 | 176,315 | 190,489 | 339,891 | | | | |
| 90670 | 43-1178580 | 05/01/1988 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 868,392 | 4,762 | 4,338 | 8,284 | | | | |
| 90670 | 43-1178580 | 07/01/1991 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 15,078,107 | 147,732 | 155,415 | 189,079 | | | | |
| 90670 | 43-1178580 | 10/01/1991 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 17,352,147 | 102,382 | 101,502 | 151,099 | | | | |
| 90670 | 43-1178580 | 05/01/1994 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 323,872 | 1,245 | 1,385 | 975 | | | | |
| 90670 | 43-1178580 | 09/01/1996 | Scottish Re Life Corporation | Wilmington, Delaware | YRT/I | 66,523,802 | 378,314 | 402,641 | 540,151 | | | | |
| 68713 | 84-0499703 | 03/01/1999 | Security Life of Denver | Denver, Colorado | CO/I | 250,714,308 | 1,481,873 | 2,679,544 | (1,356,033) | | | | |
| 68713 | 84-0499703 | 01/01/2000 | Security Life of Denver | Denver, Colorado | CO/I | 646,567,688 | 1,847,592 | 2,433,275 | 1,236,102 | | | | |
| 68713 | 84-0499703 | 10/01/1991 | Security Life of Denver | Denver, Colorado | YRT/I | 11,309,767 | 60,975 | 96,778 | 75,377 | | | | |
| 68713 | 84-0499703 | 12/01/1993 | Security Life of Denver | Denver, Colorado | YRT/I | 8,446,662 | 90,297 | 90,865 | 51,505 | | | | |
| 68713 | 84-0499703 | 05/01/1994 | Security Life of Denver | Denver, Colorado | YRT/I | 86,733 | 378 | 594 | (1,113) | | | | |
| 68713 | 84-0499703 | 09/15/1995 | Security Life of Denver | Denver, Colorado | YRT/I | 45,588,590 | 414,999 | 425,232 | 347,826 | | | | |
| 82627 | 06-0839705 | 03/01/1999 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | CO/I | 1,349,270,921 | 7,612,085 | 8,115,991 | 1,484,869 | | | | |
| 82627 | 06-0839705 | 01/01/2000 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | CO/I | 1,754,049,652 | 5,988,349 | 6,030,664 | 3,308,515 | | | | |
| 82627 | 06-0839705 | 10/02/1967 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 1,451,446 | 7,392 | 6,790 | 9,333 | | | | |
| 82627 | 06-0839705 | 01/01/1979 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 1,194,566 | 14,260 | 12,801 | 35,135 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 14,156,965 | 76,655 | 85,525 | 256,272 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 18,899,320 | 223,677 | 251,814 | 46,261 | | | | |
| 82627 | 06-0839705 | 12/01/1989 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 21,853,807 | 121,519 | 125,675 | 239,523 | | | | |
| 82627 | 06-0839705 | 10/01/1991 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 15,658,330 | 85,721 | 95,228 | 138,454 | | | | |
| 82627 | 06-0839705 | 01/01/1992 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 1,308,700 | 5,873 | 5,141 | 20,420 | | | | |
| 82627 | 06-0839705 | 09/01/1998 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 267,158 | 4,884 | 4,748 | 196 | | | | |
| 82627 | 06-0839705 | 10/12/2009 | Swiss Re Life & Health America, Inc. | Hartford, Connecticut | YRT/I | 3,300,000 | 2,985 | | 2,931 | | | | |
| 70688 | 36-6071399 | 03/01/1999 | Transamerica Financial Life Insurance | Harrison, New York | CO/I | 1,347,877,616 | 7,607,451 | 8,110,769 | 1,386,906 | | | | |
| 70688 | 36-6071399 | 01/01/2000 | Transamerica Financial Life Insurance | Harrison, New York | CO/I | 3,136,243,857 | 9,889,855 | 10,916,659 | 5,091,810 | | | | |
| 70688 | 36-6071399 | 10/01/1986 | Transamerica Financial Life Insurance | Harrison, New York | YRT/I | 17,674,562 | 201,197 | 207,071 | 72,159 | | | | |
| 70688 | 36-6071399 | 01/01/1987 | Transamerica Financial Life Insurance | Harrison, New York | YRT/I | 1,845,982 | 3,027 | 2,386 | 35,520 | | | | |
| 70688 | 36-6071399 | 06/01/1987 | Transamerica Financial Life Insurance | Harrison, New York | YRT/I | 68,952,828 | 516,007 | 588,589 | 687,639 | | | | |
| 70688 | 36-6071399 | 08/01/1989 | Transamerica Financial Life Insurance | Harrison, New York | YRT/I | 63,322,274 | 852,597 | 785,477 | 1,461,595 | | | | |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | ACO/G | | 8,367,326 | 9,363,338 | 8,407 | | | | |
| 86231 | 39-0989781 | 01/26/1998 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | ACO/G | | 224,875 | 362,132 | 357,395 | | | | |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | ACO/I | | 3,076,589 | 3,534,342 | 115,825 | | | | |
| 86231 | 39-0989781 | 01/26/1998 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | ACO/I | | 35,089 | 49,538 | 1,225 | | | | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | YRT/G | 8,134,180 | 145,397 | 155,367 | 124,042 | | | | |
| 86231 | 39-0989781 | 09/01/1985 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | YRT/I | 20,713,497 | 167,689 | 176,348 | 260,202 | | | | |
| 86231 | 39-0989781 | 12/01/1990 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | YRT/I | 33,903,410 | 601,286 | 607,105 | 247,924 | | | | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | Cedar Rapids, Iowa | YRT/I | 10,538,823 | 338,816 | 357,369 | 594,473 | | | | |
| 0299999. Authorized General Account, Non-Affiliates | | | | | | 33,333,367,205 | 1,721,983,097 | 1,854,487,862 | 104,037,928 | 72,837,371 | 84,413,362 | | |
| 0399999. Total Authorized General Account | | | | | | 33,333,367,205 | 1,721,983,097 | 1,854,487,862 | 104,037,928 | 72,837,371 | 84,413,362 | | |
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | Charleston, South Carolina | CO/G | 32,430,750 | 200,208 | 216,695 | 228,131 | | | | |
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | Charleston, South Carolina | CO/I | 71,320,917,732 | 496,883,510 | 411,319,528 | 160,355,198 | | | | |
| 0499999. Unauthorized General Account, Affiliates | | | | | | 71,353,348,482 | 497,083,718 | 411,536,223 | 160,583,329 | | | | |

# SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | Reserve Credit Taken | | 10 | Outstanding Surplus Relief | | 13 | 14 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 8 | 9 | | 11 | 12 | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Company | Location | Type of Reinsurance Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 0699999. Total Unauthorized General Account | | | | | | 71,353,348,482 | 497,083,718 | 411,536,223 | 160,583,329 | | | | |
| 0799999. Total Authorized and Unauthorized General Account | | | | | | 104,686,715,687 | 2,219,066,816 | 2,266,024,085 | 264,621,256 | 72,837,371 | 84,413,362 | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | Newark, New Jersey | AMCO/G | | | | 4,883,935 | 136,334,227 | 154,985,688 | 3,592,121,251 | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | Newark, New Jersey | AMCO/I | | | | 14,310,792 | 89,963,863 | 101,290,984 | 3,514,258,164 | |
| 0999999. Authorized Separate Accounts, Non-Affiliates | | | | | | | | | 19,194,727 | 226,298,090 | 256,276,672 | 7,106,379,415 | |
| 1099999. Total Authorized Separate Accounts | | | | | | | | | 19,194,727 | 226,298,090 | 256,276,672 | 7,106,379,415 | |
| 1399999. Total Unauthorized Separate Accounts | | | | | | | | | | | | | |
| 1499999. Total Authorized and Unauthorized Separate Accounts | | | | | | | | | 19,194,727 | 226,298,090 | 256,276,672 | 7,106,379,415 | |
| 1599999 - Totals | | | | | | 104,686,715,687 | 2,219,066,816 | 2,266,024,085 | 283,815,984 | 299,135,461 | 340,690,034 | 7,106,379,415 | |

# SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Outstanding Surplus Relief | | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Company | Location | Type | Premiums | Unearned Premiums (Estimated) | Reserve Credit Taken Other than for Unearned Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | Fort Worth, Texas | CO/G | | | 683,546 | | | | |
| 65676 | 35-0472300 | 01/01/1965 | Lincoln National Life Insurance | Fort Wayne, Indiana | CO/I | 348 | 2,424 | 97,283 | | | | |
| 65978 | 13-5581829 | 01/01/1989 | Metropolitan Life Insurance Company | New York, New York | CO/G | | | 964,652 | | | | |
| 70211 | 23-6200031 | 10/01/1987 | Reassure America Life Insurance Company | Fort Wayne, Indiana | CO/I | 1,500 | | | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | Wilmington, Delaware | CO/G | 3,772,878 | | 19,985,741 | 3,291,230 | 4,479,956 | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | Wilmington, Delaware | CO/I | 237,583 | | | | | | |
| 82627 | 06-0839705 | 10/01/1987 | Swiss Re Life & Health America, Inc., | Hartford, Connecticut | CO/I | (337) | | | | | | |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | Fort Worth, Texas | CO/G | 28,770,693 | 2,853,860 | 46,586,084 | 17,280,300 | 17,280,300 | | |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | Fort Worth, Texas | CO/I | 2,364,302 | 214,090 | 4,009,753 | | | | |
| 0299999. Authorized General Account, Non-Affiliates | | | | | | 35,146,967 | 3,070,374 | 72,327,059 | 20,571,530 | 21,760,256 | | |
| 0399999. Total Authorized General Account | | | | | | 35,146,967 | 3,070,374 | 72,327,059 | 20,571,530 | 21,760,256 | | |
| 0699999. Total Unauthorized General Account | | | | | | | | | | | | |
| 0799999. Total Authorized and Unauthorized General Account | | | | | | 35,146,967 | 3,070,374 | 72,327,059 | 20,571,530 | 21,760,256 | | |
| 1099999. Total Authorized Separate Accounts | | | | | | | | | | | | |
| 1399999. Total Unauthorized Separate Accounts | | | | | | | | | | | | |
| 1499999. Total Authorized and Unauthorized Separate Accounts | | | | | | | | | | | | |
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| | | | | | | | | | | | | |
| 1599999 - Totals | | | | | | 35,146,967 | 3,070,374 | 72,327,059 | 20,571,530 | 21,760,256 | | |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total Cols. (5 + 6 + 7) | 9<br>Letters of Credit | 10<br>Trust Agreements | 11<br>Funds Deposited by and Withheld from Reinsurers | 12<br>Other | 13<br>Miscellaneous Balances (Credit) | 14<br>Sum of Cols. 9+10+11+12+13 but not in Excess of Col. 8 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | 497,083,718 | 11,693,648 | | 508,777,366 | | 532,166,664 | | | | 508,777,366 |
| 0199999. General Account Life and Annuity - Affiliates | | | | 497,083,718 | 11,693,648 | | 508,777,366 | | 532,166,664 | | | | 508,777,366 |
| 0399999. General Account Totals - Life and Annuity | | | | 497,083,718 | 11,693,648 | | 508,777,366 | | 532,166,664 | | | | 508,777,366 |
| 0699999. General Account Totals - Accident and Health | | | | | | | | | | | | | |
| 0799999. Total - General Account | | | | 497,083,718 | 11,693,648 | | 508,777,366 | | 532,166,664 | | | | 508,777,366 |
| 1099999. Total - Separate Accounts | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | |
| 1199999 - Total | | | | 497,083,718 | 11,693,648 | | 508,777,366 | | 532,166,664 | | | | 508,777,366 |

# SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

| | 1<br>2010 | 2<br>2009 | 3<br>2008 | 4<br>2007 | 5<br>2006 |
|---|---|---|---|---|---|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 318,963 | 357,528 | 453,914 | 733,084 | 1,791,802 |
| 2. Commissions and reinsurance expense allowances | 33,080 | 52,249 | 113,694 | 152,265 | 258,117 |
| 3. Contract claims | 392,058 | 418,533 | 477,921 | 497,595 | 298,325 |
| 4. Surrender benefits and withdrawals for life contracts | 1,013,521 | 865,127 | 1,791,339 | 2,240,710 | 1,143,668 |
| 5. Dividends to policyholders | | | | | |
| 6. Reserve adjustments on reinsurance ceded | (1,176,060) | (1,041,660) | (1,725,983) | (1,822,905) | (874,488) |
| 7. Increase in aggregate reserve for life and accident and health contracts | (46,610) | 573,030 | 435,569 | (73,928) | 988,706 |
| B. BALANCE SHEET ITEMS | | | | | |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 72,503 | 76,430 | 67,775 | 59,231 | 39,821 |
| 9. Aggregate reserves for life and accident and health contracts | 2,294,148 | 2,340,758 | 1,773,650 | 1,338,080 | 1,412,008 |
| 10. Liability for deposit-type contracts | 316 | 611 | 987 | 1,451 | 1,887 |
| 11. Contract claims unpaid | 35,807 | 39,201 | 37,290 | 37,116 | 34,665 |
| 12. Amounts recoverable on reinsurance | 5,358 | 5,075 | 8,061 | 4,967 | 3,966 |
| 13. Experience rating refunds due or unpaid | | | | | |
| 14. Policyholders' dividends (not included in Line 10) | | | | | |
| 15. Commissions and reinsurance expense allowances unpaid | 3,876 | 5,124 | 4,612 | 8,970 | 6,541 |
| 16. Unauthorized reinsurance offset | | | | | |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 17. Funds deposited by and withheld from (F) | | | | | |
| 18. Letters of credit (L) | | | | | |
| 19. Trust agreements (T) | 532,167 | 435,539 | 339,145 | 268,169 | 222,406 |
| 20. Other (O) | | | | | |

# SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 51,571,291,581 | 827,520 | 51,572,119,101 |
| 2. | Reinsurance (Line 16) | 13,045,982 | (13,045,982) | |
| 3. | Premiums and considerations (Line 15) | 292,536,858 | 72,503,336 | 365,040,194 |
| 4. | Net credit for ceded reinsurance | XXX | 1,794,475,729 | 1,794,475,729 |
| 5. | All other admitted assets (balance) | 963,741,804 | 4,827,534 | 968,569,338 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 52,840,616,225 | 1,859,588,137 | 54,700,204,362 |
| 7. | Separate Account assets (Line 27) | 5,922,393,867 | 40,069,888 | 5,962,463,755 |
| 8. | Total assets (Line 28) | 58,763,010,092 | 1,899,658,025 | 60,662,668,117 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 42,581,370,362 | 2,294,148,473 | 44,875,518,835 |
| 10. | Liability for deposit-type contracts (Line 3) | 5,674,526,940 | 315,772 | 5,674,842,713 |
| 11. | Claim reserves (Line 4) | 131,252,864 | 35,807,038 | 167,059,901 |
| 12. | Policyholder dividends/reserves (Lines 5 through 7) | 97,771 | | 97,771 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 3,626,299 | 1,574,616 | 5,200,915 |
| 14. | Other contract liabilities (Line 9) | 133,320,520 | 8,630,936 | 141,951,456 |
| 15. | Reinsurance in unauthorized companies (Line 24.02) | | | |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03) | | | |
| 17. | All other liabilities (balance) | 977,284,371 | (480,888,698) | 496,395,673 |
| 18. | Total liabilities excluding Separate Accounts (Line 26) | 49,501,479,126 | 1,859,588,137 | 51,361,067,263 |
| 19. | Separate Account liabilities (Line 27) | 5,922,393,867 | 40,069,888 | 5,962,463,755 |
| 20. | Total liabilities (Line 28) | 55,423,872,993 | 1,899,658,025 | 57,323,531,018 |
| 21. | Capital & surplus (Line 38) | 3,339,137,098 | XXX | 3,339,137,098 |
| 22. | Total liabilities, capital & surplus (Line 39) | 58,763,010,092 | 1,899,658,025 | 60,662,668,117 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 23. | Contract reserves | 2,294,148,473 | | |
| 24. | Claim reserves | 35,807,038 | | |
| 25. | Policyholder dividends/reserves | | | |
| 26. | Premium & annuity considerations received in advance | 1,574,616 | | |
| 27. | Liability for deposit-type contracts | 315,772 | | |
| 28. | Other contract liabilities | 8,630,936 | | |
| 29. | Reinsurance ceded assets | 13,045,982 | | |
| 30. | Other ceded reinsurance recoverables | (45,724,942) | | |
| 31. | Total ceded reinsurance recoverables | 2,307,797,875 | | |
| 32. | Premiums and considerations | 72,503,336 | | |
| 33. | Reinsurance in unauthorized companies | | | |
| 34. | Funds held under reinsurance treaties with unauthorized reinsurers | | | |
| 35. | Other ceded reinsurance payables/offsets | 440,818,810 | | |
| 36. | Total ceded reinsurance payable/offsets | 513,322,146 | | |
| 37. | Total net credit for ceded reinsurance | 1,794,475,729 | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

| States, Etc. | | 1 Active Status | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 Life Insurance Premiums | 3 Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | L | 8,656,202 | 1,093,839 | 727,587 | | 10,477,629 | |
| 2. Alaska | AK | L | 1,661,105 | 82,051 | 123,888 | | 1,867,044 | |
| 3. Arizona | AZ | L | 10,393,008 | 3,365,907 | 544,386 | | 14,303,301 | |
| 4. Arkansas | AR | L | 3,840,127 | 553,375 | 583,674 | | 4,977,176 | |
| 5. California | CA | L | 71,336,018 | 16,441,714 | 4,859,961 | | 92,637,693 | 60,000 |
| 6. Colorado | CO | L | 7,499,644 | 2,927,882 | 479,567 | | 10,907,093 | |
| 7. Connecticut | CT | L | 8,839,298 | 2,137,052 | 409,457 | | 11,385,807 | |
| 8. Delaware | DE | L | 1,496,890 | 1,187,952 | 99,136 | | 2,783,978 | |
| 9. District of Columbia | DC | L | 465,520 | 673,476 | 52,333 | | 1,191,329 | |
| 10. Florida | FL | L | 42,490,988 | 15,304,383 | 4,371,510 | | 62,166,881 | |
| 11. Georgia | GA | L | 20,804,714 | 1,288,524 | 1,496,362 | | 23,589,600 | |
| 12. Hawaii | HI | L | 3,153,861 | 1,235,729 | 441,235 | | 4,830,826 | |
| 13. Idaho | ID | L | 1,827,049 | 1,921,060 | 153,079 | | 3,901,189 | |
| 14. Illinois | IL | L | 45,795,344 | 9,228,078 | 1,559,309 | | 56,582,731 | |
| 15. Indiana | IN | L | 14,218,504 | 2,226,277 | 702,777 | | 17,147,558 | |
| 16. Iowa | IA | L | 1,970,823 | 1,345,778 | 204,471 | | 3,521,072 | |
| 17. Kansas | KS | L | 2,896,678 | 653,520 | 315,380 | | 3,865,578 | |
| 18. Kentucky | KY | L | 9,748,311 | 3,588,047 | 662,220 | | 13,998,578 | |
| 19. Louisiana | LA | L | 14,600,089 | 3,520,538 | 747,620 | | 18,868,246 | 98,988 |
| 20. Maine | ME | L | 1,763,596 | 170,743 | 88,606 | | 2,022,945 | |
| 21. Maryland | MD | L | 14,850,985 | 3,490,812 | 597,707 | | 18,939,504 | |
| 22. Massachusetts | MA | L | 4,301,188 | 425,361 | 748,113 | | 5,474,662 | |
| 23. Michigan | MI | L | 21,469,438 | 8,465,154 | 879,240 | | 30,813,832 | |
| 24. Minnesota | MN | L | 4,308,828 | 4,456,699 | 427,228 | | 9,192,755 | |
| 25. Mississippi | MS | L | 5,313,765 | 766,146 | 443,688 | | 6,523,599 | |
| 26. Missouri | MO | L | 6,113,998 | 3,479,422 | 760,575 | | 10,353,995 | 40,541 |
| 27. Montana | MT | L | 1,139,175 | 220,095 | 123,423 | | 1,482,692 | |
| 28. Nebraska | NE | L | 2,048,642 | 58,791,485 | 138,934 | | 60,979,061 | 101,682,821 |
| 29. Nevada | NV | L | 5,541,211 | 967,236 | 290,960 | | 6,799,407 | |
| 30. New Hampshire | NH | L | 2,603,235 | 899,073 | 132,094 | | 3,634,402 | |
| 31. New Jersey | NJ | L | 11,327,254 | 6,761,082 | 1,751,930 | | 19,840,266 | |
| 32. New Mexico | NM | L | 4,325,505 | 209,011 | 282,798 | | 4,817,315 | |
| 33. New York | NY | 0 | 1,790,348 | 1,140,243 | 624,149 | | 3,554,739 | |
| 34. North Carolina | NC | L | 18,138,829 | 2,994,568 | 1,015,546 | | 22,148,943 | |
| 35. North Dakota | ND | L | 389,195 | 114,990 | 59,385 | | 563,569 | |
| 36. Ohio | OH | L | 29,929,831 | 8,321,257 | 1,192,046 | | 39,443,133 | |
| 37. Oklahoma | OK | L | 5,216,707 | 722,515 | 475,029 | | 6,414,251 | |
| 38. Oregon | OR | L | 5,835,391 | 513,451 | 98,337 | | 6,447,179 | |
| 39. Pennsylvania | PA | L | 33,032,906 | 23,380,438 | 2,182,502 | | 58,595,846 | |
| 40. Rhode Island | RI | L | 2,320,056 | 163,978 | 98,321 | | 2,582,356 | |
| 41. South Carolina | SC | L | 8,130,038 | 1,885,199 | 371,385 | | 10,386,623 | |
| 42. South Dakota | SD | L | 532,871 | 1,054,447 | 77,416 | | 1,664,733 | |
| 43. Tennessee | TN | L | 11,227,811 | 1,940,376 | 912,718 | | 14,080,905 | |
| 44. Texas | TX | L | 52,502,343 | 8,668,693 | 2,548,818 | | 63,719,853 | |
| 45. Utah | UT | L | 3,809,409 | 551,790 | 145,689 | | 4,506,888 | |
| 46. Vermont | VT | L | 725,805 | 341,031 | 132,362 | | 1,199,199 | |
| 47. Virginia | VA | L | 18,067,691 | 2,505,969 | 1,536,386 | | 22,110,045 | |
| 48. Washington | WA | L | 12,092,699 | 401,772 | 279,486 | | 12,773,957 | |
| 49. West Virginia | WV | L | 2,628,306 | 829,094 | 204,596 | | 3,661,996 | |
| 50. Wisconsin | WI | L | 5,420,472 | 4,259,304 | 463,240 | | 10,143,016 | |
| 51. Wyoming | WY | L | 771,298 | 23,880 | 83,852 | | 879,029 | |
| 52. American Samoa | AS | N | 760 | | 282 | | 1,042 | |
| 53. Guam | GU | N | 13,553 | | 735 | | 14,289 | |
| 54. Puerto Rico | PR | L | 46,757 | 2,494 | 13,410 | | 62,662 | |
| 55. U.S. Virgin Islands | VI | N | 20,072 | | 3,819 | | 23,890 | |
| 56. Northern Mariana Islands | MP | N | 5,256 | | 86 | | 5,342 | |
| 57. Canada | CN | N | 51,114 | 2,154 | 5,839 | | 59,107 | |
| 58. Aggregate Other Alien | OT | XXX | 480,376 | 1,587,604 | 18,508 | | 2,086,489 | 33,127,647 |
| 59. Subtotal | | (a) 51 | 569,980,887 | 219,282,749 | 37,743,188 | | 827,006,824 | 135,009,997 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | 1,275,731 | | | | 1,275,731 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 571,256,618 | 219,282,749 | 37,743,188 | | 828,282,555 | 135,009,997 |
| 96. Plus reinsurance assumed | | XXX | 1,275,597,800 | 606,564,998 | 82,980,041 | | 1,965,142,839 | 18,940,056 |
| 97 Totals (All Business) | | XXX | 1,846,854,417 | 825,847,747 | 120,723,230 | | 2,793,425,395 | 153,950,052 |
| 98. Less reinsurance ceded | | XXX | 259,064,563 | 28,748,116 | 35,112,618 | | 322,925,298 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 1,587,789,854 | 797,099,631 | (b) 85,610,611 | | 2,470,500,097 | 153,950,052 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 5801. ARGENTINA | | XXX | 10 | | 201 | | 211 | |
| 5802. AUSTRALIA | | XXX | 8,203 | | 1,184 | | 9,388 | |
| 5803. BARBADOS | | XXX | | 1,534,471 | | | 1,534,471 | 33,127,647 |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | | XXX | 472,163 | 53,133 | 17,123 | | 542,419 | |
| 5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | XXX | 480,376 | 1,587,604 | 18,508 | | 2,086,489 | 33,127,647 |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Ordinary insurance and annuity considerations are allocated to the address of the policy owner. For group policies and contracts covering less than 500 lives, premiums or considerations are allocated to the state in which the employees are principally located, or in which the principal office of the creditor group policyholder is located. For such policies and contracts covering 500 lives or more, the premium or considerations are allocated according to the locations of various employees, or the locations and volume of business of the various agencies of the creditor group policyholders.

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

# SCHEDULE T - PART 2

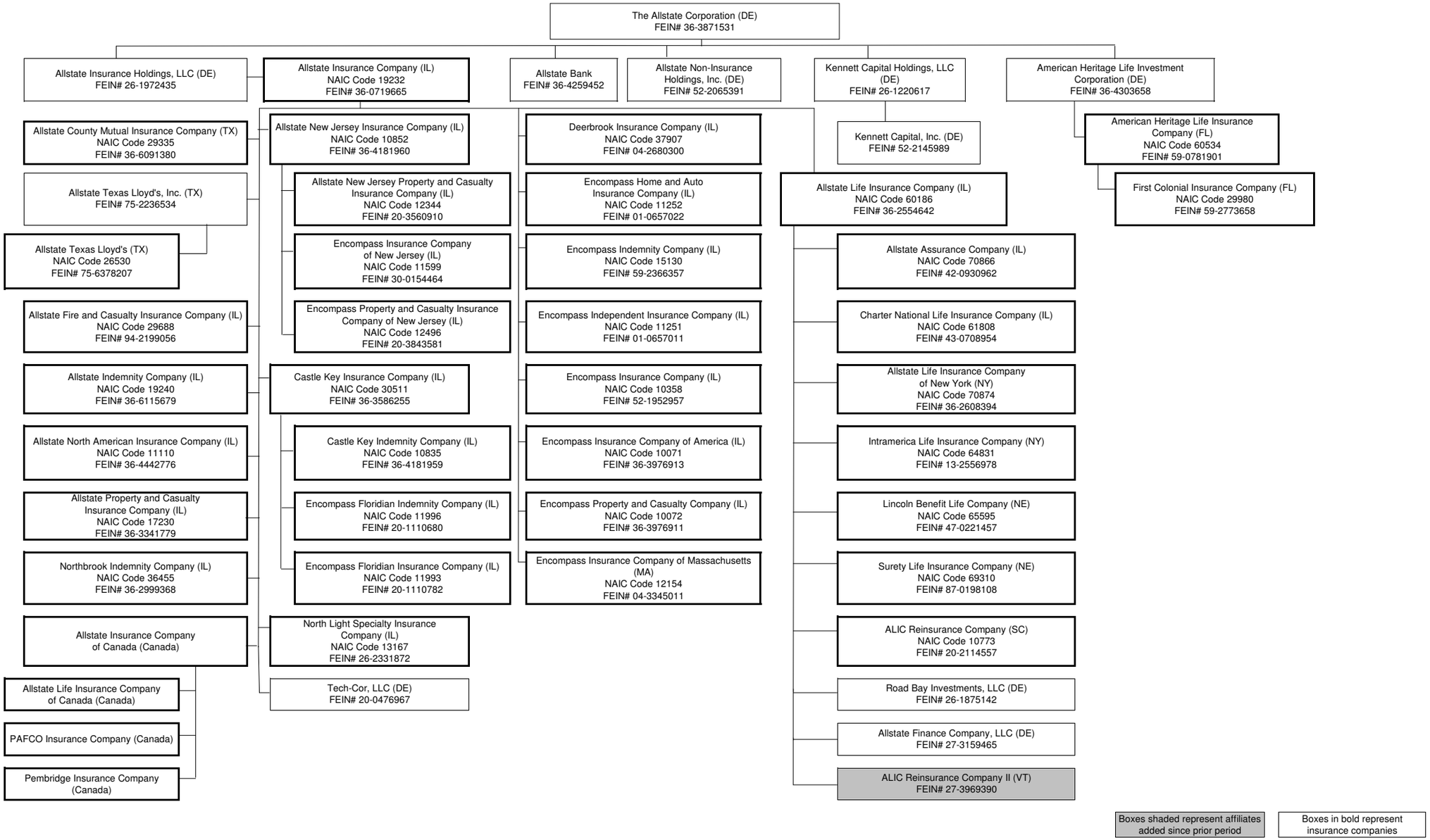
## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc. | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. Alabama | AL | 8,656,202 | 1,093,839 | | 24,183 | | 9,774,225 |
| 2. Alaska | AK | 1,661,105 | 82,051 | | 2,143 | | 1,745,300 |
| 3. Arizona | AZ | 10,393,008 | 3,365,907 | | 89,682 | | 13,848,597 |
| 4. Arkansas | AR | 3,840,127 | 553,375 | | 2,875 | | 4,396,377 |
| 5. California | CA | 71,336,018 | 16,441,714 | | 57,970 | 60,000 | 87,895,703 |
| 6. Colorado | CO | 7,499,644 | 2,927,882 | | 63,615 | | 10,491,141 |
| 7. Connecticut | CT | 8,839,298 | 2,137,052 | | 4,314 | | 10,980,664 |
| 8. Delaware | DE | 1,496,890 | 1,187,952 | | 8,213 | | 2,693,055 |
| 9. District of Columbia | DC | 465,520 | 673,476 | | 2,207 | | 1,141,203 |
| 10. Florida | FL | 42,490,988 | 15,304,383 | | 290,175 | | 58,085,546 |
| 11. Georgia | GA | 20,804,714 | 1,288,524 | | 37,077 | | 22,130,315 |
| 12. Hawaii | HI | 3,153,861 | 1,235,729 | | 17,463 | | 4,407,054 |
| 13. Idaho | ID | 1,827,049 | 1,921,060 | | 7,696 | | 3,755,805 |
| 14. Illinois | IL | 45,795,344 | 9,228,078 | | 284,559 | | 55,307,981 |
| 15. Indiana | IN | 14,218,504 | 2,226,277 | | 55,742 | | 16,500,523 |
| 16. Iowa | IA | 1,970,823 | 1,345,778 | | | | 3,316,601 |
| 17. Kansas | KS | 2,896,678 | 653,520 | | 9,324 | | 3,559,521 |
| 18. Kentucky | KY | 9,748,311 | 3,588,047 | | 41,624 | | 13,377,983 |
| 19. Louisiana | LA | 14,600,089 | 3,520,538 | | 33,808 | 98,988 | 18,253,423 |
| 20. Maine | ME | 1,763,596 | 170,743 | | 5,846 | | 1,940,185 |
| 21. Maryland | MD | 14,850,985 | 3,490,812 | | 27,696 | | 18,369,493 |
| 22. Massachusetts | MA | 4,301,188 | 425,361 | | 85,077 | | 4,811,627 |
| 23. Michigan | MI | 21,469,438 | 8,465,154 | | 147,661 | | 30,082,253 |
| 24. Minnesota | MN | 4,308,828 | 4,456,699 | | 6,164 | | 8,771,691 |
| 25. Mississippi | MS | 5,313,765 | 766,146 | | 9,249 | | 6,089,161 |
| 26. Missouri | MO | 6,113,998 | 3,479,422 | | 97,165 | 40,541 | 9,731,126 |
| 27. Montana | MT | 1,139,175 | 220,095 | | 1,133 | | 1,360,402 |
| 28. Nebraska | NE | 2,048,642 | 58,791,485 | | 7,862 | 101,682,821 | 162,530,810 |
| 29. Nevada | NV | 5,541,211 | 967,236 | | 17,670 | | 6,526,117 |
| 30. New Hampshire | NH | 2,603,235 | 899,073 | | 6,371 | | 3,508,679 |
| 31. New Jersey | NJ | 11,327,254 | 6,761,082 | | 113,385 | | 18,201,720 |
| 32. New Mexico | NM | 4,325,505 | 209,011 | | 14,164 | | 4,548,681 |
| 33. New York | NY | 1,790,348 | 1,140,243 | | 6,895 | | 2,937,485 |
| 34. North Carolina | NC | 18,138,829 | 2,994,568 | | 59,146 | | 21,192,543 |
| 35. North Dakota | ND | 389,195 | 114,990 | | | | 504,184 |
| 36. Ohio | OH | 29,929,831 | 8,321,257 | | 186,924 | | 38,438,012 |
| 37. Oklahoma | OK | 5,216,707 | 722,515 | | 36,228 | | 5,975,450 |
| 38. Oregon | OR | 5,835,391 | 513,451 | | 8,664 | | 6,357,506 |
| 39. Pennsylvania | PA | 33,032,906 | 23,380,438 | | 231,404 | | 56,644,748 |
| 40. Rhode Island | RI | 2,320,056 | 163,978 | | 9,673 | | 2,493,707 |
| 41. South Carolina | SC | 8,130,038 | 1,885,199 | | 18,623 | | 10,033,860 |
| 42. South Dakota | SD | 532,871 | 1,054,447 | | 2,528 | | 1,589,846 |
| 43. Tennessee | TN | 11,227,811 | 1,940,376 | | 87,596 | | 13,255,783 |
| 44. Texas | TX | 52,502,343 | 8,668,693 | | 210,498 | | 61,381,533 |
| 45. Utah | UT | 3,809,409 | 551,790 | | 19,008 | | 4,380,207 |
| 46. Vermont | VT | 725,805 | 341,031 | | 6,867 | | 1,073,703 |
| 47. Virginia | VA | 18,067,691 | 2,505,969 | | 113,337 | | 20,686,996 |
| 48. Washington | WA | 12,092,699 | 401,772 | | 22,059 | | 12,516,530 |
| 49. West Virginia | WV | 2,628,306 | 829,094 | | 1,633 | | 3,459,034 |
| 50. Wisconsin | WI | 5,420,472 | 4,259,304 | | 34,604 | | 9,714,380 |
| 51. Wyoming | WY | 771,298 | 23,880 | | 4,562 | | 799,740 |
| 52. American Samoa | AS | 760 | | | | | 760 |
| 53. Guam | GU | 13,553 | | | | | 13,553 |
| 54. Puerto Rico | PR | 46,757 | 2,494 | | | | 49,252 |
| 55. U.S. Virgin Islands | VI | 20,072 | | | | | 20,072 |
| 56. Northern Mariana Islands | MP | 5,256 | | | | | 5,256 |
| 57. Canada | CN | 51,114 | 2,154 | | | | 53,268 |
| 58. Aggregate Other Alien | OT | 480,376 | 1,587,604 | | | 33,127,647 | 35,195,627 |
| 59. Total | | 569,980,887 | 219,282,749 | | 2,632,361 | 135,009,997 | 926,905,994 |

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

## PART 1 – ORGANIZATIONAL CHART



# SCHEDULE Y

# PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| NAIC Company Code | Federal ID Number | Names of Insurers and Parent, Subsidiaries or Affiliates | Shareholder Dividends | Capital Contributions | Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | Management Agreements and Service Contracts | Income/ (Disbursements) Incurred Under Reinsurance Agreements | * | Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | Totals | Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
| 10073 | 20-2114557 | ALIC Reinsurance Company | | | | | | | | | | (508,777,366) |
| | 27-3969390 | ALIC Reinsurance Company II | | 250,000 | | | | | | | 250,000 | |
| 29335 | 36-6091380 | Allstate County Mutual Insurance Company | | | | | | | | | | 120,367,437 |
| | 27-3159465 | Allstate Finance Company, LLC | | 17,600,000 | | | | | | | 17,600,000 | |
| 29688 | 94-2199056 | Allstate Fire and Casualty Insurance Company | | 15,000,000 | | | (709,183,085) | (1,081,776,269) | | | (1,775,959,354) | 1,404,965,136 |
| 19240 | 36-6115679 | Allstate Indemnity Company | (13,000,000) | | | | (960,139,069) | (1,642,042,230) | | | (2,615,181,299) | 1,953,437,436 |
| | 26-1973466 | Allstate Institutional Advisors, LLC | | (148,502) | | | | | | | (148,502) | |
| 19232 | 36-0719665 | Allstate Insurance Company | (1,260,877,630) | (18,000,000) | | | 2,705,562,150 | 4,400,262,059 | | | 5,826,946,579 | (6,905,312,868) |
| | | Allstate Insurance Company of Canada | 12,518,610 | | | | | | | | 12,518,610 | |
| 60186 | 36-2554642 | Allstate Life Insurance Company | 2,655,807 | (62,855,440) | | | | 631,388,948 | | | 571,189,315 | (16,376,794,377) |
| 70874 | 36-2608394 | Allstate Life Insurance Company of New York | | | | | | | | | | 9,672,458 |
| 10852 | 36-4181960 | Allstate New Jersey Insurance Company | | | | | | | | | | (438,072,425) |
| 12344 | 20-3560910 | Allstate New Jersey Property and Casualty Insurance Company | | | | | | | | | | 263,396,213 |
| 17230 | 36-3341779 | Allstate Property and Casualty Insurance Company | | | | | (1,036,239,996) | (1,443,994,526) | | | (2,480,234,522) | 2,585,435,255 |
| 26530 | 75-6378207 | Allstate Texas Lloyd's, Inc. | | | | | | (232,449,034) | | | (232,449,034) | 95,257,265 |
| 60534 | 59-0781901 | American Heritage Life Insurance Company | (24,000,000) | | | | | | | | (24,000,000) | 261,832,582 |
| 10835 | 36-4181959 | Castle Key Indemnity Company | | | | | | | | | | 13,575,105 |
| 30511 | 36-3586255 | Castle Key Insurance Company | | | | | | | | | | (17,818,169) |
| 61808 | 43-0708954 | Charter National Life Insurance Company | | | | | | | | | | 30,082,307 |
| 37907 | 04-2680300 | Deerbrook Insurance Company | | | | | | | | | | 18,599,973 |
| 11996 | 20-1110680 | Encompass Floridian Indemnity Company | | | | | | | | | | 4,882,285 |
| 11993 | 20-1110782 | Encompass Floridian Insurance Company | | | | | | | | | | 12,447,093 |
| 11252 | 01-0657022 | Encompass Home and Auto Insurance Company | | | | | | | | | | 64,444,284 |
| 15130 | 59-2366357 | Encompass Indemnity Company | | | | | | | | | | 237,746,905 |
| 11251 | 01-0657011 | Encompass Independent Insurance Company | | | | | | | | | | 2,770,377 |
| 10358 | 52-1952957 | Encompass Insurance Company | (2,400,000) | | | | | | | | (2,400,000) | 44,248,249 |
| 10071 | 36-3976913 | Encompass Insurance Company of America | (1,200,000) | | | | | | | | (1,200,000) | 212,192,469 |
| 12154 | 04-3345011 | Encompass Insurance Company of Massachusetts | | | | | | | | | | 27,046,053 |
| 11599 | 30-0154464 | Encompass Insurance Company of New Jersey | | | | | | | | | | 157,862,428 |
| 10072 | 36-3976911 | Encompass Property and Casualty Company | | | | | | | | | | 45,601,855 |
| 12496 | 20-3843581 | Encompass Property and Casualty Insurance Company of New Jersey | | | | | | | | | | 16,813,784 |
| 29980 | 59-2773658 | First Colonial Insurance Company | | | | | | | | | | (1,657,289) |
| 65595 | 47-0221457 | Lincoln Benefit Life Company | | | | | | (631,388,948) | | | (631,388,948) | 16,120,380,316 |
| 13167 | 26-2331872 | North Light Specialty Insurance Company | | | | | | | | | | 294,011 |
| 36455 | 36-2999368 | Northbrook Indemnity Company | (2,300,000) | | | | | | | | (2,300,000) | 81,630,665 |
| | | PAFCO Insurance Company | (15,407,520) | | | | | | | | (15,407,520) | |
| | | Pembridge Insurance Company | (17,333,460) | | | | | | | | (17,333,460) | |
| | 26-1875142 | Road Bay Investments, LLC | (1,455,807) | 45,153,942 | | | | | | | 43,698,135 | |

# SCHEDULE Y

# PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

| 1<br>NAIC Company Code | 2<br>Federal ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 69310 | 87-0198108 | Surety Life Insurance Company | (1,200,000) | | | | | | | | (1,200,000) | 463,450,553 |
| | 20-0476967 | Tech-Cor, LLC | | 3,000,000 | | | | | | | 3,000,000 | |
| | 36-3871531 | The Allstate Corporation | 1,324,000,000 | | | | | | | | 1,324,000,000 | |
| 9999999 Control Totals | | | | | | | | | XXX | | | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

| | | Responses |
|---|---|---|
| | **MARCH FILING** | |
| 1. | Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? | YES |
| 2. | Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? | YES |
| 3. | Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? | YES |
| 4. | Will an actuarial opinion be filed by March 1? | YES |
| | **APRIL FILING** | |
| 5. | Will Management's Discussion and Analysis be filed by April 1? | YES |
| 6. | Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 7. | Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1? | YES |
| 8. | Will the Supplemental Investment Risks Interrogatories be filed by April 1? | YES |
| | **JUNE FILING** | |
| 9. | Will an audited financial report be filed by June 1? | YES |
| 10. | Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? | YES |
| | **AUGUST FILING** | |
| 11. | Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1? | YES |

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

| | | |
|---|---|---|
| | **MARCH FILING** | |
| 12. | Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? | NO |
| 13. | Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? | NO |
| 14. | Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? | NO |
| 15. | Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 16. | Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 17. | Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 18. | Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 19. | Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 20. | Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | SEE EXPLANATION |
| 21. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 22. | Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1? | SEE EXPLANATION |
| 23. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | SEE EXPLANATION |
| 24. | Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 25. | Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 26. | Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? | YES |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

| | | |
|---|---|---|
| 27. | Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? | SEE EXPLANATION |
| 28. | Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? | NO |
| 29. | Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 30. | Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 31. | Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 32. | Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? | YES |
| 33. | Will the Worker's Compensation Carve-Out Supplement be filed by March 1? | NO |
| 34. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? | YES |
| 35. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| | **APRIL FILING** | |
| 36. | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | YES |
| 37. | Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? | YES |
| 38. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 39. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? | YES |
| 40. | Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? | YES |
| 41. | Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? | YES |
| 42. | Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? | NO |
| 43. | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the stateof domicile and the NAIC by April 1? | NO |
| | **AUGUST FILING** | |
| 44. | Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? | YES |

Explanations:

12.
13.
14.
15.
18.
19.
20. The Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.
22. The Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 1" methods. The Company uses a "Type 2" method.
23. The Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) will not be filed with the state of domicile and electronically with the NAIC because it is required for policies reserved for under "Type 2a" methods. The Company uses a "Type 2" method.
27. The Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities will not be filed with the state of domicile and electronically with the NAIC because it is only required if the Company takes the additional reduction provided under Section 4C of the Standard Nonforfeiture Law for Individual Deferred Annuities; the Company does not take this additional reduction on any of its in force Equity Indexed Annuities.
28.
33.
35.
42.
43.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]




13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]




14. Trusteed Surplus Statement [Document Identifier 490]




15. Participating Opinion for Exhibit 5 [Document Identifier 371]




18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]




19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]




28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]




33. Workers' Compensation Carve-Out Supplement [Document Identifier 495]




35. Medicare Part D Coverage Supplement [Document Identifier 365]




42. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]




43. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | | Current Year | | | Prior Year |
|---|---|---|---|---|---|
| | | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 2504. | Customer receivable | 467,350 | 467,350 | | |
| 2505. | Negative interest maintenance reserve | 523,924,028 | 523,924,028 | | |
| 2506. | Prepaid commissions | 39,117,347 | 39,117,347 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 563,508,725 | 563,508,725 | | |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2504. | Swap collateral | 4,100,940 | 167,736,938 |
| 2505. | Deferred fee income | 3,594,031 | 3,891,067 |
| 2506. | Discontinued operations | 213,354 | 234,311 |
| 2507. | Mortgage lending collateral | 2,141 | 381,247 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 7,910,466 | 172,243,563 |

Additional Write-ins for Summary of Operations Line 8.3

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 08.304. | Allocated share of loss on sale of fixed assets | (128,902) | (1,512,008) |
| 08.397. | Summary of remaining write-ins for Line 8.3 from overflow page | (128,902) | (1,512,008) |

Additional Write-ins for Exhibit 2 Line 9.3

| | | Insurance | | | | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | Accident and Health | | 4 | | |
| | | Life | 2<br>Cost Containment | 3<br>All Other | All Other Lines of Business | Investment | Total |
| 09.304. | Expenses ceded to subsidiaries | (29,097,781) | | | | | (29,097,781) |
| 09.397. | Summary of remaining write-ins for Line 9.3 from overflow page | (29,097,781) | | | | | (29,097,781) |

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 2504. | Accounts receivable | 48,551 | 361,559 | 313,008 |
| 2505. | Premium tax recoverable | 14,542 | 45,117 | 30,575 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 63,093 | 406,676 | 343,583 |

Additional Write-ins for Schedule T Line 58

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | States, Etc. | Active Status | 2<br>Life Insurance Premiums | 3<br>Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 5804. | BELGIUM | XXX | 1,557 | | 29 | | 1,586 | |
| 5805. | BULGARIA | XXX | 72 | | | | 72 | |
| 5806. | BELIZE | XXX | | | 120 | | 120 | |
| 5807. | BERMUDA | XXX | 244 | | 259 | | 504 | |
| 5808. | BRAZIL | XXX | | 44,741 | 489 | | 45,230 | |
| 5809. | BAHAMAS | XXX | | | 128 | | 128 | |
| 5810. | BOLIVIA | XXX | | | 109 | | 109 | |
| 5811. | COLOMBIA | XXX | 625 | | 25 | | 650 | |
| 5812. | CHINA | XXX | 1,181 | | 341 | | 1,522 | |
| 5813. | CHILE | XXX | 3 | | 33 | | 36 | |
| 5814. | COSTA RICA | XXX | 454 | | | | 454 | |
| 5815. | CAPE VERDE | XXX | | | 65 | | 65 | |
| 5816. | ECUADOR | XXX | | | 216 | | 216 | |
| 5817. | EGYPT | XXX | 21 | | 64 | | 86 | |
| 5818. | ENGLAND | XXX | 3,322 | | 90 | | 3,412 | |
| 5819. | FINLAND | XXX | 118 | | | | 118 | |
| 5820. | FIJI | XXX | | | 118 | | 118 | |
| 5821. | FRANCE | XXX | 3,760 | | 329 | | 4,088 | |
| 5822. | GHANA | XXX | 235 | | 89 | | 325 | |
| 5823. | GREECE | XXX | 664 | | 347 | | 1,011 | |
| 5824. | GERMANY | XXX | 6,293 | | 2,796 | | 9,088 | |
| 5825. | HONG KONG | XXX | | | 180 | | 180 | |
| 5826. | HONDURAS | XXX | | | 127 | | 127 | |
| 5827. | CROATIA | XXX | | | 157 | | 157 | |
| 5828. | HUNGARY | XXX | 53 | | | | 53 | |
| 5829. | IRELAND | XXX | | | 121 | | 121 | |
| 5830. | INDIA | XXX | 60 | | | | 60 | |
| 5831. | INDONESIA | XXX | | | 103 | | 103 | |
| 5832. | ISRAEL | XXX | 2,297 | | 249 | | 2,546 | |
| 5833. | ITALY | XXX | 406 | | 231 | | 637 | |
| 5834. | JAPAN | XXX | 3,423 | | 176 | | 3,599 | |
| 5835. | KENYA | XXX | | | 67 | | 67 | |
| 5836. | SOUTH KOREA | XXX | 383 | | | | 383 | |
| 5837. | LITHUANIA | XXX | | | 119 | | 119 | |
| 5838. | MALDIVES | XXX | | | 38 | | 38 | |
| 5839. | MEXICO | XXX | 493 | | 656 | | 1,150 | |
| 5840. | NIGERIA | XXX | | | 9 | | 9 | |
| 5841. | NETHERLANDS | XXX | 4,895 | | 302 | | 5,197 | |
| 5842. | NICARAGUA | XXX | 292 | | 45 | | 336 | |
| 5843. | NEW ZEALAND | XXX | 540 | | 86 | | 626 | |
| 5844. | Other Foreign | XXX | 365,705 | | | | 365,705 | |
| 5845. | PHILIPPINES | XXX | 16 | | 120 | | 136 | |
| 5846. | POLAND | XXX | | 1,000 | 119 | | 1,119 | |

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

| States, Etc. | 1<br>Active Status | Direct Business Only<br>Life Contracts<br>2<br>Life Insurance Premiums | 3<br>Annuity Considerations | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 through 5 | 7<br>Deposit-Type Contracts |
|---|---|---|---|---|---|---|---|
| 5847. PERU | XXX | | | 119 | | 119 | |
| 5848. SWITZERLAND | XXX | 3,089 | | 217 | | 3,306 | |
| 5849. RUSSIAN FEDERATION | XXX | 13 | | 65 | | 78 | |
| 5850. SWEDEN | XXX | 490 | 1,992 | 117 | | 2,599 | |
| 5851. SINGAPORE | XXX | | | 53 | | 53 | |
| 5852. SOUTH AFRICA | XXX | 959 | | | | 959 | |
| 5853. THAILAND | XXX | 497 | | 66 | | 563 | |
| 5854. SCOTLAND | XXX | | | 78 | | 78 | |
| 5855. TRINIDAD AND TOBAGO | XXX | | | 66 | | 66 | |
| 5856. TAIWAN | XXX | 64 | | | | 64 | |
| 5857. UNITED KINGDOM | XXX | 6,158 | | 759 | | 6,917 | |
| 5858. ARMY & FLEET POST OFFICE | XXX | 63,779 | 5,400 | 7,035 | | 76,214 | |
| 5897. Summary of remaining write-ins for Line 58 from overflow page | XXX | 472,163 | 53,133 | 17,123 | | 542,419 | |

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 8.3

| | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 | Aggregate of All Other Lines of Business |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (a) | Annuities | Group | Credit (Group and Individual) | Other | |
| 08.304. Allocated share of loss on sale of fixed assets | (128,902) | | (73,226) | (40,366) | | | (922) | (14,207) | (109) | | (73) | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (128,902) | | (73,226) | (40,366) | | | (922) | (14,207) | (109) | | (73) | |

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | |
|---|---|---|---|---|
| | 1<br>Amount | 2<br>Percentage | 3<br>Amount | 4<br>Percentage |
| 1. Bonds: | | | | |
| 1.1 U.S. treasury securities | 1,938,841,210 | 3.760 | 1,938,841,210 | 3.760 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | |
| 1.21 Issued by U.S. government agencies | | | | |
| 1.22 Issued by U.S. government sponsored agencies | 1,792,199,283 | 3.475 | 1,792,199,283 | 3.475 |
| 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 731,665,788 | 1.419 | 731,665,788 | 1.419 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | |
| 1.41 States, territories and possessions general obligations | 116,947,452 | 0.227 | 116,947,452 | 0.227 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 1,421,727,429 | 2.757 | 1,421,727,429 | 2.757 |
| 1.43 Revenue and assessment obligations | 2,582,065,291 | 5.007 | 2,582,065,291 | 5.007 |
| 1.44 Industrial development and similar obligations | 144,252,790 | 0.280 | 144,252,790 | 0.280 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | |
| 1.51 Pass-through securities: | | | | |
| 1.511 Issued or guaranteed by GNMA | 68,012,100 | 0.132 | 68,012,100 | 0.132 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 745,449,216 | 1.445 | 745,449,216 | 1.445 |
| 1.513 All other | | | | |
| 1.52 CMOs and REMICs: | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 790,622,480 | 1.533 | 790,622,480 | 1.533 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | | | |
| 1.523 All other | 220,580,308 | 0.428 | 220,580,308 | 0.428 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 23,457,221,527 | 45.485 | 23,457,221,527 | 45.485 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 6,656,753,017 | 12.908 | 6,656,753,017 | 12.908 |
| 2.3 Affiliated securities | | | | |
| 3. Equity interests: | | | | |
| 3.1 Investments in mutual funds | | | | |
| 3.2 Preferred stocks: | | | | |
| 3.21 Affiliated | | | | |
| 3.22 Unaffiliated | 54,370,132 | 0.105 | 54,370,132 | 0.105 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | |
| 3.31 Affiliated | | | | |
| 3.32 Unaffiliated | 34,310,862 | 0.067 | 34,310,862 | 0.067 |
| 3.4 Other equity securities: | | | | |
| 3.41 Affiliated | 849,526,446 | 1.647 | 849,526,446 | 1.647 |
| 3.42 Unaffiliated | 24,712,926 | 0.048 | 24,712,926 | 0.048 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | |
| 3.51 Affiliated | | | | |
| 3.52 Unaffiliated | | | | |
| 4. Mortgage loans: | | | | |
| 4.1 Construction and land development | | | | |
| 4.2 Agricultural | | | | |
| 4.3 Single family residential properties | | | | |
| 4.4 Multifamily residential properties | | | | |
| 4.5 Commercial loans | 5,786,912,217 | 11.221 | 5,786,912,217 | 11.221 |
| 4.6 Mezzanine real estate loans | 129,430,257 | 0.251 | 129,430,257 | 0.251 |
| 5. Real estate investments: | | | | |
| 5.1 Property occupied by company | | | | |
| 5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt) | | | | |
| 5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt) | | | | |
| 6. Contract loans | 801,452,110 | 1.554 | 801,452,110 | 1.554 |
| 7. Receivables for securities | 30,929,015 | 0.060 | 30,929,015 | 0.060 |
| 8. Cash, cash equivalents and short-term investments | 973,052,184 | 1.887 | 973,052,184 | 1.887 |
| 9. Other invested assets | 2,220,257,539 | 4.305 | 2,220,257,539 | 4.305 |
| 10. Total invested assets | 51,571,291,582 | 100.000 | 51,571,291,582 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | |
|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | |
| 2. | Cost of acquired: | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | |
| 3. | Current year change in encumbrances: | |
| | 3.1 Totals, Part 1, Column 13 | |
| | 3.2 Totals, Part 3, Column 11 | |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | |
| | 6.1 Totals, Part 1, Column 15 | |
| | 6.2 Totals, Part 3, Column 13 | |
| 7. | Deduct current year's other than temporary impairment recognized: | |
| | 7.1 Totals, Part 1, Column 12 | |
| | 7.2 Totals, Part 3, Column 10 | |
| 8. | Deduct current year's depreciation: | |
| | 8.1 Totals, Part 1, Column 11 | |
| | 8.2 Totals, Part 3, Column 9 | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | |
| 10. | Deduct total nonadmitted amounts | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | |

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 7,073,179,081 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 660,672,667 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 2,937,913 | 663,610,580 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | 4,447,418 | |
| | 3.2 Totals, Part 3, Column 11 | 413,195 | 4,860,614 |
| 4. | Accrual of discount | | 7,636,034 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | | |
| | 5.2 Totals, Part 3, Column 8 | | |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | (7,377,333) |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 1,759,792,117 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 7,046,071 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | | |
| | 9.2 Totals, Part 3, Column 13 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 20,048,406 | |
| | 10.2 Totals, Part 3, Column 10 | 38,679,903 | 58,728,308 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 5,916,342,478 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 5,916,342,478 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 5,916,342,478 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,402,001,870 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 124,110,550 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 460,351,677 | 584,462,227 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 11,903,370 | |
| | 3.2 Totals, Part 3, Column 12 | 3,060,274 | 14,963,644 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 46,142,280 | |
| | 5.2 Totals, Part 3, Column 9 | 2,250,144 | 48,392,424 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 4,480,550 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 278,019,245 |
| 8. | Deduct amortization of premium and depreciation | | 373,397 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 4,262,885 | |
| | 9.2 Totals, Part 3, Column 14 | 592,863 | 4,855,748 |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 36,890,708 | |
| | 10.2 Totals, Part 3, Column 11 | 331,151 | 37,221,858 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 1,743,541,962 |
| 12. | Deduct total nonadmitted amounts | | 1,190,428 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 1,742,351,534 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 43,920,061,338 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 10,220,805,187 |
| 3. | Accrual of discount | | 214,018,178 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 135,195,037 | |
| | 4.2. Part 2, Section 1, Column 15 | 88,984 | |
| | 4.3. Part 2, Section 2, Column 13 | 13,654,327 | |
| | 4.4. Part 4, Column 11 | 30,436,374 | 179,374,722 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 145,485,926 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 12,431,324,585 |
| 7. | Deduct amortization of premium | | 123,471,814 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | (2,657,831) | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | (2,489) | |
| | 8.4. Part 4, Column 15 | (6,235,181) | (8,895,501) |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 296,841,362 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | 53,365 | |
| | 9.4. Part 4, Column 13 | 172,343,893 | 469,238,620 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 41,646,814,831 |
| 11. | Deduct total nonadmitted amounts | | 17,556,572 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 41,629,258,259 |

# SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 3,941,075,878 | 4,266,113,164 | 3,367,071,021 | 4,774,587,832 |
| Governments | 2. | Canada | 163,233,902 | 186,220,131 | 163,779,613 | 163,650,000 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 964,281,837 | 1,021,022,549 | 966,070,776 | 939,547,304 |
| | 4. | Totals | 5,068,591,617 | 5,473,355,844 | 4,496,921,410 | 5,877,785,136 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 116,947,452 | 118,313,957 | 116,970,418 | 116,565,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 759,596,797 | 745,837,181 | 698,295,547 | 1,022,910,000 |
| U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 7. | Totals | 4,563,692,818 | 4,522,206,458 | 4,395,196,659 | 5,401,103,977 |
| Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (unaffiliated) | 8. | United States | 22,318,020,963 | 22,653,548,497 | 22,598,023,930 | 24,767,489,086 |
| | 9. | Canada | 948,043,600 | 987,959,391 | 946,789,582 | 934,356,649 |
| | 10. | Other Countries | 6,891,444,644 | 6,812,603,004 | 6,884,461,116 | 7,257,038,636 |
| | 11. | Totals | 30,157,509,207 | 30,454,110,892 | 30,429,274,628 | 32,958,884,371 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 40,666,337,891 | 41,313,824,331 | 40,136,658,662 | 45,377,248,484 |
| PREFERRED STOCKS | 14. | United States | 49,589,789 | 47,892,169 | 49,884,589 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | 4,780,343 | 4,874,063 | 4,879,280 | |
| | 17. | Totals | 54,370,132 | 52,766,232 | 54,763,869 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | 54,370,132 | 52,766,232 | 54,763,869 | |
| COMMON STOCKS | 20. | United States | 48,296,536 | 48,296,536 | 26,886,368 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | 18,851 | 18,851 | 28,061 | |
| | 22. | Other Countries | 10,708,401 | 10,708,401 | 9,695,015 | |
| | 23. | Totals | 59,023,788 | 59,023,788 | 36,609,444 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 867,083,018 | 867,083,018 | 398,136,119 | |
| | 25. | Total Common Stocks | 926,106,806 | 926,106,806 | 434,745,563 | |
| | 26. | Total Stocks | 980,476,938 | 978,873,038 | 489,509,432 | |
| | 27. | Total Bonds and Stocks | 41,646,814,830 | 42,292,697,369 | 40,626,168,094 | |

# SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Class 1 | 69,548,235 | 1,756,228,174 | 1,312,628,398 | 766,079,690 | 54,873,750 | 3,959,358,247 | 9.5 | 3,638,936,468 | 8.2 | 3,938,544,241 | 20,814,006 |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 69,548,235 | 1,756,228,174 | 1,312,628,398 | 766,079,690 | 54,873,750 | 3,959,358,247 | 9.5 | 3,638,936,468 | 8.2 | 3,938,544,241 | 20,814,006 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Class 1 | 54,784,377 | 305,543,288 | 414,812,726 | 18,735,814 | 6,434,212 | 800,310,418 | 1.9 | 647,717,438 | 1.5 | 584,828,979 | 215,481,438 |
| 2.2 Class 2 | 609,205 | 102,609,890 | 86,316,675 | 65,988,643 | 14,273,774 | 269,798,187 | 0.6 | 290,144,167 | 0.7 | 242,237,848 | 27,560,339 |
| 2.3 Class 3 | | | | | | | | 10,758,726 | 0.0 | | |
| 2.4 Class 4 | 3,444,615 | 13,778,459 | 25,544,448 | 14,639,614 | | 57,407,135 | 0.1 | | | 57,407,135 | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | 58,838,197 | 421,931,637 | 526,673,849 | 99,364,071 | 20,707,986 | 1,127,515,740 | 2.7 | 948,620,330 | 2.2 | 884,473,963 | 243,041,777 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 Class 1 | | 6,180,000 | 22,022,545 | 29,255,723 | 58,631,393 | 116,089,661 | 0.3 | | | 116,089,661 | |
| 3.2 Class 2 | | 252,078 | 605,713 | | | 857,791 | 0.0 | | | 857,791 | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | | 6,432,078 | 22,628,258 | 29,255,723 | 58,631,393 | 116,947,452 | 0.3 | | | 116,947,452 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | |
| 4.1 Class 1 | 838,872 | 17,027,692 | 62,344,227 | 354,890,825 | 279,867,670 | 714,969,287 | 1.7 | 1,558,781,601 | 3.5 | 714,969,287 | |
| 4.2 Class 2 | 3,505,000 | 14,240,100 | 21,274,026 | 4,352,922 | 1,255,463 | 44,627,510 | 0.1 | 157,716,316 | 0.4 | 44,627,510 | |
| 4.3 Class 3 | | | | | | | | 7,495,000 | 0.0 | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | 4,343,872 | 31,267,792 | 83,618,253 | 359,243,747 | 281,123,133 | 759,596,797 | 1.8 | 1,723,992,917 | 3.9 | 759,596,797 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Class 1 | 316,547,455 | 1,081,360,900 | 712,624,718 | 821,747,481 | 1,206,525,291 | 4,138,805,845 | 9.9 | 3,678,074,151 | 8.3 | 4,065,199,690 | 73,606,155 |
| 5.2 Class 2 | 4,428,981 | 90,546,773 | 39,143,391 | 90,143,777 | 106,522,505 | 330,785,427 | 0.8 | 564,434,661 | 1.3 | 257,174,404 | 73,611,023 |
| 5.3 Class 3 | 65,963 | 8,638,694 | 926,827 | 2,975,718 | 28,431,948 | 41,039,150 | 0.1 | 80,480,476 | 0.2 | 31,415,807 | 9,623,343 |
| 5.4 Class 4 | 260,510 | 5,109,443 | 9,943,759 | 5,014,014 | | 20,327,727 | 0.0 | | | | 20,327,727 |
| 5.5 Class 5 | | | | 32,734,670 | | 32,734,670 | 0.1 | 20,757,341 | 0.0 | | 32,734,670 |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 Totals | 321,302,910 | 1,185,655,811 | 762,638,694 | 952,615,660 | 1,341,479,744 | 4,563,692,819 | 11.0 | 4,343,746,630 | 9.8 | 4,353,789,901 | 209,902,917 |

# SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | |
| 6.1 Class 1 | 2,200,068,229 | 6,189,769,354 | 4,067,423,783 | 1,101,594,536 | 1,696,304,254 | 15,255,160,155 | 36.6 | 16,806,576,036 | 38.1 | 9,442,614,423 | 5,812,545,733 |
| 6.2 Class 2 | 894,587,254 | 4,342,173,143 | 3,596,463,323 | 1,016,827,785 | 920,481,119 | 10,770,532,625 | 25.9 | 11,796,837,857 | 26.7 | 5,837,883,285 | 4,932,649,340 |
| 6.3 Class 3 | 132,637,990 | 655,152,241 | 928,078,080 | 201,968,193 | 160,452,386 | 2,078,288,890 | 5.0 | 1,681,960,983 | 3.8 | 742,433,499 | 1,335,855,391 |
| 6.4 Class 4 | 65,921,753 | 408,358,786 | 320,721,139 | 47,344,996 | 139,062,754 | 981,409,427 | 2.4 | 924,751,485 | 2.1 | 595,871,286 | 385,538,141 |
| 6.5 Class 5 | 36,723,908 | 252,913,796 | 123,162,521 | 15,817,372 | 125,534,573 | 554,152,169 | 1.3 | 543,722,892 | 1.2 | 290,968,944 | 263,183,225 |
| 6.6 Class 6 | 2,815,054 | 72,880,366 | 4,675,454 | 5,447,133 | 15,903,835 | 101,721,842 | 0.2 | 48,037,126 | 0.1 | 23,681,078 | 78,040,764 |
| 6.7 Totals | 3,332,754,187 | 11,921,247,685 | 9,040,524,299 | 2,389,000,015 | 3,057,738,921 | 29,741,265,107 | 71.4 | 31,801,886,379 | 72.1 | 16,933,452,514 | 12,807,812,593 |
| 7. Credit Tenant Loans | | | | | | | | | | | |
| 7.1 Class 1 | 6,213,208 | 76,765,596 | 35,466,740 | 137,229,430 | 19,183,902 | 274,858,877 | 0.7 | | | | 274,858,877 |
| 7.2 Class 2 | 3,253,264 | 47,465,893 | 28,019,860 | 69,021,769 | | 147,760,786 | 0.4 | | | | 147,760,786 |
| 7.3 Class 3 | 435,704 | 2,212,091 | 4,235,353 | 6,501,714 | | 13,384,862 | 0.0 | | | | 13,384,862 |
| 7.4 Class 4 | 381,337 | 1,814,663 | 1,111,086 | | | 3,307,086 | 0.0 | | | | 3,307,086 |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | | | | |
| 7.7 Totals | 10,283,513 | 128,258,243 | 68,833,039 | 212,752,913 | 19,183,902 | 439,311,610 | 1.1 | | | | 439,311,610 |
| 8. Hybrid Securities | | | | | | | | | | | |
| 8.1 Class 1 | | 45,449,024 | 10,585,259 | 60,152,675 | 350,983,390 | 467,170,348 | 1.1 | 974,307,341 | 2.2 | 234,018,816 | 233,151,532 |
| 8.2 Class 2 | | 16,989,094 | 6,478,382 | 24,796,180 | 333,290,751 | 381,554,407 | 0.9 | 487,661,356 | 1.1 | 171,130,205 | 210,424,201 |
| 8.3 Class 3 | | 1,965,330 | | | 53,246,527 | 55,211,858 | 0.1 | 100,875,322 | 0.2 | 22,410,669 | 32,801,188 |
| 8.4 Class 4 | | | | | 14,284,997 | 14,284,997 | 0.0 | 70,595,079 | 0.2 | 8,477,590 | 5,807,407 |
| 8.5 Class 5 | | | | | | | | 17,614,224 | 0.0 | | |
| 8.6 Class 6 | | | | | 4,560,000 | 4,560,000 | 0.0 | 1,980,000 | 0.0 | 4,560,000 | |
| 8.7 Totals | | 64,403,448 | 17,063,641 | 84,948,855 | 756,365,665 | 922,781,609 | 2.2 | 1,653,033,322 | 3.7 | 440,597,280 | 482,184,329 |
| 9. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 9.1 Class 1 | | | | | | | | | | | |
| 9.2 Class 2 | | | | | | | | | | | |
| 9.3 Class 3 | | | | | | | | | | | |
| 9.4 Class 4 | | | | | | | | | | | |
| 9.5 Class 5 | | | | | | | | | | | |
| 9.6 Class 6 | | | | | | | | | | | |
| 9.7 Totals | | | | | | | | | | | |

# SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 10. Total Bonds Current Year | | | | | | | | | | | |
| 10.1 Class 1 | (d) 2,648,000,376 | 9,478,324,029 | 6,637,908,396 | 3,289,686,175 | 3,672,803,861 | 25,726,722,838 | 61.8 | XXX | XXX | 19,096,265,097 | 6,630,457,741 |
| 10.2 Class 2 | (d) 906,383,705 | 4,614,276,970 | 3,778,301,369 | 1,271,131,076 | 1,375,823,613 | 11,945,916,733 | 28.7 | XXX | XXX | 6,553,911,043 | 5,392,005,689 |
| 10.3 Class 3 | (d) 133,139,657 | 667,968,356 | 933,240,260 | 211,445,625 | 242,130,862 | 2,187,924,760 | 5.3 | XXX | XXX | 796,259,975 | 1,391,664,785 |
| 10.4 Class 4 | (d) 70,008,215 | 429,061,351 | 357,320,431 | 66,998,623 | 153,347,751 | 1,076,736,371 | 2.6 | XXX | XXX | 661,756,011 | 414,980,360 |
| 10.5 Class 5 | (d) 36,723,908 | 252,913,796 | 123,162,521 | 48,552,041 | 125,534,573 | (c) 586,886,838 | 1.4 | XXX | XXX | 290,968,944 | 295,917,894 |
| 10.6 Class 6 | (d) 2,815,054 | 72,880,366 | 4,675,454 | 5,447,133 | 20,463,835 | (c) 106,281,842 | 0.3 | XXX | XXX | 28,241,078 | 78,040,764 |
| 10.7 Totals | 3,797,070,914 | 15,515,424,868 | 11,834,608,431 | 4,893,260,674 | 5,590,104,494 | (b) 41,630,469,381 | 100.0 | XXX | XXX | 27,427,402,148 | 14,203,067,233 |
| 10.8 Line 10.7 as a % of Col. 6 | 9.1 | 37.3 | 28.4 | 11.8 | 13.4 | 100.0 | XXX | XXX | XXX | 65.9 | 34.1 |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Class 1 | 2,724,691,627 | 9,914,015,759 | 7,053,981,692 | 3,240,268,931 | 4,371,435,026 | XXX | XXX | 27,304,393,035 | 61.9 | 20,328,792,925 | 6,975,600,110 |
| 11.2 Class 2 | 736,931,941 | 5,195,502,305 | 4,089,088,901 | 1,603,334,296 | 1,671,936,914 | XXX | XXX | 13,296,794,358 | 30.1 | 7,135,808,131 | 6,160,986,227 |
| 11.3 Class 3 | 61,055,523 | 625,997,103 | 574,484,126 | 317,262,697 | 302,771,058 | XXX | XXX | 1,881,570,507 | 4.3 | 705,974,051 | 1,175,596,456 |
| 11.4 Class 4 | 84,488,562 | 471,338,326 | 192,926,525 | 31,805,542 | 214,787,609 | XXX | XXX | 995,346,564 | 2.3 | 509,646,627 | 485,699,937 |
| 11.5 Class 5 | 66,676,051 | 323,819,512 | 66,685,897 | 48,400,192 | 76,512,805 | XXX | XXX | (c) 582,094,458 | 1.3 | 210,218,753 | 371,875,705 |
| 11.6 Class 6 | 11,665,628 | 18,654,087 | 3,820,750 | 3,288,947 | 12,587,715 | XXX | XXX | (c) 50,017,126 | 0.1 | 29,757,917 | 20,259,209 |
| 11.7 Totals | 3,685,509,333 | 16,549,327,092 | 11,980,987,890 | 5,244,360,605 | 6,650,031,126 | XXX | XXX | (b) 44,110,216,047 | 100.0 | 28,920,198,403 | 15,190,017,644 |
| 11.8 Line 11.7 as a % of Col. 8 | 8.4 | 37.5 | 27.2 | 11.9 | 15.1 | XXX | XXX | 100.0 | XXX | 65.6 | 34.4 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Class 1 | 2,105,133,496 | 6,838,526,106 | 4,727,345,638 | 2,566,195,913 | 2,859,063,943 | 19,096,265,097 | 45.9 | 20,328,792,925 | 46.1 | 19,096,265,097 | XXX |
| 12.2 Class 2 | 361,350,325 | 2,373,464,827 | 2,060,396,768 | 707,525,033 | 1,051,174,091 | 6,553,911,043 | 15.7 | 7,135,808,131 | 16.2 | 6,553,911,043 | XXX |
| 12.3 Class 3 | 40,771,110 | 233,057,450 | 345,339,686 | 47,234,651 | 129,857,079 | 796,259,975 | 1.9 | 705,974,051 | 1.6 | 796,259,975 | XXX |
| 12.4 Class 4 | 44,888,332 | 189,533,592 | 235,259,418 | 53,615,286 | 138,459,383 | 661,756,011 | 1.6 | 509,646,627 | 1.2 | 661,756,011 | XXX |
| 12.5 Class 5 | 15,935,054 | 84,301,789 | 92,121,011 | 11,558,221 | 87,052,868 | 290,968,944 | 0.7 | 210,218,753 | 0.5 | 290,968,944 | XXX |
| 12.6 Class 6 | 1,294,056 | 2,323,896 | 2,042,482 | 4,915,475 | 17,665,170 | 28,241,078 | 0.1 | 29,757,917 | 0.1 | 28,241,078 | XXX |
| 12.7 Totals | 2,569,372,374 | 9,721,207,659 | 7,462,505,003 | 3,391,044,578 | 4,283,272,534 | 27,427,402,148 | 65.9 | 28,920,198,403 | 65.6 | 27,427,402,148 | XXX |
| 12.8 Line 12.7 as a % of Col. 6 | 9.4 | 35.4 | 27.2 | 12.4 | 15.6 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10 | 6.2 | 23.4 | 17.9 | 8.1 | 10.3 | 65.9 | XXX | XXX | XXX | 65.9 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Class 1 | 542,866,880 | 2,639,797,923 | 1,910,562,758 | 723,490,262 | 813,739,918 | 6,630,457,741 | 15.9 | 6,975,600,110 | 15.8 | XXX | 6,630,457,741 |
| 13.2 Class 2 | 545,033,380 | 2,240,812,143 | 1,717,904,601 | 563,606,044 | 324,649,521 | 5,392,005,689 | 13.0 | 6,160,986,227 | 14.0 | XXX | 5,392,005,689 |
| 13.3 Class 3 | 92,368,547 | 434,910,906 | 587,900,574 | 164,210,974 | 112,273,783 | 1,391,664,785 | 3.3 | 1,175,596,456 | 2.7 | XXX | 1,391,664,785 |
| 13.4 Class 4 | 25,119,882 | 239,527,759 | 122,061,013 | 13,383,337 | 14,888,368 | 414,980,360 | 1.0 | 485,699,937 | 1.1 | XXX | 414,980,360 |
| 13.5 Class 5 | 20,788,853 | 168,612,007 | 31,041,510 | 36,993,820 | 38,481,704 | 295,917,894 | 0.7 | 371,875,705 | 0.8 | XXX | 295,917,894 |
| 13.6 Class 6 | 1,520,998 | 70,556,470 | 2,632,972 | 531,658 | 2,798,666 | 78,040,764 | 0.2 | 20,259,209 | 0.0 | XXX | 78,040,764 |
| 13.7 Totals | 1,227,698,540 | 5,794,217,209 | 4,372,103,428 | 1,502,216,096 | 1,306,831,960 | 14,203,067,233 | 34.1 | 15,190,017,644 | 34.4 | XXX | 14,203,067,233 |
| 13.8 Line 13.7 as a % of Col. 6 | 8.6 | 40.8 | 30.8 | 10.6 | 9.2 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10 | 2.9 | 13.9 | 10.5 | 3.6 | 3.1 | 34.1 | XXX | XXX | XXX | XXX | 34.1 |

(a) Includes $ 7,480,855,041 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 260,034,698 current year, $ 186,186,927 prior year of bonds with Z designations and $ 3,858,305,941 , current year $ 2,459,494,884 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 5,315,688 current year, $ 22,124,257 prior year of bonds with 5* designations and $ , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 964,131,489 ; NAIC 2 $ ; NAIC 3 $ ; NAIC 4 $ ; NAIC 5 $ ; NAIC 6 $

# SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | |
| 1.1 Issuer Obligations | 49,857,379 | 1,690,726,220 | 1,254,710,855 | 749,590,154 | 54,773,952 | 3,799,658,560 | 9.1 | 3,558,796,619 | 8.1 | 3,790,229,626 | 9,428,934 |
| 1.2 Single Class Mortgage-Backed /Asset Backed Securities | 19,690,856 | 65,501,954 | 57,917,542 | 16,489,537 | 99,797 | 159,699,687 | 0.4 | 80,139,849 | 0.2 | 148,314,615 | 11,385,072 |
| 1.7 Totals | 69,548,235 | 1,756,228,174 | 1,312,628,398 | 766,079,690 | 54,873,750 | 3,959,358,247 | 9.5 | 3,638,936,468 | 8.2 | 3,938,544,241 | 20,814,006 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | 55,393,582 | 408,153,178 | 501,129,401 | 83,739,291 | 20,707,986 | 1,069,123,438 | 2.6 | 848,292,992 | 1.9 | 826,081,661 | 243,041,777 |
| 2.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 2.3 Defined | | | | | | | | | | | |
| 2.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 2.5 Defined | | | | | | | | | | | |
| 2.6 Other | 3,444,615 | 13,778,459 | 25,544,448 | 15,624,780 | | 58,392,301 | 0.1 | 100,327,338 | 0.2 | 58,392,301 | |
| 2.7 Totals | 58,838,197 | 421,931,637 | 526,673,849 | 99,364,071 | 20,707,986 | 1,127,515,740 | 2.7 | 948,620,330 | 2.2 | 884,473,963 | 243,041,777 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 6,432,078 | 22,628,258 | 29,255,723 | 58,631,393 | 116,947,452 | 0.3 | | | 116,947,452 | |
| 3.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 3.3 Defined | | | | | | | | | | | |
| 3.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 3.5 Defined | | | | | | | | | | | |
| 3.6 Other | | | | | | | | | | | |
| 3.7 Totals | | 6,432,078 | 22,628,258 | 29,255,723 | 58,631,393 | 116,947,452 | 0.3 | | | 116,947,452 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations | 4,343,872 | 31,267,792 | 83,618,253 | 359,243,747 | 281,123,133 | 759,596,797 | 1.8 | 1,723,992,917 | 3.9 | 759,596,797 | |
| 4.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 4.3 Defined | | | | | | | | | | | |
| 4.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 4.5 Defined | | | | | | | | | | | |
| 4.6 Other | | | | | | | | | | | |
| 4.7 Totals | 4,343,872 | 31,267,792 | 83,618,253 | 359,243,747 | 281,123,133 | 759,596,797 | 1.8 | 1,723,992,917 | 3.9 | 759,596,797 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 17,202,275 | 281,925,210 | 470,930,887 | 879,759,783 | 1,091,253,098 | 2,741,071,254 | 6.6 | 2,351,822,022 | 5.3 | 2,572,903,006 | 168,168,248 |
| 5.2 Single Class Mortgage-Backed /Asset Backed Securities | 185,479,307 | 396,966,005 | 131,113,209 | 35,529,690 | 3,526,204 | 752,614,415 | 1.8 | 1,044,400,973 | 2.4 | 752,614,415 | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 5.3 Defined | | | | | | | | | | | |
| 5.4 Other | 118,621,328 | 506,764,597 | 160,594,598 | 4,591,516 | 50,442 | 790,622,480 | 1.9 | 947,523,635 | 2.1 | 790,622,480 | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 5.5 Defined | | | | | | | | | | | |
| 5.6 Other | | | | 32,734,670 | 246,650,000 | 279,384,670 | 0.7 | | | 237,650,000 | 41,734,670 |
| 5.7 Totals | 321,302,910 | 1,185,655,811 | 762,638,694 | 952,615,660 | 1,341,479,744 | 4,563,692,819 | 11.0 | 4,343,746,630 | 9.8 | 4,353,789,901 | 209,902,917 |

# SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 2,469,853,778 | 9,251,124,932 | 7,157,349,130 | 1,869,719,761 | 1,764,423,435 | 22,512,471,035 | 54.1 | 23,350,180,956 | 52.9 | 12,969,927,145 | 9,542,543,891 |
| 6.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 6.3 Defined | 147,739,245 | 132,799,345 | 68,306,105 | 59,900,708 | 100,771,930 | 509,517,333 | 1.2 | 765,621,477 | 1.7 | 507,921,977 | 1,595,357 |
| 6.4 Other | 383,933,756 | 721,234,623 | 264,184,464 | 151,438,460 | 266,733,036 | 1,787,524,339 | 4.3 | 1,696,741,381 | 3.8 | 1,483,772,130 | 303,752,209 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 6.5 Defined | 102,049,433 | 575,186,212 | 191,871,653 | | 315,832,388 | 1,184,939,686 | 2.8 | 2,067,692,304 | 4.7 | 1,136,902,299 | 48,037,388 |
| 6.6 Other | 229,177,975 | 1,240,902,572 | 1,358,812,948 | 307,941,088 | 609,978,131 | 3,746,812,714 | 9.0 | 3,921,650,261 | 8.9 | 834,928,964 | 2,911,883,749 |
| 6.7 Totals | 3,332,754,187 | 11,921,247,685 | 9,040,524,299 | 2,389,000,015 | 3,057,738,921 | 29,741,265,107 | 71.4 | 31,801,886,379 | 72.1 | 16,933,452,514 | 12,807,812,593 |
| 7. Credit Tenant Loans | | | | | | | | | | | |
| 7.1 Issuer Obligations | 10,283,513 | 128,258,243 | 68,833,039 | 212,752,913 | 19,183,902 | 439,311,610 | 1.1 | | | | 439,311,610 |
| 7.2 Single Class Mortgage-Backed Securities | | | | | | | | | | | |
| 7.7 Totals | 10,283,513 | 128,258,243 | 68,833,039 | 212,752,913 | 19,183,902 | 439,311,610 | 1.1 | | | | 439,311,610 |
| 8. Hybrid Securities | | | | | | | | | | | |
| 8.1 Issuer Obligations | | 64,403,448 | 17,063,641 | 84,948,855 | 756,365,665 | 922,781,609 | 2.2 | 1,653,033,322 | 3.7 | 440,597,280 | 482,184,329 |
| 8.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 8.3 Defined | | | | | | | | | | | |
| 8.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 8.5 Defined | | | | | | | | | | | |
| 8.6 Other | | | | | | | | | | | |
| 8.7 Totals | | 64,403,448 | 17,063,641 | 84,948,855 | 756,365,665 | 922,781,609 | 2.2 | 1,653,033,322 | 3.7 | 440,597,280 | 482,184,329 |
| 9. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 9.1 Issuer Obligations | | | | | | | | | | | |
| 9.2 Single Class Mortgage-Backed /Asset Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 9.3 Defined | | | | | | | | | | | |
| 9.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 9.5 Defined | | | | | | | | | | | |
| 9.6 Other | | | | | | | | | | | |
| 9.7 Totals | | | | | | | | | | | |

# SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a % of Line 10.7 | 8<br>Total from Col. 6 Prior Year | 9<br>% From Col. 7 Prior Year | 10<br>Total Publicly Traded | 11<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 10. Total Bonds Current Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 2,606,934,399 | 11,862,291,101 | 9,576,263,465 | 4,269,010,226 | 4,046,462,565 | 32,360,961,756 | 77.7 | XXX | XXX | 21,476,282,967 | 10,884,678,789 |
| 10.2 Single Class Mortgage-Backed /Asset Backed Securities | 205,170,163 | 462,467,959 | 189,030,752 | 52,019,227 | 3,626,001 | 912,314,102 | 2.2 | XXX | XXX | 900,929,030 | 11,385,072 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 10.3 Defined | 147,739,245 | 132,799,345 | 68,306,105 | 59,900,708 | 100,771,930 | 509,517,333 | 1.2 | XXX | XXX | 507,921,977 | 1,595,357 |
| 10.4 Other | 502,555,084 | 1,227,999,220 | 424,779,062 | 156,029,976 | 266,783,478 | 2,578,146,819 | 6.2 | XXX | XXX | 2,274,394,610 | 303,752,209 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 10.5 Defined | 102,049,433 | 575,186,212 | 191,871,653 | | 315,832,388 | 1,184,939,686 | 2.8 | XXX | XXX | 1,136,902,299 | 48,037,388 |
| 10.6 Other | 232,622,589 | 1,254,681,031 | 1,384,357,396 | 356,300,537 | 856,628,131 | 4,084,589,684 | 9.8 | XXX | XXX | 1,130,971,265 | 2,953,618,419 |
| 10.7 Totals | 3,797,070,914 | 15,515,424,868 | 11,834,608,431 | 4,893,260,674 | 5,590,104,494 | 41,630,469,381 | 100.0 | XXX | XXX | 27,427,402,148 | 14,203,067,233 |
| 10.8 Line 10.7 as a % of Col. 6 | 9.1 | 37.3 | 28.4 | 11.8 | 13.4 | 100.0 | XXX | XXX | XXX | 65.9 | 34.1 |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Issuer Obligations | 2,602,181,825 | 12,690,150,349 | 9,196,469,867 | 4,413,085,430 | 4,584,231,357 | XXX | XXX | 33,486,118,828 | 75.9 | 21,275,827,917 | 12,210,290,911 |
| 11.2 Single Class Mortgage-Backed /Asset Backed Securities | 233,253,096 | 628,148,521 | 218,589,518 | 43,558,915 | 990,771 | XXX | XXX | 1,124,540,822 | 2.5 | 1,124,540,822 | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 11.3 Defined | 155,808,070 | 174,689,699 | 96,654,229 | 63,467,545 | 275,001,933 | XXX | XXX | 765,621,477 | 1.7 | 759,811,557 | 5,809,920 |
| 11.4 Other | 456,195,683 | 1,316,694,389 | 436,664,939 | 117,473,386 | 317,236,619 | XXX | XXX | 2,644,265,015 | 6.0 | 2,475,307,110 | 168,957,906 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 11.5 Defined | 30,797,467 | 841,372,938 | 673,417,538 | 45,880,180 | 476,224,181 | XXX | XXX | 2,067,692,304 | 4.7 | 1,749,242,414 | 318,449,890 |
| 11.6 Other | 207,273,191 | 898,271,196 | 1,359,191,799 | 560,895,148 | 996,346,265 | XXX | XXX | 4,021,977,600 | 9.1 | 1,535,468,583 | 2,486,509,017 |
| 11.7 Totals | 3,685,509,333 | 16,549,327,092 | 11,980,987,890 | 5,244,360,605 | 6,650,031,126 | XXX | XXX | 44,110,216,047 | 100.0 | 28,920,198,403 | 15,190,017,644 |
| 11.8 Line 11.7 as a % of Col. 8 | 8.4 | 37.5 | 27.2 | 11.9 | 15.1 | XXX | XXX | 100.0 | XXX | 65.6 | 34.4 |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 1,643,007,032 | 7,127,580,643 | 6,379,994,765 | 3,120,878,261 | 3,204,822,266 | 21,476,282,967 | 51.6 | 21,275,827,917 | 48.2 | 21,476,282,967 | XXX |
| 12.2 Single Class Mortgage-Backed /Asset Backed Securities | 201,526,317 | 454,726,733 | 189,030,752 | 52,019,227 | 3,626,001 | 900,929,030 | 2.2 | 1,124,540,822 | 2.5 | 900,929,030 | XXX |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 12.3 Defined | 146,143,889 | 132,799,345 | 68,306,105 | 59,900,708 | 100,771,930 | 507,921,977 | 1.2 | 759,811,557 | 1.7 | 507,921,977 | XXX |
| 12.4 Other | 425,845,453 | 1,096,992,248 | 401,609,372 | 137,621,652 | 212,325,886 | 2,274,394,610 | 5.5 | 2,475,307,110 | 5.6 | 2,274,394,610 | XXX |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 12.5 Defined | 90,604,025 | 564,692,920 | 191,147,996 | | 290,457,358 | 1,136,902,299 | 2.7 | 1,749,242,414 | 4.0 | 1,136,902,299 | XXX |
| 12.6 Other | 62,245,658 | 344,415,770 | 232,416,013 | 20,624,731 | 471,269,093 | 1,130,971,265 | 2.7 | 1,535,468,583 | 3.5 | 1,130,971,265 | XXX |
| 12.7 Totals | 2,569,372,374 | 9,721,207,659 | 7,462,505,003 | 3,391,044,578 | 4,283,272,534 | 27,427,402,148 | 65.9 | 28,920,198,403 | 65.6 | 27,427,402,148 | XXX |
| 12.8 Line 12.7 as a % of Col. 6 | 9.4 | 35.4 | 27.2 | 12.4 | 15.6 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10 | 6.2 | 23.4 | 17.9 | 8.1 | 10.3 | 65.9 | XXX | XXX | XXX | 65.9 | XXX |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Issuer Obligations | 963,927,367 | 4,734,710,458 | 3,196,268,700 | 1,148,131,965 | 841,640,299 | 10,884,678,789 | 26.1 | 12,210,290,911 | 27.7 | XXX | 10,884,678,789 |
| 13.2 Single Class Mortgage-Backed /Asset Backed Securities | 3,643,846 | 7,741,226 | | | | 11,385,072 | 0.0 | | | XXX | 11,385,072 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 13.3 Defined | 1,595,357 | | | | | 1,595,357 | 0.0 | 5,809,920 | 0.0 | XXX | 1,595,357 |
| 13.4 Other | 76,709,631 | 131,006,972 | 23,169,690 | 18,408,324 | 54,457,592 | 303,752,209 | 0.7 | 168,957,906 | 0.4 | XXX | 303,752,209 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 13.5 Defined | 11,445,408 | 10,493,292 | 723,657 | | 25,375,031 | 48,037,388 | 0.1 | 318,449,890 | 0.7 | XXX | 48,037,388 |
| 13.6 Other | 170,376,931 | 910,265,261 | 1,151,941,382 | 335,675,806 | 385,359,038 | 2,953,618,419 | 7.1 | 2,486,509,017 | 5.6 | XXX | 2,953,618,419 |
| 13.7 Totals | 1,227,698,540 | 5,794,217,209 | 4,372,103,428 | 1,502,216,096 | 1,306,831,960 | 14,203,067,233 | 34.1 | 15,190,017,644 | 34.4 | XXX | 14,203,067,233 |
| 13.8 Line 13.7 as a % of Col. 6 | 8.6 | 40.8 | 30.8 | 10.6 | 9.2 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10 | 2.9 | 13.9 | 10.5 | 3.6 | 3.1 | 34.1 | XXX | XXX | XXX | XXX | 34.1 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 58,016,080 | 58,016,080 | | | |
| 2. Cost of short-term investments acquired | 293,094,248 | 293,094,248 | | | |
| 3. Accrual of discount | 82,593 | 82,593 | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | (144,111) | (144,111) | | | |
| 6. Deduct consideration received on disposals | 316,972,365 | 316,972,365 | | | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | 100,850 | 100,850 | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 33,975,595 | 33,975,595 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 33,975,595 | 33,975,595 | | | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | | |
|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 8, prior year) | | | 340,021,140 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | | 103,311,469 | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | | 13,405,902 | 116,717,371 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | | 74,871,884 | |
| | 3.2 Section 2, Column 19 | | (23,284,314) | 51,587,570 |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | (75,095,149) |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | 118,155,154 |
| 6. | Amortization: | | | |
| | 5.1 Section 1, Column 19 | | 79,967,418 | |
| | 5.2 Section 2, Column 21 | | 45,081,088 | 125,048,506 |
| 7. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 7.1 Section 1, Column 20 | | (6,861,809) | |
| | 7.2 Section 2, Column 23 | | (31,511,997) | (38,373,806) |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 8.1 Section 1, Column 18 | | (11,505,332) | |
| | 8.2 Section 2, Column 20 | | (160,382,460) | (171,887,792) |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8) | | | 229,862,685 |
| 10. | Deduct nonadmitted assets | | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | | 229,862,685 |

# SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

| | | | | | |
|---|---|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | | | |
| 2. | Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote) | | | | |
| 3.1 | Change in variation margin on open contracts: | | | | |
| | 3.11 Section 1, Column 15, current year minus | | | 7,330,197 | |
| | 3.12 Section 1, Column 15, prior year | | | 1,531,887 | 5,798,309 |
| 3.2 | Add: | | | | |
| | Change in adjustment to basis of hedged item: | | | | |
| | 3.21 Section 1, Column 17, current year to date minus | | | | |
| | 3.22 Section 1, Column 17, prior year | | | | |
| | Change in amount recognized: | | | | |
| | 3.23 Section 1, Column 16, current year to date minus | | 7,330,197 | | |
| | 3.24 Section 1, Column 16, prior year | | 1,531,887 | 5,798,309 | 5,798,309 |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | | |
| 4.1 | Variation margin on terminated contracts during the year (Section 2, Column 15) | | | 8,388,218 | |
| 4.2: | Less: | | | | |
| | 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | | | | |
| | 4.22 Amount recognized (Section 2, Column 16) | | 8,388,218 | 8,388,218 | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | | | | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | | | | |
| | 5.1 Recognized | | | | |
| | 5.2 Used to adjust basis of hedged items | | | | |
| 6. | Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | | | | |
| 7. | Deduct total nonadmitted amounts | | | | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | | | | |

# SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 079860A@1 | BELLSOUTH CORP due 09/20/2011, CDS attached to Cash Security-PLAINS ALL AMER PIPELINE | 1FE | 5,000,000 | 5,349,611 | 5,505,037 | 08/05/2004 | 09/20/2011 | CDS SPZ500FI1 ON BELLSOUTH CORP | | 15,157 | 72650R-AP-7 | PLAINS ALL AMER PIPELINE | 2FE | 5,349,611 | 5,489,880 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC | 3FE | 9,687,034 | 4,532,371 | 4,878,794 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (5,154,664) | (2,777,955) | 19075Q-AA-0 | COBANK, ABC | 1FE | 9,687,034 | 7,656,748 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS | 3FE | 21,408,346 | 10,016,539 | 13,288,794 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (11,391,807) | (6,139,280) | 364731-AA-7 | GANNETT PEAK CLO, A-1A LOANS | 1FE | 21,408,346 | 19,428,074 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV | 3FE | 33,904,620 | 15,863,297 | 15,720,101 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (18,041,323) | (9,722,841) | 85748D-AA-7 | STATE STREET CAP TR IV | 1FE | 33,904,620 | 25,442,942 |
| 742718F#1 | PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO | 1FE | 10,000,000 | 10,175,544 | 10,764,828 | 10/19/2009 | 12/20/2014 | CDS CS2986889 ON PG 100 12/20/2014 | 205,231 | 265,578 | 742718-DM-8 | PROCTER & GAMBLE CO | 1FE | 9,970,313 | 10,499,250 |
| 459200L*0 | IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED | 1FE | 20,000,000 | 20,511,119 | 21,226,968 | 11/05/2009 | 12/20/2014 | CDS CS3009921 ON IBM 100 12/20/2014 | 511,119 | 590,568 | 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | 2FE | 20,000,000 | 20,636,400 |
| 462846B*6 | IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY | 4FE | 2,000,000 | 2,047,809 | 2,268,573 | 12/17/2009 | 12/20/2014 | CDS CS3038086 ON IRMD 500 12/20/2014 | 55,088 | 152,973 | 244199-BD-6 | DEERE & COMPANY | 1FE | 1,992,721 | 2,115,600 |
| 36962*AC4 | GE-CAPCORP 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F | 1FE | 10,000,000 | 9,582,601 | 9,401,227 | 12/17/2009 | 12/20/2014 | CDS CS3038094 ON GE-CAPCORP 100 12/20/20 | (267,159) | (82,373) | 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | 1FE | 9,849,760 | 9,483,600 |
| 20825CA*5 | CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK | 1FE | 10,000,000 | 10,000,000 | 7,695,129 | 01/21/2005 | 03/20/2012 | CDS SPS500V67 ON CONOCO PHILLIPS | | 20,819 | 00845W-AD-0 | AGFIRST FARM CREDIT BANK | 1FE | 10,000,000 | 7,674,310 |
| 244217B@3 | JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 1FE | 5,000,000 | 5,000,000 | 5,572,736 | 06/07/2005 | 06/20/2012 | CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | | 10,236 | 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 2FE | 5,000,000 | 5,562,500 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1FE | 26,916,693 | 26,916,693 | 18,373,883 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (9,880,187) | Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1 | 26,916,693 | 28,254,070 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-NEW YORK NY HSG DEV CORP MULTI FAM 06A | 1FE | 22,430,577 | 22,523,977 | 13,570,154 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (8,233,489) | 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | 1FE | 22,523,977 | 21,803,643 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,736,037 | 23,736,037 | 15,728,794 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (8,712,678) | 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,736,037 | 24,441,472 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR | 1FE | 26,916,693 | 26,916,693 | 18,498,042 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (9,880,187) | 08773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | 1 | 26,916,693 | 28,378,229 |
| 370334E@9 | GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL | 2FE | 10,000,000 | 10,113,965 | 10,676,396 | 07/22/2005 | 09/20/2012 | CDS SPH300MI8 ON GENERAL MILLS INC | | 49,036 | 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL | 1FE | 10,113,965 | 10,627,360 |
| 548661D*5 | LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS | 1FE | 5,000,000 | 5,297,702 | 5,278,163 | 07/01/2004 | 09/20/2014 | CDS SPI200TT8 ON LOWES COMPANIES | | (12,761) | 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | 1 | 5,297,702 | 5,290,924 |
| 55295*AC2 | MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | 4FE | 10,000,000 | 10,000,000 | 6,804,542 | 08/02/2007 | 09/20/2012 | CDS CS2211205 ON MBIA INSURANCE CORPORAT | | (2,940,458) | 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | 3FE | 10,000,000 | 9,745,000 |
| 62618#AL4 | CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-FIFTH THIRD CAP TRUST IV | 1FE | 10,119,048 | 10,116,539 | 7,155,723 | 11/08/2007 | 12/20/2017 | CDS CS2275200 ON CITY OF NEW YORK RR40% | | (2,457,373) | 316781-AA-1 | FIFTH THIRD CAP TRUST IV | 2FE | 10,116,539 | 9,613,095 |

# SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

| Replication (Synthetic Asset) Transactions | | | | | | | | Components of the Replication (Synthetic Asset) Transactions | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | Derivative Instrument(s) Open | | | Cash Instrument(s) Held | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
| Number | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description | Book/Adjusted Carrying Value | Fair Value | CUSIP | Description | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| 62618#AL4 | CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-KFW | 1FE | 14,880,952 | 16,043,334 | 12,886,872 | 11/08/2007 | 12/20/2017 | CDS CS2275200 ON CITY OF NEW YORK RR40% | | (3,613,783) | 500769-DJ-0 | KFW | 1FE | 16,043,334 | 16,500,655 |
| 931142H#3 | WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC | 1FE | 10,000,000 | 10,781,572 | 11,657,094 | 10/19/2009 | 12/20/2014 | CDS CS2986897 ON WAL MART STORES INC | 193,792 | 272,944 | 931142-CM-3 | WAL-MART STORES INC | 1FE | 10,587,780 | 11,384,150 |
| 14911RB*9 | CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC | 1FE | 10,000,000 | 11,746,685 | 11,890,984 | 10/20/2009 | 12/20/2014 | CDS CS2989446 ON CAT-FINSER 100 12/20/20 | | 101,634 | 98385X-AL-0 | XTO ENERGY INC | 1FE | 11,746,685 | 11,789,350 |
| 604059A#2 | MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09 | 1FE | 10,000,000 | 10,079,077 | 10,344,016 | 10/23/2009 | 12/20/2014 | CDS CS2994560 ON MMM 100 12/20/2014 | 240,082 | 286,816 | 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | 1FE | 9,838,995 | 10,057,200 |
| 608190C*3 | MHK 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-DELPHI FINANCIAL GROUP | 3FE | 2,000,000 | 1,920,236 | 2,076,786 | 05/07/2010 | 06/20/2015 | CDS CS3155930 ON MHK 100 06/20/2015 | (79,671) | (59,830) | 247131-AF-2 | DELPHI FINANCIAL GROUP | 2FE | 1,999,907 | 2,136,616 |
| 9999999 - Totals | | | | 279,271,399 | 241,263,636 | XXX | XXX | XXX | (33,729,311) | (62,747,432) | XXX | XXX | XXX | 313,000,711 | 304,011,068 |

# SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

| | First Quarter | | Second Quarter | | Third Quarter | | Fourth Quarter | | Year To Date | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Number of Positions | 2<br>Total Replication (Synthetic Asset) Transactions Statement Value | 3<br>Number of Positions | 4<br>Total Replication (Synthetic Asset) Transactions Statement Value | 5<br>Number of Positions | 6<br>Total Replication (Synthetic Asset) Transactions Statement Value | 7<br>Number of Positions | 8<br>Total Replication (Synthetic Asset) Transactions Statement Value | 9<br>Number of Positions | 10<br>Total Replication (Synthetic Asset) Transactions Statement Value |
| 1. Beginning Inventory | 55 | 951,672,692 | 41 | 492,473,600 | 35 | 457,115,142 | 28 | 312,727,205 | 55 | 951,672,692 |
| 2. Add: Opened or Acquired Transactions | 5 | 38,319,146 | 13 | 81,361,484 | 4 | 58,428,544 | | | 22 | 178,109,173 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 4,437,285 | XXX | 6,269,471 | XXX | 3,172,869 | XXX | 2,514,320 | XXX | 16,393,945 |
| 4. Less: Closed or Disposed of Transactions | 19 | 390,347,710 | 19 | 116,189,699 | 11 | 199,538,610 | 5 | 35,107,385 | 54 | 741,183,404 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 111,607,814 | XXX | 6,799,713 | XXX | 6,450,741 | XXX | 862,740 | XXX | 125,721,007 |
| 7. Ending Inventory | 41 | 492,473,600 | 35 | 457,115,142 | 28 | 312,727,205 | 23 | 279,271,399 | 23 | 279,271,399 |

# SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

| | | Book/Adjusted Carrying Value Check | |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | 229,862,685 | |
| 2. | Part B, Section 1, Column 14 | | |
| 3. | Total (Line 1 plus Line 2) | | 229,862,685 |
| 4. | Part D, Column 5 | 525,232,449 | |
| 5. | Part D, Column 6 | (295,369,764) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 28,356,192 | |
| 8. | Part B, Section 1, Column 13 | 7,330,197 | |
| 9. | Total (Line 7 plus Line 8) | | 35,686,388 |
| 10. | Part D, Column 8 | 555,239,509 | |
| 11. | Part D, Column 9 | (519,553,121) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 386,856,501 | |
| 14. | Part B, Section 1, Column 19 | 17,803,460 | |
| 15. | Part D, Column 11 | 404,659,961 | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Other (a) |
|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 1,104,548,026 | 1,104,548,026 | |
| 2. Cost of cash equivalents acquired | 41,760,466,754 | 41,760,466,754 | |
| 3. Accrual of discount | 1,683,930 | 1,683,930 | |
| 4. Unrealized valuation increase (decrease) | | | |
| 5. Total gain (loss) on disposals | (1,239) | (1,239) | |
| 6. Deduct consideration received on disposals | 41,936,541,578 | 41,936,541,578 | |
| 7. Deduct amortization of premium | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 930,155,893 | 930,155,893 | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 930,155,893 | 930,155,893 | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 107008 | | CANTON | OH | | 02/28/1997 | 7.720 | 530,215 | | (7,937) | | | | 8,137,647 | 12/20/2010 |
| 107009 | | NORTH CANTON | OH | | 02/28/1997 | 7.720 | 217,525 | | (3,256) | | | | 2,984,575 | 12/20/2010 |
| 111001 | | SAN DIEGO | CA | | 04/22/1999 | 6.800 | 833,075 | | 4,018 | | | | 3,041,902 | 12/20/2010 |
| 118038 | | NEW YORK | NY | | 10/02/1998 | 6.750 | 7,784,783 | | (6,959) | | | | 29,214,710 | 12/20/2010 |
| 121071 | | REDMOND | WA | | 02/15/1996 | 7.950 | 60,648 | | | | | | 3,793,660 | 09/28/2010 |
| 121281 | | CITY OF INDUSTRY | CA | | 07/09/1998 | 7.100 | 1,178,083 | | | | | | 8,072,954 | 12/20/2010 |
| 121347 | | BUTLER | PA | | 07/29/1994 | 8.930 | 5,055,621 | | 81 | | | | 21,286,261 | 09/28/2010 |
| 121361 | | BUTLER | PA | | 09/30/1994 | 9.125 | 693,578 | | | | | | 3,465,406 | 09/28/2010 |
| 121374 | | WILMETTE | IL | | 05/15/1995 | 9.600 | 10,430,333 | | (3,000) | | | | 38,260,936 | 12/20/2010 |
| 121460 | | MURRAY | UT | | 05/07/1996 | 7.625 | 105,702 | | | | | | 3,458,458 | 12/20/2010 |
| 121463 | | REDMOND | WA | | 05/15/1996 | 7.450 | 75,970 | | | | | | 2,384,711 | 09/28/2010 |
| 121466 | | AUBURN | WA | | 05/03/1996 | 7.625 | 61,675 | | 6 | | | | 1,974,106 | 09/28/2010 |
| 121485 | | SALT LAKE CITY | UT | | 07/22/1996 | 7.875 | 1,694,140 | | (9,725) | | | | 4,412,459 | 09/28/2010 |
| 121489 | | LOS ANGELES | CA | | 07/18/1996 | 8.220 | 1,161,957 | | (2,757) | | | | 7,732,658 | 12/20/2010 |
| 121493 | | PHOENIX | AZ | | 08/07/1996 | 8.000 | 899,734 | | | | | | 2,402,820 | 12/20/2010 |
| 121499 | | COLUMBIA | SC | | 08/30/1996 | 8.550 | 471,925 | | (681) | | | | 9,270,702 | 09/28/2010 |
| 121507 | | SAN DIEGO | CA | | 12/02/1996 | 8.625 | 233,150 | | (14) | | | | 3,964,264 | 12/20/2010 |
| 121544 | | SEATTLE | WA | | 09/05/1997 | 8.500 | 876,296 | | (1,811) | | | | 8,033,991 | 09/28/2010 |
| 121557 | | HAUPPAUGE | NY | | 09/30/1997 | 8.180 | 1,135,321 | | 1,520 | | | | 5,099,774 | 12/20/2010 |
| 121560 | | SHELTON | CT | | 09/11/1997 | 7.710 | 747,940 | | 1,548 | | | | 7,352,951 | 12/20/2010 |
| 121562 | | KANSAS CITY | MO | | 09/18/1997 | 7.630 | 419,028 | | 2,189 | | | | 2,611,551 | 12/20/2010 |
| 121563 | | CARROLLTON | TX | | 10/06/1997 | 7.540 | 10,475,029 | | | | | | 19,928,218 | 12/20/2010 |
| 121567 | | CARSON | CA | | 12/12/1997 | 7.750 | 187,466 | | | | | | 8,182,669 | 12/20/2010 |
| 121581 | | LAS VEGAS | NV | | 12/16/1999 | 8.040 | 11,267,028 | | | | | | 23,240,054 | 12/20/2010 |
| 121583 | | LINCOLNSHIRE | IL | | 12/15/1997 | 7.330 | 2,314,587 | | (3,242) | | | | 6,262,535 | 12/20/2010 |
| 121594 | | O'HARA TOWNSHIP | PA | | 01/27/1998 | 7.530 | 2,659,396 | | (7,996) | | | | 7,370,944 | 09/28/2010 |
| 121599 | | YORK | SC | | 06/03/1998 | 7.100 | 1,795,481 | | (70) | | | | 3,697,496 | 12/20/2010 |
| 121600 | | GREENWOOD VILLAGE | CO | | 03/26/1998 | 7.000 | 533,884 | | (828) | | | | 3,647,622 | 09/28/2010 |
| 121607 | | CHARLOTTE | NC | | 06/04/1998 | 6.780 | 401,802 | | 325 | | | | 2,716,462 | 12/20/2010 |
| 121609 | | GARDENA | CA | | 04/08/1998 | 7.150 | 1,003,394 | | (723) | | | | 3,619,228 | 12/20/2010 |
| 121611 | | BURLINGTON | MA | | 04/27/1998 | 7.000 | 717,911 | | (270) | | | | 3,826,368 | 12/20/2010 |
| 121623 | | SEATTLE | WA | | 05/29/1998 | 7.180 | 872,714 | | 5,784 | | | | 5,941,963 | 09/28/2010 |
| 121651 | | SUNRISE | FL | | 08/25/1998 | 7.040 | 7,025,736 | | (5,187) | | | | 9,736,164 | 12/20/2010 |
| 121652 | | LOMBARD | IL | | 10/14/1998 | 6.780 | 1,960,684 | | (770) | | | | 4,838,476 | 12/20/2010 |
| 121656 | | IRWINDALE | CA | | 09/15/1998 | 6.860 | 2,842,293 | | (1,408) | | | | 10,486,976 | 12/20/2010 |
| 121658 | | RANCHO CUCAMONGA | CA | | 12/29/1998 | 7.010 | 3,243,156 | | 572 | | | | 9,995,455 | 12/20/2010 |
| 121659 | | IRWINDALE | CA | | 09/15/1998 | 6.940 | 2,861,143 | | 48 | | | | 9,392,973 | 12/20/2010 |
| 121665 | | FT. COLLINS | CO | | 08/27/1998 | 6.670 | 917,625 | | (51) | | | | 2,223,320 | 12/20/2010 |
| 121688 | | SAN DIEGO | CA | | 03/01/1999 | 7.150 | 1,992,992 | | 4,183 | | | | 5,202,122 | 12/20/2010 |
| 121692 | | MIDDLETON | WI | | 02/19/1999 | 7.050 | 221,314 | | | | | | 1,902,237 | 12/20/2010 |
| 121697 | | ALEXANDRIA | VA | | 03/30/1999 | 7.125 | 4,707,535 | | 989 | | | | 34,366,232 | 12/20/2010 |
| 121709 | | PITTSBURGH | PA | | 04/01/1999 | 6.950 | 5,723,024 | | (5,893) | | | | 36,861,712 | 09/28/2010 |
| 121713 | | KENT | WA | | 03/25/1999 | 6.750 | 1,032,061 | | 5,122 | | | | 6,429,932 | 12/20/2010 |
| 121714 | | GREENVILLE | SC | | 04/27/1999 | 7.100 | 1,151,565 | | 45,447 | | (19,255) | | 2,213,254 | 09/28/2010 |
| 121715 | | CHARLOTTE | NC | | 04/15/1999 | 7.120 | 1,126,659 | | 90 | | | | 2,633,103 | 12/20/2010 |
| 121733 | | SEATTLE | WA | | 05/13/1999 | 7.100 | 3,191,367 | | 5,919 | | | | 10,489,218 | 12/20/2010 |
| 121734 | | PITTSBURGH | PA | | 06/30/1999 | 7.330 | 3,888,276 | | | | | | 8,921,504 | 09/28/2010 |
| 121753 | | RANCHO CORDOVA | CA | | 09/03/1999 | 7.790 | 1,662,338 | | 3,573 | | | | 3,621,450 | 09/28/2010 |
| 121754 | | RANCHO CORDOVA | CA | | 09/02/1999 | 7.790 | 1,239,269 | | | | | | 6,592,081 | 09/28/2010 |
| 121755 | | NEWARK | NJ | | 09/30/1999 | 7.440 | 4,633,348 | | 775 | | | | 11,527,114 | 12/20/2010 |
| 121759 | | MINNEAPOLIS | MN | | 11/09/1999 | 7.940 | 7,565,495 | | 1,154 | | | | 10,130,126 | 12/20/2010 |
| 121765 | | LOS ANGELES | CA | | 11/10/1999 | 8.260 | 878,684 | | (365) | | | | 2,684,426 | 12/20/2010 |
| 121766 | | CARSON | CA | | 11/10/1999 | 8.260 | 1,275,036 | | (524) | | | | 4,331,058 | 12/20/2010 |
| 121767 | | RANCHO DOMINGQUEZ | CA | | 11/10/1999 | 8.260 | 1,403,804 | | (589) | | | | 2,900,448 | 12/20/2010 |
| 121785 | | ALPHARETTA | GA | | 12/22/1999 | 8.000 | 2,128,161 | | 884 | | | | 4,730,072 | 09/28/2010 |
| 121795 | | ROCK HILL | SC | | 02/18/2000 | 7.750 | 478,376 | | | | | | 3,066,203 | 12/20/2010 |
| 121820 | | MILFORD | OH | | 01/20/2000 | 8.170 | 13,490,919 | | 5,778 | | | | 24,025,356 | 12/20/2010 |
| 121825 | | SAN DIEGO | CA | | 03/27/2000 | 8.250 | 2,456,708 | | (1,271) | | | | 11,529,966 | 12/20/2010 |
| 121838 | | EL PASO | TX | | 04/25/2000 | 8.350 | 607,245 | | 3,124 | | | | 1,460,512 | 12/20/2010 |
| 121843 | | FAIRFAX | VA | | 05/31/2000 | 8.330 | 10,433,611 | | 10,562 | | | | 21,298,855 | 09/28/2010 |
| 121845 | | LOWELL | MA | | 09/29/2000 | 7.970 | 1,667,774 | | (6,192) | | | | 4,019,002 | 12/20/2010 |
| 121848 | | BATAVIA | IL | | 06/14/2000 | 7.990 | 9,504,002 | | (11,865) | | | | 16,435,936 | 12/20/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 121852 | | CARLSBAD | CA | | 06/14/2000 | 7.600 | 2,684,967 | | | | | | 12,211,546 | 12/20/2010 |
| 121873 | | MINNETONKA | MN | | 09/22/2000 | 8.100 | 7,246,493 | | (4,934) | | | | 10,945,750 | 12/20/2010 |
| 121874 | | PALO ALTO | CA | | 07/21/2000 | 8.540 | 1,113,741 | | | | | | 6,237,123 | 12/20/2010 |
| 121876 | | ALEXANDRIA | VA | | 08/22/2000 | 8.430 | 6,527,669 | | (2,510) | | | | 13,725,893 | 12/20/2010 |
| 121891 | | PINELLAS PARK | FL | | 10/05/2000 | 8.130 | 3,286,210 | | | | | | 5,372,165 | 12/20/2010 |
| 121897 | | COLUMBIA | MD | | 12/05/2000 | 7.950 | 9,200,518 | | (566) | | | | 21,353,622 | 12/20/2010 |
| 121898 | | COLUMBIA | SC | | 10/31/2000 | 7.960 | 2,916,720 | | (927) | | | | 5,127,070 | 09/28/2010 |
| 121900 | | PORT ORCHARD | WA | | 10/04/2000 | 8.130 | 3,751,826 | | | | | | 6,584,205 | 12/20/2010 |
| 121911 | | BRAINTREE | MA | | 12/28/2000 | 7.930 | 12,936,336 | | | | | | 23,539,650 | 09/28/2010 |
| 121931 | | SAN MARCOS | CA | | 01/05/2001 | 8.110 | 3,828,014 | | | | | | 4,835,712 | 12/20/2010 |
| 121938 | | MENTOR | OH | | 01/19/2001 | 8.110 | 1,280,931 | | (2,013) | | | | 1,597,743 | 12/20/2010 |
| 121945 | | FT COLLINS | CO | | 01/24/2001 | 7.800 | 2,347,954 | | (211) | | | | 6,948,754 | 09/28/2010 |
| 121946 | | BAINBRIDGE ISLAND | WA | | 03/14/2001 | 7.600 | 7,653,977 | | | | | | 19,829,094 | 12/20/2010 |
| 121959 | | WARREN | OH | | 05/04/2001 | 7.800 | 1,481,559 | | (262) | | | | 3,195,614 | 09/28/2010 |
| 121970 | | LEVITTOWN | NY | | 03/15/2001 | 7.020 | 11,948,149 | | | | | | 33,883,688 | 12/20/2010 |
| 121977 | | IRVING | TX | | 03/16/2001 | 7.750 | 1,896,077 | | | | | | 4,688,102 | 12/20/2010 |
| 121980 | | PINEVILLE | NC | | 06/19/2001 | 7.170 | 239,904 | | | | | | 4,348,547 | 09/28/2010 |
| 121987 | | DES MOINES | IA | | 05/23/2001 | 7.320 | 1,989,289 | | | | | | 3,714,043 | 12/20/2010 |
| 122019 | | GARDENDALE | AL | | 12/11/2001 | 7.410 | 2,136,752 | | | | | | 4,175,163 | 12/20/2010 |
| 122077 | | NASHVILLE | TN | | 09/04/2001 | 7.380 | 2,923,507 | | | | | | 6,225,151 | 12/20/2010 |
| 122088 | | OVERLAND PARK | KS | | 11/20/2001 | 7.300 | 3,119,813 | | | | | | 3,436,044 | 09/28/2010 |
| 122089 | | OVERLAND PARK | KS | | 11/20/2001 | 7.300 | 5,664,924 | | | | | | 6,239,132 | 09/28/2010 |
| 122090 | | ROSCOE | IL | | 11/16/2001 | 7.430 | 1,724,335 | | | | | | 3,481,440 | 09/28/2010 |
| 122091 | | APPLETON | WI | | 11/20/2001 | 7.430 | 2,188,245 | | | | | | 4,561,380 | 12/20/2010 |
| 122092 | | BELOIT | WI | | 11/16/2001 | 7.430 | 2,191,696 | | | | | | 4,758,573 | 12/20/2010 |
| 122093 | | GREEN BAY | WI | | 11/16/2001 | 7.430 | 2,122,665 | | | | | | 4,537,693 | 09/28/2010 |
| 122101 | | BLOOMINGTON | MN | | 11/15/2001 | 7.050 | 3,372,017 | | | | (88,806) | | 3,954,437 | 12/20/2010 |
| 122106 | | FOUNTAIN VALLEY | CA | | 12/21/2001 | 7.170 | 9,232,809 | | | | | | 15,813,888 | 12/20/2010 |
| 122112 | | SHAKOPEE | MN | | 12/20/2001 | 7.250 | 2,233,454 | | | | | | 4,064,550 | 12/20/2010 |
| 122113 | | SHEBOYGAN | WI | | 12/20/2001 | 7.250 | 2,199,211 | | | | | | 4,481,303 | 12/20/2010 |
| 122116 | | ALPHARETTA | GA | | 11/27/2001 | 6.320 | 4,840,037 | | | | | | 7,172,474 | 12/20/2010 |
| 122117 | | WESLEY CHAPEL | FL | | 12/13/2001 | 6.320 | 3,377,144 | | | | | | 8,529,091 | 12/20/2010 |
| 122118 | | DULUTH | GA | | 12/07/2001 | 6.320 | 3,636,925 | | | | | | 6,797,451 | 12/20/2010 |
| 122119 | | LAWRENCEVILLE | GA | | 12/05/2001 | 6.320 | 5,455,387 | | | | | | 10,865,798 | 12/20/2010 |
| 122122 | | ALEXANDRIA | VA | | 12/26/2001 | 6.600 | 7,694,140 | | (63,850) | | | | 27,227,590 | 12/20/2010 |
| 122132 | | DREXEL HILL | PA | | 02/01/2002 | 6.140 | 752,863 | | | | | | 11,487,812 | 12/20/2010 |
| 122159 | | CANTON | OH | | 08/01/2002 | 8.180 | 6,486,658 | | | | | | 6,611,154 | 12/22/2010 |
| 122171 | | PHILADELPHIA | PA | | 05/30/2002 | 6.580 | 9,337,931 | | | | | | 29,603,748 | 12/20/2010 |
| 122173 | | BALTIMORE | MD | | 08/29/2002 | 7.310 | 4,873,978 | | | | | | 9,140,527 | 12/20/2010 |
| 122183 | | PURCHASE | NY | | 08/16/2002 | 7.230 | 8,201,705 | | | 561,710 | (274,820) | | 10,012,140 | 12/20/2010 |
| 122185 | | HIGHLAND HEIGHTS | OH | | 08/20/2002 | 7.110 | 2,387,008 | | | | | | 3,910,142 | 09/28/2010 |
| 122186 | | SOLON | OH | | 08/20/2002 | 7.110 | 2,909,166 | | | | | | 4,765,485 | 09/28/2010 |
| 122196 | | CRANBURY | NJ | | 09/30/2002 | 6.100 | 10,792,809 | | (462,092) | | | | 18,009,297 | 09/28/2010 |
| 122197 | | FLORHAM PARK | NJ | | 12/16/2002 | 5.850 | 4,877,692 | | | | | | 14,688,587 | 12/20/2010 |
| 122198 | | CHATAM | NJ | | 12/16/2002 | 5.850 | 8,197,801 | | | | | | 23,794,852 | 12/20/2010 |
| 122199 | | GARWOOD | NJ | | 12/16/2002 | 5.850 | 5,123,625 | | | | | | 15,335,148 | 09/28/2010 |
| 122200 | | STIRLING | NJ | | 12/16/2002 | 5.850 | 4,467,801 | | | | | | 10,681,301 | 12/20/2010 |
| 122205 | | MINNETONKA | MN | | 12/23/2002 | 6.070 | 4,289,372 | | 19,087 | | | | 6,384,767 | 09/28/2010 |
| 122207 | | STERLING HEIGHTS | MI | | 03/31/2003 | 5.900 | 7,683,846 | | | | | | 10,639,219 | 09/28/2010 |
| 122215 | | ORLANDO | FL | | 10/25/2002 | 5.880 | 5,214,929 | | | | | | 9,698,930 | 12/20/2010 |
| 122216 | | PORT ST. LUCIE | FL | | 10/29/2002 | 5.880 | 4,376,450 | | | | | | 8,656,488 | 12/20/2010 |
| 122217 | | SAN DIMAS | CA | | 10/31/2002 | 5.930 | 4,600,000 | | | | | | 15,915,435 | 12/20/2010 |
| 122218 | | EL PASO | TX | | 10/10/2002 | 5.340 | 681,604 | | | | | | 3,834,230 | 12/20/2010 |
| 122221 | | MIAMI | FL | | 10/29/2002 | 5.870 | 5,479,442 | | | | | | 11,304,296 | 12/20/2010 |
| 122223 | | EDINA | MN | | 12/18/2002 | 5.750 | 2,622,868 | | | | | | 8,127,041 | 12/20/2010 |
| 122224 | | HOLLAND | MI | | 11/27/2002 | 5.570 | 2,639,976 | | | | | | 5,059,862 | 12/20/2010 |
| 122226 | | GREAT NECK | NY | | 12/10/2002 | 5.250 | 4,373,946 | | | | | | 8,207,545 | 09/28/2010 |
| 122227 | | GREAT NECK | NY | | 12/19/2002 | 5.100 | 17,678,425 | | | | | | 46,618,364 | 09/28/2010 |
| 122242 | | DANA POINT | CA | | 12/23/2002 | 5.580 | 5,360,238 | | | | | | 20,148,666 | 12/20/2010 |
| 122250 | | AUBURN | WA | | 02/04/2003 | 5.410 | 5,317,562 | | | | | | 14,084,365 | 12/20/2010 |
| 122252 | | ONTARIO | CA | | 04/24/2003 | 5.960 | 3,500,594 | | | | | | 6,115,010 | 12/20/2010 |
| 122259 | | METTAWA | IL | | 03/06/2003 | 5.120 | 4,213,746 | | | | | | 16,964,750 | 12/20/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 122262 | | FONTANA | CA | | 03/25/2003 | 5.360 | 14,487,406 | | 13,630 | | | | 44,499,968 | 12/20/2010 |
| 122266 | | SAN JOSE | CA | | 04/21/2003 | 5.340 | 11,500,559 | | | | | | 38,096,068 | 12/20/2010 |
| 122267 | | HAYWARD | CA | | 03/31/2003 | 5.560 | 22,156,103 | | | | | | 39,762,385 | 09/28/2010 |
| 122276 | | COLUMBIA | SC | | 05/29/2003 | 4.860 | 4,735,913 | | | | | | 7,284,010 | 09/28/2010 |
| 122278 | | WOODBURY | NY | | 04/11/2003 | 4.530 | 5,400,240 | | | | | | 15,397,800 | 09/28/2010 |
| 122282 | | SHIRLEY | NY | | 08/08/2003 | 6.900 | 10,244,056 | | | | | | 22,963,261 | 12/20/2010 |
| 122287 | | STOCKTON | CA | | 02/04/2004 | 6.020 | 6,528,554 | | | | | | 13,433,788 | 12/20/2010 |
| 122290 | | NAPLES | FL | | 09/29/2003 | 5.560 | 3,006,210 | | | | | | 4,371,220 | 09/28/2010 |
| 122291 | | MARIETTA | GA | | 09/29/2003 | 5.560 | 16,044,282 | | | | | | 23,329,400 | 09/28/2010 |
| 122293 | | BUFFALO | NY | | 11/25/2003 | 5.600 | 7,584,064 | | | | | | 10,417,440 | 12/20/2010 |
| 122295 | | DRAPER | UT | | 09/04/2003 | 5.050 | 4,044,108 | | | | | | 7,909,350 | 12/20/2010 |
| 122296 | | SALT LAKE CITY | UT | | 09/04/2003 | 5.050 | 3,866,662 | | | | | | 7,562,307 | 12/20/2010 |
| 122297 | | SALT LAKE CITY | UT | | 09/04/2003 | 5.050 | 2,211,880 | | | | | | 4,325,931 | 12/20/2010 |
| 122298 | | CHICAGO | IL | | 07/31/2003 | 5.255 | 12,403,986 | | | | | | 16,037,655 | 12/20/2010 |
| 122305 | | CERRITOS | CA | | 10/29/2003 | 5.500 | 1,677,129 | | | | | | 3,911,696 | 09/28/2010 |
| 122307 | | HENDERSON | NV | | 07/01/2003 | 5.910 | 2,823,798 | | 2,490 | | | | 5,304,198 | 12/20/2010 |
| 122314 | | ANAHEIM HILLS | CA | | 09/16/2003 | 4.600 | 24,000,000 | | | | | | 41,181,648 | 12/20/2010 |
| 122316 | | SAN DIEGO | CA | | 11/06/2003 | 6.360 | 2,140,137 | | | | | | 5,586,202 | 12/20/2010 |
| 122323 | | BATAVIA | IL | | 10/09/2003 | 5.380 | 13,405,383 | | | | | | 11,656,536 | 12/20/2010 |
| 122324 | | SAN MARCOS | CA | | 12/09/2003 | 5.570 | 5,572,987 | | | | | | 11,363,437 | 12/20/2010 |
| 122326 | | GREENSBORO | NC | | 03/09/2004 | 5.540 | 19,294,688 | | | | | | 26,676,008 | 12/20/2010 |
| 122337 | | DALLAS | TX | | 08/15/2003 | 4.850 | 940,000 | | | | | | 2,643,229 | 12/20/2010 |
| 122338 | | FARMERS BRANCH | TX | | 08/15/2003 | 4.850 | 920,000 | | | | | | 2,654,148 | 09/28/2010 |
| 122362 | | MURFREESBORO | TN | | 02/13/2004 | 6.150 | 2,615,229 | | | | | | 5,907,753 | 12/20/2010 |
| 122369 | | AUSTIN | TX | | 11/24/2003 | 5.970 | 14,862,608 | | | | | | 32,765,688 | 12/20/2010 |
| 122370 | | GLENDALE | WI | | 12/12/2003 | 6.430 | 17,850,069 | | | | | | 23,989,660 | 12/20/2010 |
| 122374 | | HAMDEN | CT | | 02/17/2004 | 5.300 | 7,989,174 | | 25,791 | | | | 23,912,484 | 12/20/2010 |
| 122376 | | HOUSTON | TX | | 12/03/2003 | 5.740 | 3,993,575 | | | | | | 6,024,716 | 12/20/2010 |
| 122378 | | EDISON | NJ | | 01/14/2004 | 5.270 | 7,571,118 | | | | | | 19,385,558 | 12/20/2010 |
| 122387 | | COLUMBUS | OH | | 02/20/2004 | 5.380 | 6,554,064 | | 5,432 | | | | 8,276,997 | 12/20/2010 |
| 122389 | | DARIEN | CT | | 03/17/2004 | 5.600 | 3,895,306 | | | | | | 11,878,276 | 12/20/2010 |
| 122394 | | CHEEKTOWAGA | NY | | 03/18/2004 | 4.850 | 4,906,006 | | | | | | 15,739,727 | 09/28/2010 |
| 122401 | | LOS ANGELES | CA | | 03/01/2004 | 5.610 | 3,571,608 | | (51,280) | | | | 6,249,271 | 12/20/2010 |
| 122405 | | SAN DIEGO | CA | | 06/21/2004 | 5.310 | 4,565,283 | | | | | | 12,083,135 | 12/20/2010 |
| 122410 | | PITTSBURGH | PA | | 03/15/2004 | 5.250 | 32,814,333 | | 37,559 | | | | 57,302,552 | 09/28/2010 |
| 122415 | | MENTOR | OH | | 05/11/2004 | 4.970 | 10,519,089 | | (107,216) | | | | 17,805,672 | 12/20/2010 |
| 122416 | | RENO | NV | | 04/15/2004 | 5.080 | 29,290,402 | | 34,007 | | | | 28,458,619 | 12/20/2010 |
| 122417 | | HARRISBURG | PA | | 04/15/2004 | 5.080 | 28,091,109 | | 32,438 | | | | 27,293,496 | 12/20/2010 |
| 122418 | | LAS VEGAS | NV | | 04/15/2004 | 5.080 | 17,054,007 | | 91,487 | | | | 16,825,017 | 12/20/2010 |
| 122420 | | GREENVALE | NY | | 04/08/2004 | 5.280 | 8,649,327 | | (17,084) | | | | 28,463,524 | 12/20/2010 |
| 122422 | | PHOENIXVILLE | PA | | 05/28/2004 | 5.100 | 9,357,464 | | | | | | 18,147,558 | 12/20/2010 |
| 122423 | | WHITESTONE | NY | | 06/09/2004 | 5.240 | 3,608,443 | | | | | | 10,196,800 | 09/28/2010 |
| 122424 | | TUSTIN | CA | | 03/31/2004 | 5.630 | 19,783,041 | | 27,667 | | | | 22,914,348 | 12/20/2010 |
| 122425 | | PALM HARBOR | FL | | 04/30/2004 | 5.280 | 11,875,935 | | | | | | 14,960,810 | 12/20/2010 |
| 122430 | | FREEHOLD | NJ | | 09/21/2004 | 5.390 | 5,017,472 | | | | | | 15,273,692 | 12/20/2010 |
| 122431 | | BUTLER | PA | | 05/14/2004 | 6.500 | 3,212,172 | | (317) | | | | 12,936,007 | 09/28/2010 |
| 122433 | | NORCROSS | GA | | 10/16/2001 | 6.530 | 8,593,915 | | 40,782 | | | | 9,332,112 | 12/20/2010 |
| 122434 | | MAITLAND | FL | | 05/26/2004 | 4.390 | 17,125,719 | | 72,821 | | | | 16,798,850 | 09/28/2010 |
| 122435 | | PLEASANTON | CA | | 05/03/2004 | 5.080 | 12,831,851 | | | | | | 21,016,714 | 12/20/2010 |
| 122437 | | CLAYTON | MO | | 06/09/2004 | 4.750 | 6,845,445 | | | | | | 9,857,767 | 12/20/2010 |
| 122440 | | DAYTON | OH | | 12/01/2004 | 3.980 | 2,082,943 | | | | | | 7,572,693 | 09/28/2010 |
| 122441 | | PHOENIX | AZ | | 06/15/2004 | 4.810 | 22,860,175 | | (142,202) | | | | 29,133,716 | 12/20/2010 |
| 122444 | | LAS VEGAS | NV | | 05/27/2004 | 4.810 | 3,811,170 | | | | | | 4,418,004 | 12/20/2010 |
| 122445 | | W. CHESTER TOWNSHIP | OH | | 12/15/2004 | 4.850 | 2,577,344 | | | | | | 3,525,768 | 12/20/2010 |
| 122447 | | TEMPE | AZ | | 06/15/2004 | 4.810 | 3,552,047 | | | | | | 7,299,315 | 12/20/2010 |
| 122451 | | MURRIETA | CA | | 06/28/2004 | 5.030 | 6,806,409 | | | | | | 15,810,918 | 12/20/2010 |
| 122452 | | TEMPE | AZ | | 05/27/2004 | 5.010 | 10,318,570 | | | | | | 9,812,061 | 12/20/2010 |
| 122453 | | ALEXANDRIA | VA | | 05/25/2004 | 6.210 | 2,657,934 | | (26,013) | | | | 5,505,454 | 12/20/2010 |
| 122454 | | HOUSTON | TX | | 05/19/2004 | 5.180 | 6,387,191 | | | | | | 11,425,224 | 12/20/2010 |
| 122456 | | OCEAN | NJ | | 12/21/2004 | 5.230 | 12,853,991 | | | | | | 35,000,316 | 12/20/2010 |
| 122457 | | RED BANK | NJ | | 04/29/2005 | 5.290 | 4,902,610 | | | | | | 12,104,586 | 12/20/2010 |
| 122458 | | SEA GIRT | NJ | | 06/24/2004 | 5.460 | 12,771,722 | | 17,206 | | | | 23,717,464 | 09/28/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 122459 | | DREXEL HILL | PA | | 06/11/2004 | 5.160 | 495,990 | | | | | | 7,568,224 | 12/20/2010 |
| 122461 | | DES PLAINES | IL | | 06/21/2004 | 1.308 | 28,000,000 | | | | | | 49,331,672 | 09/28/2010 |
| 122462 | | NAPERVILLE | IL | | 05/27/2004 | 5.140 | 13,877,696 | | 2,821 | | | | 26,762,295 | 12/20/2010 |
| 122463 | | OAKBROOK | IL | | 06/03/2004 | 4.660 | 29,754,760 | | 172,041 | | | | 32,772,490 | 12/20/2010 |
| 122466 | | STERLING | VA | | 07/01/2004 | 5.620 | 14,460,566 | | 4,286 | | | | 26,226,340 | 12/20/2010 |
| 122468 | | MARIETTA | GA | | 07/20/2004 | 4.890 | 12,630,111 | | 114,409 | | | | 27,204,314 | 12/20/2010 |
| 122469 | | NORTH BRANCH | MN | | 07/26/2004 | 5.620 | 3,520,659 | | 18,232 | | | | 4,311,042 | 12/20/2010 |
| 122480 | | ALLENTOWN | PA | | 07/01/2004 | 6.150 | 11,741,404 | | | | | | 18,156,726 | 12/20/2010 |
| 122503 | | PHOENIX | AZ | | 08/25/2004 | 5.820 | 13,784,600 | | 18,815 | | | | 14,207,154 | 12/20/2010 |
| 122506 | | SEWICKLEY | PA | | 01/14/2005 | 6.600 | 3,552,465 | | | | | | 6,355,313 | 12/20/2010 |
| 122507 | | BALTIMORE | MD | | 08/31/2004 | 5.430 | 8,475,797 | | 34,579 | | | | 11,339,215 | 12/20/2010 |
| 122509 | | DENVER | CO | | 10/15/2004 | 6.020 | 7,814,910 | | 21,501 | | | | 9,459,268 | 09/28/2010 |
| 122510 | | DENVER | CO | | 02/01/2005 | 6.160 | 33,310,789 | | 63,611 | | | | 40,168,940 | 09/28/2010 |
| 122537 | | PALM SPRINGS | CA | | 04/01/2005 | 6.410 | 7,114,505 | | | | | | 6,812,946 | 12/20/2010 |
| 122544 | | EDEN PRAIRE | MN | | 11/30/2004 | 5.390 | 13,970,823 | | 68,567 | | | | 14,128,362 | 12/20/2010 |
| 122545 | | STAMFORD | CT | | 11/22/2005 | 5.630 | 12,656,283 | | | | | | 26,289,746 | 12/20/2010 |
| 122547 | | VIRGINIA BEACH | VA | | 08/01/2005 | 5.630 | 15,648,308 | | | | | | 21,125,477 | 12/20/2010 |
| 122554 | | ROCKVILLE | MD | | 02/18/2005 | 5.690 | 6,196,114 | | 36,925 | | | | 18,842,926 | 12/20/2010 |
| 122555 | | ROCKVILLE | MD | | 02/18/2005 | 5.890 | 7,038,584 | | | | | | 11,513,259 | 09/28/2010 |
| 122556 | | CHICAGO | IL | | 01/21/2005 | 5.630 | 7,237,241 | | | | | | 9,627,459 | 12/20/2010 |
| 122560 | | KENOSHA | WI | | 01/26/2005 | 5.470 | 4,807,896 | | | | | | 6,289,506 | 12/20/2010 |
| 122568 | | COLUMBUS | OH | | 04/28/2005 | 5.490 | 9,054,131 | | 76,346 | | | | 8,303,489 | 09/28/2010 |
| 122569 | | ONTARIO | CA | | 03/31/2005 | 5.570 | 6,351,349 | | | | | | 7,775,859 | 12/20/2010 |
| 122575 | | DENVER | CO | | 02/22/2005 | 5.290 | 7,983,449 | | 114,957 | | | | 8,805,417 | 09/28/2010 |
| 122577 | | CHICAGO | IL | | 02/01/2005 | 5.280 | 2,266,847 | | | | | | 3,969,806 | 12/20/2010 |
| 122578 | | CHICAGO | IL | | 02/01/2005 | 1.458 | 2,250,102 | | | | | | 3,940,599 | 12/20/2010 |
| 122581 | | SAN DIEGO | CA | | 04/15/2005 | 5.740 | 6,348,421 | | | | | | 15,920,106 | 12/20/2010 |
| 122586 | | FEDERAL WAY | WA | | 04/22/2005 | 5.620 | 6,825,425 | | | | | | 9,790,916 | 12/20/2010 |
| 122594 | | WESTMONT | IL | | 03/04/2005 | 5.230 | 6,975,303 | | | | | | 7,974,590 | 12/20/2010 |
| 122596 | | WASHINGTON | DC | | 06/02/2005 | 5.770 | 91,931,117 | | (543,158) | | | | 152,242,963 | 12/20/2010 |
| 122597 | | WASHINGTON | DC | | 06/02/2005 | 5.770 | 47,878,711 | | (3,546) | | | | 80,518,079 | 12/20/2010 |
| 122600 | | CHICAGO | IL | | 03/31/2005 | 4.900 | 11,836,072 | | 137,946 | | | | 18,600,332 | 12/20/2010 |
| 122603 | | RICHARDSON | TX | | 04/29/2005 | 5.860 | 4,895,738 | | 146,882 | | (61,966) | | 6,634,357 | 12/20/2010 |
| 122610 | | COON RAPIDS | MN | | 08/05/2005 | 5.190 | 9,850,000 | | | | | | 27,522,710 | 12/20/2010 |
| 122611 | | MINNEAPOLIS | MN | | 08/05/2005 | 5.190 | 15,800,000 | | | | | | 33,159,900 | 12/20/2010 |
| 122613 | | ST. LOUIS PARK | MN | | 08/05/2005 | 5.190 | 6,377,217 | | 67,650 | | | | 14,529,106 | 12/20/2010 |
| 122615 | | COSTA MESA | CA | | 05/31/2005 | 5.610 | 5,732,308 | | | | | | 13,315,840 | 12/20/2010 |
| 122616 | | ELGIN | IL | | 05/26/2005 | 5.210 | 8,200,000 | | | | | | 10,069,540 | 12/20/2010 |
| 122618 | | GREENSBORO | NC | | 08/02/2005 | 5.380 | 11,006,743 | | | | | | 13,694,796 | 12/20/2010 |
| 122621 | | MAHWAH | NJ | | 06/17/2005 | 5.850 | 6,597,285 | | (67,990) | | | | 7,087,030 | 09/28/2010 |
| 122632 | | CHULA VISTA | CA | | 07/25/2005 | 5.160 | 7,036,075 | | | | | | 11,258,801 | 09/28/2010 |
| 122634 | | PARK CITY | IL | | 09/06/2005 | 5.320 | 5,139,256 | | | | | | 6,316,607 | 12/20/2010 |
| 122635 | | LAS VEGAS | NV | | 08/10/2005 | 5.320 | 6,284,241 | | | | | | 7,635,345 | 12/20/2010 |
| 122640 | | FREEHOLD | NJ | | 07/25/2005 | 5.230 | 7,842,888 | | | | | | 22,856,056 | 09/28/2010 |
| 122643 | | WILLIAMSBURG | VA | | 01/19/2006 | 5.430 | 7,993,351 | | | | | | 12,268,418 | 12/20/2010 |
| 122645 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 20,617,126 | | | | | | 24,761,262 | 09/28/2010 |
| 122646 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 6,863,597 | | 97,501 | | | | 8,465,389 | 09/28/2010 |
| 122647 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 2,378,899 | | | | | | 2,857,068 | 09/28/2010 |
| 122657 | | SACRAMENTO | CA | | 09/08/2005 | 5.070 | 25,815,464 | | 103,291 | | 2,700,309 | | 28,064,940 | 12/22/2010 |
| 122659 | | WEST HENRIETTA | NY | | 03/07/2006 | 5.390 | 8,523,217 | | | | | | 12,108,834 | 12/20/2010 |
| 122660 | | JACKSONVILLE | FL | | 08/22/2005 | 4.870 | 37,112,521 | | | | | | 51,127,152 | 12/20/2010 |
| 122661 | | ONTARIO | CA | | 07/08/2005 | 4.940 | 29,955,180 | | 130,792 | | (156,874) | | 40,535,988 | 12/20/2010 |
| 122663 | | ARLINGTON HEIGHTS | IL | | 07/20/2005 | 5.070 | 6,800,000 | | | | | | 5,663,021 | 12/20/2010 |
| 122666 | | HOUSTON | TX | | 11/30/2006 | 4.718 | 6,361,372 | | | | | | 50,631,896 | 12/20/2010 |
| 122671 | | FREMONT | CA | | 09/23/2005 | 5.130 | 18,600,935 | | 24,313 | | | | 25,730,829 | 12/20/2010 |
| 122672 | | WILLOWBROOK | IL | | 09/20/2005 | 4.960 | 27,431,527 | | 35,893 | | | | 41,224,751 | 12/20/2010 |
| 122673 | | ADDISON | TX | | 10/17/2005 | 5.580 | 6,688,202 | | | | | | 8,743,305 | 12/20/2010 |
| 122675 | | LOUISVILLE | KY | | 05/24/2006 | 5.790 | 9,498,584 | | | | | | 12,958,349 | 12/20/2010 |
| 122678 | | HERNDON | VA | | 11/01/2005 | 5.360 | 5,776,758 | | | | | | 8,520,090 | 12/20/2010 |
| 122679 | | OAK BROOK | IL | | 02/23/2006 | 5.460 | 8,000,000 | | | | | | 10,713,402 | 12/20/2010 |
| 122680 | | LAKEVILLE | MN | | 11/15/2005 | 5.480 | 14,250,000 | | | | | | 19,821,392 | 12/20/2010 |
| 122684 | | BLUE SPRINGS | MO | | 10/14/2005 | 5.570 | 9,947,645 | | | | | | 11,907,835 | 12/20/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 122685 | | CHICAGO | IL | | 09/28/2005 | 5.400 | 7,756,736 | | 50,723 | | | | 11,904,212 | 12/20/2010 |
| 122687 | | MELVILLE | NY | | 11/30/2005 | 5.180 | 10,126,672 | | | | | | 24,095,716 | 12/20/2010 |
| 122694 | | DAVENPORT | IA | | 12/22/2005 | 5.510 | 11,299,153 | | | | | | 12,900,839 | 12/20/2010 |
| 122697 | | ST. LOUIS | MO | | 12/08/2005 | 4.910 | 5,854,335 | | | | | | 13,840,274 | 09/28/2010 |
| 122698 | | DOWERS GROVE | IL | | 11/29/2005 | 5.270 | 12,500,000 | | | | | | 21,173,854 | 12/20/2010 |
| 122700 | | FAIRFAX | VA | | 11/23/2005 | 5.570 | 13,114,378 | | | | | | 18,365,824 | 12/22/2010 |
| 122702 | | SANTA CLARA | CA | | 10/11/2005 | 5.140 | 49,883,109 | | | | | | 74,441,926 | 09/28/2010 |
| 122705 | | ST. CHARLES | IL | | 12/13/2005 | 5.270 | 7,000,000 | | | | | | 11,176,168 | 12/20/2010 |
| 122712 | | CHICAGO | IL | | 12/08/2005 | 5.540 | 6,714,649 | | | | | | 13,135,464 | 12/20/2010 |
| 122713 | | SAN FRANCISCO | CA | | 11/30/2005 | 5.620 | 27,500,000 | | | | | | 32,775,888 | 12/20/2010 |
| 122714 | | INDIO | CA | | 11/30/2005 | 5.560 | 7,171,374 | | | | | | 6,619,818 | 12/20/2010 |
| 122715 | | TUALATIN | OR | | 11/15/2006 | 5.760 | 14,082,130 | | | | | | 19,332,640 | 12/20/2010 |
| 122718 | | LOS ANGELES | CA | | 12/14/2005 | 5.630 | 5,378,850 | | | | | | 11,267,786 | 09/28/2010 |
| 122720 | | NAPERVILLE | IL | | 12/21/2005 | 5.440 | 12,010,285 | | | | | | 15,904,694 | 12/20/2010 |
| 122722 | | SALT LAKE CITY | UT | | 03/23/2006 | 5.890 | 27,944,119 | | | | | | 35,280,444 | 12/20/2010 |
| 122725 | | SACRAMENTO | CA | | 01/13/2006 | 1.128 | 25,400,000 | | | | | | 29,474,806 | 09/28/2010 |
| 122726 | | SACRAMENTO | CA | | 01/13/2006 | 1.128 | 25,400,000 | | | | | | 29,474,806 | 09/28/2010 |
| 122727 | | GOLD RIVER | CA | | 01/13/2006 | 1.128 | 15,905,000 | | | | | | 18,456,567 | 09/28/2010 |
| 122728 | | GOLD RIVER | CA | | 01/13/2006 | 1.128 | 15,905,000 | | | | | | 18,456,567 | 09/28/2010 |
| 122729 | | ROSEVILLE | CA | | 01/13/2006 | 1.128 | 11,745,000 | | | | | | 13,629,197 | 09/28/2010 |
| 122730 | | ROSEVILLE | CA | | 01/13/2006 | 1.128 | 11,745,000 | | | | | | 13,629,197 | 09/28/2010 |
| 122731 | | FAIRFIELD | CA | | 01/13/2006 | 1.128 | 9,075,000 | | | | | | 10,530,861 | 09/28/2010 |
| 122732 | | FAIRFIELD | CA | | 01/13/2006 | 1.128 | 9,075,000 | | | | | | 10,530,861 | 09/28/2010 |
| 122733 | | LIVERMORE | CA | | 01/13/2006 | 1.128 | 5,437,500 | | | | | | 6,309,813 | 09/28/2010 |
| 122734 | | LIVERMORE | CA | | 01/13/2006 | 1.128 | 5,437,500 | | | | | | 6,309,813 | 09/28/2010 |
| 122735 | | FOUNTAIN VALLEY | CA | | 01/13/2006 | 1.128 | 7,582,500 | | | | | | 8,798,926 | 09/28/2010 |
| 122736 | | FOUNTAIN VALLEY | CA | | 01/13/2006 | 1.128 | 7,582,500 | | | | | | 8,798,926 | 09/28/2010 |
| 122737 | | NORTH LAS VEGAS | NV | | 01/13/2006 | 1.128 | 5,520,000 | | | | | | 6,405,548 | 09/28/2010 |
| 122738 | | NORTH LAS VEGAS | NV | | 01/13/2006 | 1.128 | 5,520,000 | | | | | | 6,405,548 | 09/28/2010 |
| 122739 | | BAKERSFIELD | CA | | 04/11/2006 | 1.128 | 28,215,000 | | | | | | 32,741,404 | 09/28/2010 |
| 122740 | | BAKERSFIELD | CA | | 04/11/2006 | 1.128 | 28,215,000 | | | | | | 32,741,404 | 09/28/2010 |
| 122741 | | FOUNTAIN VALLEY | CA | | 10/02/2006 | 1.128 | 4,372,500 | | | | | | 5,073,960 | 09/28/2010 |
| 122742 | | FOUNTAIN VALLEY | CA | | 10/02/2006 | 1.128 | 4,372,500 | | | | | | 5,073,960 | 09/28/2010 |
| 122745 | | ALISO VIEJO | CA | | 12/14/2006 | 1.128 | 13,520,000 | | | | | | 15,688,952 | 09/28/2010 |
| 122746 | | ALISO VIEJO | CA | | 12/14/2006 | 1.128 | 13,520,000 | | | | | | 15,688,952 | 09/28/2010 |
| 122759 | | CHANDLER | AZ | | 02/08/2006 | 5.920 | 22,169,011 | | | | | | 24,046,783 | 12/20/2010 |
| 122764 | | BALTIMORE | MD | | 01/20/2006 | 6.100 | 2,468,262 | | | | | | 4,629,090 | 12/20/2010 |
| 122765 | | MORENO VALLEY | CA | | 05/04/2006 | 5.710 | 11,750,354 | | | | | | 16,771,571 | 12/20/2010 |
| 122766 | | NORCROSS | GA | | 02/14/2006 | 5.570 | 15,896,837 | | (179,576) | | | | 26,170,754 | 09/28/2010 |
| 122776 | | LOS ANGELES | CA | | 03/28/2006 | 5.840 | 42,652,836 | | (614,201) | | | | 79,877,664 | 12/20/2010 |
| 122779 | | MIDDLETOWN | NJ | | 11/29/2006 | 5.860 | 1,733,622 | | | | | | 2,793,115 | 12/20/2010 |
| 122782 | | NEW YORK | NY | | 01/05/2006 | 5.505 | 24,284,370 | | | | | | 47,115,235 | 09/28/2010 |
| 122784 | | TULSA | OK | | 02/23/2006 | 5.310 | 10,800,000 | | | | | | 13,979,060 | 12/20/2010 |
| 122787 | | GREAT NECK | NY | | 05/17/2006 | 6.600 | 2,293,999 | | | | | | 4,290,636 | 09/28/2010 |
| 122789 | | SACRAMENTO | CA | | 04/17/2006 | 5.990 | 5,708,805 | | | | | | 8,819,893 | 12/20/2010 |
| 122791 | | FREEHOLD | NJ | | 05/01/2006 | 5.670 | 5,154,268 | | | | | | 12,133,665 | 12/20/2010 |
| 122794 | | PALOS PARK | IL | | 03/30/2006 | 5.630 | 8,510,000 | | | | | | 13,347,187 | 12/20/2010 |
| 122795 | | SHIREMANSTOWN | PA | | 05/15/2006 | 5.770 | 6,431,937 | | | | | | 6,701,771 | 09/28/2010 |
| 122799 | | GLENVIEW | IL | | 03/22/2006 | 5.760 | 6,956,650 | | (2,320) | | | | 7,146,873 | 12/20/2010 |
| 122800 | | NAPERVILLE | IL | | 05/25/2006 | 5.830 | 14,659,559 | | | 3,840,441 | | | 14,659,559 | 12/20/2010 |
| 122804 | | CHULA VISTA | CA | | 05/30/2006 | 6.050 | 3,000,176 | | (508) | | | | 3,797,919 | 12/20/2010 |
| 122805 | | TACOMA | WA | | 04/25/2006 | 6.220 | 7,086,008 | | | | | | 12,245,847 | 12/20/2010 |
| 122808 | | STOCKBRIDGE | GA | | 11/02/2006 | 5.700 | 5,312,761 | | (2,854) | | | | 4,293,452 | 12/20/2010 |
| 122809 | | ASHEVILLE | NC | | 07/27/2006 | 1.008 | 5,509,603 | | | | | | 9,910,504 | 12/20/2010 |
| 122812 | | WOODINVILLE | WA | | 06/07/2006 | 6.440 | 7,501,653 | | 346,601 | | (118,012) | | 10,253,560 | 12/20/2010 |
| 122813 | | PHILADELPHIA | PA | | 06/20/2006 | 5.580 | 12,460,466 | | 75,480 | | | | 15,930,622 | 12/20/2010 |
| 122817 | | DENVER | CO | | 06/01/2006 | 6.300 | 6,384,466 | | | | | | 7,629,323 | 12/20/2010 |
| 122818 | | CHICO | CA | | 05/19/2006 | 6.110 | 9,779,939 | | | | | | 9,758,716 | 12/20/2010 |
| 122821 | | PLYMOUTH | MN | | 06/29/2006 | 6.360 | 23,250,000 | | | | | | 29,142,321 | 09/28/2010 |
| 122822 | | DETROIT | MI | | 06/06/2006 | 6.290 | 9,812,411 | | | | | | 11,601,514 | 12/20/2010 |
| 122823 | | PHILADELPHIA | PA | | 07/18/2006 | 5.740 | 11,000,000 | | | | | | 14,911,845 | 09/28/2010 |
| 122825 | | SAN MARCOS | CA | | 03/27/2007 | 6.380 | 18,500,000 | | | | | | 21,559,972 | 12/20/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 122827 | | SHAKOPEE | MN | | 05/25/2006 | 5.300 | 8,801,923 | | (4,447) | | | | 8,700,949 | 12/20/2010 |
| 122828 | | ELK GROVE VILLAGE | IL | | 06/26/2006 | 6.620 | 12,913,867 | | | | | | 15,946,220 | 12/20/2010 |
| 122830 | | DENVER | CO | | 07/19/2006 | 6.260 | 7,277,286 | | | | | | 10,056,000 | 09/28/2010 |
| 122832 | | SAN ANTONIO | TX | | 06/29/2006 | 5.380 | 14,279,732 | | (7,557) | | | | 20,333,312 | 12/20/2010 |
| 122833 | | MACEDONIA | OH | | 08/31/2006 | 6.050 | 20,972,083 | | 39,557 | | | | 34,959,348 | 12/20/2010 |
| 122834 | | PHOENIX | AZ | | 08/16/2006 | 6.270 | 17,701,788 | | (1,404) | | | | 20,951,390 | 09/28/2010 |
| 122835 | | SAN DIEGO | CA | | 08/17/2006 | 6.420 | 6,585,228 | | 6,806 | | (61,010) | | 10,150,433 | 09/28/2010 |
| 122836 | | GOSHEN | NY | | 08/29/2006 | 6.920 | 7,754,546 | | | | | | 9,995,668 | 12/20/2010 |
| 122839 | | PHILADELPHIA | PA | | 07/25/2006 | 5.910 | 9,861,158 | | 222,871 | | | | 16,263,093 | 12/20/2010 |
| 122841 | | DALLAS | TX | | 09/29/2006 | 6.110 | 25,036,359 | | (11,795) | | | | 60,802,072 | 09/28/2010 |
| 122842 | | CITY OF INDUSTRY | CA | | 07/13/2006 | 6.220 | 3,790,638 | | | | | | 4,947,302 | 12/20/2010 |
| 122843 | | ENCINO | CA | | 07/28/2006 | 5.980 | 6,679,922 | | 2,988 | | | | 17,103,908 | 12/20/2010 |
| 122845 | | SAN ANTONIO | TX | | 07/20/2006 | 6.340 | 7,500,173 | | 40,636 | | | | 10,448,406 | 12/20/2010 |
| 122846 | | DOVER | DE | | 12/05/2006 | 5.990 | 6,700,000 | | | | | | 14,453,552 | 09/28/2010 |
| 122850 | | SCOTTS VALLEY | CA | | 11/29/2006 | 6.160 | 3,694,365 | | | | | | 6,877,060 | 12/20/2010 |
| 122853 | | SAN ANTONIO | TX | | 08/04/2006 | 6.550 | 14,900,000 | | | | | | 21,871,840 | 12/22/2010 |
| 122855 | | ROUND ROCK | TX | | 09/22/2006 | 6.650 | 7,769,249 | | | | | | 9,635,153 | 09/28/2010 |
| 122856 | | STUDIO CITY | CA | | 08/15/2006 | 6.380 | 10,641,722 | | | | | | 17,911,085 | 12/20/2010 |
| 122857 | | SAN JOSE | CA | | 09/27/2006 | 6.180 | 5,459,718 | | | | | | 11,931,861 | 12/20/2010 |
| 122858 | | RNCHO SNTA MARGARITA | CA | | 09/20/2006 | 6.800 | 11,042,589 | | | | | | 12,029,075 | 12/20/2010 |
| 122866 | | SAN ANTONIO | TX | | 08/25/2006 | 6.440 | 7,970,496 | | | | | | 11,515,368 | 12/20/2010 |
| 122870 | | VENTURA | CA | | 11/20/2006 | 6.290 | 4,175,429 | | 3,974 | | (36,906) | | 10,049,605 | 09/28/2010 |
| 122873 | | SAN JOSE | CA | | 09/27/2006 | 6.180 | 1,899,032 | | | | | | 4,150,212 | 12/20/2010 |
| 122875 | | PASADENA | CA | | 10/02/2006 | 6.470 | 20,500,000 | | | | | | 20,579,982 | 12/20/2010 |
| 122876 | | SEATTLE | WA | | 11/17/2006 | 5.950 | 11,470,415 | | | | | | 20,472,022 | 12/20/2010 |
| 122878 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 1,831,279 | | | | | | 2,242,571 | 12/20/2010 |
| 122879 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 2,506,205 | | | | | | 3,069,080 | 12/20/2010 |
| 122880 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 4,326,375 | | | | | | 5,298,046 | 12/20/2010 |
| 122881 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 2,547,867 | | | | | | 3,120,099 | 12/20/2010 |
| 122882 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 1,749,807 | | | | | | 2,142,801 | 12/20/2010 |
| 122884 | | ATLANTA | GA | | 07/20/2007 | 5.840 | 7,640,527 | | | 1,501,527 | (240,096) | | 9,978,377 | 12/20/2010 |
| 122886 | | BERKELEY HEIGHTS | NJ | | 09/29/2006 | 5.920 | 30,004,255 | | (4,876) | | | | 35,327,386 | 12/20/2010 |
| 122890 | | WOOD DALE | IL | | 10/26/2006 | 6.270 | 18,686,818 | | 71,924 | | | | 19,216,986 | 12/20/2010 |
| 122891 | | SPRING VALLEY | CA | | 12/28/2006 | 5.650 | 13,801,795 | | | | | | 34,368,372 | 12/20/2010 |
| 122895 | | PHOENIX | AZ | | 11/29/2006 | 6.360 | 6,000,420 | | | | | | 6,151,066 | 12/20/2010 |
| 122896 | | HONOLULU | HI | | 01/25/2007 | 6.010 | 10,696,009 | | | | | | 26,026,868 | 09/28/2010 |
| 122897 | | HONOLULU | HI | | 01/10/2007 | 6.130 | 9,342,957 | | | | | | 14,792,195 | 09/28/2010 |
| 122899 | | CORONA | CA | | 12/06/2006 | 5.530 | 7,464,731 | | | | | | 18,309,562 | 12/20/2010 |
| 122902 | | MESA | AZ | | 12/07/2006 | 5.990 | 6,234,811 | | | 445,379 | (170,825) | | 5,570,141 | 12/20/2010 |
| 122905 | | STOCKTON | CA | | 02/20/2007 | 5.710 | 4,800,000 | | | | | | 8,822,607 | 12/20/2010 |
| 122906 | | SAN JOSE | CA | | 02/20/2007 | 5.560 | 5,800,000 | | | | | | 29,222,798 | 12/20/2010 |
| 122908 | | ADDISON | IL | | 06/13/2007 | 1.858 | 8,750,000 | | | | | | 10,758,112 | 12/20/2010 |
| 122912 | | WEST CONSHOHOCKEN | PA | | 12/08/2006 | 5.510 | 3,318,883 | | 6,304 | | | | 6,372,919 | 09/28/2010 |
| 122913 | | LOS ANGELES | CA | | 01/25/2007 | 5.800 | 32,166,554 | | 12,452 | | | | 53,961,568 | 12/20/2010 |
| 122914 | | SPARKS | NV | | 12/19/2006 | 5.940 | 12,462,460 | | | | | | 15,366,109 | 09/28/2010 |
| 122917 | | KENOSHA | WI | | 02/07/2007 | 6.260 | 5,505,966 | | | | | | 7,207,965 | 12/20/2010 |
| 122919 | | LA MIRADA | CA | | 12/28/2006 | 5.780 | 9,586,525 | | | | | | 11,307,104 | 12/20/2010 |
| 122921 | | EAST LONGMEADOW | MA | | 03/29/2007 | 5.990 | 3,080,905 | | | | | | 8,050,228 | 12/20/2010 |
| 122925 | | SAN DIEGO | CA | | 02/16/2007 | 5.790 | 9,480,628 | | | | | | 17,736,316 | 12/20/2010 |
| 122928 | | BOSTON | MA | | 01/10/2007 | 5.842 | 54,300,599 | | | | | | 63,098,455 | 09/28/2010 |
| 122929 | | HIGHLANDS RANCH | CO | | 02/16/2007 | 5.710 | 8,325,227 | | 78,528 | | | | 8,966,770 | 09/28/2010 |
| 122934 | | SHIRLEY | NY | | 02/28/2007 | 6.170 | 1,399,591 | | | | | | 3,137,347 | 12/20/2010 |
| 122935 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 34,750,000 | | | | | | 43,066,673 | 12/20/2010 |
| 122936 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 24,000,000 | | | | | | 29,743,890 | 12/20/2010 |
| 122937 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 10,420,000 | | | | | | 12,913,805 | 12/20/2010 |
| 122938 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 1,500,000 | | | | | | 1,858,993 | 12/20/2010 |
| 122939 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 2,250,000 | | | | | | 2,788,490 | 12/20/2010 |
| 122940 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 1,070,000 | | | | | | 1,326,082 | 12/20/2010 |
| 122943 | | SAN DIEGO | CA | | 05/15/2007 | 6.060 | 25,000,000 | | | | | | 24,657,072 | 12/20/2010 |
| 122944 | | SAN DIEGO | CA | | 03/15/2007 | 6.110 | 5,581,364 | | | | | | 4,145,773 | 12/20/2010 |
| 122945 | | ELMWOOD PARK | NJ | | 03/14/2007 | 6.080 | 8,000,000 | | | | | | 7,988,602 | 12/20/2010 |
| 122946 | | BRAINTREE | MA | | 05/01/2007 | 5.820 | 7,000,000 | | | | | | 9,493,961 | 09/28/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 122947 | | HOUSTON | TX | | 03/30/2007 | 6.040 | 9,965,545 | | | | | | 15,407,348 | 12/20/2010 |
| 122949 | | LAKE OSWEGO | OR | | 04/26/2007 | 5.730 | 6,175,691 | | | | | | 12,267,243 | 12/20/2010 |
| 122952 | | PORTLAND | ME | | 03/06/2007 | 6.130 | 4,570,880 | | | | | | 6,648,996 | 09/28/2010 |
| 122953 | | MURRIETA | CA | | 04/26/2007 | 5.700 | 2,798,165 | | | | | | 6,499,985 | 12/20/2010 |
| 122954 | | CERRITOS | CA | | 04/26/2007 | 6.330 | 3,729,157 | | | | | | 4,507,643 | 12/20/2010 |
| 122956 | | WINSTON-SALEM | NC | | 04/13/2007 | 1.008 | 6,182,914 | | | | | | 9,687,370 | 12/20/2010 |
| 122959 | | NEW YORK | NY | | 07/19/2007 | 3.182 | 1,974,418 | | | | | | 1,815,139 | 09/28/2010 |
| 122961 | | BOCA RATON | FL | | 05/24/2007 | 6.170 | 5,199,050 | | | 965,098 | (62,851) | | 5,203,371 | 12/20/2010 |
| 122962 | | VIRGINIA BEACH | VA | | 04/30/2007 | 6.160 | 2,288,834 | | | | | | 3,088,100 | 12/20/2010 |
| 122964 | | MINNEAPOLIS | MN | | 04/09/2007 | 6.020 | 5,856,162 | | 5,556 | | | | 7,290,935 | 12/20/2010 |
| 122966 | | UNIVERSITY CITY | MO | | 05/17/2007 | 6.110 | 7,996,106 | | | 2,652,471 | (109,554) | | 9,465,817 | 12/20/2010 |
| 122970 | | BRENTWOOD | NY | | 05/23/2007 | 5.380 | 5,672,830 | | | | | | 23,237,650 | 12/20/2010 |
| 122972 | | SAN DIEGO | CA | | 05/21/2007 | 5.920 | 5,592,059 | | | | | | 7,864,163 | 12/20/2010 |
| 122974 | | PARAMOUNT | CA | | 04/14/2008 | 5.600 | 12,323,486 | | | | | | 18,058,796 | 12/20/2010 |
| 122975 | | HAWAIIAN GARDENS | CA | | 05/30/2007 | 5.410 | 3,140,716 | | | | | | 11,224,418 | 12/20/2010 |
| 122976 | | EATONTOWN | NJ | | 05/14/2007 | 5.650 | 33,816,315 | | 46,656 | | | | 38,603,120 | 12/20/2010 |
| 122978 | | CLEVELAND | OH | | 05/01/2007 | 6.250 | 4,573,076 | | | | | | 5,195,789 | 09/28/2010 |
| 122979 | | PENSACOLA | FL | | 06/27/2007 | 5.670 | 9,780,865 | | | | | | 15,154,581 | 12/20/2010 |
| 122980 | | DALLAS | TX | | 04/20/2007 | 6.500 | 3,601,401 | | | | | | 3,300,726 | 12/20/2010 |
| 122981 | | BRENTWOOD | NY | | 05/23/2007 | 5.460 | 8,041,743 | | | | | | 24,085,044 | 12/20/2010 |
| 122983 | | NAPERVILLE | IL | | 06/13/2007 | 5.790 | 15,707,018 | | | | | | 21,588,024 | 09/28/2010 |
| 122984 | | PORTLAND | OR | | 06/26/2007 | 5.940 | 3,154,151 | | | | | | 6,028,483 | 12/20/2010 |
| 122991 | | BRAINTREE | MA | | 08/15/2007 | 5.710 | 15,000,000 | | | | | | 20,601,089 | 12/20/2010 |
| 122993 | | VARIOUS | NY | | 07/12/2007 | 5.530 | 13,100,000 | | | | | | 22,656,486 | 09/28/2010 |
| 122994 | | VARIOUS | NY | | 07/12/2007 | 5.560 | 10,700,000 | | | | | | 15,653,911 | 12/20/2010 |
| 122995 | | VARIOUS | NY | | 07/12/2007 | 5.630 | 11,100,000 | | | | | | 17,151,856 | 12/20/2010 |
| 122996 | | CHICAGO | IL | | 01/21/2005 | 5.630 | 13,000,000 | | | | | | 19,799,842 | 09/28/2010 |
| 122997 | | MORRISTOWN | NJ | | 06/04/2007 | 6.120 | 8,475,000 | | | | | | 11,274,744 | 12/20/2010 |
| 122998 | | SAN DIEGO | CA | | 05/15/2007 | 6.060 | 2,939,879 | | | | | | 2,899,551 | 12/20/2010 |
| 122999 | | NEW YORK | NY | | 05/31/2007 | 5.900 | 23,480,000 | | | | | | 34,569,452 | 12/20/2010 |
| 123000 | | NEWTOWN SQUARE | PA | | 06/20/2007 | 5.880 | 5,737,756 | | 42,397 | | | | 6,964,568 | 09/28/2010 |
| 123001 | | NEW YORK | NY | | 05/01/2007 | 5.620 | 31,050,000 | | | | | | 39,297,850 | 12/20/2010 |
| 123002 | | NEWTOWN SQUARE | PA | | 07/31/2007 | 5.820 | 37,000,000 | | | | | | 39,538,872 | 09/28/2010 |
| 123005 | | CHARLOTTE | NC | | 07/02/2007 | 5.460 | 14,402,474 | | 93,847 | | | | 19,945,104 | 12/20/2010 |
| 123008 | | NASHVILLE | TN | | 04/01/2008 | 5.900 | 3,797,412 | | | | | | 4,608,437 | 12/20/2010 |
| 123009 | | KING OF PRUSSIA | PA | | 07/23/2007 | 6.230 | 6,100,000 | | | | | | 7,925,009 | 09/28/2010 |
| 123010 | | THORNWOOD | NY | | 08/27/2007 | 6.010 | 22,018,444 | | | | | | 38,867,820 | 12/20/2010 |
| 123011 | | EAST HANOVER | NJ | | 10/01/2007 | 5.660 | 6,902,615 | | 48,017 | | | | 22,731,462 | 12/20/2010 |
| 123012 | | DENVER | CO | | 07/31/2007 | 6.050 | 8,852,516 | | | | | | 14,536,762 | 12/20/2010 |
| 123013 | | NEW YORK | NY | | 05/18/2007 | 5.620 | 16,950,000 | | | | | | 21,452,450 | 12/20/2010 |
| 123015 | | CHARLOTTE | NC | | 07/25/2007 | 6.680 | 6,000,000 | | | | | | 6,730,887 | 09/28/2010 |
| 123016 | | COLUMBUS | OH | | 09/28/2007 | 6.210 | 2,783,885 | | | | | | 2,440,367 | 09/28/2010 |
| 123017 | | COLUMBUS | OH | | 09/28/2007 | 6.160 | 5,661,671 | | | | | | 7,136,413 | 12/20/2010 |
| 123018 | | SAN DIEGO | CA | | 08/08/2007 | 5.960 | 4,533,375 | | | | | | 14,717,010 | 12/20/2010 |
| 123019 | | SIMI VALLEY | CA | | 06/28/2007 | 5.490 | 6,676,630 | | | | | | 14,662,595 | 09/28/2010 |
| 123020 | | HOUSTON | TX | | 05/30/2007 | 6.150 | 16,600,000 | | | | | | 17,234,218 | 12/20/2010 |
| 123021 | | CARLSTADT | NJ | | 06/28/2007 | 5.610 | 27,984,882 | | 17,634 | | | | 36,448,032 | 12/20/2010 |
| 123022 | | JERICHO | NY | | 07/31/2007 | 5.690 | 17,754,272 | | 142,508 | | | | 17,607,888 | 12/20/2010 |
| 123023 | | AURORA | CO | | 07/19/2007 | 5.920 | 2,210,377 | | 6,482 | | | | 2,302,331 | 09/28/2010 |
| 123024 | | DENVER | CO | | 07/19/2007 | 5.920 | 1,692,014 | | 4,962 | | | | 1,762,404 | 09/28/2010 |
| 123025 | | AURORA | CO | | 07/19/2007 | 5.920 | 5,566,415 | | 10,134 | | | | 5,786,390 | 09/28/2010 |
| 123027 | | MADISON | WI | | 08/08/2007 | 6.540 | 8,482,550 | | | | | | 9,181,014 | 12/20/2010 |
| 123028 | | CANTON | MA | | 09/10/2007 | 5.950 | 33,451,821 | | (203,015) | | | | 32,457,928 | 12/20/2010 |
| 123029 | | DARIEN | CT | | 06/29/2007 | 6.800 | 3,819,960 | | | | | | 13,302,581 | 12/20/2010 |
| 123030 | | IRVINE | CA | | 10/02/2007 | 6.460 | 28,897,350 | | (351,495) | | 3,813,845 | | 18,336,724 | 12/20/2010 |
| 123031 | | HAWTHORNE | CA | | 06/28/2007 | 5.770 | 13,291,230 | | (5,979) | | | | 17,178,348 | 12/20/2010 |
| 123032 | | ROCKVILLE | MD | | 07/24/2007 | 6.450 | 8,881,250 | | | | | | 13,715,721 | 12/20/2010 |
| 123033 | | HOUSTON | TX | | 08/08/2007 | 6.300 | 9,630,163 | | 115,521 | | | | 9,291,402 | 12/20/2010 |
| 123035 | | TAMPA | FL | | 07/24/2007 | 5.870 | 19,700,000 | | | | | | 18,703,992 | 09/28/2010 |
| 123041 | | LAKEWOOD | CA | | 09/18/2007 | 6.200 | 5,000,000 | | | | | | 5,739,520 | 09/28/2010 |
| 123043 | | BRANCHBURG | NJ | | 10/25/2007 | 6.550 | 4,256,263 | | | | | | 2,744,895 | 12/20/2010 |
| 123044 | | WHITSETT | NC | | 08/27/2007 | 1.078 | 10,305,517 | | | | | | 18,537,248 | 12/20/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 123046 | | ALLENTOWN | PA | | 11/13/2007 | 6.000 | 5,900,000 | | | | | | 6,174,161 | 12/20/2010 |
| 123049 | | FRESNO | CA | | 07/30/2007 | 6.380 | 6,900,000 | | | | | | 8,966,071 | 12/20/2010 |
| 123051 | | DENVER | CO | | 06/27/2007 | 6.830 | 3,427,876 | | | | | | 4,326,204 | 12/20/2010 |
| 123052 | | DENVER | CO | | 06/27/2007 | 6.820 | 1,639,402 | | | | | | 1,682,587 | 12/20/2010 |
| 123053 | | DENVER | CO | | 06/27/2007 | 6.830 | 3,527,234 | | | | | | 3,962,072 | 12/20/2010 |
| 123054 | | BLAINE | MN | | 12/21/2007 | 6.220 | 4,320,776 | | | | | | 5,165,744 | 12/20/2010 |
| 123059 | | RALEIGH | NC | | 08/06/2007 | 6.290 | 14,652,200 | | | | (181,681) | | 18,666,244 | 12/20/2010 |
| 123061 | | NEW YORK | NY | | 09/10/2007 | 6.350 | 24,400,000 | | | | | | 23,649,036 | 12/20/2010 |
| 123064 | | AURORA | OH | | 08/23/2007 | 6.320 | 6,576,001 | | | | | | 7,544,142 | 12/20/2010 |
| 123065 | | BALTIMORE | MD | | 09/25/2007 | 6.310 | 12,721,189 | | | | | | 18,083,942 | 12/20/2010 |
| 123066 | | WEYMOUTH | MA | | 09/24/2007 | 6.350 | 16,500,000 | | | | | | 17,917,928 | 12/20/2010 |
| 123067 | | MATAWAN | NJ | | 09/27/2007 | 6.250 | 5,761,456 | | | | | | 6,343,907 | 12/20/2010 |
| 123068 | | WEYMOUTH | MA | | 10/12/2007 | 5.950 | 2,925,845 | | | | | | 4,225,762 | 12/20/2010 |
| 123069 | | QUINCY | MA | | 10/12/2007 | 5.950 | 1,678,763 | | | | | | 2,424,617 | 12/20/2010 |
| 123070 | | BIRMINGHAM | AL | | 10/02/2007 | 6.200 | 12,709,175 | | | | | | 20,908,984 | 12/20/2010 |
| 123071 | | NORTH AUGUSTA | SC | | 08/30/2007 | 6.570 | 17,000,000 | | | | | | 19,586,200 | 12/20/2010 |
| 123072 | | CHICAGO | IL | | 09/25/2007 | 6.110 | 21,900,000 | | | | | | 28,089,452 | 12/20/2010 |
| 123073 | | PASADENA | CA | | 10/09/2007 | 6.180 | 36,869,509 | | (237,916) | | | | 39,047,524 | 12/20/2010 |
| 123074 | | CITY OF INDUSTRY | CA | | 09/12/2007 | 6.250 | 28,315,709 | | (178,119) | | | | 28,118,266 | 12/20/2010 |
| 123075 | | AUSTIN | TX | | 08/30/2007 | 5.890 | 10,850,000 | | | | | | 14,894,321 | 12/20/2010 |
| 123076 | | GREENWICH | CT | | 10/11/2007 | 6.330 | 10,000,000 | | | | | | 14,037,798 | 12/20/2010 |
| 123079 | | SCOTTSDALE | AZ | | 09/19/2007 | 6.000 | 10,000,000 | | | | | | 14,996,095 | 12/20/2010 |
| 123081 | | RALEIGH | NC | | 11/06/2007 | 6.120 | 12,011,787 | | | | | | 31,264,814 | 09/28/2010 |
| 123082 | | HIGH POINT | NC | | 12/07/2007 | 6.440 | 7,931,952 | | | | | | 6,546,632 | 12/20/2010 |
| 123084 | | SHREWSBURY | NJ | | 09/26/2007 | 5.820 | 51,077,882 | | (439,453) | | | | 57,552,292 | 12/20/2010 |
| 123085 | | ATLANTA | GA | | 09/27/2007 | 5.870 | 6,000,000 | | | | | | 5,416,890 | 09/28/2010 |
| 123086 | | SILVER SPRING | MD | | 09/27/2007 | 5.860 | 8,700,000 | | | | | | 7,854,491 | 09/28/2010 |
| 123087 | | MAITLAND | FL | | 09/27/2007 | 5.840 | 27,950,000 | | | | | | 25,233,681 | 09/28/2010 |
| 123089 | | ANNAPOLIS | MD | | 12/26/2007 | 5.950 | 7,414,996 | | | | | | 9,771,923 | 09/28/2010 |
| 123090 | | CAMBRIDGE | MA | | 10/18/2007 | 6.320 | 3,965,046 | | | | | | 4,563,380 | 09/28/2010 |
| 123094 | | SAN YSIDRO | CA | | 10/24/2007 | 6.350 | 5,765,584 | | | 3,395,741 | (97,994) | | 5,303,532 | 12/20/2010 |
| 123097 | | VALLEY VIEW | OH | | 01/22/2008 | 6.160 | 6,634,937 | | | | | | 8,533,198 | 12/20/2010 |
| 123098 | | RENO | NV | | 10/12/2007 | 6.200 | 3,550,000 | | | | | | 6,397,929 | 09/28/2010 |
| 123103 | | HIALEAH | FL | | 10/12/2007 | 5.980 | 11,125,000 | | | | | | 14,043,327 | 12/20/2010 |
| 123104 | | SANDY | UT | | 11/20/2007 | 6.180 | 13,225,006 | | | | | | 16,970,940 | 12/20/2010 |
| 123105 | | TEMPE | AZ | | 10/24/2007 | 6.180 | 4,243,296 | | | | | | 4,031,214 | 12/20/2010 |
| 123106 | | MORRISTOWN | NJ | | 12/04/2007 | 1.596 | 59,975,000 | | | | (25,000) | | 62,793,320 | 12/20/2010 |
| 123107 | | SAN ANTONIO | TX | | 10/18/2007 | 6.400 | 17,323,360 | | | | | | 19,400,248 | 12/20/2010 |
| 123108 | | EVERETT | WA | | 12/03/2007 | 5.860 | 4,035,060 | | | | | | 9,855,504 | 12/20/2010 |
| 123115 | | IRVINE | CA | | 12/20/2007 | 6.530 | 39,000,000 | | | | | | 36,463,478 | 12/20/2010 |
| 123117 | | FRANKLIN TOWNSHIP | NJ | | 12/20/2007 | 6.300 | 2,841,660 | | | | | | 3,890,965 | 12/20/2010 |
| 123118 | | MIRA LOMA | CA | | 12/12/2007 | 6.370 | 6,268,892 | | | | | | 7,424,745 | 12/20/2010 |
| 123120 | | ALBUQUERQUE | NM | | 11/20/2007 | 6.290 | 5,643,593 | | | | | | 4,410,486 | 12/20/2010 |
| 123121 | | NEW BRAUNFELS | TX | | 12/21/2007 | 6.580 | 12,869,175 | | | | | | 15,203,616 | 12/20/2010 |
| 123122 | | NEW BRAUNFELS | TX | | 12/21/2007 | 6.430 | 12,370,567 | | | | | | 14,614,957 | 12/20/2010 |
| 123123 | | BOSTON | MA | | 10/18/2007 | 6.300 | 8,185,000 | | | | | | 9,511,145 | 09/28/2010 |
| 123124 | | BUFFALO GROVE | IL | | 11/15/2007 | 6.290 | 2,136,328 | | (15,192) | | | | 3,935,773 | 12/20/2010 |
| 123125 | | PHILADELPHIA | PA | | 12/17/2007 | 6.440 | 41,565,929 | | | | | | 43,611,252 | 12/20/2010 |
| 123126 | | MEDFORD | MA | | 12/07/2007 | 6.450 | 5,248,462 | | | | | | 6,259,054 | 12/20/2010 |
| 123127 | | NEW WINDSOR | NY | | 03/17/2008 | 6.400 | 2,613,414 | | | | | | 7,588,226 | 12/20/2010 |
| 123128 | | LENEXA | KS | | 01/15/2008 | 6.280 | 6,190,883 | | 10,370 | | | | 10,394,759 | 12/20/2010 |
| 123129 | | SAN FRANCISCO | CA | | 12/10/2007 | 6.710 | 9,486,260 | | | | | | 11,306,203 | 12/20/2010 |
| 123130 | | OGDEN | UT | | 03/13/2008 | 6.200 | 16,146,585 | | | | | | 23,636,694 | 12/20/2010 |
| 123133 | | VISTA | CA | | 01/24/2008 | 5.700 | 14,710,414 | | (3,718) | | | | 17,256,552 | 09/28/2010 |
| 123134 | | TAUNTON | MA | | 12/05/2007 | 5.720 | 25,020,632 | | (195,271) | 3,623,670 | (272,340) | | 24,373,620 | 12/20/2010 |
| 123136 | | HOCKESSIN | DE | | 02/11/2008 | 5.865 | 16,149,655 | | | | | | 34,775,248 | 09/28/2010 |
| 123137 | | RIVERSIDE | CA | | 01/10/2008 | 5.860 | 3,472,931 | | | | | | 3,503,073 | 12/20/2010 |
| 123138 | | MIDDLEBURG HEIGHTS | OH | | 03/21/2008 | 6.400 | 9,534,123 | | | | | | 12,323,411 | 12/20/2010 |
| 123139 | | TAMPA | FL | | 01/15/2008 | 5.760 | 6,070,330 | | | | | | 10,399,433 | 12/20/2010 |
| 123140 | | PACOINA | CA | | 01/24/2008 | 5.950 | 4,712,277 | | | | | | 5,669,296 | 12/20/2010 |
| 123141 | | BRANCHBURG | NJ | | 02/05/2008 | 6.270 | 7,024,260 | | | | | | 8,097,928 | 12/20/2010 |
| 123142 | | SAN JOSE | CA | | 12/03/2007 | 5.810 | 12,968,556 | | | | | | 13,317,316 | 09/28/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 123143 | | HOCKESSIN | DE | | 04/10/2008 | 5.750 | 2,857,142 | | | | | | 6,999,597 | 12/20/2010 |
| 123144 | | TEMPE | AZ | | 01/15/2008 | 5.510 | 5,000,000 | | | | | | 8,126,862 | 12/20/2010 |
| 123145 | | BOSTON | MA | | 02/14/2008 | 6.100 | 50,180,386 | | | | | | 63,948,828 | 09/28/2010 |
| 123146 | | LAYTON | UT | | 02/22/2008 | 5.890 | 6,632,957 | | | | | | 6,331,859 | 12/20/2010 |
| 123151 | | SHREWSBURY | NJ | | 02/13/2008 | 6.380 | 11,987,315 | | | | | | 12,252,901 | 12/20/2010 |
| 123152 | | PHOENIX | AZ | | 01/31/2008 | 5.920 | 1,202,825 | | | | (45,221) | | 1,628,521 | 12/20/2010 |
| 123153 | | FAIRFAX | VA | | 02/29/2008 | 6.080 | 7,500,000 | | | | | | 15,563,328 | 09/28/2010 |
| 123154 | | SAN MARCOS | CA | | 03/19/2008 | 5.970 | 3,134,499 | | | | | | 3,959,632 | 12/20/2010 |
| 123157 | | FOREST LAKE | MN | | 02/29/2008 | 5.860 | 8,500,000 | | | | | | 12,917,336 | 12/20/2010 |
| 123158 | | SALT LAKE CITY | UT | | 04/01/2008 | 5.990 | 3,045,361 | | | | | | 4,837,745 | 09/28/2010 |
| 123159 | | RENO | NV | | 03/14/2008 | 6.120 | 80,000,000 | | | | | | 77,411,125 | 12/20/2010 |
| 123161 | | PHILADELPHIA | PA | | 03/31/2008 | 5.800 | 8,678,720 | | | | | | 10,887,165 | 09/28/2010 |
| 123164 | | PALM HARBOR | FL | | 03/24/2008 | 5.900 | 2,894,787 | | | | | | 3,641,462 | 12/20/2010 |
| 123169 | | ALEXANDRIA CITY | VA | | 03/31/2008 | 6.430 | 12,343,333 | | | | | | 15,093,337 | 12/20/2010 |
| 123171 | | HOUSTON | TX | | 03/31/2008 | 6.000 | 9,975,622 | | | | | | 10,995,090 | 12/20/2010 |
| 123173 | | WARMINSTER | PA | | 06/03/2008 | 6.280 | 4,933,058 | | | | | | 7,697,615 | 12/20/2010 |
| 123174 | | BOUND BROOK | NJ | | 06/18/2008 | 6.360 | 9,710,423 | | | | | | 12,244,429 | 09/28/2010 |
| 123178 | | TOWSON | MD | | 06/26/2008 | 6.200 | 23,868,093 | | | | | | 32,769,478 | 12/20/2010 |
| 123184 | | WOODLAWN | MD | | 05/30/2008 | 5.500 | 4,085,135 | | | | | | 4,586,461 | 12/20/2010 |
| 123185 | | SEATTLE | WA | | 07/01/2008 | 5.710 | 9,373,822 | | | | | | 12,217,326 | 12/20/2010 |
| 123189 | | SANTA CLARA | CA | | 08/29/2008 | 7.320 | 12,480,708 | | | | | | 18,649,823 | 12/20/2010 |
| 123192 | | MORAINE | OH | | 06/01/2009 | 8.500 | 844,515 | | | | | | 2,466,386 | 09/28/2010 |
| 123193 | | VARIOUS | MI | | 05/29/2009 | 7.500 | 34,456,903 | | (172,265) | | | | 40,646,960 | 09/28/2010 |
| 123195 | | BROOKHAVEN | NY | | 12/11/2009 | 6.640 | 14,789,554 | | | | | | 19,391,412 | 09/28/2010 |
| 123196 | | WALLINGFORD | CT | | 11/20/2009 | 8.000 | 3,511,039 | | (48) | | 764 | | 3,805,675 | 12/20/2010 |
| 123197 | | JOLIET | IL | | 12/30/2009 | 7.750 | 27,213,201 | | (117,751) | | 597,735 | | 32,208,092 | 12/20/2010 |
| 123199 | | ARLINGTON | TX | | 01/29/2010 | 5.210 | 3,807,777 | | | | | | 5,035,165 | 12/20/2010 |
| 123200 | | PLANO | TX | | 01/27/2010 | 6.330 | 11,693,619 | | | | | | 16,577,625 | 12/20/2010 |
| 123201 | | SAN JOSE | CA | | 05/19/2010 | 7.000 | 10,941,501 | | 10,544 | | (14,130) | | 15,201,673 | 09/28/2010 |
| 123202 | | CHICAGO | IL | | 03/02/2010 | 5.500 | 18,420,170 | | 20,930 | | | | 18,712,638 | 12/20/2010 |
| 123204 | | BLUFFTON | SC | | 05/04/2010 | 7.500 | 9,571,226 | | (306) | | | | 12,627,289 | 09/28/2010 |
| 123205 | | LAKEWOOD | WA | | 05/04/2010 | 7.500 | 37,180,633 | | (5,407) | | (104,525) | | 49,076,926 | 09/28/2010 |
| 123206 | | TOWSON | MD | | 05/04/2010 | 7.500 | 11,301,158 | | (54) | | 5,327 | | 14,910,319 | 09/28/2010 |
| 123207 | | BEL AIR | MD | | 05/04/2010 | 7.500 | 38,594,305 | | (358) | | | | 50,936,199 | 09/28/2010 |
| 123209 | | DARIEN | IL | | 05/04/2010 | 7.500 | 16,438,885 | | (3,393) | | (49,136) | | 21,680,570 | 09/28/2010 |
| 123210 | | WINTER SPRINGS | FL | | 05/04/2010 | 7.500 | 4,058,207 | | (393) | | 37,700 | | 5,307,141 | 09/28/2010 |
| 123213 | | NORTHBROOK | IL | | 04/30/2010 | 5.765 | 46,251,467 | | (1,728) | | 33,546 | | 48,997,776 | 06/25/2010 |
| 123216 | | GOLETA | CA | | 07/29/2010 | 6.030 | 6,213,819 | | | | | | 14,000,000 | 06/05/2010 |
| 123219 | | CAMARILLO | CA | | 09/30/2010 | 4.730 | 13,360,071 | | | | | | 24,400,000 | 07/15/2010 |
| 123220 | | PHILADELPHIA | PA | | 08/17/2010 | 5.000 | 35,465,116 | | 20,702 | | | | 36,775,062 | 12/20/2010 |
| 123221 | | LOMBARD | IL | | 08/10/2010 | 6.500 | 11,964,122 | | 23,800 | | | | 16,738,180 | 12/20/2010 |
| 123224 | | HARTSDALE | NY | | 07/28/2010 | 5.540 | 7,950,116 | | | | | | 14,812,903 | 07/13/2010 |
| 123229 | | HAMPTON | VA | | 10/13/2010 | 5.650 | 7,012,531 | | | | | | 11,910,180 | 08/24/2010 |
| 123230 | | SECAUCUS | NJ | | 10/07/2010 | 5.390 | 5,990,498 | | | | | | 9,782,609 | 08/16/2010 |
| 123231 | | MIAMI | FL | | 09/23/2010 | 6.100 | 52,350,421 | | | | | | 68,928,000 | 12/20/2010 |
| 123232 | | DENVER | CO | | 11/01/2010 | 5.000 | 2,069,120 | | | | | | 4,082,609 | 08/21/2010 |
| 123233 | | DENVER | CO | | 11/01/2010 | 6.490 | 13,966,733 | | | | | | 27,217,391 | 08/21/2010 |
| 123234 | | MACUNGIE | PA | | 10/26/2010 | 5.300 | 3,995,455 | | | | | | 5,969,231 | 08/12/2010 |
| 123236 | | PORTLAND | OR | | 09/15/2010 | 5.000 | 22,625,133 | | 1,590 | | | | 36,394,809 | 08/12/2010 |
| 123237 | | SEATTLE | WA | | 09/15/2010 | 5.000 | 19,647,983 | | 1,410 | | | | 26,114,955 | 07/30/2010 |
| 123238 | | JERSEY CITY | NJ | | 12/01/2010 | 5.150 | 22,725,000 | | | | | | 47,025,000 | 10/19/2010 |
| 123239 | | PHOENIX | AZ | | 11/04/2010 | 6.250 | 5,100,000 | | | | | | 5,320,000 | 10/08/2010 |
| 123240 | | PLANO | TX | | 09/22/2010 | 4.000 | 15,500,000 | | | | | | 24,252,941 | 08/19/2010 |
| 123241 | | SAN DIEGO | CA | | 11/01/2010 | 4.600 | 5,026,056 | | (269) | | | | 9,230,769 | 09/17/2010 |
| 123242 | | RICHMOND HEIGHTS | MO | | 11/23/2010 | 4.950 | 7,980,424 | | | | | | 11,012,658 | 10/07/2010 |
| 123245 | | FRISCO | TX | | 11/30/2010 | 4.150 | 10,000,000 | | | | | | 14,923,858 | 10/20/2010 |
| 123246 | | PLYMOUTH | MN | | 12/16/2010 | 4.000 | 25,930,147 | | | | | | 38,790,273 | 11/11/2010 |
| 123247 | | LAKEWOOD | CA | | 11/24/2010 | 4.000 | 5,200,000 | | | | | | 14,100,000 | 10/14/2010 |
| 123248 | | WINSTON SALEM | NC | | 12/15/2010 | 4.230 | 15,150,000 | | | | | | 20,650,000 | 11/16/2010 |
| 325005 | | GREENSBORO | NC | | 12/07/1998 | 6.850 | 2,003,947 | | (2,033) | | | | 5,206,310 | 12/20/2010 |
| 500002 | | GLENDALE | CA | | 11/17/2005 | 5.810 | 36,648,828 | | 38,358 | | | | 39,786,346 | 09/28/2010 |
| 500003 | | PORTLAND | ME | | 02/08/2006 | 4.836 | 37,863,197 | | 149,655 | | | | 36,361,546 | 09/28/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 500004 | | TAMPA | FL | | 04/27/2006 | 5.970 | 434,414 | | | 78,708 | (793) | | 709,848 | 12/20/2010 |
| 500007 | | HONOLULU | HI | | 12/20/2006 | 5.522 | 26,069,755 | | 84,289 | | | | 32,502,064 | 09/28/2010 |
| 500008 | | VARIOUS | CA | | 06/29/2007 | 6.060 | 38,292,945 | | | | | | 49,575,640 | 12/20/2010 |
| 500009 | | SANTA MONICA | CA | | 12/19/2007 | 2.565 | 36,528,362 | | 112,113 | | | | 28,848,983 | 09/28/2010 |
| 123203 | | CHICAGO | IL | | 03/02/2010 | 10.000 | | | | 2,983,660 | | | | |
| 123222 | | LOMBARD | IL | | 08/10/2010 | 6.500 | | | | | | | | |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 5,779,763,462 | | (361,495) | 20,048,406 | 4,997,430 | | 8,726,188,413 | XXX |
| 550001 | | SAN FRANCISCO | CA | | 04/03/2007 | 5.245 | 33,115,943 | | 364,323 | | (163,030) | | 45,169,276 | 12/20/2010 |
| 550002 | | SAN FRANCISCO | CA | | 04/03/2007 | 5.545 | 39,595,690 | | 565,599 | | (196,634) | | 48,795,178 | 12/20/2010 |
| 550004 | | CHICAGO | IL | | 07/12/2007 | 5.573 | 21,912,533 | | 153,400 | | | | 29,490,960 | 09/28/2010 |
| 550005 | | NEW YORK | NY | | 06/29/2007 | 7.570 | 34,806,092 | | | | | | 38,738,694 | 09/28/2010 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 129,430,257 | | 1,083,322 | | (359,663) | | 162,194,108 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 5,909,193,719 | | 721,827 | 20,048,406 | 4,637,767 | | 8,888,382,522 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| 123109 | | FOSTER CITY | CA | | 09/27/2007 | 4.418 | 7,148,755 | | | | (190,348) | | 10,197,319 | 12/20/2010 |
| 2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other | | | | | | | 7,148,755 | | | | (190,348) | | 10,197,319 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 7,148,755 | | | | (190,348) | | 10,197,319 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 5,916,342,474 | | 721,827 | 20,048,406 | 4,447,418 | | 8,898,579,841 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

# SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 122928 | BOSTON | MA | | 01/10/2007 | 5.840 | | 2,815,000 | 63,098,455 |
| 122959 | NEW YORK | NY | | 07/19/2007 | 3.180 | | 122,913 | 1,815,139 |
| 123199 | ARLINGTON | TX | | 01/29/2010 | 5.210 | 4,074,881 | | 5,035,165 |
| 123200 | PLANO | TX | | 01/27/2010 | 6.330 | 11,812,500 | | 16,577,625 |
| 123201 | SAN JOSE | CA | | 05/19/2010 | 7.000 | 11,000,000 | | 15,201,673 |
| 123202 | CHICAGO | IL | | 03/02/2010 | 5.500 | 18,399,240 | | 18,712,638 |
| 123203 | CHICAGO | IL | | 03/02/2010 | 10.000 | 2,983,660 | | |
| 123204 | BLUFFTON | SC | | 05/04/2010 | 7.500 | 9,615,000 | | 12,627,289 |
| 123205 | LAKEWOOD | WA | | 05/04/2010 | 7.500 | 37,460,000 | | 49,374,926 |
| 123206 | TOWSON | MD | | 05/04/2010 | 7.500 | 11,347,186 | | 14,910,319 |
| 123207 | BEL AIR | MD | | 05/04/2010 | 7.500 | 38,770,000 | | 50,936,199 |
| 123209 | DARIEN | IL | | 05/04/2010 | 7.500 | 16,566,283 | | 21,680,570 |
| 123210 | WINTER SPRINGS | FL | | 05/04/2010 | 7.500 | 4,039,000 | | 5,307,141 |
| 123212 | MEMPHIS | TN | | 04/21/2010 | 8.000 | 65,217,356 | | 91,799,768 |
| 123213 | NORTHBROOK | IL | | 04/30/2010 | 5.770 | 46,941,250 | | 48,997,776 |
| 123216 | GOLETA | CA | | 07/29/2010 | 6.030 | 6,250,000 | | 14,000,000 |
| 123219 | CAMARILLO | CA | | 09/30/2010 | 4.730 | 13,500,000 | | 24,400,000 |
| 123220 | PHILADELPHIA | PA | | 08/17/2010 | 5.000 | 35,444,414 | | 36,775,062 |
| 123221 | LOMBARD | IL | | 08/10/2010 | 6.500 | 11,940,322 | | 16,738,180 |
| 123224 | HARTSDALE | NY | | 07/28/2010 | 5.540 | 8,000,000 | | 14,812,903 |
| 123229 | HAMPTON | VA | | 10/13/2010 | 5.650 | 7,020,000 | | 11,910,180 |
| 123230 | SECAUCUS | NJ | | 10/07/2010 | 5.390 | 6,000,000 | | 9,782,609 |
| 123231 | MIAMI | FL | | 09/23/2010 | 6.100 | 52,500,000 | | 68,928,000 |
| 123232 | DENVER | CO | | 11/01/2010 | 5.000 | 2,100,000 | | 4,082,609 |
| 123233 | DENVER | CO | | 11/01/2010 | 6.490 | 14,000,000 | | 27,217,391 |
| 123234 | MACUNGIE | PA | | 10/26/2010 | 5.300 | 4,000,000 | | 5,969,231 |
| 123236 | PORTLAND | OR | | 09/15/2010 | 5.000 | 22,678,276 | | 36,394,809 |
| 123237 | SEATTLE | WA | | 09/15/2010 | 5.000 | 19,694,105 | | 26,114,955 |
| 123238 | JERSEY CITY | NJ | | 12/01/2010 | 5.150 | 22,725,000 | | 47,025,000 |
| 123239 | PHOENIX | AZ | | 11/04/2010 | 6.250 | 5,100,000 | | 5,320,000 |
| 123240 | PLANO | TX | | 09/22/2010 | 4.000 | 15,500,000 | | 24,252,941 |
| 123241 | SAN DIEGO | CA | | 11/01/2010 | 4.600 | 5,026,325 | | 9,233,749 |
| 123242 | RICHMOND HEIGHTS | MO | | 11/23/2010 | 4.950 | 8,000,000 | | 11,012,658 |
| 123245 | FRISCO | TX | | 11/30/2010 | 4.150 | 10,000,000 | | 14,923,858 |
| 123246 | PLYMOUTH | MN | | 12/16/2010 | 4.000 | 25,930,147 | | 38,790,273 |
| 123247 | LAKEWOOD | CA | | 11/24/2010 | 4.000 | 5,200,000 | | 14,100,000 |
| 123248 | WINSTON SALEM | NC | | 12/15/2010 | 4.230 | 15,150,000 | | 20,650,000 |
| 500003 | PORTLAND | ME | | 02/08/2006 | 4.840 | 37,713,541 | | 36,361,546 |
| 500007 | HONOLULU | HI | | 12/20/2006 | 5.520 | 28,974,181 | | 32,502,064 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 660,672,667 | 2,937,913 | 967,372,698 |
| 0899999. Total Mortgages in good standing | | | | | | 660,672,667 | 2,937,913 | 967,372,698 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 660,672,667 | 2,937,913 | 967,372,698 |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 102007 | FARMINGDALE | NY | | 04/13/1995 | 04/22/2010 | 125,444 | | | | | | | 125,444 | 125,444 | | | |
| 104000 | PITTSBURGH | PA | | 08/27/1990 | 09/07/2010 | 485,667 | | | | | | | 485,667 | 485,667 | | | |
| 107010 | IRVING | TX | | 10/22/1990 | 10/01/2010 | 5,165,268 | | | | | | | 5,165,268 | 5,165,268 | | | |
| 121021 | CUYAHOGA FALLS | OH | | 11/05/1990 | 12/02/2010 | 485,209 | | | | | | | 485,209 | 485,209 | | | |
| 121022 | PITTSBURGH | PA | | 11/05/1990 | 12/02/2010 | 269,006 | | | | | | | 269,006 | 269,006 | | | |
| 121023 | PITTSBURGH | PA | | 11/05/1990 | 12/02/2010 | 144,507 | | | | | | | 144,507 | 144,507 | | | |
| 121024 | PITTSBURGH | PA | | 11/05/1990 | 12/02/2010 | 90,592 | | | | | | | 90,592 | 90,592 | | | |
| 121067 | SAN ANTONIO | TX | | 12/20/1995 | 12/01/2010 | 226,673 | | | | | | | 226,673 | 229,717 | | 3,044 | 3,044 |
| 121371 | IRVINE | CA | | 12/19/1994 | 01/05/2010 | 10,359 | | | | | | | 10,359 | 10,359 | | | |
| 121408 | NEW YORK | NY | | 10/23/1995 | 10/13/2010 | 315,814 | | 187 | | | 187 | | 316,001 | 316,688 | | 687 | 687 |
| 121429 | RENTON | WA | | 10/26/1995 | 10/27/2010 | 378,019 | | | | | | | 378,019 | 380,987 | | 2,969 | 2,969 |
| 121431 | MENLO PARK | CA | | 09/18/1995 | 11/19/2009 | | | | | | | | | 559 | | 559 | 559 |
| 121443 | SAN ANTONIO | TX | | 12/20/1995 | 12/01/2010 | 191,205 | | | | | | | 191,205 | 192,643 | | 1,438 | 1,438 |
| 121718 | WILMINGTON | OH | | 05/21/1999 | 06/24/2010 | 2,535,211 | | 6 | 902,261 | | (902,255) | | 1,632,957 | 1,632,957 | | | |
| 121806 | PENNSAUKEN | NJ | | 01/07/2000 | 01/28/2010 | 86,955 | | | | | | | 86,955 | 86,955 | | | |
| 121835 | COLUMBUS | OH | | 05/01/2000 | 05/05/2010 | 2,008,383 | | | | | | | 2,008,383 | 2,008,383 | | | |
| 121836 | CERITOS | CA | | 05/18/2000 | 06/01/2010 | 5,350,752 | | | | | | | 5,350,752 | 5,350,752 | | | |
| 121847 | FREMONT | CA | | 07/13/2000 | 03/26/2010 | 6,301,911 | | 540 | | | 540 | | 6,302,450 | 6,303,370 | | 920 | 920 |
| 121893 | SUNNYVALE | CA | | 09/20/2000 | 02/11/2010 | 5,339,352 | | 443 | | | 443 | | 5,339,795 | 5,344,072 | | 4,276 | 4,276 |
| 121952 | JERSEY CITY | NJ | | 09/20/2001 | 12/01/2010 | 22,947,691 | | | | | | | 22,947,691 | 22,947,691 | | | |
| 121954 | HAUPPAUGE | NY | | 02/09/2001 | 12/30/2010 | 3,230,852 | | | | | | | 3,230,852 | 3,230,852 | | | |
| 122087 | MASPETH | NY | | 10/29/2001 | 11/01/2010 | 674,927 | | | | | | | 674,927 | 674,927 | | | |
| 122143 | GRAPEVINE | TX | | 05/01/2002 | 03/01/2010 | 2,174,763 | | | | | | | 2,174,763 | 2,174,763 | | | |
| 122146 | MIDVALE | UT | | 04/15/2002 | 04/26/2010 | 4,440,528 | | | | | | | 4,440,528 | 4,440,528 | | | |
| 122152 | MONONA | WI | | 04/30/2002 | 05/04/2010 | 6,959,726 | | | | | | | 6,959,726 | 6,959,726 | | | |
| 122174 | GOLETA | CA | | 07/18/2002 | 07/29/2010 | 5,130,803 | | | | | | | 5,130,803 | 5,130,803 | | | |
| 122177 | CINCINNATI | OH | | 08/07/2002 | 07/30/2010 | 4,733,838 | | | 300,065 | | (300,065) | | 4,433,773 | 4,433,773 | | | |
| 122208 | SAN DIEGO | CA | | 10/01/2002 | 11/19/2009 | | | | | | | | | 821 | | 821 | 821 |
| 122274 | MACUNGIE | PA | | 05/01/2003 | 10/26/2010 | 5,735,336 | | | | | | | 5,735,336 | 5,735,336 | | | |
| 122288 | CHICAGO | IL | | 06/26/2003 | 05/26/2010 | 5,966,017 | | | | | | | 5,966,017 | 5,966,017 | | | |
| 122315 | LIBERTYVILLE | IL | | 07/31/2003 | 12/15/2010 | 10,374,755 | | | | | | | 10,374,755 | 10,374,755 | | | |
| 122350 | SAN ANTONIO | TX | | 09/29/2003 | 04/21/2010 | 21,689,499 | | (166,506) | | | (166,506) | | 21,522,992 | 21,522,992 | | | |
| 122351 | MEMPHIS | TN | | 09/29/2003 | 04/21/2010 | 13,902,200 | | | | | | | 13,902,200 | 13,584,138 | | (318,062) | (318,062) |
| 122352 | FORT LAUDERDALE | FL | | 09/29/2003 | 04/21/2010 | 24,368,000 | | | | | | | 24,368,000 | 23,855,365 | | (512,635) | (512,635) |
| 122353 | MEMPHIS | TN | | 09/29/2003 | 04/21/2010 | 12,876,800 | | | | | | | 12,876,800 | 12,876,800 | | | |
| 122381 | WALLINGFORD | CT | | 02/02/2004 | 09/01/2009 | | | | | | | | | 815 | | 815 | 815 |
| 122393 | DARIEN | IL | | 12/19/2003 | 05/04/2010 | 16,421,025 | | 29,614 | | | 29,614 | | 16,450,638 | 16,599,971 | | 149,332 | 149,332 |
| 122429 | SAN FRANCISCO | CA | | 09/01/2004 | 09/01/2010 | 26,049,039 | | 35,895 | | | 35,895 | | 26,084,934 | 26,423,431 | | 338,497 | 338,497 |
| 122465 | SAN DIEGO | CA | | 07/14/2004 | 11/01/2010 | 5,142,744 | | (74,300) | | | (74,300) | | 5,068,444 | 5,068,444 | | | |
| 122489 | INLAND EMPIRE | CA | | 09/28/2004 | 04/21/2010 | 7,267,044 | | | | | | | 7,267,044 | 7,267,044 | | | |
| 122491 | ORANGE PARK | FL | | 08/02/2004 | 04/21/2010 | 6,522,250 | | | | | | | 6,522,250 | 6,522,250 | | | |
| 122492 | LOUISVILLE | KY | | 08/02/2004 | 04/21/2010 | 9,571,256 | | 28,744 | | | 28,744 | | 9,600,000 | 9,600,000 | | | |
| 122495 | TOWSON | MD | | 07/21/2004 | 05/04/2010 | 15,652,851 | | | | | | | 15,652,851 | 15,704,238 | | 51,386 | 51,386 |
| 122497 | BEL AIR | MD | | 07/21/2004 | 05/04/2010 | 39,765,000 | | | | | | | 39,765,000 | 39,958,825 | | 193,825 | 193,825 |
| 122498 | LAKEWOOD | WA | | 06/30/2004 | 05/04/2010 | 43,895,000 | | | | | | | 43,895,000 | 44,186,750 | | 291,750 | 291,750 |
| 122520 | SOUTHLAKE | TX | | 09/01/2004 | 05/04/2010 | 18,169,097 | | | | | | | 18,169,097 | 18,186,999 | | 17,902 | 17,902 |
| 122535 | BLUFFTON | SC | | 10/06/2004 | 05/04/2010 | 4,027,500 | | | | | | | 4,027,500 | 4,107,218 | | 79,718 | 79,718 |
| 122538 | ANAHEIM | CA | | 12/21/2004 | 06/04/2010 | 3,733,880 | | 7,218 | | | 7,218 | | 3,741,097 | 3,750,000 | | 8,903 | 8,903 |
| 122539 | BLUFFTON | SC | | 01/31/2005 | 05/04/2010 | 4,080,000 | | | | | | | 4,080,000 | 4,098,135 | | 18,135 | 18,135 |
| 122558 | PLYMOUTH MEETING | PA | | 02/10/2005 | 10/01/2010 | 27,846,019 | | 108,868 | | | 108,868 | | 27,954,886 | 28,000,000 | | 45,114 | 45,114 |
| 122564 | RIALTO | CA | | 02/11/2005 | 04/21/2010 | 12,060,000 | | 87,937 | | (132,398) | (44,461) | | 12,015,539 | 12,015,539 | | | |
| 122565 | RIALTO | CA | | 02/11/2005 | 04/21/2010 | 7,800,000 | | | | | | | 7,800,000 | 7,800,000 | | | |
| 122566 | COLUMBUS | OH | | 02/11/2005 | 04/21/2010 | 7,280,000 | | | | | | | 7,280,000 | 7,280,000 | | | |
| 122567 | SAN ANTONIO | TX | | 02/11/2005 | 04/21/2010 | 3,860,000 | | | | | | | 3,860,000 | 3,860,000 | | | |
| 122582 | DRESHER | PA | | 03/09/2005 | 03/01/2010 | 17,323,822 | | (17,157) | | | (17,157) | | 17,306,665 | 17,300,000 | | (6,665) | (6,665) |
| 122583 | JOLIET | IL | | 01/21/2005 | 12/30/2009 | | | | | | | | | 937,039 | | 937,039 | 937,039 |
| 122588 | MESA | AZ | | 02/18/2005 | 05/04/2010 | 8,200,000 | | | 3,245,662 | (207,583) | (3,453,246) | | 4,746,754 | 4,746,754 | | | |
| 122591 | WINTER SPRINGS | FL | | 01/11/2006 | 05/04/2010 | 4,599,979 | | (23,109) | | | (23,109) | | 4,576,870 | 4,576,870 | | | |
| 122598 | OVERLAND PARK | KS | | 02/28/2005 | 07/27/2010 | 9,482,728 | | | | | | | 9,482,728 | 9,482,728 | | | |
| 122599 | SAN JOSE | CA | | 04/04/2005 | 05/19/2010 | 11,041,281 | | 864 | | (56,345) | (55,481) | | 10,985,799 | 10,985,799 | | | |
| 122620 | LONG BEACH | CA | | 04/06/2005 | 05/27/2010 | 21,202,660 | | (251,354) | | | (251,354) | | 20,951,306 | 20,949,913 | | (1,393) | (1,393) |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 122664 | PORTLAND | OR | | 09/29/2005 | 09/15/2010 | 24,626,473 | | 93,527 | | | 93,527 | | 24,720,000 | 24,720,000 | | | |
| 122665 | SEATTLE | WA | | 09/29/2005 | 09/15/2010 | 22,620,000 | | | | | | | 22,620,000 | 22,620,000 | | | |
| 122681 | ARLINGTON | TX | | 09/27/2005 | 01/29/2010 | 4,524,881 | | | | | | | 4,524,881 | 4,524,881 | | | |
| 122693 | TINICUM TOWNSHIP | PA | | 09/30/2005 | 08/17/2010 | 35,318,092 | | | | | | | 35,318,092 | 35,318,092 | | | |
| 122695 | ST. LOUIS | MO | | 12/08/2005 | 12/30/2010 | 1,162,088 | | | | | | | 1,162,088 | 1,162,088 | | | |
| 122706 | CARSON | CA | | 03/20/2006 | 07/01/2010 | 17,500,000 | | | | | | | 17,500,000 | 17,500,000 | | | |
| 122707 | LAKEWOOD | CA | | 03/20/2006 | 11/24/2010 | 6,857,461 | | | | | | | 6,857,461 | 6,857,461 | | | |
| 122717 | ST. LOUIS | MO | | 10/28/2005 | 03/04/2010 | 44,943,154 | | 12,754 | | | 12,754 | | 44,955,908 | 40,950,000 | | (4,005,908) | (4,005,908) |
| 122719 | AUSTIN | TX | | 12/30/2005 | 01/29/2010 | 11,299,928 | | | | | | | 11,299,928 | 11,299,928 | | | |
| 122723 | ST. LOUIS | MO | | 05/23/2006 | 03/04/2010 | 8,987,998 | | 2,546 | | | 2,546 | | 8,990,543 | 8,190,000 | | (800,543) | (800,543) |
| 122771 | GREENWICH | CT | | 02/01/2006 | 10/14/2010 | 36,042,633 | | (799,634) | | | (799,634) | | 35,242,999 | 35,000,000 | | (242,999) | (242,999) |
| 122772 | DENVER | CO | | 02/01/2006 | 10/14/2010 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | |
| 122773 | ATLANTA | GA | | 02/01/2006 | 10/14/2010 | 20,000,000 | | | | | | | 20,000,000 | 20,000,000 | | | |
| 122774 | WALNUT CREEK | CA | | 02/01/2006 | 10/14/2010 | 20,000,000 | | | | | | | 20,000,000 | 20,000,000 | | | |
| 122775 | DENVER | CO | | 02/01/2006 | 10/14/2010 | 10,000,000 | | | | | | | 10,000,000 | 10,000,000 | | | |
| 122783 | PLYMOUTH | MN | | 02/14/2006 | 12/16/2010 | 28,906,000 | | | | | | | 28,906,000 | 28,906,000 | | | |
| 122796 | CHICAGO | IL | | 03/15/2006 | 10/28/2010 | 49,660,246 | | | | | | | 49,660,246 | 49,660,246 | | | |
| 122806 | CHICAGO | IL | | 05/25/2006 | 10/28/2010 | 12,900,479 | | | | | | | 12,900,479 | 12,900,479 | | | |
| 122820 | BOULDER | CO | | 08/10/2006 | 01/21/2010 | 19,500,000 | | | | | | | 19,500,000 | 19,500,000 | | | |
| 122863 | MCLEAN | VA | | 10/12/2006 | 07/22/2010 | 29,401,323 | | (2,456) | | | (2,456) | | 29,398,867 | 29,392,756 | | (6,112) | (6,112) |
| 122864 | MCLEAN | VA | | 10/12/2006 | 06/25/2010 | 29,221,721 | | | | | | | 29,221,721 | 29,221,721 | | | |
| 122865 | MCLEAN | VA | | 10/12/2006 | 06/28/2010 | 33,934,902 | | | | | | | 33,934,902 | 33,934,902 | | | |
| 122877 | KINGWOOD | TX | | 09/14/2006 | 06/30/2010 | 17,018,761 | | 53,682 | | | 53,682 | | 17,072,443 | 17,100,000 | | 27,557 | 27,557 |
| 122888 | CLAYTON | MO | | 09/29/2006 | 02/04/2010 | 49,889,031 | | 10,067 | | | 10,067 | | 49,899,099 | 50,000,000 | | 100,902 | 100,902 |
| 122898 | ANNAPOLIS | MD | | 12/28/2006 | 12/16/2010 | 20,196,700 | | 187,105 | | (220,484) | (33,379) | | 20,163,322 | 20,195,475 | | 32,153 | 32,153 |
| 122910 | CHICAGO | IL | | 01/29/2007 | 03/02/2010 | 23,500,000 | | | | | | | 23,500,000 | 23,500,000 | | | |
| 122915 | PLANO | TX | | 01/02/2007 | 01/27/2010 | 12,542,678 | | 19,822 | | | 19,822 | | 12,562,500 | 12,562,500 | | | |
| 122923 | CAMARILLO | CA | | 12/19/2006 | 09/30/2010 | 13,500,000 | | | | | | | 13,500,000 | 13,500,000 | | | |
| 122955 | MIAMI | FL | | 05/04/2007 | 09/23/2010 | 52,500,000 | | | | | | | 52,500,000 | 52,500,000 | | | |
| 122963 | DENVER | CO | | 07/20/2007 | 11/01/2010 | 2,000,000 | | | | | | | 2,000,000 | 2,000,000 | | | |
| 122986 | NORTHBROOK | IL | | 04/26/2007 | 04/30/2010 | 18,335,623 | | (101,554) | | | (101,554) | | 18,234,069 | 18,234,069 | | | |
| 122988 | NORTHBROOK | IL | | 04/26/2007 | 04/30/2010 | 28,800,000 | | | | | | | 28,800,000 | 28,800,000 | | | |
| 123014 | ONTARIO | CA | | 06/12/2007 | 12/10/2010 | 12,986,000 | | | (4,260,672) | 497,456 | 4,758,128 | | 17,744,128 | 17,744,128 | | | |
| 123036 | DENVER | CO | | 07/20/2007 | 11/01/2010 | 14,000,000 | | | | | | | 14,000,000 | 14,000,000 | | | |
| 123037 | LOMBARD | IL | | 07/10/2007 | 08/09/2010 | 19,000,000 | | | 6,605,458 | | (6,605,458) | | 12,394,542 | 12,394,542 | | | |
| 123088 | PHOENIX | AZ | | 09/10/2007 | 11/04/2010 | 5,451,120 | | | | | | | 5,451,120 | 5,451,120 | | | |
| 123101 | ST. LOUIS | MO | | 09/14/2007 | 03/04/2010 | 5,800,000 | | | | | | | 5,800,000 | 5,278,000 | | (522,000) | (522,000) |
| 123180 | LOMBARD | IL | | 05/09/2008 | 08/09/2010 | 175,000 | | | 61,028 | | (61,028) | | 113,972 | 113,972 | | | |
| 500001 | WHITE PLAINS | NY | | 06/30/2005 | 05/04/2010 | 25,000,000 | | | | | | | 25,000,000 | 25,000,000 | | | |
| 500005 | AUSTIN | TX | | 06/26/2006 | 07/20/2010 | 12,000,000 | | | | | | | 12,000,000 | 12,000,000 | | | |
| 500006 | LOS ANGELES | CA | | 12/14/2006 | 06/17/2010 | 34,256,279 | | 778,077 | 6,045,226 | 296,821 | (4,970,328) | | 35,331,177 | 35,062,309 | | (268,868) | (268,868) |
| 550003 | NEW YORK | NY | | 03/29/2007 | 03/23/2010 | 17,206,186 | | 11,172 | | | 11,172 | | 17,217,358 | 14,129,453 | | (3,087,905) | (3,087,905) |
| 122060 | ALPHARETTA | GA | | 10/10/2001 | 08/04/2008 | | | | | | | | | (4,869) | | (4,869) | (4,869) |
| 121576 | NEW YORK | NY | | 11/26/1997 | 08/02/2007 | | | | | | | | | (8,953) | | (8,953) | (8,953) |
| 0199999. Mortgages closed by repayment | | | | | | 1,367,273,992 | | 32,996 | 12,899,027 | 177,467 | (12,688,565) | | 1,360,630,653 | 1,353,151,482 | | (7,479,171) | (7,479,171) |
| 107008 | CANTON | OH | | 02/28/1997 | | 388,911 | | (5,736) | | | (5,736) | | 383,176 | 383,176 | | | |
| 107009 | NORTH CANTON | OH | | 02/28/1997 | | 159,553 | | (2,353) | | | (2,353) | | 157,200 | 157,200 | | | |
| 111001 | SAN DIEGO | CA | | 04/22/1999 | | 210,780 | | 1,022 | | | 1,022 | | 211,801 | 211,801 | | | |
| 118038 | NEW YORK | NY | | 10/02/1998 | | 361,718 | | (323) | | | (323) | | 361,394 | 361,394 | | | |
| 121071 | REDMOND | WA | | 02/15/1996 | | 230,928 | | | | | | | 230,928 | 230,928 | | | |
| 121281 | CITY OF INDUSTRY | CA | | 07/09/1998 | | 111,717 | | | | | | | 111,717 | 111,717 | | | |
| 121347 | BUTLER | PA | | 07/29/1994 | | 1,115,892 | | 18 | | | 18 | | 1,115,910 | 1,115,910 | | | |
| 121361 | BUTLER | PA | | 09/30/1994 | | 144,612 | | | | | | | 144,612 | 144,612 | | | |
| 121374 | WILMETTE | IL | | 05/15/1995 | | 1,618,045 | | (465) | | | (465) | | 1,617,580 | 1,617,580 | | | |
| 121460 | MURRAY | UT | | 05/07/1996 | | 207,175 | | | | | | | 207,175 | 207,175 | | | |
| 121463 | REDMOND | WA | | 05/15/1996 | | 143,735 | | | | | | | 143,735 | 143,735 | | | |
| 121466 | AUBURN | WA | | 05/03/1996 | | 116,525 | | 11 | | | 11 | | 116,536 | 116,536 | | | |
| 121485 | SALT LAKE CITY | UT | | 07/22/1996 | | 228,860 | | (1,306) | | | (1,306) | | 227,554 | 227,554 | | | |
| 121489 | LOS ANGELES | CA | | 07/18/1996 | | 153,783 | | (364) | | | (364) | | 153,419 | 153,419 | | | |
| 121493 | PHOENIX | AZ | | 08/07/1996 | | 118,549 | | | | | | | 118,549 | 118,549 | | | |
| 121499 | COLUMBIA | SC | | 08/30/1996 | | 584,953 | | (843) | | | (843) | | 584,111 | 584,111 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 121507 | SAN DIEGO | CA | | 12/02/1996 | | 196,784 | | (12) | | | (12) | | 196,772 | 196,772 | | | |
| 121544 | SEATTLE | WA | | 09/05/1997 | | 423,783 | | (874) | | | (874) | | 422,909 | 422,909 | | | |
| 121557 | HAUPPAUGE | NY | | 09/30/1997 | | 110,140 | | 148 | | | 148 | | 110,288 | 110,288 | | | |
| 121560 | SHELTON | CT | | 09/11/1997 | | 365,447 | | 758 | | | 758 | | 366,205 | 366,205 | | | |
| 121562 | KANSAS CITY | MO | | 09/18/1997 | | 204,891 | | 1,076 | | | 1,076 | | 205,967 | 205,967 | | | |
| 121563 | CARROLLTON | TX | | 10/06/1997 | | 523,431 | | | | | | | 523,431 | 523,431 | | | |
| 121567 | CARSON | CA | | 12/12/1997 | | 351,748 | | | | | | | 351,748 | 351,748 | | | |
| 121581 | LAS VEGAS | NV | | 12/16/1999 | | 414,914 | | | | | | | 414,914 | 414,914 | | | |
| 121583 | LINCOLNSHIRE | IL | | 12/15/1997 | | 114,771 | | (161) | | | (161) | | 114,611 | 114,611 | | | |
| 121594 | O'HARA TOWNSHIP | PA | | 01/27/1998 | | 267,050 | | (801) | | | (801) | | 266,250 | 266,250 | | | |
| 121599 | YORK | SC | | 06/03/1998 | | 175,143 | | (7) | | | (7) | | 175,136 | 175,136 | | | |
| 121600 | GREENWOOD VILLAGE | CO | | 03/26/1998 | | 203,328 | | (315) | | | (315) | | 203,014 | 203,014 | | | |
| 121607 | CHARLOTTE | NC | | 06/04/1998 | | 137,718 | | 112 | | | 112 | | 137,829 | 137,829 | | | |
| 121609 | GARDENA | CA | | 04/08/1998 | | 98,825 | | (71) | | | (71) | | 98,754 | 98,754 | | | |
| 121611 | BURLINGTON | MA | | 04/27/1998 | | 242,112 | | (91) | | | (91) | | 242,021 | 242,021 | | | |
| 121623 | SEATTLE | WA | | 05/29/1998 | | 86,968 | | 580 | | | 580 | | 87,548 | 87,548 | | | |
| 121651 | SUNRISE | FL | | 08/25/1998 | | 173,633 | | (128) | | | (128) | | 173,505 | 173,505 | | | |
| 121652 | LOMBARD | IL | | 10/14/1998 | | 180,795 | | (71) | | | (71) | | 180,724 | 180,724 | | | |
| 121656 | IRWINDALE | CA | | 09/15/1998 | | 122,502 | | (61) | | | (61) | | 122,441 | 122,441 | | | |
| 121658 | RANCHO CUCAMONGA | CA | | 12/29/1998 | | 134,750 | | 24 | | | 24 | | 134,774 | 134,774 | | | |
| 121659 | IRWINDALE | CA | | 09/15/1998 | | 122,952 | | 2 | | | 2 | | 122,954 | 122,954 | | | |
| 121665 | FT. COLLINS | CO | | 08/27/1998 | | 87,514 | | (5) | | | (5) | | 87,509 | 87,509 | | | |
| 121688 | SAN DIEGO | CA | | 03/01/1999 | | 39,153 | | 82 | | | 82 | | 39,235 | 39,235 | | | |
| 121692 | MIDDLETON | WI | | 02/19/1999 | | 96,497 | | | | | | | 96,497 | 96,497 | | | |
| 121697 | ALEXANDRIA | VA | | 03/30/1999 | | 400,056 | | 84 | | | 84 | | 400,141 | 400,141 | | | |
| 121709 | PITTSBURGH | PA | | 04/01/1999 | | 1,473,225 | | (1,515) | | | (1,515) | | 1,471,709 | 1,471,709 | | | |
| 121713 | KENT | WA | | 03/25/1999 | | 268,681 | | 1,340 | | | 1,340 | | 270,022 | 270,022 | | | |
| 121714 | GREENVILLE | SC | | 04/27/1999 | | 188,608 | | 7,617 | | (3,227) | 4,390 | | 192,997 | 192,997 | | | |
| 121715 | CHARLOTTE | NC | | 04/15/1999 | | 94,471 | | 8 | | | 8 | | 94,478 | 94,478 | | | |
| 121733 | SEATTLE | WA | | 05/13/1999 | | 266,506 | | 495 | | | 495 | | 267,001 | 267,001 | | | |
| 121734 | PITTSBURGH | PA | | 06/30/1999 | | 314,071 | | | | | | | 314,071 | 314,071 | | | |
| 121753 | RANCHO CORDOVA | CA | | 09/03/1999 | | 359,411 | | 774 | | | 774 | | 360,185 | 360,185 | | | |
| 121754 | RANCHO CORDOVA | CA | | 09/02/1999 | | 245,584 | | | | | | | 245,584 | 245,584 | | | |
| 121755 | NEWARK | NJ | | 09/30/1999 | | 185,283 | | 31 | | | 31 | | 185,314 | 185,314 | | | |
| 121759 | MINNEAPOLIS | MN | | 11/09/1999 | | 284,261 | | 43 | | | 43 | | 284,305 | 284,305 | | | |
| 121765 | LOS ANGELES | CA | | 11/10/1999 | | 47,001 | | (20) | | | (20) | | 46,982 | 46,982 | | | |
| 121766 | CARSON | CA | | 11/10/1999 | | 68,208 | | (28) | | | (28) | | 68,180 | 68,180 | | | |
| 121767 | RANCHO DOMINGQUEZ | CA | | 11/10/1999 | | 75,087 | | (32) | | | (32) | | 75,055 | 75,055 | | | |
| 121785 | ALPHARETTA | GA | | 12/22/1999 | | 153,733 | | 64 | | | 64 | | 153,797 | 153,797 | | | |
| 121795 | ROCK HILL | SC | | 02/18/2000 | | 187,340 | | | | | | | 187,340 | 187,340 | | | |
| 121820 | MILFORD | OH | | 01/20/2000 | | 632,778 | | 271 | | | 271 | | 633,049 | 633,049 | | | |
| 121825 | SAN DIEGO | CA | | 03/27/2000 | | 452,605 | | (234) | | | (234) | | 452,371 | 452,371 | | | |
| 121838 | EL PASO | TX | | 04/25/2000 | | 121,611 | | 629 | | | 629 | | 122,240 | 122,240 | | | |
| 121843 | FAIRFAX | VA | | 05/31/2000 | | 522,140 | | 529 | | | 529 | | 522,669 | 522,669 | | | |
| 121845 | LOWELL | MA | | 09/29/2000 | | 269,953 | | (999) | | | (999) | | 268,954 | 268,954 | | | |
| 121848 | BATAVIA | IL | | 06/14/2000 | | 255,698 | | (319) | | | (319) | | 255,379 | 255,379 | | | |
| 121852 | CARLSBAD | CA | | 06/14/2000 | | 307,870 | | | | | | | 307,870 | 307,870 | | | |
| 121873 | MINNETONKA | MN | | 09/22/2000 | | 243,235 | | (166) | | | (166) | | 243,070 | 243,070 | | | |
| 121874 | PALO ALTO | CA | | 07/21/2000 | | 186,357 | | | | | | | 186,357 | 186,357 | | | |
| 121876 | ALEXANDRIA | VA | | 08/22/2000 | | 213,752 | | (82) | | | (82) | | 213,669 | 213,669 | | | |
| 121891 | PINELLAS PARK | FL | | 10/05/2000 | | 209,932 | | | | | | | 209,932 | 209,932 | | | |
| 121897 | COLUMBIA | MD | | 12/05/2000 | | 571,551 | | (35) | | | (35) | | 571,516 | 571,516 | | | |
| 121898 | COLUMBIA | SC | | 10/31/2000 | | 185,615 | | (59) | | | (59) | | 185,556 | 185,556 | | | |
| 121900 | PORT ORCHARD | WA | | 10/04/2000 | | 236,756 | | | | | | | 236,756 | 236,756 | | | |
| 121911 | BRAINTREE | MA | | 12/28/2000 | | 428,515 | | | | | | | 428,515 | 428,515 | | | |
| 121931 | SAN MARCOS | CA | | 01/05/2001 | | 123,479 | | | | | | | 123,479 | 123,479 | | | |
| 121938 | MENTOR | OH | | 01/19/2001 | | 59,503 | | (93) | | | (93) | | 59,410 | 59,410 | | | |
| 121945 | FT COLLINS | CO | | 01/24/2001 | | 362,277 | | (33) | | | (33) | | 362,245 | 362,245 | | | |
| 121946 | BAINBRIDGE ISLAND | WA | | 03/14/2001 | | 470,187 | | | | | | | 470,187 | 470,187 | | | |
| 121959 | WARREN | OH | | 05/04/2001 | | 102,564 | | (18) | | | (18) | | 102,546 | 102,546 | | | |
| 121970 | LEVITTOWN | NY | | 03/15/2001 | | 419,614 | | | | | | | 419,614 | 419,614 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 121977 | IRVING | TX | | 03/16/2001 | | 155,994 | | | | | | | 155,994 | 155,994 | | | |
| 121980 | PINEVILLE | NC | | 06/19/2001 | | 388,690 | | | | | | | 388,690 | 388,690 | | | |
| 121987 | DES MOINES | IA | | 05/23/2001 | | 130,282 | | | | | | | 130,282 | 130,282 | | | |
| 122019 | GARDENDALE | AL | | 12/11/2001 | | 120,030 | | | | | | | 120,030 | 120,030 | | | |
| 122077 | NASHVILLE | TN | | 09/04/2001 | | 170,118 | | | | | | | 170,118 | 170,118 | | | |
| 122088 | OVERLAND PARK | KS | | 11/20/2001 | | 99,352 | | | | | | | 99,352 | 99,352 | | | |
| 122089 | OVERLAND PARK | KS | | 11/20/2001 | | 180,402 | | | | | | | 180,402 | 180,402 | | | |
| 122090 | ROSCOE | IL | | 11/16/2001 | | 107,064 | | | | | | | 107,064 | 107,064 | | | |
| 122091 | APPLETON | WI | | 11/20/2001 | | 144,053 | | | | | | | 144,053 | 144,053 | | | |
| 122092 | BELOIT | WI | | 11/16/2001 | | 144,280 | | | | | | | 144,280 | 144,280 | | | |
| 122093 | GREEN BAY | WI | | 11/16/2001 | | 139,736 | | | | | | | 139,736 | 139,736 | | | |
| 122101 | BLOOMINGTON | MN | | 11/15/2001 | | 337,177 | | | | (8,652) | (8,652) | | 328,525 | 328,525 | | | |
| 122106 | FOUNTAIN VALLEY | CA | | 12/21/2001 | | 295,257 | | | | | | | 295,257 | 295,257 | | | |
| 122112 | SHAKOPEE | MN | | 12/20/2001 | | 141,867 | | | | | | | 141,867 | 141,867 | | | |
| 122113 | SHEBOYGAN | WI | | 12/20/2001 | | 124,877 | | | | | | | 124,877 | 124,877 | | | |
| 122116 | ALPHARETTA | GA | | 11/27/2001 | | 107,230 | | | | | | | 107,230 | 107,230 | | | |
| 122117 | WESLEY CHAPEL | FL | | 12/13/2001 | | 74,287 | | | | | | | 74,287 | 74,287 | | | |
| 122118 | DULUTH | GA | | 12/07/2001 | | 80,001 | | | | | | | 80,001 | 80,001 | | | |
| 122119 | LAWRENCEVILLE | GA | | 12/05/2001 | | 120,001 | | | | | | | 120,001 | 120,001 | | | |
| 122122 | ALEXANDRIA | VA | | 12/26/2001 | | 98,520 | | (811) | | | (811) | | 97,709 | 97,709 | | | |
| 122132 | DREXEL HILL | PA | | 02/01/2002 | | 603,852 | | | | | | | 603,852 | 603,852 | | | |
| 122159 | CANTON | OH | | 08/01/2002 | | 319,681 | | | | | | | 319,681 | 319,681 | | | |
| 122171 | PHILADELPHIA | PA | | 05/30/2002 | | 148,595 | | | | | | | 148,595 | 148,595 | | | |
| 122173 | BALTIMORE | MD | | 08/29/2002 | | 252,918 | | | | | | | 252,918 | 252,918 | | | |
| 122183 | PURCHASE | NY | | 08/16/2002 | | 1,091,765 | | | 67,851 | (33,197) | (101,048) | | 990,717 | 990,717 | | | |
| 122185 | HIGHLAND HEIGHTS | OH | | 08/20/2002 | | 125,648 | | | | | | | 125,648 | 125,648 | | | |
| 122186 | SOLON | OH | | 08/20/2002 | | 153,133 | | | | | | | 153,133 | 153,133 | | | |
| 122196 | CRANBURY | NJ | | 09/30/2002 | | 1,194,371 | | (49,037) | | | (49,037) | | 1,145,334 | 1,145,334 | | | |
| 122197 | FLORHAM PARK | NJ | | 12/16/2002 | | 162,952 | | | | | | | 162,952 | 162,952 | | | |
| 122198 | CHATAM | NJ | | 12/16/2002 | | 273,869 | | | | | | | 273,869 | 273,869 | | | |
| 122199 | GARWOOD | NJ | | 12/16/2002 | | 171,168 | | | | | | | 171,168 | 171,168 | | | |
| 122200 | STIRLING | NJ | | 12/16/2002 | | 149,259 | | | | | | | 149,259 | 149,259 | | | |
| 122205 | MINNETONKA | MN | | 12/23/2002 | | | | | | | | | | | | | |
| 122207 | STERLING HEIGHTS | MI | | 03/31/2003 | | 207,151 | | | | | | | 207,151 | 207,151 | | | |
| 122215 | ORLANDO | FL | | 10/25/2002 | | 175,032 | | | | | | | 175,032 | 175,032 | | | |
| 122216 | PORT ST. LUCIE | FL | | 10/29/2002 | | 146,889 | | | | | | | 146,889 | 146,889 | | | |
| 122218 | EL PASO | TX | | 10/10/2002 | | 328,929 | | | | | | | 328,929 | 328,929 | | | |
| 122221 | MIAMI | FL | | 10/29/2002 | | 184,099 | | | | | | | 184,099 | 184,099 | | | |
| 122223 | EDINA | MN | | 12/18/2002 | | 554,001 | | | | | | | 554,001 | 554,001 | | | |
| 122224 | HOLLAND | MI | | 11/27/2002 | | 219,900 | | | | | | | 219,900 | 219,900 | | | |
| 122226 | GREAT NECK | NY | | 12/10/2002 | | 154,259 | | | | | | | 154,259 | 154,259 | | | |
| 122227 | GREAT NECK | NY | | 12/19/2002 | | 295,522 | | | | | | | 295,522 | 295,522 | | | |
| 122242 | DANA POINT | CA | | 12/23/2002 | | 119,982 | | | | | | | 119,982 | 119,982 | | | |
| 122250 | AUBURN | WA | | 02/04/2003 | | 181,755 | | | | | | | 181,755 | 181,755 | | | |
| 122252 | ONTARIO | CA | | 04/24/2003 | | 111,238 | | | | | | | 111,238 | 111,238 | | | |
| 122259 | METTAWA | IL | | 03/06/2003 | | 1,657,679 | | | | | | | 1,657,679 | 1,657,679 | | | |
| 122262 | FONTANA | CA | | 03/25/2003 | | | | | | | | | | | | | |
| 122266 | SAN JOSE | CA | | 04/21/2003 | | 390,169 | | | | | | | 390,169 | 390,169 | | | |
| 122267 | HAYWARD | CA | | 03/31/2003 | | 3,843,898 | | | | | | | 3,843,898 | 3,843,898 | | | |
| 122276 | COLUMBIA | SC | | 05/29/2003 | | 271,390 | | | | | | | 271,390 | 271,390 | | | |
| 122278 | WOODBURY | NY | | 04/11/2003 | | 259,752 | | | | | | | 259,752 | 259,752 | | | |
| 122282 | SHIRLEY | NY | | 08/08/2003 | | 284,819 | | | | | | | 284,819 | 284,819 | | | |
| 122287 | STOCKTON | CA | | 02/04/2004 | | 601,125 | | | | | | | 601,125 | 601,125 | | | |
| 122290 | NAPLES | FL | | 09/29/2003 | | 96,033 | | | | | | | 96,033 | 96,033 | | | |
| 122291 | MARIETTA | GA | | 09/29/2003 | | 512,533 | | | | | | | 512,533 | 512,533 | | | |
| 122293 | BUFFALO | NY | | 11/25/2003 | | 237,700 | | | | | | | 237,700 | 237,700 | | | |
| 122295 | DRAPER | UT | | 09/04/2003 | | 137,438 | | | | | | | 137,438 | 137,438 | | | |
| 122296 | SALT LAKE CITY | UT | | 09/04/2003 | | 131,408 | | | | | | | 131,408 | 131,408 | | | |
| 122297 | SALT LAKE CITY | UT | | 09/04/2003 | | 75,170 | | | | | | | 75,170 | 75,170 | | | |
| 122298 | CHICAGO | IL | | 07/31/2003 | | 415,428 | | | | | | | 415,428 | 415,428 | | | |
| 122305 | CERRITOS | CA | | 10/29/2003 | | 53,531 | | | | | | | 53,531 | 53,531 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 122307 | HENDERSON | NV | | 07/01/2003 | | 181,935 | | 161 | | | 161 | | 182,096 | 182,096 | | | |
| 122316 | SAN DIEGO | CA | | 11/06/2003 | | 61,687 | | | | | | | 61,687 | 61,687 | | | |
| 122324 | SAN MARCOS | CA | | 12/09/2003 | | 173,965 | | | | | | | 173,965 | 173,965 | | | |
| 122326 | GREENSBORO | NC | | 03/09/2004 | | 707,505 | | | | | | | 707,505 | 707,505 | | | |
| 122362 | MURFREESBORO | TN | | 02/13/2004 | | 75,431 | | | | | | | 75,431 | 75,431 | | | |
| 122369 | AUSTIN | TX | | 11/24/2003 | | 447,291 | | | | | | | 447,291 | 447,291 | | | |
| 122370 | GLENDALE | WI | | 12/12/2003 | | 506,555 | | | | | | | 506,555 | 506,555 | | | |
| 122374 | HAMDEN | CT | | 02/17/2004 | | 172,541 | | 559 | | | 559 | | 173,100 | 173,100 | | | |
| 122376 | HOUSTON | TX | | 12/03/2003 | | 123,264 | | | | | | | 123,264 | 123,264 | | | |
| 122378 | EDISON | NJ | | 01/14/2004 | | 242,487 | | | | | | | 242,487 | 242,487 | | | |
| 122387 | COLUMBUS | OH | | 02/20/2004 | | 246,275 | | 204 | | | 204 | | 246,479 | 246,479 | | | |
| 122389 | DARIEN | CT | | 03/17/2004 | | 193,032 | | | | | | | 193,032 | 193,032 | | | |
| 122394 | CHEEKTOWAGA | NY | | 03/18/2004 | | 787,047 | | | | | | | 787,047 | 787,047 | | | |
| 122401 | LOS ANGELES | CA | | 03/01/2004 | | 97,005 | | (1,373) | | | (1,373) | | 95,632 | 95,632 | | | |
| 122405 | SAN DIEGO | CA | | 06/21/2004 | | 140,502 | | | | | | | 140,502 | 140,502 | | | |
| 122410 | PITTSBURGH | PA | | 03/15/2004 | | 974,043 | | 1,116 | | | 1,116 | | 975,160 | 975,160 | | | |
| 122415 | MENTOR | OH | | 05/11/2004 | | 329,768 | | (3,327) | | | (3,327) | | 326,440 | 326,440 | | | |
| 122416 | RENO | NV | | 04/15/2004 | | 1,006,535 | | 1,170 | | | 1,170 | | 1,007,705 | 1,007,705 | | | |
| 122417 | HARRISBURG | PA | | 04/15/2004 | | 966,341 | | 1,117 | | | 1,117 | | 967,458 | 967,458 | | | |
| 122418 | LAS VEGAS | NV | | 04/15/2004 | | 592,533 | | 3,196 | | | 3,196 | | 595,729 | 595,729 | | | |
| 122420 | GREENVALE | NY | | 04/08/2004 | | 223,400 | | (440) | | | (440) | | 222,960 | 222,960 | | | |
| 122422 | PHOENIXVILLE | PA | | 05/28/2004 | | 201,282 | | | | | | | 201,282 | 201,282 | | | |
| 122423 | WHITESTONE | NY | | 06/09/2004 | | 248,717 | | | | | | | 248,717 | 248,717 | | | |
| 122424 | TUSTIN | CA | | 03/31/2004 | | 404,533 | | 567 | | | 567 | | 405,100 | 405,100 | | | |
| 122425 | PALM HARBOR | FL | | 04/30/2004 | | 371,939 | | | | | | | 371,939 | 371,939 | | | |
| 122430 | FREEHOLD | NJ | | 09/21/2004 | | 218,571 | | | | | | | 218,571 | 218,571 | | | |
| 122431 | BUTLER | PA | | 05/14/2004 | | 144,057 | | (14) | | | (14) | | 144,043 | 144,043 | | | |
| 122433 | NORCROSS | GA | | 10/16/2001 | | 252,589 | | 1,204 | | | 1,204 | | 253,794 | 253,794 | | | |
| 122434 | MAITLAND | FL | | 05/26/2004 | | 503,470 | | 2,150 | | | 2,150 | | 505,620 | 505,620 | | | |
| 122435 | PLEASANTON | CA | | 05/03/2004 | | 278,504 | | | | | | | 278,504 | 278,504 | | | |
| 122437 | CLAYTON | MO | | 06/09/2004 | | 110,170 | | | | | | | 110,170 | 110,170 | | | |
| 122440 | DAYTON | OH | | 12/01/2004 | | 517,351 | | | | | | | 517,351 | 517,351 | | | |
| 122441 | PHOENIX | AZ | | 06/15/2004 | | 496,072 | | (3,067) | | | (3,067) | | 493,005 | 493,005 | | | |
| 122444 | LAS VEGAS | NV | | 05/27/2004 | | 85,479 | | | | | | | 85,479 | 85,479 | | | |
| 122445 | W. CHESTER TOWNSHIP | OH | | 12/15/2004 | | 80,195 | | | | | | | 80,195 | 80,195 | | | |
| 122447 | TEMPE | AZ | | 06/15/2004 | | 79,198 | | | | | | | 79,198 | 79,198 | | | |
| 122451 | MURRIETA | CA | | 06/28/2004 | | 147,008 | | | | | | | 147,008 | 147,008 | | | |
| 122452 | TEMPE | AZ | | 05/27/2004 | | 330,690 | | | | | | | 330,690 | 330,690 | | | |
| 122453 | ALEXANDRIA | VA | | 05/25/2004 | | 73,780 | | (715) | | | (715) | | 73,064 | 73,064 | | | |
| 122454 | HOUSTON | TX | | 05/19/2004 | | 200,861 | | | | | | | 200,861 | 200,861 | | | |
| 122456 | OCEAN | NJ | | 12/21/2004 | | 553,188 | | | | | | | 553,188 | 553,188 | | | |
| 122457 | RED BANK | NJ | | 04/29/2005 | | 203,067 | | | | | | | 203,067 | 203,067 | | | |
| 122458 | SEA GIRT | NJ | | 06/24/2004 | | 387,978 | | 523 | | | 523 | | 388,501 | 388,501 | | | |
| 122459 | DREXEL HILL | PA | | 06/11/2004 | | 402,053 | | | | | | | 402,053 | 402,053 | | | |
| 122462 | NAPERVILLE | IL | | 05/27/2004 | | | | | | | | | | | | | |
| 122463 | OAKBROOK | IL | | 06/03/2004 | | | | | | | | | | | | | |
| 122466 | STERLING | VA | | 07/01/2004 | | 442,579 | | 131 | | | 131 | | 442,710 | 442,710 | | | |
| 122468 | MARIETTA | GA | | 07/20/2004 | | | | | | | | | | | | | |
| 122469 | NORTH BRANCH | MN | | 07/26/2004 | | 313,874 | | 1,634 | | | 1,634 | | 315,508 | 315,508 | | | |
| 122480 | ALLENTOWN | PA | | 07/01/2004 | | 343,770 | | | | | | | 343,770 | 343,770 | | | |
| 122503 | PHOENIX | AZ | | 08/25/2004 | | 396,252 | | 542 | | | 542 | | 396,794 | 396,794 | | | |
| 122506 | SEWICKLEY | PA | | 01/14/2005 | | 82,185 | | | | | | | 82,185 | 82,185 | | | |
| 122507 | BALTIMORE | MD | | 08/31/2004 | | | | | | | | | | | | | |
| 122509 | DENVER | CO | | 10/15/2004 | | 67,311 | | 186 | | | 186 | | 67,497 | 67,497 | | | |
| 122510 | DENVER | CO | | 02/01/2005 | | 274,504 | | 525 | | | 525 | | 275,030 | 275,030 | | | |
| 122537 | PALM SPRINGS | CA | | 04/01/2005 | | 180,444 | | | | | | | 180,444 | 180,444 | | | |
| 122544 | EDEN PRAIRE | MN | | 11/30/2004 | | 418,539 | | 2,064 | | | 2,064 | | 420,603 | 420,603 | | | |
| 122545 | STAMFORD | CT | | 11/22/2005 | | 522,822 | | | | | | | 522,822 | 522,822 | | | |
| 122547 | VIRGINIA BEACH | VA | | 08/01/2005 | | 285,211 | | | | | | | 285,211 | 285,211 | | | |
| 122554 | ROCKVILLE | MD | | 02/18/2005 | | 181,970 | | 1,091 | | | 1,091 | | 183,061 | 183,061 | | | |
| 122555 | ROCKVILLE | MD | | 02/18/2005 | | 191,358 | | | | | | | 191,358 | 191,358 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 122556 | CHICAGO | IL | | 01/21/2005 | | 325,072 | | | | | | | 325,072 | 325,072 | | | |
| 122560 | KENOSHA | WI | | 01/26/2005 | | 137,030 | | | | | | | 137,030 | 137,030 | | | |
| 122568 | COLUMBUS | OH | | 04/28/2005 | | 263,025 | | 2,237 | | | 2,237 | | 265,262 | 265,262 | | | |
| 122569 | ONTARIO | CA | | 03/31/2005 | | 119,790 | | | | | | | 119,790 | 119,790 | | | |
| 122575 | DENVER | CO | | 02/22/2005 | | 245,344 | | 3,584 | | | 3,584 | | 248,928 | 248,928 | | | |
| 122577 | CHICAGO | IL | | 02/01/2005 | | 45,226 | | | | | | | 45,226 | 45,226 | | | |
| 122578 | CHICAGO | IL | | 02/01/2005 | | 42,840 | | | | | | | 42,840 | 42,840 | | | |
| 122581 | SAN DIEGO | CA | | 04/15/2005 | | 173,195 | | | | | | | 173,195 | 173,195 | | | |
| 122586 | FEDERAL WAY | WA | | 04/22/2005 | | 299,131 | | | | | | | 299,131 | 299,131 | | | |
| 122594 | WESTMONT | IL | | 03/04/2005 | | 203,526 | | | | | | | 203,526 | 203,526 | | | |
| 122596 | WASHINGTON | DC | | 06/02/2005 | | | | | | | | | | | | | |
| 122597 | WASHINGTON | DC | | 06/02/2005 | | | | | | | | | | | | | |
| 122600 | CHICAGO | IL | | 03/31/2005 | | | | | | | | | | | | | |
| 122603 | RICHARDSON | TX | | 04/29/2005 | | 144,770 | | 4,420 | | (1,865) | 2,555 | | 147,325 | 147,325 | | | |
| 122613 | ST. LOUIS PARK | MN | | 08/05/2005 | | | | | | | | | | | | | |
| 122615 | COSTA MESA | CA | | 05/31/2005 | | 157,710 | | | | | | | 157,710 | 157,710 | | | |
| 122618 | GREENSBORO | NC | | 08/02/2005 | | 208,518 | | | | | | | 208,518 | 208,518 | | | |
| 122621 | MAHWAH | NJ | | 06/17/2005 | | 112,675 | | (1,149) | | | (1,149) | | 111,525 | 111,525 | | | |
| 122632 | CHULA VISTA | CA | | 07/25/2005 | | 201,455 | | | | | | | 201,455 | 201,455 | | | |
| 122634 | PARK CITY | IL | | 09/06/2005 | | 130,829 | | | | | | | 130,829 | 130,829 | | | |
| 122635 | LAS VEGAS | NV | | 08/10/2005 | | 154,664 | | | | | | | 154,664 | 154,664 | | | |
| 122640 | FREEHOLD | NJ | | 07/25/2005 | | 318,607 | | | | | | | 318,607 | 318,607 | | | |
| 122643 | WILLIAMSBURG | VA | | 01/19/2006 | | 573,795 | | | | | | | 573,795 | 573,795 | | | |
| 122645 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 589,157 | | | | | | | 589,157 | 589,157 | | | |
| 122646 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 198,560 | | 2,861 | | | 2,861 | | 201,421 | 201,421 | | | |
| 122647 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 67,980 | | | | | | | 67,980 | 67,980 | | | |
| 122657 | SACRAMENTO | CA | | 09/08/2005 | | 5,445,802 | | 24,444 | | 639,033 | 663,477 | | 6,109,280 | 6,109,280 | | | |
| 122659 | WEST HENRIETTA | NY | | 03/07/2006 | | 348,371 | | | | | | | 348,371 | 348,371 | | | |
| 122660 | JACKSONVILLE | FL | | 08/22/2005 | | 937,503 | | | | | | | 937,503 | 937,503 | | | |
| 122661 | ONTARIO | CA | | 07/08/2005 | | 530,031 | | 2,312 | | (2,773) | (461) | | 529,570 | 529,570 | | | |
| 122671 | FREMONT | CA | | 09/23/2005 | | | | | | | | | | | | | |
| 122672 | WILLOWBROOK | IL | | 09/20/2005 | | | | | | | | | | | | | |
| 122673 | ADDISON | TX | | 10/17/2005 | | 178,349 | | | | | | | 178,349 | 178,349 | | | |
| 122675 | LOUISVILLE | KY | | 05/24/2006 | | 368,151 | | | | | | | 368,151 | 368,151 | | | |
| 122678 | HERNDON | VA | | 11/01/2005 | | 158,223 | | | | | | | 158,223 | 158,223 | | | |
| 122684 | BLUE SPRINGS | MO | | 10/14/2005 | | 155,283 | | | | | | | 155,283 | 155,283 | | | |
| 122685 | CHICAGO | IL | | 09/28/2005 | | | | | | | | | | | | | |
| 122687 | MELVILLE | NY | | 11/30/2005 | | 193,172 | | | | | | | 193,172 | 193,172 | | | |
| 122694 | DAVENPORT | IA | | 12/22/2005 | | 203,455 | | | | | | | 203,455 | 203,455 | | | |
| 122697 | ST. LOUIS | MO | | 12/08/2005 | | 255,891 | | | | | | | 255,891 | 255,891 | | | |
| 122700 | FAIRFAX | VA | | 11/23/2005 | | 190,673 | | | | | | | 190,673 | 190,673 | | | |
| 122702 | SANTA CLARA | CA | | 10/11/2005 | | 116,891 | | | | | | | 116,891 | 116,891 | | | |
| 122712 | CHICAGO | IL | | 12/08/2005 | | 177,469 | | | | | | | 177,469 | 177,469 | | | |
| 122714 | INDIO | CA | | 11/30/2005 | | 128,906 | | | | | | | 128,906 | 128,906 | | | |
| 122715 | TUALATIN | OR | | 11/15/2006 | | 521,551 | | | | | | | 521,551 | 521,551 | | | |
| 122718 | LOS ANGELES | CA | | 12/14/2005 | | 140,596 | | | | | | | 140,596 | 140,596 | | | |
| 122720 | NAPERVILLE | IL | | 12/21/2005 | | 237,791 | | | | | | | 237,791 | 237,791 | | | |
| 122722 | SALT LAKE CITY | UT | | 03/23/2006 | | 628,729 | | | | | | | 628,729 | 628,729 | | | |
| 122759 | CHANDLER | AZ | | 02/08/2006 | | 317,899 | | | | | | | 317,899 | 317,899 | | | |
| 122764 | BALTIMORE | MD | | 01/20/2006 | | 136,826 | | | | | | | 136,826 | 136,826 | | | |
| 122765 | MORENO VALLEY | CA | | 05/04/2006 | | 293,768 | | | | | | | 293,768 | 293,768 | | | |
| 122766 | NORCROSS | GA | | 02/14/2006 | | 1,050,042 | | (11,729) | | | (11,729) | | 1,038,313 | 1,038,313 | | | |
| 122776 | LOS ANGELES | CA | | 03/28/2006 | | 536,271 | | (7,613) | | | (7,613) | | 528,658 | 528,658 | | | |
| 122779 | MIDDLETOWN | NJ | | 11/29/2006 | | 66,658 | | | | | | | 66,658 | 66,658 | | | |
| 122782 | NEW YORK | NY | | 01/05/2006 | | 277,591 | | | | | | | 277,591 | 277,591 | | | |
| 122787 | GREAT NECK | NY | | 05/17/2006 | | 51,188 | | | | | | | 51,188 | 51,188 | | | |
| 122789 | SACRAMENTO | CA | | 04/17/2006 | | 131,705 | | | | | | | 131,705 | 131,705 | | | |
| 122791 | FREEHOLD | NJ | | 05/01/2006 | | 187,126 | | | | | | | 187,126 | 187,126 | | | |
| 122795 | SHIREMANSTOWN | PA | | 05/15/2006 | | 433,391 | | | | | | | 433,391 | 433,391 | | | |
| 122799 | GLENVIEW | IL | | 03/22/2006 | | 94,906 | | (32) | | | (32) | | 94,874 | 94,874 | | | |
| 122800 | NAPERVILLE | IL | | 05/25/2006 | | | | | | | | | | | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 122804 | CHULA VISTA | CA | | 05/30/2006 | | | | | | | | | | | | | |
| 122805 | TACOMA | WA | | 04/25/2006 | | 131,040 | | | | | | | 131,040 | 131,040 | | | |
| 122808 | STOCKBRIDGE | GA | | 11/02/2006 | | | | | | | | | | | | | |
| 122809 | ASHEVILLE | NC | | 07/27/2006 | | 1,018,268 | | | | | | | 1,018,268 | 1,018,268 | | | |
| 122812 | WOODINVILLE | WA | | 06/07/2006 | | 57,662 | | 2,748 | | (936) | 1,812 | | 59,474 | 59,474 | | | |
| 122813 | PHILADELPHIA | PA | | 06/20/2006 | | | | | | | | | | | | | |
| 122817 | DENVER | CO | | 06/01/2006 | | 135,900 | | | | | | | 135,900 | 135,900 | | | |
| 122818 | CHICO | CA | | 05/19/2006 | | 196,658 | | | | | | | 196,658 | 196,658 | | | |
| 122822 | DETROIT | MI | | 06/06/2006 | | 120,635 | | | | | | | 120,635 | 120,635 | | | |
| 122827 | SHAKOPEE | MN | | 05/25/2006 | | | | | | | | | | | | | |
| 122828 | ELK GROVE VILLAGE | IL | | 06/26/2006 | | 86,133 | | | | | | | 86,133 | 86,133 | | | |
| 122830 | DENVER | CO | | 07/19/2006 | | 465,411 | | | | | | | 465,411 | 465,411 | | | |
| 122832 | SAN ANTONIO | TX | | 06/29/2006 | | | | | | | | | | | | | |
| 122833 | MACEDONIA | OH | | 08/31/2006 | | | | | | | | | | | | | |
| 122834 | PHOENIX | AZ | | 08/16/2006 | | 403,263 | | (32) | | | (32) | | 403,231 | 403,231 | | | |
| 122835 | SAN DIEGO | CA | | 08/17/2006 | | 238,493 | | 244 | | (2,192) | (1,947) | | 236,546 | 236,546 | | | |
| 122836 | GOSHEN | NY | | 08/29/2006 | | 326,713 | | | | | | | 326,713 | 326,713 | | | |
| 122839 | PHILADELPHIA | PA | | 07/25/2006 | | | | | | | | | | | | | |
| 122841 | DALLAS | TX | | 09/29/2006 | | | | | | | | | | | | | |
| 122842 | CITY OF INDUSTRY | CA | | 07/13/2006 | | 53,715 | | | | | | | 53,715 | 53,715 | | | |
| 122843 | ENCINO | CA | | 07/28/2006 | | | | | | | | | | | | | |
| 122845 | SAN ANTONIO | TX | | 07/20/2006 | | 91,174 | | 497 | | | 497 | | 91,670 | 91,670 | | | |
| 122850 | SCOTTS VALLEY | CA | | 11/29/2006 | | 83,588 | | | | | | | 83,588 | 83,588 | | | |
| 122855 | ROUND ROCK | TX | | 09/22/2006 | | 140,590 | | | | | | | 140,590 | 140,590 | | | |
| 122856 | STUDIO CITY | CA | | 08/15/2006 | | 124,424 | | | | | | | 124,424 | 124,424 | | | |
| 122857 | SAN JOSE | CA | | 09/27/2006 | | 76,989 | | | | | | | 76,989 | 76,989 | | | |
| 122858 | RNCHO SNTA MARGARITA | CA | | 09/20/2006 | | 195,484 | | | | | | | 195,484 | 195,484 | | | |
| 122866 | SAN ANTONIO | TX | | 08/25/2006 | | 29,504 | | | | | | | 29,504 | 29,504 | | | |
| 122870 | VENTURA | CA | | 11/20/2006 | | 149,254 | | 141 | | (1,309) | (1,168) | | 148,086 | 148,086 | | | |
| 122873 | SAN JOSE | CA | | 09/27/2006 | | 26,779 | | | | | | | 26,779 | 26,779 | | | |
| 122876 | SEATTLE | WA | | 11/17/2006 | | 417,083 | | | | | | | 417,083 | 417,083 | | | |
| 122878 | BRAINTREE | MA | | 11/20/2006 | | 40,252 | | | | | | | 40,252 | 40,252 | | | |
| 122879 | BRAINTREE | MA | | 11/20/2006 | | 55,087 | | | | | | | 55,087 | 55,087 | | | |
| 122880 | BRAINTREE | MA | | 11/20/2006 | | 95,094 | | | | | | | 95,094 | 95,094 | | | |
| 122881 | BRAINTREE | MA | | 11/20/2006 | | 56,002 | | | | | | | 56,002 | 56,002 | | | |
| 122882 | BRAINTREE | MA | | 11/20/2006 | | 38,461 | | | | | | | 38,461 | 38,461 | | | |
| 122884 | ATLANTA | GA | | 07/20/2007 | | 629,193 | | | 100,697 | (16,101) | (116,798) | | 512,395 | 512,395 | | | |
| 122886 | BERKELEY HEIGHTS | NJ | | 09/29/2006 | | | | | | | | | | | | | |
| 122890 | WOOD DALE | IL | | 10/26/2006 | | 282,042 | | 1,090 | | | 1,090 | | 283,131 | 283,131 | | | |
| 122891 | SPRING VALLEY | CA | | 12/28/2006 | | 331,505 | | | | | | | 331,505 | 331,505 | | | |
| 122896 | HONOLULU | HI | | 01/25/2007 | | 652,978 | | | | | | | 652,978 | 652,978 | | | |
| 122897 | HONOLULU | HI | | 01/10/2007 | | 328,447 | | | | | | | 328,447 | 328,447 | | | |
| 122899 | CORONA | CA | | 12/06/2006 | | 136,772 | | | | | | | 136,772 | 136,772 | | | |
| 122902 | MESA | AZ | | 12/07/2006 | | 548,985 | | | 35,689 | (13,689) | (49,378) | | 499,608 | 499,608 | | | |
| 122912 | WEST CONSHOHOCKEN | PA | | 12/08/2006 | | | | | | | | | | | | | |
| 122913 | LOS ANGELES | CA | | 01/25/2007 | | 755,880 | | 293 | | | 293 | | 756,173 | 756,173 | | | |
| 122914 | SPARKS | NV | | 12/19/2006 | | 288,208 | | | | | | | 288,208 | 288,208 | | | |
| 122917 | KENOSHA | WI | | 02/07/2007 | | 143,248 | | | | | | | 143,248 | 143,248 | | | |
| 122919 | LA MIRADA | CA | | 12/28/2006 | | 113,475 | | | | | | | 113,475 | 113,475 | | | |
| 122921 | EAST LONGMEADOW | MA | | 03/29/2007 | | 63,706 | | | | | | | 63,706 | 63,706 | | | |
| 122925 | SAN DIEGO | CA | | 02/16/2007 | | 149,676 | | | | | | | 149,676 | 149,676 | | | |
| 122929 | HIGHLANDS RANCH | CO | | 02/16/2007 | | 187,117 | | 1,782 | | | 1,782 | | 188,899 | 188,899 | | | |
| 122934 | SHIRLEY | NY | | 02/28/2007 | | 30,963 | | | | | | | 30,963 | 30,963 | | | |
| 122944 | SAN DIEGO | CA | | 03/15/2007 | | 123,600 | | | | | | | 123,600 | 123,600 | | | |
| 122947 | HOUSTON | TX | | 03/30/2007 | | 335,873 | | | | | | | 335,873 | 335,873 | | | |
| 122949 | LAKE OSWEGO | OR | | 04/26/2007 | | 97,283 | | | | | | | 97,283 | 97,283 | | | |
| 122952 | PORTLAND | ME | | 03/06/2007 | | 119,892 | | | | | | | 119,892 | 119,892 | | | |
| 122953 | MURRIETA | CA | | 04/26/2007 | | 54,790 | | | | | | | 54,790 | 54,790 | | | |
| 122954 | CERRITOS | CA | | 04/26/2007 | | 80,188 | | | | | | | 80,188 | 80,188 | | | |
| 122956 | WINSTON-SALEM | NC | | 04/13/2007 | | 713,078 | | | | | | | 713,078 | 713,078 | | | |
| 122961 | BOCA RATON | FL | | 05/24/2007 | | 454,711 | | | 70,474 | (4,590) | (75,063) | | 379,647 | 379,647 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 122962 | VIRGINIA BEACH | VA | | 04/30/2007 | | 33,523 | | | | | | | 33,523 | 33,523 | | | |
| 122964 | MINNEAPOLIS | MN | | 04/09/2007 | | 75,349 | | 72 | | | 72 | | 75,421 | 75,421 | | | |
| 122966 | UNIVERSITY CITY | MO | | 05/17/2007 | | 541,869 | | | 133,601 | (5,518) | (139,119) | | 402,751 | 402,751 | | | |
| 122970 | BRENTWOOD | NY | | 05/23/2007 | | 652,363 | | | | | | | 652,363 | 652,363 | | | |
| 122972 | SAN DIEGO | CA | | 05/21/2007 | | 125,279 | | | | | | | 125,279 | 125,279 | | | |
| 122974 | PARAMOUNT | CA | | 04/14/2008 | | 273,517 | | | | | | | 273,517 | 273,517 | | | |
| 122975 | HAWAIIAN GARDENS | CA | | 05/30/2007 | | 48,884 | | | | | | | 48,884 | 48,884 | | | |
| 122976 | EATONTOWN | NJ | | 05/14/2007 | | | | | | | | | | | | | |
| 122978 | CLEVELAND | OH | | 05/01/2007 | | 98,695 | | | | | | | 98,695 | 98,695 | | | |
| 122979 | PENSACOLA | FL | | 06/27/2007 | | 225,048 | | | | | | | 225,048 | 225,048 | | | |
| 122980 | DALLAS | TX | | 04/20/2007 | | 63,445 | | | | | | | 63,445 | 63,445 | | | |
| 122981 | BRENTWOOD | NY | | 05/23/2007 | | 268,888 | | | | | | | 268,888 | 268,888 | | | |
| 122983 | NAPERVILLE | IL | | 06/13/2007 | | 209,285 | | | | | | | 209,285 | 209,285 | | | |
| 122984 | PORTLAND | OR | | 06/26/2007 | | 108,568 | | | | | | | 108,568 | 108,568 | | | |
| 122998 | SAN DIEGO | CA | | 05/15/2007 | | 64,635 | | | | | | | 64,635 | 64,635 | | | |
| 123000 | NEWTOWN SQUARE | PA | | 06/20/2007 | | 87,616 | | 652 | | | 652 | | 88,268 | 88,268 | | | |
| 123005 | CHARLOTTE | NC | | 07/02/2007 | | | | | | | | | | | | | |
| 123008 | NASHVILLE | TN | | 04/01/2008 | | 79,719 | | | | | | | 79,719 | 79,719 | | | |
| 123010 | THORNWOOD | NY | | 08/27/2007 | | 296,474 | | | | | | | 296,474 | 296,474 | | | |
| 123011 | EAST HANOVER | NJ | | 10/01/2007 | | 127,525 | | 893 | | | 893 | | 128,418 | 128,418 | | | |
| 123012 | DENVER | CO | | 07/31/2007 | | 111,718 | | | | | | | 111,718 | 111,718 | | | |
| 123016 | COLUMBUS | OH | | 09/28/2007 | | 39,156 | | | | | | | 39,156 | 39,156 | | | |
| 123017 | COLUMBUS | OH | | 09/28/2007 | | 80,328 | | | | | | | 80,328 | 80,328 | | | |
| 123018 | SAN DIEGO | CA | | 08/08/2007 | | 153,292 | | | | | | | 153,292 | 153,292 | | | |
| 123019 | SIMI VALLEY | CA | | 06/28/2007 | | 101,701 | | | | | | | 101,701 | 101,701 | | | |
| 123021 | CARLSTADT | NJ | | 06/28/2007 | | | | | | | | | | | | | |
| 123022 | JERICHO | NY | | 07/31/2007 | | | | | | | | | | | | | |
| 123023 | AURORA | CO | | 07/19/2007 | | 28,646 | | 84 | | | 84 | | 28,730 | 28,730 | | | |
| 123024 | DENVER | CO | | 07/19/2007 | | 21,928 | | 64 | | | 64 | | 21,993 | 21,993 | | | |
| 123025 | AURORA | CO | | 07/19/2007 | | 72,075 | | 131 | | | 131 | | 72,207 | 72,207 | | | |
| 123027 | MADISON | WI | | 08/08/2007 | | 171,047 | | | | | | | 171,047 | 171,047 | | | |
| 123028 | CANTON | MA | | 09/10/2007 | | | | | | | | | | | | | |
| 123029 | DARIEN | CT | | 06/29/2007 | | 110,751 | | | | | | | 110,751 | 110,751 | | | |
| 123030 | IRVINE | CA | | 10/02/2007 | | | | | | | | | | | | | |
| 123031 | HAWTHORNE | CA | | 06/28/2007 | | 300,736 | | (135) | | | (135) | | 300,601 | 300,601 | | | |
| 123033 | HOUSTON | TX | | 08/08/2007 | | 116,505 | | 1,415 | | | 1,415 | | 117,919 | 117,919 | | | |
| 123043 | BRANCHBURG | NJ | | 10/25/2007 | | 84,488 | | | | | | | 84,488 | 84,488 | | | |
| 123044 | WHITSETT | NC | | 08/27/2007 | | 962,118 | | | | | | | 962,118 | 962,118 | | | |
| 123051 | DENVER | CO | | 06/27/2007 | | 22,124 | | | | | | | 22,124 | 22,124 | | | |
| 123052 | DENVER | CO | | 06/27/2007 | | 10,598 | | | | | | | 10,598 | 10,598 | | | |
| 123053 | DENVER | CO | | 06/27/2007 | | 22,766 | | | | | | | 22,766 | 22,766 | | | |
| 123054 | BLAINE | MN | | 12/21/2007 | | 137,818 | | | | | | | 137,818 | 137,818 | | | |
| 123059 | RALEIGH | NC | | 08/06/2007 | | 573,119 | | | | (7,019) | (7,019) | | 566,100 | 566,100 | | | |
| 123065 | BALTIMORE | MD | | 09/25/2007 | | 262,901 | | | | | | | 262,901 | 262,901 | | | |
| 123067 | MATAWAN | NJ | | 09/27/2007 | | 73,959 | | | | | | | 73,959 | 73,959 | | | |
| 123068 | WEYMOUTH | MA | | 10/12/2007 | | 42,781 | | | | | | | 42,781 | 42,781 | | | |
| 123069 | QUINCY | MA | | 10/12/2007 | | 24,547 | | | | | | | 24,547 | 24,547 | | | |
| 123070 | BIRMINGHAM | AL | | 10/02/2007 | | 266,654 | | | | | | | 266,654 | 266,654 | | | |
| 123073 | PASADENA | CA | | 10/09/2007 | | 456,020 | | (2,924) | | | (2,924) | | 453,096 | 453,096 | | | |
| 123074 | CITY OF INDUSTRY | CA | | 09/12/2007 | | 297,362 | | (1,859) | | | (1,859) | | 295,503 | 295,503 | | | |
| 123081 | RALEIGH | NC | | 11/06/2007 | | 169,458 | | | | | | | 169,458 | 169,458 | | | |
| 123082 | HIGH POINT | NC | | 12/07/2007 | | 105,794 | | | | | | | 105,794 | 105,794 | | | |
| 123084 | SHREWSBURY | NJ | | 09/26/2007 | | 726,229 | | (6,195) | | | (6,195) | | 720,034 | 720,034 | | | |
| 123089 | ANNAPOLIS | MD | | 12/26/2007 | | 85,004 | | | | | | | 85,004 | 85,004 | | | |
| 123090 | CAMBRIDGE | MA | | 10/18/2007 | | 81,258 | | | | | | | 81,258 | 81,258 | | | |
| 123094 | SAN YSIDRO | CA | | 10/24/2007 | | 340,681 | | | 124,940 | (3,606) | (128,546) | | 212,135 | 212,135 | | | |
| 123097 | VALLEY VIEW | OH | | 01/22/2008 | | 136,160 | | | | | | | 136,160 | 136,160 | | | |
| 123104 | SANDY | UT | | 11/20/2007 | | 274,409 | | | | | | | 274,409 | 274,409 | | | |
| 123105 | TEMPE | AZ | | 10/24/2007 | | 88,657 | | | | | | | 88,657 | 88,657 | | | |
| 123106 | MORRISTOWN | NJ | | 12/04/2007 | | | | | | | | | | | | | |
| 123107 | SAN ANTONIO | TX | | 10/18/2007 | | 234,200 | | | | | | | 234,200 | 234,200 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | | | | | |
| 123108 | EVERETT | WA | | 12/03/2007 | | 86,913 | | | | | | | 86,913 | 86,913 | | | |
| 123109 | FOSTER CITY | CA | | 09/27/2007 | | 427,146 | | | | (11,079) | (11,079) | | 416,067 | 416,067 | | | |
| 123117 | FRANKLIN TOWNSHIP | NJ | | 12/20/2007 | | 57,586 | | | | | | | 57,586 | 57,586 | | | |
| 123118 | MIRA LOMA | CA | | 12/12/2007 | | 84,105 | | | | | | | 84,105 | 84,105 | | | |
| 123120 | ALBUQUERQUE | NM | | 11/20/2007 | | 66,407 | | | | | | | 66,407 | 66,407 | | | |
| 123121 | NEW BRAUNFELS | TX | | 12/21/2007 | | 130,825 | | | | | | | 130,825 | 130,825 | | | |
| 123122 | NEW BRAUNFELS | TX | | 12/21/2007 | | 129,433 | | | | | | | 129,433 | 129,433 | | | |
| 123123 | BOSTON | MA | | 10/18/2007 | | 2,815,000 | | | | | | | 2,815,000 | 2,815,000 | | | |
| 123124 | BUFFALO GROVE | IL | | 11/15/2007 | | 25,627 | | (181) | | | (181) | | 25,446 | 25,446 | | | |
| 123125 | PHILADELPHIA | PA | | 12/17/2007 | | 434,071 | | | | | | | 434,071 | 434,071 | | | |
| 123126 | MEDFORD | MA | | 12/07/2007 | | 124,793 | | | | | | | 124,793 | 124,793 | | | |
| 123127 | NEW WINDSOR | NY | | 03/17/2008 | | 34,208 | | | | | | | 34,208 | 34,208 | | | |
| 123128 | LENEXA | KS | | 01/15/2008 | | 196,894 | | 330 | | | 330 | | 197,225 | 197,225 | | | |
| 123129 | SAN FRANCISCO | CA | | 12/10/2007 | | 182,824 | | | | | | | 182,824 | 182,824 | | | |
| 123130 | OGDEN | UT | | 03/13/2008 | | 327,245 | | | | | | | 327,245 | 327,245 | | | |
| 123133 | VISTA | CA | | 01/24/2008 | | 220,535 | | (56) | | | (56) | | 220,480 | 220,480 | | | |
| 123134 | TAUNTON | MA | | 12/05/2007 | | 156,677 | | (1,051) | 19,502 | (1,466) | (22,019) | | 134,658 | 134,658 | | | |
| 123136 | HOCKESSIN | DE | | 02/11/2008 | | 326,687 | | | | | | | 326,687 | 326,687 | | | |
| 123137 | RIVERSIDE | CA | | 01/10/2008 | | 47,264 | | | | | | | 47,264 | 47,264 | | | |
| 123138 | MIDDLEBURG HEIGHTS | OH | | 03/21/2008 | | 124,796 | | | | | | | 124,796 | 124,796 | | | |
| 123139 | TAMPA | FL | | 01/15/2008 | | 1,280,284 | | | | | | | 1,280,284 | 1,280,284 | | | |
| 123140 | PACOINA | CA | | 01/24/2008 | | 68,054 | | | | | | | 68,054 | 68,054 | | | |
| 123141 | BRANCHBURG | NJ | | 02/05/2008 | | 182,531 | | | | | | | 182,531 | 182,531 | | | |
| 123142 | SAN JOSE | CA | | 12/03/2007 | | 1,531,444 | | | | | | | 1,531,444 | 1,531,444 | | | |
| 123143 | HOCKESSIN | DE | | 04/10/2008 | | 58,069 | | | | | | | 58,069 | 58,069 | | | |
| 123145 | BOSTON | MA | | 02/14/2008 | | 697,155 | | | | | | | 697,155 | 697,155 | | | |
| 123146 | LAYTON | UT | | 02/22/2008 | | 140,379 | | | | | | | 140,379 | 140,379 | | | |
| 123151 | SHREWSBURY | NJ | | 02/13/2008 | | 158,484 | | | | | | | 158,484 | 158,484 | | | |
| 123152 | PHOENIX | AZ | | 01/31/2008 | | 177,647 | | | | (6,437) | (6,437) | | 171,210 | 171,210 | | | |
| 123154 | SAN MARCOS | CA | | 03/19/2008 | | 65,162 | | | | | | | 65,162 | 65,162 | | | |
| 123158 | SALT LAKE CITY | UT | | 04/01/2008 | | 62,707 | | | | | | | 62,707 | 62,707 | | | |
| 123161 | PHILADELPHIA | PA | | 03/31/2008 | | 126,324 | | | | | | | 126,324 | 126,324 | | | |
| 123164 | PALM HARBOR | FL | | 03/24/2008 | | 41,402 | | | | | | | 41,402 | 41,402 | | | |
| 123169 | ALEXANDRIA CITY | VA | | 03/31/2008 | | 160,703 | | | | | | | 160,703 | 160,703 | | | |
| 123171 | HOUSTON | TX | | 03/31/2008 | | 206,510 | | | | | | | 206,510 | 206,510 | | | |
| 123173 | WARMINSTER | PA | | 06/03/2008 | | 64,720 | | | | | | | 64,720 | 64,720 | | | |
| 123174 | BOUND BROOK | NJ | | 06/18/2008 | | 125,576 | | | | | | | 125,576 | 125,576 | | | |
| 123178 | TOWSON | MD | | 06/26/2008 | | 473,860 | | | | | | | 473,860 | 473,860 | | | |
| 123184 | WOODLAWN | MD | | 05/30/2008 | | 89,498 | | | | | | | 89,498 | 89,498 | | | |
| 123189 | SANTA CLARA | CA | | 08/29/2008 | | 19,292 | | | | | | | 19,292 | 19,292 | | | |
| 123192 | MORAINE | OH | | 06/01/2009 | | 40,453 | | | | | | | 40,453 | 40,453 | | | |
| 123193 | VARIOUS | MI | | 05/29/2009 | | 16,915,442 | | (84,147) | | | (84,147) | | 16,831,295 | 16,831,295 | | | |
| 123195 | BROOKHAVEN | NY | | 12/11/2009 | | 210,446 | | | | | | | 210,446 | 210,446 | | | |
| 123196 | WALLINGFORD | CT | | 11/20/2009 | | 235,938 | | (3) | | 51 | 48 | | 235,986 | 235,986 | | | |
| 123197 | JOLIET | IL | | 12/30/2009 | | 805,185 | | (3,547) | | 18,003 | 14,457 | | 819,641 | 819,641 | | | |
| 123199 | ARLINGTON | TX | | 01/29/2010 | | 267,104 | | | | | | | 267,104 | 267,104 | | | |
| 123200 | PLANO | TX | | 01/27/2010 | | 118,881 | | | | | | | 118,881 | 118,881 | | | |
| 123201 | SAN JOSE | CA | | 05/19/2010 | | 54,913 | | 53 | | (71) | (18) | | 54,895 | 54,895 | | | |
| 123202 | CHICAGO | IL | | 03/02/2010 | | | | | | | | | | | | | |
| 123204 | BLUFFTON | SC | | 05/04/2010 | | 43,468 | | (1) | | | (1) | | 43,466 | 43,466 | | | |
| 123205 | LAKEWOOD | WA | | 05/04/2010 | | 169,435 | | (25) | | (475) | (499) | | 168,935 | 168,935 | | | |
| 123206 | TOWSON | MD | | 05/04/2010 | | 51,301 | | | | 24 | 24 | | 51,325 | 51,325 | | | |
| 123207 | BEL AIR | MD | | 05/04/2010 | | 175,337 | | (2) | | | (2) | | 175,335 | 175,335 | | | |
| 123209 | DARIEN | IL | | 05/04/2010 | | 74,868 | | (15) | | (223) | (238) | | 74,630 | 74,630 | | | |
| 123210 | WINTER SPRINGS | FL | | 05/04/2010 | | 18,101 | | (2) | | 170 | 168 | | 18,268 | 18,268 | | | |
| 123213 | NORTHBROOK | IL | | 04/30/2010 | | 721,601 | | (27) | | 524 | 497 | | 722,097 | 722,097 | | | |
| 123216 | GOLETA | CA | | 07/29/2010 | | 36,181 | | | | | | | 36,181 | 36,181 | | | |
| 123219 | CAMARILLO | CA | | 09/30/2010 | | 139,929 | | | | | | | 139,929 | 139,929 | | | |
| 123220 | PHILADELPHIA | PA | | 08/17/2010 | | | | | | | | | | | | | |
| 123221 | LOMBARD | IL | | 08/10/2010 | | | | | | | | | | | | | |
| 123224 | HARTSDALE | NY | | 07/28/2010 | | 49,884 | | | | | | | 49,884 | 49,884 | | | |

# SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid- eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 123229 | HAMPTON | VA | | 10/13/2010 | | 7,469 | | | | | | | 7,469 | 7,469 | | | |
| 123230 | SECAUCUS | NJ | | 10/07/2010 | | 9,502 | | | | | | | 9,502 | 9,502 | | | |
| 123231 | MIAMI | FL | | 09/23/2010 | | 149,579 | | | | | | | 149,579 | 149,579 | | | |
| 123232 | DENVER | CO | | 11/01/2010 | | 30,880 | | | | | | | 30,880 | 30,880 | | | |
| 123233 | DENVER | CO | | 11/01/2010 | | 33,267 | | | | | | | 33,267 | 33,267 | | | |
| 123234 | MACUNGIE | PA | | 10/26/2010 | | 4,546 | | | | | | | 4,546 | 4,546 | | | |
| 123236 | PORTLAND | OR | | 09/15/2010 | | 54,732 | | 4 | | | 4 | | 54,736 | 54,736 | | | |
| 123237 | SEATTLE | WA | | 09/15/2010 | | 47,533 | | 3 | | | 3 | | 47,536 | 47,536 | | | |
| 123241 | SAN DIEGO | CA | | 11/01/2010 | | | | | | | | | | | | | |
| 123242 | RICHMOND HEIGHTS | MO | | 11/23/2010 | | 19,576 | | | | | | | 19,576 | 19,576 | | | |
| 325005 | GREENSBORO | NC | | 12/07/1998 | | 178,783 | | (181) | | | (181) | | 178,602 | 178,602 | | | |
| 500002 | GLENDALE | CA | | 11/17/2005 | | 714,483 | | 749 | | | 749 | | 715,231 | 715,231 | | | |
| 500003 | PORTLAND | ME | | 02/08/2006 | | | | | | | | | | | | | |
| 500004 | TAMPA | FL | | 04/27/2006 | | 3,444,795 | | | 527,582 | (5,316) | (532,898) | | 2,911,898 | 2,911,898 | | | |
| 500007 | HONOLULU | HI | | 12/20/2006 | | 2,988,715 | | 9,694 | | | 9,694 | | 2,998,409 | 2,998,409 | | | |
| 500009 | SANTA MONICA | CA | | 12/19/2007 | | | | | | | | | | | | | |
| 550001 | SAN FRANCISCO | CA | | 04/03/2007 | | 37,298 | | 413 | | (185) | 228 | | 37,526 | 37,526 | | | |
| 550002 | SAN FRANCISCO | CA | | 04/03/2007 | | 44,611 | | 643 | | (224) | 420 | | 45,031 | 45,031 | | | |
| 550004 | CHICAGO | IL | | 07/12/2007 | | | | | | | | | | | | | |
| 550005 | NEW YORK | NY | | 06/29/2007 | | 314,755 | | | | | | | 314,755 | 314,755 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 140,239,942 | | (101,596) | 1,080,336 | 527,659 | (654,272) | | 139,585,669 | 139,585,669 | | | |
| 123212 | MEMPHIS | TN | | 04/21/2010 | 07/23/2010 | 65,217,356 | | 1,876 | | | 1,876 | | 65,219,232 | 65,321,070 | | 101,838 | 101,838 |
| 0399999. Mortgages disposed | | | | | | 65,217,356 | | 1,876 | | | 1,876 | | 65,219,232 | 65,321,070 | | 101,838 | 101,838 |
| 121937 | CLEVELAND | OH | | 01/19/2001 | | 2,254,192 | | | 723,864 | | (723,864) | | 1,530,328 | 1,530,328 | | | |
| 122360 | MESA | AZ | | 09/10/2003 | | 17,633,284 | | | 1,672,132 | | (1,672,132) | | 15,961,152 | 15,961,152 | | | |
| 122399 | MINNETONKA | MN | | 03/05/2004 | | 16,590,578 | | (2,810) | | 266,679 | 263,869 | | 16,854,447 | 16,854,447 | | | |
| 122407 | FOLSOM | CA | | 02/27/2004 | | 26,992,792 | | (62,330) | 11,697,227 | | (11,759,557) | | 15,233,235 | 15,233,235 | | | |
| 122513 | CLIFTON | NJ | | 10/06/2004 | | 31,503,683 | | | | (178,707) | (178,707) | | 31,324,976 | 31,324,976 | | | |
| 122514 | MECHANICSBURG | PA | | 10/06/2004 | | 28,767,731 | | | | (163,187) | (163,187) | | 28,604,544 | 28,604,544 | | | |
| 122515 | MIAMI | FL | | 10/06/2004 | | 15,832,311 | | | | (89,810) | (89,810) | | 15,742,501 | 15,742,501 | | | |
| 122523 | MAITLAND | FL | | 09/07/2004 | | 6,078,554 | | | 2,370,201 | | (2,370,201) | | 3,708,353 | 3,708,353 | | | |
| 122529 | MAITLAND | FL | | 09/07/2004 | | 2,685,170 | | | 795,708 | | (795,708) | | 1,889,461 | 1,889,461 | | | |
| 122785 | MESA | AZ | | 01/23/2006 | | 13,133,716 | | | 1,237,815 | | (1,237,815) | | 11,895,901 | 11,895,901 | | | |
| 122992 | FEDERAL WAY | WA | | 05/11/2007 | | 26,285,000 | | | | | | | 26,285,000 | 26,285,000 | | | |
| 123114 | SALT LAKE CITY | UT | | 12/21/2007 | | 10,218,898 | | | | (126,907) | (126,907) | | 10,091,992 | 10,091,992 | | | |
| 122760 | BELLWOOD | IL | | 12/28/2005 | | 9,425,379 | | | 4,427,876 | | (4,427,876) | | 4,997,502 | 4,997,502 | | | |
| 123149 | WESTBURY | NY | | 02/28/2008 | | 11,745,490 | | | 1,775,716 | | (1,775,716) | | 9,969,774 | 9,969,774 | | | |
| 122957 | EL PASO | TX | | 05/30/2007 | | 2,622,320 | | | | | | | 2,622,320 | 2,622,320 | | | |
| 122958 | EL PASO | TX | | 05/30/2007 | | 5,022,410 | | | | | | | 5,022,410 | 5,022,410 | | | |
| 0499999. Mortgages transferred | | | | | | 226,791,507 | | (65,140) | 24,700,540 | (291,931) | (25,057,611) | | 201,733,895 | 201,733,895 | | | |
| 0599999 - Totals | | | | | | 1,799,522,797 | | (131,864) | 38,679,903 | 413,195 | (38,398,572) | | 1,767,169,450 | 1,759,792,117 | | (7,377,333) | (7,377,333) |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | CENTERLINE RE SPEC SIT MTG FUND | | IRVING | TX | Centerline Capital | | 12/31/2007 | | | | | (1,315,243) | | | | | | | 7.000 |
| 000000-00-0 | BABSON MEZZANINE REALTY INVESTORS LP | R | Cleveland | OH | Babson Capital Mgr | | 12/31/2008 | | 1,976,129 | 1,976,129 | 1,976,129 | (308,283) | | | | | | | 3.760 |
| 000000-00-0 | CAPMARK STRUCTURED RE PARTNERS LP | R | HORSHAM | PA | Capmark Financial | | 09/30/2008 | | 1,402,012 | 1,402,012 | 1,402,012 | (143,881) | | | | | | | 1.180 |
| 000000-00-0 | CENTERLINE HIGH YIELD CMBS FUND III LLC | | IRVING | TX | CENTERLINE CAPITAL | | 08/20/2007 | | | | | | | | | | | | 3.420 |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | R | STAMFORD | CT | H/2 Secured Credit Partners | | 05/11/2009 | | 24,385,557 | 24,385,557 | 24,385,557 | 3,960,618 | | | | | 2,903,910 | | 4.460 |
| 000000-00-0 | HARTFORD MEZZANINE INVESTORS I, LLC | | HARTFORD | CT | HIMCO & Key | | 05/11/2009 | | 4,876,568 | 4,876,568 | 4,876,568 | | | 2,104,196 | | | | | 3.690 |
| 000000-00-0 | NYLIM-GCR FUND II | R | New York | NY | New York Life Inv | | 09/30/2008 | | 3,371,304 | 3,371,304 | 3,371,304 | (3,284,281) | | | | | | | 6.660 |
| 000000-00-0 | NYLIM-GCR FUND I-2002, LP | | New York | NY | NEW YORK LIFE INV | | 04/15/2004 | | | | | | | | | | | | 4.960 |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | | MIAMI | FL | DIRECT | | 01/01/2008 | | 3,390,482 | 2,489,936 | 3,390,482 | | | | | | 195,512 | | 0.000 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | | | 39,402,052 | 38,501,506 | 39,402,052 | (1,091,071) | | 2,104,196 | | | 3,099,421 | | XXX |
| 000000-00-0 | ALLBRIDGE INVESTMENTS FUND | | New York | NY | Allied Capital Corp | | 09/30/2008 | | 5,091,400 | 5,091,400 | 5,091,400 | (2,025,857) | | | | | 846,930 | | 24.020 |
| 000000-00-0 | HILLENBRAND GLOBAL MORTGAGE FUND I LP | R | CHICAGO | IL | HILLENBRAND GLOBAL | | 09/30/2008 | | | | | 16,483,807 | | 17,846,154 | | | | 12,107,579 | 20.510 |
| 1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated | | | | | | | | | 5,091,400 | 5,091,400 | 5,091,400 | 14,457,950 | | 17,846,154 | | | 846,930 | 12,107,579 | XXX |
| 05558#-10-1 | BHC INTERIM FUNDING II | | New York | NY | BHC Interim Funding | RP5*A | 09/30/2008 | 2 | 11,204,912 | 11,204,912 | 11,204,912 | 365,524 | | | 118,897 | | 105,975 | | 7.500 |
| 13138@-10-6 | CALTIUS PARTNERS III | | Los Angeles | CA | Caltius Capital | RP5A | 12/31/2008 | 2 | 11,302,678 | 11,302,678 | 11,302,678 | (210,203) | | | 33,121 | | 1,583,634 | | 5.000 |
| 13139#-10-3 | CALTIUS PARTNERS IV | R | Los Angeles | CA | CALTIUS CAPITAL | RP5U | 10/21/2008 | 2 | 10,701,787 | 10,701,787 | 10,701,787 | 229,326 | | | | | | 24,531,562 | 6.890 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | | | 33,209,377 | 33,209,377 | 33,209,377 | 384,647 | | | 152,018 | | 1,689,608 | 24,531,562 | XXX |
| 000000-00-0 | 1903 EQUITY FUND, LP | | Boston | MA | Gordon Brothers | | 09/30/2008 | 3 | 1,932,836 | 1,932,836 | 1,932,836 | (414,082) | | | 187,394 | | | 3,147,220 | 3.470 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | | Central | HK | Affinity Equity Part | | 09/30/2008 | 3 | 6,172,529 | 6,172,529 | 6,172,529 | | | | 378,003 | | | 10,575,038 | 0.730 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | | London | EG | Actis Capital | | 01/02/2008 | | 17,893,097 | 17,893,097 | 17,893,097 | 2,734,700 | | | 411,725 | | | 11,694,104 | 1.670 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | | Boston | MA | Audax Group | | 05/11/2009 | 2 | 17,862,123 | 17,862,123 | 17,862,123 | 1,507,123 | | | 163,940 | | (172,135) | 1,113,391 | 3.540 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL II | | New York | NY | Highstar Capital | | 05/24/2004 | 3 | 7,417,415 | 7,417,415 | 7,417,415 | 453,598 | | | 84,691 | | (162,214) | | 2.340 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL III | | New York | NY | Highstar Capital | | 09/30/2008 | 3 | 24,530,565 | 24,530,565 | 24,530,565 | 3,693,468 | | | 341,102 | | 106,293 | 3,879,063 | 1.790 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | | New York | NY | Apollo Management | | 09/30/2008 | 3 | 13,235,967 | 13,235,967 | 13,235,967 | | | | | | | 3,522,272 | 0.260 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | R | New York | NY | Apollo Management | | 01/28/2008 | 3 | 11,326,252 | 11,326,252 | 11,326,252 | 1,205,395 | | | 101,380 | | | 13,170,590 | 0.150 |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND II | | IRVING | TX | ARCAP REIT, INC | | 05/31/2009 | | | | | | | | | | | | 4.240 |
| 03960#-10-8 | ARCLIGHT ENERGY PARTNERS FUND I, LP | | Boston | MA | ARCLIGHT PARTNERS | | 09/30/2008 | 2 | 477,943 | 477,943 | 477,943 | | | | | | | | 2.630 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS II, LP | | Boston | MA | ArcLight Partners | | 05/11/2009 | 3 | 6,057,246 | 6,057,246 | 6,057,246 | 1,068,890 | | | | | 372,348 | | 0.940 |
| 000000-00-0 | ARGAN CAPITAL LP | | London | EG | Argan Capital | | 09/30/2008 | 3 | 11,904,853 | 11,904,853 | 11,904,853 | 777,493 | | | 194,786 | 347,940 | 221,947 | | 2.700 |
| 000000-00-0 | ASTORG IV | R | Paris | FR | Astorg Partners | | 03/20/2008 | 3 | 11,650,494 | 11,650,494 | 11,650,494 | (290,864) | | | | 226,868 | | 3,608,037 | 0.960 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | | Boston | MA | Audax Group | | 09/30/2008 | 2 | 2,137,647 | 2,137,647 | 2,137,647 | | | | 30,824 | | | | 3.410 |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | | New York | NY | Avenue Capital Group | | 09/30/2008 | | 3,939,698 | 3,939,698 | 3,939,698 | (146,563) | | | | | 194,273 | | 0.250 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | | New York | NY | BLACKSTONE GROUP | | 09/30/2008 | 3 | 7,954,562 | 7,954,562 | 7,954,562 | 2,652,952 | | | 65,881 | | | 1,191,849 | 0.070 |
| 11440#-10-1 | BROOKS HOLDINGS, LLC | | DOVER | DE | HANCOCK PARTNERS | | 04/28/2006 | | | | | | | | | | | | 0.280 |
| 11443#-10-8 | BROOKS PROVISIONS CO-INVESTORS, LLC | | DOVER | DE | HANCOCK PARTNERS | | 04/28/2006 | | | | | | | | | | | | 0.500 |
| 000000-00-0 | B IV | | Waltham | MA | DDJ Capital Mgmt | | 03/28/2003 | | 2,826,588 | 2,826,588 | 2,826,588 | 535,031 | | | | | | | 2.250 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | | New York | NY | Blackstone Group | | 05/11/2009 | 3 | 3,217,327 | 3,217,327 | 3,217,327 | | | | 40,147 | | | 886,363 | 0.070 |
| 000000-00-0 | BRAIT IV LP | | JOHANNESBURG | SF | BRAIT | | 09/30/2008 | | 13,977,546 | 13,977,546 | 13,977,546 | 2,503,695 | | | 393,508 | | | 6,166,086 | 4.060 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | | San Francisco | CA | Calera Capital | | 04/18/2008 | 3 | 6,794,495 | 6,794,495 | 6,794,495 | 186,427 | | | 206,178 | | | 7,003,716 | 2.210 |
| 000000-00-0 | DOUGHTY HANSON & CO V | | London | EG | DOUGHTY HANSON & CO | | 09/30/2008 | 3 | 14,165,200 | 14,165,200 | 14,165,200 | (531,416) | | | 149,136 | 137,147 | | 8,585,983 | 0.540 |
| 000000-00-0 | DX EQUITY | | HOUSTON | TX | Hancock Partners | | 08/01/2006 | | 403,399 | 403,399 | 403,399 | | | | | | | | 4.000 |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II, L.P. | | New York | NY | DLJ Partners | | 12/31/2008 | 2 | 364,313 | 364,313 | 364,313 | (6,037) | | | 4,578 | | | | 2.200 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | | Toronto | ON | EdgeStone Capital Pa | | 12/31/2008 | 3 | 3,671,323 | 3,671,323 | 3,671,323 | 256,757 | | | 133,584 | | | 4,797,183 | 4.620 |
| 000000-00-0 | ELEVATION PARTNERS, LP | | Menlo Park | CA | Elevation Associates | | 05/11/2009 | 3 | 4,604,508 | 4,604,508 | 4,604,508 | (114,938) | | | 63,363 | | | | 0.850 |
| 000000-00-0 | EQT V FUND | R | St Peter Port | GR | EQT | | 12/31/2008 | 3 | 13,870,730 | 13,870,730 | 13,870,730 | 918,301 | | | 259,985 | 646,902 | | 3,255,684 | 0.290 |
| 000000-00-0 | ETHOS PE FUND V | | Johannesburg | SF | Ethos Equity Ltd. | | 09/30/2008 | 3 | 5,956,120 | 5,956,120 | 5,956,120 | 1,478,344 | | | 149,747 | | | 3,233,790 | 4.070 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | R | Tel-Aviv | IS | FIMI Opportunity LTD | | 01/07/2008 | 3 | 2,323,804 | 2,323,804 | 2,323,804 | 220,034 | | | | | | 5,831,736 | 4.640 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | | San Francisco | CA | Francisco Partners | | 05/11/2009 | 3 | 12,432,937 | 12,432,937 | 12,432,937 | 1,240,270 | | | | | (170,995) | 1,687,750 | 0.680 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | | Boston | MA | Advent Group | | 07/07/2008 | 3 | 6,560,936 | 6,560,936 | 6,560,936 | 344,760 | | | | | | 8,655,247 | 0.600 |
| 000000-00-0 | GTCR FUND IX | | Chicago | IL | GTCR Golder Rauner | | 12/31/2007 | 3 | 16,977,064 | 16,977,064 | 16,977,064 | (157,294) | | | 64,922 | | | 5,934,293 | 1.110 |
| 000000-00-0 | GTCR FUND VII | | Chicago | IL | GTCR GOLDER RAUNER | | 03/27/2000 | 3 | | | | | | | | | 211,466 | | 0.490 |
| 000000-00-0 | GTCR FUND VII/A | | Chicago | IL | GTCR GOLDER RAUNER | | 01/19/2001 | 3 | | | | | | | | | | | 0.520 |
| 000000-00-0 | HAVCO WOOD PRODUCTS | | DOVER | DE | HAVCO WOOD PRODUCTS | | 08/07/2002 | | | | | | | | | | | | 3.870 |
| 000000-00-0 | HURON FUND III LP | R | Detroit | MI | Huron Capital Partners | | 03/28/2008 | 3 | 2,084,328 | 2,084,328 | 2,084,328 | (69,669) | | | | | | 8,631,200 | 3.200 |
| 45827@-10-4 | INTEGRACOLOR LTD CLASS B LTD PTR INT | | MESQUITE | TX | HANCOCK MEZZ PARTNERS | | 02/01/2005 | | 78,209 | 78,209 | 78,209 | | | | 76,548 | | | | 0.500 |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | | Mount Kisco | NY | Kohlberg & Co | | 09/30/2008 | 3 | 9,460,511 | 9,460,511 | 9,460,511 | (1,962,061) | | | | | 1,738,286 | 1,240,472 | 3.320 |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | R | Mount Kisco | NY | Kohlberg & Co | | 09/30/2008 | 3 | 13,514,064 | 13,514,064 | 13,514,064 | 2,256,272 | | | 154,322 | | 465,338 | 5,769,953 | 2.490 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | | Denver | CO | KRG Capital Partners | | 09/30/2008 | 3 | 6,578,943 | 6,578,943 | 6,578,943 | (1,283,336) | | | 16,407 | | 951,013 | 2,272,975 | 1.680 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | R | Denver | CO | KRG Capital Partners | | 01/04/2008 | 3 | 10,227,677 | 10,227,677 | 10,227,677 | 133,919 | | | 379,489 | | | 11,411,566 | 1.170 |
| 000000-00-0 | LEXINGTON V, LP | | New York | NY | Lexington Partners | | 07/01/2003 | | 3,241,718 | 3,241,718 | 3,241,718 | 361,969 | | | 428 | | | | 0.500 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | | New York | NY | LincolnShire Partners | | 09/30/2008 | 3 | 6,456,606 | 6,456,606 | 6,456,606 | 453,109 | | | 151,818 | | 2,779,603 | | 2.600 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | | New York | NY | LincolnShire Partners | | 08/05/2009 | 3 | 1,006,923 | 1,006,923 | 1,006,923 | (370,101) | | | 342,148 | | | 16,487,570 | 2.160 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | | New York | NY | GOLDBERG LINDSAY CO | | 09/30/2008 | 3 | 16,272,316 | 16,272,316 | 16,272,316 | 439,522 | | | 168,369 | | 54,859 | 2,431,745 | 0.660 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | | New York | NY | Lexington Partners | | 12/31/2008 | | 7,361,847 | 7,361,847 | 7,361,847 | 589,796 | | | 5,405 | | 302,326 | | 2.340 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | | New York | NY | Leeds Weld Associate | | 07/21/2004 | 3 | 13,862,728 | 13,862,728 | 13,862,728 | (2,091,293) | | | 19,561 | | 2,975,242 | | 2.560 |
| 000000-00-0 | MARQUETTE TRANSPORTATION CO-INVEST | | Denver | CO | KRG Capital Partners | | 09/30/2008 | | 10,917,648 | 10,917,648 | 10,917,648 | (248,421) | | | | | | | 2.540 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | R | New York | NY | MatlinPatterson Glob | | 09/30/2008 | | 6,922,757 | 6,922,757 | 6,922,757 | | | | | | | 2,700,007 | 0.300 |
| 000000-00-0 | MERIT MEZZANINE FUND IV | | Chicago | IL | Merit Capital Partne | A | 12/31/2008 | 2 | 16,601,580 | 16,601,580 | 16,601,580 | 84,954 | | | | | 742,142 | | 4.400 |
| 55407@-12-7 | MA HOLDINGS LLC | | PEORIA | IL | Hancock Partners | U | 03/02/2007 | | 353,175 | 353,175 | 353,175 | (18,744) | | | | | | | 4.000 |
| 55407@-10-1 | MULTIAD SVC INC CLASS A LLC UNITS | | PEORIA | IL | Hancock Partners | | 11/07/2006 | | | | | | | | | | | | 0.690 |
| 55407@-11-9 | MULTIAD SVC INC CLASS B LLC UNITS | | PEORIA | IL | Hancock Partners | | 11/07/2006 | | | | | | | | | | | | 0.690 |
| 000000-00-0 | NCS ENERGY SERVICES US LP | | EDMONTON | AB | Hancock Partners | | 10/31/2006 | | 1,115,976 | 1,115,976 | 1,115,976 | (3) | | | | | | | 3.000 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | | Irving | TX | Natural Gas Partners | | 03/28/2008 | 3 | 6,241,121 | 6,241,121 | 6,241,121 | 556,184 | | | 114,896 | | | 4,437,101 | 0.270 |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | | Stamford | CT | Oak Hill Partners | | 09/30/2008 | | 4,462,428 | 4,462,428 | 4,462,428 | (1,346,794) | | | | | 1,643,325 | | 2.600 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | | Stamford | CT | Oak Hill Partners | | 09/30/2008 | 3 | 19,472,160 | 19,472,160 | 19,472,160 | 1,033,856 | | | 189,227 | | 1,393,760 | | 0.740 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | | New York | NY | Odyssey Partners | | 12/10/2008 | 3 | 3,826,117 | 3,826,117 | 3,826,117 | (234,123) | | | 215,172 | | | 10,824,660 | 1.020 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | | Stamford | CT | Oak Hill Partners | | 03/11/2008 | 3 | 12,012,073 | 12,012,073 | 12,012,073 | 387,079 | | | 367,692 | | | 9,371,163 | 0.520 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | | New York | NY | Odyssey Partners | | 08/27/2004 | 3 | 12,275,317 | 12,275,317 | 12,275,317 | 1,436,483 | | | 98,920 | | (16,382) | | 2.670 |
| 651990-92-1 | OUTLOOK GROUP HOLDINGS LLC | | NEENAH | WI | Hancock Partners | | 08/22/2006 | | 715,855 | 715,855 | 715,855 | | | | | | | | 4.200 |
| 000000-00-0 | PATRIA III, LP | R | Sao Paulo | BR | Patria-Brazilian PE | | 10/16/2008 | | 3,112,647 | 3,112,647 | 3,112,647 | 202,391 | | | 41,326 | | 71,912 | 6,641,018 | 1.760 |
| 70712#-10-8 | PENINSULA FUND IV | | Detroit | MI | Peninsula Partners | | 12/31/2008 | 2 | 8,397,003 | 8,397,003 | 8,397,003 | 163,016 | | | | | 161,781 | 1,569,750 | 3.430 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 B | | London | EG | Partners Group | | 09/30/2008 | | 7,509,441 | 7,509,441 | 7,509,441 | 321,308 | | | | 190,754 | (168,005) | | 3.910 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | | Providence | RI | Providence Equity Partners | | 09/30/2008 | 3 | 18,300,840 | 18,300,840 | 18,300,840 | 1,795,614 | | | 317,093 | | | 7,458,420 | 0.220 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | | Chicago | IL | Prudential Capital Group | A | 05/11/2009 | 2 | 11,170,857 | 11,170,857 | 11,170,857 | (406,221) | | | 50,200 | | 852,218 | | 1.940 |
| 744618-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | R | Chicago | IL | Prudential Capital Group | | 10/16/2008 | 2 | 14,310,820 | 14,310,820 | 14,310,820 | 788,089 | | | 360,324 | | | 15,650,061 | 4.640 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | | New York | NY | Quadrangle Group | | 09/30/2008 | 3 | 16,380,817 | 16,380,817 | 16,380,817 | 2,241,409 | | | 294,832 | | | | 0.960 |
| 000000-00-0 | REALOGY CORP. CO-INVESTMENT | | New York | NY | APPOLO MANAGEMENT | | 04/04/2007 | | | | | | | | | | | | 0.590 |
| 000000-00-0 | SEGULAH IV, LP | R | Stockholm | SW | Segulah Advisor | | 04/28/2008 | 3 | 3,857,722 | 3,857,722 | 3,857,722 | (2,831,365) | | | 213,907 | 2,397,972 | | 5,394,116 | 1.450 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III, LP | | New York | NY | Sentinel Partners | | 09/30/2007 | 3 | 6,096,845 | 6,096,845 | 6,096,845 | (775,656) | | | | | 2,641,116 | | 3.490 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | | New York | NY | Sentinel Partners | | 01/29/2009 | 3 | 2,861,894 | 2,861,894 | 2,861,894 | 596,173 | | | 114,026 | | | 10,386,622 | 2.210 |
| 000000-00-0 | SILVER LAKE III, LP | R | Menlo Park | CA | Silver Lake Partners | | 09/30/2008 | 3 | 9,843,187 | 9,843,187 | 9,843,187 | 1,530,611 | | | 114,825 | | 121,243 | 7,445,145 | 0.170 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | | Westport | CT | Sterling Partners | | 09/30/2008 | | 13,870,826 | 13,870,826 | 13,870,826 | 666,237 | | | 84,589 | | 1,186,320 | 114,966 | 2.760 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | | Westport | CT | Sterling Partners | | 09/30/2008 | | 8,317,918 | 8,317,918 | 8,317,918 | 1,603,968 | | | 81,758 | | | 6,206,502 | 1.460 |
| 000000-00-0 | TENASKA POWER FUND, LP | | Omaha | NE | Tenaska, Inc. | | 03/25/2005 | 3 | 4,558,301 | 4,558,301 | 4,558,301 | 145,678 | | | 78,899 | | (533,507) | | 1.490 |
| 000000-00-0 | TENASKA POWER FUND II LP | R | Omaha | NE | Tenaska, Inc. | | 09/30/2008 | 3 | 11,904,182 | 11,904,182 | 11,904,182 | (49,667) | | | 431,724 | | | 8,544,353 | 0.880 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | R | St Peter Port | GR | Terra Firma | | 04/30/2007 | 3 | 5,711,611 | 5,711,611 | 5,711,611 | (177,139) | | 1,862,913 | 346,605 | 177,139 | | 9,118,269 | 0.380 |
| 000000-00-0 | TPG V | | Fort Worth | TX | Texas Pacific Group | | 09/30/2008 | 3 | 5,616,031 | 5,616,031 | 5,616,031 | | | | 8,741 | | | 1,717,941 | 0.080 |
| 000000-00-0 | TPG VI | R | Fort Worth | TX | Texas Pacific Group | | 05/22/2008 | 3 | 6,552,040 | 6,552,040 | 6,552,040 | 113,165 | | | 55,876 | | | 13,860,510 | 0.120 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | | New York | NY | Trilantic Capital Partners | | 09/30/2008 | 3 | 7,439,560 | 7,439,560 | 7,439,560 | 1,041,840 | | | 52,422 | | (283,381) | | 2.580 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | R | New York | NY | Trilantic Capital Partners | | 09/30/2008 | 3 | 7,502,649 | 7,502,649 | 7,502,649 | 840,411 | | | 133,749 | | | 4,747,218 | 0.690 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | | San Francisco | CA | Vista Equity Partner | | 11/04/2008 | 3 | 14,972,441 | 14,972,441 | 14,972,441 | 2,090,440 | | | 100,662 | | | 4,926,854 | 1.840 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | | Wayzata | MN | Wayzata Partners | | 02/17/2006 | | 16,275,487 | 16,275,487 | 16,275,487 | 457,720 | | | | | 1,958,905 | | 0.990 |
| 000000-00-0 | WCAS XI | R | New York | NY | Welsh Carson Anderso | | 02/13/2009 | 3 | 7,907,457 | 7,907,457 | 7,907,457 | (317,146) | | | | | | 15,266,877 | 0.390 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX, LP | | New York | NY | Warburg Pincus | | 07/26/2005 | | 18,350,335 | 18,350,335 | 18,350,335 | 2,329,320 | | | | | 323,417 | | 0.240 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | | Southfield | MI | Wind Point Partners | | 09/30/2008 | 3 | 10,593,383 | 10,593,383 | 10,593,383 | 2,523,198 | | | 1,781 | | (917,920) | | 1.680 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | R | New York | NY | Warburg Pincus | | 09/30/2008 | | 17,461,328 | 17,461,328 | 17,461,328 | | | | 117,606 | | | 10,675,150 | 0.220 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 696,577,217 | 696,577,217 | 696,577,217 | 35,118,039 | | 1,939,461 | 8,649,670 | 4,124,722 | 19,044,594 | 313,241,580 | XXX |
| 000000-00-0 | AIP/MAI HOLDINGS, LLC | | DOVER | DE | HANCOCK PARTNERS | | 04/27/2009 | | | | | | | | | | | | 10.080 |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | | Toronto | ON | Birch Hill Equity Parrners | | 09/30/2008 | 3 | 25,321,958 | 25,321,958 | 25,321,958 | 4,626,675 | | | 169,254 | (148,046) | 2,163,011 | | 5.990 |
| 000000-00-0 | BRAZOS EQUITY FUND II | | Dallas | TX | Brazos Partners | | 09/30/2008 | 3 | 9,836,090 | 9,836,090 | 9,836,090 | (969,102) | | | 121,356 | | (673,840) | 2,667,468 | 4.300 |
| 000000-00-0 | CALTIUS MEZZANINE PARTNERS II-A, L.P. | | Los Angeles | CA | Caltius Capital | A | 12/31/2008 | 2 | 372,216 | 372,216 | 372,216 | 57,179 | | | | | 30,484 | | 22.920 |
| 000000-00-0 | CASCADED ADVANCED TURBINE, L.P. | | MOUNTAINSIDE | NY | CASCADED ADVANCED TURBINE, L.P. | | 10/15/1993 | | | | | | | | | | | | 20.240 |
| 000000-00-0 | CRESCENT MACH I LIMITED PARTNERSHIP | | DALLAS | TX | CRESCENT/MACH I | | 05/15/2002 | | 156,292 | 156,292 | 156,292 | (93,992) | | | | | | | 11.110 |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | LP | | Toronto | ON | EdgeStone Capital Partners | | 12/31/2008 | 3 | 3,619,688 | 3,619,688 | 3,619,688 | 238,358 | | | 153,697 | (8,812) | | 5,706,952 | 33.430 |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | | Denver | CO | Excellere Partners, | | 09/30/2008 | 3 | 6,528,318 | 6,528,318 | 6,528,318 | 146,389 | | | 3,290 | | 257,423 | 7,554,129 | 6.570 |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | | Tel-Aviv | IS | FIMI Opportunity LTD | | 09/30/2008 | 3 | 7,072,880 | 7,072,880 | 7,072,880 | 1,700,322 | | | | | (2,492) | | 7.490 |
| 000000-00-0 | GET AS CO-INVESTMENT | R | New York | NY | Quadrangle Group | | 06/11/2008 | | 10,898,164 | 10,898,164 | 10,898,164 | 537,345 | | | | | | | 20.000 |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | | Simsbury | CT | LANDMARK PARTNERS | | 09/30/2008 | | 7,340,284 | 7,340,284 | 7,340,284 | 443,214 | | | | | 224,315 | | 7.020 |
| 000000-00-0 | LEHMAN CROSSROADS GROUP XVII | | Dallas | TX | LEHMAN BRO INVT MGMT | | 12/31/2008 | | 8,238,111 | 8,238,111 | 8,238,111 | 340,927 | | | | | | | 15.340 |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | R | Buffalo | NY | Summer Street Capital | | 09/30/2008 | 3 | 9,214,903 | 9,214,903 | 9,214,903 | 440,469 | | | 154,060 | | | 4,234,925 | 8.330 |
| 000000-00-0 | TPF GENCO CO-INVESTMENT FUND LP | | Omaha | NE | Tenaska, Inc. | | 09/30/2008 | | 5,864,401 | 5,864,401 | 5,864,401 | (401,828) | | | | | | 52,797 | 6.370 |
| 53304#-10-8 | ALLSTATE FINANCIAL ADVISORS LLC | | DOVER | DE | ALLSTATE FINANCIAL ADVISORS | | 01/01/2007 | | 74,452 | 74,452 | 74,452 | (14,913) | | | | | | | 100.000 |
| 02014@-10-8 | ALLSTATE DISTRIBUTORS LLC | | DOVER | DE | ALLSTATE DISTRIBUTORS | | 01/01/2007 | | 1,540,507 | 1,540,507 | 1,540,507 | 68 | | | | | | | 100.000 |
| 02001@-AC-7 | ROAD BAY INVESTMENTS, LLC | | DOVER | DE | DIRECT | | 06/30/2008 | | 171,152,063 | 171,152,063 | 171,152,063 | 160,193 | | | | | (12,912) | | 100.000 |
| 02001@-AH-6 | ALLSTATE FINANCE COMPANY | | DOVER | DE | ALLSTATE LIFE INSURANCE COMPANY | | 08/19/2010 | | 17,470,194 | 17,470,194 | 17,470,194 | (129,806) | | | | | | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 284,700,522 | 284,700,522 | 284,700,522 | 7,081,500 | | | 601,657 | (156,858) | 1,985,988 | 20,216,271 | XXX |
| 000000-00-0 | ASLAN REALTY PARTNERS III | | Chicago | IL | Transwestern Inv | | 09/30/2008 | | 670,758 | 670,758 | 670,758 | (874,502) | | 1,380,684 | | | | | 1.250 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS IV, LP | | Boston | MA | Beacon Capital Partners | | 09/30/2008 | | 4,839,096 | 4,839,096 | 4,839,096 | (680,754) | | | | | | | 0.580 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | | Boston | MA | Beacon Capital Partners | | 09/30/2008 | | 6,752,690 | 6,752,690 | 6,752,690 | (671,326) | | | | | | 5,520,000 | 0.590 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | | New York | NY | Blackstone Group | | 09/30/2007 | | 11,417,513 | 11,417,513 | 11,417,513 | | | | 216,080 | | | | 0.350 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | | New York | NY | Blackstone Group | | 09/30/2008 | | 14,160,218 | 14,160,218 | 14,160,218 | (87,607) | | | 445,331 | | | 9,607,091 | 0.270 |
| 000000-00-0 | CERBERUS INST PARTNERS LP | | New York | NY | Blackacre Capital | | 12/31/2008 | | 3,623,707 | 3,623,707 | 3,623,707 | 275,252 | | | | | (72,884) | | 1.660 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | C | New York | NY | Blackstone Group | | 03/31/2009 | | 2,080,892 | 2,080,892 | 2,080,892 | 577,291 | | | 360,618 | 299,457 | | 22,518,758 | 0.560 |
| 000000-00-0 | BROADWAY PARTNERS REAL ESTATE FUND II, LP | | New York | NY | Broadway Partners | | 09/30/2008 | | 246,000 | 246,000 | 246,000 | | | | | | | | 1.390 |
| 000000-00-0 | CABOT PROPERTIES VALUE FUND II | | Boston | MA | Cabot Properties | | 12/31/2008 | | 5,275,278 | 5,275,278 | 5,275,278 | (1,341,284) | | | | | | | 1.930 |
| 000000-00-0 | CABOT INDUSTRIAL VALUE FUND III | R | Boston | MA | Cabot Properties | | 03/31/2009 | | 3,130,069 | 3,130,069 | 3,130,069 | (292,946) | | | | | | 16,027,000 | 2.990 |
| 000000-00-0 | CBRE STRATEGIC PTR US OPP V LP | R | Los Angeles | CA | CB Richard Ellis | | 09/30/2008 | | 15,584,769 | 15,584,769 | 15,584,769 | (4,448,967) | | | 86,684 | | | 2,420,636 | 3.530 |
| 000000-00-0 | CB STRATEGIC PARTNERS IV, LP | | Los Angeles | CA | CB Richard Ellis | | 09/30/2008 | | 2,415,366 | 2,415,366 | 2,415,366 | 274,849 | | 5,621,880 | | | | | 1.000 |
| 000000-00-0 | GEM REALTY FUND III | | Chicago | IL | GEM Realty Capital, | | 09/30/2008 | | 3,408,534 | 3,408,534 | 3,408,534 | (679,457) | | | | | | | 2.310 |
| 000000-00-0 | JER FUND III | | McLean | VA | JER Partners | | 12/31/2008 | | 4,226,264 | 4,226,264 | 4,226,264 | 197,190 | | | 80,337 | | 229,685 | | 1.700 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | | McLean | VA | JER Partners | | 12/31/2008 | | 8,971,546 | 8,971,546 | 8,971,546 | 1,737,022 | | | | | | 3,945,420 | 2.590 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | R | New York | NY | KTR CAPITAL PARTNERS | | 12/31/2008 | | 8,116,762 | 8,116,762 | 8,116,762 | 412,964 | | | 147,914 | | 192,530 | | 2.020 |
| 000000-00-0 | KTR INDUSTRIAL FUND II | C | New York | NY | KTR CAPITAL PARTNERS | | 08/20/2010 | | 6,443,236 | 6,443,236 | 6,443,236 | 443,236 | | | | | | 14,000,000 | 2.860 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | | Simsbury | CT | LANDMARK PARTNERS | | 09/30/2008 | | 5,400,367 | 5,400,367 | 5,400,367 | (1,130,997) | | | | | | | 4.410 |
| 000000-00-0 | LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP | R | New York | NY | Lehman Brothers Inve | | 09/30/2008 | | 3,977,140 | 3,977,140 | 3,977,140 | (275,681) | | | 56,834 | | | | 0.350 |
| 000000-00-0 | LION GABLES APARTMENT FUND | | New York | NY | ING Clarion | | 09/30/2008 | | 12,503,205 | 12,503,205 | 12,503,205 | (543,888) | | | | | | | 1.630 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | | NEW YORK | NY | Morgan Stanley RE | | 09/30/2008 | | 717,282 | 717,282 | 717,282 | | | 465,447 | 148,052 | | | | 0.890 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VI-INTL | | NEW YORK | NY | Morgan Stanley RE | | 09/30/2008 | | 1,741,424 | 1,741,424 | 1,741,424 | | | | 165,000 | | | | 0.130 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | | NEW YORK | NY | Morgan Stanley RE | | 01/23/1995 | | 907,581 | 907,581 | 907,581 | (3,183) | | | | | | | 1.150 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | C | NEW YORK | NY | Morgan Stanley RE | | 07/22/2009 | | 2,928,079 | 2,928,079 | 2,928,079 | (253,395) | | | 28,432 | | | 21,088,875 | 0.330 |
| 000000-00-0 | O'CONNOR NORTH AMERICAN PROPERTIES | | New York | NY | O'Connor Group | | 09/30/2008 | | 4,165,543 | 4,165,543 | 4,165,543 | (249,068) | | | | | | | 2.080 |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII | | White Plains | NY | Rockwood Capital | | 09/30/2008 | | 5,388,166 | 5,388,166 | 5,388,166 | (811,549) | | | 67,689 | | | | 1.810 |
| 000000-00-0 | RLJ URBAN LODGING FUND II, LP | | Bethesda | MD | RLJ Capital Partners | | 09/30/2008 | | 7,527,997 | 7,527,997 | 7,527,997 | (2,188,809) | | | | | | | 1.780 |
| 000000-00-0 | RLJ REAL ESTATE FUND III, LP | R | Bethesda | MD | RLJ Capital Partners | | 03/31/2009 | | 10,664,989 | 10,664,989 | 10,664,989 | (325,946) | | | 350,000 | | | 4,468,247 | 1.340 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND I | | San Francisco | CA | Rockpoint Group | | 09/30/2008 | | 952,492 | 952,492 | 952,492 | 2,171 | | 175,234 | 24,355 | | | | 0.940 |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | | White Plains | NY | Rockwood Capital | | 09/30/2008 | | 2,319,453 | 2,319,453 | 2,319,453 | 108,189 | | | 25,435 | | 332,605 | | 1.960 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND II, LP | | San Francisco | CA | Rockpoint Group | | 10/31/2006 | | 3,323,154 | 3,323,154 | 3,323,154 | (135,676) | | 1,194,103 | 119,975 | | | | 0.790 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | R | San Francisco | CA | Rockpoint Group | | 09/30/2008 | | 9,703,227 | 9,703,227 | 9,703,227 | 286,082 | | | 222,191 | | | 13,315,969 | 0.950 |
| 000000-00-0 | STARWOOD CAPITAL HOSPITALITY FUND II | R | Greenwich | CT | Starwood Capital | | 04/28/2010 | | 3,973,695 | 3,973,695 | 3,973,695 | (826,305) | | | | | | 19,200,000 | 2.640 |
| 000000-00-0 | STARWOOD HOSPITALITY I | | Greenwich | CT | Starwood Capital | | 09/30/2008 | | 14,575,278 | 14,575,278 | 14,575,278 | (1,122,653) | | | | | | | 2.590 |
| 000000-00-0 | STARWOOD OPPORTUNITY FUND VII, LP | | Greenwich | CT | Starwood Capital | | 09/30/2008 | | 9,705,520 | 9,705,520 | 9,705,520 | (137,304) | | | | | | | 1.800 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND I | | New York | NY | WESTBROOK PRTNRS | | 03/29/1995 | | 170,368 | 170,368 | 170,368 | 3,846 | | | | | | | 1.460 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND V | | Chicago | IL | Walton Street | | 09/30/2008 | | 4,585,156 | 4,585,156 | 4,585,156 | | | | | | | | 1.200 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | R | Chicago | IL | Walton Street | | 05/11/2009 | | 6,242,296 | 6,242,296 | 6,242,296 | (910,102) | | | | | | 13,284,512 | 1.240 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | | New York | NY | Westbrook Partners | | 09/30/2007 | | 4,302,722 | 4,302,722 | 4,302,722 | (1,041,024) | | | 146,622 | | (167,943) | | 1.700 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS V, LP | | New York | NY | WESTBROOK PRTNRS | | 09/30/2008 | | 139,481 | 139,481 | 139,481 | (92,699) | | | 12,480 | | | | 0.520 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | | New York | NY | Westbrook Partners | | 09/30/2008 | | 11,641,349 | 11,641,349 | 11,641,349 | 2,067,584 | | 4,405,338 | 256,031 | | | | 1.200 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | C | New York | NY | Westbrook Partners | | 12/28/2009 | | 1,834,433 | 1,834,433 | 1,834,433 | 455,499 | | | (843,009) | | | 10,278,215 | 1.210 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 230,753,095 | 230,753,095 | 230,753,095 | (12,283,945) | | 13,242,686 | 2,117,051 | 299,457 | 513,993 | 155,674,724 | XXX |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND | | IRVING | TX | ARCAP REIT, INC | | 09/05/2002 | | | | | | | | | | | | 4.510 |

# SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | AURIGEN RE CAPITAL LIMITED | R | Toronto | ON | EdgeStone Capital Partners | | 09/30/2008 | | 4,774,533 | 4,774,533 | 4,774,533 | 568,252 | | | | (4,437) | | 6,788,275 | 2.270 |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP SERIES FOUR | | New York | NY | Cerberus | | 09/30/2008 | | 10,007,713 | 10,007,713 | 10,007,713 | | | | | | | 2,126,661 | 0.200 |
| 25589#-10-2 | DMP ACQUISITION LLC | | DEFIANCE | OH | Hancock Partners | | 09/28/2006 | | 1,285,960 | 1,285,960 | 1,285,960 | | | | | | | | 2.790 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | R | HOUSTON | TX | EnerVest Management | | 12/31/2008 | 3 | 18,798,463 | 18,798,463 | 18,798,463 | 380,906 | | | 382,974 | | 2,151,335 | | 4.250 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | | HOUSTON | TX | ENERVEST MGMT PARTNERS | | 12/27/2010 | 3 | 3,310,550 | 3,310,550 | 3,310,550 | | | | | | | 14,489,450 | 1.000 |
| 36230#-10-2 | GOLDMAN SACHS PARTNERS III, L.P. | | New York | NY | Goldman Sachs Partners | | 09/30/2008 | 2 | 3,308,178 | 3,308,178 | 3,308,178 | 1,540,836 | | 1,758,210 | | | | | 0.740 |
| 45827@-11-2 | INTEGRACOLOR LTD CLASS C RPRF LTD PTR INT | | MESQUITE | TX | HANCOCK MEZZ PARTNERS | | 02/01/2007 | | 844,971 | 844,971 | 844,971 | 70,968 | | | | | | | 0.750 |
| 667058-10-7 | NORTHSTAR MEZZANINE PARTNER V | R | Minneapolis | MN | Northstar Capital, L | | 09/30/2008 | 2 | 10,118,074 | 10,118,074 | 10,118,074 | | | | | | | 12,618,247 | 4.850 |
| 000000-00-0 | SIG INVESTORS LLC SERIES A1 | | NAPA | CA | Hancock Partners | | 10/10/2007 | | 1,302,160 | 1,302,160 | 1,302,160 | (1) | | | | | | | 3.030 |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 53,750,602 | 53,750,602 | 53,750,602 | 2,560,962 | | 1,758,210 | 382,974 | (4,437) | 2,151,335 | 36,022,633 | XXX |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | | NELLIS | NV | MMA RENEWABLE VENTURE | | 07/20/2007 | | 5,177,066 | 5,177,066 | 5,177,066 | (85,800) | | | | | | | 22.300 |
| 2099999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 5,177,066 | 5,177,066 | 5,177,066 | (85,800) | | | | | | | XXX |
| 48954#-AA-9 | INTERCOMPANY NOTE - KCIB - 2006 | | CHICAGO | IL | KENNET CAPITAL | | 06/30/2006 | | 100,000,000 | 89,180,000 | 100,000,000 | | | | | | 5,980,000 | | 0.000 |
| 48954#-AB-7 | INTERCOMPANY NOTE - KCIB-2005 | | CHICAGO | IL | KENNET CAPITAL | | 08/01/2005 | | 100,000,000 | 84,920,000 | 100,000,000 | | | | | | 4,860,000 | | 0.000 |
| 48954#-AC-5 | INTERCOMPANY NOTE - KCIB-2008 | | CHICAGO | IL | KENNET CAPITAL | | 06/30/2008 | | 50,000,000 | 45,550,000 | 50,000,000 | | | | | | 2,865,000 | | 0.000 |
| 48954#-AE-1 | INTERCOMPANY NOTE - KCIB-2009 | | CHICAGO | IL | KENNET CAPITAL | | 12/30/2009 | | 25,000,000 | 24,725,000 | 25,000,000 | | | | | | 1,192,979 | | 0.000 |
| 2499999. Collateral Loans - Affiliated | | | | | | | | | 275,000,000 | 244,375,000 | 275,000,000 | | | | | | 14,897,979 | | XXX |
| 000000-00-0 | BOSTON CAPITAL CORP TAX CR FUND XXXIII | | Boston | MA | BOSTON CAP SEC INC | | 10/01/2010 | | 19,918,895 | 19,918,895 | 19,918,895 | | (81,105) | | | | | 14,927,571 | 8.000 |
| 000000-00-0 | ENTERPRISE HOUSING PARTNERS XX LP | | COLUMBIA | MD | EHP XX GP LLC | | 12/21/2010 | | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | 8.930 |
| 000000-00-0 | PNC REAL ESTATE TAX CREDIT CAPITAL | C | PORTLAND | OR | PNC RE TAX CR 45 | | 11/23/2010 | | 14,969,164 | 14,969,164 | 14,969,164 | | (30,837) | | | | | 11,899,778 | 5.860 |
| 000000-00-0 | RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP | | CLEVELAND | OH | RBC TAX CREDIT IV LL | | 11/04/2010 | | 19,969,807 | 19,969,807 | 19,969,807 | | (30,193) | | | | | 17,160,580 | 11.460 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | | ST PETERSBURG | FL | RJTCF-36 LLC | | 08/23/2010 | | 17,477,887 | 17,477,887 | 17,477,887 | | (22,113) | | | | | 15,949,459 | 8.750 |
| 000000-00-0 | USA INSTITUTIONAL TAX CR FUND LXXX LP | | GREENWICH | CT | RICHMAN USA TAX CREDIT | | 07/30/2010 | | 24,952,074 | 24,952,074 | 24,952,074 | | (47,926) | | | | | 23,876,674 | 10.640 |
| 3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated | | | | | | | | | 117,287,827 | 117,287,827 | 117,287,827 | | (212,174) | | | | | 103,814,062 | XXX |
| 000000-00-0 | MOGA TAX CREDIT FUND II | | NEW YORK | NY | MORGAN STANLEY | | 12/31/2006 | | 1,328,766 | 1,328,766 | 1,328,766 | | (162,947) | | | | | | 6.000 |
| 000000-00-0 | VIRGINIA TCF A/V-1, LLC | | CHARLOTTE | NC | WACHOVIA BANK | | 12/22/2006 | | 481,519 | 481,519 | 481,519 | | 89,550 | | | | | | 15.000 |
| 3499999. State Low Income Housing Tax Credit - Affiliated | | | | | | | | | 1,810,285 | 1,810,285 | 1,810,285 | | (73,397) | | | | | | XXX |
| 000000-00-0 | CSFB GEORGIA STATE FUND I, LLC | | NEW YORK | NY | CSFB | | 12/31/2006 | | 395,579 | 395,579 | 395,579 | | (44,142) | | | | | | 2.320 |
| 000000-00-0 | WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC | | CHARLOTTE | NC | WACHOVIA BANK | | 10/31/2006 | | 386,942 | 386,942 | 386,942 | | (43,684) | | | | | | 5.000 |
| 3699999. All Other Low Income Housing Tax Credit - Affiliated | | | | | | | | | 782,520 | 782,520 | 782,520 | | (87,826) | | | | | | XXX |
| 00935Q-10-2 | US AIRWAYS | | WILMINGTON | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | 0.000 |
| 00935S-10-8 | US AIRWAYS | | WILMINGTON | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | 0.000 |
| 00935T-10-6 | US AIRWAYS | | WILMINGTON | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | 0.000 |
| 3799999. Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | | | 1,053,692,342 | 1,052,791,796 | 1,053,692,342 | 24,688,630 | | 19,044,554 | 11,301,713 | 4,419,743 | 26,498,951 | 529,470,499 | XXX |
| 4099999. Total - Affiliated | | | | | | | | | 689,849,620 | 659,224,620 | 689,849,620 | 21,453,650 | (373,397) | 17,846,154 | 601,657 | (156,858) | 17,730,897 | 136,137,912 | XXX |
| 4199999 - Totals | | | | | | | | | 1,743,541,962 | 1,712,016,416 | 1,743,541,962 | 46,142,280 | (373,397) | 36,890,708 | 11,903,370 | 4,262,885 | 44,229,848 | 665,608,411 | XXX |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | STAMFORD | CT | H/2 Secured Credit Partners | 05/11/2009 | | | 1,714,387 | | 4.460 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | | 1,714,387 | | XXX |
| 13138@-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | 12/31/2008 | 2 | | 86,949 | | 5.000 |
| 13139#-10-3 | CALTIUS PARTNERS IV | Los Angeles | CA | CALTIUS CAPITAL | 10/21/2008 | 2 | | 6,485,275 | | 6.890 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | | 6,572,224 | | XXX |
| 000000-00-0 | 1903 EQUITY FUND, LP | Boston | MA | Gordon Brothers | 09/30/2008 | 3 | | 183,391 | | 3.470 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | EG | Actis Capital | 01/02/2008 | | | 7,854,287 | | 1.670 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | 05/11/2009 | 2 | | 6,560,561 | | 3.540 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL II | New York | NY | Highstar Capital | 05/24/2004 | 3 | | 73,922 | | 2.340 |
| 000000-00-0 | AIG HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | 09/30/2008 | 3 | | 2,090,833 | | 1.790 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | New York | NY | Apollo Management | 09/30/2008 | 3 | | 2,002,820 | | 0.260 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | 01/28/2008 | 3 | | 5,778,200 | | 0.150 |
| 000000-00-0 | ARGAN CAPITAL LP | London | EG | Argan Capital | 09/30/2008 | 3 | | 352,526 | | 2.700 |
| 000000-00-0 | ASTORG IV | Paris | FR | Astorg Partners | 03/20/2008 | 3 | | 937,364 | | 0.960 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | 09/30/2008 | 2 | | 6,510 | | 3.410 |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | New York | NY | Avenue Capital Group | 09/30/2008 | | | 1,140,750 | | 0.250 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | BLACKSTONE GROUP | 09/30/2008 | 3 | | 673,592 | | 0.070 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | 05/11/2009 | 3 | | 434,825 | | 0.070 |
| 000000-00-0 | BRAIT IV LP | JOHANNESBURG | SF | BRAIT | 09/30/2008 | | | 507,951 | | 4.060 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | 04/18/2008 | 3 | | 4,265,646 | | 2.210 |
| 000000-00-0 | DOUGHTY HANSON & CO V | London | EG | DOUGHTY HANSON & CO | 09/30/2008 | 3 | | 2,698,461 | | 0.540 |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II, L.P. | New York | NY | DLJ Partners | 12/31/2008 | 2 | | 235 | | 2.200 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Pa | 12/31/2008 | 3 | | 285,763 | | 4.620 |
| 000000-00-0 | ELEVATION PARTNERS, LP | Menlo Park | CA | Elevation Associates | 05/11/2009 | 3 | | 2,566,465 | | 0.850 |
| 000000-00-0 | EQT V FUND | St Peter Port | GR | EQT | 12/31/2008 | 3 | | 3,538,010 | | 0.290 |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | SF | Ethos Equity Ltd. | 09/30/2008 | 3 | | 98,777 | | 4.070 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IS | FIMI Opportunity LTD | 01/07/2008 | 3 | | 851,735 | | 4.640 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 05/11/2009 | 3 | | 2,433,500 | | 0.680 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | Boston | MA | Advent Group | 07/07/2008 | 3 | | 2,895,628 | | 0.600 |
| 000000-00-0 | GTCR FUND IX | Chicago | IL | GTCR Golder Rauner | 12/31/2007 | 3 | | 8,361,427 | | 1.110 |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | Huron Capital Partners | 03/28/2008 | 3 | | 756,000 | | 3.200 |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 3 | | 597,318 | | 3.320 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 3 | | 3,907,484 | | 2.490 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | KRG Capital Partners | 09/30/2008 | 3 | | 425,074 | | 1.680 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | KRG Capital Partners | 01/04/2008 | 3 | | 6,871,498 | | 1.170 |
| 000000-00-0 | LEXINGTON V, LP | New York | NY | Lexington Partners | 07/01/2003 | | | 105,186 | | 0.500 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | Lincolnshire Partners | 09/30/2008 | 3 | | 539,308 | | 2.600 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | Lincolnshire Partners | 08/05/2009 | 3 | | 346,917 | | 2.160 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | New York | NY | GOLDBERG LINDSAY CO | 09/30/2008 | 3 | | 895,093 | | 0.660 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | New York | NY | Lexington Partners | 12/31/2008 | | | 986,114 | | 2.340 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | New York | NY | Leeds Weld Associate | 07/21/2004 | 3 | | 192,765 | | 2.560 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MatlinPatterson Glob | 09/30/2008 | | | 4,313,994 | | 0.300 |
| 000000-00-0 | MERIT MEZZANINE FUND IV | Chicago | IL | Merit Capital Partne | 12/31/2008 | 2 | | 743,956 | | 4.400 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | 03/28/2008 | 3 | | 3,402,632 | | 0.270 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | New York | NY | Odyssey Partners | 12/10/2008 | 3 | | 1,373,404 | | 1.020 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 03/11/2008 | 3 | | 5,994,344 | | 0.520 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | 08/27/2004 | 3 | | 208,121 | | 2.670 |
| 000000-00-0 | PATRIA III, LP | Sao Paulo | BR | Patria-Brazilian PE | 10/16/2008 | | | 1,360,033 | | 1.760 |
| 70712#-10-8 | PENINSULA FUND IV | Detroit | MI | Peninsula Partners | 12/31/2008 | 2 | | 828,000 | | 3.430 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 B | London | EG | Partners Group | 09/30/2008 | | | 1,285,158 | | 3.910 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | Providence Equity Partners | 09/30/2008 | 3 | | 6,630,383 | | 0.220 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | Chicago | IL | Prudential Capital Group | 05/11/2009 | 2 | | 219,166 | | 1.940 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | Prudential Capital Group | 10/16/2008 | 2 | | 8,593,657 | | 4.640 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | New York | NY | Quadrangle Group | 09/30/2008 | 3 | | 199,342 | | 0.960 |
| 000000-00-0 | SEGULAH IV, LP | Stockholm | SW | Segulah Advisor | 04/28/2008 | 3 | | 2,421,333 | | 1.450 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III, LP | New York | NY | Sentinel Partners | 09/30/2007 | 3 | | 1,162,505 | | 3.490 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | 01/29/2009 | 3 | | 1,398,207 | | 2.210 |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 09/30/2008 | 3 | | 3,773,296 | | 0.170 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | Westport | CT | Sterling Partners | 09/30/2008 | | | 792,493 | | 2.760 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | Westport | CT | Sterling Partners | 09/30/2008 | | | 2,127,729 | | 1.460 |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | Tenaska, Inc. | 03/25/2005 | 3 | | 290,988 | | 1.490 |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | Tenaska, Inc. | 09/30/2008 | 3 | | 3,436,645 | | 0.880 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Peter Port | GR | Terra Firma | 04/30/2007 | 3 | | 1,475,726 | | 0.380 |
| 000000-00-0 | TPG V | Fort Worth | TX | Texas Pacific Group | 09/30/2008 | 3 | | 1,228,942 | | 0.080 |

# SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | TPG VI | Fort Worth | TX | Texas Pacific Group | 05/22/2008 | 3 | | 5,138,191 | | 0.120 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 3 | | 275,835 | | 2.580 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 3 | | 3,246,515 | | 0.690 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | Vista Equity Partner | 11/04/2008 | 3 | | 2,741,360 | | 1.840 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | Wayzata | MN | Wayzata Partners | 02/17/2006 | | | 1,438,125 | | 0.990 |
| 000000-00-0 | WCAS XI | New York | NY | Welsh Carson Anderso | 02/13/2009 | 3 | | 7,270,645 | | 0.390 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | Southfield | MI | Wind Point Partners | 09/30/2008 | 3 | | 1,456,644 | | 1.680 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | New York | NY | Warburg Pincus | 09/30/2008 | | | 7,776,225 | | 0.220 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | 154,819,528 | | XXX |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | Toronto | ON | Birch Hill Equity Parrners | 09/30/2008 | 3 | | 321,085 | | 5.990 |
| 000000-00-0 | BRAZOS EQUITY FUND II | Dallas | TX | Brazos Partners | 09/30/2008 | 3 | | 576,839 | | 4.300 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 3 | | 275,486 | | 33.430 |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | Denver | CO | Excellere Partners, | 09/30/2008 | 3 | | 2,763,907 | | 6.570 |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | Tel-Aviv | IS | FIMI Opportunity LTD | 09/30/2008 | 3 | | 777,793 | | 7.490 |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | | | 115,857 | | 7.020 |
| 000000-00-0 | LEHMAN CROSSROADS GROUP XVII | Dallas | TX | LEHMAN BRO INVT MGMT | 12/31/2008 | | | 360,000 | | 15.340 |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | Buffalo | NY | Summer Street Capital | 09/30/2008 | 3 | | 3,214,190 | | 8.330 |
| 020018-AC-7 | ROAD BAY INVESTMENTS, LLC | DOVER | DE | DIRECT | 06/30/2008 | | | 190,490,827 | | 100.000 |
| 020018-AH-6 | ALLSTATE FINANCE COMPANY | DOVER | DE | ALLSTATE LIFE INSURANCE COMPANY | 08/19/2010 | | 100,000 | 17,500,000 | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 100,000 | 216,395,985 | | XXX |
| 000000-00-0 | ASLAN REALTY PARTNERS III | Chicago | IL | Transwestern Inv | 09/30/2008 | | | 615,000 | | 1.250 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | Boston | MA | Beacon Capital Partners | 09/30/2008 | | | 2,580,000 | | 0.590 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | New York | NY | Blackstone Group | 09/30/2007 | | | 1,033,263 | | 0.350 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | 09/30/2008 | | | 7,574,531 | | 0.270 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | | | 42,217 | | 0.560 |
| 000000-00-0 | CABOT INDUSTRIAL VALUE FUND III | Boston | MA | Cabot Properties | 03/31/2009 | | | 2,207,000 | | 2.990 |
| 000000-00-0 | CBRE STRATEGIC PTR US OPP V LP | Los Angeles | CA | CB Richard Ellis | 09/30/2008 | | | 15,082,991 | | 3.530 |
| 000000-00-0 | JER FUND III | McLean | VA | JER Partners | 12/31/2008 | | | 5,884 | | 1.700 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | McLean | VA | JER Partners | 12/31/2008 | | | 419,689 | | 2.590 |
| 000000-00-0 | KTR INDUSTRIAL FUND II | New York | NY | KTR CAPITAL PARTNERS | 08/20/2010 | | 2,000,000 | 4,000,000 | | 2.860 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | | | 836,659 | | 4.410 |
| 000000-00-0 | LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP | New York | NY | Lehman Brothers Inve | 09/30/2008 | | | 651,877 | | 0.350 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | NEW YORK | NY | Morgan Stanley RE | 07/22/2009 | | | 2,658,122 | | 0.330 |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII | White Plains | NY | Rockwood Capital | 09/30/2008 | | | 2,741,873 | | 1.810 |
| 000000-00-0 | RLJ REAL ESTATE FUND III, LP | Bethesda | MD | RLJ Capital Partners | 03/31/2009 | | | 10,271,014 | | 1.340 |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | White Plains | NY | Rockwood Capital | 09/30/2008 | | | 404,996 | | 1.960 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | San Francisco | CA | Rockpoint Group | 09/30/2008 | | | 7,416,605 | | 0.950 |
| 000000-00-0 | STARWOOD CAPITAL HOSPITALITY FUND II | Greenwich | CT | Starwood Capital | 04/28/2010 | | 1,200,000 | 3,600,000 | | 1.200 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | 05/11/2009 | | | 4,475,488 | | 1.240 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | New York | NY | Westbrook Partners | 09/30/2008 | | | 3,480,000 | | 1.200 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | 12/28/2009 | | | 2,635,300 | | 1.210 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 3,200,000 | 72,732,509 | | XXX |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP SERIES FOUR | New York | NY | Cerberus | 09/30/2008 | | | 498,339 | | 0.200 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | HOUSTON | TX | EnerVest Management | 12/31/2008 | 3 | | 3,994,505 | | 4.250 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | HOUSTON | TX | ENERVEST MGMT PARTNERS | 12/27/2010 | 3 | 3,310,550 | | | 1.000 |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | Northstar Capital, L | 09/30/2008 | 2 | | 3,555,999 | | 4.850 |
| 000000-00-0 | SIG INVESTORS LLC SERIES A1 | NAPA | CA | Hancock Partners | 10/10/2007 | | | 63,535 | | 3.030 |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 3,310,550 | 8,112,379 | | XXX |
| 000000-00-0 | BOSTON CAPITAL CORP TAX CR FUND XXXIII | Boston | MA | BOSTON CAP SEC INC | 10/01/2010 | | 20,000,000 | | | 8.000 |
| 000000-00-0 | ENTERPRISE HOUSING PARTNERS XX LP | COLUMBIA | MD | EHP XX GP LLC | 12/21/2010 | | 20,000,000 | | | 8.930 |
| 000000-00-0 | PNC REAL ESTATE TAX CREDIT CAPITAL | PORTLAND | OR | PNC RE TAX CR 45 | 11/23/2010 | | 15,000,000 | | | 5.860 |
| 000000-00-0 | RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP | CLEVELAND | OH | RBC TAX CREDIT IV LL | 11/04/2010 | | 20,000,000 | | | 11.460 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | ST PETERSBURG | FL | RJTCF-36 LLC | 08/23/2010 | | 17,500,000 | | | 8.750 |
| 000000-00-0 | USA INSTITUTIONAL TAX CR FUND LXXX LP | GREENWICH | CT | RICHMAN USA TAX CREDIT | 07/30/2010 | | 25,000,000 | | | 10.640 |
| 3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated | | | | | | | 117,500,000 | | | XXX |
| 000000-00-0 | VIRGINIA TCF A/V-1, LLC | CHARLOTTE | NC | WACHOVIA BANK | 12/22/2006 | | | 2,589 | | 15.000 |
| 3499999. State Low Income Housing Tax Credit - Affiliated | | | | | | | | 2,589 | | XXX |
| 000000-00-0 | WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC | CHARLOTTE | NC | WACHOVIA BANK | 10/31/2006 | | | 2,077 | | 5.000 |
| 3699999. All Other Low Income Housing Tax Credit - Affiliated | | | | | | | | 2,077 | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | 6,510,550 | 243,951,027 | | XXX |
| 4099999. Total - Affiliated | | | | | | | 117,600,000 | 216,400,651 | | XXX |
| 4199999 - Totals | | | | | | | 124,110,550 | 460,351,677 | | XXX |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | CENTERLINE RE SPEC SIT MTG FUND | IRVING | TX | Centerline Capital | 12/31/2007 | 12/03/2010 | 6,258,757 | (1,840,965) | | | | (1,840,965) | | 4,417,791 | 4,417,791 | | | | |
| 000000-00-0 | DB MEZZANINE FUND I | New York | NY | DEUTSCHE BANK | 05/15/2002 | 09/30/2010 | 52,878 | 324,780 | | | | 324,780 | | 377,658 | 377,658 | | | | (328,635) |
| 000000-00-0 | CAPMARK STRUCTURED RE PARTNERS LP | HORSHAM | PA | Capmark Financial | 09/30/2008 | 12/31/2010 | 644,590 | (53,210) | | | | (53,210) | | 591,380 | 591,380 | | | | |
| 000000-00-0 | DB REALTY MEZZ FUND II | New York | NY | DEUTSCHE BANK | 08/07/2002 | 09/30/2010 | 683,959 | (136,220) | | | | (136,220) | | 547,739 | 547,739 | | | | (345,270) |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | STAMFORD | CT | H/2 Secured Credit Partners | 05/11/2009 | 10/29/2010 | (2,193,480) | 463,395 | | | | 463,395 | | (1,730,086) | (1,730,086) | | | | 339,759 |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | MIAMI | FL | DIRECT | 01/01/2008 | 12/31/2010 | 123,661 | | | | | | | 123,661 | 123,661 | | | | 7,131 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | 5,570,365 | (1,242,221) | | | | (1,242,221) | | 4,328,143 | 4,328,143 | | | | (327,015) |
| 000000-00-0 | ALLBRIDGE INVESTMENTS FUND | New York | NY | Allied Capital Corp | 09/30/2008 | 12/31/2010 | (631,608) | (370,007) | | | | (370,007) | | (1,001,615) | (1,001,615) | | | | 154,685 |
| 1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated | | | | | | | (631,608) | (370,007) | | | | (370,007) | | (1,001,615) | (1,001,615) | | | | 154,685 |
| 05558#-10-1 | BHC INTERIM FUNDING II | New York | NY | BHC Interim Funding | 09/30/2008 | 12/28/2010 | 1,040,038 | 37,319 | | | 12,139 | 49,459 | | 1,089,496 | 1,089,496 | | | | 10,820 |
| 13138#-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | 12/31/2008 | 11/12/2010 | 1,217,180 | (22,078) | | | 3,479 | (18,600) | | 1,198,581 | 1,198,581 | | | | 166,335 |
| 13139#-10-3 | CALTIUS PARTNERS IV | Los Angeles | CA | CALTIUS CAPITAL | 10/21/2008 | 12/10/2010 | 2,523,532 | 160,888 | | | | 160,888 | | 2,684,420 | 2,684,420 | | | | |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | 4,780,750 | 176,129 | | | 15,618 | 191,747 | | 4,972,497 | 4,972,497 | | | | 177,154 |
| 000000-00-0 | 1903 EQUITY FUND, LP | Boston | MA | Gordon Brothers | 09/30/2008 | 12/31/2010 | 101,646 | (19,017) | | | 8,606 | (10,411) | | 91,235 | 91,235 | | | | |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Central | HK | Affinity Equity Part | 09/30/2008 | 12/31/2010 | 399,105 | | | | 27,997 | 27,997 | | 427,103 | 427,103 | | | | |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | EG | Actis Capital | 01/02/2008 | 12/23/2010 | 181,836 | 138,652 | | | 20,875 | 159,527 | | 341,362 | 341,362 | | | | |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | 05/11/2009 | 12/30/2010 | 6,064,330 | 1,435,234 | | | 156,120 | 1,591,354 | | 7,655,684 | 7,655,684 | | | | (163,924) |
| 000000-00-0 | AIG HIGHSTAR CAPITAL II | New York | NY | Highstar Capital | 05/24/2004 | 12/31/2010 | 203,992 | 14,806 | | | 2,764 | 17,571 | | 221,563 | 221,563 | | | | (5,295) |
| 000000-00-0 | AIG HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | 09/30/2008 | 12/20/2010 | 1,761,144 | 469,389 | | | 43,349 | 512,739 | | 2,273,883 | 2,273,883 | | | | 13,508 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | New York | NY | Apollo Management | 09/30/2008 | 11/15/2010 | 2,473,339 | | | | | | | 2,473,339 | 2,473,339 | | | | |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | 01/28/2008 | 12/23/2010 | 1,407,694 | 837,124 | | | 70,407 | 907,530 | | 2,315,224 | 2,315,224 | | | | |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND II | IRVING | TX | ARCAP REIT, INC | 05/31/2009 | 12/31/2010 | | | | | | | | | 106,347 | | 106,347 | 106,347 | |
| 03960#-10-8 | ARCLIGHT ENERGY PARTNERS FUND I, LP | Boston | MA | ARCLIGHT PARTNERS | 09/30/2008 | 12/31/2010 | 526,316 | | | | | | | 526,316 | 526,316 | | | | |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS II, LP | Boston | MA | ArcLight Partners | 05/11/2009 | 12/28/2010 | 2,023,371 | 664,437 | | | | 664,437 | | 2,687,808 | 2,687,808 | | | | 231,457 |
| 000000-00-0 | ARGAN CAPITAL LP | London | EG | Argan Capital | 09/30/2008 | 12/31/2010 | (257,881) | 18,116 | | | 4,539 | 22,655 | 8,107 | (227,118) | (227,118) | | | | 5,172 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | 09/30/2008 | 12/30/2010 | 2,845,286 | | | | 43,284 | 43,284 | | 2,888,570 | 2,888,570 | | | | |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | New York | NY | Avenue Capital Group | 09/30/2008 | 12/09/2010 | 766,186 | (35,900) | | | | (35,900) | | 730,286 | 730,286 | | | | 47,587 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | BLACKSTONE GROUP | 09/30/2008 | 12/27/2010 | 56,822 | 85,882 | | | 2,133 | 88,014 | | 144,837 | 144,837 | | | | |
| 000000-00-0 | B IV | Waltham | MA | DDJ Capital Mgmt | 03/28/2003 | 11/01/2010 | 1,058,641 | 425,559 | | | | 425,559 | | 1,484,200 | 1,484,200 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | 05/11/2009 | 12/27/2010 | 84,589 | | | | 1,257 | 1,257 | | 85,846 | 85,846 | | | | |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | 04/18/2008 | 12/23/2010 | 1,047,797 | 133,581 | | | 147,732 | 281,313 | | 1,329,110 | 1,329,110 | | | | |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II, L.P. | New York | NY | DLJ Partners | 12/31/2008 | 12/31/2010 | 1,211,976 | (19,681) | | | 14,924 | (4,757) | | 1,207,219 | 1,207,219 | | | | |
| 000000-00-0 | DX INVESTMENTS, LLC | HOUSTON | TX | HANCOCK MEZZ PARTNER | 09/15/2009 | 12/31/2010 | 59,325 | | | | | | | 59,325 | 59,325 | | | | 8,721 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Pa | 12/31/2008 | 12/20/2010 | 270,139 | 27,054 | | | 14,076 | 41,130 | | 311,269 | 311,269 | | | | |
| 000000-00-0 | ELEVATION PARTNERS, LP | Menlo Park | CA | Elevation Associates | 05/11/2009 | 12/31/2010 | 4,276,821 | (219,481) | | | 120,997 | (98,485) | | 4,178,336 | 4,178,336 | | | | |
| 000000-00-0 | EQT V FUND | St Peter Port | GR | EQT | 12/31/2008 | 12/23/2010 | 122,949 | 16,982 | | | 4,808 | 21,789 | 11,963 | 156,701 | 156,701 | | | | |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | SF | Ethos Equity Ltd. | 09/30/2008 | 12/21/2010 | 203,091 | 121,695 | | | 12,327 | 134,022 | | 337,113 | 337,113 | | | | |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IS | FIMI Opportunity LTD | 01/07/2008 | 12/31/2010 | 93,965 | 20,439 | | | | 20,439 | | 114,404 | 114,404 | | | | |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 05/11/2009 | 12/03/2010 | 1,030,836 | 174,070 | | | | 174,070 | | 1,204,906 | 1,204,906 | | | | (23,999) |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | Boston | MA | Advent Group | 07/07/2008 | 12/30/2010 | 427,609 | 50,394 | | | | 50,394 | | 478,003 | 478,003 | | | | |
| 000000-00-0 | GTCR FUND IX | Chicago | IL | GTCR Golder Rauner | 12/31/2007 | 12/01/2010 | 267,015 | (4,771) | | | 1,969 | (2,802) | | 264,213 | 264,213 | | | | |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | Huron Capital Partners | 03/28/2008 | 12/23/2010 | 72,039 | (3,412) | | | | (3,412) | | 68,628 | 68,628 | | | | |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 12/31/2010 | (29,533) | (6,586) | | | | (6,586) | | (36,119) | (36,119) | | | | 5,835 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 12/28/2010 | 1,742,064 | 1,083,445 | | | 74,104 | 1,157,549 | | 2,899,613 | 2,899,613 | | | | 223,452 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | KRG Capital Partners | 09/30/2008 | 12/22/2010 | 182,724 | (26,909) | | | 344 | (26,565) | | 156,159 | 156,159 | | | | 19,941 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | KRG Capital Partners | 01/04/2008 | 12/10/2010 | 294,592 | 17,437 | | | 49,411 | 66,848 | | 361,440 | 361,440 | | | | |
| 000000-00-0 | LEXINGTON V, LP | New York | NY | Lexington Partners | 07/01/2003 | 12/23/2010 | 1,176,975 | 191,942 | | | 227 | 192,169 | | 1,369,144 | 1,369,144 | | | | |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | Lincolnshire Partners | 09/30/2008 | 12/17/2010 | 1,059,796 | 105,145 | | | 35,230 | 140,374 | | 1,200,171 | 1,200,171 | | | | 645,012 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | Lincolnshire Partners | 08/05/2009 | 12/31/2010 | 55,147 | (28,424) | | | 26,277 | (2,147) | | 53,000 | 53,000 | | | | |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | New York | NY | GOLDBERG LINDSAY CO | 09/30/2008 | 12/14/2010 | 1,141,103 | 35,539 | | | 13,614 | 49,153 | | 1,190,257 | 1,190,257 | | | | 4,436 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | New York | NY | Lexington Partners | 12/31/2008 | 12/23/2010 | 1,134,169 | 132,416 | | | 1,213 | 133,630 | | 1,267,799 | 1,267,799 | | | | 67,876 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | New York | NY | Leeds Weld Associate | 07/21/2004 | 12/31/2010 | 146,698 | (17,206) | | | 161 | (17,045) | | 129,653 | 129,653 | | | | 24,478 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MatlinPatterson Glob | 09/30/2008 | 12/31/2010 | 3,197,020 | | | | | | | 3,197,020 | 3,197,020 | | | | |
| 000000-00-0 | MERIT MEZZANINE FUND IV | Chicago | IL | Merit Capital Partne | 12/31/2008 | 10/04/2010 | 306,782 | 1,662 | | | | 1,662 | | 308,443 | 308,443 | | | | 14,515 |
| 000000-00-0 | MT HOLDINGS LLC | NEW YORK | NY | Hancock Partners | 03/02/2007 | 12/31/2010 | 44,122 | | | | | | | 44,122 | 197,929 | | 153,807 | 153,807 | |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | 03/28/2008 | 11/29/2010 | 347,009 | 146,224 | | | 30,207 | 176,431 | | 523,441 | 523,441 | | | | |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | Stamford | CT | Oak Hill Partners | 09/30/2008 | 10/08/2010 | (77) | (23) | | | | (23) | | (100) | (100) | | | | 28 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | Stamford | CT | Oak Hill Partners | 09/30/2008 | 10/07/2010 | 637,470 | 38,813 | | | 7,104 | 45,917 | | 683,387 | 683,387 | | | | 52,325 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | New York | NY | Odyssey Partners | 12/10/2008 | 12/31/2010 | 356,814 | (33,505) | | | 30,793 | (2,712) | | 354,102 | 354,102 | | | | |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 03/11/2008 | 12/31/2010 | 500,686 | 43,820 | | | 41,625 | 85,445 | | 586,131 | 586,131 | | | | |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | 08/27/2004 | 12/29/2010 | 4,002,331 | 696,742 | | | 47,980 | 744,721 | | 4,747,052 | 4,747,052 | | | | (7,946) |
| 000000-00-0 | PATRIA III, LP | Sao Paulo | BR | Patria-Brazilian PE | 10/16/2008 | 12/31/2010 | 1,164,335 | 241,999 | | | 49,414 | 291,413 | | 1,455,748 | 1,455,748 | | | | 85,985 |
| 70712#-10-8 | PENINSULA FUND IV | Detroit | MI | Peninsula Partners | 12/31/2008 | 12/21/2010 | 1,808,688 | 40,939 | | | | 40,939 | | 1,849,627 | 1,849,627 | | | | 40,629 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 B | London | EG | Partners Group | 09/30/2008 | 12/31/2010 | 157,550 | 9,764 | | | | 9,764 | 5,797 | 173,111 | 173,111 | | | | (5,105) |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | Providence Equity Partners | 09/30/2008 | 12/21/2010 | 1,269,945 | 322,751 | | | 56,996 | 379,747 | | 1,649,692 | 1,649,692 | | | | |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | Chicago | IL | Prudential Capital Group | 05/11/2009 | 12/27/2010 | 1,693,533 | (58,723) | | | 7,257 | (51,466) | | 1,642,067 | 1,642,067 | | | | 123,195 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | Prudential Capital Group | 10/16/2008 | 12/31/2010 | 306,986 | 73,004 | | | 33,378 | 106,383 | | 413,369 | 413,369 | | | | |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | New York | NY | Quadrangle Group | 09/30/2008 | 12/28/2010 | 492,611 | 100,419 | | | 13,209 | 113,628 | | 606,239 | 606,239 | | | | |
| 000000-00-0 | SEGULAH IV, LP | Stockholm | SW | Segulah Advisor | 04/28/2008 | 12/14/2010 | 442,161 | (650,092) | | | 49,114 | (600,978) | 550,583 | 391,766 | 391,766 | | | | |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III, LP | New York | NY | Sentinel Partners | 09/30/2007 | 12/31/2010 | 3,803,389 | (426,785) | | | | (426,785) | | 3,376,604 | 3,376,604 | | | | 1,453,205 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | 01/29/2009 | 09/30/2010 | (1,691) | 52,467 | | | 10,035 | 62,502 | | 60,811 | 60,811 | | | | |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 09/30/2008 | 12/27/2010 | 587,784 | 379,426 | | | 28,464 | 407,890 | | 995,674 | 995,674 | | | | 30,055 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | Westport | CT | Sterling Partners | 09/30/2008 | 10/21/2010 | 452,503 | 26,108 | | | 3,315 | 29,423 | | 481,926 | 481,926 | | | | 46,488 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | Westport | CT | Sterling Partners | 09/30/2008 | 11/17/2010 | 440,178 | 279,633 | | | 14,253 | 293,886 | | 734,064 | 734,064 | | | | |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | Tenaska, Inc. | 03/25/2005 | 12/31/2010 | 2,308,474 | 91,454 | | | 49,532 | 140,986 | | 2,449,460 | 2,449,460 | | | | (334,927) |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | Tenaska, Inc. | 09/30/2008 | 12/31/2010 | 155,006 | (1,000) | | | 8,696 | 7,695 | | 162,701 | 162,701 | | | | |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Peter Port | GR | Terra Firma | 04/30/2007 | 09/30/2010 | 732,303 | (17,487) | | 183,902 | 34,216 | (167,172) | 17,487 | 582,617 | 582,617 | | | | |
| 000000-00-0 | TPG V | Fort Worth | TX | Texas Pacific Group | 09/30/2008 | 12/31/2010 | 665,404 | | | | 1,331 | 1,331 | | 666,735 | 666,735 | | | | |
| 000000-00-0 | TPG VI | Fort Worth | TX | Texas Pacific Group | 05/22/2008 | 12/29/2010 | 830,547 | 101,743 | | | 50,237 | 151,980 | | 982,527 | 982,527 | | | | |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 12/23/2010 | 5,654,922 | 2,355,457 | | | 118,519 | 2,473,976 | | 8,128,898 | 8,128,898 | | | | (640,684) |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 12/28/2010 | 671,993 | 285,714 | | | 45,471 | 331,185 | | 1,003,178 | 1,003,178 | | | | |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | Vista Equity Partner | 11/04/2008 | 12/20/2010 | 6,706,835 | 2,942,594 | | | 141,697 | 3,084,290 | | 9,791,125 | 9,791,125 | | | | |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | Wayzata | MN | Wayzata Partners | 02/17/2006 | 11/17/2010 | 1,310,686 | 43,226 | | | | 43,226 | | 1,353,912 | 1,353,912 | | | | 184,996 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX, LP | New York | NY | Warburg Pincus | 07/26/2005 | 12/14/2010 | 1,625,788 | 282,415 | | | | 282,415 | | 1,908,203 | 1,908,203 | | | | 39,212 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | Southfield | MI | Wind Point Partners | 09/30/2008 | 12/08/2010 | 659,390 | 458,612 | | | 324 | 458,936 | | 1,118,326 | 1,118,326 | | | | (166,840) |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | New York | NY | Warburg Pincus | 09/30/2008 | 12/21/2010 | 282,667 | | | | 3,519 | 3,519 | | 286,187 | 286,187 | | | | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 79,297,858 | 13,645,322 | | 183,902 | 1,775,430 | 15,236,850 | 593,937 | 95,128,644 | 95,388,798 | | 260,154 | 260,154 | 2,019,390 |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | Toronto | ON | Birch Hill Equity Parrners | 09/30/2008 | 10/05/2010 | 23,194 | 6,836 | | | 250 | 7,086 | (219) | 30,061 | 30,061 | | | | 3,196 |
| 000000-00-0 | BRAZOS EQUITY FUND II | Dallas | TX | Brazos Partners | 09/30/2008 | 12/02/2010 | 883,139 | (77,645) | | | 9,723 | (67,922) | | 815,217 | 815,217 | | | | (53,988) |
| 000000-00-0 | CALTIUS MEZZANINE PARTNERS II-A, L.P. | Los Angeles | CA | Caltius Capital | 12/31/2008 | 12/31/2010 | 232,567 | 71,270 | | | | 71,270 | | 303,837 | 303,837 | | | | 37,996 |
| 000000-00-0 | CRESCENT MACH I LIMITED PARTNERSHIP | DALLAS | TX | CRESCENT/MACH I | 05/15/2002 | 12/31/2010 | 96,910 | (24,687) | | | | (24,687) | | 72,222 | 72,222 | | | | |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 12/31/2010 | 264,663 | 24,858 | | | 16,029 | 40,888 | (919) | 304,631 | 304,631 | | | | |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | Denver | CO | Excellere Partners, | 09/30/2008 | 12/23/2010 | 3,732,641 | 3,223,081 | | | 72,439 | 3,295,519 | | 7,028,161 | 7,028,161 | | | | 5,667,723 |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | Tel-Aviv | IS | FIMI Opportunity LTD | 09/30/2008 | 12/29/2010 | 880,062 | 673,877 | | | | 673,877 | | 1,553,939 | 1,553,939 | | | | (988) |
| 000000-00-0 | KINGDOM FILMS | DOVER | DE | CSFB - ALT MGR | 05/11/2009 | 12/31/2010 | | | | | | | | 8,264,768 | | | 8,264,768 | 8,264,768 | |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 12/22/2010 | 1,433,236 | 101,863 | | | | 101,863 | | 1,535,099 | 1,535,099 | | | | 51,554 |
| 000000-00-0 | TPF GENCO CO-INVESTMENT FUND LP | Omaha | NE | Tenaska, Inc. | 09/30/2008 | 12/31/2010 | 110,264 | (6,638) | | | | (6,638) | | 103,626 | 103,626 | | | | |
| 02001@-AC-7 | ROAD BAY INVESTMENTS, LLC | DOVER | DE | DIRECT | 06/30/2008 | 12/31/2010 | 163,558,100 | (18,221,215) | | | | (18,221,215) | | 145,336,885 | 145,336,885 | | | | 1,468,719 |
| 020018-AI-4 | ALLSTATE INSTITUTIONAL ADVISORS | DOVER | DE | ALLSTATE INTSITUTIONAL ADVISORS | 06/30/2008 | 12/31/2010 | 158,522 | 4,791,478 | | | | 4,791,478 | | 4,950,000 | 148,502 | | (4,801,498) | (4,801,498) | |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 171,373,298 | (9,436,923) | | | 98,441 | (9,338,481) | (1,138) | 162,033,678 | 165,496,949 | | 3,463,270 | 3,463,270 | 7,174,212 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | 12/31/2010 | (93) | 124 | | | 77 | 201 | 64 | 172 | 172 | | | | |
| 000000-00-0 | GEM REALTY FUND III | Chicago | IL | GEM Realty Capital, | 09/30/2008 | 12/31/2010 | 327,996 | (46,296) | | | | (46,296) | | 281,699 | 281,699 | | | | |
| 000000-00-0 | JER FUND III | McLean | VA | JER Partners | 12/31/2008 | 12/22/2010 | 1,860,254 | 104,253 | | | 42,474 | 146,726 | | 2,006,981 | 2,006,981 | | | | 121,433 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | New York | NY | KTR CAPITAL PARTNERS | 12/31/2008 | 10/01/2010 | (48,257) | 2,484 | | | 890 | 3,373 | | (44,884) | (44,884) | | | | 1,158 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 09/30/2010 | 75,257 | (12,447) | | | | (12,447) | | 62,810 | 62,810 | | | | |
| 000000-00-0 | LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP | New York | NY | Lehman Brothers Inve | 09/30/2008 | 10/14/2010 | 208,431 | (15,221) | | | 3,138 | (12,083) | | 196,348 | 196,348 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | NEW YORK | NY | Morgan Stanley RE | 09/30/2008 | 11/11/2010 | 104,004 | | | 35,179 | 11,190 | (23,989) | | 80,015 | 80,015 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | NEW YORK | NY | Morgan Stanley RE | 01/23/1995 | 12/31/2010 | 16,152 | (56) | | | | (56) | | 16,096 | 16,096 | | | | |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND II, LP | San Francisco | CA | Rockpoint Group | 10/31/2006 | 11/29/2010 | 549,630 | (12,734) | | 112,070 | 11,260 | (113,543) | | 436,087 | 436,087 | | | | |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | San Francisco | CA | Rockpoint Group | 09/30/2008 | 12/31/2010 | 179,195 | 42,943 | | | 33,353 | 76,296 | | 255,491 | 255,491 | | | | |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | New York | NY | Westbrook Partners | 09/30/2007 | 12/31/2010 | 203,210 | (34,560) | | | 4,867 | (29,692) | | 173,518 | 173,518 | | | | (5,575) |

# SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other Than Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | 12/28/2009 | 12/31/2010 | 602,027 | (552,758) | | | 1,023,010 | 470,252 | | 1,072,279 | 1,072,279 | | | | |
| 000000-00-0 | CERBERUS INST PARTNERS LP | New York | NY | Blackacre Capital | 12/31/2008 | 12/20/2010 | 1,016,720 | 93,934 | | | | 93,934 | | 1,110,653 | 1,110,653 | | | | (24,873) |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 5,094,526 | (430,335) | | 147,249 | 1,130,259 | 552,675 | 64 | 5,647,265 | 5,647,265 | | | | 92,143 |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND | IRVING | TX | ARCAP REIT, INC | 09/05/2002 | 12/31/2010 | | (130,565) | | | | (130,565) | | (130,565) | (130,565) | | | | 191,861 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | HOUSTON | TX | EnerVest Management | 12/31/2008 | 12/30/2010 | 1,396,326 | 40,307 | | | 40,526 | 80,833 | | 1,477,159 | 1,477,159 | | | | 227,653 |
| 45827@-11-2 | INTEGRACOLOR LTD CLASS C RPRF LTD PTR INT | MESQUITE | TX | HANCOCK MEZZ PARTNERS | 02/01/2007 | 12/31/2010 | 27,801 | 2,818 | | | | 2,818 | | 30,619 | 30,619 | | | | |
| 667058-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | Northstar Capital, L | 09/30/2008 | 10/29/2010 | 730,470 | | | | | | | 730,470 | 730,470 | | | | |
| 71603@-10-0 | PETERMAN HOLDINGS CO, LLC | BOSTON | MA | HANCOCK MEZZ PARTNER | 05/03/2010 | 12/31/2010 | | | | | | | | | 29,040 | | 29,040 | 29,040 | |
| 000000-00-0 | SAFE HARBOR LP | GRAND CAYMAN CAM ISL | CI | BEACON HILL ASSET MG | 08/24/2010 | 12/31/2010 | | | | | | | | | 297 | | 297 | 297 | |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 2,154,597 | (87,440) | | | 40,526 | (46,914) | | 2,107,684 | 2,137,021 | | 29,337 | 29,337 | 419,514 |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | NELLIS | NV | MMA RENEWABLE VENTURE | 07/20/2007 | 10/01/2010 | 273,380 | (4,382) | | | | (4,382) | | 268,998 | 268,998 | | | | |
| 2099999. Joint Venture Interests - Other - Affiliated | | | | | | | 273,380 | (4,382) | | | | (4,382) | | 268,998 | 268,998 | | | | |
| 00935Q-10-2 | US AIRWAYS | WILMINGTON | DE | EXCHANGE | 07/30/2003 | 12/31/2010 | 53,402 | | | | | | | 53,402 | 300,528 | | 247,126 | 247,126 | |
| 00935S-10-8 | US AIRWAYS | WILMINGTON | DE | EXCHANGE | 07/30/2003 | 12/31/2010 | | | | | | | | | 238,335 | | 238,335 | 238,335 | |
| 00935T-10-6 | US AIRWAYS | WILMINGTON | DE | EXCHANGE | 07/30/2003 | 12/31/2010 | | | | | | | | | 242,327 | | 242,327 | 242,327 | |
| 3799999. Any Other Class of Assets - Unaffiliated | | | | | | | 53,402 | | | | | | | 53,402 | 781,189 | | 727,788 | 727,788 | |
| 3999999. Total - Unaffiliated | | | | | | | 96,951,497 | 12,061,455 | | 331,151 | 2,961,832 | 14,692,137 | 594,001 | 112,237,635 | 113,254,914 | | 1,017,279 | 1,017,279 | 2,381,186 |
| 4099999. Total - Affiliated | | | | | | | 171,015,069 | (9,811,311) | | | 98,441 | (9,712,870) | (1,138) | 161,301,061 | 164,764,331 | | 3,463,270 | 3,463,270 | 7,328,897 |
| 4199999 - Totals | | | | | | | 267,966,565 | 2,250,144 | | 331,151 | 3,060,274 | 4,979,267 | 592,863 | 273,538,696 | 278,019,245 | | 4,480,550 | 4,480,550 | 9,710,083 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 038461-AC-3 | AID-EGYPT | | | | 1FE | 43,208,400 | 109.6060 | 43,842,400 | 40,000,000 | 42,785,803 | | (422,597) | | | 4.450 | 2.857 | MS | 524,111 | 890,000 | 03/19/2010 | 09/15/2015 |
| 465139-TK-9 | AID 0.00 11/15/26 | | F | | 1 | 10,537,724 | 46.5260 | 9,584,418 | 20,600,000 | 10,700,312 | | 162,588 | | | 0.000 | 4.170 | NA | | | 08/13/2010 | 11/15/2026 |
| 465139-NX-7 | AID-ISRAEL | | | | 1 | 17,367,007 | 88.9750 | 18,318,255 | 20,588,000 | 17,781,966 | | 414,959 | | | 0.000 | 3.030 | NA | | | 03/18/2010 | 11/15/2015 |
| 465139-RJ-4 | AID-ISRAEL | | F | | 1 | 12,272,217 | 52.1010 | 11,293,977 | 21,677,000 | 12,459,934 | | 187,718 | | | 0.000 | 3.960 | NA | | | 08/11/2010 | 02/15/2025 |
| 46513E-GV-8 | AID-ISRAEL | | | | 1 | 119,463,618 | 114.4340 | 123,762,119 | 108,152,000 | 118,770,532 | | (594,946) | | | 5.500 | 4.490 | JD | 446,127 | 5,948,360 | 10/29/2009 | 12/04/2023 |
| 46513E-JX-1 | AID-ISRAEL | | | | 1 | 127,160,913 | 114.2100 | 131,675,339 | 115,292,000 | 126,533,080 | | (561,434) | | | 5.500 | 4.518 | AO | 1,144,914 | 6,341,060 | 03/18/2010 | 04/26/2024 |
| 465138-QU-2 | ISRAEL ST BDS | | | | 1 | 19,196,762 | 71.1030 | 18,486,858 | 26,000,000 | 19,435,330 | | 238,568 | | | 0.000 | 3.216 | NA | | | 08/11/2010 | 02/15/2020 |
| 465139-BE-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,361,181 | 89.6700 | 8,721,314 | 9,726,000 | 6,916,349 | | 483,495 | | | 0.000 | 7.480 | NA | | | 05/31/1996 | 09/15/2015 |
| 465139-BF-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 5,318,630 | 87.6530 | 20,160,144 | 23,000,000 | 15,700,915 | | 1,110,475 | | | 0.000 | 7.473 | NA | | | 07/16/1996 | 03/15/2016 |
| 465139-BG-7 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 8,470,244 | 85.3850 | 34,539,819 | 40,452,000 | 27,248,826 | | 1,823,514 | | | 0.000 | 7.030 | NA | | | 01/20/1994 | 09/15/2016 |
| 465139-BH-5 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,668,890 | 83.3160 | 30,660,362 | 36,800,000 | 23,779,630 | | 1,616,020 | | | 0.000 | 7.165 | NA | | | 03/19/1996 | 03/15/2017 |
| 465139-BJ-1 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,167,246 | 81.2860 | 36,945,931 | 45,452,000 | 27,323,994 | | 1,997,222 | | | 0.000 | 7.714 | NA | | | 04/13/1993 | 09/15/2017 |
| 465139-BK-8 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,157,302 | 79.3000 | 15,901,196 | 20,052,000 | 11,672,278 | | 844,590 | | | 0.000 | 7.604 | NA | | | 06/16/1993 | 03/15/2018 |
| 465139-BL-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,564,235 | 77.4120 | 18,154,639 | 23,452,000 | 13,201,770 | | 948,805 | | | 0.000 | 7.609 | NA | | | 06/16/1993 | 09/15/2018 |
| 465139-BM-4 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,456,509 | 75.2460 | 12,906,108 | 17,152,000 | 9,278,846 | | 669,470 | | | 0.000 | 7.625 | NA | | | 03/18/1993 | 03/15/2019 |
| 465139-BN-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 12,550,794 | 73.0480 | 33,913,856 | 46,427,000 | 26,539,495 | | 1,460,060 | | | 0.000 | 6.694 | NA | | | 08/13/2010 | 09/15/2019 |
| 465139-CA-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 430,957 | 56.8660 | 1,514,897 | 2,664,000 | 1,124,393 | | 73,809 | | | 0.000 | 6.905 | NA | | | 11/12/1996 | 09/15/2023 |
| 465139-CZ-4 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,238,178 | 91.5570 | 16,008,759 | 17,485,000 | 12,413,932 | | 971,276 | | | 0.000 | 8.402 | NA | | | 09/12/1994 | 03/15/2015 |
| 465139-DB-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,344,550 | 87.6530 | 13,147,920 | 15,000,000 | 10,468,156 | | 699,107 | | | 0.000 | 7.152 | NA | | | 03/29/1996 | 03/15/2016 |
| 465139-DD-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,005,300 | 83.3160 | 8,331,620 | 10,000,000 | 6,496,285 | | 436,316 | | | 0.000 | 7.075 | NA | | | 01/27/1994 | 03/15/2017 |
| 465139-DF-7 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,960,600 | 79.3000 | 15,859,960 | 20,000,000 | 11,980,133 | | 822,616 | | | 0.000 | 7.240 | NA | | | 06/01/1995 | 03/15/2018 |
| 465139-DG-5 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,231,090 | 77.4120 | 30,190,641 | 39,000,000 | 22,674,443 | | 1,541,188 | | | 0.000 | 7.161 | NA | | | 06/01/1995 | 09/15/2018 |
| 465139-DJ-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,749,516 | 73.0480 | 6,472,757 | 8,861,000 | 4,864,563 | | 323,862 | | | 0.000 | 7.009 | NA | | | 02/21/1996 | 09/15/2019 |
| 465139-DM-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 11,657,589 | 66.4820 | 12,631,637 | 19,000,000 | 12,071,531 | | 413,942 | | | 0.000 | 4.495 | NA | | | 03/18/2010 | 03/15/2021 |
| 465139-EE-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 8,909,673 | 85.7120 | 41,356,704 | 48,251,000 | 31,048,865 | | 2,342,152 | | | 0.000 | 7.680 | NA | | | 03/15/1994 | 08/15/2016 |
| 465139-EF-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,264,718 | 83.6250 | 6,690,868 | 8,001,000 | 4,857,664 | | 380,310 | | | 0.000 | 8.405 | NA | | | 09/12/1994 | 02/15/2017 |
| 465139-EG-4 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 9,836,931 | 81.6260 | 39,385,361 | 48,251,000 | 29,436,974 | | 2,117,101 | | | 0.000 | 7.655 | NA | | | 06/11/1996 | 08/15/2017 |
| 465139-EH-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,975,388 | 79.6320 | 38,423,333 | 48,251,000 | 27,578,179 | | 2,083,532 | | | 0.000 | 7.671 | NA | | | 03/15/1994 | 02/15/2018 |
| 465139-EJ-8 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,680,734 | 77.7310 | 37,505,792 | 48,251,000 | 26,419,738 | | 2,007,659 | | | 0.000 | 7.671 | NA | | | 03/15/1994 | 08/15/2018 |
| 465139-EK-5 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 559,818 | 75.5940 | 1,900,436 | 2,514,000 | 1,473,331 | | 93,823 | | | 0.000 | 6.610 | NA | | | 01/05/1996 | 02/15/2019 |
| 465139-EN-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 316,626 | 68.8380 | 1,549,532 | 2,251,000 | 1,038,437 | | 80,236 | | | 0.000 | 7.579 | NA | | | 03/25/1994 | 08/15/2020 |
| 465139-FW-8 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 3,576,842 | 87.9910 | 16,849,454 | 19,149,000 | 12,649,360 | | 983,861 | | | 0.000 | 8.143 | NA | | | 01/31/1995 | 02/15/2016 |
| 465139-FX-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,014,093 | 85.7120 | 9,018,575 | 10,522,000 | 6,791,291 | | 508,633 | | | 0.000 | 7.910 | NA | | | 06/19/1995 | 08/15/2016 |
| 465139-FY-4 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 163,583 | 83.6250 | 627,191 | 750,000 | 480,550 | | 33,707 | | | 0.000 | 7.495 | NA | | | 05/31/1996 | 02/15/2017 |
| 465139-GB-3 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,946,200 | 77.7310 | 7,773,060 | 10,000,000 | 5,945,329 | | 392,124 | | | 0.000 | 7.472 | NA | | | 04/19/1996 | 08/15/2018 |
| 465139-GC-1 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,342,176 | 75.5940 | 4,936,295 | 6,530,000 | 3,731,954 | | 248,450 | | | 0.000 | 7.008 | NA | | | 02/21/1996 | 02/15/2019 |
| 465139-GG-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 845,415 | 66.8210 | 3,006,945 | 4,500,000 | 2,239,214 | | 149,215 | | | 0.000 | 7.015 | NA | | | 11/12/1996 | 02/15/2021 |
| 465139-HS-5 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 693,911 | 82.6740 | 2,678,621 | 3,240,000 | 2,041,834 | | 142,745 | | | 0.000 | 7.495 | NA | | | 05/31/1996 | 05/15/2017 |
| 465139-HY-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 13,805,229 | 69.8740 | 13,276,060 | 19,000,000 | 13,981,264 | | 176,035 | | | 0.000 | 3.300 | NA | | | 08/11/2010 | 05/15/2020 |
| 465139-JD-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,428,414 | 59.8700 | 5,027,309 | 8,397,000 | 3,739,622 | | 246,332 | | | 0.000 | 6.930 | NA | | | 11/12/1996 | 11/15/2022 |
| 465139-KF-9 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 4,762,724 | 87.9910 | 15,641,333 | 17,776,000 | 12,520,801 | | 828,218 | | | 0.000 | 6.960 | NA | | | 11/12/1996 | 02/15/2016 |
| 465139-KH-5 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,194,705 | 83.6250 | 8,304,002 | 9,930,000 | 6,383,172 | | 444,584 | | | 0.000 | 7.384 | NA | | | 05/31/1996 | 02/15/2017 |
| 465139-KJ-1 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 4,354,271 | 81.6260 | 16,550,488 | 20,276,000 | 12,595,314 | | 873,937 | | | 0.000 | 7.319 | NA | | | 03/19/1996 | 08/15/2017 |
| 465139-KK-8 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 1,909,257 | 79.6320 | 6,878,629 | 8,638,000 | 5,343,403 | | 348,528 | | | 0.000 | 6.990 | NA | | | 02/21/1996 | 02/15/2018 |
| 465139-KL-6 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 2,702,344 | 77.7310 | 9,046,287 | 11,638,000 | 6,902,895 | | 457,273 | | | 0.000 | 6.577 | NA | | | 01/17/1996 | 08/15/2018 |
| 465139-MC-4 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 5,577,262 | 87.9910 | 20,612,842 | 23,426,000 | 16,314,422 | | 1,112,855 | | | 0.000 | 7.354 | NA | | | 03/28/1996 | 02/15/2016 |
| 465139-MD-2 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,991,700 | 85.7120 | 29,669,070 | 34,615,000 | 23,098,853 | | 1,603,887 | | | 0.000 | 7.325 | NA | | | 03/28/1996 | 08/15/2016 |
| 465139-ME-0 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 7,032,415 | 83.6250 | 26,438,170 | 31,615,000 | 20,432,697 | | 1,406,231 | | | 0.000 | 7.325 | NA | | | 03/29/1996 | 02/15/2017 |
| 465139-MN-0 | STATE OF ISRAEL GOVT LOAN TR | | | | 1 | 657,545 | 66.8210 | 2,338,735 | 3,500,000 | 1,741,579 | | 116,057 | | | 0.000 | 7.015 | NA | | | 11/12/1996 | 02/15/2021 |
| 465139-HV-8 | STATE OF ISREAL GOVT LOAN TR | | | | 1 | 5,904,919 | 76.7750 | 28,747,668 | 37,444,000 | 20,133,148 | | 1,526,190 | | | 0.000 | 8.000 | NA | | | 04/21/1995 | 11/15/2018 |
| 899768-AF-2 | TUNISIA A.I.D. 8.97% GOVT GTD NTS | | | 1 | 1Z | 6,729,614 | 100.0000 | 6,271,775 | 6,271,775 | 6,271,775 | | | | | 8.970 | 7.924 | MS | 187,526 | 552,970 | 10/09/2001 | 09/01/2019 |
| 899768-AE-5 | TUNISIA A.I.D. 9.29% GOVT GTD NTS | | | | 1Z | 3,251,250 | 120.0000 | 3,600,000 | 3,000,000 | 3,157,159 | | (12,123) | | | 9.290 | 8.396 | MS | 92,900 | 271,733 | 10/09/2001 | 09/01/2020 |
| 31359M-A4-5 | FANNIE MAE | | | | 1 | 22,259,660 | 113.1890 | 22,637,800 | 20,000,000 | 21,843,103 | | (400,092) | | | 5.000 | 2.709 | AO | 211,111 | 1,000,000 | 12/15/2009 | 04/15/2015 |
| 31359M-ZC-0 | FANNIE MAE | | | | 1 | 26,998,275 | 110.0740 | 27,518,600 | 25,000,000 | 26,665,164 | | (319,955) | | | 4.375 | 2.876 | AO | 230,903 | 1,093,750 | 12/15/2009 | 10/15/2015 |
| 3136F3-LA-2 | FANNIE MAE | | | | 1FE | 2,262,378 | 31.2570 | 2,594,989 | 8,302,000 | 2,363,624 | | 101,246 | | | 0.000 | 5.598 | NA | | | 03/15/2010 | 10/03/2033 |
| 31398A-J9-4 | FANNIE MAE | | | | 1FE | 11,980,680 | 102.1350 | 12,256,140 | 12,000,000 | 11,985,460 | | 4,780 | | | 1.750 | 1.615 | MN | 31,500 | 135,333 | 03/11/2010 | 05/07/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31398A-TL-6 | FANNIE MAE | | | | 1FE | 10,470,370 | 102.0100 | 10,200,970 | 10,000,000 | 10,123,505 | | (196,028) | | | 3.625 | 1.621 | FA | 136,944 | 362,500 | 11/12/2009 | 08/15/2011 |
| 31398A-YY-2 | FANNIE MAE | | | | 1FE | 25,561,875 | 105.3290 | 26,332,175 | 25,000,000 | 25,444,241 | | (112,989) | | | 3.000 | 2.495 | MS | 218,750 | 750,000 | 12/15/2009 | 09/16/2014 |
| 31398A-ZV-7 | FANNIE MAE | | | | 1FE | 83,884,613 | 103.8020 | 86,495,259 | 83,327,000 | 83,771,676 | | (107,770) | | | 2.625 | 2.480 | MN | 249,113 | 2,187,334 | 12/18/2009 | 11/20/2014 |
| 31398A-ZV-7 | FANNIE MAE | M | | | 1FE | 36,946,642 | 103.8020 | 38,067,381 | 36,673,000 | 36,890,667 | | (52,751) | | | 2.625 | 2.464 | MN | 109,637 | 962,666 | 12/18/2009 | 11/20/2014 |
| 31315P-GT-0 | FARMER MAC | | | | 1FE | 6,986,770 | 100.4310 | 7,030,205 | 7,000,000 | 6,987,512 | | 742 | | | 2.125 | 2.165 | MS | 43,799 | | 09/09/2010 | 09/15/2015 |
| 3133XP-2W-3 | FED HM LN BK BD | | | | 1FE | 44,483,992 | 105.5360 | 45,153,620 | 42,785,000 | 43,724,802 | | (420,472) | | | 3.375 | 2.324 | FA | 497,376 | 1,443,994 | 03/04/2009 | 02/27/2013 |
| 3133XP-2W-3 | FED HM LN BK BD | C | | | 1FE | 7,501,508 | 105.5360 | 7,614,430 | 7,215,000 | 7,373,482 | | (70,906) | | | 3.375 | 2.324 | FA | 83,874 | 243,506 | 03/04/2009 | 02/27/2013 |
| 313586-H3-6 | FED NATL MTG ASSOC | | | | 1 | 1,027,500 | 134.3330 | 1,343,332 | 1,000,000 | 1,020,078 | | (1,587) | | | 8.100 | 8.040 | FA | 31,275 | 81,000 | 11/13/1992 | 08/12/2019 |
| 313586-UB-3 | FED NATL MTG ASSOC | | | | 1 | 2,601,585 | 137.4570 | 2,886,605 | 2,100,000 | 2,282,312 | | (28,901) | | | 10.350 | 8.418 | JD | 12,679 | 217,350 | 11/09/1992 | 12/10/2015 |
| 313586-UV-9 | FED NATL MTG ASSOC | | | | 1 | 4,633,993 | 128.6810 | 5,854,981 | 4,550,000 | 4,562,873 | | (1,925) | | | 8.200 | 8.156 | MS | 115,039 | 373,100 | 11/09/1992 | 03/10/2016 |
| 313586-YX-1 | FED NATL MTG ASSOC | | | | 1 | 5,387,648 | 137.4570 | 6,735,388 | 4,900,000 | 5,104,773 | | (20,545) | | | 8.950 | 8.218 | FA | 169,329 | 438,550 | 11/09/1992 | 02/12/2018 |
| 31331G-2R-9 | FEDERAL FARM CREDIT BANK | | | | 1FE | 4,998,550 | 102.3020 | 5,115,090 | 5,000,000 | 4,999,087 | | 459 | | | 1.875 | 1.667 | JD | 6,250 | 93,750 | 10/27/2009 | 12/07/2012 |
| 31331J-BV-4 | FEDERAL FARM CREDIT BANK | | | | 1FE | 25,051,500 | 101.8770 | 25,469,175 | 25,000,000 | 25,037,796 | | (13,704) | | | 1.750 | 1.678 | FA | 157,986 | 218,750 | 03/11/2010 | 02/21/2013 |
| 313370-NE-4 | FEDERAL HOME LOAN BANK | | | | 1FE | 25,000,000 | 98.1220 | 24,530,500 | 25,000,000 | 25,000,000 | | | | | 1.630 | 1.630 | FA | 148,285 | | 08/11/2010 | 08/20/2015 |
| 3133X7-FK-5 | FEDERAL HOME LOAN BANK | | | | 1FE | 11,246,270 | 113.5060 | 11,350,570 | 10,000,000 | 10,972,307 | | (266,606) | | | 5.250 | 2.313 | JD | 18,958 | 525,000 | 12/18/2009 | 06/18/2014 |
| 3133XD-TL-5 | FEDERAL HOME LOAN BANK | | | | 1FE | 22,243,800 | 111.8010 | 22,360,160 | 20,000,000 | 21,886,778 | | (347,449) | | | 5.000 | 2.946 | JD | 27,778 | 1,000,000 | 12/18/2009 | 12/21/2015 |
| 3133XG-AY-0 | FEDERAL HOME LOAN BANK | | | | 1FE | 25,891,250 | 110.1530 | 27,538,175 | 25,000,000 | 25,878,409 | | (12,841) | | | 5.500 | 5.248 | JJ | 634,028 | 687,500 | 03/11/2010 | 07/15/2036 |
| 3133XT-AW-6 | FEDERAL HOME LOAN BANK | | | | 1FE | 20,143,200 | 102.2620 | 20,452,420 | 20,000,000 | 20,061,025 | | (46,502) | | | 2.250 | 1.858 | AO | 97,500 | 450,000 | 11/12/2009 | 04/13/2012 |
| 3133XV-NU-1 | FEDERAL HOME LOAN BANK | | | | 1FE | 16,244,726 | 104.6420 | 16,863,107 | 16,115,000 | 16,218,553 | | (24,616) | | | 2.750 | 2.627 | JD | 23,389 | 489,941 | 12/07/2009 | 12/12/2014 |
| 3133XV-NU-1 | FEDERAL HOME LOAN BANK | C | | | 1FE | 14,003,174 | 104.6420 | 14,529,583 | 13,885,000 | 13,979,435 | | (22,454) | | | 2.750 | 2.616 | JD | 20,153 | 422,143 | 12/10/2009 | 12/12/2014 |
| 3133XW-X8-7 | FEDERAL HOME LOAN BANK | | | | 1FE | 10,012,800 | 101.8670 | 10,186,690 | 10,000,000 | 10,009,484 | | (3,316) | | | 1.750 | 1.751 | MS | 54,931 | 104,514 | 03/18/2010 | 03/08/2013 |
| 31771K-AE-7 | FICO STRIP PRINC | | | | 1FE | 5,738,971 | 79.7250 | 5,580,750 | 7,000,000 | 5,798,195 | | 59,224 | | | 0.000 | 2.670 | NA | | | 08/11/2010 | 02/08/2018 |
| 31771E-AM-3 | FICO STRIP PRN12 | | | | 1 | 5,513,935 | 76.5370 | 5,357,597 | 7,000,000 | 5,575,516 | | 61,581 | | | 0.000 | 2.890 | NA | | | 08/11/2010 | 12/06/2018 |
| 317705-AE-1 | FINANCING CORP | | | | 1 | 251,500 | 143.3140 | 286,627 | 200,000 | 228,975 | | (2,947) | | | 9.800 | 7.200 | AO | 4,628 | 19,600 | 07/24/2000 | 04/06/2018 |
| 31771E-AN-1 | FINANCING CORP PRINCIPAL STRIP | | | | 1 | 43,772,438 | 76.2570 | 44,115,264 | 57,851,000 | 44,508,138 | | 735,700 | | | 0.000 | 3.331 | NA | | | 08/16/2010 | 12/27/2018 |
| 31358D-CS-1 | FNMA PRIN STRIP | | | | 1FE | 6,342,086 | 42.3750 | 7,347,332 | 17,339,000 | 6,623,151 | | 281,065 | | | 0.000 | 5.542 | NA | | | 03/15/2010 | 08/07/2028 |
| 3134A4-SA-3 | FREDDIE MAC | | | | 1 | 53,992,489 | 107.5660 | 53,482,064 | 49,720,000 | 52,020,494 | | (1,091,983) | | | 4.500 | 2.167 | JJ | 1,031,690 | 2,237,400 | 03/04/2009 | 01/15/2013 |
| 3134A4-SA-3 | FREDDIE MAC | C | | | 1 | 304,061 | 107.5660 | 301,186 | 280,000 | 292,955 | | (6,150) | | | 4.500 | 2.167 | JJ | 5,810 | 12,600 | 03/04/2009 | 01/15/2013 |
| 3134A4-UX-0 | FREDDIE MAC | | | | 1 | 54,706,125 | 110.4590 | 55,229,600 | 50,000,000 | 53,778,960 | | (878,138) | | | 4.500 | 2.520 | JJ | 1,037,500 | 2,250,000 | 12/11/2009 | 01/15/2015 |
| 3134A4-VC-5 | FREDDIE MAC | | | | 1 | 65,599,441 | 110.3020 | 66,852,879 | 60,609,000 | 64,732,268 | | (840,218) | | | 4.375 | 2.771 | JJ | 1,207,971 | 2,651,644 | 12/21/2009 | 07/17/2015 |
| 3134A4-VC-5 | FREDDIE MAC | O | | | 1 | 31,819,914 | 110.3020 | 32,418,831 | 29,391,000 | 31,388,690 | | (407,055) | | | 4.375 | 2.772 | JJ | 585,779 | 1,285,856 | 12/21/2009 | 07/17/2015 |
| 3134A4-VG-6 | FREDDIE MAC | | | | 1 | 27,426,325 | 112.0220 | 28,005,600 | 25,000,000 | 27,029,171 | | (381,434) | | | 4.750 | 2.951 | MN | 145,139 | 1,187,500 | 12/15/2009 | 11/17/2015 |
| 3137EA-CD-9 | FREDDIE MAC | | | | 1FE | 25,617,700 | 105.2680 | 26,316,975 | 25,000,000 | 25,484,288 | | (128,159) | | | 3.000 | 2.442 | JJ | 318,750 | 831,250 | 12/15/2009 | 07/28/2014 |
| 742651-DJ-8 | PRIVATE EXPORT FUNDING | | | | 1 | 35,045,950 | 102.8390 | 35,993,510 | 35,000,000 | 35,050,552 | | 3,496 | | | 4.300 | 4.303 | JD | 66,889 | 1,352,708 | 06/23/2010 | 12/15/2021 |
| 76116F-AC-1 | RESOLUTION TR | | | | 1 | 63,023,750 | 40.8210 | 71,437,450 | 175,000,000 | 65,633,214 | | 2,609,464 | | | 0.000 | 5.149 | NA | | | 03/15/2010 | 04/15/2030 |
| 76116E-BU-3 | RESOLUTION TR CORP | | | | 1 | 8,079 | 99.8410 | 43,930 | 44,000 | 42,939 | | 3,494 | | | 0.000 | 8.665 | NA | | | 04/15/1991 | 04/15/2011 |
| 76116E-BU-3 | RESOLUTION TR CORP | O | | | 1 | 326,844 | 99.8410 | 1,777,175 | 1,780,000 | 1,737,088 | | 141,333 | | | 0.000 | 8.665 | NA | | | 04/15/1991 | 04/15/2011 |
| 76116E-BZ-2 | RESOLUTION TR CORP | | | | 1 | 5,397 | 96.2200 | 20,206 | 21,000 | 17,365 | | 1,145 | | | 0.000 | 6.935 | NA | | | 11/03/1993 | 10/15/2013 |
| 76116E-BZ-2 | RESOLUTION TR CORP | O | | | 1 | 751,754 | 96.2200 | 2,814,450 | 2,925,000 | 2,418,659 | | 159,428 | | | 0.000 | 6.935 | NA | | | 11/03/1993 | 10/15/2013 |
| 76116E-CC-2 | RESOLUTION TR CORP | | | | 1 | 4,079 | 91.5220 | 14,644 | 16,000 | 11,701 | | 823 | | | 0.000 | 7.431 | NA | | | 07/17/1996 | 04/15/2015 |
| 76116E-CC-2 | RESOLUTION TR CORP | O | | | 1 | 408,143 | 91.5220 | 1,465,272 | 1,601,000 | 1,170,869 | | 82,400 | | | 0.000 | 7.431 | NA | | | 07/17/1996 | 04/15/2015 |
| 76116E-CD-0 | RESOLUTION TR CORP | | | | 1 | 1,811 | 89.5940 | 10,751 | 12,000 | 8,082 | | 640 | | | 0.000 | 8.266 | NA | | | 01/14/1993 | 10/15/2015 |
| 76116E-CD-0 | RESOLUTION TR CORP | O | | | 1 | 564,174 | 89.5940 | 3,707,379 | 4,138,000 | 2,755,036 | | 224,294 | | | 0.000 | 8.528 | NA | | | 01/14/1993 | 10/15/2015 |
| 76116E-CE-8 | RESOLUTION TR CORP | | | | 1 | 14,415 | 87.5740 | 84,946 | 97,000 | 63,248 | | 4,914 | | | 0.000 | 8.308 | NA | | | 11/10/1992 | 04/15/2016 |
| 76116E-CE-8 | RESOLUTION TR CORP | O | | | 1 | 126,170 | 87.5740 | 743,500 | 849,000 | 553,584 | | 43,010 | | | 0.000 | 8.308 | NA | | | 11/10/1992 | 04/15/2016 |
| 76116E-CF-5 | RESOLUTION TR CORP | | | | 1 | 249 | 85.3510 | 1,707 | 2,000 | 1,228 | | 99 | | | 0.000 | 8.555 | NA | | | 11/20/1991 | 10/15/2016 |
| 76116E-CF-5 | RESOLUTION TR CORP | O | | | 1 | 124,131 | 85.3510 | 851,803 | 998,000 | 612,660 | | 49,535 | | | 0.000 | 8.555 | NA | | | 11/20/1991 | 10/15/2016 |
| 76116E-CG-3 | RESOLUTION TR CORP | | | | 1 | 5,225,553 | 83.3100 | 20,062,786 | 24,082,000 | 15,255,692 | | 1,068,392 | | | 0.000 | 7.458 | NA | | | 05/31/1996 | 04/15/2017 |
| 76116E-CJ-7 | RESOLUTION TR CORP | | | | 1 | 24,171,377 | 79.2930 | 57,908,690 | 73,031,000 | 47,506,773 | | 2,401,975 | | | 0.000 | 6.155 | NA | | | 08/13/2010 | 04/15/2018 |
| 76116E-CJ-7 | RESOLUTION TR CORP | O | | | 1 | 489,594 | 79.2930 | 2,478,709 | 3,126,000 | 1,820,650 | | 130,161 | | | 0.000 | 7.555 | NA | | | 04/13/1993 | 04/15/2018 |
| 76116E-CK-4 | RESOLUTION TR CORP | | | | 1 | 9,114,380 | 77.4510 | 41,369,463 | 53,414,000 | 30,307,985 | | 2,126,989 | | | 0.000 | 7.401 | NA | | | 07/16/1996 | 10/15/2018 |
| 76116E-CK-4 | RESOLUTION TR CORP | O | | | 1 | 1,762,734 | 77.4510 | 8,463,802 | 10,928,000 | 6,057,927 | | 441,437 | | | 0.000 | 7.729 | NA | | | 07/16/1996 | 10/15/2018 |
| 76116E-CL-2 | RESOLUTION TR CORP | | | | 1 | 1,589 | 75.2480 | 7,525 | 10,000 | 5,447 | | 385 | | | 0.000 | 7.465 | NA | | | 03/04/1994 | 04/15/2019 |
| 76116E-CL-2 | RESOLUTION TR CORP | O | | | 1 | 282,419 | 75.2480 | 1,337,164 | 1,777,000 | 967,873 | | 68,418 | | | 0.000 | 7.465 | NA | | | 03/04/1994 | 04/15/2019 |
| 76116E-CM-0 | RESOLUTION TR CORP | | | | 1 | 18 | 73.0380 | 87 | 119 | 59 | | 5 | | | 0.000 | 7.430 | NA | | | 03/02/1994 | 10/15/2019 |
| 76116E-CM-0 | RESOLUTION TR CORP | O | | | 1 | 223,360 | 73.0380 | 1,056,037 | 1,445,881 | 714,898 | | 55,064 | | | 0.000 | 7.430 | NA | | | 03/02/1994 | 10/15/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 76116E-FB-1 | RESOLUTION TR CORP | .$. | | | 1 | 4,951 | 99.9830 | 23,996 | 24,000 | 23,925 | | 1,922 | | | 0.000 | 8.421 | NA | | | 11/19/1991 | 01/15/2011 |
| 76116E-FB-1 | RESOLUTION TR CORP | .60. | | | 1 | 412,806 | 99.9830 | 2,000,660 | 2,001,000 | 1,994,715 | | 160,255 | | | 0.000 | 8.421 | NA | | | 11/19/1991 | 01/15/2011 |
| 76116E-FC-9 | RESOLUTION TR CORP | .$. | | | 1 | 13,857 | 99.6680 | 69,768 | 70,000 | 66,976 | | 5,283 | | | 0.000 | 8.421 | NA | | | 11/19/1991 | 07/15/2011 |
| 76116E-FC-9 | RESOLUTION TR CORP | .60. | | | 1 | 1,086,009 | 99.6680 | 5,467,797 | 5,486,000 | 5,248,982 | | 414,007 | | | 0.000 | 8.421 | NA | | | 11/19/1991 | 07/15/2011 |
| 76116E-FE-5 | RESOLUTION TR CORP | .$. | | | 1 | 1,540 | 98.6380 | 6,905 | 7,000 | 6,204 | | 469 | | | 0.000 | 7.890 | NA | | | 12/22/1992 | 07/15/2012 |
| 76116E-FE-5 | RESOLUTION TR CORP | .60. | | | 1 | 384,022 | 98.6380 | 1,721,224 | 1,745,000 | 1,546,460 | | 116,836 | | | 0.000 | 7.890 | NA | | | 12/22/1992 | 07/15/2012 |
| 76116E-FG-0 | RESOLUTION TR CORP | .$. | | | 1 | 1,375 | 96.7690 | 6,774 | 7,000 | 5,712 | | 440 | | | 0.000 | 8.097 | NA | | | 01/14/1993 | 07/15/2013 |
| 76116E-FG-0 | RESOLUTION TR CORP | .60. | | | 1 | 333,803 | 96.7690 | 1,644,105 | 1,699,000 | 1,386,283 | | 106,789 | | | 0.000 | 8.097 | NA | | | 01/14/1993 | 07/15/2013 |
| 76116E-FL-9 | RESOLUTION TR CORP | .$. | | | 1 | 1,251 | 90.5990 | 4,530 | 5,000 | 3,590 | | 253 | | | 0.000 | 7.434 | NA | | | 07/17/1996 | 07/15/2015 |
| 76116E-FL-9 | RESOLUTION TR CORP | .60. | | | 1 | 738,179 | 90.5990 | 2,672,682 | 2,950,000 | 2,118,261 | | 149,110 | | | 0.000 | 7.434 | NA | | | 07/17/1996 | 07/15/2015 |
| 76116E-FM-7 | RESOLUTION TR CORP | .$. | | | 1 | 327,833 | 88.5910 | 1,635,390 | 1,846,000 | 1,251,504 | | 92,911 | | | 0.000 | 7.678 | NA | | | 05/19/1993 | 01/15/2016 |
| 76116E-FM-7 | RESOLUTION TR CORP | .60. | | | 1 | 1,019,980 | 88.5910 | 5,674,254 | 6,405,000 | 4,286,577 | | 328,271 | | | 0.000 | 8.012 | NA | | | 05/19/1993 | 01/15/2016 |
| 76116E-FN-5 | RESOLUTION TR CORP | .$. | | | 1 | 3,540 | 86.4140 | 25,924 | 30,000 | 18,646 | | 1,534 | | | 0.000 | 8.757 | NA | | | 08/01/1991 | 07/15/2016 |
| 76116E-FN-5 | RESOLUTION TR CORP | .60. | | | 1 | 633,660 | 86.4140 | 4,640,410 | 5,370,000 | 3,337,617 | | 274,674 | | | 0.000 | 8.757 | NA | | | 08/01/1991 | 07/15/2016 |
| 76116E-FP-0 | RESOLUTION TR CORP | .$. | | | 1 | 1,306,783 | 84.2980 | 6,428,147 | 7,625,522 | 4,822,763 | | 352,415 | | | 0.000 | 7.619 | NA | | | 05/02/1996 | 01/15/2017 |
| 76116E-FP-0 | RESOLUTION TR CORP | .60. | | | 1 | 1,465,984 | 84.2980 | 6,102,721 | 7,239,478 | 4,602,040 | | 332,681 | | | 0.000 | 7.609 | NA | | | 05/02/1996 | 01/15/2017 |
| 76116E-FQ-8 | RESOLUTION TR CORP | .$. | | | 1 | 1,374,868 | 82.2960 | 6,958,127 | 8,455,000 | 5,168,317 | | 374,833 | | | 0.000 | 7.594 | NA | | | 03/01/1993 | 07/15/2017 |
| 76116E-FS-4 | RESOLUTION TR CORP | .$. | | | 1 | 13,848,914 | 78.3730 | 13,323,359 | 17,000,000 | 13,988,298 | | 139,384 | | | 0.000 | 2.604 | NA | | | 08/11/2010 | 07/15/2018 |
| 76116E-FV-7 | RESOLUTION TR CORP | .$. | | | 1 | 519 | 71.8750 | 4,313 | 6,000 | 2,770 | | 227 | | | 0.000 | 8.625 | NA | | | 01/15/1991 | 01/15/2020 |
| 76116E-FV-7 | RESOLUTION TR CORP | .60. | | | 1 | 583,847 | 71.8750 | 4,847,989 | 6,745,000 | 3,114,464 | | 255,231 | | | 0.000 | 8.625 | NA | | | 01/15/1991 | 01/15/2020 |
| 76116E-FW-5 | RESOLUTION TR CORP | .$. | | | 1 | 180 | 69.5740 | 1,391 | 2,000 | 892 | | 72 | | | 0.000 | 8.321 | NA | | | 01/01/1991 | 07/15/2020 |
| 76116E-FW-5 | RESOLUTION TR CORP | .60. | | | 1 | 226,305 | 69.5740 | 1,877,109 | 2,698,000 | 1,192,620 | | 97,828 | | | 0.000 | 8.565 | NA | | | 01/01/1991 | 07/15/2020 |
| 76116E-FX-3 | RESOLUTION TR CORP | .$. | | | 1 | 490,063 | 67.5480 | 3,271,330 | 4,843,000 | 2,142,624 | | 167,194 | | | 0.000 | 8.290 | NA | | | 10/30/1992 | 01/15/2021 |
| 76116E-FY-1 | RESOLUTION TR CORP | .$. | | | 1 | 167 | 65.5280 | 1,311 | 2,000 | 835 | | 66 | | | 0.000 | 8.467 | NA | | | 08/01/1991 | 07/15/2021 |
| 76116E-FY-1 | RESOLUTION TR CORP | .60. | | | 1 | 156,972 | 65.5280 | 1,231,264 | 1,879,000 | 784,678 | | 62,403 | | | 0.000 | 8.467 | NA | | | 08/01/1991 | 07/15/2021 |
| 76116E-FZ-8 | RESOLUTION TR CORP | .$. | | | 1 | 32,738 | 63.4050 | 346,825 | 547,000 | 203,090 | | 17,436 | | | 0.000 | 9.180 | NA | | | 08/24/1990 | 01/15/2022 |
| 76116E-FZ-8 | RESOLUTION TR CORP | .60. | | | 1 | 349,524 | 63.4050 | 3,702,846 | 5,840,000 | 2,168,276 | | 186,157 | | | 0.000 | 9.180 | NA | | | 08/24/1990 | 01/15/2022 |
| 76116E-GA-2 | RESOLUTION TR CORP | .$. | | | 1 | 600 | 61.5500 | 4,309 | 7,000 | 2,766 | | 214 | | | 0.000 | 8.260 | NA | | | 03/06/1992 | 07/15/2022 |
| 76116E-GA-2 | RESOLUTION TR CORP | .60. | | | 1 | 692,784 | 61.5500 | 4,973,888 | 8,081,000 | 3,193,134 | | 246,907 | | | 0.000 | 8.260 | NA | | | 03/06/1992 | 07/15/2022 |
| 76116E-GB-0 | RESOLUTION TR CORP | .$. | | | 1 | 96,691 | 59.6850 | 846,926 | 1,419,000 | 531,794 | | 41,638 | | | 0.000 | 8.320 | NA | | | 02/01/1990 | 01/15/2023 |
| 76116E-GB-0 | RESOLUTION TR CORP | .60. | | | 1 | 268,131 | 59.6850 | 2,348,593 | 3,935,000 | 1,474,708 | | 115,465 | | | 0.000 | 8.320 | NA | | | 02/01/1990 | 01/15/2023 |
| 76116E-GC-8 | RESOLUTION TR CORP | .$. | | | 1 | 9,048 | 57.9120 | 77,023 | 133,000 | 46,855 | | 3,741 | | | 0.000 | 8.560 | NA | | | 06/14/1991 | 07/15/2023 |
| 76116E-GC-8 | RESOLUTION TR CORP | .60. | | | 1 | 378,383 | 57.9120 | 3,221,054 | 5,562,000 | 1,959,454 | | 156,453 | | | 0.000 | 8.560 | NA | | | 06/14/1991 | 07/15/2023 |
| 76116E-GD-6 | RESOLUTION TR CORP | .$. | | | 1 | 584 | 56.2430 | 5,062 | 9,000 | 3,148 | | 244 | | | 0.000 | 8.220 | NA | | | 02/01/1990 | 01/15/2024 |
| 76116E-GD-6 | RESOLUTION TR CORP | .60. | | | 1 | 59,115 | 56.2430 | 512,377 | 911,000 | 318,657 | | 24,667 | | | 0.000 | 8.220 | NA | | | 02/01/1990 | 01/15/2024 |
| 76116E-GE-4 | RESOLUTION TR CORP | .$. | | | 1 | 248 | 54.5510 | 2,728 | 5,000 | 1,505 | | 128 | | | 0.000 | 9.070 | NA | | | 08/24/1990 | 07/15/2024 |
| 76116E-GE-4 | RESOLUTION TR CORP | .60. | | | 1 | 122,314 | 54.5510 | 1,346,329 | 2,468,000 | 742,698 | | 63,045 | | | 0.000 | 9.070 | NA | | | 08/24/1990 | 07/15/2024 |
| 76116E-GG-9 | RESOLUTION TR CORP | .$. | | | 1 | 3,644 | 51.4470 | 28,810 | 56,000 | 16,761 | | 1,335 | | | 0.000 | 8.069 | NA | | | 01/01/1991 | 07/15/2025 |
| 76116E-GG-9 | RESOLUTION TR CORP | .60. | | | 1 | 93,976 | 51.4470 | 742,889 | 1,444,000 | 432,193 | | 34,415 | | | 0.000 | 8.069 | NA | | | 01/01/1991 | 07/15/2025 |
| 76116E-GJ-3 | RESOLUTION TR CORP | .$. | | | 1 | 475 | 48.3860 | 3,871 | 8,000 | 2,281 | | 177 | | | 0.000 | 8.247 | NA | | | 08/01/1991 | 07/15/2026 |
| 76116E-GJ-3 | RESOLUTION TR CORP | .60. | | | 1 | 96,719 | 48.3860 | 787,727 | 1,628,000 | 464,148 | | 36,013 | | | 0.000 | 8.247 | NA | | | 08/01/1991 | 07/15/2026 |
| 76116E-GK-0 | RESOLUTION TR CORP | .$. | | | 1 | 725 | 46.9460 | 5,164 | 11,000 | 3,119 | | 236 | | | 0.000 | 8.015 | NA | | | 06/04/1992 | 01/15/2027 |
| 76116E-GK-0 | RESOLUTION TR CORP | .60. | | | 1 | 379,955 | 46.9460 | 2,705,510 | 5,763,000 | 1,634,042 | | 123,504 | | | 0.000 | 8.015 | NA | | | 06/04/1992 | 01/15/2027 |
| 76116E-GL-8 | RESOLUTION TR CORP | .$. | | | 1 | 10,829,043 | 45.6600 | 11,983,415 | 26,245,000 | 11,280,116 | | 449,174 | | | 0.000 | 5.171 | NA | | | 03/11/2010 | 07/15/2027 |
| 76116E-GL-8 | RESOLUTION TR CORP | .60. | | | 1 | 18,191 | 45.6600 | 106,844 | 234,000 | 67,539 | | 4,889 | | | 0.000 | 7.560 | NA | | | 02/11/1993 | 07/15/2027 |
| 76116E-GM-6 | RESOLUTION TR CORP | .$. | | | 1 | 19,364,181 | 44.4340 | 19,965,754 | 44,933,000 | 19,978,581 | | 609,650 | | | 0.000 | 4.833 | NA | | | 08/11/2010 | 01/15/2028 |
| 76116E-GN-4 | RESOLUTION TR CORP | .$. | | | 1 | 12,840,737 | 43.3490 | 14,393,903 | 33,205,000 | 13,453,864 | | 541,287 | | | 0.000 | 5.223 | NA | | | 03/11/2010 | 07/15/2028 |
| 76116E-GN-4 | RESOLUTION TR CORP | .60. | | | 1 | 301,259 | 43.3490 | 2,197,774 | 5,070,000 | 1,286,393 | | 96,767 | | | 0.000 | 7.846 | NA | | | 06/04/1992 | 07/15/2028 |
| 76116E-GR-5 | RESOLUTION TR CORP | .$. | | | 1 | 114,228 | 40.3030 | 765,761 | 1,900,000 | 454,990 | | 32,910 | | | 0.000 | 7.532 | NA | | | 07/30/1992 | 01/15/2030 |
| 76116E-GU-8 | RESOLUTION TR CORP | .$. | | | 1 | 1,680 | 68.5440 | 13,023 | 19,000 | 8,303 | | 673 | | | 0.000 | 8.311 | NA | | | 01/01/1991 | 10/15/2020 |
| 76116E-GU-8 | RESOLUTION TR CORP | .60. | | | 1 | 185,636 | 68.5440 | 1,438,732 | 2,099,000 | 917,209 | | 74,392 | | | 0.000 | 8.311 | NA | | | 01/01/1991 | 10/15/2020 |
| 76116E-GY-0 | RESOLUTION TR CORP | .$. | | | 1 | 78 | 60.6030 | 606 | 1,000 | 382 | | 30 | | | 0.000 | 8.456 | NA | | | 01/01/1992 | 10/15/2022 |
| 76116E-GY-0 | RESOLUTION TR CORP | .60. | | | 1 | 71,374 | 60.6030 | 553,907 | 914,000 | 349,109 | | 27,372 | | | 0.000 | 8.456 | NA | | | 01/01/1992 | 10/15/2022 |
| 76116E-HA-1 | RESOLUTION TR CORP | .$. | | | 1 | 2,127 | 57.0670 | 15,408 | 27,000 | 9,701 | | 746 | | | 0.000 | 8.205 | NA | | | 03/05/1992 | 10/15/2023 |
| 76116E-HA-1 | RESOLUTION TR CORP | .60. | | | 1 | 123,842 | 57.0670 | 897,095 | 1,572,000 | 564,800 | | 43,449 | | | 0.000 | 8.205 | NA | | | 03/05/1992 | 10/15/2023 |
| 76116E-HB-9 | RESOLUTION TR CORP | .$. | | | 1 | 111,468 | 55.4140 | 127,451 | 230,000 | 124,877 | | 5,588 | | | 0.000 | 4.674 | NA | | | 10/06/2008 | 04/15/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 76116E-HB-9 | RESOLUTION TR CORP | @0 | | | 1 | 16,018 | 55.4140 | 138,534 | 250,000 | 82,990 | | 6,609 | | | 0.000 | 8.550 | NA | | | 06/13/1991 | 04/15/2024 |
| 76116E-HC-7 | RESOLUTION TR CORP | @ | | | 1 | 1,589 | 53.7290 | 12,358 | 23,000 | 7,587 | | 586 | | | 0.000 | 8.319 | NA | | | 01/01/1992 | 10/15/2024 |
| 76116E-HC-7 | RESOLUTION TR CORP | @0 | | | 1 | 67,501 | 53.7290 | 524,928 | 977,000 | 322,264 | | 24,909 | | | 0.000 | 8.319 | NA | | | 01/01/1992 | 10/15/2024 |
| 76116E-HD-5 | RESOLUTION TR CORP | @ | | | 1 | 8,098,295 | 52.1850 | 8,900,725 | 17,056,000 | 8,421,795 | | 323,500 | | | 0.000 | 5.000 | NA | | | 03/15/2010 | 04/15/2025 |
| 76116E-HE-3 | RESOLUTION TR CORP | @ | | | 1 | 57,402 | 50.7220 | 409,323 | 807,000 | 251,761 | | 19,071 | | | 0.000 | 8.000 | NA | | | 01/27/1992 | 10/15/2025 |
| 76116E-HF-0 | RESOLUTION TR CORP | @ | | | 1 | 70 | 49.1630 | 492 | 1,000 | 301 | | 23 | | | 0.000 | 8.020 | NA | | | 06/02/1992 | 04/15/2026 |
| 76116E-HF-0 | RESOLUTION TR CORP | @0 | | | 1 | 20,460 | 49.1630 | 144,046 | 293,000 | 88,048 | | 6,659 | | | 0.000 | 8.020 | NA | | | 06/02/1992 | 04/15/2026 |
| 76116E-HH-6 | RESOLUTION TR CORP | @ | | | 1 | 10,879,170 | 46.2900 | 12,035,452 | 26,000,000 | 11,329,757 | | 450,588 | | | 0.000 | 5.165 | NA | | | 03/11/2010 | 04/15/2027 |
| 76116E-HJ-2 | RESOLUTION TR CORP | @ | | | 1 | 13,314,412 | 45.0500 | 15,303,587 | 33,970,000 | 14,165,662 | | 578,964 | | | 0.000 | 5.302 | NA | | | 03/11/2010 | 10/15/2027 |
| 76116E-HJ-2 | RESOLUTION TR CORP | @0 | | | 1 | 439,922 | 45.0500 | 3,171,992 | 7,041,000 | 1,886,460 | | 142,343 | | | 0.000 | 8.000 | NA | | | 06/02/1992 | 10/15/2027 |
| 76116E-HL-7 | RESOLUTION TR CORP | @ | | | 1 | 16,577,360 | 42.8380 | 18,420,168 | 43,000,000 | 17,267,956 | | 690,596 | | | 0.000 | 5.195 | NA | | | 03/11/2010 | 10/15/2028 |
| 76116E-HM-5 | RESOLUTION TR CORP | @ | | | 1 | 762 | 41.8580 | 6,697 | 16,000 | 3,599 | | 282 | | | 0.000 | 8.296 | NA | | | 10/22/1991 | 04/15/2029 |
| 76116E-HM-5 | RESOLUTION TR CORP | @0 | | | 1 | 80,158 | 41.8580 | 704,892 | 1,684,000 | 378,806 | | 29,676 | | | 0.000 | 8.296 | NA | | | 10/22/1991 | 04/15/2029 |
| 76116E-HN-3 | RESOLUTION TR CORP | @ | | | 1 | 4,719,559 | 40.8060 | 5,437,360 | 13,325,000 | 5,295,858 | | 126,005 | | | 0.000 | 5.186 | NA | | | 08/11/2010 | 10/15/2029 |
| 76116E-HN-3 | RESOLUTION TR CORP | @0 | | | 1 | 225,114 | 40.8060 | 1,991,318 | 4,880,000 | 1,060,413 | | 82,751 | | | 0.000 | 8.270 | NA | | | 10/22/1991 | 10/15/2029 |
| 76116E-HP-8 | RESOLUTION TR CORP | @ | | | 1 | 71,052 | 39.7910 | 477,493 | 1,200,000 | 282,560 | | 20,412 | | | 0.000 | 7.640 | NA | | | 07/30/1992 | 04/15/2030 |
| 76116F-AD-9 | RESOLUTION TR CORP | @ | | | 1 | 1,173,234 | 69.8830 | 4,789,082 | 6,853,000 | 3,416,831 | | 240,452 | | | 0.000 | 7.430 | NA | | | 05/01/1996 | 07/15/2020 |
| 76116F-AD-9 | RESOLUTION TR CORP | @0 | | | 1 | 1,480,366 | 69.8830 | 6,042,783 | 8,647,000 | 4,311,299 | | 303,399 | | | 0.000 | 7.430 | NA | | | 05/01/1996 | 07/15/2020 |
| 76116F-AA-5 | RFCO STRIP PRINC | @ | | | 1 | 37,773,000 | 73.6880 | 36,843,750 | 50,000,000 | 38,222,595 | | 449,595 | | | 0.000 | 3.080 | NA | | | 08/11/2010 | 10/15/2019 |
| 76116F-AG-2 | RFCO STRIP PRINC | @ | | | 1 | 99,369,900 | 67.9190 | 107,990,574 | 159,000,000 | 102,944,609 | | 3,493,715 | | | 0.000 | 4.377 | NA | | | 03/18/2010 | 01/15/2021 |
| 76116E-FF-2 | RFCO STRIPS | @ | | | 1 | 12,233,476 | 97.7930 | 13,454,388 | 13,758,000 | 13,008,063 | | 352,952 | | | 0.000 | 2.770 | NA | | | 10/07/2008 | 01/15/2013 |
| 76116F-AE-7 | RFCSP 0 10/15/20 | @ | | | 1 | 19,506,563 | 68.8860 | 18,420,250 | 26,740,000 | 19,731,775 | | 225,212 | | | 0.000 | 3.130 | NA | | | 08/18/2010 | 10/15/2020 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | | | 1 | 17,372,829 | 99.3900 | 17,266,855 | 17,372,829 | 17,372,829 | | | | | 3.350 | 3.350 | MJSD | 38,799 | 270,597 | 06/15/2010 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC | | | 2 | 1 | 12,500,000 | 97.5550 | 12,194,375 | 12,500,000 | 12,500,000 | | | | | 3.030 | 3.030 | FMAN | 24,198 | | 12/01/2010 | 11/22/2022 |
| 38373P-AM-5 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 2,347,020 | 99.7470 | 8,977,203 | 9,000,000 | 8,833,392 | | 636,157 | | | 0.000 | 7.600 | NA | | | 03/18/1993 | 04/01/2011 |
| 38373P-AR-4 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 773,890 | 96.3040 | 3,129,880 | 3,250,000 | 2,719,941 | | 206,936 | | | 0.000 | 8.074 | NA | | | 02/06/1995 | 04/01/2013 |
| 38373P-AS-2 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 724,176 | 95.0300 | 3,006,765 | 3,164,000 | 2,545,695 | | 193,528 | | | 0.000 | 8.074 | NA | | | 02/06/1995 | 10/01/2013 |
| 38373P-AT-0 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 5,197,631 | 93.3290 | 19,887,413 | 21,309,000 | 16,628,564 | | 1,221,449 | | | 0.000 | 7.729 | NA | | | 07/16/1996 | 04/01/2014 |
| 38373P-AW-3 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 2,654,614 | 87.2670 | 11,770,573 | 13,488,000 | 9,280,786 | | 702,376 | | | 0.000 | 7.944 | NA | | | 03/31/1995 | 10/01/2015 |
| 38373P-AX-1 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 2,935,620 | 85.0540 | 13,388,366 | 15,741,000 | 10,459,130 | | 783,435 | | | 0.000 | 7.927 | NA | | | 03/31/1995 | 04/01/2016 |
| 38373P-AY-9 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 1,546,344 | 82.6480 | 7,080,420 | 8,567,000 | 5,434,664 | | 413,577 | | | 0.000 | 8.074 | NA | | | 02/06/1995 | 10/01/2016 |
| 38373P-BD-4 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 1,888,634 | 71.8410 | 9,568,489 | 13,319,000 | 7,168,332 | | 518,578 | | | 0.000 | 7.650 | NA | | | 03/23/1993 | 04/01/2019 |
| 38373P-BE-2 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 1,823,637 | 69.5450 | 9,262,685 | 13,319,000 | 6,909,941 | | 499,274 | | | 0.000 | 7.640 | NA | | | 03/23/1993 | 10/01/2019 |
| 38373P-BF-9 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1 | 1,408,077 | 67.1110 | 7,308,431 | 10,890,000 | 5,403,177 | | 394,265 | | | 0.000 | 7.720 | NA | | | 03/26/1993 | 04/01/2020 |
| 880591-DM-1 | TEN VAL AUTH | | | | 1 | 16,899,360 | 130.4540 | 17,741,676 | 13,600,000 | 16,822,465 | | (76,895) | | | 7.125 | 5.171 | MN | 161,500 | 969,000 | 03/11/2010 | 05/01/2030 |
| 880591-DS-8 | TEN VAL AUTH | | | | 1 | 11,560,900 | 111.3410 | 11,134,090 | 10,000,000 | 11,471,469 | | (89,431) | | | 4.875 | 2.223 | JD | 21,667 | 243,750 | 08/10/2010 | 12/15/2016 |
| 88059E-NG-5 | TENN VAL AUTH CPN STRIP | @ | | | 1FE | 2,987,850 | 50.2460 | 3,308,223 | 6,584,000 | 3,117,212 | | 129,362 | | | 0.000 | 5.397 | NA | | | 03/12/2010 | 01/15/2025 |
| 88059E-NH-3 | TENN VAL AUTH CPN STRIP | @ | | | 1FE | 5,115,916 | 48.6640 | 5,667,838 | 11,647,000 | 5,339,068 | | 223,153 | | | 0.000 | 5.437 | NA | | | 03/12/2010 | 07/15/2025 |
| 880591-CW-0 | TENN VALLEY AUTHORITY | | | | 1 | 72,970,975 | 111.2000 | 75,018,519 | 67,463,000 | 69,695,339 | | (857,141) | | | 6.000 | 4.430 | MS | 1,191,846 | 3,673,890 | 03/11/2010 | 03/15/2013 |
| 880591-DW-9 | TENN VALLEY AUTHORITY | | | | 1 | 21,814,200 | 109.5120 | 21,902,420 | 20,000,000 | 21,405,972 | | (408,228) | | | 4.750 | 1.946 | FA | 395,833 | 475,000 | 03/19/2010 | 08/01/2013 |
| 880591-ED-0 | TENN VALLEY AUTHORITY | | | | 1 | 20,960,600 | 109.5270 | 21,905,480 | 20,000,000 | 20,948,480 | | (12,120) | | | 5.500 | 5.174 | JD | 48,889 | 1,100,000 | 03/18/2010 | 06/15/2038 |
| 880591-EH-1 | TENN VALLEY AUTHORITY | | | | 1 | 5,587,300 | 105.7220 | 5,286,080 | 5,000,000 | 5,583,439 | | (3,861) | | | 5.250 | 4.520 | MS | 77,292 | 131,250 | 08/10/2010 | 09/15/2039 |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | | | 1 | 7,105,282 | 98.1370 | 6,972,910 | 7,105,282 | 7,105,282 | | | | | 3.744 | 3.744 | FMAN | 25,863 | 168,359 | 03/26/2010 | 02/26/2022 |
| 912810-PV-4 | TSY INFL IX N/B | | | | 1 | 85,134,387 | 101.7970 | 82,760,880 | 81,300,000 | 85,338,945 | 213,789 | (9,230) | | | 1.750 | 1.707 | JJ | 686,128 | | 08/10/2010 | 01/15/2028 |
| 912828-ET-3 | TSY INFL IX N/B | | | | 1 | 59,605,636 | 108.8910 | 54,445,300 | 50,000,000 | 59,420,435 | 147,000 | (332,200) | | | 2.000 | 0.406 | JJ | 509,030 | | 08/16/2010 | 01/15/2016 |
| 912828-FL-9 | TSY INFL IX N/B | | | | 1 | 30,079,882 | 112.2340 | 28,058,600 | 25,000,000 | 29,935,662 | 65,750 | (209,969) | | | 2.500 | 0.538 | JJ | 312,670 | | 07/30/2010 | 07/15/2016 |
| 912828-HN-3 | TSY INFL IX N/B | | | | 1 | 27,929,420 | 107.0080 | 26,751,950 | 25,000,000 | 27,904,872 | 72,250 | (96,797) | | | 1.625 | 0.616 | JJ | 195,916 | | 08/12/2010 | 01/15/2018 |
| 912828-JX-9 | TSY INFL IX N/B | | | | 1 | 56,466,141 | 110.6560 | 55,328,100 | 50,000,000 | 56,353,419 | 140,250 | (252,972) | | | 2.125 | 0.751 | JJ | 499,978 | | 08/12/2010 | 01/15/2019 |
| 912828-MF-4 | TSY INFL IX N/B | | | | 1 | 50,438,491 | 103.9220 | 51,649,184 | 49,700,000 | 50,767,876 | 344,762 | (15,377) | | | 1.375 | 1.296 | JJ | 319,276 | 173,338 | 07/30/2010 | 01/15/2020 |
| 912828-MY-3 | TSY INFL IX N/B | | | | 1 | 77,315,991 | 102.2190 | 76,664,100 | 75,000,000 | 77,381,515 | 212,250 | (146,725) | | | 0.500 | (0.030) | AO | 81,095 | 188,741 | 08/13/2010 | 04/15/2015 |
| 912828-NM-8 | TSY INFL IX N/B | | | | 1 | 103,481,949 | 102.3910 | 103,414,506 | 101,000,000 | 103,647,868 | 268,810 | (102,891) | | | 1.250 | 0.990 | JJ | 584,871 | | 08/11/2010 | 07/15/2020 |
| 912810-DZ-8 | U S TREAS BDS | SD | | | 1 | 2,050,781 | 138.9060 | 2,083,593 | 1,500,000 | 1,928,344 | | (55,615) | | | 8.875 | 3.934 | FA | 50,284 | 133,125 | 09/26/2008 | 08/15/2017 |
| 912810-EG-9 | U S TREAS BDS | SD | | | 1 | 670,781 | 146.0780 | 876,469 | 600,000 | 642,786 | | (2,916) | | | 8.750 | 7.703 | FA | 19,830 | 52,205 | 02/22/1995 | 08/15/2020 |
| 912810-EK-0 | U S TREAS BDS | SD | | | 1 | 1,186,531 | 142.4060 | 1,530,867 | 1,075,000 | 1,143,142 | | (4,141) | | | 8.125 | 7.563 | FA | 32,991 | 87,344 | 01/29/1993 | 08/15/2021 |
| 912803-AL-7 | U S TREAS STRIP | @ | | | 1 | 1,137 | 84.7600 | 6,781 | 8,000 | 4,829 | | 368 | | | 0.000 | 8.080 | NA | | | 09/24/1992 | 05/15/2017 |
| 912803-AL-7 | U S TREAS STRIP | @0 | | | 1 | 561,414 | 84.7600 | 3,348,020 | 3,950,000 | 2,384,375 | | 181,628 | | | 0.000 | 8.080 | NA | | | 09/24/1992 | 05/15/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 912803-AM-5 | U S TREAS STRIP | .@ | | | 1 | 1,594,444 | 83.7560 | 16,707,707 | 19,948,000 | 11,185,301 | | 935,879 | | | 0.000 | 8.930 | NA | | | 09/13/1988 | 08/15/2017 |
| 912803-AM-5 | U S TREAS STRIP | .@0 | | | 1 | 654,147 | 83.7560 | 6,854,616 | 8,184,000 | 4,588,956 | | 383,960 | | | 0.000 | 8.930 | NA | | | 09/13/1988 | 08/15/2017 |
| 912803-AP-8 | U S TREAS STRIP | .@ | | | 1 | 10,127 | 79.2330 | 71,310 | 90,000 | 49,657 | | 3,613 | | | 0.000 | 7.700 | NA | | | 01/08/1990 | 11/15/2018 |
| 912803-AP-8 | U S TREAS STRIP | .@0 | | | 1 | 45,807 | 79.2330 | 324,856 | 410,000 | 225,548 | | 16,491 | | | 0.000 | 7.739 | NA | | | 01/08/1990 | 11/15/2018 |
| 912833-DB-3 | U S TREAS STRIP | .@0 | | | 1 | 336,047 | 99.5840 | 2,774,399 | 2,786,000 | 2,517,689 | | 217,486 | | | 0.000 | 9.240 | NA | | | 09/15/1988 | 02/15/2012 |
| 912833-DC-1 | U S TREAS STRIP | .@0 | | | 1 | 688,853 | 99.1260 | 5,908,877 | 5,961,000 | 5,149,690 | | 444,452 | | | 0.000 | 9.230 | NA | | | 09/15/1988 | 08/15/2012 |
| 912833-DD-9 | U S TREAS STRIP | .@ | | | 1 | 683,323 | 98.4490 | 5,949,255 | 6,043,000 | 4,998,139 | | 427,919 | | | 0.000 | 9.152 | NA | | | 11/27/1989 | 02/15/2013 |
| 912833-DD-9 | U S TREAS STRIP | .@0 | | | 1 | 58,370 | 98.4490 | 517,840 | 526,000 | 434,538 | | 37,426 | | | 0.000 | 9.210 | NA | | | 09/15/1988 | 02/15/2013 |
| 912833-DE-7 | U S TREAS STRIP | .@ | | | 1 | 753 | 97.6220 | 6,834 | 7,000 | 5,536 | | 474 | | | 0.000 | 9.150 | NA | | | 09/13/1988 | 08/15/2013 |
| 912833-DE-7 | U S TREAS STRIP | .@0 | | | 1 | 549,416 | 97.6220 | 4,986,516 | 5,108,000 | 4,040,029 | | 345,855 | | | 0.000 | 9.150 | NA | | | 09/13/1988 | 08/15/2013 |
| 912833-DF-4 | U S TREAS STRIP | .@ | | | 1 | 61,425 | 96.4590 | 389,696 | 404,000 | 316,935 | | 23,714 | | | 0.000 | 7.930 | NA | | | 11/27/1989 | 02/15/2014 |
| 912833-DF-4 | U S TREAS STRIP | .@0 | | | 1 | 336,511 | 96.4590 | 2,889,921 | 2,996,000 | 2,277,950 | | 191,467 | | | 0.000 | 8.970 | NA | | | 03/17/1989 | 02/15/2014 |
| 912833-DG-2 | U S TREAS STRIP | .@ | | | 1 | 17,749 | 94.9640 | 114,906 | 121,000 | 91,370 | | 6,820 | | | 0.000 | 7.909 | NA | | | 11/27/1989 | 08/15/2014 |
| 912833-DG-2 | U S TREAS STRIP | .@0 | | | 1 | 376,149 | 94.9640 | 2,591,554 | 2,729,000 | 2,047,166 | | 156,245 | | | 0.000 | 8.097 | NA | | | 11/27/1989 | 08/15/2014 |
| 912833-JY-7 | U S TREAS STRIP | .@ | | | 1 | 3,538 | 99.4910 | 29,847 | 30,000 | 26,505 | | 2,290 | | | 0.000 | 9.240 | NA | | | 09/15/1988 | 05/15/2012 |
| 912833-JY-7 | U S TREAS STRIP | .@0 | | | 1 | 397,862 | 99.4910 | 3,356,813 | 3,374,000 | 2,980,942 | | 257,519 | | | 0.000 | 9.240 | NA | | | 09/15/1988 | 05/15/2012 |
| 912833-JZ-4 | U S TREAS STRIP | .@ | | | 1 | 7,005 | 98.9010 | 61,319 | 62,000 | 52,366 | | 4,520 | | | 0.000 | 9.230 | NA | | | 09/15/1988 | 11/15/2012 |
| 912833-JZ-4 | U S TREAS STRIP | .@0 | | | 1 | 335,099 | 98.9010 | 2,933,398 | 2,966,000 | 2,505,127 | | 216,219 | | | 0.000 | 9.230 | NA | | | 09/15/1988 | 11/15/2012 |
| 912833-KA-7 | U S TREAS STRIP | .@ | | | 1 | 4,400 | 98.0610 | 39,224 | 40,000 | 32,353 | | 2,770 | | | 0.000 | 9.150 | NA | | | 09/13/1988 | 05/15/2013 |
| 912833-KA-7 | U S TREAS STRIP | .@0 | | | 1 | 729,080 | 98.0610 | 6,499,490 | 6,628,000 | 5,360,809 | | 458,935 | | | 0.000 | 9.150 | NA | | | 09/13/1988 | 05/15/2013 |
| 912833-KB-5 | U S TREAS STRIP | .@ | | | 1 | 44,897 | 97.1590 | 315,766 | 325,000 | 256,954 | | 20,178 | | | 0.000 | 8.357 | NA | | | 01/08/1990 | 11/15/2013 |
| 912833-KB-5 | U S TREAS STRIP | .@0 | | | 1 | 569,323 | 97.1590 | 4,554,805 | 4,688,000 | 3,665,387 | | 300,922 | | | 0.000 | 8.760 | NA | | | 01/08/1990 | 11/15/2013 |
| 912833-KC-3 | U S TREAS STRIP | .@ | | | 1 | 655,119 | 95.6770 | 735,755 | 769,000 | 698,275 | | 19,702 | | | 0.000 | 2.882 | NA | | | 10/08/2008 | 05/15/2014 |
| 912833-KD-1 | U S TREAS STRIP | .@ | | | 1 | 12,854 | 94.1760 | 84,758 | 90,000 | 66,464 | | 5,007 | | | 0.000 | 7.985 | NA | | | 01/08/1990 | 11/15/2014 |
| 912833-KD-1 | U S TREAS STRIP | .@0 | | | 1 | 304,096 | 94.1760 | 1,987,105 | 2,110,000 | 1,561,499 | | 116,835 | | | 0.000 | 7.928 | NA | | | 01/08/1990 | 11/15/2014 |
| 912833-KL-3 | U S TREAS STRIP | .@ | | | 1 | 668 | 85.4620 | 6,837 | 8,000 | 4,686 | | 392 | | | 0.000 | 8.930 | NA | | | 09/13/1988 | 02/15/2017 |
| 912833-KL-3 | U S TREAS STRIP | .@0 | | | 1 | 233,689 | 85.4620 | 2,392,070 | 2,799,000 | 1,639,509 | | 137,185 | | | 0.000 | 8.930 | NA | | | 09/13/1988 | 02/15/2017 |
| 912833-KT-6 | U S TREAS STRIP | .@ | | | 1 | 82 | 78.9450 | 789 | 1,000 | 515 | | 42 | | | 0.000 | 8.620 | NA | | | 03/17/1989 | 11/15/2018 |
| 912833-KT-6 | U S TREAS STRIP | .@0 | | | 1 | 110,771 | 78.9450 | 1,068,917 | 1,354,000 | 696,699 | | 56,401 | | | 0.000 | 8.620 | NA | | | 03/17/1989 | 11/15/2018 |
| 912833-KU-3 | U S TREAS STRIP | .@ | | | 1 | 242 | 77.7990 | 2,334 | 3,000 | 1,514 | | 122 | | | 0.000 | 8.600 | NA | | | 03/17/1989 | 02/15/2019 |
| 912833-KU-3 | U S TREAS STRIP | .@0 | | | 1 | 219,283 | 77.7990 | 2,118,459 | 2,723,000 | 1,373,872 | | 110,994 | | | 0.000 | 8.600 | NA | | | 03/17/1989 | 02/15/2019 |
| 912833-DH-0 | U S TREAS STRIP | .@ | | | 1 | 378 | 93.2460 | 2,797 | 3,000 | 2,130 | | 170 | | | 0.000 | 8.480 | NA | | | 03/06/1990 | 02/15/2015 |
| 912833-DH-0 | U S TREAS STRIP | .@0 | | | 1 | 399,482 | 93.2460 | 2,957,754 | 3,172,000 | 2,252,401 | | 179,568 | | | 0.000 | 8.480 | NA | | | 03/06/1990 | 02/15/2015 |
| 912833-KE-9 | U S TREAS STRIP | .@ | | | 1 | 124 | 92.4100 | 924 | 1,000 | 696 | | 55 | | | 0.000 | 8.720 | NA | | | 12/01/1990 | 05/15/2015 |
| 912833-KE-9 | U S TREAS STRIP | .@0 | | | 1 | 399,776 | 92.4100 | 2,979,282 | 3,224,000 | 2,244,794 | | 178,429 | | | 0.000 | 8.720 | NA | | | 12/01/1990 | 05/15/2015 |
| 912810-FF-0 | US TREASURY | .SD | | | 1 | 5,183,594 | 114.6090 | 5,730,470 | 5,000,000 | 5,139,484 | | (4,738) | | | 5.250 | 5.011 | MN | 34,081 | 262,500 | 12/08/1998 | 11/15/2028 |
| 912810-DW-5 | US TREASURY N/B | .SD | | | 1 | 627,188 | 126.0700 | 756,422 | 600,000 | 610,447 | | (1,562) | | | 7.250 | 7.054 | MN | 5,648 | 43,500 | 03/10/1993 | 05/15/2016 |
| 912810-DX-3 | US TREASURY N/B | .SD | | | 1 | 6,529,250 | 128.5230 | 6,683,217 | 5,200,000 | 6,199,927 | | (149,344) | | | 7.500 | 3.812 | MN | 50,635 | 389,970 | 09/26/2008 | 11/15/2016 |
| 912810-ED-6 | US TREASURY N/B | .SD | | | 1 | 638,040 | 139.3200 | 661,771 | 475,000 | 609,965 | | (12,771) | | | 8.125 | 4.167 | FA | 14,578 | 38,594 | 09/26/2008 | 08/15/2019 |
| 912810-EH-7 | US TREASURY N/B | | | | 1 | 230,904 | 139.5000 | 299,925 | 215,000 | 226,236 | | (736) | | | 7.875 | 7.140 | FA | 6,395 | 16,931 | 01/01/2003 | 02/15/2021 |
| 912810-EH-7 | US TREASURY N/B | .SD | | | 1 | 2,582,091 | 139.5000 | 3,382,875 | 2,425,000 | 2,520,196 | | (6,229) | | | 7.875 | 7.349 | FA | 72,132 | 190,915 | 01/01/2003 | 02/15/2021 |
| 912810-EM-6 | US TREASURY N/B | .SD | | | 1 | 383,295 | 135.1880 | 439,359 | 325,000 | 368,478 | | (2,702) | | | 7.250 | 5.810 | FA | 8,900 | 23,335 | 01/24/2006 | 08/15/2022 |
| 912828-HY-9 | US TREASURY N/B | | | | 1 | 366,216,773 | 105.6410 | 364,360,768 | 344,906,000 | 357,060,489 | | (5,081,543) | | | 3.125 | 1.576 | AO | 1,826,325 | 10,778,313 | 03/10/2009 | 04/30/2013 |
| 912828-HY-9 | US TREASURY N/B | .M | | | 1 | 58,511,137 | 105.6410 | 58,201,632 | 55,094,000 | 57,043,002 | | (814,888) | | | 3.125 | 1.570 | AO | 291,730 | 1,721,688 | 03/09/2009 | 04/30/2013 |
| 912828-LM-0 | US TREASURY N/B | | | | 1 | 84,682,710 | 101.4490 | 86,231,820 | 85,000,000 | 84,816,412 | | 105,086 | | | 1.375 | 1.504 | MS | 344,132 | 1,168,750 | 09/23/2009 | 09/15/2012 |
| 912828-MR-8 | US TREASURY N/B | | | | 1 | 26,170,005 | 103.0630 | 25,765,750 | 25,000,000 | 26,075,457 | | (94,548) | | | 2.375 | 1.308 | FA | 199,566 | 296,875 | 08/13/2010 | 02/28/2015 |
| 912828-NP-1 | US TREASURY N/B | | | | 1 | 33,462,970 | 99.6800 | 32,894,400 | 33,000,000 | 33,428,670 | | (34,300) | | | 1.750 | 1.453 | JJ | 240,493 | | 08/12/2010 | 07/31/2015 |
| 912828-NV-8 | US TREASURY N/B | | | | 1 | 99,368,148 | 97.2580 | 97,257,800 | 100,000,000 | 99,409,767 | | 41,619 | | | 1.250 | 1.381 | FA | 421,233 | | 08/25/2010 | 08/31/2015 |
| 912828-NW-6 | US TREASURY N/B | | | | 1 | 24,678,810 | 95.4610 | 23,865,225 | 25,000,000 | 24,693,377 | | 14,567 | | | 1.875 | 2.073 | FA | 157,962 | | 08/27/2010 | 08/31/2017 |
| 0199999. U.S. Governments - Issuer Obligations | | | | | | 3,208,826,403 | XXX | 4,101,620,974 | 4,615,670,885 | 3,781,376,191 | 1,464,861 | 57,594,006 | | | XXX | XXX | XXX | 19,082,086 | 61,711,331 | XXX | XXX |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | | F | | 1 | 3,793,764 | 101.2880 | 3,842,627 | 3,793,764 | 3,793,764 | | | | | 3.576 | 3.576 | FMAN | 20,727 | 85,451 | 03/11/2010 | 02/06/2022 |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | | F | | 1 | 19,262,879 | 101.0740 | 19,469,762 | 19,262,879 | 19,262,879 | | | | | 3.547 | 3.547 | JAJO | 153,732 | 302,313 | 04/22/2010 | 04/10/2022 |
| 91274E-AA-5 | EXIM BANK/US TRADE 4.26% TRUST CERT. | | | 2 | 1 | 11,385,072 | 105.5950 | 12,022,067 | 11,385,072 | 11,385,072 | | | | | 4.260 | 4.321 | MN | 63,320 | 449,268 | 11/12/2009 | 11/15/2014 |
| 36209V-6W-9 | GOVT NATL MTG ASSN #483385 | | | 2 | 1 | 536 | 114.6220 | 605 | 527 | 549 | | 4 | | | 7.000 | 5.822 | MON | 3 | 37 | 08/03/2001 | 05/15/2029 |
| 362076-7M-7 | GOVT NATL MTG ASSOC I # 45900 | | | 2 | 1 | 361 | 100.5210 | 374 | 372 | 372 | | 1 | | | 14.000 | 14.723 | MON | 4 | 36 | 01/01/1987 | 06/15/2011 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 362077-VP-1 | GOVT NATL MTG ASSOC I # 46522 | | | 2 | 1 | 70 | 100.3180 | 69 | 69 | 69 | | | | | 13.000 | 13.000 | MON | 1 | 4 | 01/01/1988 | 04/15/2011 |
| 362079-3Y-9 | GOVT NATL MTG ASSOC I # 48515 | | | 2 | 1 | 289 | 100.5210 | 294 | 292 | 292 | | | | | 14.000 | 14.289 | MON | 3 | 28 | 01/01/1988 | 06/15/2011 |
| 362096-M2-2 | GOVT NATL MTG ASSOC I #063377 | | | 2 | 1 | 5,883 | 100.7420 | 5,287 | 5,248 | 5,286 | | (44) | | | 10.500 | 9.724 | MON | 46 | 536 | 05/31/2004 | 04/15/2013 |
| 36214E-DR-3 | GOVT NATL MTG ASSOC I #103712 | | | 2 | 1 | 4 | 100.3180 | 3 | 3 | 3 | | | | | 13.000 | 13.000 | MON | | | 01/01/1988 | 10/15/2013 |
| 36215N-3T-9 | GOVT NATL MTG ASSOC I #140410 | | | 2 | 1 | 963 | 110.3560 | 989 | 897 | 937 | | (6) | | | 10.000 | 7.291 | MON | 7 | 89 | 01/01/2003 | 03/15/2016 |
| 362153-NM-6 | GOVT NATL MTG ASSOC I #152596 | | | 2 | 1 | 3,675 | 112.3770 | 3,791 | 3,373 | 3,617 | | (34) | | | 8.000 | 3.632 | MON | 22 | 254 | 01/01/2005 | 06/15/2016 |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | | 2 | 1 | 235 | 113.3710 | 237 | 209 | 225 | | (3) | | | 9.500 | 5.357 | MON | 2 | 20 | 05/31/2004 | 05/15/2016 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | | 2 | 1 | 16,985 | 112.4050 | 18,377 | 16,349 | 16,674 | | (35) | | | 9.000 | 7.764 | MON | 123 | 1,442 | 07/24/2000 | 09/15/2016 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | | 2 | 1 | 958 | 112.4050 | 1,037 | 922 | 956 | | (4) | | | 9.000 | 7.100 | MON | 7 | 82 | 07/24/2000 | 10/15/2016 |
| 36216V-HR-9 | GOVT NATL MTG ASSOC I #175840 | | | 2 | 1 | 2,413 | 116.0720 | 2,345 | 2,020 | 2,536 | | 64 | | | 10.000 | 1.212 | MON | 17 | 184 | 01/01/2003 | 01/15/2020 |
| 362164-R8-0 | GOVT NATL MTG ASSOC I #183311 | | | 2 | 1 | 661 | 100.6910 | 593 | 589 | 605 | | (5) | | | 9.500 | 7.782 | MON | 5 | 55 | 05/31/2004 | 09/15/2016 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | | 2 | 1 | 24,990 | 113.6280 | 25,936 | 22,825 | 24,148 | | (235) | | | 8.000 | 4.835 | MON | 152 | 1,782 | 01/01/2005 | 06/15/2017 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | | 2 | 1 | 2,190 | 100.6550 | 2,122 | 2,108 | 2,213 | | (17) | | | 9.000 | 6.148 | MON | 16 | 188 | 07/24/2000 | 03/15/2017 |
| 362169-JT-2 | GOVT NATL MTG ASSOC I #186674 | | | 2 | 1 | 6,551 | 100.7300 | 6,328 | 6,282 | 6,400 | | (20) | | | 10.000 | 9.012 | MON | 52 | 623 | 01/01/2003 | 12/15/2016 |
| 362169-TR-5 | GOVT NATL MTG ASSOC I #186960 | | | 2 | 1 | 67,648 | 113.5330 | 77,837 | 68,559 | 67,769 | | (42) | | | 6.500 | 6.915 | MON | 371 | 4,439 | 02/16/2001 | 08/15/2029 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | | 2 | 1 | 11,681 | 101.6940 | 11,436 | 11,246 | 11,495 | | (11) | | | 9.000 | 7.718 | MON | 84 | 984 | 07/24/2000 | 03/15/2017 |
| 36217G-W7-8 | GOVT NATL MTG ASSOC I #193370 | | | 2 | 1 | 1,873 | 115.5540 | 1,942 | 1,680 | 1,836 | | (25) | | | 9.500 | 4.716 | MON | 13 | 158 | 03/16/1992 | 09/15/2017 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | | 2 | 1 | 885 | 115.5540 | 909 | 787 | 881 | | (12) | | | 9.500 | 3.980 | MON | 6 | 74 | 05/31/2004 | 07/15/2017 |
| 36217W-YC-0 | GOVT NATL MTG ASSOC I #206007 | | | 2 | 1 | 19,515 | 113.6280 | 20,255 | 17,825 | 18,587 | | (136) | | | 8.000 | 5.830 | MON | 119 | 1,412 | 01/01/2005 | 06/15/2017 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | | 2 | 1 | 27,917 | 113.6280 | 28,974 | 25,499 | 26,848 | | (261) | | | 8.000 | 5.016 | MON | 170 | 2,010 | 01/01/2005 | 03/15/2017 |
| 362171-UB-4 | GOVT NATL MTG ASSOC I #209478 | | | 2 | 1 | 33,687 | 113.6280 | 34,962 | 30,769 | 31,534 | | (194) | | | 8.000 | 6.681 | MON | 205 | 2,432 | 01/01/2005 | 06/15/2017 |
| 362172-CW-6 | GOVT NATL MTG ASSOC I #209885 | | | 2 | 1 | 7,923 | 113.9170 | 9,100 | 7,988 | 7,941 | | 8 | | | 8.500 | 8.838 | MON | 57 | 625 | 01/01/2003 | 02/15/2017 |
| 362172-DF-2 | GOVT NATL MTG ASSOC I #209902 | | | 2 | 1 | 9,790 | 113.6280 | 10,160 | 8,942 | 9,169 | | (45) | | | 8.000 | 6.655 | MON | 60 | 708 | 01/01/2005 | 05/15/2017 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | | 2 | 1 | 10,086 | 113.6280 | 10,468 | 9,212 | 9,812 | | (43) | | | 8.000 | 4.551 | MON | 61 | 666 | 01/01/2005 | 05/15/2017 |
| 36218E-B5-9 | GOVT NATL MTG ASSOC I #219760 | | | 2 | 1 | 11,791 | 101.0680 | 10,884 | 10,769 | 11,088 | | (193) | | | 8.000 | 5.060 | MON | 72 | 815 | 01/01/2005 | 05/15/2017 |
| 36218F-NG-9 | GOVT NATL MTG ASSOC I #220991 | | | 2 | 1 | 7,719 | 115.5540 | 7,707 | 6,670 | 7,215 | | (81) | | | 9.500 | 5.434 | MON | 53 | 627 | 03/16/1992 | 12/15/2017 |
| 36218L-M9-3 | GOVT NATL MTG ASSOC I #225484 | | | 2 | 1 | 10,864 | 117.0260 | 10,922 | 9,333 | 9,949 | | (23) | | | 9.500 | 6.462 | MON | 74 | 879 | 03/16/1992 | 11/15/2018 |
| 36218P-LY-0 | GOVT NATL MTG ASSOC I #228143 | | | 2 | 1 | 1,901 | 101.0070 | 1,877 | 1,859 | 1,887 | | (2) | | | 8.500 | 7.638 | MON | 13 | 156 | 06/15/2000 | 08/15/2017 |
| 36218R-H9-6 | GOVT NATL MTG ASSOC I #229856 | | | 2 | 1 | 2,067 | 117.7900 | 2,332 | 1,979 | 2,109 | | (11) | | | 9.500 | 6.691 | MON | 16 | 187 | 03/16/1992 | 09/15/2019 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | | 2 | 1 | 16,936 | 101.0690 | 15,529 | 15,364 | 15,777 | | (98) | | | 8.500 | 7.087 | MON | 109 | 1,295 | 01/01/2005 | 07/15/2017 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | | 2 | 1 | 2,466 | 116.6280 | 2,627 | 2,253 | 2,807 | | (56) | | | 8.000 | 0.168 | MON | 15 | 179 | 01/01/2005 | 11/15/2021 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | | 2 | 1 | 18,588 | 116.6940 | 19,708 | 16,889 | 17,282 | | (91) | | | 8.500 | 7.561 | MON | 120 | 1,427 | 01/01/2005 | 06/15/2020 |
| 36219H-R5-4 | GOVT NATL MTG ASSOC I #249908 | | | 2 | 1 | 839 | 115.2260 | 918 | 797 | 833 | | 1 | | | 10.000 | 7.983 | MON | 7 | 79 | 07/24/2000 | 08/15/2018 |
| 36219Q-V9-1 | GOVT NATL MTG ASSOC I #256340 | | | 2 | 1 | 5,243 | 118.5450 | 5,656 | 4,772 | 4,871 | | (34) | | | 8.500 | 7.656 | MON | 34 | 402 | 01/01/2005 | 11/15/2022 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | | 2 | 1 | 36,066 | 117.5280 | 38,764 | 32,983 | 34,868 | | (148) | | | 8.000 | 5.992 | MON | 220 | 2,628 | 01/01/2005 | 04/15/2023 |
| 36219T-CP-0 | GOVT NATL MTG ASSOC I #258478 | | | 2 | 1 | 11,896 | 115.2260 | 10,782 | 9,357 | 9,726 | | 4 | | | 10.000 | 8.001 | MON | 78 | 930 | 01/01/2003 | 06/15/2018 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | | 2 | 1 | 12,193 | 117.7900 | 13,739 | 11,664 | 11,780 | | (19) | | | 9.500 | 9.027 | MON | 92 | 1,100 | 07/24/2000 | 02/15/2019 |
| 362191-PL-6 | GOVT NATL MTG ASSOC I #264227 | | | 2 | 1 | 21,762 | 115.2900 | 26,054 | 22,598 | 21,551 | | (34) | | | 7.500 | 9.292 | MON | 141 | 1,688 | 03/30/1995 | 09/15/2023 |
| 362196-Y8-4 | GOVT NATL MTG ASSOC I #269035 | | | 2 | 1 | 2,768 | 117.0260 | 3,114 | 2,661 | 2,803 | | (12) | | | 9.500 | 6.977 | MON | 21 | 251 | 03/16/1992 | 12/15/2018 |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | | 2 | 1 | 219 | 115.2260 | 225 | 195 | 212 | | (1) | | | 10.000 | 6.114 | MON | 2 | 20 | 05/31/2004 | 12/15/2018 |
| 36220J-HM-1 | GOVT NATL MTG ASSOC I #279336 | | | 2 | 1 | 6,764 | 117.7900 | 6,873 | 5,835 | 6,393 | | (46) | | | 9.500 | 5.318 | MON | 46 | 550 | 03/16/1992 | 08/15/2019 |
| 36220J-QZ-2 | GOVT NATL MTG ASSOC I #279572 | | | 2 | 1 | 35,523 | 116.4080 | 33,447 | 28,733 | 35,055 | | (595) | | | 9.000 | 0.699 | MON | 215 | 2,502 | 01/01/2003 | 12/15/2019 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | | 2 | 1 | 385 | 115.2900 | 445 | 386 | 385 | | | | | 7.500 | 7.603 | MON | 2 | 29 | 07/24/2000 | 01/15/2023 |
| 36220X-CN-3 | GOVT NATL MTG ASSOC I #290877 | | | 2 | 1 | 1,863 | 100.6960 | 1,938 | 1,925 | 909 | | (696) | | | 9.500 | 61.648 | MON | 15 | 181 | 01/01/2003 | 07/15/2020 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | | 2 | 1 | 6,080 | 118.2400 | 6,535 | 5,527 | 5,953 | | (24) | | | 8.500 | 5.788 | MON | 39 | 468 | 01/01/2005 | 04/15/2021 |
| 362200-J3-2 | GOVT NATL MTG ASSOC I #292882 | | | 2 | 1 | 257 | 118.1280 | 309 | 261 | 256 | | | | | 9.500 | 10.429 | MON | 2 | 24 | 01/01/2003 | 08/15/2020 |
| 362204-Z6-9 | GOVT NATL MTG ASSOC I #296965 | | | 2 | 1 | 26,558 | 114.0760 | 28,357 | 24,858 | 26,196 | | (186) | | | 7.000 | 5.040 | MON | 145 | 1,729 | 01/01/2005 | 10/15/2023 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | | 2 | 1 | 7,001 | 118.1280 | 7,914 | 6,699 | 7,147 | | 6 | | | 9.500 | 6.979 | MON | 53 | 634 | 07/24/2000 | 12/15/2020 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | | 2 | 1 | 6,972 | 118.6450 | 7,919 | 6,674 | 6,947 | | 8 | | | 9.500 | 8.007 | MON | 53 | 631 | 07/24/2000 | 04/15/2021 |
| 36223S-WZ-2 | GOVT NATL MTG ASSOC I #316664 | | | 2 | 1 | 2,367 | 117.5280 | 2,544 | 2,165 | 2,488 | | (33) | | | 8.000 | 3.081 | MON | 14 | 173 | 01/01/2005 | 03/15/2023 |
| 36223W-EJ-9 | GOVT NATL MTG ASSOC I #319737 | | | 2 | 1 | 58,257 | 118.5450 | 62,844 | 53,013 | 54,600 | | (415) | | | 8.500 | 7.307 | MON | 376 | 4,488 | 01/01/2005 | 01/15/2022 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | | 2 | 1 | 5,889 | 100.8670 | 5,778 | 5,729 | 5,817 | | (15) | | | 8.500 | 7.604 | MON | 41 | 481 | 07/24/2000 | 03/15/2022 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | | 2 | 1 | 8,051 | 117.5280 | 8,653 | 7,363 | 7,576 | | (52) | | | 8.000 | 6.042 | MON | 49 | 579 | 01/01/2005 | 02/15/2023 |
| 36224J-BK-7 | GOVT NATL MTG ASSOC I #329542 | | | 2 | 1 | 12,703 | 117.1740 | 13,603 | 11,609 | 12,348 | | (90) | | | 8.000 | 5.681 | MON | 77 | 905 | 01/01/2005 | 07/15/2022 |
| 36224J-2K-7 | GOVT NATL MTG ASSOC I #330278 | | | 2 | 1 | 4,235 | 115.2900 | 4,515 | 3,916 | 4,565 | | 27 | | | 7.500 | 2.267 | MON | 24 | 267 | 01/01/2005 | 08/15/2023 |
| 36224K-EQ-8 | GOVT NATL MTG ASSOC I #330543 | | | 2 | 1 | 2,337 | 117.1740 | 2,502 | 2,136 | 2,276 | | (2) | | | 8.000 | 5.546 | MON | 14 | 155 | 01/01/2005 | 10/15/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36224N-3N-1 | GOVT NATL MTG ASSOC I #333905 | | | 2 | 1 | 979 | 117.1740 | 1,096 | 935 | 989 | | (4) | | | 8.000 | 5.811 | MON | 6 | 74 | 08/07/1992 | 08/15/2022 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | | 2 | 1 | 4,363 | 117.1740 | 4,672 | 3,988 | 4,218 | | (33) | | | 8.000 | 5.910 | MON | 27 | 317 | 01/01/2005 | 09/15/2022 |
| 36224Q-ZK-5 | GOVT NATL MTG ASSOC I #335646 | | | 2 | 1 | 16,811 | 117.5280 | 18,068 | 15,374 | 16,413 | | (142) | | | 8.000 | 5.544 | MON | 102 | 1,218 | 01/01/2005 | 03/15/2023 |
| 36224Q-ZL-3 | GOVT NATL MTG ASSOC I #335647 | | | 2 | 1 | 4,019 | 117.5280 | 4,320 | 3,675 | 4,013 | | (39) | | | 8.000 | 4.439 | MON | 25 | 292 | 01/01/2005 | 03/15/2023 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | | 2 | 1 | 28,660 | 117.5280 | 30,804 | 26,210 | 28,013 | | (128) | | | 8.000 | 5.646 | MON | 175 | 1,925 | 01/01/2005 | 05/15/2023 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | | 2 | 1 | 6,122 | 115.2900 | 7,074 | 6,136 | 6,117 | | | | | 7.500 | 7.625 | MON | 38 | 459 | 07/24/2000 | 05/15/2023 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | | 2 | 1 | 23,513 | 117.5280 | 25,272 | 21,503 | 22,864 | | (225) | | | 8.000 | 5.671 | MON | 143 | 1,704 | 01/01/2005 | 03/15/2023 |
| 36224V-7K-5 | GOVT NATL MTG ASSOC I #340298 | | | 2 | 1 | 551 | 114.0760 | 618 | 542 | 554 | | (1) | | | 7.000 | 6.141 | MON | 3 | 38 | 08/03/2001 | 02/15/2023 |
| 36224W-GP-2 | GOVT NATL MTG ASSOC I #340506 | | | 2 | 1 | 1,007 | 100.5010 | 1,015 | 1,010 | 1,009 | | 1 | | | 7.500 | 7.647 | MON | 6 | 67 | 07/24/2000 | 04/15/2023 |
| 36203C-KB-7 | GOVT NATL MTG ASSOC I #345090 | | | 2 | 1 | 408,183 | 113.5160 | 516,372 | 454,889 | 394,388 | | 2,905 | | | 7.000 | 12.165 | MON | 2,654 | 31,469 | 01/13/1995 | 11/15/2023 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | | 2 | 1 | 14,451 | 114.0760 | 15,392 | 13,493 | 14,433 | | (17) | | | 7.000 | 4.551 | MON | 79 | 516 | 11/18/2010 | 06/15/2023 |
| 36203M-L7-3 | GOVT NATL MTG ASSOC I #353250 | | | 2 | 1 | 3,419 | 100.9670 | 3,157 | 3,127 | 3,240 | | (76) | | | 8.000 | 2.194 | MON | 21 | 237 | 01/01/2005 | 04/15/2023 |
| 36203N-3U-0 | GOVT NATL MTG ASSOC I #354611 | | | 2 | 1 | 29,485 | 114.0760 | 34,988 | 30,671 | 29,447 | | 99 | | | 7.000 | 8.433 | MON | 179 | 2,121 | 01/01/2005 | 07/15/2023 |
| 36203N-5U-8 | GOVT NATL MTG ASSOC I #354659 | | | 2 | 1 | 7,669 | 117.5280 | 8,242 | 7,013 | 7,818 | | (85) | | | 8.000 | 4.322 | MON | 47 | 558 | 01/01/2005 | 09/15/2023 |
| 36203N-6W-3 | GOVT NATL MTG ASSOC I #354685 | | | 2 | 1 | 254,444 | 114.0760 | 323,296 | 283,405 | 256,501 | | 2,841 | | | 7.000 | 10.678 | MON | 1,653 | 19,723 | 12/19/1994 | 11/15/2023 |
| 36203P-AV-5 | GOVT NATL MTG ASSOC I #354720 | | | 2 | 1 | 143,934 | 114.2200 | 161,377 | 141,286 | 144,413 | | (194) | | | 7.000 | 6.288 | MON | 824 | 9,707 | 02/13/1998 | 01/15/2024 |
| 36203P-BA-0 | GOVT NATL MTG ASSOC I #354733 | | | 2 | 1 | 123,214 | 113.5510 | 142,105 | 125,147 | 123,275 | | 227 | | | 6.500 | 7.061 | MON | 678 | 8,066 | 07/31/1997 | 01/15/2024 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | | 2 | 1 | 164,383 | 114.2200 | 208,838 | 182,838 | 164,582 | | 1,179 | | | 7.000 | 10.686 | MON | 1,067 | 12,334 | 12/19/1994 | 02/15/2024 |
| 36203S-TE-7 | GOVT NATL MTG ASSOC I #357949 | | | 2 | 1 | 20,140 | 114.0760 | 21,504 | 18,851 | 20,323 | | 60 | | | 7.000 | 4.252 | MON | 110 | 1,256 | 01/01/2005 | 10/15/2023 |
| 36203T-P6-6 | GOVT NATL MTG ASSOC I #358745 | | | 2 | 1 | 14,655 | 117.5280 | 15,752 | 13,403 | 14,605 | | (141) | | | 8.000 | 4.943 | MON | 89 | 1,068 | 01/01/2005 | 09/15/2023 |
| 36203X-G6-7 | GOVT NATL MTG ASSOC I #362121 | | | 2 | 1 | 221,764 | 115.2900 | 265,597 | 230,373 | 218,942 | | (29) | | | 7.500 | 9.321 | MON | 1,440 | 17,053 | 03/30/1995 | 10/15/2023 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 | | | 2 | 1 | 75,576 | 114.2200 | 75,539 | 66,134 | 75,424 | | (151) | | | 7.000 | 2.254 | MON | 386 | 386 | 11/18/2010 | 01/15/2024 |
| 36203X-JV-9 | GOVT NATL MTG ASSOC I #362176 | | | 2 | 1 | 193,667 | 115.4830 | 216,651 | 187,605 | 193,928 | | (297) | | | 7.500 | 6.353 | MON | 1,173 | 13,864 | 02/18/1998 | 01/15/2024 |
| 36204C-QH-7 | GOVT NATL MTG ASSOC I #365956 | | | 2 | 1 | 45,090 | 114.0760 | 48,144 | 42,204 | 44,226 | | 37 | | | 7.000 | 5.141 | MON | 246 | 2,944 | 01/01/2005 | 10/15/2023 |
| 36204D-AC-3 | GOVT NATL MTG ASSOC I #366403 | | | 2 | 1 | 178,992 | 113.5510 | 206,535 | 181,887 | 178,867 | | (190) | | | 6.500 | 7.046 | MON | 985 | 11,405 | 07/31/1997 | 01/15/2024 |
| 36204D-GR-4 | GOVT NATL MTG ASSOC I #366608 | | | 2 | 1 | 10,706 | 114.2200 | 13,567 | 11,878 | 9,043 | | 240 | | | 7.000 | 18.551 | MON | 69 | 828 | 01/01/2005 | 02/15/2024 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | | 2 | 1 | 25,122 | 119.2770 | 29,196 | 24,477 | 25,305 | | 3 | | | 8.500 | 7.368 | MON | 173 | 2,074 | 07/24/2000 | 09/15/2024 |
| 36204H-MN-7 | GOVT NATL MTG ASSOC I #370365 | | | 2 | 1 | 215,873 | 115.2900 | 272,159 | 236,064 | 208,506 | | 224 | | | 7.500 | 11.583 | MON | 1,475 | 17,573 | 12/29/1994 | 10/15/2023 |
| 36204H-6E-5 | GOVT NATL MTG ASSOC I #370869 | | | 2 | 1 | 45,190 | 114.0760 | 48,251 | 42,298 | 44,531 | | (305) | | | 7.000 | 5.077 | MON | 247 | 2,895 | 01/01/2005 | 10/15/2023 |
| 36204J-DK-9 | GOVT NATL MTG ASSOC I #371006 | | | 2 | 1 | 50,427 | 114.2200 | 56,581 | 49,537 | 50,326 | | (62) | | | 7.000 | 6.440 | MON | 289 | 3,430 | 02/13/1998 | 01/15/2024 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | | 2 | 1 | 177,003 | 114.2200 | 219,903 | 192,526 | 178,364 | | 1,283 | | | 7.000 | 9.764 | MON | 1,123 | 13,358 | 07/08/1994 | 04/15/2024 |
| 36204Q-DD-9 | GOVT NATL MTG ASSOC I #376400 | | | 2 | 1 | 193,378 | 113.5510 | 224,698 | 197,884 | 193,087 | | 356 | | | 6.500 | 7.360 | MON | 1,072 | 12,697 | 07/17/1997 | 02/15/2024 |
| 36204Q-MK-3 | GOVT NATL MTG ASSOC I #376662 | | | 2 | 1 | 9,290 | 113.5510 | 10,377 | 9,139 | 9,219 | | (12) | | | 6.500 | 6.152 | MON | 50 | 590 | 01/01/2005 | 02/15/2024 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | | 2 | 1 | 7,464 | 119.9950 | 8,734 | 7,279 | 7,496 | | (6) | | | 8.500 | 7.443 | MON | 52 | 617 | 07/24/2000 | 08/15/2026 |
| 36204R-RQ-3 | GOVT NATL MTG ASSOC I #377695 | | | 2 | 1 | 4,235 | 115.3050 | 4,865 | 4,219 | 4,255 | | | | | 7.500 | 7.240 | MON | 26 | 312 | 09/16/1999 | 02/15/2026 |
| 36204U-SE-2 | GOVT NATL MTG ASSOC I #380417 | | | 2 | 1 | 259,715 | 114.2200 | 291,102 | 254,861 | 259,435 | | (459) | | | 7.000 | 6.349 | MON | 1,487 | 17,753 | 02/13/1998 | 01/15/2024 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 | | | 2 | 1 | 35,267 | 114.2200 | 35,250 | 30,862 | 35,209 | | (58) | | | 7.000 | 2.438 | MON | 180 | 180 | 11/18/2010 | 01/15/2024 |
| 36204X-WC-5 | GOVT NATL MTG ASSOC I #383243 | | | 2 | 1 | 5,943 | 114.2200 | 7,560 | 6,619 | 6,063 | | 39 | | | 7.000 | 10.441 | MON | 39 | 461 | 12/19/1994 | 05/15/2024 |
| 36205C-QY-9 | GOVT NATL MTG ASSOC I #386671 | | | 2 | 1 | 29,979 | 118.9190 | 34,474 | 28,990 | 30,558 | | (8) | | | 9.000 | 7.259 | MON | 217 | 2,527 | 07/24/2000 | 02/15/2025 |
| 36205E-K3-9 | GOVT NATL MTG ASSOC I #388314 | | | 2 | 1 | 414,834 | 113.5510 | 478,544 | 421,436 | 415,226 | | 685 | | | 6.500 | 7.059 | MON | 2,283 | 26,842 | 07/31/1997 | 02/15/2024 |
| 36205J-U3-7 | GOVT NATL MTG ASSOC I #392202 | | | 2 | 1 | 2,069 | 113.5510 | 2,311 | 2,035 | 2,096 | | (6) | | | 6.500 | 5.532 | MON | 11 | 132 | 01/01/2005 | 05/15/2024 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | | 2 | 1 | 8,598 | 118.9190 | 9,887 | 8,314 | 8,962 | | 105 | | | 9.000 | 6.666 | MON | 62 | 746 | 07/24/2000 | 01/15/2025 |
| 36205M-PA-0 | GOVT NATL MTG ASSOC I #394717 | | | 2 | 1 | 1,076 | 120.6820 | 1,270 | 1,052 | 1,086 | | 2 | | | 8.500 | 7.429 | MON | 7 | 89 | 06/15/2000 | 03/15/2030 |
| 36205R-T9-8 | GOVT NATL MTG ASSOC I #398476 | | | 2 | 1 | 18,786 | 113.3870 | 21,301 | 18,786 | 18,790 | | | | | 6.500 | 6.493 | MON | 102 | 1,146 | 08/17/1998 | 03/15/2026 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | | 2 | 1 | 6,167 | 119.9950 | 7,216 | 6,014 | 6,281 | | (5) | | | 8.500 | 7.072 | MON | 43 | 510 | 07/24/2000 | 08/15/2026 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | | 2 | 1 | 19,015 | 118.6840 | 21,815 | 18,381 | 19,637 | | 186 | | | 9.000 | 7.035 | MON | 138 | 1,650 | 07/24/2000 | 09/15/2024 |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | | 2 | 1 | 25,704 | 119.7470 | 27,978 | 23,364 | 25,174 | | 129 | | | 8.500 | 5.858 | MON | 166 | 1,942 | 05/31/2004 | 04/15/2025 |
| 36206A-QK-2 | GOVT NATL MTG ASSOC I #405558 | | | 2 | 1 | 10,830 | 115.3050 | 12,441 | 10,790 | 10,906 | | 11 | | | 7.500 | 7.211 | MON | 67 | 798 | 09/16/1999 | 01/15/2026 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | | 2 | 1 | 43,220 | 117.6600 | 46,429 | 39,460 | 44,647 | | (29) | | | 8.000 | 4.135 | MON | 263 | 3,115 | 05/31/2004 | 07/15/2025 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | | 2 | 1 | 1,047 | 114.6650 | 1,134 | 989 | 1,081 | | (1) | | | 7.000 | 4.299 | MON | 6 | 69 | 05/31/2004 | 11/15/2030 |
| 36206N-E3-5 | GOVT NATL MTG ASSOC I #416054 | | | 2 | 1 | 16,188 | 115.3050 | 18,596 | 16,127 | 16,222 | | 2 | | | 7.500 | 7.303 | MON | 101 | 1,188 | 09/16/1999 | 01/15/2026 |
| 36206T-KY-7 | GOVT NATL MTG ASSOC I #420711 | | | 2 | 1 | 421 | 115.3050 | 484 | 420 | 424 | | | | | 7.500 | 7.219 | MON | 3 | 31 | 09/16/1999 | 02/15/2026 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | | 2 | 1 | 30,056 | 118.0980 | 35,056 | 29,684 | 30,361 | | 5 | | | 8.000 | 7.235 | MON | 198 | 2,370 | 07/24/2000 | 01/15/2027 |
| 36206V-KT-3 | GOVT NATL MTG ASSOC I #422506 | | | 2 | 1 | 23,455 | 113.3870 | 26,596 | 23,455 | 23,460 | | | | | 6.500 | 6.494 | MON | 127 | 1,506 | 08/17/1998 | 03/15/2026 |
| 36206V-TC-1 | GOVT NATL MTG ASSOC I #422747 | | | 2 | 1 | 606 | 115.3050 | 696 | 604 | 610 | | | | | 7.500 | 7.193 | MON | 4 | 45 | 09/16/1999 | 05/15/2026 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | | 2 | 1 | 17,680 | 117.9190 | 20,572 | 17,446 | 18,124 | | 85 | | | 8.000 | 6.643 | MON | 116 | 1,392 | 07/24/2000 | 06/15/2026 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | | 2 | 1 | 5,611 | 117.9190 | 6,529 | 5,537 | 5,726 | | 24 | | | 8.000 | 6.899 | MON | 37 | 442 | 07/24/2000 | 06/15/2026 |
| 36206W-B2-0 | GOVT NATL MTG ASSOC I #423157 | | | 2 | 1 | 4,096 | 115.6030 | 4,589 | 3,970 | 4,290 | | 24 | | | 7.500 | 4.983 | MON | 25 | 297 | 08/03/2001 | 10/15/2029 |
| 36206W-NP-6 | GOVT NATL MTG ASSOC I #423498 | | | 2 | 1 | 17,205 | 113.3870 | 19,508 | 17,205 | 17,208 | | | | | 6.500 | 6.494 | MON | 93 | 1,037 | 08/17/1998 | 02/15/2026 |
| 36206W-7M-1 | GOVT NATL MTG ASSOC I #424000 | | | 2 | 1 | 1,808 | 113.9250 | 2,053 | 1,802 | 1,819 | | 1 | | | 7.500 | 7.211 | MON | 11 | 127 | 09/16/1999 | 09/15/2026 |
| 36206X-6F-5 | GOVT NATL MTG ASSOC I #424870 | | | 2 | 1 | 20,785 | 114.5070 | 24,309 | 21,230 | 20,670 | | (67) | | | 7.000 | 7.884 | MON | 124 | 1,483 | 12/03/1999 | 11/15/2027 |
| 36207A-K6-8 | GOVT NATL MTG ASSOC I #426117 | | | 2 | 1 | 1,119 | 115.3050 | 1,285 | 1,114 | 1,123 | | (1) | | | 7.500 | 7.225 | MON | 7 | 82 | 09/16/1999 | 06/15/2026 |
| 36207A-LG-5 | GOVT NATL MTG ASSOC I #426127 | | | 2 | 1 | 5,357 | 115.3050 | 6,154 | 5,337 | 5,383 | | | | | 7.500 | 7.231 | MON | 33 | 398 | 09/16/1999 | 07/15/2026 |
| 36207E-AZ-7 | GOVT NATL MTG ASSOC I #429424 | | | 2 | 1 | 16,932 | 115.3050 | 19,451 | 16,869 | 17,006 | | (8) | | | 7.500 | 7.225 | MON | 105 | 1,258 | 09/16/1999 | 04/15/2026 |
| 36207J-VR-1 | GOVT NATL MTG ASSOC I #433624 | | | 2 | 1 | 32,410 | 113.5330 | 38,455 | 33,871 | 32,309 | | 114 | | | 6.500 | 7.943 | MON | 183 | 2,125 | 06/23/1999 | 02/15/2028 |
| 36207J-YS-6 | GOVT NATL MTG ASSOC I #433721 | | | 2 | 1 | 32,693 | 107.7740 | 33,920 | 31,473 | 31,564 | | (82) | | | 7.500 | 7.186 | MON | 197 | 2,282 | 04/16/1999 | 04/15/2013 |
| 36207J-5P-4 | GOVT NATL MTG ASSOC I #433854 | | | 2 | 1 | 50,121 | 107.7740 | 52,002 | 48,251 | 48,369 | | (114) | | | 7.500 | 7.252 | MON | 302 | 3,487 | 04/16/1999 | 06/15/2013 |
| 36207J-7J-6 | GOVT NATL MTG ASSOC I #433897 | | | 2 | 1 | 16,468 | 100.5310 | 15,938 | 15,854 | 15,901 | | (46) | | | 7.500 | 7.226 | MON | 99 | 1,157 | 04/16/1999 | 07/15/2013 |
| 36207K-HU-7 | GOVT NATL MTG ASSOC I #434143 | | | 2 | 1 | 9,774 | 110.4110 | 10,797 | 9,779 | 9,773 | | | | | 6.000 | 6.023 | MON | 49 | 580 | 02/15/2002 | 01/15/2029 |
| 36207K-RX-0 | GOVT NATL MTG ASSOC I #434402 | | | 2 | 1 | 33,709 | 110.4110 | 37,238 | 33,727 | 33,705 | | 1 | | | 6.000 | 6.022 | MON | 169 | 1,971 | 02/15/2002 | 06/15/2029 |
| 36207K-TU-4 | GOVT NATL MTG ASSOC I #434463 | | | 2 | 1 | 1,633 | 115.6030 | 1,850 | 1,600 | 1,667 | | 3 | | | 7.500 | 6.239 | MON | 10 | 120 | 01/24/2001 | 07/15/2029 |
| 36207L-BK-3 | GOVT NATL MTG ASSOC I #434842 | | | 2 | 1 | 3,127 | 114.6650 | 3,505 | 3,057 | 3,172 | | 15 | | | 7.000 | 5.706 | MON | 18 | 214 | 08/15/2001 | 08/15/2030 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | | 2 | 1 | 35,222 | 119.9950 | 41,213 | 34,346 | 37,419 | | 242 | | | 8.500 | 5.661 | MON | 243 | 2,913 | 07/24/2000 | 07/15/2026 |
| 36207M-RP-3 | GOVT NATL MTG ASSOC I #436194 | | | 2 | 1 | 16,677 | 113.5330 | 18,934 | 16,677 | 16,679 | | | | | 6.500 | 6.497 | MON | 90 | 1,076 | 08/17/1998 | 02/15/2028 |
| 36207N-4P-6 | GOVT NATL MTG ASSOC I #437430 | | | 2 | 1 | 12,180 | 114.5070 | 14,246 | 12,441 | 12,126 | | (5) | | | 7.000 | 7.869 | MON | 73 | 869 | 12/03/1999 | 11/15/2027 |
| 36207N-6M-1 | GOVT NATL MTG ASSOC I #437476 | | | 2 | 1 | 679 | 113.5330 | 781 | 688 | 674 | | (2) | | | 6.500 | 7.261 | MON | 4 | 44 | 02/16/2001 | 03/15/2029 |
| 36207Q-MB-0 | GOVT NATL MTG ASSOC I #438754 | | | 2 | 1 | 70,655 | 114.5700 | 79,071 | 69,016 | 70,354 | | (115) | | | 7.000 | 6.368 | MON | 403 | 4,817 | 01/14/1999 | 10/15/2028 |
| 36207U-BG-2 | GOVT NATL MTG ASSOC I #442039 | | | 2 | 1 | 2,653 | 115.3050 | 3,048 | 2,643 | 2,666 | | 2 | | | 7.500 | 7.221 | MON | 17 | 194 | 09/16/1999 | 10/15/2026 |
| 36207V-6C-5 | GOVT NATL MTG ASSOC I #443767 | | | 2 | 1 | 208,417 | 114.5070 | 237,904 | 207,764 | 208,345 | | 42 | | | 7.000 | 6.906 | MON | 1,212 | 14,500 | 01/01/2005 | 12/15/2027 |
| 36207W-XQ-2 | GOVT NATL MTG ASSOC I #444487 | | | 2 | 1 | 25,818 | 114.5070 | 30,196 | 26,370 | 25,744 | | 134 | | | 7.000 | 7.811 | MON | 154 | 1,830 | 12/03/1999 | 10/15/2027 |
| 36207Y-J3-5 | GOVT NATL MTG ASSOC I #445882 | | | 2 | 1 | 27,657 | 113.5330 | 31,823 | 28,029 | 27,588 | | 48 | | | 6.500 | 6.988 | MON | 152 | 1,816 | 02/16/2001 | 04/15/2029 |
| 36207Y-MM-9 | GOVT NATL MTG ASSOC I #445964 | | | 2 | 1 | 13,083 | 110.4110 | 14,453 | 13,090 | 13,080 | | | | | 6.000 | 6.023 | MON | 65 | 762 | 02/15/2002 | 01/15/2029 |
| 36207Y-ZN-3 | GOVT NATL MTG ASSOC I #446349 | | | 2 | 1 | 55,167 | 115.4160 | 62,374 | 54,043 | 55,861 | | 144 | | | 7.500 | 6.403 | MON | 338 | 3,762 | 10/16/1997 | 09/15/2027 |
| 36208D-MD-4 | GOVT NATL MTG ASSOC I #447756 | | | 2 | 1 | 2,996 | 115.4160 | 3,445 | 2,985 | 3,014 | | 1 | | | 7.500 | 7.195 | MON | 19 | 217 | 09/16/1999 | 07/15/2027 |
| 36208D-NL-5 | GOVT NATL MTG ASSOC I #447795 | | | 2 | 1 | 4,898 | 100.5200 | 4,739 | 4,715 | 4,722 | | (6) | | | 7.500 | 7.317 | MON | 29 | 281 | 04/16/1999 | 05/15/2013 |
| 36208E-TY-9 | GOVT NATL MTG ASSOC I #448867 | | | 2 | 1 | 36,034 | 114.5070 | 42,143 | 36,804 | 35,966 | | 5 | | | 7.000 | 7.724 | MON | 215 | 2,551 | 12/03/1999 | 10/15/2027 |
| 36208E-ZF-3 | GOVT NATL MTG ASSOC I #449042 | | | 2 | 1 | 6,045 | 111.8270 | 6,611 | 5,912 | 6,040 | | 31 | | | 8.500 | 7.687 | MON | 42 | 502 | 06/15/2000 | 06/15/2028 |
| 36208F-J7-6 | GOVT NATL MTG ASSOC I #449486 | | | 2 | 1 | 146,849 | 114.5070 | 165,311 | 144,368 | 146,788 | | (26) | | | 7.000 | 6.515 | MON | 842 | 9,986 | 04/20/1999 | 11/15/2027 |
| 36208F-ME-7 | GOVT NATL MTG ASSOC I #449557 | | | 2 | 1 | 26,874 | 100.5200 | 26,006 | 25,872 | 25,927 | | (55) | | | 7.500 | 7.220 | MON | 162 | 1,854 | 04/16/1999 | 06/15/2013 |
| 36208G-H2-7 | GOVT NATL MTG ASSOC I #450349 | | | 2 | 1 | 59,716 | 114.5700 | 67,261 | 58,707 | 59,667 | | (167) | | | 7.000 | 6.472 | MON | 342 | 3,672 | 04/20/1999 | 06/15/2028 |
| 36208H-LA-2 | GOVT NATL MTG ASSOC I #451321 | | | 2 | 1 | 25,051 | 115.4160 | 28,189 | 24,424 | 25,288 | | 44 | | | 7.500 | 6.511 | MON | 153 | 1,819 | 01/01/2005 | 07/15/2027 |
| 36208H-LB-0 | GOVT NATL MTG ASSOC I #451322 | | | 2 | 1 | 4,280 | 115.4160 | 4,921 | 4,264 | 4,307 | | 4 | | | 7.500 | 7.180 | MON | 27 | 319 | 09/16/1999 | 07/15/2027 |
| 36208H-R5-7 | GOVT NATL MTG ASSOC I #451508 | | | 2 | 1 | 24,070 | 120.2060 | 28,296 | 23,540 | 24,247 | | 165 | | | 8.500 | 7.331 | MON | 167 | 1,997 | 06/15/2000 | 10/15/2027 |
| 36208L-AV-9 | GOVT NATL MTG ASSOC I #453720 | | | 2 | 1 | 57,054 | 114.5070 | 66,727 | 58,274 | 57,054 | | (10) | | | 7.000 | 7.564 | MON | 340 | 4,020 | 12/03/1999 | 10/15/2027 |
| 36208L-LZ-8 | GOVT NATL MTG ASSOC I #454044 | | | 2 | 1 | 2,849 | 114.5700 | 3,190 | 2,784 | 2,907 | | (5) | | | 7.000 | 5.666 | MON | 16 | 192 | 08/15/2001 | 04/15/2028 |
| 36208L-SE-8 | GOVT NATL MTG ASSOC I #454217 | | | 2 | 1 | 31,060 | 113.5330 | 35,866 | 31,591 | 31,051 | | 29 | | | 6.500 | 7.026 | MON | 171 | 2,049 | 05/14/1999 | 10/15/2028 |
| 36208M-Z2-4 | GOVT NATL MTG ASSOC I #455361 | | | 2 | 1 | 11,395 | 114.5070 | 13,674 | 11,942 | 11,252 | | (12) | | | 7.000 | 8.903 | MON | 70 | 818 | 01/28/2000 | 12/15/2027 |
| 36208N-JX-2 | GOVT NATL MTG ASSOC I #455778 | | | 2 | 1 | 1,732 | 115.4160 | 1,991 | 1,725 | 1,743 | | 2 | | | 7.500 | 7.145 | MON | 11 | 129 | 09/16/1999 | 09/15/2027 |
| 36208P-NW-4 | GOVT NATL MTG ASSOC I #456805 | | | 2 | 1 | 52,961 | 113.5330 | 62,838 | 55,348 | 53,045 | | 62 | | | 6.500 | 7.980 | MON | 300 | 3,514 | 06/23/1999 | 04/15/2028 |
| 36208P-S2-5 | GOVT NATL MTG ASSOC I #456937 | | | 2 | 1 | 7,205 | 100.5210 | 6,972 | 6,936 | 6,956 | | (21) | | | 7.500 | 7.138 | MON | 43 | 497 | 04/16/1999 | 05/15/2013 |
| 36208P-7M-4 | GOVT NATL MTG ASSOC I #457300 | | | 2 | 1 | 147,481 | 113.5330 | 176,194 | 155,192 | 145,805 | | 150 | | | 6.500 | 8.490 | MON | 841 | 10,063 | 07/12/2000 | 02/15/2028 |
| 36208Q-YL-4 | GOVT NATL MTG ASSOC I #458015 | | | 2 | 1 | 1,668 | 113.5330 | 1,919 | 1,690 | 1,659 | | 2 | | | 6.500 | 7.134 | MON | 9 | 108 | 02/16/2001 | 02/15/2029 |
| 36208Q-ZR-0 | GOVT NATL MTG ASSOC I #458052 | | | 2 | 1 | 23,597 | 110.4110 | 26,068 | 23,610 | 23,592 | | 1 | | | 6.000 | 6.029 | MON | 118 | 1,413 | 02/15/2002 | 02/15/2029 |
| 36208R-FN-9 | GOVT NATL MTG ASSOC I #458373 | | | 2 | 1 | 3,502 | 100.5260 | 3,394 | 3,376 | 3,430 | | (16) | | | 7.500 | 5.781 | MON | 21 | 245 | 04/16/1999 | 01/15/2013 |
| 36208R-U8-5 | GOVT NATL MTG ASSOC I #458807 | | | 2 | 1 | 53,125 | 113.5330 | 63,033 | 55,520 | 52,967 | | (229) | | | 6.500 | 7.883 | MON | 301 | 3,598 | 06/23/1999 | 02/15/2028 |
| 36208R-YY-4 | GOVT NATL MTG ASSOC I #458927 | | | 2 | 1 | 447 | 114.5700 | 490 | 428 | 495 | | 16 | | | 7.000 | 2.157 | MON | 3 | 29 | 07/18/2002 | 09/15/2028 |
| 36208T-CP-3 | GOVT NATL MTG ASSOC I #460078 | | | 2 | 1 | 30,725 | 100.5260 | 29,734 | 29,578 | 29,658 | | (75) | | | 7.500 | 7.200 | MON | 185 | 2,145 | 04/16/1999 | 05/15/2013 |
| 36208T-R3-6 | GOVT NATL MTG ASSOC I #460506 | | | 2 | 1 | 15,784 | 110.4110 | 17,437 | 15,793 | 15,784 | | | | | 6.000 | 6.023 | MON | 79 | 898 | 02/15/2002 | 01/15/2029 |
| 36208V-QV-0 | GOVT NATL MTG ASSOC I #462268 | | | 2 | 1 | 1,096 | 114.5070 | 1,282 | 1,120 | 1,090 | | (1) | | | 7.000 | 7.941 | MON | 7 | 78 | 12/03/1999 | 11/15/2027 |
| 36208V-TU-9 | GOVT NATL MTG ASSOC I #462363 | | | 2 | 1 | 21,921 | 114.5070 | 24,518 | 21,412 | 21,999 | | 18 | | | 7.000 | 6.209 | MON | 125 | 1,472 | 01/14/1999 | 11/15/2027 |
| 36208V-UH-6 | GOVT NATL MTG ASSOC I #462384 | | | 2 | 1 | 2,265 | 114.5070 | 2,650 | 2,314 | 2,254 | | 2 | | | 7.000 | 7.866 | MON | 14 | 160 | 12/03/1999 | 11/15/2027 |
| 36208V-XZ-3 | GOVT NATL MTG ASSOC I #462496 | | | 2 | 1 | 622 | 114.5700 | 697 | 608 | 640 | | 1 | | | 7.000 | 5.231 | MON | 4 | 42 | 08/15/2001 | 01/15/2028 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36208X-GV-7 | GOVT NATL MTG ASSOC I #463812 | | | 2 | 1 | 35,417 | 113.5330 | 40,210 | 35,417 | 35,428 | | (1) | | | 6.500 | 6.488 | MON | 192 | 2,187 | 08/17/1998 | 04/15/2028 |
| 36208X-TY-7 | GOVT NATL MTG ASSOC I #464167 | | | 2 | 1 | 11,038 | 113.5330 | 12,357 | 10,884 | 11,089 | | 27 | | | 6.500 | 5.943 | MON | 59 | 685 | 01/01/2005 | 09/15/2028 |
| 36208Y-C6-4 | GOVT NATL MTG ASSOC I #464593 | | | 2 | 1 | 80,309 | 110.4110 | 88,718 | 80,353 | 80,301 | | | | | 6.000 | 6.022 | MON | 402 | 4,808 | 02/15/2002 | 02/15/2029 |
| 36208Y-SE-0 | GOVT NATL MTG ASSOC I #465017 | | | 2 | 1 | 4,378 | 113.4650 | 5,034 | 4,437 | 4,337 | | (7) | | | 6.500 | 7.282 | MON | 24 | 287 | 02/16/2001 | 03/15/2029 |
| 36208Y-2G-3 | GOVT NATL MTG ASSOC I #465275 | | | 2 | 1 | 18,778 | 113.5330 | 21,606 | 19,031 | 18,619 | | 124 | | | 6.500 | 7.177 | MON | 103 | 1,207 | 02/16/2001 | 04/15/2029 |
| 36208Y-6L-8 | GOVT NATL MTG ASSOC I #465375 | | | 2 | 1 | 5,910 | 110.4110 | 6,529 | 5,913 | 5,909 | | | | | 6.000 | 6.025 | MON | 30 | 326 | 02/15/2002 | 01/15/2029 |
| 36209A-EE-6 | GOVT NATL MTG ASSOC I #465533 | | | 2 | 1 | 19,050 | 113.5330 | 21,320 | 18,779 | 19,104 | | (4) | | | 6.500 | 5.968 | MON | 102 | 1,205 | 01/01/2005 | 06/15/2028 |
| 36209B-C9-7 | GOVT NATL MTG ASSOC I #466396 | | | 2 | 1 | 43,866 | 113.5330 | 50,653 | 44,615 | 43,922 | | 33 | | | 6.500 | 6.997 | MON | 242 | 2,878 | 05/14/1999 | 10/15/2028 |
| 36209C-RS-7 | GOVT NATL MTG ASSOC I #467697 | | | 2 | 1 | 2,579 | 114.5700 | 2,887 | 2,520 | 2,643 | | (7) | | | 7.000 | 5.546 | MON | 15 | 174 | 08/15/2001 | 03/15/2028 |
| 36209C-5K-8 | GOVT NATL MTG ASSOC I #468050 | | | 2 | 1 | 91,417 | 113.5330 | 109,216 | 96,197 | 89,891 | | 50 | | | 6.500 | 8.688 | MON | 521 | 5,994 | 07/12/2000 | 07/15/2028 |
| 36209C-6T-8 | GOVT NATL MTG ASSOC I #468082 | | | 2 | 1 | 31,751 | 113.5330 | 36,664 | 32,293 | 31,786 | | 35 | | | 6.500 | 6.988 | MON | 175 | 2,069 | 05/14/1999 | 07/15/2028 |
| 36209D-B8-6 | GOVT NATL MTG ASSOC I #468163 | | | 2 | 1 | 53,005 | 114.5700 | 59,941 | 52,318 | 52,976 | | 20 | | | 7.000 | 6.596 | MON | 305 | 3,342 | 07/09/1998 | 08/15/2028 |
| 36209E-WG-3 | GOVT NATL MTG ASSOC I #469647 | | | 2 | 1 | 24,488 | 113.5330 | 28,277 | 24,907 | 24,472 | | 12 | | | 6.500 | 7.004 | MON | 135 | 1,542 | 05/14/1999 | 10/15/2028 |
| 36209E-6U-1 | GOVT NATL MTG ASSOC I #469883 | | | 2 | 1 | 2,433 | 113.5330 | 2,799 | 2,466 | 2,422 | | (4) | | | 6.500 | 7.170 | MON | 13 | 160 | 02/16/2001 | 01/15/2029 |
| 36209F-A2-5 | GOVT NATL MTG ASSOC I #469925 | | | 2 | 1 | 20,691 | 115.6030 | 23,436 | 20,273 | 21,099 | | 103 | | | 7.500 | 6.213 | MON | 127 | 1,518 | 01/24/2001 | 01/15/2029 |
| 36209F-CV-9 | GOVT NATL MTG ASSOC I #469984 | | | 2 | 1 | 13,881 | 110.4110 | 15,820 | 14,329 | 14,054 | | 26 | | | 6.000 | 6.596 | MON | 72 | 843 | 05/17/2001 | 02/15/2029 |
| 36209F-DS-5 | GOVT NATL MTG ASSOC I #470013 | | | 2 | 1 | 15,305 | 114.6220 | 17,145 | 14,958 | 15,753 | | 54 | | | 7.000 | 5.404 | MON | 87 | 992 | 08/15/2001 | 02/15/2029 |
| 36209F-E8-8 | GOVT NATL MTG ASSOC I #470059 | | | 2 | 1 | 659 | 114.6220 | 743 | 648 | 670 | | 3 | | | 7.000 | 6.058 | MON | 4 | 45 | 08/03/2001 | 02/15/2029 |
| 36209F-LS-6 | GOVT NATL MTG ASSOC I #470237 | | | 2 | 1 | 1,816 | 113.5330 | 2,090 | 1,841 | 1,807 | | (2) | | | 6.500 | 7.157 | MON | 10 | 119 | 02/16/2001 | 04/15/2029 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | | 2 | 1 | 1,437 | 114.6220 | 1,556 | 1,357 | 1,517 | | 9 | | | 7.000 | 3.259 | MON | 8 | 95 | 05/31/2004 | 04/15/2029 |
| 36209F-N4-7 | GOVT NATL MTG ASSOC I #470311 | | | 2 | 1 | 20,151 | 113.5330 | 23,186 | 20,423 | 19,988 | | (46) | | | 6.500 | 7.162 | MON | 111 | 1,324 | 02/16/2001 | 05/15/2029 |
| 36209F-VJ-5 | GOVT NATL MTG ASSOC I #470517 | | | 2 | 1 | 12,166 | 115.6030 | 13,780 | 11,920 | 12,371 | | 16 | | | 7.500 | 6.240 | MON | 75 | 871 | 01/24/2001 | 06/15/2029 |
| 36209F-ZX-0 | GOVT NATL MTG ASSOC I #470658 | | | 2 | 1 | 1,478 | 114.6220 | 1,656 | 1,445 | 1,527 | | 15 | | | 7.000 | 5.159 | MON | 8 | 101 | 08/15/2001 | 07/15/2029 |
| 36209J-MC-2 | GOVT NATL MTG ASSOC I #472955 | | | 2 | 1 | 18,501 | 114.6220 | 20,725 | 18,081 | 18,988 | | 86 | | | 7.000 | 5.564 | MON | 105 | 1,262 | 08/15/2001 | 11/15/2029 |
| 36209K-Y5-1 | GOVT NATL MTG ASSOC I #474232 | | | 2 | 1 | 5,469 | 100.5280 | 5,301 | 5,273 | 5,283 | | (8) | | | 7.500 | 7.297 | MON | 33 | 317 | 04/16/1999 | 04/15/2013 |
| 36209L-3H-7 | GOVT NATL MTG ASSOC I #475200 | | | 2 | 1 | 56,763 | 114.5700 | 63,511 | 55,434 | 56,772 | | 75 | | | 7.000 | 6.306 | MON | 323 | 3,872 | 01/29/1999 | 07/15/2028 |
| 36209M-EK-6 | GOVT NATL MTG ASSOC I #475438 | | | 2 | 1 | 2,777 | 100.5300 | 2,692 | 2,678 | 2,688 | | (8) | | | 7.500 | 7.141 | MON | 17 | 195 | 04/16/1999 | 06/15/2013 |
| 36209M-JF-2 | GOVT NATL MTG ASSOC I #475562 | | | 2 | 1 | 53,686 | 113.5330 | 63,698 | 56,106 | 53,789 | | 68 | | | 6.500 | 7.883 | MON | 304 | 3,553 | 06/23/1999 | 09/15/2028 |
| 36209M-K3-7 | GOVT NATL MTG ASSOC I #475614 | | | 2 | 1 | 11,219 | 113.5330 | 12,955 | 11,411 | 11,190 | | (22) | | | 6.500 | 7.036 | MON | 62 | 740 | 05/14/1999 | 10/15/2028 |
| 36209M-3X-0 | GOVT NATL MTG ASSOC I #476114 | | | 2 | 1 | 33,167 | 113.5330 | 38,299 | 33,734 | 33,123 | | (62) | | | 6.500 | 7.044 | MON | 183 | 2,161 | 05/14/1999 | 07/15/2028 |
| 36209M-4L-5 | GOVT NATL MTG ASSOC I #476127 | | | 2 | 1 | 109,870 | 114.5700 | 122,958 | 107,321 | 109,482 | | 74 | | | 7.000 | 6.384 | MON | 626 | 7,488 | 01/14/1999 | 12/15/2028 |
| 36209N-DX-7 | GOVT NATL MTG ASSOC I #476318 | | | 2 | 1 | 18,026 | 114.5700 | 20,168 | 17,604 | 18,030 | | (18) | | | 7.000 | 6.203 | MON | 103 | 1,162 | 01/29/1999 | 05/15/2028 |
| 36209N-3W-0 | GOVT NATL MTG ASSOC I #477013 | | | 2 | 1 | 34,651 | 115.6030 | 38,820 | 33,580 | 35,737 | | 454 | | | 7.500 | 5.396 | MON | 210 | 2,513 | 08/03/2001 | 10/15/2029 |
| 36209P-MJ-3 | GOVT NATL MTG ASSOC I #477461 | | | 2 | 1 | 18,855 | 113.5330 | 21,051 | 18,541 | 18,924 | | (2) | | | 6.500 | 5.839 | MON | 100 | 1,202 | 01/01/2005 | 09/15/2028 |
| 36209R-XR-9 | GOVT NATL MTG ASSOC I #479588 | | | 2 | 1 | 1,405 | 120.6820 | 1,626 | 1,347 | 1,539 | | 41 | | | 8.500 | 4.228 | MON | 10 | 114 | 04/27/2001 | 09/15/2030 |
| 36209W-HW-5 | GOVT NATL MTG ASSOC I #483645 | | | 2 | 1 | 26,263 | 113.5330 | 30,327 | 26,712 | 26,314 | | 44 | | | 6.500 | 7.029 | MON | 145 | 1,707 | 05/14/1999 | 10/15/2028 |
| 36209W-H7-0 | GOVT NATL MTG ASSOC I #483654 | | | 2 | 1 | 25,389 | 113.5330 | 29,318 | 25,823 | 25,418 | | (11) | | | 6.500 | 7.018 | MON | 140 | 1,670 | 05/14/1999 | 10/15/2028 |
| 36209X-2C-3 | GOVT NATL MTG ASSOC I #485071 | | | 2 | 1 | 20,211 | 113.5330 | 23,338 | 20,556 | 20,192 | | (75) | | | 6.500 | 7.077 | MON | 111 | 1,333 | 05/14/1999 | 11/15/2028 |
| 36210A-L5-4 | GOVT NATL MTG ASSOC I #486448 | | | 2 | 1 | 70,599 | 114.5700 | 79,519 | 69,406 | 70,736 | | 78 | | | 7.000 | 6.442 | MON | 405 | 4,816 | 04/20/1999 | 08/15/2028 |
| 36210A-RV-1 | GOVT NATL MTG ASSOC I #486600 | | | 2 | 1 | 7,991 | 115.5160 | 9,044 | 7,830 | 8,152 | | 34 | | | 7.500 | 6.167 | MON | 49 | 586 | 01/24/2001 | 10/15/2028 |
| 36210A-SJ-7 | GOVT NATL MTG ASSOC I #486621 | | | 2 | 1 | 18,474 | 113.5330 | 21,332 | 18,789 | 18,495 | | 32 | | | 6.500 | 7.057 | MON | 102 | 1,209 | 05/14/1999 | 10/15/2028 |
| 36210A-XN-2 | GOVT NATL MTG ASSOC I #486785 | | | 2 | 1 | 20,615 | 114.5700 | 23,071 | 20,137 | 20,628 | | 91 | | | 7.000 | 6.137 | MON | 117 | 1,362 | 01/14/1999 | 12/15/2028 |
| 36210B-BW-4 | GOVT NATL MTG ASSOC I #487053 | | | 2 | 1 | 7,457 | 114.6220 | 8,178 | 7,135 | 7,858 | | 1 | | | 7.000 | 4.261 | MON | 42 | 493 | 07/18/2002 | 03/15/2029 |
| 36210B-QZ-1 | GOVT NATL MTG ASSOC I #487472 | | | 2 | 1 | 2,912 | 110.4110 | 3,453 | 3,128 | 2,946 | | (15) | | | 6.000 | 7.572 | MON | 16 | 180 | 11/17/1999 | 04/15/2029 |
| 36210B-TT-2 | GOVT NATL MTG ASSOC I #487562 | | | 2 | 1 | 1,586 | 114.6220 | 1,788 | 1,560 | 1,586 | | (6) | | | 7.000 | 6.458 | MON | 9 | 105 | 08/03/2001 | 07/15/2029 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | | 2 | 1 | 3,236 | 114.6220 | 3,504 | 3,057 | 3,387 | | (15) | | | 7.000 | 3.437 | MON | 18 | 213 | 05/31/2004 | 07/15/2029 |
| 36210E-SB-6 | GOVT NATL MTG ASSOC I #490214 | | | 2 | 1 | 9,923 | 113.5720 | 11,422 | 10,057 | 9,846 | | (22) | | | 6.500 | 7.149 | MON | 54 | 652 | 02/16/2001 | 07/15/2029 |
| 36210F-EQ-5 | GOVT NATL MTG ASSOC I #490743 | | | 2 | 1 | 46,193 | 114.5700 | 51,782 | 45,197 | 46,228 | | 169 | | | 7.000 | 6.251 | MON | 264 | 3,158 | 12/21/1998 | 12/15/2028 |
| 36210F-FH-4 | GOVT NATL MTG ASSOC I #490768 | | | 2 | 1 | 18,088 | 113.5330 | 20,886 | 18,397 | 18,110 | | 22 | | | 6.500 | 7.010 | MON | 100 | 1,191 | 05/14/1999 | 10/15/2028 |
| 36210F-RG-3 | GOVT NATL MTG ASSOC I #491087 | | | 2 | 1 | 23,250 | 110.4110 | 26,490 | 23,992 | 23,514 | | 30 | | | 6.000 | 6.613 | MON | 120 | 1,393 | 05/17/2001 | 01/15/2029 |
| 36210F-ZG-4 | GOVT NATL MTG ASSOC I #491343 | | | 2 | 1 | 5,728 | 114.6220 | 6,417 | 5,598 | 5,862 | | 14 | | | 7.000 | 5.576 | MON | 33 | 368 | 08/15/2001 | 03/15/2029 |
| 36210F-6Q-4 | GOVT NATL MTG ASSOC I #491479 | | | 2 | 1 | 24,930 | 113.5330 | 28,684 | 25,265 | 24,781 | | 39 | | | 6.500 | 7.107 | MON | 137 | 1,600 | 02/16/2001 | 06/15/2029 |
| 36210J-J8-2 | GOVT NATL MTG ASSOC I #493587 | | | 2 | 1 | 11,017 | 113.5330 | 12,722 | 11,205 | 11,042 | | 28 | | | 6.500 | 7.037 | MON | 61 | 656 | 05/14/1999 | 10/15/2028 |
| 36210J-WB-0 | GOVT NATL MTG ASSOC I #493942 | | | 2 | 1 | 65,667 | 110.4110 | 74,843 | 67,786 | 65,932 | | (69) | | | 6.000 | 6.861 | MON | 339 | 3,952 | 05/17/2001 | 05/15/2029 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | | 2 | 1 | 542 | 114.6220 | 587 | 512 | 566 | | 2 | | | 7.000 | 3.764 | MON | 3 | 36 | 05/31/2004 | 06/15/2029 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 | | | 2 | 1 | 2,449 | 115.6030 | 2,452 | 2,121 | 2,445 | | (4) | | | 7.500 | 2.947 | MON | 13 | 13 | 11/18/2010 | 07/15/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36210K-AC-9 | GOVT NATL MTG ASSOC I #494203 | | | 2 | 1 | 107,297 | 113.5330 | 123,457 | 108,741 | 107,532 | | (218) | | | 6.500 | 6.898 | MON | 589 | 7,050 | 02/16/2001 | 03/15/2029 |
| 36210K-KQ-7 | GOVT NATL MTG ASSOC I #494503 | | | 2 | 1 | 29,541 | 113.5330 | 33,990 | 29,938 | 29,420 | | 11 | | | 6.500 | 7.119 | MON | 162 | 1,934 | 02/16/2001 | 04/15/2029 |
| 36210K-WR-2 | GOVT NATL MTG ASSOC I #494856 | | | 2 | 1 | 24,655 | 113.5330 | 28,368 | 24,986 | 24,561 | | 2 | | | 6.500 | 7.041 | MON | 135 | 1,589 | 02/16/2001 | 07/15/2029 |
| 36210L-MR-1 | GOVT NATL MTG ASSOC I #495468 | | | 2 | 1 | 2,986 | 114.6650 | 3,230 | 2,817 | 3,089 | | 37 | | | 7.000 | 3.819 | MON | 16 | 197 | 06/05/2002 | 01/15/2030 |
| 36210L-TZ-6 | GOVT NATL MTG ASSOC I #495668 | | | 2 | 1 | 3,673 | 115.6030 | 4,115 | 3,559 | 3,736 | | 14 | | | 7.500 | 6.012 | MON | 22 | 258 | 08/03/2001 | 08/15/2029 |
| 36210M-6E-6 | GOVT NATL MTG ASSOC I #496869 | | | 2 | 1 | 10,480 | 113.5330 | 12,058 | 10,621 | 10,393 | | 7 | | | 6.500 | 7.212 | MON | 58 | 689 | 02/16/2001 | 04/15/2029 |
| 36210N-NR-6 | GOVT NATL MTG ASSOC I #497300 | | | 2 | 1 | 22,715 | 114.5700 | 25,421 | 22,188 | 22,697 | | 54 | | | 7.000 | 6.237 | MON | 129 | 1,550 | 01/14/1999 | 12/15/2028 |
| 36210P-N3-4 | GOVT NATL MTG ASSOC I #498210 | | | 2 | 1 | 22,234 | 110.4110 | 25,340 | 22,951 | 22,266 | | 57 | | | 6.000 | 7.007 | MON | 115 | 1,291 | 05/17/2001 | 05/15/2031 |
| 36210R-M2-3 | GOVT NATL MTG ASSOC I #499977 | | | 2 | 1 | 430 | 113.5330 | 494 | 436 | 428 | | | | | 6.500 | 7.169 | MON | 2 | 28 | 02/16/2001 | 09/15/2029 |
| 36210S-C5-5 | GOVT NATL MTG ASSOC I #500592 | | | 2 | 1 | 245,003 | 113.5330 | 288,016 | 253,684 | 247,433 | | (214) | | | 6.500 | 7.165 | MON | 1,374 | 16,451 | 07/12/1999 | 02/15/2029 |
| 36210T-EV-4 | GOVT NATL MTG ASSOC I #501548 | | | 2 | 1 | 27,625 | 113.5330 | 31,785 | 27,996 | 27,423 | | (5) | | | 6.500 | 7.178 | MON | 152 | 1,816 | 02/16/2001 | 03/15/2029 |
| 36210T-SE-7 | GOVT NATL MTG ASSOC I #501917 | | | 2 | 1 | 605 | 114.6220 | 677 | 591 | 621 | | 10 | | | 7.000 | 5.657 | MON | 3 | 38 | 08/15/2001 | 05/15/2029 |
| 36210U-N5-8 | GOVT NATL MTG ASSOC I #502712 | | | 2 | 1 | 3,666 | 113.5330 | 4,218 | 3,716 | 3,656 | | (3) | | | 6.500 | 7.121 | MON | 20 | 224 | 02/16/2001 | 06/15/2029 |
| 36210U-W4-1 | GOVT NATL MTG ASSOC I #502967 | | | 2 | 1 | 62,749 | 114.6220 | 71,356 | 62,253 | 62,687 | | 49 | | | 7.000 | 6.756 | MON | 363 | 4,349 | 03/04/1999 | 03/15/2029 |
| 36210V-EH-0 | GOVT NATL MTG ASSOC I #503336 | | | 2 | 1 | 7,788 | 114.6650 | 8,414 | 7,338 | 7,843 | | (12) | | | 7.000 | 4.930 | MON | 43 | 513 | 06/05/2002 | 01/15/2030 |
| 36210V-GA-3 | GOVT NATL MTG ASSOC I #503393 | | | 2 | 1 | 88,810 | 113.5330 | 104,402 | 91,957 | 88,799 | | 159 | | | 6.500 | 7.590 | MON | 498 | 5,840 | 07/12/1999 | 03/15/2029 |
| 36210V-MQ-1 | GOVT NATL MTG ASSOC I #503567 | | | 2 | 1 | 705 | 113.5330 | 812 | 715 | 700 | | (2) | | | 6.500 | 7.167 | MON | 4 | 46 | 02/16/2001 | 03/15/2029 |
| 36210V-WJ-6 | GOVT NATL MTG ASSOC I #503849 | | | 2 | 1 | 12,628 | 113.5330 | 14,530 | 12,798 | 12,518 | | 11 | | | 6.500 | 7.152 | MON | 69 | 830 | 02/16/2001 | 04/15/2029 |
| 36210W-FX-2 | GOVT NATL MTG ASSOC I #504282 | | | 2 | 1 | 8,663 | 113.5330 | 9,967 | 8,779 | 8,596 | | (25) | | | 6.500 | 7.119 | MON | 48 | 568 | 02/16/2001 | 04/15/2029 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | | 2 | 1 | 849 | 114.6220 | 919 | 802 | 869 | | 3 | | | 7.000 | 4.235 | MON | 5 | 56 | 05/31/2004 | 06/15/2029 |
| 36210W-NT-2 | GOVT NATL MTG ASSOC I #504502 | | | 2 | 1 | 2,002 | 114.6220 | 2,258 | 1,970 | 2,037 | | 1 | | | 7.000 | 5.813 | MON | 11 | 137 | 08/03/2001 | 08/15/2029 |
| 36210X-VB-0 | GOVT NATL MTG ASSOC I #505610 | | | 2 | 1 | 7,090 | 114.6220 | 7,942 | 6,929 | 7,283 | | 65 | | | 7.000 | 5.644 | MON | 40 | 474 | 08/15/2001 | 04/15/2029 |
| 36210X-2N-6 | GOVT NATL MTG ASSOC I #505781 | | | 2 | 1 | 29,885 | 115.6030 | 33,849 | 29,281 | 30,228 | | 209 | | | 7.500 | 6.307 | MON | 183 | 2,192 | 01/24/2001 | 08/15/2029 |
| 36210X-5M-5 | GOVT NATL MTG ASSOC I #505852 | | | 2 | 1 | 15,308 | 115.6030 | 17,338 | 14,998 | 15,620 | | 25 | | | 7.500 | 6.173 | MON | 94 | 1,120 | 01/24/2001 | 09/15/2029 |
| 36210Y-UV-5 | GOVT NATL MTG ASSOC I #506496 | | | 2 | 1 | 6,104 | 113.5330 | 7,024 | 6,186 | 6,075 | | (2) | | | 6.500 | 7.158 | MON | 34 | 370 | 02/16/2001 | 04/15/2029 |
| 36210Y-YH-2 | GOVT NATL MTG ASSOC I #506612 | | | 2 | 1 | 186,258 | 113.5330 | 218,957 | 192,857 | 186,113 | | 31 | | | 6.500 | 7.642 | MON | 1,045 | 12,474 | 07/12/1999 | 03/15/2029 |
| 36210Y-YP-4 | GOVT NATL MTG ASSOC I #506618 | | | 2 | 1 | 1,011 | 114.6220 | 1,140 | 995 | 1,028 | | 3 | | | 7.000 | 6.020 | MON | 6 | 69 | 08/03/2001 | 03/15/2029 |
| 36210Y-2E-4 | GOVT NATL MTG ASSOC I #506673 | | | 2 | 1 | 2,150 | 115.6030 | 2,408 | 2,083 | 2,223 | | 10 | | | 7.500 | 5.673 | MON | 13 | 156 | 08/03/2001 | 04/15/2029 |
| 36211A-N8-5 | GOVT NATL MTG ASSOC I #507215 | | | 2 | 1 | 206,752 | 113.5330 | 235,137 | 207,108 | 206,640 | | 43 | | | 6.500 | 6.573 | MON | 1,122 | 13,423 | 01/09/2001 | 04/15/2029 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | | 2 | 1 | 4,869 | 110.4110 | 5,549 | 5,026 | 4,931 | | 20 | | | 6.000 | 6.757 | MON | 25 | 274 | 05/17/2001 | 06/15/2029 |
| 36211B-YB-4 | GOVT NATL MTG ASSOC I #508406 | | | 2 | 1 | 5,071 | 114.6650 | 5,586 | 4,871 | 4,993 | | 21 | | | 7.000 | 6.125 | MON | 28 | 340 | 06/05/2002 | 12/15/2030 |
| 36211B-ZM-9 | GOVT NATL MTG ASSOC I #508448 | | | 2 | 1 | 30,554 | 113.5330 | 35,156 | 30,965 | 30,415 | | 20 | | | 6.500 | 7.044 | MON | 168 | 2,009 | 02/16/2001 | 02/15/2031 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | | 2 | 1 | 11,294 | 114.6220 | 12,227 | 10,667 | 12,010 | | 35 | | | 7.000 | 3.041 | MON | 62 | 744 | 05/31/2004 | 07/15/2029 |
| 36211D-UK-4 | GOVT NATL MTG ASSOC I #510086 | | | 2 | 1 | 993 | 113.5330 | 1,143 | 1,007 | 986 | | | | | 6.500 | 7.142 | MON | 5 | 63 | 02/16/2001 | 07/15/2029 |
| 36211E-EP-9 | GOVT NATL MTG ASSOC I #510542 | | | 2 | 1 | 6,831 | 115.6030 | 7,737 | 6,693 | 6,946 | | 41 | | | 7.500 | 6.269 | MON | 42 | 459 | 01/24/2001 | 10/15/2029 |
| 36211E-E7-9 | GOVT NATL MTG ASSOC I #510558 | | | 2 | 1 | 6,637 | 115.6030 | 7,517 | 6,502 | 6,775 | | 6 | | | 7.500 | 5.854 | MON | 41 | 483 | 01/24/2001 | 10/15/2029 |
| 36211E-LK-2 | GOVT NATL MTG ASSOC I #510730 | | | 2 | 1 | 12,019 | 113.5330 | 13,829 | 12,180 | 11,917 | | (23) | | | 6.500 | 7.123 | MON | 66 | 790 | 02/16/2001 | 11/15/2029 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | | 2 | 1 | 1,357 | 114.6220 | 1,469 | 1,282 | 1,362 | | (9) | | | 7.000 | 4.946 | MON | 7 | 86 | 05/31/2004 | 06/15/2029 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | | 2 | 1 | 4,316 | 114.6650 | 4,676 | 4,078 | 4,410 | | 19 | | | 7.000 | 4.571 | MON | 24 | 274 | 05/31/2004 | 10/15/2030 |
| 36211G-C5-0 | GOVT NATL MTG ASSOC I #512292 | | | 2 | 1 | 9,406 | 114.6650 | 10,340 | 9,018 | 9,561 | | 72 | | | 7.000 | 5.265 | MON | 53 | 630 | 06/05/2002 | 01/15/2030 |
| 36211G-UU-5 | GOVT NATL MTG ASSOC I #512795 | | | 2 | 1 | 1,396 | 114.6220 | 1,564 | 1,365 | 1,415 | | 7 | | | 7.000 | 5.697 | MON | 8 | 95 | 08/15/2001 | 06/15/2029 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | | 2 | 1 | 2,747 | 114.6220 | 2,974 | 2,594 | 2,706 | | 7 | | | 7.000 | 5.474 | MON | 15 | 181 | 05/31/2004 | 07/15/2029 |
| 36211H-G6-2 | GOVT NATL MTG ASSOC I #513321 | | | 2 | 1 | 6,738 | 114.6220 | 7,548 | 6,585 | 6,884 | | 8 | | | 7.000 | 5.565 | MON | 38 | 460 | 08/15/2001 | 08/15/2029 |
| 36211H-U4-1 | GOVT NATL MTG ASSOC I #513703 | | | 2 | 1 | 504 | 114.6220 | 565 | 493 | 514 | | 1 | | | 7.000 | 5.605 | MON | 3 | 34 | 08/15/2001 | 06/15/2029 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | | 2 | 1 | 715 | 114.6220 | 774 | 676 | 747 | | (1) | | | 7.000 | 3.942 | MON | 4 | 47 | 05/31/2004 | 07/15/2029 |
| 36211H-VR-9 | GOVT NATL MTG ASSOC I #513724 | | | 2 | 1 | 1,479 | 115.6030 | 1,657 | 1,433 | 1,553 | | (6) | | | 7.500 | 5.588 | MON | 9 | 107 | 08/03/2001 | 07/15/2029 |
| 36211H-XQ-9 | GOVT NATL MTG ASSOC I #513787 | | | 2 | 1 | 2,951 | 115.6030 | 3,306 | 2,860 | 3,098 | | 9 | | | 7.500 | 4.683 | MON | 18 | 214 | 08/03/2001 | 07/15/2029 |
| 36211J-PM-3 | GOVT NATL MTG ASSOC I #514428 | | | 2 | 1 | 9,222 | 115.6030 | 10,331 | 8,937 | 9,587 | | 96 | | | 7.500 | 5.170 | MON | 56 | 656 | 08/03/2001 | 08/15/2029 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | | 2 | 1 | 838 | 114.6220 | 908 | 792 | 913 | | (1) | | | 7.000 | 2.648 | MON | 5 | 55 | 05/31/2004 | 12/15/2029 |
| 36211N-5L-8 | GOVT NATL MTG ASSOC I #518451 | | | 2 | 1 | 645 | 114.6220 | 728 | 635 | 657 | | 4 | | | 7.000 | 5.826 | MON | 4 | 44 | 08/03/2001 | 09/15/2029 |
| 36211P-BN-2 | GOVT NATL MTG ASSOC I #518545 | | | 2 | 1 | 12,939 | 115.6030 | 14,656 | 12,678 | 13,320 | | 89 | | | 7.500 | 5.781 | MON | 79 | 949 | 01/24/2001 | 10/15/2029 |
| 36211Q-YE-5 | GOVT NATL MTG ASSOC I #520109 | | | 2 | 1 | 1,153 | 115.6880 | 1,293 | 1,118 | 1,198 | | 16 | | | 7.500 | 5.264 | MON | 7 | 80 | 08/03/2001 | 04/15/2030 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | | 2 | 1 | 10,886 | 115.6880 | 11,726 | 10,136 | 11,301 | | 243 | | | 7.500 | 3.690 | MON | 63 | 758 | 05/31/2004 | 01/15/2030 |
| 36211R-H4-4 | GOVT NATL MTG ASSOC I #520551 | | | 2 | 1 | 390 | 100.5450 | 393 | 391 | 385 | | 2 | | | 7.500 | 8.373 | MON | 2 | 26 | 04/05/2000 | 02/15/2030 |
| 36211R-Q7-7 | GOVT NATL MTG ASSOC I #520778 | | | 2 | 1 | 4,273 | 115.6880 | 4,790 | 4,141 | 4,531 | | 80 | | | 7.500 | 4.469 | MON | 26 | 310 | 08/03/2001 | 07/15/2030 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | | 2 | 1 | 10,095 | 114.6220 | 10,930 | 9,536 | 10,016 | | 38 | | | 7.000 | 5.475 | MON | 56 | 651 | 05/31/2004 | 12/15/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | | 2 | 1 | 1,319 | 114.6650 | 1,429 | 1,246 | 1,321 | | 8 | | | 7.000 | 4.813 | MON | 7 | 87 | 05/31/2004 | 01/15/2030 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | | 2 | 1 | 17,482 | 115.6880 | 18,829 | 16,276 | 17,600 | | 351 | | | 7.500 | 4.893 | MON | 102 | 1,164 | 01/01/2005 | 10/15/2030 |
| 36211U-XU-1 | GOVT NATL MTG ASSOC I #523691 | | | 2 | 1 | 8,057 | 115.6030 | 9,126 | 7,894 | 8,170 | | 39 | | | 7.500 | 6.201 | MON | 49 | 590 | 01/24/2001 | 12/15/2029 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | | 2 | 1 | 54,419 | 114.6650 | 58,960 | 51,420 | 54,769 | | 163 | | | 7.000 | 4.927 | MON | 300 | 3,593 | 05/31/2004 | 03/15/2030 |
| 36211W-V2-1 | GOVT NATL MTG ASSOC I #525433 | | | 2 | 1 | 61,198 | 120.6820 | 72,230 | 59,851 | 61,216 | | 235 | | | 8.500 | 7.684 | MON | 424 | 5,049 | 06/15/2000 | 02/15/2030 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | | 2 | 1 | 2,335 | 114.6650 | 2,530 | 2,206 | 2,478 | | 44 | | | 7.000 | 3.803 | MON | 13 | 154 | 05/31/2004 | 02/15/2030 |
| 36212B-HG-1 | GOVT NATL MTG ASSOC I #528631 | | | 2 | 1 | 1,462 | 114.6650 | 1,638 | 1,429 | 1,491 | | 12 | | | 7.000 | 5.483 | MON | 8 | 99 | 08/15/2001 | 02/15/2030 |
| 36212B-KW-2 | GOVT NATL MTG ASSOC I #528709 | | | 2 | 1 | 2,094 | 114.6650 | 2,347 | 2,047 | 2,093 | | 4 | | | 7.000 | 6.270 | MON | 12 | 131 | 08/15/2001 | 04/15/2030 |
| 36212D-KK-4 | GOVT NATL MTG ASSOC I #530498 | | | 2 | 1 | 2,261 | 114.6650 | 2,449 | 2,136 | 2,253 | | 18 | | | 7.000 | 5.060 | MON | 12 | 150 | 05/31/2004 | 09/15/2030 |
| 36212D-L9-8 | GOVT NATL MTG ASSOC I #530552 | | | 2 | 1 | 2,403 | 114.7200 | 2,647 | 2,307 | 2,420 | | 23 | | | 7.000 | 5.209 | MON | 13 | 161 | 06/05/2002 | 01/15/2031 |
| 36212E-H5-9 | GOVT NATL MTG ASSOC I #531352 | | | 2 | 1 | 19,935 | 115.6880 | 22,350 | 19,319 | 20,837 | | 354 | | | 7.500 | 4.843 | MON | 121 | 1,446 | 08/03/2001 | 09/15/2030 |
| 36212J-5T-9 | GOVT NATL MTG ASSOC I #535558 | | | 2 | 1 | 9,436 | 114.6650 | 10,224 | 8,916 | 9,820 | | 136 | | | 7.000 | 3.736 | MON | 52 | 578 | 05/31/2004 | 12/15/2030 |
| 36212L-AJ-0 | GOVT NATL MTG ASSOC I #536509 | | | 2 | 1 | 1,847 | 114.7200 | 2,084 | 1,817 | 1,873 | | 7 | | | 7.000 | 5.916 | MON | 11 | 127 | 08/03/2001 | 02/15/2031 |
| 36212L-7F-2 | GOVT NATL MTG ASSOC I #537394 | | | 2 | 1 | 202 | 115.9090 | 226 | 195 | 215 | | 3 | | | 7.500 | 4.373 | MON | 1 | 15 | 08/03/2001 | 01/15/2031 |
| 36212Q-HT-0 | GOVT NATL MTG ASSOC I #540342 | | | 2 | 1 | 702 | 115.9090 | 788 | 680 | 721 | | 5 | | | 7.500 | 5.571 | MON | 4 | 51 | 08/03/2001 | 04/15/2031 |
| 36212Q-YQ-7 | GOVT NATL MTG ASSOC I #540819 | | | 2 | 1 | 12,663 | 115.6880 | 14,197 | 12,272 | 13,364 | | 239 | | | 7.500 | 4.860 | MON | 77 | 919 | 08/03/2001 | 10/15/2030 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | | 2 | 1 | 3,127 | 114.6650 | 3,387 | 2,954 | 3,215 | | 27 | | | 7.000 | 4.153 | MON | 17 | 206 | 05/31/2004 | 12/15/2030 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | | 2 | 1 | 892 | 114.6650 | 967 | 843 | 913 | | 8 | | | 7.000 | 4.737 | MON | 5 | 59 | 05/31/2004 | 11/15/2030 |
| 36212U-ZM-6 | GOVT NATL MTG ASSOC I #544448 | | | 2 | 1 | 11,622 | 115.9090 | 13,055 | 11,263 | 11,876 | | 134 | | | 7.500 | 5.472 | MON | 70 | 843 | 08/03/2001 | 04/15/2031 |
| 36212Y-ZR-7 | GOVT NATL MTG ASSOC I #548052 | | | 2 | 1 | 2,779 | 115.9090 | 3,122 | 2,693 | 2,964 | | 58 | | | 7.500 | 4.379 | MON | 17 | 201 | 08/03/2001 | 02/15/2031 |
| 36213A-H9-8 | GOVT NATL MTG ASSOC I #548456 | | | 2 | 1 | 10,907 | 114.7200 | 12,228 | 10,659 | 11,091 | | 63 | | | 7.000 | 5.688 | MON | 62 | 744 | 08/15/2001 | 02/15/2031 |
| 36213B-DS-8 | GOVT NATL MTG ASSOC I #549213 | | | 2 | 1 | 1,014 | 115.9090 | 1,139 | 983 | 1,053 | | 15 | | | 7.500 | 5.089 | MON | 6 | 74 | 08/03/2001 | 03/15/2031 |
| 36213E-AE-6 | GOVT NATL MTG ASSOC I #551805 | | | 2 | 1 | 5,676 | 114.5150 | 6,281 | 5,485 | 5,775 | | 48 | | | 7.000 | 5.174 | MON | 32 | 383 | 05/17/2002 | 05/15/2032 |
| 36213F-XE-8 | GOVT NATL MTG ASSOC I #553377 | | | 2 | 1 | 29,265 | 111.1920 | 31,559 | 28,383 | 29,731 | | (23) | | | 6.000 | 4.565 | MON | 142 | 1,659 | 09/10/2003 | 07/15/2033 |
| 36213H-GU-7 | GOVT NATL MTG ASSOC I #554711 | | | 2 | 1 | 3,231 | 114.7200 | 3,490 | 3,042 | 3,435 | | 65 | | | 7.000 | 3.458 | MON | 18 | 213 | 06/05/2002 | 03/15/2031 |
| 36213H-6A-2 | GOVT NATL MTG ASSOC I #555365 | | | 2 | 1 | 2,871 | 113.5330 | 3,293 | 2,900 | 2,871 | | (5) | | | 6.500 | 6.871 | MON | 16 | 188 | 05/17/2001 | 06/15/2031 |
| 36213J-3S-2 | GOVT NATL MTG ASSOC I #556209 | | | 2 | 1 | 3,341 | 113.5330 | 3,832 | 3,375 | 3,334 | | | | | 6.500 | 6.881 | MON | 18 | 219 | 05/17/2001 | 06/15/2031 |
| 36213K-E7-3 | GOVT NATL MTG ASSOC I #556458 | | | 2 | 1 | 21,555 | 115.9090 | 24,212 | 20,889 | 22,901 | | 212 | | | 7.500 | 4.572 | MON | 131 | 1,564 | 08/03/2001 | 03/15/2031 |
| 36213U-JF-8 | GOVT NATL MTG ASSOC I #564662 | | | 2 | 1 | 528 | 114.7200 | 478 | 416 | 444 | | 5 | | | 7.000 | 5.018 | MON | 2 | 28 | 06/05/2002 | 06/15/2031 |
| 36201G-4T-9 | GOVT NATL MTG ASSOC I #583234 | | | 2 | 1 | 147,516 | 113.5330 | 162,947 | 143,524 | 147,086 | | 720 | | | 6.500 | 5.860 | MON | 777 | 8,539 | 12/08/2006 | 04/15/2032 |
| 36201K-D6-0 | GOVT NATL MTG ASSOC I #585225 | | | 2 | 1 | 62,059 | 114.5150 | 68,674 | 59,970 | 63,995 | | 238 | | | 7.000 | 4.710 | MON | 350 | 4,173 | 05/17/2002 | 05/15/2032 |
| 36201V-3G-5 | GOVT NATL MTG ASSOC I #594899 | | | 2 | 1 | 4,427 | 114.5150 | 3,473 | 3,033 | 3,388 | | 70 | | | 7.000 | 3.497 | MON | 18 | 205 | 06/18/2002 | 09/15/2032 |
| 36200C-5U-5 | GOVT NATL MTG ASSOC I #597659 | | | 2 | 1 | 390,801 | 113.0330 | 424,937 | 375,940 | 428,485 | | 32,597 | | | 6.500 | 4.536 | MON | 2,036 | 23,799 | 01/29/2008 | 08/15/2036 |
| 36200G-CU-8 | GOVT NATL MTG ASSOC I #600483 | | | 2 | 1 | 239,937 | 113.2130 | 261,310 | 230,813 | 244,220 | | 2,337 | | | 6.500 | 4.420 | MON | 1,250 | 14,633 | 01/29/2008 | 01/15/2036 |
| 36201X-RM-2 | GOVT NATL MTG ASSOC I #606292 | | | 2 | 1 | 329,200 | 113.0020 | 362,566 | 320,850 | 333,468 | | 5,570 | | | 6.500 | 5.899 | MON | 1,738 | 20,831 | 12/08/2006 | 05/15/2036 |
| 36291A-R5-0 | GOVT NATL MTG ASSOC I #622508 | | | 2 | 1 | 13,837 | 113.3460 | 15,259 | 13,463 | 13,786 | | | | | 6.500 | 5.707 | MON | 73 | 839 | 12/08/2006 | 10/15/2033 |
| 36291Q-4V-3 | GOVT NATL MTG ASSOC I #635436 | | | 2 | 1 | 9,276 | 113.3460 | 10,229 | 9,025 | 9,293 | | 53 | | | 6.500 | 5.621 | MON | 49 | 566 | 12/08/2006 | 12/15/2035 |
| 36291S-2K-5 | GOVT NATL MTG ASSOC I #637178 | | | 2 | 1 | 14,127 | 113.3460 | 15,579 | 13,744 | 13,927 | | (164) | | | 6.500 | 5.834 | MON | 74 | 878 | 12/08/2006 | 06/15/2035 |
| 36292H-FE-8 | GOVT NATL MTG ASSOC I #649165 | | | 2 | 1 | 5,546 | 113.2700 | 6,113 | 5,396 | 5,603 | | 18 | | | 6.500 | 5.315 | MON | 29 | 347 | 12/08/2006 | 01/15/2036 |
| 36292K-6T-8 | GOVT NATL MTG ASSOC I #651682 | | | 2 | 1 | 12,301 | 113.6580 | 13,603 | 11,968 | 12,238 | | 4 | | | 6.500 | 5.725 | MON | 65 | 770 | 12/08/2006 | 01/15/2036 |
| 36292L-BY-9 | GOVT NATL MTG ASSOC I #651755 | | | 2 | 1 | 13,892 | 113.1270 | 15,317 | 13,539 | 14,037 | | 110 | | | 6.500 | 5.178 | MON | 73 | 743 | 12/08/2006 | 03/15/2036 |
| 36292L-DV-3 | GOVT NATL MTG ASSOC I #651816 | | | 2 | 1 | 3,522 | 113.0020 | 3,879 | 3,433 | 3,553 | | 8 | | | 6.500 | 5.309 | MON | 19 | 219 | 12/08/2006 | 05/15/2036 |
| 36294N-ZY-7 | GOVT NATL MTG ASSOC I #655159 | | | 2 | 1 | 285,726 | 113.3280 | 311,493 | 274,861 | 302,881 | | (7,156) | | | 6.500 | 3.020 | MON | 1,489 | 17,624 | 01/29/2008 | 06/15/2036 |
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 | | | 2 | 1 | 384,689 | 107.5050 | 420,008 | 390,686 | 388,108 | | 1,740 | | | 5.000 | 5.181 | MON | 1,628 | 19,511 | 05/14/2008 | 04/15/2038 |
| 36294P-5V-1 | GOVT NATL MTG ASSOC I #656160 | | | 2 | 1 | 577,321 | 113.2520 | 628,964 | 555,367 | 577,504 | | 2,064 | | | 6.500 | 4.971 | MON | 3,008 | 34,067 | 01/29/2008 | 07/15/2036 |
| 36294Q-6F-3 | GOVT NATL MTG ASSOC I #657070 | | | 2 | 1 | 31,119 | 113.2990 | 34,364 | 30,330 | 31,086 | | 19 | | | 6.500 | 5.574 | MON | 164 | 1,921 | 12/08/2006 | 08/15/2036 |
| 36294S-D3-8 | GOVT NATL MTG ASSOC I #658122 | | | 2 | 1 | 27,340 | 113.0020 | 30,112 | 26,647 | 27,567 | | 120 | | | 6.500 | 5.282 | MON | 144 | 1,671 | 12/08/2006 | 10/15/2036 |
| 36294V-6F-2 | GOVT NATL MTG ASSOC I #661570 | | | 2 | 1 | 22,371 | 113.0020 | 24,595 | 21,765 | 22,361 | | 86 | | | 6.500 | 5.578 | MON | 118 | 1,298 | 12/08/2006 | 12/15/2036 |
| 36295A-B7-9 | GOVT NATL MTG ASSOC I #664362 | | | 2 | 1 | 250,848 | 112.7990 | 272,194 | 241,309 | 252,986 | | 2,396 | | | 6.500 | 4.748 | MON | 1,307 | 14,539 | 01/29/2008 | 09/15/2037 |
| 36295M-ZW-2 | GOVT NATL MTG ASSOC I #674957 | | | 2 | 1 | 13,298 | 113.0330 | 14,460 | 12,792 | 13,415 | | 6 | | | 6.500 | 4.570 | MON | 69 | 810 | 01/29/2008 | 11/15/2037 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 | | | 2 | 1 | 143,896 | 106.3850 | 155,470 | 146,139 | 144,446 | | 245 | | | 5.000 | 5.454 | MON | 609 | 7,059 | 05/14/2008 | 04/15/2038 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 | | | 2 | 1 | 295,765 | 106.3850 | 319,555 | 300,376 | 296,846 | | 776 | | | 5.000 | 5.457 | MON | 1,252 | 14,648 | 05/14/2008 | 05/01/2038 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 | | | 2 | 1 | 158,533 | 107.4480 | 172,995 | 161,004 | 158,616 | | 47 | | | 5.000 | 5.468 | MON | 671 | 8,002 | 05/14/2008 | 05/15/2038 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | | 2 | 1 | 3,335,628 | 108.1710 | 3,550,499 | 3,282,291 | 3,316,338 | | (6,704) | | | 5.500 | 5.103 | MON | 15,044 | 177,862 | 03/14/2008 | 04/01/2038 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 | | | 2 | 1 | 401,007 | 106.3850 | 433,263 | 407,259 | 401,105 | | (1,358) | | | 5.000 | 5.562 | MON | 1,697 | 17,632 | 05/14/2008 | 05/01/2038 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | | 2 | 1 | 4,104,626 | 108.1710 | 4,369,034 | 4,038,993 | 4,114,602 | | 9,708 | | | 5.500 | 4.800 | MON | 18,512 | 216,449 | 03/14/2008 | 04/15/2038 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 | | | 2 | 1 | 218,653 | 106.3850 | 236,241 | 222,062 | 219,764 | | 39 | | | 5.000 | 5.390 | MON | 925 | 9,802 | 05/14/2008 | 05/15/2038 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 | | | 2 | 1 | 255,695 | 106.3850 | 276,262 | 259,682 | 257,372 | | 309 | | | 5.000 | 5.313 | MON | 1,082 | 12,398 | 05/14/2008 | 04/15/2038 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 | | | 2 | 1 | 300,711 | 106.3850 | 324,899 | 305,399 | 301,713 | | (123) | | | 5.000 | 5.390 | MON | 1,273 | 14,406 | 05/14/2008 | 05/01/2038 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 | | | 2 | 1 | 156,919 | 106.3850 | 169,541 | 159,366 | 157,854 | | 554 | | | 5.000 | 5.344 | MON | 664 | 7,880 | 05/14/2008 | 05/15/2038 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 | | | 2 | 1 | 115,857 | 106.3850 | 125,176 | 117,663 | 115,900 | | 90 | | | 5.000 | 5.587 | MON | 490 | 5,712 | 05/14/2008 | 04/15/2038 |
| 36297F-ZF-2 | GOVT NATL MTG ASSOC I #710942 | | | 2 | 1 | 23,036,828 | 105.8440 | 23,382,000 | 22,091,054 | 23,020,016 | | 5,620 | | | 4.500 | 3.665 | MON | 82,841 | 984,924 | 10/29/2009 | 10/15/2024 |
| 3620A9-QH-7 | GOVT NATL MTG ASSOC I #723256 | | | 2 | 1 | 22,933,985 | 103.9530 | 23,298,183 | 22,412,200 | 22,904,654 | | (19,342) | | | 4.000 | 3.561 | MON | 74,707 | 890,165 | 10/29/2009 | 09/15/2024 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | | 2 | 1 | 460,228 | 112.5030 | 535,582 | 476,061 | 465,065 | | 1,512 | | | 9.000 | 10.362 | MON | 3,570 | 42,031 | 06/24/1996 | 08/15/2020 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | | 2 | 1 | 162,940 | 115.6830 | 195,293 | 168,817 | 163,372 | | 201 | | | 9.500 | 11.074 | MON | 1,336 | 15,708 | 06/24/1996 | 08/15/2020 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 | | | 2 | 1 | 10,871 | 114.4230 | 10,856 | 9,488 | 10,857 | | (14) | | | 7.000 | 3.233 | MON | 55 | 55 | 11/18/2010 | 05/15/2027 |
| 36225A-VL-1 | GOVT NATL MTG ASSOC I #780619 | | | 2 | 1 | 22,529 | 102.0950 | 22,731 | 22,264 | 22,301 | | (52) | | | 7.000 | 6.426 | MON | 130 | 1,332 | 01/01/2005 | 08/15/2012 |
| 36225A-XC-9 | GOVT NATL MTG ASSOC I #780675 | | | 2 | 1 | 2,676 | 114.0900 | 2,984 | 2,615 | 2,707 | | (9) | | | 7.000 | 5.897 | MON | 15 | 181 | 08/15/2001 | 09/15/2024 |
| 36225A-3H-1 | GOVT NATL MTG ASSOC I #780800 | | | 2 | 1 | 42,157 | 105.2670 | 42,721 | 40,584 | 40,671 | | (71) | | | 7.500 | 7.180 | MON | 254 | 2,730 | 04/16/1999 | 04/15/2013 |
| 36225B-CN-6 | GOVT NATL MTG ASSOC I #780977 | | | 2 | 1 | 22,934 | 118.5450 | 26,637 | 22,470 | 23,419 | | 37 | | | 7.500 | 6.291 | MON | 140 | 1,665 | 01/24/2001 | 12/15/2028 |
| 36225B-C3-0 | GOVT NATL MTG ASSOC I #780990 | | | 2 | 1 | 2,777 | 115.4520 | 3,107 | 2,691 | 2,909 | | 22 | | | 7.500 | 5.370 | MON | 17 | 199 | 08/03/2001 | 12/15/2028 |
| 36225B-DT-2 | GOVT NATL MTG ASSOC I #781014 | | | 2 | 1 | 70,229 | 110.6650 | 80,226 | 72,494 | 70,866 | | 19 | | | 6.000 | 6.670 | MON | 362 | 4,272 | 05/17/2001 | 04/15/2029 |
| 36225B-EG-9 | GOVT NATL MTG ASSOC I #781035 | | | 2 | 1 | 16,516 | 113.5730 | 19,011 | 16,739 | 16,373 | | 20 | | | 6.500 | 7.146 | MON | 91 | 1,072 | 02/16/2001 | 05/15/2029 |
| 36202A-B9-7 | GOVT NATL MTG ASSOC II # 64 | | | 2 | 1 | 15 | 100.8300 | 15 | 15 | 15 | | | | | 12.000 | 13.332 | MON | | 2 | 12/19/1984 | 01/20/2014 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | | 2 | 1 | 677 | 111.2880 | 735 | 660 | 670 | | (1) | | | 10.500 | 9.605 | MON | 6 | 69 | 02/19/1986 | 08/20/2015 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | | 2 | 1 | 1,511 | 111.1980 | 1,647 | 1,481 | 1,506 | | (2) | | | 10.500 | 9.455 | MON | 13 | 154 | 01/01/1988 | 11/20/2015 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | | 2 | 1 | 3,157 | 111.1480 | 3,433 | 3,089 | 3,128 | | (2) | | | 10.500 | 9.691 | MON | 27 | 320 | 02/24/1986 | 01/20/2016 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | | 2 | 1 | 28,117 | 111.3620 | 30,623 | 27,499 | 27,807 | | (28) | | | 10.500 | 9.825 | MON | 241 | 2,790 | 11/28/2001 | 02/20/2016 |
| 36202A-SA-6 | GOVT NATL MTG ASSOC II # 513 | | | 2 | 1 | 2,348 | 110.0240 | 2,564 | 2,330 | 2,347 | | (2) | | | 10.000 | 9.530 | MON | 19 | 230 | 04/01/1991 | 03/20/2016 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | | 2 | 1 | 16,368 | 111.3110 | 17,780 | 15,973 | 15,973 | | | | | 10.500 | 10.500 | MON | 140 | 1,630 | 03/24/1986 | 03/20/2016 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | | 2 | 1 | 672 | 111.9990 | 806 | 719 | 683 | | 4 | | | 9.000 | 12.033 | MON | 5 | 64 | 12/17/1987 | 09/20/2016 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | | 2 | 1 | 135 | 113.5110 | 170 | 150 | 140 | | 1 | | | 8.500 | 12.216 | MON | 1 | 13 | 01/01/1988 | 01/20/2017 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | | 2 | 1 | 1,340 | 112.9590 | 1,619 | 1,433 | 1,362 | | 11 | | | 9.000 | 11.863 | MON | 11 | 126 | 01/21/1988 | 01/20/2017 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | | 2 | 1 | 331 | 113.5110 | 417 | 367 | 329 | | 4 | | | 8.500 | 14.745 | MON | 3 | 31 | 01/01/1988 | 03/20/2017 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | | 2 | 1 | 2,294 | 112.9590 | 2,801 | 2,479 | 2,337 | | 16 | | | 9.000 | 12.335 | MON | 19 | 221 | 01/21/1988 | 03/20/2017 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 747 | | | 2 | 1 | 1,958 | 113.5110 | 1,970 | 1,735 | 1,952 | | (6) | | | 8.500 | 2.499 | MON | 12 | 12 | 11/18/2010 | 04/20/2017 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | | 2 | 1 | 6,869 | 111.9720 | 8,288 | 7,402 | 7,022 | | 54 | | | 9.000 | 12.141 | MON | 56 | 652 | 01/21/1988 | 04/20/2017 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | | 2 | 1 | 10,507 | 113.5110 | 13,239 | 11,663 | 10,498 | | 127 | | | 8.500 | 14.208 | MON | 83 | 955 | 01/01/1988 | 05/20/2017 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 781 | | | 2 | 1 | 7,319 | 113.5110 | 7,362 | 6,486 | 7,298 | | (22) | | | 8.500 | 2.536 | MON | 46 | 46 | 11/18/2010 | 06/20/2017 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | | 2 | 1 | 3,232 | 112.9590 | 3,925 | 3,474 | 3,306 | | 17 | | | 9.000 | 11.708 | MON | 26 | 303 | 12/18/1987 | 06/20/2017 |
| 36202A-3G-0 | GOVT NATL MTG ASSOC II # 799 | | | 2 | 1 | 777 | 100.6260 | 836 | 831 | 780 | | 5 | | | 9.000 | 12.756 | MON | 6 | 74 | 12/17/1987 | 07/20/2017 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | | 2 | 1 | 4,854 | 112.9590 | 5,864 | 5,191 | 4,902 | | 24 | | | 9.000 | 11.957 | MON | 39 | 463 | 12/17/1987 | 08/20/2017 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | | 2 | 1 | 9,103 | 111.1480 | 10,855 | 9,766 | 9,363 | | 48 | | | 9.000 | 12.011 | MON | 73 | 859 | 01/21/1988 | 09/20/2017 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | | 2 | 1 | 2,590 | 112.9590 | 3,143 | 2,782 | 2,656 | | 10 | | | 9.000 | 11.499 | MON | 21 | 248 | 12/17/1987 | 10/20/2017 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | | 2 | 1 | 8,208 | 112.9590 | 9,951 | 8,810 | 8,321 | | 68 | | | 9.000 | 11.968 | MON | 66 | 757 | 01/21/1988 | 11/20/2017 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | | 2 | 1 | 30,402 | 112.9590 | 36,783 | 32,563 | 31,795 | | 98 | | | 9.000 | 10.331 | MON | 244 | 2,821 | 12/17/1987 | 12/20/2017 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | | 2 | 1 | 4,491 | 100.6260 | 4,832 | 4,802 | 4,582 | | 24 | | | 9.000 | 11.802 | MON | 36 | 428 | 01/21/1988 | 01/20/2018 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | | 2 | 1 | 368 | 111.9990 | 369 | 330 | 358 | | (5) | | | 9.000 | 4.319 | MON | 2 | 29 | 05/31/2004 | 10/20/2016 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | | 2 | 1 | 1,786 | 112.6150 | 1,769 | 1,571 | 1,787 | | (20) | | | 10.000 | 4.153 | MON | 13 | 156 | 05/31/2004 | 02/20/2018 |
| 36202B-JN-6 | GOVT NATL MTG ASSOC II #001169 | | | 2 | 1 | 223 | 100.6530 | 216 | 215 | 223 | | (2) | | | 9.500 | 6.531 | MON | 2 | 20 | 07/24/2000 | 04/20/2019 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | | 2 | 1 | 4,744 | 117.1410 | 5,400 | 4,610 | 4,745 | | (11) | | | 9.000 | 7.812 | MON | 35 | 406 | 07/24/2000 | 04/20/2021 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | | 2 | 1 | 8,268 | 117.1410 | 9,410 | 8,033 | 8,298 | | 32 | | | 9.000 | 7.779 | MON | 60 | 708 | 07/24/2000 | 08/20/2021 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | | 2 | 1 | 2,699 | 118.1390 | 2,893 | 2,449 | 2,685 | | (23) | | | 8.500 | 5.061 | MON | 17 | 207 | 05/31/2004 | 05/20/2022 |
| 36215X-5T-5 | GOVT NATL MTG ASSOC II #148558 | | | 2 | 1 | 21,872 | 100.7350 | 21,997 | 21,837 | 21,837 | | | | | 10.500 | 10.500 | MON | 191 | 2,267 | 02/24/1986 | 01/20/2016 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | | 2 | 1 | 3,306 | 101.0830 | 3,618 | 3,579 | 3,367 | | 21 | | | 9.000 | 12.515 | MON | 27 | 319 | 01/21/1988 | 09/20/2016 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G29272 | | | 2 | 1 | 9,060 | 101.3210 | 8,227 | 8,120 | 9,039 | | (21) | | | 9.750 | 4.497 | MON | 66 | 66 | 11/18/2010 | 09/20/2017 |
| 779382-AM-2 | ROWAN COMPANIES INC | | | | 1 | 22,916,450 | 101.7500 | 23,317,488 | 22,916,450 | 22,916,450 | | | | | 3.158 | 3.158 | JJ | 333,707 | 447,925 | 11/16/2009 | 07/15/2021 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC | | | | 1 | 18,335,245 | 100.6590 | 18,456,074 | 18,335,245 | 18,335,245 | | | | | 3.585 | 3.585 | FMAN | 62,080 | 648,146 | 11/12/2009 | 08/27/2021 |
| 38373P-AV-5 | STATE OF ISRAEL GOVT LOAN TR | @ | | | 1FE | 534,325 | 89.3840 | 2,458,066 | 2,750,000 | 1,996,635 | | 144,875 | | | 0.000 | 7.600 | NA | | | 04/12/1993 | 04/01/2015 |
| 89609G-AA-0 | TRICAHUE LEASING LLC | | | | 1 | 13,997,542 | 98.9130 | 13,845,389 | 13,997,542 | 13,997,542 | | | | | 3.503 | 3.503 | FMAN | 57,206 | 452,525 | 12/07/2009 | 11/19/2021 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 0299999. U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | 158,244,618 | XXX | 164,492,190 | 158,916,947 | 159,699,687 | | 186,777 | | | XXX | XXX | XXX | 963,831 | 5,605,838 | XXX | XXX |
| 0399999. Total - U.S. Government Bonds | | | | | | 3,367,071,021 | XXX | 4,266,113,164 | 4,774,587,832 | 3,941,075,878 | 1,464,861 | 57,780,783 | | | XXX | XXX | XXX | 20,045,917 | 67,317,169 | XXX | XXX |
| 448814-DC-4 | HYDRO-QUEBEC | | A | | 1FE | 11,042,800 | 144.3430 | 14,434,250 | 10,000,000 | 10,793,375 | | (18,190) | | | 8.500 | 7.604 | JD | 70,833 | 850,000 | 10/10/2000 | 12/01/2029 |
| 448814-ED-1 | HYDRO-QUEBEC DEB SER IF | | A | | 1FE | 180,310 | 113.7310 | 170,596 | 150,000 | 158,530 | | (3,790) | | | 8.000 | 8.050 | FA | 5,000 | 12,000 | 06/01/2004 | 02/01/2013 |
| 651333-DK-9 | NEWFOUNDLAND PROV DEB | | A | 1 | 1FE | 9,712,000 | 135.3630 | 13,536,270 | 10,000,000 | 9,402,198 | | 43,503 | | | 9.000 | 9.444 | JD | 75,000 | 900,000 | 01/30/1991 | 06/01/2019 |
| 669827-DJ-3 | NOVA SCOTIA PROV SF DEB | | A | | 1FE | 34,679,320 | 138.0190 | 48,306,720 | 35,000,000 | 34,780,730 | | 9,696 | | | 9.250 | 9.605 | MS | 1,079,167 | 3,237,500 | 08/08/1996 | 03/01/2020 |
| 669827-FX-0 | NOVA SCOTIA PROVINCE | | A | | 1FE | 4,995,100 | 100.1020 | 5,005,115 | 5,000,000 | 4,995,513 | | 413 | | | 2.375 | 2.396 | JJ | 52,778 | | 07/14/2010 | 07/21/2015 |
| 683234-8D-3 | ONTARIO (PROVINCE OF) | | A | | 1FE | 54,687,103 | 102.7270 | 56,499,795 | 55,000,000 | 54,716,624 | | 26,343 | | | 4.000 | 4.070 | AO | 513,333 | 2,200,000 | 11/18/2009 | 10/07/2019 |
| 683234-8K-7 | ONTARIO (PROVINCE OF) | | A | | 1FE | 4,983,600 | 104.5450 | 5,227,230 | 5,000,000 | 4,984,549 | | 949 | | | 4.400 | 4.441 | AO | 47,056 | 110,000 | 04/07/2010 | 04/14/2020 |
| 683234-8Y-7 | ONTARIO (PROVINCE OF) | | A | | 1FE | 4,997,700 | 101.8040 | 5,090,210 | 5,000,000 | 4,997,935 | | 235 | | | 2.700 | 2.710 | JD | 5,625 | 67,500 | 06/09/2010 | 06/16/2015 |
| 683234-RV-2 | ONTARIO (PROVINCE OF) | | A | | 1FE | 6,076,980 | 106.6920 | 6,401,532 | 6,000,000 | 6,017,010 | | (10,353) | | | 5.125 | 4.931 | JJ | 140,083 | 307,500 | 11/12/2009 | 07/17/2012 |
| 748148-QX-4 | QUEBEC 6.125 01/22/2011 | | A | | 1FE | 2,542,601 | 100.2620 | 2,506,553 | 2,500,000 | 2,501,148 | | (19,375) | | | 6.125 | 5.312 | JJ | 67,630 | 153,125 | 10/14/2008 | 01/22/2011 |
| 748148-RU-9 | QUEBEC PROVINCE | | A | | 1FE | 29,882,100 | 96.8060 | 29,041,860 | 30,000,000 | 29,886,291 | | 4,191 | | | 3.500 | 3.547 | JJ | 443,333 | | 07/22/2010 | 07/29/2020 |
| 74831*-AA-8 | QUEENSLAND TREAS CORP/QUEENSLAND P-T | | F | | 1 | 31,755,928 | 120.0000 | 37,080,000 | 30,900,000 | 31,567,590 | | (59,774) | | | 7.820 | 7.762 | JAN | 2,402,956 | 2,416,380 | 09/16/1997 | 01/03/2019 |
| 105756-BG-4 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 5,886,250 | 119.5000 | 5,975,000 | 5,000,000 | 5,739,061 | | (147,189) | | | 7.875 | 4.001 | MS | 124,688 | 393,750 | 01/26/2010 | 03/07/2015 |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 2,315,000 | 119.2500 | 2,385,000 | 2,000,000 | 2,312,264 | | (2,736) | | | 7.125 | 5.939 | JJ | 63,729 | 71,250 | 06/09/2010 | 01/20/2037 |
| 105756-BQ-2 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 4,244,000 | 111.0000 | 4,440,000 | 4,000,000 | 4,223,287 | | (20,713) | | | 5.875 | 5.022 | JJ | 108,361 | 117,500 | 01/20/2010 | 01/15/2019 |
| 105756-BR-0 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 11,958,490 | 99.2500 | 11,910,000 | 12,000,000 | 11,961,510 | | 3,020 | | | 5.625 | 5.681 | JJ | 326,250 | 140,625 | 09/14/2010 | 01/07/2041 |
| 105756-BS-8 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 24,744,500 | 102.5000 | 25,625,000 | 25,000,000 | 24,757,161 | | 12,661 | | | 4.875 | 4.855 | JJ | 538,281 | 304,688 | 04/15/2010 | 01/22/2021 |
| 105756-BM-1 | REPUBLIC OF BRAZIL | | F | | 2FE | 4,252,000 | 113.1500 | 4,526,000 | 4,000,000 | 4,213,892 | | (29,670) | | | 6.000 | 4.964 | JJ | 109,333 | 240,000 | 09/10/2009 | 01/17/2017 |
| X08158-BE-0 | REPUBLIC OF BULGARIA | | F | | 2FE | 8,815,000 | 117.2500 | 9,380,000 | 8,000,000 | 8,629,094 | | (135,084) | | | 8.250 | 6.042 | JJ | 304,333 | 660,000 | 09/22/2009 | 01/15/2015 |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | | F | | 1 | 12,500,000 | 107.9580 | 13,494,718 | 12,500,000 | 12,500,000 | | | | | 5.300 | 5.300 | AO | 152,743 | 640,416 | 01/31/2003 | 04/08/2018 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | | F | 2 | 2FE | 8,213,900 | 111.2500 | 9,137,964 | 8,213,900 | 8,213,900 | | | | | 8.750 | 8.582 | MN | 61,889 | 711,456 | 11/12/2009 | 05/30/2024 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 0 | F | 2 | 2FE | 5,000,000 | 111.2500 | 5,562,500 | 5,000,000 | 5,000,000 | | | | | 8.750 | 8.582 | MN | 37,674 | 433,080 | 08/03/2006 | 05/30/2024 |
| 15238P-AA-4 | CENTRAL AMERICAN BANK | | | | 1FE | 3,983,000 | 108.4720 | 4,338,876 | 4,000,000 | 3,995,060 | | 1,934 | | | 6.750 | 6.809 | AO | 57,000 | 270,000 | 07/24/2008 | 04/15/2013 |
| 15238P-AB-2 | CENTRAL AMERICAN BANK | | | | 1FE | 24,164,500 | 103.7500 | 24,900,000 | 24,000,000 | 24,096,369 | | (89,461) | | | 4.875 | 4.477 | JJ | 539,500 | 1,170,000 | 08/28/2009 | 01/15/2012 |
| 15238P-AC-0 | CENTRAL AMERICAN BANK | | | | 1FE | 21,000,000 | 106.7030 | 22,407,714 | 21,000,000 | 21,000,000 | | | | | 5.375 | 5.375 | MS | 304,135 | 1,128,750 | 09/29/2009 | 09/24/2014 |
| 05957A-AA-7 | BANCO DEL ESTADO -CHILE | | F | | 1FE | 5,954,400 | 94.9870 | 5,699,202 | 6,000,000 | 5,955,266 | | 866 | | | 4.125 | 4.219 | AO | 57,750 | | 09/30/2010 | 10/07/2020 |
| 21987B-AK-4 | CODELCO INC | | F | | 1FE | 1,443,750 | 102.2010 | 1,533,011 | 1,500,000 | 1,444,827 | | 970 | | | 5.625 | 5.909 | MS | 23,438 | 84,375 | 11/17/2009 | 09/21/2035 |
| P37110-AD-8 | EMPRESA NACIONAL DE PETR | | F | | 1FE | 4,957,200 | 108.0870 | 5,404,360 | 5,000,000 | 4,961,976 | | 3,274 | | | 6.250 | 6.367 | JJ | 150,174 | 312,500 | 06/30/2009 | 07/08/2019 |
| 168863-AS-7 | REPUBLIC OF CHILE | | F | | 1FE | 9,909,100 | 108.1060 | 10,810,600 | 10,000,000 | 9,977,178 | | 10,288 | | | 5.500 | 5.620 | JJ | 253,611 | 550,000 | 01/08/2003 | 01/15/2013 |
| 168863-AV-0 | REPUBLIC OF CHILE | | F | | 1FE | 4,993,850 | 98.3060 | 4,915,300 | 5,000,000 | 4,994,056 | | 206 | | | 3.875 | 3.890 | FA | 78,576 | | 07/29/2010 | 08/05/2020 |
| 16937M-AB-1 | CHINA DEVELOPMENT BANK | | F | | 1FE | 9,195,945 | 106.0220 | 10,072,081 | 9,500,000 | 9,334,730 | | 38,673 | | | 4.750 | 5.264 | AO | 104,038 | 451,250 | 03/02/2007 | 10/08/2014 |
| 30216H-AB-5 | EXPORT IMPORT BANK CHINA | | F | | 1FE | 14,559,010 | 107.5080 | 14,513,607 | 13,500,000 | 14,411,125 | | (147,885) | | | 4.875 | 3.268 | JJ | 292,500 | 329,063 | 03/08/2010 | 07/21/2015 |
| 500769-CU-6 | KFW | | F | | 1FE | 10,609,200 | 108.7770 | 10,877,710 | 10,000,000 | 10,540,721 | | (61,191) | | | 4.500 | 3.672 | JJ | 206,250 | 450,000 | 11/12/2009 | 07/16/2018 |
| 500769-DJ-0 | KFW | | F | | 1FE | 10,867,300 | 110.8840 | 11,088,440 | 10,000,000 | 10,781,120 | | (76,990) | | | 4.875 | 3.787 | JD | 18,958 | 487,500 | 11/12/2009 | 06/17/2019 |
| 500769-DJ-0 | KFW | 0 | F | | 1FE | 16,300,950 | 110.8840 | 16,632,660 | 15,000,000 | 16,171,681 | | (115,485) | | | 4.875 | 3.787 | JD | 28,438 | 731,250 | 11/12/2009 | 06/17/2019 |
| 445545-AC-0 | REPUBLIC OF HUNGARY | | F | | 2FE | 9,897,500 | 97.7490 | 9,774,860 | 10,000,000 | 9,923,490 | | 15,410 | | | 4.750 | 4.969 | FA | 195,278 | 475,000 | 10/22/2009 | 02/03/2015 |
| 46513E-5Y-4 | STATE OF ISRAEL | | F | | 1 | 5,218,750 | 107.3560 | 5,367,805 | 5,000,000 | 5,206,096 | | (12,654) | | | 5.125 | 4.519 | MS | 67,622 | 128,125 | 05/13/2010 | 03/26/2019 |
| 465410-BA-5 | REPUBLIC OF ITALY | | F | | 1FE | 2,542,601 | 105.0640 | 2,626,605 | 2,500,000 | 2,517,872 | | (11,544) | | | 5.625 | 5.107 | JD | 6,250 | 140,625 | 10/14/2008 | 06/15/2012 |
| 560904-AF-1 | MALAYSIA 7.500 07/15/2011 | | F | | 1FE | 28,292,440 | 103.2620 | 28,913,304 | 28,000,000 | 28,092,907 | | (167,945) | | | 7.500 | 7.772 | JJ | 968,333 | 2,100,000 | 06/27/2008 | 07/15/2011 |
| 70687W-AC-6 | PENERBANGAN MALAYSIA BD | | F | | 1FE | 9,986,400 | 111.5610 | 11,156,110 | 10,000,000 | 9,991,986 | | 1,291 | | | 5.625 | 5.643 | MS | 165,625 | 562,500 | 03/09/2006 | 03/15/2016 |
| 716540-AV-4 | PETROLEOS MEXICANOS | | F | | 2FE | 6,520,040 | 105.2500 | 6,841,250 | 6,500,000 | 6,518,896 | | (2,518) | | | 4.875 | 4.794 | MS | 93,302 | 314,234 | 03/02/2010 | 03/15/2015 |
| 716540-AV-4 | PETROLEOS MEXICANOS | LS | F | | 2FE | 3,970,040 | 105.2500 | 4,210,000 | 4,000,000 | 3,976,349 | | 4,935 | | | 4.875 | 5.024 | MS | 57,417 | 193,375 | 09/10/2009 | 03/15/2015 |
| 716540-AW-2 | PETROLEOS MEXICANOS | | F | | 2FE | 4,939,400 | 106.0000 | 5,300,000 | 5,000,000 | 4,943,460 | | 4,060 | | | 6.000 | 6.231 | MS | 96,667 | 175,000 | 01/28/2010 | 03/05/2020 |
| 716540-AX-0 | PETROLEOS MEXICANOS | | F | | 2FE | 11,881,320 | 101.2500 | 12,150,000 | 12,000,000 | 11,885,073 | | 3,753 | | | 5.500 | 5.626 | JJ | 293,333 | | 07/13/2010 | 01/21/2021 |
| 910860-AH-1 | UNITED MEXICAN STATES | | F | | 2FE | 5,322,500 | 106.7500 | 5,337,500 | 5,000,000 | 5,047,378 | | (42,850) | | | 7.500 | 6.538 | JJ | 173,958 | 375,000 | 01/16/2003 | 01/14/2012 |
| 910860-AK-4 | UNITED MEXICAN STATES | | F | | 2FE | 3,288,000 | 109.2500 | 3,277,500 | 3,000,000 | 3,131,078 | | (60,338) | | | 6.375 | 4.120 | JJ | 87,656 | 191,250 | 04/17/2008 | 01/16/2013 |
| 910860-AL-2 | UNITED MEXICAN STATES | | F | | 2FE | 16,162,500 | 115.0000 | 17,250,000 | 15,000,000 | 15,783,724 | | (164,194) | | | 6.625 | 5.214 | MS | 325,729 | 993,750 | 08/06/2008 | 03/03/2015 |
| 910860-AU-2 | UNITED MEXICAN STATES | | F | | 2FE | 31,133,800 | 110.6000 | 33,345,900 | 30,150,000 | 30,882,019 | | (101,240) | | | 5.625 | 5.152 | JJ | 782,016 | 1,695,938 | 07/24/2008 | 01/15/2017 |
| 910860-AY-4 | UNITED MEXICAN STATES | | F | | 2FE | 7,066,920 | 104.2500 | 7,297,500 | 7,000,000 | 7,062,586 | | (4,334) | | | 5.125 | 5.006 | JJ | 165,424 | 179,375 | 03/04/2010 | 01/15/2020 |
| R63339-FS-0 | NORWEGIAN GOVERNMENT | | D | | 1FE | 20,848,919 | 18.5720 | 23,214,688 | 19,434,116 | 22,610,937 | | (224,566) | | (163,291) | 5.000 | 3.571 | MAY | 677,883 | 1,001,137 | 06/24/2009 | 05/15/2015 |
| 698299-AV-6 | REPUBLIC OF PANAMA | | F | | 2FE | 11,318,500 | 120.2500 | 12,025,000 | 10,000,000 | 11,279,197 | | (39,303) | | | 7.125 | 5.837 | JJ | 300,833 | 356,250 | 03/25/2010 | 01/29/2026 |
| 698299-AX-2 | REPUBLIC OF PANAMA | | F | | 2FE | 2,126,000 | 106.0000 | 2,120,000 | 2,000,000 | 2,121,228 | | (4,772) | | | 5.200 | 4.387 | JJ | 43,622 | 71,356 | 07/19/2010 | 01/30/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 715638-AN-2 | REPUBLIC OF PERU | | F | | 2FE | 9,456,250 | 126.2500 | 9,468,750 | 7,500,000 | 9,056,025 | | (340,444) | | | 9.875 | 4.296 | FA | 298,307 | 740,625 | 10/21/2009 | 02/06/2015 |
| 715638-AQ-5 | REPUBLIC OF PERU | | F | | 2FE | 14,040,942 | 123.5000 | 14,204,970 | 11,502,000 | 13,796,849 | | (244,093) | | | 8.375 | 4.167 | MN | 155,197 | 628,293 | 05/24/2010 | 05/03/2016 |
| 715638-AS-1 | REPUBLIC OF PERU | | F | | 2FE | 5,780,000 | 121.6500 | 6,082,500 | 5,000,000 | 5,755,600 | | (24,400) | | | 7.350 | 5.798 | JJ | 163,333 | 183,750 | 03/29/2010 | 07/21/2025 |
| 731011-AN-2 | REPUBLIC OF POLAND | | F | | 1FE | 9,754,800 | 106.6860 | 10,135,189 | 9,500,000 | 9,706,773 | | (63,889) | | | 5.250 | 4.493 | JJ | 229,979 | 498,750 | 09/22/2009 | 01/15/2014 |
| 731011-AR-3 | REPUBLIC OF POLAND | | F | | 1FE | 27,973,050 | 112.0210 | 29,685,565 | 26,500,000 | 27,830,870 | | (121,923) | | | 6.375 | 5.643 | JJ | 778,990 | 1,689,375 | 11/19/2009 | 07/15/2019 |
| 731011-AS-1 | REPUBLIC OF POLAND | | F | | 1FE | 7,976,240 | 101.6370 | 8,130,984 | 8,000,000 | 7,978,232 | | 1,992 | | | 3.875 | 3.941 | JJ | 142,083 | | 07/08/2010 | 07/16/2015 |
| 74733W-AB-4 | QATARI DIAR FINANCE QSC | | F | | 1FE | 9,996,900 | 99.5250 | 9,952,520 | 10,000,000 | 9,997,008 | | 108 | | | 5.000 | 5.005 | JJ | 224,658 | | 07/14/2010 | 07/21/2020 |
| 74727P-AG-6 | STATE OF QATAR | | F | | 1FE | 7,376,250 | 114.5000 | 8,015,000 | 7,000,000 | 7,334,856 | | (30,759) | | | 6.550 | 5.812 | AO | 104,436 | 458,500 | 08/17/2009 | 04/09/2019 |
| 74727P-AJ-0 | STATE OF QATAR | | F | | 1FE | 14,980,500 | 103.5000 | 15,525,000 | 15,000,000 | 14,984,340 | | 3,491 | | | 4.000 | 3.752 | JJ | 268,333 | 393,333 | 11/17/2009 | 01/20/2015 |
| 74727P-AL-5 | STATE OF QATAR | | F | | 1FE | 4,989,250 | 108.5000 | 5,425,000 | 5,000,000 | 4,989,386 | | 123 | | | 6.400 | 6.258 | JJ | 143,111 | 209,778 | 11/17/2009 | 01/20/2040 |
| 78307A-DA-8 | RUSSIA FOREIGN BOND | | F | | 2FE | 7,373,750 | 100.1300 | 7,509,750 | 7,500,000 | 7,388,676 | | 14,926 | | | 3.625 | 4.005 | AO | 46,823 | 135,938 | 05/06/2010 | 04/29/2015 |
| 78307A-DB-6 | RUSSIA FOREIGN BOND | | F | | 2FE | 6,955,410 | 100.0000 | 7,000,000 | 7,000,000 | 6,957,762 | | 2,352 | | | 5.000 | 5.082 | AO | 60,278 | 175,000 | 04/22/2010 | 04/29/2020 |
| 87973K-AA-3 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 3,727,300 | 108.0430 | 4,321,704 | 4,000,000 | 3,835,753 | | 29,714 | | | 4.500 | 5.499 | MS | 50,000 | 180,000 | 06/05/2007 | 09/21/2015 |
| 87973R-AA-8 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 29,932,500 | 101.8830 | 30,564,930 | 30,000,000 | 29,939,057 | | 5,570 | | | 4.300 | 4.327 | AO | 236,500 | 1,286,417 | 10/19/2009 | 10/25/2019 |
| 836205-AJ-3 | REPUBLIC OF SOUTH AFRICA | | F | | 2FE | 11,568,750 | 112.5000 | 12,375,000 | 11,000,000 | 11,339,267 | | (87,922) | | | 6.500 | 5.497 | JD | 57,597 | 715,000 | 06/04/2008 | 06/02/2014 |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA | | F | | 2FE | 8,299,750 | 108.0000 | 9,180,000 | 8,500,000 | 8,327,658 | | 10,032 | | | 5.875 | 6.131 | MN | 43,002 | 499,375 | 02/24/2010 | 05/30/2022 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA | | F | | 2FE | 6,529,250 | 106.3750 | 6,914,375 | 6,500,000 | 6,527,414 | | (1,836) | | | 5.500 | 5.441 | MS | 111,222 | 178,750 | 03/03/2010 | 03/09/2020 |
| 219868-AQ-9 | CORP ANDINA DE FOMENTO | | | | 1FE | 20,003,449 | 108.1740 | 21,634,820 | 20,000,000 | 19,996,543 | | 1,303 | | | 5.200 | 5.165 | MN | 115,556 | 1,040,000 | 05/02/2005 | 05/21/2013 |
| 219868-BK-1 | CORP ANDINA DE FOMENTO | | | | 1FE | 13,723,725 | 105.8530 | 15,877,995 | 15,000,000 | 14,123,290 | | 163,717 | | | 5.125 | 5.126 | MN | 119,583 | 717,500 | 04/28/2005 | 05/05/2015 |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | | | | 1FE | 16,946,000 | 105.2720 | 17,896,240 | 17,000,000 | 16,982,901 | | 3,635 | | | 5.750 | 5.773 | JJ | 458,882 | 920,000 | 03/09/2010 | 01/12/2017 |
| 219868-BN-5 | CORP ANDINA DE FOMENTO | | | | 1FE | 48,471,090 | 117.7580 | 56,523,792 | 48,000,000 | 48,424,952 | | (39,212) | | | 8.125 | 7.994 | JD | 292,500 | 3,900,000 | 10/05/2009 | 06/04/2019 |
| 219868-AL-0 | CORP ANDINA FOM CAF 7.375 01/18/11 | | | | 1FE | 25,051,500 | 100.2590 | 22,558,185 | 22,500,000 | 22,523,655 | | (493,546) | | | 7.375 | 5.090 | JJ | 751,328 | 1,659,375 | 07/24/2008 | 01/18/2011 |
| 302154-AS-8 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 6,789,445 | 105.8490 | 6,880,153 | 6,500,000 | 6,686,494 | | (100,021) | | | 5.500 | 3.848 | AO | 73,486 | 357,500 | 12/17/2009 | 10/17/2012 |
| 302154-AV-1 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 2,486,625 | 101.6300 | 2,540,740 | 2,500,000 | 2,488,412 | | 1,787 | | | 4.125 | 4.235 | MS | 32,083 | 51,563 | 03/02/2010 | 09/09/2015 |
| 302154-AX-7 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 6,956,600 | 93.4190 | 6,539,323 | 7,000,000 | 6,957,273 | | 673 | | | 4.000 | 3.969 | JJ | 55,222 | | 10/13/2010 | 01/29/2021 |
| 500630-BM-9 | KOREA DEVELOPMENT BANK | | F | 3 | 1FE | 8,906,851 | 97.7790 | 9,777,910 | 10,000,000 | 9,495,186 | | 254,615 | | | 0.564 | 0.000 | FMAN | 6,271 | 62,207 | 11/15/2005 | 11/22/2012 |
| 500630-BQ-0 | KOREA DEVELOPMENT BANK | | F | | 1FE | 10,383,000 | 114.1500 | 11,415,000 | 10,000,000 | 10,259,863 | | (73,665) | | | 8.000 | 7.037 | JJ | 351,111 | 800,000 | 04/08/2009 | 01/23/2014 |
| 500630-BR-8 | KOREA DEVELOPMENT BANK | | F | | 1FE | 997,240 | 102.9080 | 1,029,075 | 1,000,000 | 997,644 | | 404 | | | 4.375 | 4.432 | FA | 17,135 | 21,875 | 02/03/2010 | 08/10/2015 |
| 500630-BS-6 | KOREA DEVELOPMENT BANK | | F | | 1FE | 15,646,870 | 97.2450 | 15,218,889 | 15,650,000 | 15,647,033 | | 163 | | | 3.250 | 3.254 | MS | 158,239 | | 09/01/2010 | 03/09/2016 |
| 50066A-AA-1 | KOREA GAS CORP | | F | | 1FE | 9,950,100 | 94.8760 | 9,487,590 | 10,000,000 | 9,950,763 | | 663 | | | 4.250 | 4.312 | MN | 69,653 | | 10/26/2010 | 11/02/2020 |
| 50065W-AA-4 | KOREA NATIONAL OIL CORP | | F | | 1FE | 4,991,900 | 96.0210 | 4,801,035 | 5,000,000 | 4,992,119 | | 219 | | | 2.875 | 2.910 | MN | 20,764 | | 11/02/2010 | 11/09/2015 |
| 50064F-AH-7 | REPUBLIC OF KOREA | | F | | 1FE | 19,902,400 | 109.2430 | 21,848,540 | 20,000,000 | 19,932,661 | | 18,057 | | | 5.750 | 5.864 | AO | 239,583 | 1,150,000 | 04/08/2009 | 04/16/2014 |
| 50064F-AJ-3 | REPUBLIC OF KOREA | | F | | 1FE | 10,681,100 | 119.0910 | 11,909,070 | 10,000,000 | 10,597,734 | | (53,752) | | | 7.125 | 6.191 | AO | 148,438 | 712,500 | 05/29/2009 | 04/16/2019 |
| 00254E-KM-3 | SWEDISH EXPORT CREDIT | | F | | 1FE | 18,978,340 | 96.4510 | 18,325,728 | 19,000,000 | 18,979,161 | | 821 | | | 1.750 | 1.774 | AO | 65,576 | | 10/13/2010 | 10/20/2015 |
| W9478G-PS-6 | SWEDISH GOVERNMENT | | D | | 1FE | 17,723,425 | 16.0480 | 20,059,400 | 16,324,121 | 19,814,040 | | (215,575) | | 1,187,012 | 4.500 | 2.924 | AUG | 322,924 | 759,858 | 06/30/2009 | 08/12/2015 |
| 066716-AF-8 | BANQUE CENT DE TUNISIE | | F | | 2FE | 13,120,200 | 106.7500 | 13,877,500 | 13,000,000 | 13,044,288 | | (31,953) | | | 7.375 | 7.105 | AO | 175,771 | 958,750 | 11/07/2006 | 04/25/2012 |
| 55276V-AA-0 | MUBADALA DEVELOPMENT CO | | F | | 1FE | 10,491,250 | 108.6140 | 11,404,481 | 10,500,000 | 10,493,854 | | 1,618 | | | 5.750 | 5.769 | MN | 92,240 | 603,750 | 05/28/2009 | 05/06/2014 |
| 0499999. All Other Governments - Issuer Obligations | | | | | | 1,070,830,518 | XXX | 1,143,234,596 | 1,047,824,137 | 1,069,123,438 | | (2,994,479) | | 1,023,721 | XXX | XXX | XXX | 20,025,587 | 50,572,132 | XXX | XXX |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL | | F | | 4FE | 6,216,083 | 117.0000 | 6,337,500 | 5,416,667 | 6,024,964 | | (91,591) | | | 8.000 | 4.444 | JJ | 199,815 | 325,556 | 01/27/2010 | 01/15/2018 |
| X66501-AT-8 | POLAND-REG'D-PAR 3 3/4 10/27/24 PAR | | F | | 1FE | 938,750 | 93.0000 | 930,000 | 1,000,000 | 985,166 | | 7,065 | | | 4.000 | 4.803 | AO | 7,111 | 40,000 | 06/27/2003 | 10/27/2024 |
| X74344-DM-5 | RUSSIA 5 03/31/30 | | F | | 4FE | 51,865,037 | 115.9000 | 56,740,584 | 48,956,500 | 51,382,171 | | (161,756) | | | 7.500 | 6.619 | MS | 928,134 | 3,496,763 | 06/11/2009 | 03/31/2030 |
| 0999999. All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | 59,019,871 | XXX | 64,008,083 | 55,373,167 | 58,392,301 | | (246,282) | | | XXX | XXX | XXX | 1,135,060 | 3,862,318 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 1,129,850,389 | XXX | 1,207,242,680 | 1,103,197,304 | 1,127,515,740 | | (3,240,761) | | 1,023,721 | XXX | XXX | XXX | 21,160,647 | 54,434,450 | XXX | XXX |
| 13063A-5G-5 | CALIFORNIA ST G O BABS 09 | | | | 1FE | 25,775,900 | 103.7140 | 25,928,500 | 25,000,000 | 25,762,717 | | (8,116) | | | 7.550 | 7.253 | AO | 471,875 | 1,887,500 | 05/05/2009 | 04/01/2039 |
| 20772G-4Z-8 | CONNECTICUT ST G O BABS 2009 B | | | 2 | 1FE | 10,000,000 | 100.8020 | 10,080,200 | 10,000,000 | 10,000,000 | | | | | 5.632 | 5.632 | JD | 46,933 | 387,980 | 12/15/2009 | 12/01/2029 |
| 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | | | 1 | 1FE | 14,770,350 | 94.8360 | 14,225,400 | 15,000,000 | 14,774,639 | | 4,187 | | | 5.800 | 5.887 | JD | 72,500 | 819,250 | 12/02/2009 | 06/01/2039 |
| 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | 0 | | 1 | 1FE | 9,846,900 | 94.8360 | 9,483,600 | 10,000,000 | 9,849,760 | | 2,791 | | | 5.800 | 5.887 | JD | 48,333 | 546,167 | 12/02/2009 | 06/01/2039 |
| 594610-3R-6 | MICHIGAN ST G O SCH LOAN 2009A | | | 2 | 1FE | 18,928,560 | 110.5810 | 21,010,390 | 19,000,000 | 18,937,545 | | 5,372 | | | 6.850 | 6.947 | MN | 216,917 | 1,301,500 | 04/02/2009 | 11/01/2019 |
| 605580-4W-6 | MISSISSIPPI ST G O 2009 E | | | 1 | 1FE | 17,500,000 | 101.3010 | 17,727,675 | 17,500,000 | 17,500,000 | | | | | 6.089 | 6.089 | AO | 266,394 | 982,695 | 10/15/2009 | 10/01/2032 |
| 649875-MD-0 | NEW YORK ST JOB DEV GTD SPL PURP 04B | | | | 1FE | 3,090,000 | 107.4030 | 3,318,753 | 3,090,000 | 3,090,000 | | | | | 5.060 | 5.061 | MS | 52,118 | 156,354 | 04/16/2004 | 03/01/2014 |
| 649875-ME-8 | NEW YORK ST JOB DEV GTD SPL PURP 04B | | | | 1FE | 3,090,000 | 107.5290 | 3,322,646 | 3,090,000 | 3,090,000 | | | | | 5.140 | 5.141 | MS | 52,942 | 158,826 | 04/16/2004 | 03/01/2015 |
| 649875-MF-5 | NEW YORK ST JOB DEV GTD SPL PURP 04B | | | | 1FE | 3,085,000 | 107.2120 | 3,307,490 | 3,085,000 | 3,085,000 | | | | | 5.240 | 5.241 | MS | 53,885 | 161,654 | 04/16/2004 | 03/01/2016 |
| 745145-YU-0 | PUERTO RICO COMWLTH PUB IMPT G O 01A | 0 | | | 2FE | 629,244 | 105.6300 | 580,965 | 550,000 | 605,713 | | (7,444) | | | 5.500 | 3.730 | JJ | 15,125 | 30,250 | 09/11/2007 | 07/01/2017 |
| 745144-2B-0 | PUERTO RICO COMWLTH PUB IMPT G O 95 | | | 2 | 2FE | 254,464 | 108.2550 | 270,638 | 250,000 | 252,078 | | (453) | | | 5.650 | 5.416 | JJ | 7,063 | 14,125 | 01/01/2005 | 07/01/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 917542-QV-7 | UTAH ST G O BABS 2010 B | | | 2 | 1FE | 10,000,000 | 90.5770 | 9,057,700 | 10,000,000 | 10,000,000 | | | | | 3.539 | 3.539 | JJ | 89,458 | | 09/24/2010 | 07/01/2025 |
| 1199999. U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 116,970,418 | XXX | 118,313,957 | 116,565,000 | 116,947,452 | | (3,663) | | | XXX | XXX | XXX | 1,393,542 | 6,446,301 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 116,970,418 | XXX | 118,313,957 | 116,565,000 | 116,947,452 | | (3,663) | | | XXX | XXX | XXX | 1,393,542 | 6,446,301 | XXX | XXX |
| 544646-ZR-6 | LOS ANGELES CA USD G O BABS 2010 | | | 2 | 1FE | 10,000,000 | 103.5730 | 10,357,300 | 10,000,000 | 10,000,000 | | | | | 6.758 | 6.758 | JJ | 337,900 | 219,635 | 02/18/2010 | 07/01/2034 |
| 95640H-BV-9 | WEST VLY MSN CA CCD BABS 04C | | | 1 | 1FE | 25,000,000 | 98.3330 | 24,583,250 | 25,000,000 | 25,000,000 | | | | | 6.540 | 6.540 | FA | 681,250 | 1,902,958 | 05/19/2009 | 08/01/2035 |
| 249174-MQ-3 | DENVER CO SCH DIST NO 1 G O BABS 09C | | | 2 | 1FE | 20,000,000 | 98.7500 | 19,750,000 | 20,000,000 | 20,000,000 | | | | | 5.664 | 5.664 | JD | 94,400 | 1,085,600 | 12/09/2009 | 12/01/2033 |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | | 2 | 1FE | 1,150,000 | 84.3420 | 969,933 | 1,150,000 | 1,150,000 | | | | | 4.930 | 4.931 | JD | 4,725 | 55,093 | 07/14/2005 | 06/01/2023 |
| 696550-WS-7 | PALM BEACH CNTY FL SCH BRD COP 10 A | | | | 1FE | 41,046,957 | 92.1110 | 39,160,992 | 42,515,000 | 41,055,149 | | 8,192 | | | 5.400 | 5.593 | FA | 293,354 | | 11/04/2010 | 08/01/2025 |
| 360046-09-0 | FULTON CNTY GA G O LIBR BABS 10 B | | | 2 | 1FE | 8,000,000 | 90.6050 | 7,248,400 | 8,000,000 | 8,000,000 | | | | | 5.148 | 5.148 | JJ | 105,248 | | 09/15/2010 | 07/01/2039 |
| 158249-HX-3 | CHAMPAIGN CNTY IL SD 004 BABS 10B | | | 1 | 1FE | 6,000,000 | 99.8930 | 5,993,580 | 6,000,000 | 5,993,580 | | | 6,420 | | 6.300 | 6.300 | JD | 31,500 | 265,650 | 02/05/2010 | 06/01/2036 |
| 167393-LC-9 | CHICAGO HEIGHTS IL CORP PURP SER B 93 | | | | 2FE | 3,538,963 | 102.0100 | 3,575,451 | 3,505,000 | 3,505,000 | | | | | 7.550 | 7.521 | JD | 22,052 | 264,628 | 12/15/1993 | 12/01/2011 |
| 167393-LD-7 | CHICAGO HEIGHTS IL CORP PURP SER B 93 | | | | 2FE | 3,979,404 | 104.0250 | 4,119,390 | 3,960,000 | 3,963,397 | | (1,592) | | | 7.550 | 7.569 | JD | 24,915 | 298,980 | 12/15/1993 | 12/01/2012 |
| 167505-KH-8 | CHICAGO IL BRD OF ED G O DED BABS 09 E | | | 2 | 1FE | 8,500,000 | 89.9260 | 7,643,710 | 8,500,000 | 8,500,000 | | | | | 6.138 | 6.138 | JD | 43,478 | 572,795 | 09/10/2009 | 12/01/2039 |
| 167560-PL-9 | CHICAGO IL MET WTR RECLM DIST BABS 09 | | | 2 | 1FE | 12,000,000 | 99.3560 | 11,922,720 | 12,000,000 | 12,000,000 | | | | | 5.720 | 5.720 | JD | 57,200 | 867,533 | 08/11/2009 | 12/01/2038 |
| 213185-BP-5 | COOK CNTY IL G O BABS SER 2009 B | | | 2 | 1FE | 32,000,000 | 97.7880 | 31,292,160 | 32,000,000 | 32,000,000 | | | | | 6.310 | 6.310 | MN | 258,009 | 1,924,550 | 06/18/2009 | 11/15/2031 |
| 215457-AV-4 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 2 | 3,506,914 | 75.9120 | 5,086,104 | 6,700,000 | 5,086,104 | | 273,385 | 27,922 | | 0.000 | 5.570 | NA | | | 11/10/2009 | 12/01/2015 |
| 215457-AX-0 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 2 | 3,207,491 | 56.4780 | 3,784,026 | 6,700,000 | 3,784,026 | | 242,602 | 825,686 | | 0.000 | 5.480 | NA | | | 04/13/2004 | 12/01/2017 |
| 21614L-AS-6 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 1FE | 1,417,483 | 90.0900 | 2,094,593 | 2,325,000 | 1,876,296 | | 99,958 | | | 0.000 | 5.550 | NA | | | 11/08/2005 | 12/01/2014 |
| 21614L-AU-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 1FE | 1,229,818 | 80.2060 | 1,820,676 | 2,270,000 | 1,634,385 | | 88,273 | | | 0.000 | 5.630 | NA | | | 11/08/2005 | 12/01/2016 |
| 21614L-AW-7 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 1FE | 715,686 | 70.0160 | 1,046,739 | 1,495,000 | 955,871 | | 52,506 | | | 0.000 | 5.730 | NA | | | 11/08/2005 | 12/01/2018 |
| 21614L-BA-4 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 1FE | 1,337,889 | 52.9650 | 1,880,258 | 3,550,000 | 1,794,007 | | 99,860 | | | 0.000 | 5.810 | NA | | | 11/08/2005 | 12/01/2022 |
| 21614L-BC-0 | COOK CNTY IL HSD 201 J STERLING MORTON O | | @ | | 1FE | 2,017,411 | 46.0190 | 2,772,645 | 6,025,000 | 2,707,891 | | 151,227 | | | 0.000 | 5.830 | NA | | | 11/08/2005 | 12/01/2024 |
| 215219-JF-4 | COOK CNTY IL SCH DIST NO 155 CALUMET 06C | | @ | | 1FE | 1,717,576 | 96.2240 | 2,381,544 | 2,475,000 | 2,219,343 | | 122,723 | | | 0.000 | 5.702 | NA | | | 06/09/2006 | 12/01/2012 |
| 215219-JH-0 | COOK CNTY IL SCH DIST NO 155 CALUMET 06C | | @ | | 1FE | 769,125 | 88.3730 | 1,104,663 | 1,250,000 | 997,303 | | 55,880 | | | 0.000 | 5.850 | NA | | | 06/09/2006 | 12/01/2014 |
| 580773-FA-2 | MCHENRY CNTY IL CCSD NO 158 2003 JUNE | | @ | | 2FE | 3,090,641 | 92.0520 | 4,519,753 | 4,910,000 | 4,295,599 | | 187,214 | | | 0.000 | 4.100 | NA | | | 06/24/2003 | 01/01/2014 |
| 713040-GQ-0 | PEORIA IL SCH DIST NO 150 2005B | | @ | | 1FE | 430,032 | 99.1260 | 460,936 | 465,000 | 443,517 | | 13,485 | | | 0.000 | 4.786 | NA | | | 05/06/2010 | 01/01/2012 |
| 713040-GT-4 | PEORIA IL SCH DIST NO 150 2005B | | @ | | 1FE | 795,328 | 98.3790 | 846,059 | 860,000 | 820,268 | | 24,940 | | | 0.000 | 4.786 | NA | | | 05/06/2010 | 01/01/2012 |
| 299620-EF-7 | EVANSVILLE VANDERBURGH IN SCH BLDG BABS1 | | | 1 | 1FE | 5,000,000 | 102.7310 | 5,136,550 | 5,000,000 | 5,000,000 | | | | | 6.350 | 6.350 | JJ | 146,403 | 141,990 | 01/21/2010 | 01/15/2030 |
| 454622-QL-8 | INDIANA BOND BK TXBL SCH SEVER 03-5A | | | 1 | 1FE | 15,600,000 | 100.2720 | 15,642,432 | 15,600,000 | 15,600,000 | | | | | 5.820 | 5.815 | JJ | 418,652 | 907,920 | 12/04/2003 | 01/15/2024 |
| 454623-7U-7 | INDIANA BOND BK TXBL SCH SEVER 04-6A | | | 1 | 2FE | 4,025,000 | 103.6460 | 4,171,752 | 4,025,000 | 4,025,000 | | | | | 6.070 | 6.069 | JJ | 112,658 | 244,318 | 06/10/2004 | 01/15/2019 |
| 454623-7V-5 | INDIANA BOND BK TXBL SCH SEVER 04-6A | | | 1 | 2FE | 4,035,000 | 103.6460 | 4,182,116 | 4,035,000 | 4,035,000 | | | | | 6.070 | 6.069 | JJ | 112,937 | 244,925 | 06/10/2004 | 07/15/2019 |
| 454623-7W-3 | INDIANA BOND BK TXBL SCH SEVER 04-6A | | | 1 | 2FE | 4,050,000 | 102.9930 | 4,171,217 | 4,050,000 | 4,050,000 | | | | | 6.120 | 6.119 | JJ | 114,291 | 247,860 | 06/10/2004 | 01/15/2020 |
| 454623-8B-8 | INDIANA BOND BK TXBL SCH SEVER 04-6B | | | 1 | 2FE | 9,230,000 | 97.4630 | 8,995,835 | 9,230,000 | 9,230,000 | | | | | 5.790 | 5.790 | JJ | 246,426 | 534,417 | 06/10/2004 | 01/15/2025 |
| 318045-MB-4 | FINNEY CNTY KS USD NO 457 BABS 09B | | | 1 | 1FE | 9,020,000 | 101.8060 | 9,182,901 | 9,020,000 | 9,020,000 | | | | | 6.783 | 6.783 | MS | 203,942 | 713,798 | 06/02/2009 | 09/01/2034 |
| 111746-AK-9 | BROCKTON MA G O 2005 | | | 2 | 1FE | 8,055,119 | 106.8370 | 8,536,276 | 7,990,000 | 8,034,596 | | (4,481) | | | 5.300 | 5.218 | FA | 176,446 | 423,470 | 11/29/2005 | 08/01/2020 |
| 251129-5D-0 | DETROIT MI SCH DIST BLDG & SITE BABS 09 | | | 2 | 1FE | 15,000,000 | 107.0160 | 16,052,400 | 15,000,000 | 15,000,000 | | | | | 7.747 | 7.747 | MN | 193,675 | 971,595 | 12/17/2009 | 05/01/2039 |
| 357334-JT-9 | FREMONT MI PUB SCH DIST BABS 2009 | | | 1 | 1FE | 10,000,000 | 103.1420 | 10,314,200 | 10,000,000 | 10,000,000 | | | | | 6.890 | 6.890 | MN | 114,833 | 689,000 | 06/05/2009 | 05/01/2039 |
| 920729-HE-3 | VAN BUREN MI PUB SCHS BABS 09 | | | 1 | 1FE | 10,948,750 | 99.2520 | 10,863,131 | 10,945,000 | 10,948,299 | | (288) | | | 6.580 | 6.556 | MN | 120,030 | 720,181 | 05/19/2009 | 05/01/2039 |
| 505321-AH-2 | LA VISTA NE ECON DEV FND CON CTR 2007 | | | 1 | 1FE | 6,440,000 | 92.0190 | 5,926,024 | 6,440,000 | 6,440,000 | | | | | 7.730 | 8.514 | AO | 105,094 | 497,812 | 07/13/2007 | 10/15/2029 |
| 180848-DY-6 | CLARK CNTY NV G O TRANSN BABS 09B-1 | | | 1 | 1FE | 25,000,000 | 103.7080 | 25,927,000 | 25,000,000 | 25,000,000 | | | | | 7.250 | 7.250 | MN | 302,083 | 1,812,500 | 06/10/2009 | 11/01/2038 |
| 434110-QJ-4 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 335,760 | 25.7660 | 309,192 | 1,200,000 | 462,824 | | 24,869 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2028 |
| 434110-QK-1 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 338,893 | 23.4810 | 300,557 | 1,280,000 | 467,145 | | 25,102 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2029 |
| 434110-QL-9 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 339,482 | 21.4450 | 290,580 | 1,355,000 | 467,953 | | 25,145 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2030 |
| 434110-QM-7 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 340,195 | 19.6010 | 281,274 | 1,435,000 | 468,941 | | 25,198 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2031 |
| 434110-QN-5 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 228,817 | 17.9330 | 182,917 | 1,020,000 | 315,411 | | 16,948 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2032 |
| 434110-QP-0 | HOBOKEN NJ PENSION 2003 CAP | | @ | | 2FE | 341,771 | 16.4300 | 264,523 | 1,610,000 | 471,111 | | 25,315 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2033 |
| 476575-2N-4 | JERSEY CITY NJ G O QUAL FY ADJ 06 E | | | 2 | 1FE | 4,894,450 | 101.8730 | 5,093,650 | 5,000,000 | 4,951,041 | | 13,388 | | | 5.380 | 5.715 | MS | 89,667 | 269,000 | 11/10/2009 | 09/01/2016 |
| 59656N-CP-5 | MIDDLESEX CNTY NJ PENSION 04 TXBL | | | 2 | 1FE | 1,500,000 | 100.3330 | 1,504,995 | 1,500,000 | 1,500,000 | | | | | 5.160 | 5.160 | AO | 19,350 | 77,400 | 02/19/2004 | 10/01/2021 |
| 642815-ZG-2 | NEW BRUNSWICK NJ PENSION 2003 CAP | | @ | 2 | 1FE | 1,426,232 | 27.9170 | 1,582,894 | 5,670,000 | 2,001,122 | | 117,803 | | | 0.000 | 6.111 | NA | | | 03/22/2005 | 10/15/2029 |
| 650366-7T-8 | NEWARK NJ G O PENSION 03 CAP | | @ | | 1FE | 717,544 | 42.7770 | 1,063,008 | 2,485,000 | 1,159,572 | | 69,952 | | | 0.000 | 6.320 | NA | | | 04/09/2003 | 04/01/2023 |
| 650366-7U-5 | NEWARK NJ G O PENSION 03 CAP | | @ | | 1FE | 540,460 | 39.3530 | 787,060 | 2,000,000 | 874,707 | | 52,927 | | | 0.000 | 6.340 | NA | | | 04/09/2003 | 04/01/2024 |
| 650366-8A-8 | NEWARK NJ G O PENSION 03 CAP | | @ | | 1FE | 891,268 | 24.6640 | 1,204,836 | 4,885,000 | 1,450,043 | | 88,664 | | | 0.000 | 6.410 | NA | | | 04/09/2003 | 04/01/2030 |
| 650366-8B-6 | NEWARK NJ G O PENSION 03 CAP | | @ | | 1FE | 948,947 | 22.7100 | 1,258,134 | 5,540,000 | 1,543,893 | | 94,403 | | | 0.000 | 6.410 | NA | | | 04/09/2003 | 04/01/2031 |
| 650366-8D-2 | NEWARK NJ G O PENSION 03 CAP | | @ | | 1FE | 1,200,584 | 19.3240 | 1,201,953 | 6,220,000 | 1,761,932 | | 97,106 | | | 0.000 | 5.750 | NA | | | 03/22/2004 | 04/01/2033 |
| 685312-GR-5 | ORANGE TWNSHP NJ WTR-SWR UTIL 03 B | | | 2 | 1FE | 2,404,760 | 92.7400 | 2,295,315 | 2,475,000 | 2,436,890 | | 5,397 | | | 4.550 | 4.850 | JD | 9,384 | 112,613 | 03/03/2004 | 06/01/2018 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 895130-K3-5 | TRENTON NJ G O PENSION 2003 A CAP | @ | | 2 | 1FE | 2,380,032 | 45.9410 | 2,869,015 | 6,245,000 | 3,613,115 | | 237,547 | | | 0.000 | 5.431 | NA | | | 03/25/2004 | 04/01/2022 |
| 295084-FE-2 | ERIE CNTY NY G O PUB IMPT 05C TXBL | | | | 1FE | 4,281,878 | 103.8400 | 4,356,088 | 4,195,000 | 4,222,193 | | (13,178) | | | 5.500 | 5.142 | JD | 19,227 | 230,725 | 12/16/2005 | 12/01/2012 |
| 199491-L5-8 | COLUMBUS OH G O VAR BABS 2009C | | | 1 | 1FE | 32,080,000 | 102.8000 | 32,978,240 | 32,080,000 | 32,080,000 | | | | | 5.800 | 5.800 | JJ | 930,320 | 1,147,395 | 11/06/2009 | 07/01/2028 |
| 23223P-CX-3 | CUYAHOGA CNTY OH G O VAR PURP 09A | | | 2 | 1FE | 15,000,000 | 102.2460 | 15,336,900 | 15,000,000 | 15,000,000 | | | | | 6.034 | 6.034 | JD | 75,425 | 852,300 | 12/16/2009 | 12/01/2034 |
| 625517-DB-0 | MULTNOMAH CNTY OR SD 1J PORTLAND 04 | | | | 1FE | 1,380,000 | 109.8360 | 1,515,737 | 1,380,000 | 1,380,000 | | | | | 5.518 | 5.517 | JD | 3,384 | 76,148 | 05/07/2004 | 06/15/2013 |
| 68583R-BK-7 | OREGON CMNTY CLG LTD TAX PENSION 2004 | | | | 1FE | 2,787,443 | 108.9520 | 3,203,189 | 2,940,000 | 2,850,317 | | 11,136 | | | 5.097 | 5.667 | JD | 416 | 149,852 | 06/02/2004 | 06/30/2017 |
| 68583R-BR-2 | OREGON CMNTY CLG LTD TAX PENSION 2004 | | | 2 | 1FE | 6,100,000 | 100.9430 | 6,157,523 | 6,100,000 | 6,100,000 | | | | | 5.440 | 5.441 | JD | 922 | 331,840 | 02/11/2004 | 06/30/2023 |
| 686053-AS-8 | OREGON SCH BRD PENSION OBLIG 02A | @ | | | 1FE | 2,498,786 | 64.4250 | 4,326,139 | 6,715,000 | 4,056,636 | | 233,612 | | | 0.000 | 6.020 | NA | | | 10/11/2002 | 06/30/2019 |
| 686053-AT-6 | OREGON SCH BRD PENSION OBLIG 02A | @ | | | 1FE | 5,538,192 | 59.5030 | 9,704,939 | 16,310,000 | 9,100,005 | | 542,218 | | | 0.000 | 6.240 | NA | | | 12/17/2002 | 06/30/2020 |
| 686053-CH-0 | OREGON SCH BRD PENSION OBLIG 03A | @ | | | 1FE | 270,124 | 70.1140 | 378,616 | 540,000 | 366,683 | | 18,451 | | | 0.000 | 5.230 | NA | | | 01/26/2005 | 06/30/2018 |
| 686053-CK-3 | OREGON SCH BRD PENSION OBLIG 03A | @ | | | 1FE | 13,751,459 | 59.3930 | 18,786,006 | 31,630,000 | 19,086,497 | | 988,623 | | | 0.000 | 5.390 | NA | | | 10/28/2004 | 06/30/2020 |
| 686053-CL-1 | OREGON SCH BRD PENSION OBLIG 03A | @ | | | 1FE | 15,585,755 | 54.2500 | 24,198,213 | 44,605,000 | 23,739,235 | | 1,384,203 | | | 0.000 | 6.100 | NA | | | 07/14/2004 | 06/30/2021 |
| 686053-CM-9 | OREGON SCH BRD PENSION OBLIG 03A | @ | | | 1FE | 6,484,641 | 49.7140 | 8,329,581 | 16,755,000 | 8,994,868 | | 473,723 | | | 0.000 | 5.484 | NA | | | 04/12/2005 | 06/30/2022 |
| 686053-CN-7 | OREGON SCH BRD PENSION OBLIG 03A | @ | | | 1FE | 3,737,240 | 45.5500 | 5,921,500 | 13,000,000 | 6,009,786 | | 359,814 | | | 0.000 | 6.270 | NA | | | 04/04/2003 | 06/30/2023 |
| 736679-LA-7 | PORTLAND OR G O PENSION 99C CAP | @ | | | 1FE | 13,036,170 | 44.9950 | 18,549,189 | 41,225,000 | 18,895,043 | | 1,067,366 | | | 0.000 | 5.900 | NA | | | 08/06/2004 | 06/01/2024 |
| 736679-LB-5 | PORTLAND OR G O PENSION 99C CAP | @ | | | 1FE | 9,452,531 | 42.6320 | 13,588,950 | 31,875,000 | 13,726,369 | | 779,174 | | | 0.000 | 5.930 | NA | | | 08/06/2004 | 06/01/2025 |
| 042467-JM-3 | ARMSTRONG PA SCH DIST G O BABS 10 A | | | 1 | 1FE | 10,000,000 | 97.5560 | 9,755,600 | 10,000,000 | 10,000,000 | | | | | 7.000 | 7.000 | MS | 60,278 | | 11/15/2010 | 03/15/2041 |
| 295173-LH-9 | ERIE CNTY PA G O TAXABLE 2005 C | | | 2 | 1FE | 464,275 | 105.2060 | 489,208 | 465,000 | 464,535 | | 58 | | | 5.250 | 5.280 | MS | 8,138 | 24,413 | 12/12/2005 | 09/01/2017 |
| 755553-TY-0 | READING PA G O 2006 TXBL | | | 1 | 1FE | 12,675,000 | 94.7170 | 12,005,380 | 12,675,000 | 12,675,000 | | | | | 5.530 | 5.503 | MN | 89,563 | 631,941 | 12/04/2006 | 11/15/2031 |
| 743787-L3-5 | PROVIDENCE RI G O 2001 B | | | 2 | 1FE | 1,164,956 | 106.8900 | 1,149,068 | 1,075,000 | 1,133,204 | | (4,954) | | | 6.740 | 5.568 | JJ | 33,410 | 70,265 | 08/25/2006 | 01/15/2021 |
| 088365-DU-2 | BEXAR CNTY TX HOSP CTFS BABS 09 B | | | 1 | 1FE | 25,000,000 | 103.4890 | 25,872,250 | 25,000,000 | 25,000,000 | | | | | 6.904 | 6.904 | FA | 652,044 | 1,711,617 | 08/05/2009 | 02/15/2039 |
| 235218-L8-5 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 3,493,411 | 35.1940 | 4,253,195 | 12,085,000 | 4,796,737 | | 252,004 | | | 0.000 | 5.470 | NA | | | 01/20/2005 | 02/15/2028 |
| 235218-L9-3 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 5,518,284 | 32.4170 | 6,546,613 | 20,195,000 | 7,581,347 | | 398,990 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2029 |
| 235218-M2-7 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 7,816,580 | 29.8450 | 9,011,698 | 30,195,000 | 10,738,877 | | 565,163 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2030 |
| 235218-M3-5 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 7,400,117 | 27.4720 | 8,289,676 | 30,175,000 | 10,166,775 | | 535,064 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2031 |
| 235218-M5-0 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 7,999,898 | 23.4400 | 8,519,268 | 36,345,000 | 10,990,751 | | 578,422 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2033 |
| 235218-M6-8 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 6,290,307 | 21.6550 | 6,532,231 | 30,165,000 | 8,641,978 | | 454,805 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2034 |
| 235218-M7-6 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 5,038,513 | 20.1240 | 5,132,626 | 25,505,000 | 6,922,230 | | 364,305 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2035 |
| 235219-CA-8 | DALLAS TX G O REF TXBLE 2010 | | | 1 | 1FE | 10,000,000 | 95.3090 | 9,530,900 | 10,000,000 | 10,000,000 | | | | | 4.510 | 4.510 | FA | 53,869 | | 11/10/2010 | 02/15/2023 |
| 235219-CB-6 | DALLAS TX G O REF TXBLE 2010 | | | 1 | 1FE | 10,000,000 | 95.4490 | 9,544,900 | 10,000,000 | 10,000,000 | | | | | 4.660 | 4.660 | FA | 55,661 | | 11/10/2010 | 02/15/2024 |
| 442403-FR-7 | HOUSTON TX INDPT SCH DIST BABS 09A-2 | | | 1 | 1FE | 28,000,000 | 101.6650 | 28,466,200 | 28,000,000 | 28,000,000 | | | | | 6.168 | 6.301 | FA | 652,437 | 1,362,443 | 10/22/2009 | 02/15/2034 |
| 442403-FY-2 | HOUSTON TX INDPT SCH DIST BABS 09A-2 | | | 1 | 1FE | 20,000,000 | 102.5570 | 20,511,400 | 20,000,000 | 20,000,000 | | | | | 6.125 | 6.277 | FA | 462,778 | 966,389 | 11/12/2009 | 02/15/2028 |
| 442331-SR-6 | HOUSTON TX PUB IMPT REF BABS 2010B | | | 1 | 1FE | 8,000,000 | 99.3650 | 7,949,200 | 8,000,000 | 8,000,000 | | | | | 5.111 | 5.111 | MS | 27,259 | | 11/17/2010 | 03/01/2023 |
| 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 2010B | | | 1 | 1FE | 37,000,000 | 99.5490 | 36,833,130 | 37,000,000 | 37,000,000 | | | | | 6.319 | 6.319 | MS | 155,869 | | 11/17/2010 | 03/01/2030 |
| 486063-MH-0 | KATY TX INDPT SCH DIST PSF BABS 2010 D | | | 1 | 1FE | 10,000,000 | 99.0820 | 9,908,200 | 10,000,000 | 10,000,000 | | | | | 6.349 | 6.516 | FA | 52,908 | | 12/03/2010 | 02/15/2041 |
| 779240-HF-0 | ROUND ROCK TX ISD BABS 2010 D | | | 1 | 1FE | 7,000,000 | 99.1850 | 6,942,950 | 7,000,000 | 7,000,000 | | | | | 6.024 | 5.860 | FA | 35,140 | | 12/01/2010 | 08/01/2035 |
| 392643-PJ-5 | GREEN BAY WI AREA PUB SD G O 05 A REF | | | 1 | 1FE | 769,307 | 102.3290 | 787,933 | 770,000 | 769,588 | | 55 | | | 5.000 | 5.008 | AO | 9,625 | 38,500 | 03/01/2005 | 04/01/2017 |
| 392643-PM-8 | GREEN BAY WI AREA PUB SD G O 05 A REF | | | 1 | 1FE | 996,900 | 100.5580 | 1,005,580 | 1,000,000 | 997,817 | | 180 | | | 5.200 | 5.236 | AO | 13,000 | 52,000 | 03/01/2005 | 04/01/2020 |
| 602245-UM-2 | MILWAUKEE CNTY WI G O PENSION 09 A | | | 2 | 1FE | 5,000,000 | 109.2510 | 5,462,550 | 5,000,000 | 5,000,000 | | | | | 6.840 | 6.840 | JD | 28,500 | 342,000 | 03/20/2009 | 12/01/2028 |
| 1899999. U.S. Political Subdivisions - Issuer Obligations | | | | | | 698,295,547 | XXX | 745,837,181 | 1,022,910,000 | 759,596,797 | | 11,322,880 | 860,028 | | XXX | XXX | XXX | 7,860,074 | 24,054,045 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 698,295,547 | XXX | 745,837,181 | 1,022,910,000 | 759,596,797 | | 11,322,880 | 860,028 | | XXX | XXX | XXX | 7,860,074 | 24,054,045 | XXX | XXX |
| 56613Q-AA-1 | MARBURY AL WTR SYS SER 2007 | | | 2 | 1FE | 4,890,000 | 83.2200 | 4,069,458 | 4,890,000 | 4,890,000 | | | | | 6.550 | 6.550 | FA | 121,000 | 187,330 | 11/28/2007 | 08/15/2037 |
| 914026-LZ-0 | UNIVERSITY OF AL BABS 2010 C | | | 1 | 1FE | 17,673,731 | 95.4200 | 17,022,928 | 17,840,000 | 17,674,028 | | 296 | | | 6.100 | 6.332 | JJ | 129,984 | | 11/09/2010 | 07/01/2038 |
| 914026-EV-7 | UNIVERSITY OF AL TUSCALOOSA BABS 09A | | | 1 | 1FE | 5,000,000 | 100.4230 | 5,021,150 | 5,000,000 | 5,000,000 | | | | | 6.180 | 6.180 | JJ | 154,500 | 206,855 | 10/15/2009 | 07/01/2034 |
| 914026-EW-5 | UNIVERSITY OF AL TUSCALOOSA BABS 09A | | | 1 | 1FE | 4,000,000 | 100.5520 | 4,022,080 | 4,000,000 | 4,000,000 | | | | | 6.280 | 6.280 | JJ | 125,600 | 168,164 | 10/15/2009 | 07/01/2039 |
| 011903-BT-7 | ALASKA INDL DEV RENTAL CAR FAC 2005 B | | | 1 | 2FE | 12,953,034 | 80.8810 | 10,773,349 | 13,320,000 | 12,994,699 | | 11,156 | | | 5.250 | 5.868 | MS | 233,100 | 695,756 | 12/04/2006 | 03/01/2030 |
| 011903-CA-7 | ALASKA INDL DEV RENTAL CAR FAC 2005 B | @ | | 2 | 2FE | 10,079,675 | 42.4700 | 11,914,959 | 28,055,000 | 13,663,946 | | 774,609 | | | 0.000 | 5.924 | NA | | | 10/27/2005 | 03/01/2025 |
| 743759-AF-9 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,080,000 | 102.0560 | 1,102,205 | 1,080,000 | 1,080,000 | | | | | 4.790 | 4.787 | AO | 12,933 | 51,732 | 11/10/2009 | 10/01/2011 |
| 743759-AG-7 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,155,000 | 104.1410 | 1,202,829 | 1,155,000 | 1,155,000 | | | | | 4.930 | 4.929 | AO | 14,235 | 56,942 | 07/14/2005 | 10/01/2012 |
| 743759-AH-5 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,205,000 | 107.9770 | 1,301,123 | 1,205,000 | 1,305,074 | | (35,111) | | | 5.040 | 5.037 | AO | 15,183 | 60,732 | 07/14/2005 | 10/01/2013 |
| 743759-AJ-1 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,000,000 | 104.8450 | 1,048,450 | 1,000,000 | 1,000,000 | | | | | 5.060 | 5.058 | AO | 12,650 | 50,600 | 07/14/2005 | 10/01/2014 |
| 743759-AK-8 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,165,000 | 108.0180 | 1,258,410 | 1,165,000 | 1,165,000 | | | | | 5.080 | 5.078 | AO | 14,796 | 59,182 | 07/14/2005 | 10/01/2015 |
| 743759-AL-6 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,760,000 | 102.3850 | 1,801,976 | 1,760,000 | 1,760,000 | | | | | 5.130 | 5.128 | AO | 22,572 | 90,288 | 07/14/2005 | 10/01/2016 |
| 743759-AN-2 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | 2 | 1FE | 5,030,000 | 94.6470 | 4,760,744 | 5,030,000 | 5,030,000 | | | | | 5.300 | 5.301 | AO | 66,648 | 266,590 | 07/14/2005 | 10/01/2020 |
| 743759-AP-7 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 9,450,000 | 88.1560 | 8,330,742 | 9,450,000 | 9,450,000 | | | | | 5.360 | 5.361 | AO | 126,630 | 506,520 | 07/14/2005 | 10/01/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 743759-AQ-5 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | 2 | 1FE | 18,775,000 | 82.3900 | 15,468,723 | 18,775,000 | 18,775,000 | | | | | 5.390 | 5.391 | AO | 252,993 | 1,011,973 | 07/14/2005 | 10/01/2030 |
| 26116P-BF-6 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | | | 1FE | 3,095,000 | 102.4910 | 3,172,096 | 3,095,000 | 3,095,000 | | | | | 5.130 | 5.128 | JJ | 79,387 | 158,774 | 12/01/2005 | 07/01/2012 |
| 26116P-BG-4 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | | | 1FE | 3,255,000 | 103.0800 | 3,355,254 | 3,255,000 | 3,255,000 | | | | | 5.160 | 5.156 | JJ | 83,979 | 167,958 | 12/01/2005 | 07/01/2013 |
| 26116P-BL-3 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | | | 1FE | 3,471,190 | 96.9570 | 3,655,279 | 3,770,000 | 3,503,109 | | 31,919 | | | 5.270 | 5.268 | JJ | 99,340 | 198,679 | 12/01/2005 | 07/01/2017 |
| 718846-AK-4 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 16,550,000 | 106.9800 | 17,705,190 | 16,550,000 | 16,550,000 | | | | | 5.870 | 5.870 | JJ | 485,743 | 971,485 | 05/12/2004 | 07/01/2017 |
| 718846-AL-2 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 11,050,000 | 106.3670 | 11,753,554 | 11,050,000 | 11,050,000 | | | | | 5.970 | 5.970 | JJ | 329,843 | 358,200 | 05/12/2004 | 07/01/2019 |
| 718846-AM-0 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 2,543,600 | 98.1080 | 2,452,700 | 2,500,000 | 2,532,841 | | (1,910) | | | 6.170 | 6.010 | JJ | 77,125 | 154,250 | 06/01/2004 | 07/01/2024 |
| 718846-AN-8 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 20,236,920 | 92.9640 | 18,592,800 | 20,000,000 | 20,199,124 | | (6,737) | | | 6.250 | 6.153 | JJ | 625,000 | 1,250,000 | 06/02/2004 | 07/01/2029 |
| 79575D-E6-3 | SALT RIVER PROJ AZ ELEC BABS 10 A | | | 2 | 1FE | 15,000,000 | 91.1010 | 13,665,150 | 15,000,000 | 15,000,000 | | | | | 4.839 | 4.839 | JJ | 169,365 | | 09/30/2010 | 01/01/2041 |
| 985215-BY-7 | YAVAPAI CNTY AZ IND DEV CONV CTR 05 | | | 1 | 6* | 349,306 | 30.0000 | 450,000 | 1,500,000 | | 394,610 | 8,555 | 403,164 | | 6.250 | 6.259 | AO | | | 11/23/2005 | 10/01/2020 |
| 985215-BZ-4 | YAVAPAI CNTY AZ IND DEV CONV CTR 05 | | | 1 | 6* | 1,505,742 | 30.0000 | 1,953,000 | 6,510,000 | | 1,566,885 | 35,507 | 1,602,392 | | 6.500 | 6.648 | AO | | | 11/17/2005 | 10/01/2025 |
| 985215-CA-8 | YAVAPAI CNTY AZ IND DEV CONV CTR 05 | | | 1 | 6* | 4,679,872 | 30.0000 | 5,781,000 | 19,270,000 | | 4,546,967 | 104,090 | 4,651,057 | | 7.375 | 6.813 | AO | | | 11/17/2005 | 10/01/2031 |
| 846565-AB-5 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | | 2 | 4FE | 550,450 | 99.0120 | 539,615 | 545,000 | 546,484 | | (769) | | | 6.650 | 6.376 | JD | 1,611 | 26,268 | 05/03/2006 | 06/15/2012 |
| 846565-AC-3 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | | 2 | 4FE | 9,171,593 | 94.4950 | 8,003,727 | 8,470,000 | 8,856,705 | | (71,460) | | | 7.125 | 5.969 | JD | 26,822 | 603,488 | 01/23/2006 | 06/15/2017 |
| 846565-AD-1 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | | 2 | 4FE | 11,172,862 | 52.1800 | 5,309,315 | 10,175,000 | 10,924,538 | | (56,145) | | | 7.100 | 6.075 | JD | 32,108 | 722,425 | 01/09/2006 | 06/15/2022 |
| 718846-AJ-7 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | | 1FE | 1,786,540 | 107.5320 | 1,881,810 | 1,750,000 | 1,767,527 | | (3,346) | | | 5.770 | 5.515 | JJ | 50,488 | 100,975 | 05/27/2004 | 07/01/2015 |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | | 2 | 1FE | 5,355,265 | 101.9270 | 5,050,483 | 4,955,000 | 5,220,361 | | (31,230) | | | 6.500 | 5.542 | AO | 80,519 | 322,075 | 03/29/2006 | 10/01/2019 |
| 010869-CD-5 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | | 2 | 1FE | 24,565,077 | 92.1030 | 21,860,647 | 23,735,000 | 23,827,199 | | (17,601) | 406,849 | | 6.600 | 6.331 | AO | 391,628 | 1,566,510 | 08/09/2002 | 10/01/2029 |
| 010869-CB-9 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 1,438,050 | 42.3510 | 2,117,550 | 5,000,000 | 2,482,561 | | 156,536 | | | 0.000 | 6.620 | NA | | | 08/08/2002 | 10/01/2021 |
| 010869-CC-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 1,886,360 | 38.4810 | 2,693,670 | 7,000,000 | 3,256,471 | | 205,332 | | | 0.000 | 6.620 | NA | | | 08/08/2002 | 10/01/2022 |
| 010869-CE-3 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 672,647 | 17.3600 | 581,560 | 3,350,000 | 997,301 | | 59,345 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2030 |
| 010869-CF-0 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 566,520 | 15.7250 | 471,750 | 3,000,000 | 839,954 | | 49,983 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2031 |
| 010869-CG-8 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 3,374,400 | 14.2590 | 2,709,210 | 19,000,000 | 5,003,092 | | 297,718 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2032 |
| 010869-CH-6 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 3,173,570 | 12.9760 | 2,465,440 | 19,000,000 | 4,705,339 | | 280,001 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2033 |
| 010869-CJ-2 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 2,984,710 | 11.7490 | 2,232,310 | 19,000,000 | 4,425,326 | | 263,339 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2034 |
| 010869-CK-9 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 2,807,250 | 10.6540 | 2,024,260 | 19,000,000 | 4,162,166 | | 247,672 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2035 |
| 010869-CL-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 3,913,527 | 9.6790 | 2,726,090 | 28,165,000 | 5,802,452 | | 345,288 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2036 |
| 010869-EE-1 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 7,666,812 | 22.8840 | 5,875,467 | 25,675,000 | 10,176,290 | | 547,002 | | | 0.000 | 5.602 | NA | | | 11/10/2005 | 10/01/2027 |
| 010869-EF-8 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 7,427,745 | 20.8440 | 7,638,284 | 36,645,000 | 11,409,190 | | 726,509 | 1,024,294 | | 0.000 | 6.188 | NA | | | 11/17/2005 | 10/01/2028 |
| 010869-EG-6 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 4,091,400 | 19.0770 | 2,861,550 | 15,000,000 | 5,403,521 | | 286,372 | | | 0.000 | 5.520 | NA | | | 11/17/2005 | 10/01/2029 |
| 010869-EH-4 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 7,620,569 | 15.9780 | 7,967,430 | 49,865,000 | 12,029,556 | | 808,675 | 2,300,610 | | 0.000 | 6.105 | NA | | | 11/17/2005 | 10/01/2031 |
| 010869-EJ-0 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 966,792 | 14.6220 | 1,976,163 | 13,515,000 | 1,943,459 | | 192,729 | 2,147,740 | | 0.000 | 5.540 | NA | | | 11/17/2005 | 10/01/2032 |
| 010869-EK-7 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 15,983,233 | 13.3800 | 12,634,065 | 94,425,000 | 23,567,336 | | 1,392,585 | | | 0.000 | 6.205 | NA | | | 11/17/2005 | 10/01/2033 |
| 072024-ND-0 | BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F | | | 2 | 1FE | 13,000,000 | 98.8070 | 12,844,910 | 13,000,000 | 13,000,000 | | | | | 6.263 | 6.263 | AO | 203,548 | 612,034 | 10/28/2009 | 04/01/2049 |
| 13033W-RD-7 | CALIFORNIA INFRA SCRIPPS RESEARCH 05 B | | | 2 | 1FE | 1,054,274 | 97.1640 | 1,117,386 | 1,150,000 | 1,075,896 | | 5,060 | | | 5.040 | 5.880 | JJ | 28,980 | 57,960 | 04/06/2006 | 07/01/2023 |
| 130911-XH-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-1 | | | 2 | 2 | 18,102,146 | 89.1490 | 18,493,960 | 20,745,000 | 18,180,387 | | 83,737 | 2,666,080 | | 5.896 | 5.886 | JD | 101,927 | 1,193,645 | 06/30/2004 | 06/01/2024 |
| 130911-XZ-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-1 | @ | | | 2 | 948,514 | 35.8340 | 757,889 | 2,115,000 | 1,241,523 | | 61,896 | | | 0.000 | 5.180 | NA | | | 09/21/2005 | 06/01/2021 |
| 130911-3B-4 | CALIFORNIA STWIDE CMNTY PENSION 06A-1 | | | 2 | 2 | 2,804,494 | 96.8530 | 2,905,590 | 3,000,000 | 2,810,217 | | 17,019 | 228,896 | | 5.840 | 5.675 | JD | 14,600 | 175,200 | 11/10/2009 | 06/01/2016 |
| 130911-3K-4 | CALIFORNIA STWIDE CMNTY PENSION 06A-2 | @ | | | 2 | 2,224,947 | 91.4760 | 2,812,887 | 3,075,000 | 2,842,398 | | 153,516 | | | 0.000 | 5.630 | NA | | | 11/10/2009 | 06/01/2012 |
| 156809-BX-2 | CERRITOS REDEV AGY CA LOS COYOTES 93B | | | 2 | 1Z | 15,879,000 | 91.2760 | 13,691,400 | 15,000,000 | 15,191,561 | | (24,261) | | | 7.800 | 7.508 | MN | 195,000 | 1,170,000 | 09/16/1997 | 11/01/2019 |
| 21224R-AN-6 | CONTRA COSTA CNTY CA FIRE PENSION 05 | | | | 1FE | 10,796,610 | 98.4710 | 11,334,012 | 11,510,000 | 11,004,880 | | 52,000 | | | 4.960 | 5.680 | FA | 237,873 | 570,896 | 11/10/2009 | 08/01/2018 |
| 358266-CB-8 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 2,621,997 | 40.7870 | 4,078,700 | 10,000,000 | 4,094,637 | | 255,242 | 613,503 | | 0.000 | 5.610 | NA | | | 03/11/2004 | 08/15/2024 |
| 358266-CC-6 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 3,613,255 | 37.5960 | 5,601,804 | 14,900,000 | 5,687,271 | | 357,894 | 919,772 | | 0.000 | 5.640 | NA | | | 03/11/2004 | 08/15/2025 |
| 358266-CD-4 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 4,062,672 | 34.8430 | 5,773,485 | 16,570,000 | 6,242,656 | | 374,770 | 705,676 | | 0.000 | 5.640 | NA | | | 03/11/2004 | 08/15/2026 |
| 358266-CE-2 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 2,219,244 | 31.8920 | 2,611,955 | 8,190,000 | 2,611,955 | | 175,811 | 626,692 | | 0.000 | 5.660 | NA | | | 03/11/2004 | 08/15/2027 |
| 358266-CF-9 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 5,486,527 | 29.3670 | 6,287,475 | 21,410,000 | 7,147,110 | | 434,650 | 859,636 | | 0.000 | 5.660 | NA | | | 03/11/2004 | 08/15/2028 |
| 358266-CH-5 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 11,800,332 | 24.9250 | 12,866,285 | 51,620,000 | 17,232,226 | | 937,059 | | | 0.000 | 5.670 | NA | | | 03/11/2004 | 08/15/2030 |
| 358266-CK-8 | FRESNO CNTY CA PENSION 2004 A CAP | @ | | | 1FE | 9,154,950 | 21.2240 | 9,505,168 | 44,785,000 | 13,369,039 | | 726,973 | | | 0.000 | 5.670 | NA | | | 03/11/2004 | 08/15/2032 |
| 457074-AK-8 | INGLEWOOD CA PENSION OBLIG 05 A TXBL | @ | | 2 | 1FE | 6,147,190 | 10.4580 | 3,271,785 | 31,285,000 | 8,529,094 | | 550,761 | | | 0.000 | 6.740 | NA | | | 11/30/2005 | 09/01/2035 |
| 54438E-KB-3 | LOS ANGELES CA CMNTY REDEV MID-CITY 08P | | | 2 | 1FE | 13,614,961 | 92.5480 | 12,961,347 | 14,005,000 | 13,644,791 | | 11,138 | | | 8.000 | 9.006 | MS | 373,467 | 1,120,400 | 06/23/2008 | 09/01/2038 |
| 544525-NZ-7 | LOS ANGELES CA DEPT WTR PWR BABS 09C | | | 2 | 1FE | 12,000,000 | 94.2980 | 11,315,760 | 12,000,000 | 12,000,000 | | | | | 6.008 | 6.008 | JJ | 360,480 | 416,555 | 11/20/2009 | 07/01/2039 |
| 544435-C3-2 | LOS ANGELES CA INTL ARPTS BABS 09C | | | 2 | 1FE | 12,500,000 | 96.9400 | 12,117,500 | 12,500,000 | 12,500,000 | | | | | 6.582 | 6.582 | MN | 105,129 | 781,613 | 11/18/2009 | 05/15/2039 |
| 59266T-CJ-8 | METROPOLITAN WTR DIST SOUTHN CA BABS 08D | | | 1 | 1FE | 10,000,000 | 100.3380 | 10,033,800 | 10,000,000 | 10,000,000 | | | | | 6.538 | 6.538 | JJ | 326,900 | 581,150 | 07/31/2009 | 07/01/2039 |
| 68428L-BB-9 | ORANGE CNTY CA PENSION 96 CAP | @ | | | 1FE | 7,734,735 | 76.9220 | 10,626,005 | 13,814,000 | 10,401,609 | | 507,971 | | | 0.000 | 5.070 | NA | | | 01/26/2005 | 09/01/2016 |
| 769047-HB-0 | RIVERSIDE CA SEWER BABS 2009 B | | | 1 | 1FE | 9,944,600 | 101.5150 | 10,151,500 | 10,000,000 | 9,945,696 | | 811 | | | 7.200 | 7.227 | FA | 300,000 | 682,000 | 08/06/2009 | 08/01/2039 |
| 785849-TK-6 | SACRAMENTO CA FIN CMNTY REINV 06B | | | | 1FE | 183,635 | 108.0160 | 199,830 | 185,000 | 184,123 | | 121 | | | 5.800 | 5.896 | JD | 894 | 10,730 | 07/07/2006 | 12/01/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 78587R-AB-3 | SACRAMENTO CA MET FIRE DIST PENSION 04A | | | 2 | 1FE | 3,400,000 | 93.0430 | 3,163,462 | 3,400,000 | 3,400,112 | | 112 | | | 5.320 | 5.320 | MN | 23,112 | 138,320 | 10/13/2004 | 05/15/2025 |
| 786091-AD-0 | SACRAMENTO CNTY CA PENSION 03B CAP | | | 2 | 1FE | 2,126,482 | 91.2640 | 2,737,920 | 3,000,000 | 2,737,920 | | 5,334 | 293,472 | | 5.730 | 5.628 | FA | 64,940 | 171,900 | 10/04/2004 | 08/15/2023 |
| 78612P-AC-4 | SACRAMENTO CNTY CA PENSION 04C-3 | [g] | | 1 | 1FE | 19,405,528 | 79.4900 | 26,907,365 | 33,850,000 | 22,012,052 | | 425,684 | | | 0.000 | 5.628 | NA | | | 06/25/2004 | 07/10/2033 |
| 796839-AM-0 | SAN BERNARDINO CNTY CA PENSION OBLIG 04A | | | | 1FE | 15,775,000 | 102.2740 | 16,133,724 | 15,775,000 | 15,775,000 | | | | | 5.700 | 5.701 | FA | 372,159 | 899,175 | 06/10/2004 | 08/01/2016 |
| 797398-DK-7 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | | | 1FE | 16,850,000 | 101.8340 | 17,159,029 | 16,850,000 | 16,850,000 | | | | | 5.835 | 5.825 | FA | 371,430 | 983,198 | 06/24/2004 | 08/15/2021 |
| 797398-DL-5 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | | | 1FE | 7,795,000 | 101.4500 | 7,908,028 | 7,795,000 | 7,795,000 | | | | | 5.865 | 5.855 | FA | 172,711 | 457,177 | 06/24/2004 | 08/15/2022 |
| 797398-DT-8 | SAN DIEGO CNTY CA PENSION OBLIG 2004 C | [g] | | | 1FE | 5,884,480 | 81.3480 | 9,005,224 | 11,070,000 | 8,514,369 | | 470,041 | | | 0.000 | 5.760 | NA | | | 06/24/2004 | 08/15/2015 |
| 79741T-AR-5 | SAN DIEGO CNTY CA WTR REV BABS 10B | | | 2 | 1FE | 4,900,000 | 100.1390 | 4,906,811 | 4,900,000 | 4,900,000 | | | | | 6.138 | 6.138 | MN | 50,127 | 219,996 | 01/22/2010 | 05/01/2049 |
| 79771P-XV-2 | SAN FRANCISCO CA REDEV TAX ALLOC 04D | | | 1 | 1FE | 3,016,332 | 107.5060 | 3,192,928 | 2,970,000 | 2,989,425 | | (4,787) | | | 5.650 | 5.459 | FA | 69,919 | 167,805 | 07/01/2004 | 08/01/2015 |
| 79771P-XW-0 | SAN FRANCISCO CA REDEV TAX ALLOC 04D | | | 1 | 1FE | 3,198,202 | 106.3160 | 3,333,007 | 3,135,000 | 3,161,526 | | (6,532) | | | 5.750 | 5.517 | FA | 75,109 | 180,263 | 07/01/2004 | 08/01/2016 |
| 802595-CF-3 | SANTA ROSA CA COP REDEV AGY 05 B | | | 2 | 2FE | 3,660,374 | 108.1180 | 4,059,831 | 3,755,000 | 3,712,814 | | 12,362 | | | 5.260 | 5.675 | AO | 49,378 | 197,513 | 11/10/2009 | 10/01/2015 |
| 834132-AK-5 | SOLANO CNTY CA TXBL PENSION 2004 A CUR | | | | 1FE | 5,760,000 | 105.3010 | 6,065,338 | 5,760,000 | 5,760,000 | | | | | 5.750 | 5.751 | JJ | 152,720 | 331,200 | 06/10/2004 | 01/15/2017 |
| 83740N-AE-0 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | | 1FE | 2,535,000 | 109.0750 | 2,765,051 | 2,535,000 | 2,535,000 | | | | | 5.550 | 5.551 | FA | 58,622 | 140,693 | 06/18/2004 | 08/01/2015 |
| 83740N-AF-7 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 2,685,000 | 107.3980 | 2,883,636 | 2,685,000 | 2,685,000 | | | | | 5.610 | 5.611 | FA | 62,762 | 150,629 | 06/18/2004 | 08/01/2016 |
| 83740N-AG-5 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 2,835,000 | 105.6780 | 2,995,971 | 2,835,000 | 2,835,000 | | | | | 5.620 | 5.621 | FA | 66,386 | 159,327 | 06/18/2004 | 08/01/2017 |
| 83740N-AJ-9 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 3,175,000 | 102.7850 | 3,263,424 | 3,175,000 | 3,175,000 | | | | | 5.690 | 5.691 | FA | 75,274 | 180,658 | 06/18/2004 | 08/01/2019 |
| 83740N-AK-6 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 3,365,000 | 102.0050 | 3,432,468 | 3,365,000 | 3,365,000 | | | | | 5.750 | 5.751 | FA | 80,620 | 193,488 | 06/18/2004 | 08/01/2020 |
| 83740N-AL-4 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 3,565,000 | 101.6370 | 3,623,359 | 3,565,000 | 3,565,000 | | | | | 5.810 | 5.811 | FA | 86,303 | 207,127 | 06/18/2004 | 08/01/2021 |
| 83740N-AM-2 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 3,780,000 | 101.3120 | 3,829,594 | 3,780,000 | 3,780,000 | | | | | 5.870 | 5.871 | FA | 92,453 | 221,886 | 06/18/2004 | 08/01/2022 |
| 83740N-AN-0 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 4,010,000 | 101.0290 | 4,051,263 | 4,010,000 | 4,010,000 | | | | | 5.930 | 5.931 | FA | 99,080 | 237,793 | 06/18/2004 | 08/01/2023 |
| 861395-FH-9 | STOCKTON CA PUB FIN AUTH HSG 06C | | | 2 | 2FE | 3,115,000 | 102.9650 | 3,207,360 | 3,115,000 | 3,115,000 | | | | | 6.150 | 6.148 | MS | 63,858 | 191,573 | 06/21/2006 | 09/01/2016 |
| 861395-GE-5 | STOCKTON CA PUB FIN AUTH HSG 06C | | | 1 | 2FE | 9,953,916 | 81.7480 | 9,413,282 | 11,515,000 | 9,413,282 | | 28,851 | 1,328,813 | | 6.870 | 6.867 | MS | 263,694 | 791,081 | 06/21/2006 | 09/01/2037 |
| 861395-EX-5 | STOCKTON CA PUB FIN AUTH REDEV 06B | | | | 3FE | 1,355,000 | 102.0060 | 1,382,181 | 1,355,000 | 1,355,000 | | | | | 6.080 | 6.068 | MS | 27,461 | 82,384 | 06/21/2006 | 09/01/2012 |
| 861395-EY-3 | STOCKTON CA PUB FIN AUTH REDEV 06B | | | | 3FE | 980,000 | 101.8010 | 997,650 | 980,000 | 980,000 | | | | | 6.100 | 6.090 | MS | 19,927 | 59,780 | 06/21/2006 | 09/01/2013 |
| 899124-HA-2 | TULARE CITY CA SEWER BABS 2009 B | | | 1 | 1FE | 14,506,350 | 104.3860 | 15,657,900 | 15,000,000 | 14,510,969 | | 3,140 | | | 8.750 | 9.086 | MN | 167,708 | 1,312,500 | 06/18/2009 | 11/15/2044 |
| 89978K-AV-8 | TUOLUMNE WIND PROJ AUTH CA BABS 09B | | | 2 | 1FE | 25,000,000 | 100.1050 | 25,026,250 | 25,000,000 | 25,000,000 | | | | | 6.918 | 6.918 | JJ | 864,750 | 1,667,042 | 06/25/2009 | 01/01/2034 |
| 905649-DK-2 | UNION CITY CA PENSION OBLIG 2004 CAP | [g] | | | 2FE | 770,755 | 33.9340 | 1,023,110 | 3,015,000 | 1,175,918 | | 73,931 | | | 0.000 | 6.600 | NA | | | 06/18/2004 | 07/01/2025 |
| 905649-DL-0 | UNION CITY CA PENSION OBLIG 2004 CAP | [g] | | | 2FE | 680,350 | 31.0290 | 881,224 | 2,840,000 | 1,038,001 | | 65,262 | | | 0.000 | 6.600 | NA | | | 06/18/2004 | 07/01/2026 |
| 905649-DN-6 | UNION CITY CA PENSION OBLIG 2004 CUR | | | 2 | 2FE | 6,335,000 | 101.9520 | 6,458,659 | 6,335,000 | 6,335,000 | | | | | 5.710 | 5.710 | JJ | 180,864 | 361,729 | 06/18/2004 | 07/01/2019 |
| 905649-DP-1 | UNION CITY CA PENSION OBLIG 2004 CUR | | | 2 | 2FE | 10,970,000 | 97.4650 | 10,691,911 | 10,970,000 | 10,970,040 | | 40 | | | 5.920 | 5.920 | JJ | 324,712 | 649,424 | 06/18/2004 | 07/01/2024 |
| 91857P-AC-1 | VACAVILLE CA REDEV HSG TAX ALLOC 06A | | | 2 | 2FE | 1,317,571 | 105.4160 | 1,312,429 | 1,245,000 | 1,267,813 | | (12,457) | | | 7.000 | 5.969 | MS | 29,050 | 87,150 | 07/19/2006 | 09/01/2013 |
| 91857P-AD-9 | VACAVILLE CA REDEV HSG TAX ALLOC 06A | | | 2 | 2FE | 1,199,661 | 101.5330 | 1,152,400 | 1,135,000 | 1,172,641 | | (6,712) | | | 6.750 | 5.930 | MS | 25,538 | 66,994 | 07/19/2006 | 09/01/2016 |
| 196711-LZ-6 | COLORADO COP R L CARR JUSTICE BABS 09B | | | 2 | 1FE | 4,953,500 | 97.8480 | 4,892,400 | 5,000,000 | 4,954,568 | | 752 | | | 6.450 | 6.599 | MS | 94,958 | 369,083 | 07/16/2009 | 09/15/2039 |
| 196632-HE-6 | COLORADO SPRINGS CO UTIL SYS BABS 09D2 | | | 2 | 1FE | 5,000,000 | 97.7890 | 4,889,450 | 5,000,000 | 5,000,000 | | | | | 6.013 | 6.013 | MN | 38,416 | 298,980 | 11/06/2009 | 11/15/2039 |
| 196632-LD-3 | COLORADO SPRINGS CO UTIL SYS BABS 10B2 | | | 1 | 1FE | 15,000,000 | 92.5970 | 13,889,550 | 15,000,000 | 15,000,000 | | | | | 5.538 | 5.538 | MN | 182,293 | | 09/30/2010 | 11/15/2040 |
| 24919P-FT-6 | DENVER CO SCH DIST NO 1 COP 97 | [g] | | | 1FE | 458,699 | 84.0690 | 815,469 | 970,000 | 681,068 | | 46,909 | | | 0.000 | 7.265 | NA | | | 06/17/2005 | 12/15/2015 |
| 24919P-GF-5 | DENVER CO SCH DIST NO 1 COP 97 | [g] | | | 1FE | 7,194,006 | 85.5810 | 10,547,858 | 12,325,000 | 8,661,657 | | 595,092 | | | 0.000 | 7.246 | NA | | | 05/22/2008 | 12/15/2015 |
| 24919P-GP-3 | DENVER CO SCH DIST NO 1 COP 97 | [g] | | | 1FE | 2,530,305 | 79.4000 | 3,441,990 | 4,335,000 | 3,046,514 | | 209,308 | | | 0.000 | 7.246 | NA | | | 05/22/2008 | 12/15/2015 |
| 24919P-GU-2 | DENVER CO SCH DIST NO 1 COP 97 | [g] | | | 1FE | 7,423,115 | 80.5060 | 9,600,341 | 11,925,000 | 8,576,102 | | 461,817 | | | 0.000 | 5.613 | NA | | | 05/22/2008 | 12/15/2016 |
| 24919P-GV-0 | DENVER CO SCH DIST NO 1 COP 97 | [g] | | | 1FE | 2,689,128 | 73.9570 | 3,194,942 | 4,320,000 | 3,106,814 | | 167,300 | | | 0.000 | 5.613 | NA | | | 05/22/2008 | 12/15/2016 |
| 91417K-ND-9 | UNIVERSITY OF CO ENTERPRISE SYS BABS 09B | | | 1 | 1FE | 14,770,000 | 98.6910 | 14,576,661 | 14,770,000 | 14,770,000 | | | | | 6.264 | 6.264 | JD | 77,099 | 884,073 | 12/10/2009 | 06/01/2036 |
| 207758-KH-5 | CONNECTICUT SPL TAX TRANSN BABS 09B | | | 2 | 1FE | 8,500,000 | 99.2560 | 8,436,760 | 8,500,000 | 8,500,000 | | | | | 5.740 | 5.740 | JD | 40,658 | 516,358 | 10/29/2009 | 12/01/2029 |
| 44329H-AD-6 | HP COMMUNITIES LLC MA 2008A | | | 23 | 1FE | 3,700,000 | 86.5950 | 4,329,750 | 5,000,000 | 3,709,892 | | 5,268 | | | 5.820 | 7.888 | MS | 85,683 | 291,000 | 11/25/2008 | 09/15/2053 |
| 44329H-AJ-3 | HP COMMUNITIES LLC MA 2008A | | | 2 | 1FE | 15,052,043 | 86.8640 | 16,504,160 | 19,000,000 | 15,112,126 | | 34,220 | | | 5.780 | 7.431 | MS | 323,359 | 1,098,200 | 11/05/2008 | 03/15/2046 |
| 44329H-AK-0 | HP COMMUNITIES LLC MA 2008A | | | 2 | 1FE | 15,710,938 | 87.0610 | 17,412,200 | 20,000,000 | 15,743,262 | | 17,417 | | | 5.860 | 7.536 | MS | 345,089 | 1,172,000 | 11/05/2008 | 09/15/2053 |
| 44329H-AS-3 | HP COMMUNITIES LLC MA 2008B | | | 2 | 3FE | 895,817 | 91.3010 | 913,010 | 1,000,000 | 911,092 | | 9,353 | | | 5.320 | 6.436 | MS | 15,664 | 53,200 | 11/05/2008 | 03/15/2023 |
| 44329H-AT-1 | HP COMMUNITIES LLC MA 2008B | | | 2 | 3FE | 1,913,693 | 81.3240 | 1,817,591 | 2,235,000 | 1,927,080 | | 7,741 | | | 5.930 | 7.156 | MS | 39,024 | 132,536 | 11/05/2008 | 09/15/2034 |
| 44329H-AU-8 | HP COMMUNITIES LLC MA 2008B | | | 2 | 3FE | 3,727,822 | 78.5470 | 3,534,615 | 4,500,000 | 3,739,543 | | 6,679 | | | 6.080 | 7.446 | MS | 80,560 | 273,600 | 11/05/2008 | 03/15/2046 |
| 44329H-AV-6 | HP COMMUNITIES LLC MA 2008B | | | 2 | 3FE | 3,040,850 | 76.9900 | 2,821,684 | 3,665,000 | 3,045,629 | | 2,573 | | | 6.160 | 7.483 | MS | 66,475 | 225,764 | 11/05/2008 | 09/15/2053 |
| 115062-DC-2 | BROWARD CNTY FL PROF SPORTS FAC TAX 06B | | | 2 | 1FE | 8,525,000 | 99.1140 | 8,449,469 | 8,525,000 | 8,525,000 | | | | | 5.915 | 5.914 | MS | 168,085 | 504,254 | 07/13/2006 | 09/01/2021 |
| 115065-VV-3 | BROWARD CNTY FL SCH COP BABS 09 A | | | 1 | 1FE | 11,607,219 | 106.1690 | 12,421,773 | 11,700,000 | 11,609,920 | | 1,797 | | | 7.400 | 7.555 | JJ | 432,900 | 766,270 | 06/05/2009 | 07/01/2034 |
| 362832-AR-8 | GAINESVILLE FL PENSION OBLIG 2003 A | [g] | | | 1FE | 754,020 | 58.3530 | 1,167,060 | 2,000,000 | 1,193,289 | | 68,391 | | | 0.000 | 5.990 | NA | | | 03/18/2003 | 10/01/2019 |
| 362832-AS-6 | GAINESVILLE FL PENSION OBLIG 2003 A | [g] | | | 1FE | 878,228 | 53.6360 | 1,343,582 | 2,505,000 | 1,398,290 | | 81,165 | | | 0.000 | 6.070 | NA | | | 03/18/2003 | 10/01/2020 |
| 362832-AY-3 | GAINESVILLE FL PENSION OBLIG 2003 A | [g] | | | 1FE | 1,096,088 | 32.4020 | 1,490,492 | 4,600,000 | 1,761,027 | | 104,150 | | | 0.000 | 6.190 | NA | | | 03/18/2003 | 10/01/2026 |
| 362832-AZ-0 | GAINESVILLE FL PENSION OBLIG 2003 A | [g] | | | 1FE | 1,104,592 | 29.7280 | 1,474,509 | 4,960,000 | 1,778,441 | | 105,634 | | | 0.000 | 6.218 | NA | | | 03/18/2003 | 10/01/2027 |
| 362832-BA-4 | GAINESVILLE FL PENSION OBLIG 2003 A | [g] | | | 1FE | 1,126,366 | 27.2270 | 1,453,922 | 5,340,000 | 1,809,671 | | 107,026 | | | 0.000 | 6.190 | NA | | | 03/18/2003 | 10/01/2028 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 362848-NF-6 | GAINESVILLE FL UTILS SYS 2005 B | | | 2 | 1FE | 35,953,640 | 99.8260 | 36,935,620 | 37,000,000 | 36,251,622 | | 72,059 | | | 5.310 | 5.310 | AO | 491,175 | 1,964,700 | 11/03/2005 | 10/01/2021 |
| 469383-ZW-6 | JACKSONVILLE FL EXCISE TAX 2006 C | | | | 1FE | 2,725,000 | 107.0620 | 2,917,440 | 2,725,000 | 2,725,000 | | | | | 5.120 | 5.119 | AO | 34,880 | 139,520 | 01/12/2006 | 10/01/2016 |
| 469383-ZX-4 | JACKSONVILLE FL EXCISE TAX 2006 C | | | | 1FE | 2,865,000 | 105.6950 | 3,028,162 | 2,865,000 | 2,865,000 | | | | | 5.170 | 5.171 | AO | 37,030 | 148,121 | 01/12/2006 | 10/01/2017 |
| 469383-ZZ-9 | JACKSONVILLE FL EXCISE TAX 2006 C | | | | 1FE | 3,170,000 | 101.8890 | 3,229,881 | 3,170,000 | 3,170,000 | | | | | 5.220 | 5.220 | AO | 41,369 | 165,474 | 01/12/2006 | 10/01/2019 |
| 59333A-DF-5 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 04B | | | 2 | 1 | 3,492,300 | 99.3210 | 3,476,235 | 3,500,000 | 3,494,883 | | 434 | | | 5.360 | 5.382 | AO | 46,900 | 187,600 | 01/26/2004 | 04/01/2024 |
| 59333A-JX-0 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B | | | 2 | 1FE | 3,605,000 | 104.0010 | 3,749,236 | 3,605,000 | 3,605,000 | | | | | 6.100 | 6.100 | AO | 54,976 | 201,453 | 05/01/2008 | 04/01/2015 |
| 59334P-CP-0 | MIAMI-DADE CNTY FL TRANS SALES TAX BABS0 | | | 1 | 1FE | 5,000,000 | 96.8780 | 4,843,900 | 5,000,000 | 5,000,000 | | | | | 6.910 | 6.910 | JJ | 172,750 | 265,843 | 09/17/2009 | 07/01/2039 |
| 665588-KH-1 | NORTHERN PALM BEACH CNTY FL WTR 3A 04B | | | 2 | 2FE | 2,239,205 | 91.5660 | 2,156,379 | 2,355,000 | 2,269,106 | | 5,237 | | | 5.375 | 5.820 | FA | 52,742 | 126,581 | 04/27/2004 | 08/01/2027 |
| 696499-CJ-9 | PALM BEACH CNTY FL ARPT SYS REF 2006 B | | | 2 | 1FE | 16,855,000 | 101.6610 | 17,134,962 | 16,855,000 | 16,855,000 | | | | | 5.905 | 5.906 | AO | 248,822 | 995,288 | 05/05/2006 | 10/01/2020 |
| 836753-JG-9 | SOUTH BROWARD HOSP DIST FL BABS 09B | | | 1 | 1FE | 17,000,000 | 98.6450 | 16,769,650 | 17,000,000 | 17,000,000 | | | | | 7.278 | 7.278 | MN | 206,210 | 1,244,128 | 10/15/2009 | 05/01/2044 |
| 04780E-AB-3 | ATLANTA GA DNTWN DEV ATLANTA FEDL 93 | | | 2 | 1FE | 4,742,112 | 113.9920 | 5,471,616 | 4,800,000 | 4,784,595 | | 1,301 | | | 6.875 | 7.022 | FA | 137,500 | 323,125 | 12/27/1993 | 02/01/2021 |
| 194315-AJ-6 | COLLEGE PK GA INTL ARPRT RENTAL CAR 06A | | | | 2FE | 2,190,000 | 104.0280 | 2,278,213 | 2,190,000 | 2,190,000 | | | | | 5.758 | 5.756 | JJ | 63,050 | 126,100 | 06/08/2006 | 01/01/2015 |
| 194315-AK-3 | COLLEGE PK GA INTL ARPRT RENTAL CAR 06A | | | | 2FE | 2,000,000 | 103.3850 | 2,067,700 | 2,000,000 | 2,000,000 | | | | | 5.788 | 5.786 | JJ | 57,880 | 115,760 | 06/08/2006 | 01/01/2016 |
| 359900-LH-8 | FULTON CNTY GA DEV GA TECH FDTN 02B | | | 2 | 1FE | 2,722,300 | 109.4020 | 2,735,050 | 2,500,000 | 2,636,841 | | (15,635) | | | 6.600 | 5.748 | MN | 27,500 | 165,000 | 07/27/2004 | 11/01/2020 |
| 626207-XB-5 | MUNICIPAL ELEC AUTH GA 09A PROJ 1 SUB | | | | 1FE | 4,998,400 | 103.3320 | 5,166,600 | 5,000,000 | 4,999,370 | | 599 | | | 5.000 | 4.393 | JJ | 125,000 | 250,000 | 04/20/2009 | 01/01/2012 |
| 626207-YF-5 | MUNICIPAL ELEC AUTH GA BABS 10A VOGTLE P | | | 2 | 1FE | 22,000,000 | 97.7500 | 21,505,000 | 22,000,000 | 22,000,000 | | | | | 6.637 | 6.637 | AO | 365,035 | 811,189 | 03/04/2010 | 04/01/2057 |
| 438701-RH-9 | HONOLULU HI CITY & CNTY WSTWTR 2010 BAB | | | 1 | 1FE | 10,000,000 | 94.6200 | 9,462,000 | 10,000,000 | 10,000,000 | | | | | 6.121 | 6.121 | JJ | 88,414 | | 10/27/2010 | 07/01/2040 |
| 451470-LT-3 | IDAHO STATE UNIV GEN REV TXBL 04 C | | | 2 | 1FE | 1,783,478 | 103.9810 | 1,871,660 | 1,800,002 | 1,789,127 | | 867 | | | 4.880 | 5.000 | AO | 21,960 | 85,156 | 11/09/2004 | 04/01/2022 |
| 167593-AN-2 | CHICAGO IL OHARE INTL ARPT GEN 3RD BABS1 | | | 2 | 1FE | 10,000,000 | 94.3730 | 9,437,300 | 10,000,000 | 10,000,000 | | | | | 6.395 | 6.395 | JJ | 319,750 | 110,136 | 04/15/2010 | 01/01/2040 |
| 16768T-JE-5 | CHICAGO IL SALES TAX REV REF 09C | @ | | | 1FE | 2,181,828 | 24.5230 | 2,203,392 | 8,985,000 | 2,354,510 | | 145,465 | | | 0.000 | 6.480 | NA | | | 10/08/2009 | 01/01/2032 |
| 16768T-JF-2 | CHICAGO IL SALES TAX REV REF 09C | @ | | | 1FE | 2,036,698 | 22.7890 | 2,041,894 | 8,960,000 | 2,198,151 | | 136,008 | | | 0.000 | 6.490 | NA | | | 10/08/2009 | 01/01/2033 |
| 16772P-AQ-9 | CHICAGO IL TRANS AUTH SLS TAX RECPT BABS | | | 2 | 1FE | 10,000,000 | 91.1850 | 9,118,500 | 10,000,000 | 10,000,000 | | | | | 6.200 | 6.200 | JD | 51,667 | 404,720 | 03/24/2010 | 12/01/2040 |
| 167736-YU-5 | CHICAGO IL WTR REV SEC LIEN BABS 10B | | | 2 | 1FE | 9,200,000 | 97.5300 | 8,972,760 | 9,200,000 | 9,200,000 | | | | | 6.742 | 6.742 | MN | 87,871 | | 11/05/2010 | 11/01/2040 |
| 45200F-CE-7 | ILLINOIS FIN AUTH ARGONNE THEORY 07 | | | 2 | 1FE | 10,000,000 | 88.8150 | 8,881,500 | 10,000,000 | 10,000,000 | | | | | 6.286 | 6.286 | JJ | 314,300 | 628,600 | 11/29/2007 | 07/01/2033 |
| 452024-GT-3 | ILLINOIS MUN ELEC PWR SUPP BABS 2009C | | | 2 | 1FE | 9,000,000 | 103.3820 | 9,304,380 | 9,000,000 | 9,000,000 | | | | | 6.832 | 6.832 | FA | 256,200 | 514,107 | 07/16/2009 | 02/01/2035 |
| 452252-FH-7 | ILLINOIS ST TOLL HWY AUTH BABS 09A | | | 2 | 1FE | 5,000,000 | 97.9250 | 4,896,250 | 5,000,000 | 5,000,000 | | | | | 6.184 | 6.184 | JJ | 154,600 | 343,555 | 05/12/2009 | 01/02/2034 |
| 452252-FK-0 | ILLINOIS ST TOLL HWY AUTH BABS 09B | | | | 1FE | 19,000,000 | 93.7980 | 17,821,620 | 19,000,000 | 19,000,000 | | | | | 5.851 | 5.851 | JD | 92,641 | 1,090,068 | 11/24/2009 | 12/01/2034 |
| 549091-AP-1 | LOYOLA UNIV IL DIRECT NOTE OBLIG 03C | | | 2 | 1FE | 14,063,322 | 103.6370 | 14,882,273 | 14,360,000 | 14,190,739 | | 28,668 | | | 5.200 | 5.470 | JJ | 373,360 | 746,720 | 12/15/2005 | 07/01/2016 |
| 665250-BW-5 | NORTHERN IL PWR AGY BABS PRAIRIE 09C | | | 2 | 1FE | 9,000,000 | 101.4650 | 9,131,850 | 9,000,000 | 9,000,000 | | | | | 6.859 | 6.859 | JJ | 308,655 | 535,002 | 08/05/2009 | 01/01/2039 |
| 779137-GF-9 | ROUND LAKE IL CTFS 2007 | | | 1 | 1FE | 2,650,000 | 104.7450 | 2,775,743 | 2,650,000 | 2,650,000 | | | | | 6.300 | 6.300 | JJ | 83,475 | 166,950 | 02/07/2007 | 01/01/2027 |
| 96272P-AA-1 | WHEATON COLLEGE IL TXBL 2004 | | | | 1FE | 21,570,140 | 100.3890 | 21,583,635 | 21,500,000 | 21,563,459 | | (1,183) | | | 6.090 | 6.067 | AO | 327,338 | 1,309,350 | 05/04/2004 | 10/01/2034 |
| 455057-SV-2 | INDIANA FIN AUTH CONV CTR EXP BABS 09B | | | 2 | 1FE | 20,000,000 | 102.1070 | 20,421,400 | 20,000,000 | 20,000,000 | | | | | 6.596 | 6.596 | FA | 549,667 | 1,436,460 | 06/23/2009 | 02/01/2039 |
| 46257T-BC-2 | IOWA ST SPL OBLIG IJOBS PROG BABS 09B | | | 1 | 1FE | 14,415,320 | 104.9890 | 15,223,405 | 14,500,000 | 14,417,763 | | 1,720 | | | 6.750 | 6.703 | JD | 81,563 | 978,750 | 07/14/2009 | 06/01/2034 |
| 485428-ZU-3 | KANSAS DEV FIN KS PUB EMPLY RETIRE 04C | | | | 1FE | 4,362,122 | 106.4160 | 4,724,870 | 4,440,000 | 4,394,830 | | 7,218 | | | 4.812 | 4.812 | MN | 35,609 | 213,653 | 02/27/2004 | 05/01/2016 |
| 98267L-AA-3 | WYANDOTTE CNTY KC KS UNI SPL OBL 99 | | | 1 | 2FE | 4,189,536 | 100.8530 | 3,933,267 | 3,900,000 | 4,045,988 | | (29,294) | | | 6.150 | 4.890 | JD | 19,988 | 239,850 | 08/24/2005 | 12/01/2017 |
| 49151E-QS-5 | KENTUCKY ST PPTY & BLDGS PROJ 78 2003 | | | | 1FE | 2,624,066 | 108.3420 | 2,952,320 | 2,725,000 | 2,681,656 | | 10,151 | | | 5.020 | 5.494 | AO | 34,199 | 136,795 | 06/02/2004 | 10/01/2014 |
| 49151E-2Q-5 | KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09 | | | 2 | 1FE | 10,000,000 | 103.3550 | 10,335,500 | 10,000,000 | 10,000,000 | | | | | 6.573 | 6.573 | FA | 273,875 | 697,468 | 06/24/2009 | 08/01/2029 |
| 49151E-4G-5 | KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09 | | | 2 | 1FE | 13,500,000 | 98.5480 | 13,303,980 | 13,500,000 | 13,500,000 | | | | | 6.155 | 6.155 | MN | 138,488 | 793,995 | 10/28/2009 | 11/01/2029 |
| 560425-3P-3 | MAINE HLTH & HIGHER EDL BOWDOIN 09 B | | | 2 | 1FE | 4,797,025 | 104.2010 | 4,949,548 | 4,750,000 | 4,796,026 | | (628) | | | 6.667 | 6.408 | JJ | 158,341 | 316,683 | 05/05/2009 | 07/01/2039 |
| 197211-AB-1 | COLUMBIA ASSN INC MD SR SECD SER 94U | | | | 1FE | 890,944 | 115.1320 | 1,026,977 | 892,000 | 896,382 | | (1,201) | | | 8.450 | 8.465 | JD | 6,281 | 76,001 | 07/12/1994 | 12/01/2013 |
| 574295-DH-1 | MARYLAND STAD CAMDEN STATION LSE 04 | | | 2 | 1FE | 3,823,600 | 95.0620 | 3,802,480 | 4,000,000 | 3,869,236 | | 7,911 | | | 5.125 | 5.511 | JD | 9,111 | 205,000 | 04/14/2004 | 12/15/2024 |
| 574300-HZ-5 | MARYLAND TRANS AUTH BABS PROJ 09B | | | 2 | 1FE | 8,000,000 | 103.7120 | 8,296,960 | 8,000,000 | 8,000,000 | | | | | 5.888 | 5.888 | JJ | 235,520 | 247,296 | 12/10/2009 | 07/01/2043 |
| 914440-KK-7 | UNIVERSITY OF MA BLDG AUTH BABS 2009-2 | | | 1 | 1FE | 20,000,000 | 99.7980 | 19,959,600 | 20,000,000 | 20,000,000 | | | | | 6.573 | 6.573 | MN | 219,100 | 1,329,207 | 10/15/2009 | 05/01/2039 |
| 25113P-AX-3 | DETROIT MI COP RETIREMENT SYS 05 TXBL | | | | 3FE | 7,495,000 | 76.8620 | 5,760,807 | 7,495,000 | 5,760,807 | | | 1,734,193 | | 4.503 | 4.503 | JD | 15,000 | 337,500 | 03/18/2009 | 06/15/2013 |
| 276731-YG-5 | EASTERN MI UNIV BABS 09 | | | 1 | 1FE | 5,625,000 | 99.7710 | 5,612,119 | 5,625,000 | 5,625,000 | | | | | 7.210 | 7.210 | FA | 153,213 | 405,563 | 05/29/2009 | 02/15/2038 |
| 594610-5T-0 | MICHIGAN ST DEPT TRANS BABS 09 B | | | 1 | 1FE | 43,701,240 | 102.6580 | 45,169,520 | 44,000,000 | 43,715,484 | | 9,567 | | | 7.625 | 7.990 | MS | 987,861 | 4,100,555 | 06/17/2009 | 09/15/2027 |
| 958638-QK-7 | WESTERN MICH UNIV GEN REV 2002 B | | | 2 | 1FE | 2,000,000 | 93.8410 | 1,876,820 | 2,000,000 | 2,000,000 | | | | | 5.250 | 5.251 | MN | 13,417 | 105,000 | 01/13/2005 | 11/15/2024 |
| 519258-AM-9 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | | 2 | 2FE | 540,000 | 100.0890 | 540,481 | 540,000 | 540,000 | | | | | 6.290 | 6.282 | JD | 2,831 | 33,966 | 10/21/2005 | 12/01/2011 |
| 519258-AN-7 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | | 2 | 2FE | 2,193,272 | 100.1390 | 2,208,065 | 2,205,000 | 2,195,237 | | 1,965 | | | 6.940 | 6.936 | JD | 12,752 | 148,169 | 11/10/2009 | 12/01/2016 |
| 519258-AP-2 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | | 2 | 2FE | 10,000,000 | 89.3890 | 8,938,900 | 10,000,000 | 10,000,000 | | | | | 7.190 | 7.186 | JD | 59,917 | 719,000 | 10/21/2005 | 12/01/2021 |
| 958697-HP-2 | WESTERN MN MUN PWR AGY PWR SUP BABS 10C | | | 2 | 1FE | 28,000,000 | 101.3840 | 28,387,520 | 28,000,000 | 28,000,000 | | | | | 6.770 | 6.770 | JJ | 152,701 | | 11/17/2010 | 01/01/2046 |
| 46844M-CJ-1 | JACKSON MS MUN ARPT AUTH 2005 C | | | 2 | 1FE | 1,168,630 | 91.4200 | 1,106,182 | 1,210,000 | 1,181,147 | | 2,904 | | | 4.900 | 5.270 | AO | 14,823 | 59,290 | 01/17/2006 | 10/01/2021 |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | | 2 | 2FE | 3,966,721 | 95.3420 | 3,780,459 | 3,965,156 | 3,966,123 | | (129) | | | 5.124 | 5.120 | JJ | 93,686 | 207,033 | 05/05/2005 | 07/15/2020 |
| 526602-AC-1 | FORT LEONARD WOOD MO MILITARY HSG 05 | | | 2 | 2FE | 9,412,978 | 82.6530 | 7,780,109 | 9,412,978 | 9,412,978 | | | | | 5.709 | 5.708 | JJ | 247,795 | 537,387 | 04/29/2005 | 07/15/2040 |
| 485106-CN-6 | KANSAS CITY MO DNTWN ARENA 08D | | | 2 | 1FE | 9,195,000 | 94.1470 | 8,656,817 | 9,195,000 | 9,195,000 | | | | | 7.830 | 7.830 | AO | 179,992 | 719,969 | 07/17/2008 | 04/01/2040 |
| 537011-BB-3 | LITTLE BLUE VALLEY MO SWR BABS 2010 | | | 1 | 1FE | 23,000,000 | 98.1280 | 22,569,440 | 23,000,000 | 23,000,000 | | | | | 6.750 | 6.750 | MS | 69,000 | | 11/18/2010 | 09/01/2040 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | | 1 | 1FE | 2,770,000 | 112.5270 | 3,116,998 | 2,770,000 | 2,770,000 | | | | | 7.520 | 7.805 | JD | 17,359 | 208,304 | 10/25/2005 | 06/01/2028 |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | | 1 | 1FE | 4,765,000 | 112.5270 | 5,361,912 | 4,765,000 | 4,765,000 | | | | | 7.520 | 7.805 | JD | 29,861 | 358,328 | 10/25/2005 | 06/01/2028 |
| 681793-4Q-5 | OMAHA NE PUB PWR DIST ELEC BABS 10 A | | | 2 | 1FE | 10,000,000 | 94.5690 | 9,456,900 | 10,000,000 | 10,000,000 | | | | | 5.431 | 5.431 | FA | 66,379 | | 11/05/2010 | 02/01/2041 |
| 68189T-BA-3 | OMAHA NE SPL OBLIG RIVERFRONT REDEV 08 | | | 2 | 1FE | 22,535,000 | 106.8040 | 24,068,281 | 22,535,000 | 22,535,000 | | | | | 6.400 | 6.400 | FA | 600,933 | 1,442,240 | 03/19/2008 | 02/01/2026 |
| 744434-CW-9 | PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS O | | | 2 | 1FE | 20,185,000 | 98.7510 | 19,932,889 | 20,185,000 | 20,185,000 | | | | | 7.242 | 7.242 | JJ | 730,899 | 1,400,889 | 07/10/2009 | 01/01/2041 |
| 759831-BA-7 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 1FE | 2,354,978 | 17.7370 | 1,938,654 | 10,930,000 | 3,141,426 | | 169,958 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2033 |
| 759831-BB-5 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 1FE | 2,227,643 | 16.3820 | 1,790,553 | 10,930,000 | 2,971,550 | | 160,764 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2034 |
| 759831-BC-3 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 1FE | 2,107,085 | 15.1270 | 1,653,381 | 10,930,000 | 2,810,742 | | 152,066 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2035 |
| 759831-BD-1 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 1FE | 1,993,086 | 13.9660 | 1,526,484 | 10,930,000 | 2,658,672 | | 143,839 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2036 |
| 759831-BE-9 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 1FE | 871,834 | 12.8920 | 660,070 | 5,120,000 | 1,165,436 | | 63,501 | | | 0.000 | 5.682 | NA | | | 10/18/2005 | 06/01/2037 |
| 759830-AK-8 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | | 2 | 2FE | 1,110,000 | 110.9960 | 1,232,056 | 1,110,000 | 1,110,000 | | | | | 6.890 | 6.891 | JD | 6,373 | 75,962 | 06/27/2006 | 06/01/2016 |
| 759830-AL-6 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | | 1 | 2FE | 945,000 | 99.4500 | 939,803 | 945,000 | 945,000 | | | | | 7.280 | 7.282 | JD | 5,733 | 30,481 | 06/27/2006 | 06/01/2025 |
| 644690-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | | 1 | 1FE | 14,205,000 | 86.5900 | 12,300,110 | 14,205,000 | 14,205,000 | | | | | 5.950 | 5.950 | JJ | 422,599 | 820,356 | 10/06/2006 | 01/01/2037 |
| 644693-KW-2 | NEW HAMPSHIRE ST TPK SYS BABS 09 A | | | 2 | 1FE | 8,000,000 | 95.9150 | 7,673,200 | 8,000,000 | 8,000,000 | | | | | 6.009 | 6.009 | MN | 80,120 | 440,656 | 11/18/2009 | 11/01/2039 |
| 14760N-AU-4 | CASINO REINVEST DEV NJ PKG FEE 05 B | | | 2 | 1FE | 15,800,000 | 90.6260 | 14,318,908 | 15,800,000 | 15,800,000 | | | | | 5.340 | 5.338 | JD | 70,310 | 838,380 | 03/17/2005 | 06/01/2020 |
| 596567-BV-8 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 587,698 | 47.9520 | 927,871 | 1,935,000 | 899,151 | | 56,777 | | | 0.000 | 6.630 | NA | | | 06/10/2004 | 10/01/2022 |
| 596567-BW-6 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 695,968 | 44.3250 | 1,088,179 | 2,455,000 | 1,066,134 | | 67,513 | | | 0.000 | 6.650 | NA | | | 06/10/2004 | 10/01/2023 |
| 596567-BY-2 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 1,205,061 | 37.6960 | 1,833,910 | 4,865,000 | 1,848,332 | | 117,381 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2025 |
| 596567-BZ-9 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 1,381,381 | 34.6960 | 2,066,147 | 5,955,000 | 2,118,773 | | 134,555 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2026 |
| 596567-CA-3 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 965,632 | 31.9700 | 1,421,067 | 4,445,000 | 1,481,090 | | 94,058 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2027 |
| 596567-CB-1 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 852,414 | 29.4080 | 1,232,195 | 4,190,000 | 1,307,443 | | 83,031 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2028 |
| 596567-CC-9 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 996,420 | 27.0530 | 1,414,872 | 5,230,000 | 1,528,321 | | 97,059 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2029 |
| 596567-CD-7 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 1,176,680 | 24.9430 | 1,644,991 | 6,595,000 | 1,804,809 | | 114,618 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2030 |
| 596567-CE-5 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 1,147,908 | 23.0170 | 1,581,268 | 6,870,000 | 1,760,676 | | 111,815 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2031 |
| 596567-CF-2 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 1,051,546 | 21.2640 | 1,428,941 | 6,720,000 | 1,612,871 | | 102,428 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2032 |
| 596567-CG-0 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 953,975 | 19.6720 | 1,280,647 | 6,510,000 | 1,463,222 | | 92,925 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2033 |
| 596567-BX-4 | MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04 | @ | | | 1FE | 856,948 | 40.8690 | 1,324,156 | 3,240,000 | 1,314,405 | | 83,475 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2024 |
| 596567-CH-8 | MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04 | @ | | | 1FE | 959,238 | 18.2500 | 1,275,675 | 6,990,000 | 1,471,302 | | 93,439 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2034 |
| 64578J-AA-4 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 3,564,421 | 83.0250 | 4,919,231 | 5,925,000 | 4,600,940 | | 251,461 | | | 0.000 | 5.700 | NA | | | 06/13/2006 | 07/01/2015 |
| 64578J-AB-2 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 12,490,940 | 78.1440 | 17,191,680 | 22,000,000 | 16,135,331 | | 884,377 | | | 0.000 | 5.717 | NA | | | 06/13/2006 | 07/01/2016 |
| 64578J-AC-0 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 11,948,420 | 72.8500 | 16,027,000 | 22,000,000 | 15,574,959 | | 805,916 | | | 0.000 | 5.385 | NA | | | 01/12/2006 | 07/01/2017 |
| 64578J-AD-8 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 11,275,440 | 67.4380 | 14,836,360 | 22,000,000 | 14,726,056 | | 767,389 | | | 0.000 | 5.425 | NA | | | 01/12/2006 | 07/01/2018 |
| 64578J-AE-6 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 10,138,578 | 62.2660 | 13,044,727 | 20,950,000 | 13,260,858 | | 694,523 | | | 0.000 | 5.454 | NA | | | 01/12/2006 | 07/01/2019 |
| 645913-AY-0 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 10,998,597 | 57.3840 | 16,796,297 | 29,270,000 | 17,159,899 | | 975,047 | | | 0.000 | 5.944 | NA | | | 03/03/2004 | 02/15/2020 |
| 645913-AZ-7 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 22,126,593 | 53.4670 | 30,741,386 | 57,496,000 | 32,529,525 | | 1,779,777 | | | 0.000 | 5.707 | NA | | | 03/03/2004 | 02/15/2021 |
| 645913-BA-1 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 24,611,044 | 49.6670 | 39,076,009 | 78,676,000 | 40,161,606 | | 2,355,800 | | | 0.000 | 6.139 | NA | | | 07/22/2004 | 02/15/2022 |
| 645913-BB-9 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 1,012,214 | 46.2010 | 1,621,655 | 3,510,000 | 1,677,855 | | 99,114 | | | 0.000 | 6.182 | NA | | | 09/10/2002 | 02/15/2023 |
| 645913-BC-7 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 17,274,141 | 42.6920 | 27,177,727 | 63,660,000 | 28,633,567 | | 1,691,412 | | | 0.000 | 6.182 | NA | | | 09/10/2002 | 02/15/2024 |
| 645913-AV-6 | NEW JERSEY ECON ST PENSION 1997-B | @ | | | 1FE | 4,788,800 | 73.5850 | 7,358,500 | 10,000,000 | 7,000,644 | | 396,102 | | | 0.000 | 5.910 | NA | | | 06/21/2004 | 02/15/2017 |
| 646136-WV-9 | NEW JERSEY TRANSN BABS 09B | | | 1 | 1FE | 4,920,200 | 97.1460 | 4,857,300 | 5,000,000 | 4,857,300 | | 824 | 64,175 | | 6.875 | 7.133 | JD | 15,278 | 343,750 | 05/28/2009 | 12/15/2039 |
| 646139-D8-5 | NEW JERSEY TURNPIKE AUTH 2003 A | | | 2 | 1FE | 4,361,830 | 103.4890 | 4,915,728 | 4,750,000 | 4,570,803 | | 52,260 | | | 4.252 | 5.603 | JJ | 100,985 | 201,970 | 11/10/2009 | 01/01/2016 |
| 646139-W3-5 | NEW JERSEY TURNPIKE AUTH BABS 09 F | | | 2 | 1FE | 5,000,000 | 109.7600 | 5,488,000 | 5,000,000 | 5,000,000 | | | | | 7.414 | 7.414 | JJ | 185,350 | 370,700 | 04/20/2009 | 01/01/2040 |
| 013538-HB-2 | ALBUQUERQUE NM ARPT 2004A SUB TXBL | | | | 1FE | 1,502,805 | 96.9350 | 1,454,025 | 1,500,000 | 1,501,766 | | (189) | | | 5.110 | 5.090 | JJ | 38,325 | 76,650 | 09/29/2004 | 07/01/2018 |
| 337653-AD-1 | FISCAL YEAR 2005 SECURITIZ CORP NY 05B | | | 2 | 1FE | 1,952,940 | 101.2980 | 2,025,960 | 2,000,000 | 1,970,265 | | 3,760 | | | 4.930 | 5.199 | AO | 24,650 | 98,600 | 11/21/2005 | 04/01/2020 |
| 59259N-ZH-9 | METRO NY TRANS AUTH DED TAX FD BABS 09 | | | 2 | 1FE | 10,000,000 | 110.3080 | 11,030,800 | 10,000,000 | 10,000,000 | | | | | 7.336 | 7.336 | MN | 93,738 | 733,600 | 04/23/2009 | 11/15/2039 |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | | | | 1FE | 62,825,952 | 97.2050 | 60,986,417 | 62,740,000 | 62,800,144 | | (1,947) | | | 6.420 | 6.398 | MN | 671,318 | 4,027,908 | 11/10/2009 | 11/01/2027 |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | 0 | | | 1FE | 25,150,000 | 97.2050 | 24,301,250 | 25,000,000 | 25,104,099 | | (3,374) | | | 6.420 | 6.325 | MN | 267,500 | 1,605,000 | 11/10/2009 | 11/01/2027 |
| 64970M-ZU-0 | NEW YORK NY HSG DEV CORP MULTI FAM 07A | | | 2 | 1FE | 6,603,577 | 83.3610 | 5,572,683 | 6,685,000 | 6,608,666 | | 1,425 | | | 5.520 | 5.649 | MN | 61,502 | 371,772 | 03/15/2007 | 05/01/2041 |
| 64971P-EC-5 | NEW YORK NY INDL DEV QUEENS INSTAL 06 | | | 2 | 3FE | 8,320,000 | 71.0430 | 5,910,778 | 8,320,000 | 8,320,000 | | | | | 6.027 | 6.027 | JJ | 250,723 | 497,529 | 08/16/2006 | 01/01/2046 |
| 64967B-AA-0 | NEW YORK NY INDL YANKEE STAD RENTAL 06 | | | 2 | 2FE | 14,130,000 | 77.8290 | 10,997,238 | 14,130,000 | 14,130,000 | | | | | 5.900 | 5.900 | MS | 277,890 | 850,043 | 08/17/2006 | 03/01/2046 |
| 64972F-H3-3 | NEW YORK NY MUN WTR FIN BABS 10 AA | | | 1 | 1FE | 16,250,000 | 97.6340 | 15,865,525 | 16,250,000 | 16,250,000 | | | | | 6.250 | 6.250 | JD | 45,139 | 1,128,472 | 10/27/2009 | 06/15/2041 |
| 64972F-Y2-6 | NEW YORK NY MUN WTR FIN FISCAL BABS 11CC | | | 1 | 1FE | 20,000,000 | 99.5140 | 19,902,800 | 20,000,000 | 20,000,000 | | | | | 6.282 | 6.282 | JD | 150,070 | | 11/10/2010 | 06/15/2042 |
| 64971M-5L-2 | NEW YORK NY TRANS FIN AUTH 10 BABS | | | 2 | 1FE | 7,500,000 | 96.8870 | 7,266,525 | 7,500,000 | 7,500,000 | | | | | 5.572 | 5.572 | MN | 67,328 | | 10/27/2010 | 11/01/2038 |
| 64971M-ZH-8 | NEW YORK NY TRANS FIN AUTH BABS 09 C2 | | | 1 | 1FE | 5,032,750 | 98.4170 | 4,920,850 | 5,000,000 | 5,029,745 | | (2,556) | | | 6.267 | 6.122 | FA | 130,563 | 242,846 | 10/21/2009 | 08/01/2039 |
| 64983T-WD-1 | NEW YORK ST DORM LONG IS FHA 04A EX | | | 1 | 1FE | 5,358,862 | 102.7520 | 5,492,094 | 5,345,000 | 5,344,339 | | (2,615) | | | 6.000 | 5.852 | FA | 121,153 | 320,700 | 07/16/2004 | 08/15/2015 |
| 64983T-WE-9 | NEW YORK ST DORM LONG IS FHA 04A EX | | | 1 | 1FE | 19,522,550 | 101.9010 | 19,666,893 | 19,300,000 | 19,339,687 | | (33,202) | | | 6.350 | 6.007 | FA | 462,986 | 1,225,550 | 07/16/2004 | 08/15/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 649902-EP-4 | NEW YORK ST DORM PERS INC ECON DEV 06A | | | | 1FE | 2,267,014 | 100.8560 | 2,324,731 | 2,305,000 | 2,303,201 | | 8,538 | | | 5.140 | 5.530 | MS | 34,885 | 118,477 | 11/10/2009 | 03/15/2011 |
| 649902-CQ-4 | NEW YORK ST DORM PERS INC EDUCATION 05G | | | | 1FE | 10,190,000 | 106.0390 | 10,805,374 | 10,190,000 | 10,190,000 | | | | | 5.150 | 5.152 | MS | 154,520 | 524,785 | 03/18/2009 | 03/15/2013 |
| 649902-CR-2 | NEW YORK ST DORM PERS INC EDUCATION 05G | | | | 1FE | 2,997,540 | 106.7150 | 3,201,450 | 3,000,000 | 2,998,918 | | 303 | | | 5.180 | 5.194 | MS | 45,757 | 155,400 | 12/13/2005 | 03/15/2014 |
| 649902-CS-0 | NEW YORK ST DORM PERS INC EDUCATION 05G | | | | 1FE | 7,117,257 | 106.0720 | 7,711,434 | 7,270,000 | 7,189,003 | | 16,696 | | | 5.200 | 5.202 | MS | 111,312 | 378,040 | 11/12/2009 | 03/15/2015 |
| 649902-EZ-2 | NEW YORK ST DORM PERS INC EDUCATION 06B | | | | 1FE | 14,140,579 | 107.2580 | 15,509,507 | 14,460,000 | 14,676,527 | | 42,963 | | | 5.200 | 5.591 | MS | 221,399 | 751,920 | 03/18/2009 | 03/15/2013 |
| 64986A-L2-5 | NEW YORK ST ENVIR NYCMWFA BABS 10 B | | | 2 | 1FE | 15,000,000 | 97.6670 | 14,650,050 | 15,000,000 | 15,000,000 | | | | | 5.807 | 5.807 | JD | 38,713 | 735,553 | 02/03/2010 | 06/15/2039 |
| 649870-EF-5 | NEW YORK ST HSG FIN AGY PERS INC 05 B | | | | 1FE | 1,615,000 | 105.3700 | 1,701,726 | 1,615,000 | 1,615,000 | | | | | 4.680 | 4.680 | MS | 22,255 | 75,582 | 02/25/2005 | 03/15/2013 |
| 649870-EG-3 | NEW YORK ST HSG FIN AGY PERS INC 05 B | | | | 1FE | 1,027,110 | 106.2840 | 1,110,668 | 1,045,000 | 1,037,119 | | 2,211 | | | 4.830 | 4.830 | MS | 14,862 | 50,474 | 02/25/2005 | 03/15/2014 |
| 649870-EH-1 | NEW YORK ST HSG FIN AGY PERS INC 05 B | | | | 1FE | 1,051,789 | 106.2390 | 1,136,757 | 1,070,000 | 1,060,623 | | 1,952 | | | 4.880 | 4.880 | MS | 15,375 | 52,216 | 02/25/2005 | 03/15/2015 |
| 650035-TD-0 | NEW YORK ST URBAN DEV PERS INC BABS 09E | | | 2 | 1FE | 14,500,000 | 98.8960 | 14,339,920 | 14,500,000 | 14,500,000 | | | | | 5.770 | 5.770 | MS | 246,347 | 660,024 | 11/18/2009 | 03/15/2039 |
| 650119-AA-8 | NEW YORK UNIVERSITY 2009 E | | | 2 | 1FE | 7,500,000 | 96.9150 | 7,268,625 | 7,500,000 | 7,500,000 | | | | | 5.236 | 5.236 | JJ | 196,350 | 257,437 | 10/29/2009 | 07/01/2032 |
| 65830T-AG-0 | NORTH CAROLINA TRNPK TRIANGLE BABS 09B | | | 1 | 1FE | 19,952,600 | 104.0330 | 20,806,600 | 20,000,000 | 19,953,896 | | 925 | | | 6.700 | 6.662 | JJ | 670,000 | 1,235,778 | 07/15/2009 | 01/01/2039 |
| 914713-C8-3 | UNIVERSITY OF NC CHAPEL HILL BABS 09B | | | 1 | 1FE | 18,500,000 | 99.0170 | 18,318,145 | 18,500,000 | 18,500,000 | | | | | 5.757 | 5.757 | JD | 88,754 | 1,062,085 | 11/18/2009 | 12/01/2039 |
| 914713-KS-0 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | @ | | | 1FE | 257,145 | 99.8370 | 1,497,555 | 1,500,000 | 1,483,419 | | 129,040 | | | 0.000 | 9.250 | NA | | | 08/05/1991 | 02/15/2011 |
| 914713-KT-8 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | @ | | | 1FE | 234,915 | 97.9100 | 1,468,650 | 1,500,000 | 1,354,707 | | 117,577 | | | 0.000 | 9.250 | NA | | | 08/05/1991 | 02/15/2012 |
| 914713-KU-5 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | @ | | | 1FE | 214,605 | 94.8310 | 1,422,465 | 1,500,000 | 1,237,081 | | 107,389 | | | 0.000 | 9.250 | NA | | | 08/05/1991 | 02/15/2013 |
| 914713-KV-3 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | @ | | | 1FE | 261,400 | 90.6230 | 1,812,460 | 2,000,000 | 1,505,978 | | 130,813 | | | 0.000 | 9.250 | NA | | | 08/05/1991 | 02/15/2014 |
| 02765U-CQ-5 | AMERICAN MUN PWR-OHIO INC BABS 09 | | | 1 | 1FE | 10,000,000 | 95.8470 | 9,584,700 | 10,000,000 | 10,000,000 | | | | | 6.553 | 6.553 | FA | 247,558 | 546,080 | 10/01/2009 | 02/15/2039 |
| 02765U-CR-3 | AMERICAN MUN PWR-OHIO INC BABS 09 | | | 2 | 1FE | 5,000,000 | 92.6100 | 4,630,500 | 5,000,000 | 5,000,000 | | | | | 6.053 | 6.053 | FA | 114,334 | 252,205 | 10/01/2009 | 02/15/2043 |
| 02765U-DC-5 | AMERICAN MUN PWR-OHIO INC BABS 09B | | | 2 | 1FE | 20,500,000 | 99.7110 | 20,440,755 | 20,500,000 | 20,500,000 | | | | | 6.424 | 6.424 | FA | 497,503 | 899,895 | 11/19/2009 | 02/15/2032 |
| 172311-GB-2 | CINCINNATI OH WTR SYS BABS 2009B | | | 1 | 1FE | 5,000,000 | 104.1370 | 5,206,850 | 5,000,000 | 5,000,000 | | | | | 6.458 | 6.458 | JD | 26,908 | 322,900 | 07/23/2009 | 12/01/2034 |
| 232263-AD-5 | CUYAHOGA CNTY OH ECON DEV GATEWAY 92A | | | 2 | 1FE | 14,679,445 | 117.0200 | 16,967,900 | 14,500,000 | 14,129,410 | | 39,599 | | | 8.625 | 8.636 | JD | 104,219 | 1,250,625 | 04/12/1993 | 06/01/2022 |
| 232263-AQ-6 | CUYAHOGA CNTY OH ECON DEV GATEWAY 94 | | | 2 | 1FE | 3,580,000 | 105.5270 | 3,777,867 | 3,580,000 | 3,577,935 | | 1,091 | | | 7.350 | 7.394 | JD | 21,928 | 203,963 | 11/10/2009 | 06/01/2012 |
| 663903-DM-1 | NORTHEAST OH REG SWR DIST BABS 10 | | | 1 | 1FE | 20,000,000 | 98.5030 | 19,700,600 | 20,000,000 | 20,000,000 | | | | | 6.038 | 6.038 | MN | 147,596 | | 11/05/2010 | 11/15/2040 |
| 677555-XN-9 | OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1 | | | 2 | 1FE | 6,220,000 | 97.5630 | 6,068,419 | 6,220,000 | 6,220,000 | | | | | 5.627 | 5.627 | MJSD | 29,167 | 342,953 | 11/10/2009 | 03/01/2018 |
| 889384-DA-8 | TOLEDO OH SPL OBLIG MARINA DIST 06 | | | 2 | 1FE | 1,164,907 | 103.2890 | 1,172,330 | 1,135,000 | 1,150,972 | | (3,483) | | | 6.100 | 5.700 | JD | 5,770 | 69,235 | 11/10/2009 | 12/01/2016 |
| 180261-BU-2 | CLAREMORE OK PUB WRKS CAP IMPT 04B REF | | | 2 | 1FE | 1,366,718 | 108.5550 | 1,503,487 | 1,385,000 | 1,379,756 | | 1,342 | | | 5.200 | 5.400 | JD | 6,002 | 64,740 | 06/07/2004 | 06/01/2014 |
| 386442-UJ-4 | GRAND RIVER DAM AUTH OK 2010 B | | | 2 | 1FE | 24,465,000 | 98.2640 | 24,040,288 | 24,465,000 | 24,465,000 | | | | | 7.155 | 7.155 | JD | 145,873 | | 11/18/2010 | 06/01/2040 |
| 67884R-AP-5 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | | 1FE | 1,410,000 | 101.4150 | 1,429,952 | 1,410,000 | 1,410,000 | | | | | 4.740 | 4.742 | JJ | 33,417 | 66,834 | 09/01/2004 | 07/01/2011 |
| 67884R-AR-1 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | | 1FE | 1,000,000 | 102.9370 | 1,029,370 | 1,000,000 | 1,000,000 | | | | | 4.930 | 4.932 | JJ | 24,650 | 49,300 | 09/01/2004 | 07/01/2012 |
| 67884R-AT-7 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | | 1FE | 1,310,000 | 104.0980 | 1,363,684 | 1,310,000 | 1,310,000 | | | | | 5.080 | 5.081 | JJ | 33,274 | 66,548 | 09/01/2004 | 07/01/2013 |
| 67884R-AV-2 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | 2 | 1FE | 1,029,050 | 105.6440 | 1,056,440 | 1,000,000 | 1,012,297 | | (3,420) | | | 5.150 | 4.740 | JJ | 25,750 | 51,500 | 06/29/2005 | 07/01/2014 |
| 67884R-AX-8 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | 2 | 1FE | 1,000,000 | 104.9530 | 1,049,530 | 1,000,000 | 1,000,000 | | | | | 5.200 | 5.201 | JJ | 26,000 | 52,000 | 09/01/2004 | 07/01/2015 |
| 67884R-BQ-2 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | | | 1FE | 1,180,000 | 101.3900 | 1,196,402 | 1,180,000 | 1,180,000 | | | | | 4.690 | 4.691 | JJ | 27,671 | 55,342 | 11/04/2004 | 07/01/2011 |
| 67884R-BY-5 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | | 2 | 1FE | 1,290,000 | 104.7500 | 1,351,275 | 1,290,000 | 1,290,000 | | | | | 5.150 | 5.151 | JJ | 33,218 | 66,435 | 11/04/2004 | 07/01/2015 |
| 67884R-CA-6 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | | 2 | 1FE | 1,446,228 | 101.7580 | 1,470,403 | 1,445,000 | 1,445,708 | | (96) | | | 5.250 | 5.241 | JJ | 37,931 | 75,863 | 11/19/2004 | 07/01/2017 |
| 68607D-NL-5 | OREGON ST DEPT TRANSN HWY USER TAX BABS1 | | | 2 | 1FE | 16,000,000 | 101.8510 | 16,296,160 | 16,000,000 | 16,000,000 | | | | | 5.834 | 5.834 | MN | 119,273 | 562,656 | 04/01/2010 | 11/15/2034 |
| 736707-CH-1 | PORTLAND OR HYDROELEC PWR 06 REF TXBL | | | 2 | 2FE | 10,007,018 | 100.3450 | 10,059,586 | 10,025,000 | 10,013,670 | | 1,349 | | | 0.000 | 5.551 | AO | | 553,681 | 11/10/2009 | 10/01/2016 |
| 20281P-AS-1 | PENNSYLVANIA COMWLTH FIN AUTH 2005 B | | | 2 | 1FE | 13,005,000 | 98.4570 | 12,804,333 | 13,005,000 | 13,005,000 | | | | | 5.380 | 5.380 | JD | 58,306 | 699,669 | 11/17/2005 | 06/01/2021 |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | | | 2 | 1FE | 21,385,000 | 102.9720 | 22,092,643 | 21,455,000 | 21,402,922 | | 3,525 | | | 5.631 | 5.674 | JD | 100,678 | 1,204,360 | 04/12/2006 | 06/01/2023 |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | D | | 2 | 1FE | 25,000,000 | 102.9720 | 25,743,000 | 25,000,000 | 25,000,000 | | | | | 5.631 | 5.630 | JD | 117,313 | 1,342,963 | 04/07/2006 | 06/01/2023 |
| 20281P-CT-7 | PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D | | | 2 | 1FE | 11,000,000 | 97.9830 | 10,778,130 | 11,000,000 | 11,000,000 | | | | | 6.218 | 6.218 | JD | 56,998 | 720,079 | 11/04/2009 | 06/01/2039 |
| 71781L-AP-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 6,990,386 | 33.0960 | 8,230,975 | 24,870,000 | 11,265,988 | | 651,622 | | | 0.000 | 6.049 | NA | | | 05/06/2004 | 04/15/2024 |
| 71781L-AS-8 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 5,695,501 | 83.4140 | 7,723,302 | 9,259,000 | 7,724,233 | | 414,131 | | | 0.000 | 4.796 | NA | | | 08/25/2006 | 04/15/2014 |
| 71781L-BA-6 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 620,525 | 39.7360 | 751,010 | 1,890,000 | 751,010 | | 56,459 | 186,296 | | 0.000 | 6.310 | NA | | | 05/06/2004 | 04/15/2022 |
| 71781L-BB-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 5,965,970 | 36.1410 | 7,228,200 | 20,000,000 | 9,305,406 | | 556,263 | 307,273 | | 0.000 | 6.053 | NA | | | 05/06/2004 | 04/15/2023 |
| 71781L-BC-2 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 6,524,147 | 29.9940 | 7,395,021 | 24,655,000 | 10,143,951 | | 608,617 | 377,056 | | 0.000 | 6.051 | NA | | | 05/06/2004 | 04/15/2025 |
| 745260-CU-4 | PUERTO RICO ELEC PWR AUTH 2005 QQ | D | | | 2FE | 57,902 | 110.1000 | 55,050 | 50,000 | 54,987 | | (561) | | | 5.500 | 3.951 | JJ | 1,375 | 2,750 | 04/20/2005 | 07/01/2018 |
| 745181-XH-5 | PUERTO RICO HWY & TRANS HWY REV 03 AA | D | | | 2FE | 461,647 | 104.0410 | 421,366 | 405,000 | 437,479 | | (3,609) | | | 5.500 | 4.241 | JJ | 11,138 | 22,275 | 04/11/2003 | 07/01/2018 |
| 212474-GE-4 | RHODE ISLAND CONVENTION CTR - DKN 06 A | | | 2 | 1FE | 3,000,000 | 102.6950 | 3,080,850 | 3,000,000 | 3,000,000 | | | | | 5.910 | 5.911 | MN | 22,655 | 177,300 | 05/04/2006 | 05/15/2021 |
| 720175-SU-3 | PIEDMONT SC MUN PWR AGY ELEC 04 A-1 | | | | 2FE | 6,390,208 | 103.7480 | 6,639,872 | 6,400,000 | 6,396,342 | | 1,099 | | | 5.200 | 5.222 | JJ | 166,400 | 332,800 | 07/22/2004 | 01/01/2014 |
| 837151-AA-7 | SOUTH CAROLINA PUB SVC SANTEE BABS 10C | | | 2 | 1FE | 10,000,000 | 102.6710 | 10,267,100 | 10,000,000 | 10,000,000 | | | | | 6.454 | 6.454 | JJ | 17,928 | | 12/09/2010 | 01/01/2050 |
| 235241-LS-3 | DALLAS TX AREA RAPID TRANS BABS 09 B | | | 2 | 1FE | 15,000,000 | 103.7090 | 15,556,350 | 15,000,000 | 15,000,000 | | | | | 5.999 | 5.999 | JD | 74,988 | 899,850 | 06/17/2009 | 12/01/2044 |
| 235241-LT-1 | DALLAS TX AREA RAPID TRANS BABS 09 B | | | 1 | 1FE | 30,000,000 | 101.9150 | 30,574,500 | 30,000,000 | 30,000,000 | | | | | 6.249 | 6.249 | JD | 156,225 | 1,874,700 | 06/17/2009 | 12/01/2034 |
| 261149-AD-0 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | @ | | | 1FE | 1,626,463 | 92.0690 | 2,251,087 | 2,445,000 | 2,115,346 | | 113,666 | | | 0.000 | 5.600 | NA | | | 03/10/2006 | 08/15/2013 |
| 261149-AE-8 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | @ | | | 1FE | 1,698,021 | 87.3520 | 2,341,034 | 2,680,000 | 2,200,258 | | 116,609 | | | 0.000 | 5.520 | NA | | | 03/10/2006 | 08/15/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 261149-AN-8 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | @ | | | 1FE | 2,403,224 | 47.2620 | 2,797,910 | 5,920,000 | 3,122,684 | | 167,218 | | | 0.000 | 5.580 | NA | | | 03/10/2006 | 08/15/2022 |
| 261149-AQ-1 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | @ | | | 1FE | 2,304,571 | 40.1400 | 2,685,366 | 6,690,000 | 2,997,956 | | 171,550 | | | 0.000 | 5.980 | NA | | | 07/11/2006 | 08/15/2024 |
| 413890-BZ-6 | HARRIS CNTY TX HOUSTON SPORTS SR 01I | | | 2 | 2FE | 1,983,638 | 98.1180 | 1,864,242 | 1,900,000 | 1,945,401 | | (10,596) | | | 6.500 | 5.815 | MN | 15,781 | 61,750 | 07/14/2006 | 11/15/2016 |
| 41422E-BT-9 | HARRIS CNTY TX TRANS BABS 09 C | | | 1 | 1FE | 8,384,060 | 102.5780 | 8,719,130 | 8,500,000 | 8,386,805 | | 1,797 | | | 6.875 | 6.960 | MN | 97,396 | 584,375 | 05/29/2009 | 11/01/2038 |
| 662903-LC-5 | NORTH TX MUN WTR DIST BABS 09D | | | 1 | 1FE | 12,000,000 | 98.4690 | 11,816,280 | 12,000,000 | 12,000,000 | | | | | 6.123 | 6.123 | MS | 244,920 | 532,701 | 11/12/2009 | 09/01/2039 |
| 662903-MH-3 | NORTH TX MUN WTR DIST BABS 2010A | | | 1 | 1FE | 9,000,000 | 94.1060 | 8,469,540 | 9,000,000 | 9,000,000 | | | | | 6.010 | 6.010 | MS | 46,578 | | 10/29/2010 | 09/01/2040 |
| 796245-AL-2 | SAN ANTONIO TX CONV CTR HOTEL 05B | | | 2 | 2FE | 567,619 | 82.4880 | 602,162 | 730,000 | 579,153 | | 6,745 | | | 5.250 | 5.727 | JJ | 17,672 | 27,825 | 09/12/2006 | 07/15/2025 |
| 79642B-HU-0 | SAN ANTONIO TX WTR SYS BABS 09B | | | 2 | 1FE | 10,000,000 | 95.4150 | 9,541,500 | 10,000,000 | 10,000,000 | | | | | 5.602 | 5.602 | MN | 71,581 | 521,297 | 11/18/2009 | 05/15/2039 |
| 79642B-LT-8 | SAN ANTONIO TX WTR SYS BABS 10 | | | 1 | 1FE | 15,000,000 | 97.9610 | 14,694,150 | 15,000,000 | 15,000,000 | | | | | 6.220 | 6.220 | MN | 98,483 | | 11/12/2010 | 05/15/2034 |
| 915137-5R-0 | UNIVERSITY OF TX REV BABS 2010 C | | | 2 | 1FE | 10,000,000 | 90.3740 | 9,037,400 | 10,000,000 | 10,000,000 | | | | | 4.794 | 4.794 | FA | 130,503 | | 09/15/2010 | 08/15/2046 |
| 915137-X7-3 | UNIVERSITY OF TX SYS REV FING SYS 2009B | | | 1 | 1FE | 12,000,000 | 103.5630 | 12,427,560 | 12,000,000 | 12,000,000 | | | | | 6.276 | 6.127 | FA | 284,512 | 753,120 | 06/10/2009 | 08/15/2041 |
| 744190-AG-4 | PROVO UT SALES TAX 2004 TXBL | | | | 1FE | 1,534,391 | 105.2010 | 1,667,436 | 1,585,000 | 1,570,686 | | 6,245 | | | 4.550 | 5.003 | FA | 27,244 | 72,118 | 04/29/2004 | 02/15/2013 |
| 744190-AJ-8 | PROVO UT SALES TAX 2004 TXBL | | | | 1FE | 1,676,288 | 106.0330 | 1,839,673 | 1,735,000 | 1,708,626 | | 5,597 | | | 4.820 | 5.234 | FA | 31,592 | 83,627 | 04/29/2004 | 02/15/2015 |
| 744190-AN-9 | PROVO UT SALES TAX 2004 TXBL | | | 2 | 1FE | 5,654,160 | 95.5050 | 5,730,300 | 6,000,000 | 5,738,529 | | 15,044 | | | 5.420 | 5.940 | FA | 122,853 | 325,200 | 06/03/2004 | 02/15/2026 |
| 409327-DS-9 | HAMPTON ROADS VA SANI DIST BABS 09B | | | 2 | 1FE | 16,345,000 | 100.0730 | 16,356,932 | 16,345,000 | 16,345,000 | | | | | 5.864 | 5.864 | MN | 159,745 | 929,181 | 11/04/2009 | 11/01/2039 |
| 88948A-AN-7 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | @ | | | 2FE | 20,679,170 | 86.5990 | 26,845,659 | 31,000,000 | 27,972,170 | | 1,322,178 | | | 0.000 | 5.230 | NA | | | 03/18/2009 | 02/15/2013 |
| 88948A-AP-2 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | @ | | | 2FE | 21,186,942 | 80.8930 | 26,613,896 | 32,900,000 | 28,213,763 | | 1,354,966 | | | 0.000 | 5.090 | NA | | | 05/10/2005 | 02/15/2014 |
| 927781-VR-2 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 9,055,000 | 95.2450 | 8,624,435 | 9,055,000 | 9,055,000 | | | | | 4.150 | 4.150 | MS | 44,885 | | 10/28/2010 | 09/01/2021 |
| 927781-VS-0 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 4,950,000 | 95.2250 | 4,713,638 | 4,950,000 | 4,950,000 | | | | | 4.350 | 4.350 | MS | 25,719 | | 10/28/2010 | 09/01/2022 |
| 927781-VT-8 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 9,365,000 | 95.1700 | 8,912,671 | 9,365,000 | 9,365,000 | | | | | 4.550 | 4.550 | MS | 50,896 | | 10/28/2010 | 09/01/2023 |
| 927781-VU-5 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 8,995,000 | 95.0630 | 8,550,917 | 8,995,000 | 8,995,000 | | | | | 4.750 | 4.750 | MS | 51,034 | | 10/28/2010 | 09/01/2024 |
| 735389-MT-2 | PORT OF SEATTLE WA REV 2009 B-1 | | | 1 | 1FE | 19,377,400 | 106.4260 | 21,285,200 | 20,000,000 | 19,395,211 | | 12,415 | | | 7.000 | 7.238 | MN | 233,333 | 1,400,000 | 06/25/2009 | 05/01/2036 |
| 02554C-AB-5 | AMERICAN EAGLE NW LLC WA MILITARY 05A | | | 2 | 1FE | 14,470,000 | 88.8480 | 12,856,306 | 14,470,000 | 14,470,000 | | | | | 5.480 | 5.481 | JD | 35,242 | 792,956 | 01/27/2005 | 12/15/2028 |
| 02554C-AE-9 | AMERICAN EAGLE NW LLC WA MILITARY 05B | | | 2 | 1FE | 3,600,000 | 94.4300 | 3,399,480 | 3,600,000 | 3,600,000 | | | | | 5.270 | 5.271 | JD | 8,432 | 188,271 | 01/27/2005 | 12/15/2018 |
| 29270C-HZ-1 | ENERGY NORTHWEST WA COLUMBIA GEN 04B | | | | 1FE | 4,929,443 | 108.1770 | 5,246,585 | 4,850,000 | 4,875,735 | | (9,393) | | | 5.500 | 5.270 | JJ | 133,375 | 266,750 | 05/27/2004 | 07/01/2013 |
| 387883-KL-4 | GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z | | | 2 | 1FE | 5,000,000 | 102.8650 | 5,143,250 | 5,000,000 | 5,000,000 | | | | | 5.290 | 5.290 | JJ | 132,250 | 264,500 | 12/01/2005 | 01/01/2020 |
| 387883-KM-2 | GRANT CNTY WA PUD 2 PRIEST RAPIDS 05Z | | | 2 | 1FE | 8,524,797 | 99.1180 | 8,454,765 | 8,530,000 | 8,525,906 | | 244 | | | 5.400 | 5.405 | JJ | 230,310 | 460,620 | 12/02/2005 | 01/01/2025 |
| 387883-PP-0 | GRANT CNTY WA PUD 2 PRIEST RAPIDS BABS 1 | | | 2 | 1FE | 9,990,600 | 91.9220 | 9,192,200 | 10,000,000 | 9,990,713 | | 113 | | | 5.830 | 5.910 | JJ | 395,144 | | 04/15/2010 | 01/01/2040 |
| 743755-AE-0 | PROVIDENCE HLTH SVCS GRP WA NTS 09 A | | | | 1FE | 7,494,450 | 106.6590 | 7,999,425 | 7,500,000 | 7,495,465 | | 647 | | | 5.800 | 5.667 | AO | 108,750 | 435,000 | 11/10/2009 | 10/01/2016 |
| 743755-AF-7 | PROVIDENCE HLTH SVCS GRP WA NTS 09 A | | | | 1FE | 4,991,850 | 105.0680 | 5,253,400 | 5,000,000 | 4,992,793 | | 602 | | | 6.250 | 6.148 | AO | 78,125 | 312,500 | 05/06/2009 | 10/01/2019 |
| 940093-Z5-9 | WASHINGTON ST UNIV BABS 2009 B | | | 1 | 1FE | 5,000,000 | 98.8540 | 4,942,700 | 5,000,000 | 5,000,000 | | | | | 6.414 | 6.414 | AO | 80,175 | 267,250 | 11/13/2009 | 10/01/2034 |
| 25476W-AC-5 | DISTRICT COLUMBIA BALLPARK 2006A-2 | | | 2 | 2FE | 2,555,000 | 93.3490 | 2,385,067 | 2,555,000 | 2,555,000 | | | | | 5.958 | 5.959 | FA | 63,428 | 152,227 | 05/04/2006 | 02/01/2020 |
| 25477G-CY-9 | DISTRICT COLUMBIA INC TAX BABS 09E | | | 2 | 1FE | 6,000,000 | 99.7840 | 5,987,040 | 6,000,000 | 6,000,000 | | | | | 5.591 | 5.591 | JD | 27,955 | 315,891 | 12/09/2009 | 12/01/2034 |
| 254845-GQ-7 | DISTRICT COLUMBIA WTR & SWR BABS 10A | | | 2 | 1FE | 7,500,000 | 92.7760 | 6,958,200 | 7,500,000 | 7,500,000 | | | | | 5.522 | 5.522 | AO | 73,627 | | 10/20/2010 | 10/01/2044 |
| 592643-AA-8 | METRO WA DC ARPT DULLES TOLL BABS 09D | | | 2 | 2FE | 9,000,000 | 97.2430 | 8,751,870 | 9,000,000 | 9,000,000 | | | | | 7.462 | 7.462 | AO | 167,895 | 762,984 | 08/05/2009 | 10/01/2046 |
| 637432-KV-6 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,676,539 | 90.0120 | 1,716,535 | 1,907,000 | 1,716,535 | | 13,885 | | | 0.000 | 0.814 | NA | | | 02/01/2008 | 12/15/2023 |
| 637432-LG-8 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,745,038 | 93.6680 | 1,787,188 | 1,908,000 | 1,787,188 | | 14,634 | | | 0.000 | 0.824 | NA | | | 02/01/2008 | 12/15/2018 |
| 637432-LH-6 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,727,799 | 92.8180 | 1,770,045 | 1,907,000 | 1,770,045 | | 14,669 | | | 0.000 | 0.834 | NA | | | 02/01/2008 | 12/15/2019 |
| 637432-LJ-2 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,718,784 | 92.2320 | 1,759,789 | 1,908,000 | 1,759,789 | | 14,236 | | | 0.000 | 0.814 | NA | | | 02/01/2008 | 12/15/2020 |
| 637432-LK-9 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,701,635 | 91.3860 | 1,742,735 | 1,907,000 | 1,742,735 | | 14,270 | | | 0.000 | 0.824 | NA | | | 02/01/2008 | 12/15/2021 |
| 637432-LL-7 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | @ | | | 1FE | 1,681,101 | 90.3140 | 1,723,200 | 1,908,000 | 1,723,200 | | 14,621 | | | 0.000 | 0.854 | NA | | | 02/01/2008 | 12/15/2022 |
| 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | | | 1 | 1FE | 2,950,410 | 100.5720 | 3,017,160 | 3,000,000 | 2,951,698 | | 847 | | | 7.000 | 7.295 | JJ | 105,000 | 222,833 | 06/03/2009 | 07/01/2034 |
| 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | 0 | | 1 | 1FE | 9,834,700 | 100.5720 | 10,057,200 | 10,000,000 | 9,838,995 | | 2,823 | | | 7.000 | 7.295 | JJ | 350,000 | 742,778 | 06/03/2009 | 07/01/2034 |
| 95648M-HB-8 | WEST VIRGINIA ECON CHARLESTON STAD 04 | | | 2 | 1FE | 905,000 | 107.8850 | 976,359 | 905,000 | 905,000 | | | | | 5.200 | 5.199 | MN | 7,843 | 47,060 | 11/10/2004 | 11/01/2014 |
| 95648X-AM-7 | WEST VIRGINIA ECON EXCESS LOTTERY 04 | | | 2 | 1FE | 7,000,000 | 101.0110 | 7,070,770 | 7,000,000 | 7,000,000 | | | | | 5.370 | 5.370 | JJ | 187,950 | 375,900 | 01/15/2004 | 07/01/2020 |
| 95648X-AN-5 | WEST VIRGINIA ECON EXCESS LOTTERY 04 | | | 2 | 1FE | 12,557,635 | 101.6700 | 12,708,750 | 12,500,000 | 12,544,889 | | (2,315) | | | 6.070 | 6.030 | JJ | 379,375 | 758,750 | 09/08/2004 | 07/01/2026 |
| 37855P-EH-1 | GLENDALE WI CMNTY DEV BAYSHORE 05 B | | | | 1FE | 1,070,155 | 106.9880 | 1,192,916 | 1,115,000 | 1,089,715 | | 4,511 | | | 5.200 | 5.750 | AO | 14,495 | 57,980 | 03/03/2006 | 10/01/2015 |
| 60242N-DJ-7 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,176,967 | 17.1020 | 1,335,666 | 7,810,000 | 1,825,643 | | 110,636 | | | 0.000 | 6.350 | NA | | | 12/18/2003 | 04/01/2034 |
| 60242N-DK-4 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,280,846 | 15.7930 | 1,433,215 | 9,075,000 | 1,988,122 | | 120,663 | | | 0.000 | 6.360 | NA | | | 12/18/2003 | 04/01/2035 |
| 60242N-DL-2 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,291,864 | 14.5810 | 1,425,293 | 9,775,000 | 2,006,590 | | 121,966 | | | 0.000 | 6.370 | NA | | | 12/18/2003 | 04/01/2036 |
| 60242N-DM-0 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,323,292 | 13.4570 | 1,439,226 | 10,695,000 | 2,056,796 | | 125,204 | | | 0.000 | 6.380 | NA | | | 12/18/2003 | 04/01/2037 |
| 60242N-DN-8 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,378,139 | 12.4160 | 1,477,504 | 11,900,000 | 2,143,514 | | 130,679 | | | 0.000 | 6.390 | NA | | | 12/18/2003 | 04/01/2038 |
| 60242N-DP-3 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,373,717 | 11.4530 | 1,451,668 | 12,675,000 | 2,138,084 | | 130,542 | | | 0.000 | 6.400 | NA | | | 12/18/2003 | 04/01/2039 |
| 60242N-DQ-1 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,404,529 | 10.5610 | 1,462,699 | 13,850,000 | 2,187,511 | | 133,756 | | | 0.000 | 6.410 | NA | | | 12/18/2003 | 04/01/2040 |
| 60242N-DR-9 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 113,832 | 9.7350 | 116,820 | 1,200,000 | 177,413 | | 10,864 | | | 0.000 | 6.420 | NA | | | 12/18/2003 | 04/01/2041 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 2599999. U.S. Special Revenues - Issuer Obligations | | | | | | 2,567,209,644 | XXX | 2,656,207,954 | 3,603,915,136 | 2,741,071,254 | 6,508,462 | 34,542,923 | 23,447,639 | | XXX | XXX | XXX | 34,155,015 | 110,001,283 | XXX | XXX |
| 313401-NB-3 | FED HOME LOAN MTG CORP #170095 | | | 2 | 1 | 579 | 98.7000 | 584 | 591 | 584 | | 1 | | | 13.000 | 14.261 | MON | 13 | 69 | 05/01/1991 | 05/01/2014 |
| 31340S-MR-0 | FED HOME LOAN MTG CORP #185768 | | | 2 | 1 | | 100.5310 | | | | | | | | 12.000 | 0.000 | MON | 69 | | 11/18/2010 | 09/01/2013 |
| 31344L-EK-5 | FED HOME LOAN MTG CORP #281938 | | | 2 | 1 | 1,387 | 100.4240 | 1,244 | 1,239 | 1,269 | | (9) | | | 9.500 | 7.665 | MON | 20 | 115 | 05/31/2004 | 11/01/2016 |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | | 2 | 1 | 4,113 | 114.7250 | 4,212 | 3,672 | 3,752 | | (3) | | | 9.500 | 8.285 | MON | 58 | 347 | 05/31/2004 | 07/01/2017 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | | 2 | 1 | 644 | 117.3380 | 769 | 655 | 607 | | (3) | | | 9.500 | 12.992 | MON | 10 | 61 | 08/20/1990 | 01/01/2020 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | | 2 | 1 | 1,217 | 117.3380 | 1,454 | 1,239 | 1,161 | | (6) | | | 9.500 | 12.562 | MON | 20 | 117 | 08/20/1990 | 04/01/2020 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #360119 | | | 2 | 1 | 1,490 | 117.3450 | 1,509 | 1,286 | 1,487 | | (3) | | | 9.000 | 3.164 | MON | 19 | | 11/18/2010 | 08/01/2020 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #539664 | | | 2 | 1 | 2,226 | 116.7430 | 2,254 | 1,931 | 2,220 | | (6) | | | 9.000 | 2.353 | MON | 29 | | 11/18/2010 | 09/01/2019 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #541726 | | | 2 | 1 | 193 | 116.7430 | 195 | 167 | 192 | | | | | 9.000 | 2.484 | MON | 3 | | 11/18/2010 | 11/01/2019 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | | 2 | 1 | 109,681 | 115.1710 | 117,795 | 102,278 | 107,672 | | (287) | | | 11.000 | 7.740 | MON | 1,897 | 11,049 | 09/19/1990 | 06/01/2019 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C90778 | | | 2 | 1 | 2,396,727 | 105.0500 | 2,371,052 | 2,257,070 | 2,396,473 | | (253) | | | 4.500 | 2.571 | MON | 8,464 | 32,928 | 08/02/2010 | 08/01/2023 |
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D96291 | | | 2 | 1 | 605,859 | 105.0500 | 599,546 | 570,724 | 606,234 | | 374 | | | 4.500 | 3.151 | MON | 2,140 | 8,390 | 08/02/2010 | 08/01/2023 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | | 2 | 1 | 930 | 113.3010 | 996 | 879 | 936 | | 1 | | | 9.000 | 5.352 | MON | 7 | 77 | 05/21/1997 | 04/01/2020 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | | 2 | 1 | 6,867 | 113.3010 | 7,357 | 6,493 | 6,847 | | 31 | | | 9.000 | 6.570 | MON | 49 | 580 | 05/21/1997 | 04/01/2021 |
| 31296K-P6-4 | FED HOME LOAN MTG CORP GOLD #A11345 | | | 2 | 1 | 78,847 | 109.8990 | 68,691 | 62,504 | 64,014 | | 207 | | | 6.000 | 5.034 | MON | 313 | 3,679 | 11/05/2003 | 07/01/2033 |
| 31296L-6B-2 | FED HOME LOAN MTG CORP GOLD #A12666 | | | 2 | 1 | 7,632 | 109.8990 | 8,171 | 7,435 | 7,592 | | (1) | | | 6.000 | 5.258 | MON | 37 | 414 | 09/18/2003 | 06/01/2033 |
| 31296N-SQ-1 | FED HOME LOAN MTG CORP GOLD #A14127 | | | 2 | 1 | 19,914 | 109.8990 | 21,320 | 19,399 | 19,656 | | 14 | | | 6.000 | 5.464 | MON | 97 | 1,162 | 09/18/2003 | 10/01/2033 |
| 31296N-T9-8 | FED HOME LOAN MTG CORP GOLD #A14176 | | | 2 | 1 | 30,053 | 109.8990 | 32,323 | 29,411 | 30,056 | | 194 | | | 6.000 | 5.333 | MON | 147 | 1,697 | 08/03/2005 | 10/01/2033 |
| 31296N-UA-3 | FED HOME LOAN MTG CORP GOLD #A14177 | | | 2 | 1 | 423,790 | 109.8990 | 455,789 | 414,734 | 423,121 | | 761 | | | 6.000 | 5.208 | MON | 2,074 | 24,229 | 08/03/2005 | 10/01/2033 |
| 31296P-VB-5 | FED HOME LOAN MTG CORP GOLD #A15110 | | | 2 | 1 | 6,160,699 | 109.8990 | 6,540,614 | 5,951,467 | 6,107,157 | | 2,242 | | | 6.000 | 5.106 | MON | 29,757 | 350,940 | 11/19/2003 | 10/01/2033 |
| 31296Q-YK-0 | FED HOME LOAN MTG CORP GOLD #A16114 | C | | 2 | 1 | 2,042,797 | 107.4420 | 2,169,055 | 2,018,824 | 2,037,545 | | (432) | | | 5.500 | 5.214 | MON | 9,253 | 109,556 | 12/30/2003 | 12/01/2033 |
| 31296R-ZA-9 | FED HOME LOAN MTG CORP GOLD #A17037 | | | 2 | 1 | 356,103 | 109.8990 | 382,992 | 348,494 | 353,817 | | 1,505 | | | 6.000 | 5.588 | MON | 1,742 | 20,309 | 08/03/2005 | 12/01/2033 |
| 31296T-RC-0 | FED HOME LOAN MTG CORP GOLD #A18583 | | | 2 | 1 | 587,500 | 109.4300 | 463,285 | 423,360 | 430,329 | | 638 | | | 6.000 | 5.252 | MON | 2,117 | 24,643 | 09/03/2004 | 02/01/2034 |
| 31296X-XY-6 | FED HOME LOAN MTG CORP GOLD #A21595 | | | 2 | 1 | 46,721 | 109.4300 | 50,035 | 45,723 | 46,334 | | 44 | | | 6.000 | 5.606 | MON | 229 | 2,683 | 08/03/2005 | 02/01/2034 |
| 31296X-5S-0 | FED HOME LOAN MTG CORP GOLD #A21757 | | | 2 | 1 | 8,414 | 109.4300 | 9,011 | 8,235 | 8,396 | | 42 | | | 6.000 | 5.328 | MON | 41 | 479 | 08/03/2005 | 05/01/2034 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | | 2 | 1 | 225,054 | 103.1620 | 239,699 | 232,352 | 228,013 | | 573 | | | 4.500 | 4.806 | MON | 871 | 10,287 | 02/18/2005 | 06/01/2034 |
| 31297B-ZH-8 | FED HOME LOAN MTG CORP GOLD #A24344 | | | 2 | 1 | 97,812 | 109.4300 | 79,866 | 72,984 | 74,900 | | 650 | | | 6.000 | 5.297 | MON | 365 | 4,265 | 09/03/2004 | 07/01/2034 |
| 31297C-FJ-4 | FED HOME LOAN MTG CORP GOLD #A24669 | | | 2 | 1 | 186,216 | 109.4300 | 147,059 | 134,386 | 138,194 | | 1,244 | | | 6.000 | 5.248 | MON | 672 | 7,826 | 09/03/2004 | 07/01/2034 |
| 31297C-T8-3 | FED HOME LOAN MTG CORP GOLD #A25075 | | | 2 | 1 | 483,126 | 109.4300 | 306,537 | 280,121 | 285,585 | | 737 | | | 6.000 | 5.156 | MON | 1,401 | 15,925 | 09/03/2004 | 07/01/2034 |
| 31297D-AM-0 | FED HOME LOAN MTG CORP GOLD #A25412 | | | 2 | 1 | 25,120 | 109.4300 | 26,901 | 24,583 | 25,087 | | 150 | | | 6.000 | 5.449 | MON | 123 | 1,422 | 08/03/2005 | 08/01/2034 |
| 31297D-E8-7 | FED HOME LOAN MTG CORP GOLD #A25559 | | | 2 | 1 | 46,392 | 109.4300 | 49,683 | 45,401 | 46,022 | | 110 | | | 6.000 | 5.452 | MON | 227 | 2,618 | 08/03/2005 | 08/01/2034 |
| 31297E-GP-5 | FED HOME LOAN MTG CORP GOLD #A26506 | | | 2 | 1 | 42,250 | 109.4300 | 45,246 | 41,347 | 42,871 | | 443 | | | 6.000 | 4.707 | MON | 207 | 2,064 | 08/03/2005 | 09/01/2034 |
| 31297F-DG-5 | FED HOME LOAN MTG CORP GOLD #A27303 | | | 2 | 1 | 154,389 | 109.4300 | 165,339 | 151,090 | 154,130 | | 791 | | | 6.000 | 5.427 | MON | 755 | 8,824 | 08/03/2005 | 10/01/2034 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | | 2 | 1 | 146,450 | 105.5040 | 156,034 | 147,894 | 146,612 | | (251) | | | 5.000 | 5.166 | MON | 616 | 7,155 | 11/05/2004 | 12/01/2034 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | | 2 | 1 | 224,620 | 103.1000 | 239,092 | 231,903 | 225,308 | | (1,628) | | | 4.500 | 5.008 | MON | 870 | 10,259 | 02/18/2005 | 03/01/2035 |
| 31297N-GW-0 | FED HOME LOAN MTG CORP GOLD #A32913 | | | 2 | 1 | 83,290 | 108.9930 | 88,840 | 81,510 | 82,582 | | (158) | | | 6.000 | 5.429 | MON | 408 | 4,885 | 08/03/2005 | 05/01/2035 |
| 31297N-LE-4 | FED HOME LOAN MTG CORP GOLD #A33025 | | | 2 | 1 | 280,497 | 107.1920 | 224,312 | 209,263 | 210,938 | | 378 | | | 5.500 | 5.349 | MON | 959 | 11,234 | 11/01/2005 | 08/01/2035 |
| 31297N-PS-9 | FED HOME LOAN MTG CORP GOLD #A33133 | | | 2 | 1 | 44,803 | 109.4300 | 47,980 | 43,845 | 44,999 | | 237 | | | 6.000 | 5.108 | MON | 219 | 2,407 | 08/03/2005 | 01/01/2035 |
| 31297Q-3B-3 | FED HOME LOAN MTG CORP GOLD #A35294 | | | 2 | 1 | 259,110 | 107.1920 | 203,523 | 189,869 | 192,151 | | 743 | | | 5.500 | 5.288 | MON | 870 | 10,203 | 11/01/2005 | 06/01/2035 |
| 31297S-A9-6 | FED HOME LOAN MTG CORP GOLD #A36332 | | | 2 | 1 | 409,847 | 107.1920 | 326,766 | 304,843 | 306,902 | | (457) | | | 5.500 | 5.187 | MON | 1,397 | 16,358 | 11/01/2005 | 08/01/2035 |
| 31297S-UF-0 | FED HOME LOAN MTG CORP GOLD #A36882 | | | 2 | 1 | 337,632 | 107.1920 | 254,145 | 237,095 | 239,153 | | 367 | | | 5.500 | 5.330 | MON | 1,087 | 12,648 | 11/01/2005 | 08/01/2035 |
| 31297U-YR-5 | FED HOME LOAN MTG CORP GOLD #A38820 | | | 2 | 1 | 44,103 | 107.1920 | 36,290 | 33,855 | 34,064 | | (22) | | | 5.500 | 5.263 | MON | 155 | 1,825 | 11/01/2005 | 05/01/2035 |
| 3128K0-6R-9 | FED HOME LOAN MTG CORP GOLD #A40880 | | | 2 | 1 | 17,396 | 107.1920 | 11,299 | 10,541 | 10,604 | | 1 | | | 5.500 | 5.254 | MON | 48 | 551 | 11/01/2005 | 12/01/2035 |
| 3128K1-RK-9 | FED HOME LOAN MTG CORP GOLD #A41390 | | | 2 | 1 | 36,863 | 107.1920 | 21,853 | 20,386 | 20,509 | | (15) | | | 5.500 | 5.273 | MON | 93 | 1,057 | 11/01/2005 | 01/01/2036 |
| 3128K1-YG-0 | FED HOME LOAN MTG CORP GOLD #A41611 | | | 2 | 1 | 134,997 | 107.1920 | 95,791 | 89,365 | 89,996 | | (20) | | | 5.500 | 5.208 | MON | 410 | 4,721 | 11/01/2005 | 01/01/2036 |
| 3128K1-ZF-1 | FED HOME LOAN MTG CORP GOLD #A41642 | | | 2 | 1 | 54,580 | 107.1920 | 40,980 | 38,231 | 38,515 | | (66) | | | 5.500 | 5.184 | MON | 175 | 2,036 | 11/01/2005 | 01/01/2036 |
| 3128K1-3Y-5 | FED HOME LOAN MTG CORP GOLD #A41715 | | | 2 | 1 | 163,106 | 107.1920 | 153,329 | 143,042 | 144,176 | | (243) | | | 5.500 | 5.203 | MON | 656 | 7,789 | 11/01/2005 | 01/01/2036 |
| 3128K1-5P-2 | FED HOME LOAN MTG CORP GOLD #A41754 | | | 2 | 1 | 133,586 | 107.1920 | 106,090 | 98,973 | 99,571 | | (6) | | | 5.500 | 5.257 | MON | 454 | 5,299 | 11/01/2005 | 01/01/2036 |
| 3128K2-AA-7 | FED HOME LOAN MTG CORP GOLD #A41801 | | | 2 | 1 | 84,235 | 106.8790 | 64,735 | 60,569 | 61,116 | | (54) | | | 5.500 | 5.129 | MON | 278 | 3,240 | 11/01/2005 | 01/01/2036 |
| 3128K2-HZ-5 | FED HOME LOAN MTG CORP GOLD #A42048 | | | 2 | 1 | 32,037 | 106.8790 | 21,591 | 20,201 | 20,374 | | (11) | | | 5.500 | 5.156 | MON | 93 | 1,063 | 11/01/2005 | 01/01/2036 |
| 3128K2-H2-8 | FED HOME LOAN MTG CORP GOLD #A42049 | | | 2 | 1 | 49,429 | 106.8790 | 34,147 | 31,949 | 32,211 | | (23) | | | 5.500 | 5.170 | MON | 146 | 1,684 | 11/01/2005 | 01/01/2036 |
| 3128K2-LH-0 | FED HOME LOAN MTG CORP GOLD #A42128 | | | 2 | 1 | 37,881 | 107.1920 | 24,653 | 22,999 | 23,196 | | (8) | | | 5.500 | 5.147 | MON | 105 | 1,206 | 11/01/2005 | 01/01/2036 |
| 3128K2-LR-8 | FED HOME LOAN MTG CORP GOLD #A42136 | | | 2 | 1 | 37,481 | 106.8790 | 29,823 | 27,904 | 28,135 | | (5) | | | 5.500 | 5.226 | MON | 128 | 1,498 | 11/01/2005 | 01/01/2036 |
| 3128K2-MY-2 | FED HOME LOAN MTG CORP GOLD #A42175 | | | 2 | 1 | 22,542 | 107.0350 | 14,899 | 13,919 | 14,006 | | (11) | | | 5.500 | 5.272 | MON | 64 | 743 | 11/01/2005 | 01/01/2036 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 3128K2-MZ-9 | FED HOME LOAN MTG CORP GOLD #A42176 | | | 2 | 1 | 20,706 | 107.2760 | 15,688 | 14,624 | 14,784 | | (5) | | | 5.500 | 5.087 | MON | 67 | 783 | 11/01/2005 | 01/01/2036 |
| 3128K2-N7-0 | FED HOME LOAN MTG CORP GOLD #A42214 | | | 2 | 1 | 51,868 | 107.1920 | 30,187 | 28,162 | 28,444 | | | | | 5.500 | 5.099 | MON | 129 | 1,452 | 11/01/2005 | 01/01/2036 |
| 3128K2-PQ-6 | FED HOME LOAN MTG CORP GOLD #A42231 | | | 2 | 1 | 36,458 | 106.8790 | 35,257 | 32,988 | 33,212 | | 7 | | | 5.500 | 5.304 | MON | 151 | 1,801 | 11/01/2005 | 02/01/2036 |
| 3128K2-Q3-6 | FED HOME LOAN MTG CORP GOLD #A42274 | | | 2 | 1 | 109,138 | 108.0040 | 98,161 | 90,887 | 91,637 | | (75) | | | 5.500 | 5.219 | MON | 417 | 4,946 | 11/01/2005 | 01/01/2036 |
| 3128K2-Q6-9 | FED HOME LOAN MTG CORP GOLD #A42277 | | | 2 | 1 | 16,078 | 106.8790 | 11,531 | 10,789 | 10,878 | | 14 | | | 5.500 | 5.235 | MON | 49 | 570 | 11/01/2005 | 01/01/2036 |
| 3128K2-RW-1 | FED HOME LOAN MTG CORP GOLD #A42301 | | | 2 | 1 | 110,938 | 107.1920 | 83,762 | 78,142 | 78,603 | | (54) | | | 5.500 | 5.261 | MON | 358 | 4,167 | 11/01/2005 | 02/01/2036 |
| 3128K2-V2-2 | FED HOME LOAN MTG CORP GOLD #A42433 | | | 2 | 1 | 220,797 | 106.8790 | 174,535 | 163,302 | 164,531 | | (134) | | | 5.500 | 5.180 | MON | 748 | 8,732 | 11/01/2005 | 02/01/2036 |
| 3128K2-3W-7 | FED HOME LOAN MTG CORP GOLD #A42613 | | | 2 | 1 | 29,998 | 107.1920 | 23,876 | 22,274 | 22,394 | | (45) | | | 5.500 | 5.300 | MON | 102 | 1,195 | 11/01/2005 | 02/01/2036 |
| 3128K2-5L-9 | FED HOME LOAN MTG CORP GOLD #A42651 | | | 2 | 1 | 41,581 | 106.8790 | 39,390 | 36,854 | 37,042 | | (25) | | | 5.500 | 5.313 | MON | 169 | 2,008 | 11/01/2005 | 02/01/2036 |
| 3128K3-KL-0 | FED HOME LOAN MTG CORP GOLD #A42999 | | | 2 | 1 | 23,187 | 107.1920 | 18,766 | 17,507 | 17,654 | | (12) | | | 5.500 | 5.180 | MON | 80 | 939 | 11/01/2005 | 01/01/2036 |
| 3128K4-VC-6 | FED HOME LOAN MTG CORP GOLD #A44211 | | | 2 | 1 | 816,951 | 108.2600 | 911,494 | 841,946 | 832,805 | | 3,043 | | | 5.500 | 5.856 | MON | 3,859 | 45,033 | 05/22/2006 | 03/01/2036 |
| 3128K6-FQ-8 | FED HOME LOAN MTG CORP GOLD #A45575 | | | 2 | 1 | 238,945 | 108.9930 | 254,868 | 233,839 | 237,471 | | 20 | | | 6.000 | 5.354 | MON | 1,169 | 13,493 | 08/03/2005 | 06/01/2035 |
| 3128K6-XX-3 | FED HOME LOAN MTG CORP GOLD #A46094 | | | 2 | 1 | 86,371 | 107.3480 | 61,434 | 57,229 | 57,936 | | 12 | | | 5.500 | 5.067 | MON | 262 | 3,020 | 11/01/2005 | 07/01/2035 |
| 3128K7-BF-4 | FED HOME LOAN MTG CORP GOLD #A46338 | | | 2 | 1 | 103,798 | 107.1920 | 86,354 | 80,561 | 81,258 | | 133 | | | 5.500 | 5.305 | MON | 369 | 4,330 | 11/01/2005 | 08/01/2035 |
| 3128K7-NF-1 | FED HOME LOAN MTG CORP GOLD #A46690 | | | 2 | 1 | 21,244 | 107.2380 | 15,126 | 14,105 | 14,180 | | (17) | | | 5.500 | 5.225 | MON | 65 | 748 | 11/01/2005 | 08/01/2035 |
| 3128K8-6K-7 | FED HOME LOAN MTG CORP GOLD #A48074 | | | 2 | 1 | 37,662 | 107.1920 | 29,269 | 27,305 | 27,474 | | (20) | | | 5.500 | 5.229 | MON | 125 | 1,460 | 11/01/2005 | 01/01/2036 |
| 3128K8-7D-2 | FED HOME LOAN MTG CORP GOLD #A48092 | | | 2 | 1 | 72,470 | 107.2150 | 66,775 | 62,282 | 62,608 | | (109) | | | 5.500 | 5.224 | MON | 285 | 3,383 | 11/01/2005 | 01/01/2036 |
| 3128K9-AE-4 | FED HOME LOAN MTG CORP GOLD #A48105 | | | 2 | 1 | 57,002 | 106.8790 | 34,996 | 32,744 | 33,052 | | 28 | | | 5.500 | 5.163 | MON | 150 | 1,694 | 11/01/2005 | 01/01/2036 |
| 312964-FR-5 | FED HOME LOAN MTG CORP GOLD #B11976 | | | 2 | 1 | 52,633 | 105.5630 | 54,010 | 51,164 | 52,829 | | 163 | | | 4.500 | 3.350 | MON | 192 | 2,231 | 04/02/2009 | 01/01/2019 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | | 2 | 1 | 16,483 | 104.0940 | 14,670 | 14,093 | 13,872 | | 63 | | | 4.000 | 4.681 | MON | 47 | 554 | 02/02/2004 | 01/01/2019 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | | 2 | 1 | 247,714 | 103.7190 | 184,103 | 177,502 | 173,455 | | 55 | | | 4.000 | 4.786 | MON | 592 | 6,856 | 02/02/2004 | 03/01/2019 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | | 2 | 1 | 11,460 | 103.7190 | 9,483 | 9,143 | 8,946 | | 1 | | | 4.000 | 4.711 | MON | 30 | 357 | 05/05/2004 | 05/01/2019 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | | 2 | 1 | 98,592 | 103.7190 | 79,363 | 76,518 | 75,284 | | 379 | | | 4.000 | 4.746 | MON | 255 | 2,981 | 05/05/2004 | 05/01/2019 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | | 2 | 1 | 100,188 | 103.7190 | 74,534 | 71,861 | 70,316 | | (19) | | | 4.000 | 4.705 | MON | 240 | 2,776 | 05/05/2004 | 05/01/2019 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | | 2 | 1 | 228,933 | 103.7190 | 180,193 | 173,732 | 170,815 | | 838 | | | 4.000 | 4.767 | MON | 579 | 6,745 | 05/05/2004 | 06/01/2019 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | | 2 | 1 | 4,463 | 118.2280 | 4,692 | 3,968 | 4,359 | | 33 | | | 10.000 | 6.128 | MON | 33 | 370 | 05/31/2004 | 08/01/2021 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | | 2 | 1 | 17,570 | 117.3670 | 17,079 | 14,552 | 17,715 | | 430 | | | 9.000 | 1.771 | MON | 109 | 1,288 | 03/11/1994 | 06/01/2021 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | | 2 | 1 | 14,465 | 117.3670 | 16,054 | 13,678 | 14,535 | | 141 | | | 9.000 | 6.707 | MON | 103 | 1,225 | 05/21/1997 | 12/01/2021 |
| 31292G-4U-7 | FED HOME LOAN MTG CORP GOLD #C00835 | | | 2 | 1 | 54,062 | 112.4420 | 47,652 | 42,380 | 39,689 | | (366) | | | 6.500 | 8.514 | MON | 230 | 2,693 | 08/01/2002 | 07/01/2029 |
| 31292G-4V-5 | FED HOME LOAN MTG CORP GOLD #C00836 | | | 2 | 1 | 98,545 | 113.8180 | 90,550 | 79,557 | 81,738 | | 181 | | | 7.000 | 6.074 | MON | 464 | 5,470 | 05/01/2002 | 07/01/2029 |
| 31292G-5V-4 | FED HOME LOAN MTG CORP GOLD #C00860 | | | 2 | 1 | 32,393 | 113.8180 | 27,908 | 24,520 | 25,698 | | 142 | | | 7.000 | 5.398 | MON | 143 | 1,677 | 05/01/2002 | 09/01/2029 |
| 31292G-6K-7 | FED HOME LOAN MTG CORP GOLD #C00874 | | | 2 | 1 | 643 | 113.8180 | 571 | 502 | 516 | | 4 | | | 7.000 | 6.158 | MON | 3 | 34 | 05/01/2002 | 10/01/2029 |
| 31292G-6S-0 | FED HOME LOAN MTG CORP GOLD #C00881 | | | 2 | 1 | 2,578 | 113.8180 | 2,445 | 2,148 | 2,205 | | 9 | | | 7.000 | 6.082 | MON | 13 | 148 | 05/01/2002 | 11/01/2029 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | | 2 | 1 | 10,873 | 114.6420 | 12,005 | 10,471 | 11,138 | | 116 | | | 7.500 | 5.369 | MON | 65 | 769 | 10/02/2001 | 12/01/2029 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | | 2 | 1 | 8,691 | 114.6420 | 7,601 | 6,630 | 7,118 | | 135 | | | 7.500 | 5.323 | MON | 41 | 486 | 01/04/2002 | 01/01/2030 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | | 2 | 1 | 12,228 | 119.5830 | 14,026 | 11,729 | 12,920 | | 250 | | | 9.000 | 5.337 | MON | 88 | 1,054 | 02/21/2001 | 12/01/2030 |
| 31292H-G4-0 | FED HOME LOAN MTG CORP GOLD #C01119 | | | 2 | 1 | 7,993 | 112.4420 | 8,038 | 7,149 | 6,731 | | (105) | | | 6.500 | 8.247 | MON | 39 | 460 | 08/01/2002 | 11/01/2030 |
| 31292H-LB-8 | FED HOME LOAN MTG CORP GOLD #C01222 | | | 2 | 1 | 8,308 | 113.9540 | 7,024 | 6,164 | 6,361 | | 53 | | | 7.000 | 6.064 | MON | 36 | 420 | 05/01/2002 | 09/01/2031 |
| 31292H-L3-6 | FED HOME LOAN MTG CORP GOLD #C01246 | | | 2 | 1 | 630,206 | 113.9540 | 535,716 | 470,118 | 488,341 | | 2,990 | | | 7.000 | 5.740 | MON | 2,742 | 32,066 | 05/01/2002 | 10/01/2031 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | | 2 | 1 | 2,223 | 114.7820 | 1,611 | 1,404 | 1,484 | | 9 | | | 7.500 | 5.198 | MON | 9 | 101 | 01/04/2002 | 10/01/2031 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | | 2 | 1 | 106,070 | 113.9540 | 90,430 | 79,357 | 82,068 | | 694 | | | 7.000 | 5.964 | MON | 463 | 5,420 | 05/01/2002 | 02/01/2032 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | | 2 | 1 | 7,354 | 114.7820 | 7,238 | 6,306 | 6,701 | | 80 | | | 7.500 | 5.291 | MON | 39 | 468 | 01/04/2002 | 02/01/2032 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | | 2 | 1 | 58,808 | 112.4420 | 51,459 | 45,765 | 44,172 | | (300) | | | 6.500 | 7.554 | MON | 248 | 2,907 | 08/01/2002 | 05/01/2032 |
| 31292H-RR-7 | FED HOME LOAN MTG CORP GOLD #C01396 | | | 2 | 1 | 19,750 | 112.4420 | 17,571 | 15,627 | 15,212 | | (60) | | | 6.500 | 7.314 | MON | 85 | 994 | 08/01/2002 | 09/01/2032 |
| 31292H-SD-7 | FED HOME LOAN MTG CORP GOLD #C01416 | | | 2 | 1 | 27,981 | 114.0090 | 26,294 | 23,063 | 23,468 | | 33 | | | 7.000 | 6.383 | MON | 135 | 1,588 | 05/01/2002 | 09/01/2032 |
| 31292H-UQ-5 | FED HOME LOAN MTG CORP GOLD #C01491 | | | 2 | 1 | 9,686 | 109.8990 | 10,370 | 9,436 | 9,711 | | 47 | | | 6.000 | 5.221 | MON | 47 | 554 | 09/18/2003 | 02/01/2033 |
| 31292H-YU-2 | FED HOME LOAN MTG CORP GOLD #C01623 | | | 2 | 1 | 409,985 | 107.4420 | 330,566 | 307,671 | 309,676 | | (389) | | | 5.500 | 5.252 | MON | 1,410 | 16,518 | 05/05/2005 | 09/01/2033 |
| 31292V-B7-7 | FED HOME LOAN MTG CORP GOLD #C10962 | | | 2 | 1 | 107,816 | 113.7370 | 120,889 | 106,288 | 108,005 | | 360 | | | 7.000 | 6.495 | MON | 620 | 7,403 | 11/06/1998 | 05/01/2028 |
| 31293D-Y4-8 | FED HOME LOAN MTG CORP GOLD #C17931 | | | 2 | 1 | 1,952 | 112.4420 | 2,167 | 1,927 | 1,856 | | (15) | | | 6.500 | 7.626 | MON | 10 | 125 | 08/01/2002 | 11/01/2028 |
| 31293D-3X-8 | FED HOME LOAN MTG CORP GOLD #C18014 | | | 2 | 1 | 127,672 | 107.2900 | 142,039 | 132,389 | 128,652 | | (732) | | | 5.500 | 6.275 | MON | 607 | 7,263 | 10/07/1998 | 11/01/2028 |
| 31293E-AG-5 | FED HOME LOAN MTG CORP GOLD #C18107 | | | 2 | 1 | 13,036 | 107.3080 | 14,505 | 13,517 | 13,124 | | (90) | | | 5.500 | 6.245 | MON | 62 | 724 | 10/07/1998 | 11/01/2028 |
| 31293E-J8-4 | FED HOME LOAN MTG CORP GOLD #C18387 | | | 2 | 1 | 50,231 | 107.2900 | 55,884 | 52,087 | 51,244 | | 223 | | | 5.500 | 6.375 | MON | 239 | 2,842 | 10/07/1998 | 11/01/2028 |
| 31293M-ZH-8 | FED HOME LOAN MTG CORP GOLD #C24344 | | | 2 | 1 | 6,424 | 112.4420 | 7,121 | 6,333 | 6,118 | | (19) | | | 6.500 | 7.799 | MON | 34 | 411 | 08/01/2002 | 04/01/2029 |
| 31293P-3M-5 | FED HOME LOAN MTG CORP GOLD #C26204 | | | 2 | 1 | 46,993 | 112.4420 | 56,833 | 50,544 | 47,864 | | 133 | | | 6.500 | 8.439 | MON | 274 | 3,277 | 01/01/2005 | 05/01/2029 |
| 31293P-7D-1 | FED HOME LOAN MTG CORP GOLD #C26292 | | | 2 | 1 | 1,477 | 112.4420 | 1,775 | 1,578 | 1,561 | | 84 | | | 6.500 | 9.903 | MON | 9 | 77 | 01/01/2005 | 05/01/2029 |
| 31293Q-E3-3 | FED HOME LOAN MTG CORP GOLD #C26454 | | | 2 | 1 | 25,604 | 112.4420 | 30,582 | 27,198 | 25,845 | | (72) | | | 6.500 | 8.444 | MON | 147 | 1,607 | 01/01/2003 | 05/01/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31293Q-2Y-8 | FED HOME LOAN MTG CORP GOLD #C27091 | | | 2 | 1 | 2,582 | 112.4420 | 1,916 | 1,704 | 1,636 | | 1 | | | 6.500 | 7.930 | MON | 9 | 106 | 08/01/2002 | 06/01/2029 |
| 31293Q-6Q-1 | FED HOME LOAN MTG CORP GOLD #C27179 | | | 2 | 1 | 36,958 | 112.4420 | 44,510 | 39,585 | 37,001 | | (348) | | | 6.500 | 8.479 | MON | 214 | 2,527 | 01/01/2005 | 06/01/2029 |
| 31293R-BA-8 | FED HOME LOAN MTG CORP GOLD #C27233 | | | 2 | 1 | 22,357 | 112.4420 | 26,886 | 23,911 | 22,452 | | (66) | | | 6.500 | 8.831 | MON | 130 | 1,487 | 01/01/2003 | 06/01/2029 |
| 31293R-KF-7 | FED HOME LOAN MTG CORP GOLD #C27494 | | | 2 | 1 | 9,381 | 112.4420 | 11,311 | 10,059 | 9,371 | | (133) | | | 6.500 | 8.701 | MON | 54 | 647 | 01/01/2003 | 06/01/2029 |
| 31293S-BL-2 | FED HOME LOAN MTG CORP GOLD #C28143 | | | 2 | 1 | 42,230 | 112.4420 | 50,701 | 45,091 | 42,949 | | (222) | | | 6.500 | 8.171 | MON | 244 | 2,688 | 01/01/2005 | 06/01/2029 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | | 2 | 1 | 2,920 | 112.4420 | 2,523 | 2,243 | 2,124 | | (27) | | | 6.500 | 7.970 | MON | 12 | 142 | 08/01/2002 | 06/01/2029 |
| 31293S-E8-8 | FED HOME LOAN MTG CORP GOLD #C28259 | | | 2 | 1 | 72,540 | 112.4420 | 80,165 | 71,295 | 69,256 | | (69) | | | 6.500 | 7.685 | MON | 386 | 4,623 | 08/01/2002 | 06/01/2029 |
| 31293S-FH-7 | FED HOME LOAN MTG CORP GOLD #C28268 | | | 2 | 1 | 8,795 | 112.4420 | 10,611 | 9,437 | 8,368 | | (242) | | | 6.500 | 10.334 | MON | 51 | 612 | 01/01/2005 | 06/01/2029 |
| 31293S-XL-8 | FED HOME LOAN MTG CORP GOLD #C28783 | | | 2 | 1 | 7,652 | 113.8180 | 7,144 | 6,277 | 6,461 | | 33 | | | 7.000 | 6.048 | MON | 37 | 432 | 05/01/2002 | 07/01/2029 |
| 31293T-AT-4 | FED HOME LOAN MTG CORP GOLD #C29018 | | | 2 | 1 | 2,040 | 113.8180 | 2,238 | 1,966 | 2,005 | | 7 | | | 7.000 | 6.298 | MON | 11 | 137 | 05/01/2002 | 07/01/2029 |
| 31293T-A6-4 | FED HOME LOAN MTG CORP GOLD #C29029 | | | 2 | 1 | 1,074 | 112.4420 | 1,192 | 1,061 | 1,028 | | (7) | | | 6.500 | 7.685 | MON | 6 | 69 | 08/01/2002 | 07/01/2029 |
| 31293V-H7-0 | FED HOME LOAN MTG CORP GOLD #C30254 | | | 2 | 1 | 5,115 | 113.8180 | 4,422 | 3,885 | 4,000 | | 23 | | | 7.000 | 5.971 | MON | 23 | 265 | 05/01/2002 | 08/01/2029 |
| 31293W-HV-5 | FED HOME LOAN MTG CORP GOLD #C31144 | | | 2 | 1 | 2,518 | 113.8180 | 2,251 | 1,978 | 2,034 | | 16 | | | 7.000 | 6.056 | MON | 12 | 135 | 05/01/2002 | 09/01/2029 |
| 31293X-BE-7 | FED HOME LOAN MTG CORP GOLD #C31837 | | | 2 | 1 | 48,171 | 118.0860 | 55,529 | 47,025 | 48,447 | | 171 | | | 8.500 | 7.385 | MON | 333 | 3,991 | 01/14/2000 | 10/01/2029 |
| 31293X-QP-6 | FED HOME LOAN MTG CORP GOLD #C32262 | | | 2 | 1 | 12,317 | 113.8180 | 8,831 | 7,759 | 8,046 | | 84 | | | 7.000 | 6.045 | MON | 45 | 517 | 05/01/2002 | 10/01/2029 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | | 2 | 1 | 2,102 | 114.6420 | 2,319 | 2,023 | 2,140 | | 27 | | | 7.500 | 5.729 | MON | 13 | 152 | 10/02/2001 | 10/01/2029 |
| 31293Y-KM-7 | FED HOME LOAN MTG CORP GOLD #C33000 | | | 2 | 1 | 407 | 113.8180 | 413 | 363 | 372 | | 2 | | | 7.000 | 5.959 | MON | 2 | 25 | 05/01/2002 | 11/01/2029 |
| 31294B-X2-6 | FED HOME LOAN MTG CORP GOLD #C35197 | | | 2 | 1 | 13,690 | 113.8180 | 11,407 | 10,022 | 10,255 | | 49 | | | 7.000 | 6.251 | MON | 58 | 681 | 05/01/2002 | 01/01/2030 |
| 31294B-4Q-5 | FED HOME LOAN MTG CORP GOLD #C35331 | | | 2 | 1 | 7,653 | 113.8900 | 9,094 | 7,985 | 7,616 | | (55) | | | 7.000 | 8.939 | MON | 47 | 558 | 01/01/2003 | 01/01/2030 |
| 31294B-5Y-7 | FED HOME LOAN MTG CORP GOLD #C35363 | | | 2 | 1 | 1,985 | 113.8180 | 1,728 | 1,518 | 1,571 | | 16 | | | 7.000 | 5.924 | MON | 9 | 104 | 05/01/2002 | 01/01/2030 |
| 31294C-SZ-7 | FED HOME LOAN MTG CORP GOLD #C35936 | | | 2 | 1 | 870 | 113.8180 | 1,027 | 902 | 857 | | (13) | | | 7.000 | 8.549 | MON | 5 | 61 | 01/01/2003 | 01/01/2030 |
| 31294D-AJ-0 | FED HOME LOAN MTG CORP GOLD #C36309 | | | 2 | 1 | 1,139 | 113.8900 | 668 | 587 | 604 | | 5 | | | 7.000 | 5.958 | MON | 3 | 38 | 05/01/2002 | 02/01/2030 |
| 31294D-EA-5 | FED HOME LOAN MTG CORP GOLD #C36429 | | | 2 | 1 | 311 | 113.8900 | 202 | 178 | 183 | | 2 | | | 7.000 | 5.990 | MON | 1 | 12 | 05/01/2002 | 02/01/2030 |
| 31294D-X4-8 | FED HOME LOAN MTG CORP GOLD #C36999 | | | 2 | 1 | 19,456 | 113.8900 | 23,218 | 20,387 | 19,262 | | (277) | | | 7.000 | 9.086 | MON | 119 | 1,383 | 02/08/2000 | 03/01/2030 |
| 31294E-LC-1 | FED HOME LOAN MTG CORP GOLD #C37523 | | | 2 | 1 | 816 | 113.8900 | 669 | 588 | 599 | | 3 | | | 7.000 | 6.241 | MON | 3 | 40 | 05/01/2002 | 04/01/2030 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | | 2 | 1 | 1,052 | 119.1550 | 1,203 | 1,010 | 1,105 | | 25 | | | 9.000 | 5.685 | MON | 8 | 90 | 02/21/2001 | 04/01/2030 |
| 31294E-RS-0 | FED HOME LOAN MTG CORP GOLD #C37697 | | | 2 | 1 | 118 | 113.8900 | 88 | 77 | 80 | | 1 | | | 7.000 | 5.821 | MON | | 5 | 05/01/2002 | 04/01/2030 |
| 31294E-WU-9 | FED HOME LOAN MTG CORP GOLD #C37859 | | | 2 | 1 | 380 | 113.8900 | 448 | 393 | 369 | | (6) | | | 7.000 | 9.205 | MON | 2 | 28 | 07/12/2000 | 04/01/2030 |
| 31294E-W9-6 | FED HOME LOAN MTG CORP GOLD #C37872 | | | 2 | 1 | 280 | 113.8900 | 119 | 104 | 107 | | 1 | | | 7.000 | 5.868 | MON | 1 | 7 | 05/01/2002 | 04/01/2030 |
| 31294F-SG-2 | FED HOME LOAN MTG CORP GOLD #C38619 | | | 2 | 1 | 989 | 113.8900 | 1,164 | 1,022 | 954 | | (15) | | | 7.000 | 9.040 | MON | 6 | 71 | 07/12/2000 | 06/01/2030 |
| 31294F-6H-4 | FED HOME LOAN MTG CORP GOLD #C38972 | | | 2 | 1 | 203,495 | 112.4420 | 177,035 | 157,447 | 151,711 | | (12) | | | 6.500 | 7.782 | MON | 853 | 9,991 | 08/01/2002 | 05/01/2029 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | | 2 | 1 | 15,609 | 114.2600 | 17,108 | 14,973 | 16,598 | | 533 | | | 9.000 | 5.516 | MON | 112 | 1,338 | 02/21/2001 | 07/01/2030 |
| 31297X-XG-4 | FED HOME LOAN MTG CORP GOLD #C40679 | | | 2 | 1 | 3,672 | 113.8900 | 4,323 | 3,796 | 3,562 | | (54) | | | 7.000 | 9.282 | MON | 22 | 265 | 07/12/2000 | 07/01/2030 |
| 31298A-CQ-4 | FED HOME LOAN MTG CORP GOLD #C41879 | | | 2 | 1 | 20,609 | 113.8180 | 17,124 | 15,045 | 15,447 | | 104 | | | 7.000 | 6.195 | MON | 88 | 1,022 | 05/01/2002 | 05/01/2030 |
| 31298D-KF-3 | FED HOME LOAN MTG CORP GOLD #C44794 | | | 2 | 1 | 5,608 | 113.8900 | 6,056 | 5,317 | 6,229 | | 258 | | | 7.000 | 1.878 | MON | 31 | 372 | 09/11/2003 | 11/01/2030 |
| 31298E-JX-4 | FED HOME LOAN MTG CORP GOLD #C45678 | | | 2 | 1 | 28 | 113.8900 | 32 | 28 | 28 | | | | | 7.000 | 7.047 | MON | | 2 | 11/02/2000 | 12/01/2030 |
| 31298E-3E-3 | FED HOME LOAN MTG CORP GOLD #C46197 | | | 2 | 1 | 13,251 | 113.8180 | 426 | 374 | 377 | | (17) | | | 7.000 | 4.350 | MON | 2 | 21 | 05/01/2002 | 02/01/2030 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | | 2 | 1 | 7,388 | 119.5830 | 8,475 | 7,087 | 8,005 | | 252 | | | 9.000 | 4.720 | MON | 53 | 637 | 02/21/2001 | 01/01/2031 |
| 31298L-XT-1 | FED HOME LOAN MTG CORP GOLD #C50690 | | | 2 | 1 | 4,185 | 113.9540 | 4,628 | 4,062 | 4,180 | | 22 | | | 7.000 | 6.071 | MON | 24 | 284 | 05/01/2002 | 04/01/2031 |
| 31298M-E3-7 | FED HOME LOAN MTG CORP GOLD #C51054 | | | 2 | 1 | 694 | 112.4420 | 587 | 522 | 495 | | (6) | | | 6.500 | 8.424 | MON | 3 | 33 | 08/01/2002 | 05/01/2031 |
| 31298M-JF-5 | FED HOME LOAN MTG CORP GOLD #C51162 | | | 2 | 1 | 1,556 | 112.4420 | 1,729 | 1,537 | 1,483 | | (4) | | | 6.500 | 7.673 | MON | 8 | 100 | 08/01/2002 | 05/01/2031 |
| 31298Q-AD-0 | FED HOME LOAN MTG CORP GOLD #C53604 | | | 2 | 1 | 3,095 | 113.9540 | 3,397 | 2,981 | 3,147 | | 24 | | | 7.000 | 4.931 | MON | 17 | 208 | 05/01/2002 | 06/01/2031 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | | 2 | 1 | 21,744 | 112.4420 | 18,948 | 16,851 | 16,473 | | (87) | | | 6.500 | 7.282 | MON | 91 | 1,067 | 08/01/2002 | 06/01/2031 |
| 31298Q-4Z-8 | FED HOME LOAN MTG CORP GOLD #C54440 | | | 2 | 1 | 63,758 | 112.4420 | 66,583 | 59,216 | 57,264 | | (336) | | | 6.500 | 7.521 | MON | 321 | 3,821 | 08/01/2002 | 07/01/2031 |
| 31298R-KD-7 | FED HOME LOAN MTG CORP GOLD #C54792 | | | 2 | 1 | 58,511 | 113.9540 | 60,742 | 53,304 | 57,371 | | 500 | | | 7.000 | 4.032 | MON | 311 | 3,631 | 09/11/2003 | 07/01/2031 |
| 31298R-NR-3 | FED HOME LOAN MTG CORP GOLD #C54900 | | | 2 | 1 | 2,431 | 112.4420 | 1,422 | 1,265 | 1,188 | | (22) | | | 6.500 | 8.545 | MON | 7 | 76 | 08/01/2002 | 07/01/2031 |
| 31298R-VY-9 | FED HOME LOAN MTG CORP GOLD #C55131 | | | 2 | 1 | 1,672 | 112.4420 | 1,106 | 984 | 935 | | (5) | | | 6.500 | 8.616 | MON | 5 | 60 | 08/01/2002 | 07/01/2031 |
| 31298S-HK-3 | FED HOME LOAN MTG CORP GOLD #C55634 | | | 2 | 1 | 35,838 | 113.9540 | 38,721 | 33,980 | 36,928 | | 412 | | | 7.000 | 3.639 | MON | 198 | 2,375 | 09/11/2003 | 08/01/2031 |
| 31298S-LV-4 | FED HOME LOAN MTG CORP GOLD #C55740 | | | 2 | 1 | 49,234 | 113.8180 | 47,213 | 41,481 | 43,165 | | 125 | | | 7.000 | 5.616 | MON | 242 | 2,864 | 05/01/2002 | 01/01/2030 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | | 2 | 1 | 81,606 | 112.4420 | 78,946 | 70,211 | 67,944 | | (234) | | | 6.500 | 7.485 | MON | 380 | 4,497 | 08/01/2002 | 03/01/2031 |
| 31298V-JF-5 | FED HOME LOAN MTG CORP GOLD #C58362 | | | 2 | 1 | 5,562 | 112.4420 | 2,656 | 2,362 | 2,265 | | (8) | | | 6.500 | 7.911 | MON | 13 | 136 | 08/01/2002 | 09/01/2031 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | | 2 | 1 | 17,098 | 112.4420 | 11,081 | 9,855 | 9,372 | | (152) | | | 6.500 | 8.103 | MON | 53 | 601 | 08/01/2002 | 10/01/2031 |
| 31298W-GA-7 | FED HOME LOAN MTG CORP GOLD #C59193 | | | 2 | 1 | 2,456 | 112.4420 | 798 | 710 | 680 | | (4) | | | 6.500 | 8.322 | MON | 4 | 38 | 08/01/2002 | 09/01/2031 |
| 31298W-JQ-9 | FED HOME LOAN MTG CORP GOLD #C59271 | | | 2 | 1 | 1,181 | 113.9540 | 496 | 435 | 449 | | 4 | | | 7.000 | 5.941 | MON | 3 | 28 | 05/01/2002 | 10/01/2031 |
| 31298W-TE-5 | FED HOME LOAN MTG CORP GOLD #C59549 | | | 2 | 1 | 5,180 | 112.4420 | 5,154 | 4,583 | 4,469 | | (23) | | | 6.500 | 7.361 | MON | 25 | 294 | 08/01/2002 | 11/01/2031 |
| 31298Y-AH-4 | FED HOME LOAN MTG CORP GOLD #C60008 | | | 2 | 1 | 3,305 | 112.4420 | 3,685 | 3,277 | 3,110 | | (48) | | | 6.500 | 8.163 | MON | 18 | 213 | 08/01/2002 | 11/01/2031 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amor-tization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 31298Y-L3-3 | FED HOME LOAN MTG CORP GOLD #C60346 | | | 2 | 1 | 582 | 112.4420 | 514 | 457 | 435 | | (5) | | | 6.500 | 8.231 | MON | 2 | 29 | 08/01/2002 | 10/01/2031 |
| 31287L-7H-9 | FED HOME LOAN MTG CORP GOLD #C61796 | | | 2 | 1 | 3,210 | 112.4420 | 2,075 | 1,845 | 1,785 | | (6) | | | 6.500 | 7.691 | MON | 10 | 112 | 08/01/2002 | 12/01/2031 |
| 31287M-MB-3 | FED HOME LOAN MTG CORP GOLD #C62154 | | | 2 | 1 | 949 | 112.4420 | 926 | 823 | 783 | | (12) | | | 6.500 | 8.093 | MON | 4 | 53 | 08/01/2002 | 01/01/2032 |
| 31287Q-SQ-5 | FED HOME LOAN MTG CORP GOLD #C65027 | | | 2 | 1 | 252,545 | 114.0090 | 272,995 | 239,450 | 260,014 | | 4,487 | | | 7.000 | 4.177 | MON | 1,397 | 16,729 | 09/11/2003 | 02/01/2032 |
| 31287Q-YS-4 | FED HOME LOAN MTG CORP GOLD #C65221 | | | 2 | 1 | 15,306 | 112.4420 | 11,011 | 9,792 | 9,526 | | (27) | | | 6.500 | 7.624 | MON | 53 | 606 | 08/01/2002 | 03/01/2032 |
| 31287R-ZT-9 | FED HOME LOAN MTG CORP GOLD #C66154 | | | 2 | 1 | 87,664 | 112.4420 | 63,903 | 56,832 | 55,502 | | (397) | | | 6.500 | 7.243 | MON | 308 | 3,521 | 08/01/2002 | 03/01/2032 |
| 31287S-JH-1 | FED HOME LOAN MTG CORP GOLD #C66564 | | | 2 | 1 | 8,485 | 112.4420 | 5,210 | 4,634 | 4,507 | | (8) | | | 6.500 | 7.653 | MON | 25 | 280 | 08/01/2002 | 04/01/2032 |
| 31287T-CJ-2 | FED HOME LOAN MTG CORP GOLD #C67273 | | | 2 | 1 | 107,018 | 114.0090 | 70,781 | 62,083 | 63,029 | | 256 | | | 7.000 | 6.459 | MON | 362 | 4,090 | 05/01/2002 | 05/01/2032 |
| 31287T-FZ-3 | FED HOME LOAN MTG CORP GOLD #C67384 | | | 2 | 1 | 43,657 | 114.0250 | 34,125 | 29,928 | 30,377 | | 118 | | | 7.000 | 6.483 | MON | 175 | 2,017 | 05/01/2002 | 06/01/2032 |
| 31287T-SE-6 | FED HOME LOAN MTG CORP GOLD #C67717 | | | 2 | 1 | 63,978 | 114.0090 | 70,702 | 62,014 | 63,387 | | 288 | | | 7.000 | 6.176 | MON | 362 | 4,334 | 05/01/2002 | 06/01/2032 |
| 31287T-VR-3 | FED HOME LOAN MTG CORP GOLD #C67824 | | | 2 | 1 | 754 | 112.4420 | 844 | 750 | 720 | | (3) | | | 6.500 | 8.194 | MON | 4 | 48 | 08/01/2002 | 06/01/2032 |
| 31287U-CM-2 | FED HOME LOAN MTG CORP GOLD #C68176 | | | 2 | 1 | 1,328 | 112.4420 | 1,464 | 1,302 | 1,261 | | (3) | | | 6.500 | 7.941 | MON | 7 | 85 | 08/01/2002 | 06/01/2032 |
| 31287U-G7-1 | FED HOME LOAN MTG CORP GOLD #C68322 | | | 2 | 1 | 71,688 | 114.0090 | 79,540 | 69,767 | 70,778 | | 246 | | | 7.000 | 6.483 | MON | 407 | 4,877 | 05/01/2002 | 07/01/2032 |
| 31287U-JS-2 | FED HOME LOAN MTG CORP GOLD #C68373 | | | 2 | 1 | 411,770 | 114.0090 | 453,922 | 398,146 | 418,508 | | (2,467) | | | 7.000 | 5.270 | MON | 2,323 | 27,823 | 06/25/2002 | 06/01/2032 |
| 31287U-VQ-2 | FED HOME LOAN MTG CORP GOLD #C68723 | | | 2 | 1 | 55,198 | 113.9540 | 34,049 | 29,879 | 30,261 | | 108 | | | 7.000 | 6.576 | MON | 174 | 1,947 | 05/01/2002 | 07/01/2032 |
| 31287V-E7-1 | FED HOME LOAN MTG CORP GOLD #C69158 | | | 2 | 1 | 7,272 | 112.4420 | 6,356 | 5,653 | 5,462 | | (48) | | | 6.500 | 7.655 | MON | 31 | 358 | 08/01/2002 | 07/01/2032 |
| 31287V-NX-4 | FED HOME LOAN MTG CORP GOLD #C69406 | | | 2 | 1 | 125,516 | 112.4420 | 139,896 | 124,417 | 119,381 | | (1,688) | | | 6.500 | 7.699 | MON | 674 | 8,073 | 08/01/2002 | 05/01/2032 |
| 31287V-PE-4 | FED HOME LOAN MTG CORP GOLD #C69421 | | | 2 | 1 | 19,201 | 112.4420 | 21,366 | 19,002 | 18,418 | | (79) | | | 6.500 | 7.810 | MON | 103 | 1,233 | 08/01/2002 | 07/01/2032 |
| 31287V-UJ-7 | FED HOME LOAN MTG CORP GOLD #C69585 | | | 2 | 1 | 3,077 | 112.4420 | 3,444 | 3,063 | 2,947 | | (26) | | | 6.500 | 7.912 | MON | 17 | 198 | 08/01/2002 | 08/01/2032 |
| 31287V-6Q-8 | FED HOME LOAN MTG CORP GOLD #C69879 | | | 2 | 1 | 6,823 | 112.4420 | 5,605 | 4,985 | 4,876 | | (15) | | | 6.500 | 7.193 | MON | 27 | 315 | 08/01/2002 | 08/01/2032 |
| 31287X-AN-6 | FED HOME LOAN MTG CORP GOLD #C70013 | | | 2 | 1 | 5,756 | 112.4420 | 1,891 | 1,682 | 1,645 | | (11) | | | 6.500 | 7.161 | MON | 9 | 100 | 08/01/2002 | 08/01/2032 |
| 31287X-N7-7 | FED HOME LOAN MTG CORP GOLD #C70414 | | | 2 | 1 | 10,981 | 112.4420 | 12,250 | 10,894 | 10,396 | | (84) | | | 6.500 | 7.976 | MON | 59 | 707 | 08/01/2002 | 03/01/2032 |
| 31288B-MZ-3 | FED HOME LOAN MTG CORP GOLD #C73076 | | | 2 | 1 | 46,014 | 109.8990 | 49,261 | 44,824 | 45,912 | | 87 | | | 6.000 | 5.086 | MON | 224 | 2,568 | 09/18/2003 | 11/01/2032 |
| 31288D-FL-8 | FED HOME LOAN MTG CORP GOLD #C74671 | | | 2 | 1 | 11,720 | 107.3790 | 9,114 | 8,488 | 8,538 | | (2) | | | 5.500 | 5.265 | MON | 39 | 453 | 11/01/2005 | 01/01/2033 |
| 31288H-7G-9 | FED HOME LOAN MTG CORP GOLD #C78995 | | | 2 | 1 | 57,860 | 109.8990 | 61,943 | 56,363 | 57,929 | | 112 | | | 6.000 | 4.802 | MON | 282 | 3,298 | 09/18/2003 | 05/01/2033 |
| 31335G-EK-7 | FED HOME LOAN MTG CORP GOLD #C80138 | | | 2 | 1 | 133,895 | 113.2570 | 159,306 | 140,658 | 132,062 | | 505 | | | 7.000 | 9.471 | MON | 821 | 9,702 | 08/03/1994 | 04/01/2024 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | | 2 | 1 | 4,592 | 118.7440 | 5,230 | 4,404 | 4,602 | | 45 | | | 9.000 | 7.375 | MON | 33 | 395 | 02/21/2001 | 03/01/2025 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD #C80391 | | | 2 | 1 | 35,684 | 113.4060 | 35,751 | 31,525 | 35,631 | | (52) | | | 7.000 | 2.898 | MON | 184 | 1,184 | 11/18/2010 | 03/01/2026 |
| 31335G-PN-9 | FED HOME LOAN MTG CORP GOLD #C80429 | | | 2 | 1 | 105,922 | 118.5400 | 122,070 | 102,978 | 107,691 | | 1,059 | | | 8.500 | 7.043 | MON | 729 | 8,685 | 08/29/1996 | 09/01/2026 |
| 3128F9-6K-1 | FED HOME LOAN MTG CORP GOLD #D69874 | | | 2 | 1 | 146,876 | 112.2070 | 172,555 | 153,783 | 144,758 | | 621 | | | 6.500 | 8.724 | MON | 833 | 9,664 | 03/21/1996 | 04/01/2026 |
| 3128FB-CY-9 | FED HOME LOAN MTG CORP GOLD #D70087 | | | 2 | 1 | 10,884 | 112.2070 | 13,191 | 11,756 | 11,094 | | 332 | | | 6.500 | 9.964 | MON | 64 | 626 | 09/06/1996 | 04/01/2026 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD #D70547 | | | 2 | 1 | 46,901 | 112.2070 | 46,862 | 41,764 | 46,841 | | (61) | | | 6.500 | 2.961 | MON | 226 | 226 | 11/18/2010 | 04/01/2026 |
| 3128FB-Y8-2 | FED HOME LOAN MTG CORP GOLD #D70735 | | | 2 | 1 | 100,355 | 112.2070 | 121,272 | 108,079 | 99,103 | | (583) | | | 6.500 | 9.659 | MON | 585 | 6,585 | 09/06/1996 | 04/01/2026 |
| 3128FB-6F-7 | FED HOME LOAN MTG CORP GOLD #D70870 | | | 2 | 1 | 67,242 | 112.2070 | 81,241 | 72,403 | 65,204 | | (1,106) | | | 6.500 | 9.670 | MON | 392 | 4,693 | 09/06/1996 | 05/01/2026 |
| 3128FF-FW-1 | FED HOME LOAN MTG CORP GOLD #D73781 | | | 2 | 1 | 311,266 | 118.5400 | 358,402 | 302,347 | 313,384 | | 3,173 | | | 8.500 | 7.371 | MON | 2,142 | 25,624 | 08/28/1996 | 08/01/2026 |
| 31294J-PE-2 | FED HOME LOAN MTG CORP GOLD #E00421 | | | 2 | 1 | 6,401 | 100.9240 | 6,829 | 6,766 | 6,752 | | 66 | | | 6.000 | 8.673 | MON | 34 | 156 | 07/18/1996 | 03/01/2011 |
| 31294J-PN-2 | FED HOME LOAN MTG CORP GOLD #E00429 | | | 2 | 1 | 3,076 | 101.3740 | 3,147 | 3,105 | 3,104 | | 5 | | | 7.000 | 7.374 | MON | 18 | 115 | 05/29/1997 | 04/01/2011 |
| 31294J-QW-1 | FED HOME LOAN MTG CORP GOLD #E00469 | | | 2 | 1 | 5,864 | 102.7100 | 6,172 | 6,009 | 5,993 | | 18 | | | 6.500 | 7.372 | MON | 33 | 307 | 05/13/1997 | 12/01/2011 |
| 31294J-UF-3 | FED HOME LOAN MTG CORP GOLD #E00582 | | | 2 | 1 | 101,870 | 106.0200 | 111,030 | 104,725 | 103,546 | | 297 | | | 6.500 | 7.573 | MON | 567 | 6,505 | 12/30/1999 | 11/01/2013 |
| 31294J-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | | 2 | 1 | 2,403 | 109.9150 | 2,552 | 2,322 | 2,411 | | (9) | | | 8.000 | 5.661 | MON | 15 | 181 | 02/22/2001 | 09/01/2015 |
| 31294K-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | | 2 | 1 | 18,991 | 109.9300 | 20,168 | 18,346 | 18,975 | | (86) | | | 8.000 | 5.930 | MON | 122 | 1,430 | 02/22/2001 | 11/01/2015 |
| 31294K-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | | 2 | 1 | 14,690 | 109.9880 | 15,609 | 14,191 | 14,662 | | (48) | | | 8.000 | 6.022 | MON | 95 | 1,100 | 02/22/2001 | 01/01/2016 |
| 31294K-CE-3 | FED HOME LOAN MTG CORP GOLD #E00969 | | | 2 | 1 | 343 | 101.6130 | 336 | 331 | 344 | | (1) | | | 8.000 | 5.536 | MON | 2 | 25 | 02/22/2001 | 02/01/2016 |
| 31294K-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | | 2 | 1 | 99,029 | 104.0110 | 77,746 | 74,748 | 73,421 | | 316 | | | 4.000 | 4.834 | MON | 249 | 2,907 | 02/02/2004 | 04/01/2018 |
| 31280G-6H-8 | FED HOME LOAN MTG CORP GOLD #E62672 | | | 2 | 1 | 129 | 100.9020 | 133 | 132 | 132 | | 1 | | | 6.500 | 6.500 | MON | 1 | 1 | 05/14/1997 | 01/01/2011 |
| 31280H-HF-8 | FED HOME LOAN MTG CORP GOLD #E62930 | | | 2 | 1 | 621 | 100.9020 | 642 | 636 | 636 | | 2 | | | 6.500 | 6.500 | MON | 3 | 3 | 05/14/1997 | 02/01/2011 |
| 31280H-2H-0 | FED HOME LOAN MTG CORP GOLD #E63476 | | | 2 | 1 | 731 | 108.7660 | 832 | 765 | 764 | | 6 | | | 6.000 | 7.731 | MON | 4 | 18 | 05/13/1997 | 03/01/2011 |
| 31280M-BD-8 | FED HOME LOAN MTG CORP GOLD #E66336 | | | 2 | 1 | 1,632 | 103.0270 | 1,760 | 1,708 | 1,694 | | 12 | | | 6.000 | 7.885 | MON | 9 | 96 | 05/13/1997 | 02/01/2012 |
| 3128G7-3D-3 | FED HOME LOAN MTG CORP GOLD #E73496 | | | 2 | 1 | 54,394 | 105.6410 | 59,493 | 56,317 | 55,760 | | 115 | | | 5.000 | 5.855 | MON | 235 | 2,679 | 12/21/1998 | 11/01/2013 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | | 2 | 1 | 84,470 | 109.0160 | 94,659 | 86,831 | 85,753 | | 268 | | | 6.500 | 7.460 | MON | 470 | 5,538 | 12/17/1999 | 06/01/2014 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | | 2 | 1 | 7,380 | 109.0160 | 8,270 | 7,586 | 7,498 | | 23 | | | 6.500 | 7.549 | MON | 41 | 468 | 12/17/1999 | 06/01/2014 |
| 3128GE-BY-3 | FED HOME LOAN MTG CORP GOLD #E79055 | | | 2 | 1 | 74,364 | 102.1690 | 76,587 | 74,962 | 74,720 | | 65 | | | 7.000 | 7.327 | MON | 437 | 4,927 | 12/30/1999 | 08/01/2014 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | | 2 | 1 | 30,566 | 109.9410 | 32,463 | 29,528 | 30,561 | | (39) | | | 8.000 | 6.034 | MON | 197 | 2,301 | 02/22/2001 | 02/01/2016 |
| 3128H4-R9-2 | FED HOME LOAN MTG CORP GOLD #E96812 | | | 2 | 1 | 145,653 | 106.6410 | 149,965 | 140,627 | 144,585 | | (847) | | | 5.000 | 3.776 | MON | 586 | 6,886 | 05/20/2009 | 06/01/2018 |
| 3128H5-HJ-8 | FED HOME LOAN MTG CORP GOLD #E97433 | | | 2 | 1 | 9,396 | 106.6410 | 9,674 | 9,071 | 9,425 | | 31 | | | 5.000 | 3.470 | MON | 38 | 441 | 05/20/2009 | 07/01/2018 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | | 2 | 1 | 2,595 | 118.7440 | 2,956 | 2,490 | 2,678 | | 53 | | | 9.000 | 6.556 | MON | 19 | 221 | 02/21/2001 | 04/01/2025 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | | 2 | 1 | 97,661 | 115.3140 | 103,630 | 89,867 | 96,970 | | 520 | | | 9.500 | 5.677 | MON | 711 | 8,370 | 05/21/1997 | 12/01/2022 |
| 31283G-XX-0 | FED HOME LOAN MTG CORP GOLD #G00694 | | | 2 | 1 | 73,051 | 116.8490 | 84,397 | 72,228 | 73,041 | | 169 | | | 8.000 | 7.641 | MON | 482 | 5,673 | 01/01/2005 | 03/01/2027 |
| 31283H-AV-7 | FED HOME LOAN MTG CORP GOLD #G00920 | | | 2 | 1 | 30,484 | 113.6430 | 36,009 | 31,686 | 40,353 | | 12,822 | | | 7.000 | 168.500 | MON | 185 | 2,178 | 11/18/2009 | 05/01/2028 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | | 2 | 1 | 83,576 | 114.6420 | 70,818 | 61,774 | 66,790 | | 1,456 | | | 7.500 | 5.176 | MON | 386 | 4,515 | 01/04/2002 | 12/01/2029 |
| 31283H-H2-4 | FED HOME LOAN MTG CORP GOLD #G01149 | | | 2 | 1 | 5,158 | 112.4420 | 4,619 | 4,108 | 3,934 | | (24) | | | 6.500 | 7.796 | MON | 22 | 261 | 08/01/2002 | 11/01/2030 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | | 2 | 1 | 1,335 | 114.7160 | 1,494 | 1,302 | 1,423 | | 34 | | | 7.500 | 4.544 | MON | 8 | 96 | 10/02/2001 | 11/01/2030 |
| 31283H-H8-1 | FED HOME LOAN MTG CORP GOLD #G01155 | | | 2 | 1 | 370,171 | 112.4420 | 326,648 | 290,505 | 279,050 | | (1,513) | | | 6.500 | 7.732 | MON | 1,574 | 18,441 | 08/01/2002 | 08/01/2030 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | | 2 | 1 | 26,627 | 114.7160 | 29,803 | 25,980 | 28,133 | | 611 | | | 7.500 | 5.019 | MON | 162 | 1,902 | 10/02/2001 | 01/01/2031 |
| 31283H-LC-7 | FED HOME LOAN MTG CORP GOLD #G01223 | | | 2 | 1 | 44,542 | 113.8180 | 48,068 | 42,232 | 46,354 | | 1,025 | | | 7.000 | 4.215 | MON | 246 | 2,924 | 09/11/2003 | 10/01/2029 |
| 31283H-ML-6 | FED HOME LOAN MTG CORP GOLD #G01263 | | | 2 | 1 | 53,106 | 112.4420 | 46,249 | 41,131 | 40,252 | | (170) | | | 6.500 | 7.156 | MON | 223 | 2,612 | 08/01/2002 | 06/01/2031 |
| 31283H-N2-7 | FED HOME LOAN MTG CORP GOLD #G01309 | | | 2 | 1 | 3,824 | 113.9540 | 3,330 | 2,922 | 3,008 | | 19 | | | 7.000 | 5.951 | MON | 17 | 200 | 05/01/2002 | 08/01/2031 |
| 31283H-N4-3 | FED HOME LOAN MTG CORP GOLD #G01311 | | | 2 | 1 | 52,304 | 113.8900 | 46,168 | 40,537 | 41,876 | | 419 | | | 7.000 | 6.022 | MON | 236 | 2,776 | 05/01/2002 | 09/01/2031 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | | 2 | 1 | 109,844 | 113.8900 | 97,248 | 85,387 | 88,007 | | 528 | | | 7.000 | 5.976 | MON | 498 | 5,849 | 05/01/2002 | 04/01/2032 |
| 31283H-RL-1 | FED HOME LOAN MTG CORP GOLD #G01391 | | | 2 | 1 | 2,804,658 | 113.8900 | 2,461,962 | 2,161,702 | 2,249,314 | | 26,120 | | | 7.000 | 5.794 | MON | 12,610 | 148,021 | 05/01/2002 | 04/01/2032 |
| 31283H-TE-5 | FED HOME LOAN MTG CORP GOLD #G01449 | | | 2 | 1 | 199,508 | 113.8900 | 215,438 | 189,164 | 208,545 | | 5,698 | | | 7.000 | 4.113 | MON | 1,103 | 12,948 | 09/11/2003 | 07/01/2032 |
| 31283H-6G-5 | FED HOME LOAN MTG CORP GOLD #G01771 | | | 2 | 1 | 614,256 | 107.2850 | 474,763 | 442,524 | 445,413 | | (191) | | | 5.500 | 5.232 | MON | 2,028 | 23,657 | 11/01/2005 | 02/01/2035 |
| 3128M4-JJ-3 | FED HOME LOAN MTG CORP GOLD #G02665 | | | 2 | 1 | 2,700,649 | 106.6920 | 2,692,864 | 2,523,971 | 2,697,711 | | (2,938) | | | 5.500 | 2.702 | MON | 11,568 | 33,920 | 08/13/2010 | 03/01/2037 |
| 3128M6-VB-1 | FED HOME LOAN MTG CORP GOLD #G04810 | | | 2 | 1 | 2,414,287 | 104.9520 | 2,463,113 | 2,346,905 | 2,422,105 | | 5,049 | | | 5.000 | 3.808 | MON | 9,779 | 112,704 | 03/23/2009 | 10/01/2038 |
| 3128M7-EM-4 | FED HOME LOAN MTG CORP GOLD #G05240 | | | 2 | 1 | 30,353,677 | 104.9730 | 31,274,264 | 29,792,737 | 30,378,764 | | 11,364 | | | 5.000 | 4.241 | MON | 124,137 | 1,437,114 | 03/10/2009 | 03/01/2038 |
| 3128M7-G7-5 | FED HOME LOAN MTG CORP GOLD #G05322 | | | 2 | 1 | 4,981,751 | 104.9520 | 5,082,501 | 4,842,713 | 5,005,253 | | 14,115 | | | 5.000 | 3.781 | MON | 20,178 | 233,804 | 03/23/2009 | 08/01/2038 |
| 3128MJ-B4-1 | FED HOME LOAN MTG CORP GOLD #G08058 | | | 2 | 1 | 189,180 | 107.1920 | 146,653 | 136,814 | 138,141 | | (28) | | | 5.500 | 5.146 | MON | 627 | 7,322 | 11/01/2005 | 05/01/2035 |
| 3128MJ-CE-8 | FED HOME LOAN MTG CORP GOLD #G08068 | | | 2 | 1 | 158,315 | 107.1920 | 122,869 | 114,625 | 115,636 | | (42) | | | 5.500 | 5.169 | MON | 525 | 6,137 | 11/01/2005 | 07/01/2035 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | | 2 | 1 | 778,186 | 105.3790 | 618,090 | 586,540 | 583,016 | | (589) | | | 5.000 | 5.104 | MON | 2,444 | 28,598 | 06/08/2005 | 08/01/2035 |
| 3128MJ-DK-3 | FED HOME LOAN MTG CORP GOLD #G08105 | | | 2 | 1 | 29,425 | 107.1920 | 22,477 | 20,969 | 21,114 | | (18) | | | 5.500 | 5.223 | MON | 96 | 1,120 | 11/01/2005 | 01/01/2036 |
| 3128MJ-DR-8 | FED HOME LOAN MTG CORP GOLD #G08111 | | | 2 | 1 | 20,149 | 106.8790 | 15,179 | 14,202 | 14,299 | | (11) | | | 5.500 | 5.220 | MON | 65 | 757 | 11/01/2005 | 02/01/2036 |
| 3128MJ-H9-4 | FED HOME LOAN MTG CORP GOLD #G08255 | | | 2 | 1 | 1,567,011 | 104.9520 | 1,598,702 | 1,523,277 | 1,572,378 | | 1,671 | | | 5.000 | 3.800 | MON | 6,347 | 73,551 | 03/23/2009 | 03/01/2038 |
| 3128JK-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | | 2 | 1 | 453,846 | 105.6410 | 533,736 | 505,238 | 488,519 | | 2,902 | | | 5.000 | 7.601 | MON | 2,105 | 24,350 | 07/31/2000 | 06/01/2014 |
| 3128M1-F6-1 | FED HOME LOAN MTG CORP GOLD #G12089 | | | 2 | 1 | 37,871 | 106.6410 | 38,993 | 36,564 | 37,744 | | (155) | | | 5.000 | 3.411 | MON | 152 | 1,785 | 05/20/2009 | 11/01/2019 |
| 3128M1-KL-2 | FED HOME LOAN MTG CORP GOLD #G12199 | | | 2 | 1 | 28,018 | 105.4380 | 28,717 | 27,236 | 27,951 | | (40) | | | 4.500 | 3.365 | MON | 102 | 1,182 | 04/02/2009 | 06/01/2021 |
| 3128MB-GS-0 | FED HOME LOAN MTG CORP GOLD #G12709 | | | 2 | 1 | 973,021 | 105.6410 | 992,434 | 939,444 | 980,805 | | 7,209 | | | 5.000 | 3.269 | MON | 3,914 | 44,989 | 05/20/2009 | 07/01/2022 |
| 3128MB-JW-8 | FED HOME LOAN MTG CORP GOLD #G12777 | | | 2 | 1 | 158,643 | 105.6410 | 161,808 | 153,168 | 160,878 | | 1,889 | | | 5.000 | 3.073 | MON | 638 | 7,367 | 05/20/2009 | 08/01/2022 |
| 3128MB-KK-2 | FED HOME LOAN MTG CORP GOLD #G12798 | | | 2 | 1 | 3,709,255 | 105.6410 | 3,783,259 | 3,581,253 | 3,740,301 | | 29,883 | | | 5.000 | 3.236 | MON | 14,922 | 170,812 | 05/20/2009 | 09/01/2022 |
| 3128MB-M6-1 | FED HOME LOAN MTG CORP GOLD #G12881 | | | 2 | 1 | 515,984 | 104.7500 | 525,408 | 501,583 | 517,037 | | 1,006 | | | 4.500 | 3.282 | MON | 1,881 | 21,722 | 04/02/2009 | 11/01/2022 |
| 3128MB-NE-3 | FED HOME LOAN MTG CORP GOLD #G12889 | | | 2 | 1 | 39,522 | 105.6410 | 40,310 | 38,158 | 40,264 | | 640 | | | 5.000 | 2.845 | MON | 159 | 1,815 | 05/20/2009 | 12/01/2022 |
| 3128MB-PU-5 | FED HOME LOAN MTG CORP GOLD #G12935 | | | 2 | 1 | 13,042 | 105.6410 | 13,302 | 12,592 | 13,279 | | 198 | | | 5.000 | 2.906 | MON | 52 | 602 | 05/20/2009 | 01/01/2023 |
| 3128MB-RR-0 | FED HOME LOAN MTG CORP GOLD #G12996 | | | 2 | 1 | 220,741 | 105.6410 | 225,145 | 213,124 | 223,756 | | 2,712 | | | 5.000 | 3.060 | MON | 888 | 10,144 | 05/20/2009 | 02/01/2023 |
| 3128MB-UL-9 | FED HOME LOAN MTG CORP GOLD #G13087 | | | 2 | 1 | 1,330,763 | 105.6410 | 1,357,313 | 1,284,840 | 1,350,816 | | 18,592 | | | 5.000 | 2.961 | MON | 5,353 | 60,881 | 05/20/2009 | 04/01/2023 |
| 3128MB-US-4 | FED HOME LOAN MTG CORP GOLD #G13093 | | | 2 | 1 | 7,486,537 | 104.6250 | 7,624,892 | 7,287,830 | 7,510,247 | | 27,933 | | | 4.500 | 3.239 | MON | 27,329 | 310,751 | 05/20/2009 | 04/01/2023 |
| 3128MB-V5-3 | FED HOME LOAN MTG CORP GOLD #G13136 | | | 2 | 1 | 4,960,318 | 104.6250 | 5,044,145 | 4,821,166 | 4,950,479 | | (9,362) | | | 4.500 | 3.382 | MON | 18,079 | 209,595 | 11/04/2009 | 05/01/2023 |
| 3128MB-ZD-2 | FED HOME LOAN MTG CORP GOLD #G13240 | | | 2 | 1 | 66,159 | 105.6410 | 67,479 | 63,876 | 66,800 | | 626 | | | 5.000 | 3.201 | MON | 266 | 3,069 | 05/20/2009 | 08/01/2023 |
| 3128MB-ZU-4 | FED HOME LOAN MTG CORP GOLD #G13255 | | | 2 | 1 | 78,587 | 105.6410 | 80,155 | 75,875 | 79,548 | | 873 | | | 5.000 | 3.063 | MON | 316 | 3,636 | 05/20/2009 | 07/01/2023 |
| 3128MB-3F-2 | FED HOME LOAN MTG CORP GOLD #G13298 | | | 2 | 1 | 177,597 | 105.6410 | 181,140 | 171,468 | 178,202 | | 746 | | | 5.000 | 3.405 | MON | 714 | 8,287 | 05/20/2009 | 10/01/2023 |
| 3128MB-3N-5 | FED HOME LOAN MTG CORP GOLD #G13305 | | | 2 | 1 | 954,814 | 105.6410 | 973,864 | 921,865 | 972,680 | | 17,088 | | | 5.000 | 2.716 | MON | 3,841 | 43,298 | 05/20/2009 | 11/01/2023 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | | 2 | 1 | 6,778,013 | 105.6410 | 6,913,241 | 6,544,112 | 6,904,522 | | 122,013 | | | 5.000 | 2.753 | MON | 27,267 | 310,898 | 05/20/2009 | 12/01/2023 |
| 3128MC-BK-0 | FED HOME LOAN MTG CORP GOLD #G13442 | | | 2 | 1 | 15,538 | 105.6410 | 15,848 | 15,002 | 15,735 | | 184 | | | 5.000 | 3.051 | MON | 63 | 717 | 05/20/2009 | 01/01/2024 |
| 3128MC-BV-6 | FED HOME LOAN MTG CORP GOLD #G13452 | | | 2 | 1 | 31,181 | 105.6410 | 31,803 | 30,105 | 31,432 | | 316 | | | 5.000 | 3.106 | MON | 125 | 1,437 | 05/20/2009 | 02/01/2024 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | | 2 | 1 | 10,770,064 | 105.6410 | 10,984,938 | 10,398,402 | 10,986,248 | | 197,162 | | | 5.000 | 2.780 | MON | 43,327 | 491,444 | 05/20/2009 | 02/01/2024 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | | 2 | 1 | 4,922,559 | 105.6410 | 5,020,769 | 4,752,687 | 5,061,039 | | 128,360 | | | 5.000 | 2.351 | MON | 19,803 | 222,990 | 05/20/2009 | 01/01/2024 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | | 2 | 1 | 4,274,853 | 105.6410 | 4,360,141 | 4,127,333 | 4,398,885 | | 110,330 | | | 5.000 | 2.201 | MON | 17,197 | 195,236 | 05/20/2009 | 04/01/2024 |
| 3128MC-FB-6 | FED HOME LOAN MTG CORP GOLD #G13562 | | | 2 | 1 | 2,401,822 | 104.5000 | 2,443,286 | 2,338,073 | 2,396,688 | | (2,928) | | | 4.500 | 3.427 | MON | 8,768 | 102,314 | 05/20/2009 | 05/01/2024 |
| 3128MC-J9-7 | FED HOME LOAN MTG CORP GOLD #G13688 | | | 2 | 1 | 7,506,552 | 104.5000 | 7,571,363 | 7,245,324 | 7,510,527 | | 10,962 | | | 4.500 | 2.851 | MON | 27,170 | 318,474 | 11/04/2009 | 10/01/2024 |
| 3128MC-KF-1 | FED HOME LOAN MTG CORP GOLD #G13694 | | | 2 | 1 | 754,278 | 104.5000 | 761,278 | 728,496 | 757,910 | | 4,275 | | | 4.500 | 3.686 | MON | 2,732 | 31,952 | 10/29/2009 | 11/01/2024 |
| 3128MM-AF-0 | FED HOME LOAN MTG CORP GOLD #G18005 | | | 2 | 1 | 455,397 | 106.7030 | 469,154 | 439,681 | 453,233 | | (1,623) | | | 5.000 | 3.528 | MON | 1,832 | 21,367 | 05/20/2009 | 08/01/2019 |
| 3128MM-AS-2 | FED HOME LOAN MTG CORP GOLD #G18016 | | | 2 | 1 | 128,241 | 106.7030 | 132,115 | 123,816 | 127,940 | | (135) | | | 5.000 | 3.857 | MON | 516 | 6,006 | 05/20/2009 | 10/01/2019 |
| 3128MM-C3-5 | FED HOME LOAN MTG CORP GOLD #G18089 | | | 2 | 1 | 25,972 | 106.5160 | 26,710 | 25,076 | 25,903 | | (66) | | | 5.000 | 3.552 | MON | 104 | 1,215 | 05/20/2009 | 12/01/2020 |
| 3128MM-FJ-7 | FED HOME LOAN MTG CORP GOLD #G18168 | | | 2 | 1 | 524,632 | 105.6410 | 535,099 | 506,527 | 526,644 | | 1,786 | | | 5.000 | 3.444 | MON | 2,111 | 24,444 | 05/20/2009 | 02/01/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 3128MM-FX-6 | FED HOME LOAN MTG CORP GOLD #G18181 | | | 2 | 1 | 236,452 | 105.6410 | 241,169 | 228,292 | 238,468 | | 1,641 | | | 5.000 | 3.204 | MON | 951 | 10,935 | 05/20/2009 | 05/01/2022 |
| 3128MM-F7-3 | FED HOME LOAN MTG CORP GOLD #G18189 | | | 2 | 1 | 35,004 | 105.6410 | 35,703 | 33,796 | 35,434 | | 322 | | | 5.000 | 3.119 | MON | 141 | 1,632 | 05/20/2009 | 06/01/2022 |
| 3128MM-GT-4 | FED HOME LOAN MTG CORP GOLD #G18209 | | | 2 | 1 | 33,476 | 105.6410 | 34,144 | 32,321 | 33,824 | | 280 | | | 5.000 | 2.962 | MON | 135 | 1,540 | 05/20/2009 | 10/01/2022 |
| 3128MM-HF-3 | FED HOME LOAN MTG CORP GOLD #G18229 | | | 2 | 1 | 1,234,625 | 105.6410 | 1,259,257 | 1,192,020 | 1,252,990 | | 16,104 | | | 5.000 | 3.001 | MON | 4,967 | 56,890 | 05/20/2009 | 01/01/2023 |
| 3128MM-HK-2 | FED HOME LOAN MTG CORP GOLD #G18233 | | | 2 | 1 | 1,189,757 | 105.6410 | 1,213,494 | 1,148,700 | 1,208,259 | | 15,669 | | | 5.000 | 2.935 | MON | 4,786 | 54,772 | 05/20/2009 | 02/01/2023 |
| 3128MM-HX-4 | FED HOME LOAN MTG CORP GOLD #G18245 | | | 2 | 1 | 418,323 | 104.6250 | 425,456 | 406,648 | 420,330 | | 1,244 | | | 4.500 | 3.095 | MON | 1,525 | 17,342 | 04/02/2009 | 03/01/2023 |
| 3128MM-H5-5 | FED HOME LOAN MTG CORP GOLD #G18251 | | | 2 | 1 | 241,594 | 105.6410 | 246,414 | 233,257 | 243,071 | | 1,228 | | | 5.000 | 3.308 | MON | 972 | 11,273 | 05/20/2009 | 05/01/2023 |
| 3128MM-JC-8 | FED HOME LOAN MTG CORP GOLD #G18258 | | | 2 | 1 | 1,433,872 | 105.6410 | 1,462,479 | 1,384,390 | 1,446,428 | | 10,702 | | | 5.000 | 3.175 | MON | 5,768 | 66,488 | 05/20/2009 | 06/01/2023 |
| 3128MM-J4-6 | FED HOME LOAN MTG CORP GOLD #G18282 | | | 2 | 1 | 34,100 | 105.6410 | 34,781 | 32,923 | 34,384 | | 251 | | | 5.000 | 3.222 | MON | 137 | 1,590 | 05/20/2009 | 10/01/2023 |
| 3128MM-J5-3 | FED HOME LOAN MTG CORP GOLD #G18283 | | | 2 | 1 | 34,013 | 105.6410 | 34,692 | 32,840 | 35,005 | | 850 | | | 5.000 | 2.172 | MON | 137 | 1,556 | 05/20/2009 | 11/01/2023 |
| 3128MM-KU-6 | FED HOME LOAN MTG CORP GOLD #G18306 | | | 2 | 1 | 3,068,806 | 104.5000 | 3,095,302 | 2,962,012 | 3,063,083 | | (3,457) | | | 4.500 | 3.057 | MON | 11,108 | 129,652 | 11/04/2009 | 04/01/2024 |
| 3128MM-KV-4 | FED HOME LOAN MTG CORP GOLD #G18307 | | | 2 | 1 | 124,402 | 105.6410 | 126,884 | 120,109 | 125,570 | | 1,193 | | | 5.000 | 3.134 | MON | 500 | 5,828 | 05/20/2009 | 04/01/2024 |
| 3128MM-KY-8 | FED HOME LOAN MTG CORP GOLD #G18310 | | | 2 | 1 | 1,576,179 | 105.6410 | 1,607,626 | 1,521,787 | 1,584,487 | | 4,791 | | | 5.000 | 3.300 | MON | 6,341 | 75,223 | 05/20/2009 | 05/01/2024 |
| 3128MM-K4-4 | FED HOME LOAN MTG CORP GOLD #G18314 | | | 2 | 1 | 105,209 | 105.6410 | 107,308 | 101,579 | 105,222 | | (333) | | | 5.000 | 3.507 | MON | 423 | 5,047 | 05/20/2009 | 06/01/2024 |
| 3128MM-LB-7 | FED HOME LOAN MTG CORP GOLD #G18321 | | | 2 | 1 | 399,765 | 104.5000 | 403,217 | 385,853 | 400,686 | | 1,293 | | | 4.500 | 2.735 | MON | 1,447 | 16,892 | 11/04/2009 | 08/01/2024 |
| 3128MM-LH-4 | FED HOME LOAN MTG CORP GOLD #G18327 | | | 2 | 1 | 5,131,228 | 104.5000 | 5,175,531 | 4,952,661 | 5,158,044 | | 31,613 | | | 4.500 | 3.665 | MON | 18,573 | 217,223 | 11/04/2009 | 10/01/2024 |
| 3128PE-G8-5 | FED HOME LOAN MTG CORP GOLD #J02923 | | | 2 | 1 | 385,358 | 106.1410 | 394,906 | 372,060 | 387,217 | | 1,775 | | | 5.000 | 3.254 | MON | 1,550 | 17,681 | 05/20/2009 | 06/01/2021 |
| 3128PG-CW-1 | FED HOME LOAN MTG CORP GOLD #J04585 | | | 2 | 1 | 391,880 | 106.3490 | 402,378 | 378,357 | 384,671 | | (5,117) | | | 5.000 | 4.139 | MON | 1,576 | 18,707 | 05/20/2009 | 04/01/2017 |
| 3128PJ-R3-3 | FED HOME LOAN MTG CORP GOLD #J06806 | | | 2 | 1 | 277,055 | 105.6410 | 282,583 | 267,495 | 277,887 | | 688 | | | 5.000 | 3.490 | MON | 1,115 | 12,845 | 05/20/2009 | 02/01/2023 |
| 3128PJ-SV-0 | FED HOME LOAN MTG CORP GOLD #J06832 | | | 2 | 1 | 280,783 | 105.6410 | 286,385 | 271,093 | 289,175 | | 7,078 | | | 5.000 | 2.265 | MON | 1,130 | 12,780 | 05/20/2009 | 01/01/2023 |
| 3128PJ-UV-7 | FED HOME LOAN MTG CORP GOLD #J06896 | | | 2 | 1 | 35,716 | 105.6410 | 36,429 | 34,484 | 36,998 | | 1,100 | | | 5.000 | 2.163 | MON | 144 | 1,596 | 05/20/2009 | 02/01/2023 |
| 3128PJ-YA-9 | FED HOME LOAN MTG CORP GOLD #J07005 | | | 2 | 1 | 92,011 | 105.6410 | 93,847 | 88,836 | 93,553 | | 1,623 | | | 5.000 | 2.986 | MON | 370 | 4,182 | 05/20/2009 | 02/01/2023 |
| 3128PJ-ZK-6 | FED HOME LOAN MTG CORP GOLD #J07046 | | | 2 | 1 | 859,343 | 105.6410 | 876,487 | 829,688 | 870,217 | | 9,097 | | | 5.000 | 2.891 | MON | 3,457 | 39,555 | 05/20/2009 | 02/01/2023 |
| 3128PJ-5B-9 | FED HOME LOAN MTG CORP GOLD #J07142 | | | 2 | 1 | 18,254 | 105.6410 | 18,618 | 17,624 | 18,100 | | (84) | | | 5.000 | 3.927 | MON | 73 | 835 | 05/20/2009 | 03/01/2023 |
| 3128PK-EW-0 | FED HOME LOAN MTG CORP GOLD #J07349 | | | 2 | 1 | 15,315 | 105.6410 | 15,621 | 14,787 | 15,599 | | 220 | | | 5.000 | 2.343 | MON | 62 | 704 | 05/20/2009 | 03/01/2023 |
| 3128PK-MQ-4 | FED HOME LOAN MTG CORP GOLD #J07567 | | | 2 | 1 | 1,038,265 | 106.6530 | 1,069,129 | 1,002,436 | 1,046,730 | | 9,390 | | | 5.000 | 3.318 | MON | 4,177 | 47,995 | 05/20/2009 | 04/01/2023 |
| 3128PK-MY-7 | FED HOME LOAN MTG CORP GOLD #J07575 | | | 2 | 1 | 149,275 | 106.0160 | 152,793 | 144,123 | 151,345 | | 2,158 | | | 5.000 | 2.883 | MON | 601 | 6,780 | 05/20/2009 | 04/01/2023 |
| 3128PK-VE-1 | FED HOME LOAN MTG CORP GOLD #J07813 | | | 2 | 1 | 46,442 | 104.6250 | 47,234 | 45,146 | 46,446 | | (30) | | | 4.500 | 3.378 | MON | 169 | 1,976 | 04/02/2009 | 05/01/2023 |
| 3128PK-XU-3 | FED HOME LOAN MTG CORP GOLD #J07891 | | | 2 | 1 | 1,461,460 | 105.6410 | 1,490,618 | 1,411,027 | 1,509,775 | | 44,174 | | | 5.000 | 1.953 | MON | 5,879 | 64,707 | 05/20/2009 | 05/01/2023 |
| 3128PK-YQ-1 | FED HOME LOAN MTG CORP GOLD #J07919 | | | 2 | 1 | 31,613 | 104.6250 | 32,152 | 30,730 | 33,489 | | 817 | | | 4.500 | 0.973 | MON | 115 | 1,322 | 04/02/2009 | 05/01/2023 |
| 3128PK-7H-1 | FED HOME LOAN MTG CORP GOLD #J08096 | | | 2 | 1 | 304,754 | 105.6410 | 310,834 | 294,238 | 314,310 | | 8,707 | | | 5.000 | 2.001 | MON | 1,226 | 13,477 | 05/20/2009 | 06/01/2023 |
| 3128PL-P7-1 | FED HOME LOAN MTG CORP GOLD #J08546 | | | 2 | 1 | 14,472 | 105.6410 | 14,760 | 13,972 | 14,445 | | 29 | | | 5.000 | 3.427 | MON | 58 | 677 | 05/20/2009 | 08/01/2023 |
| 3128PL-7F-3 | FED HOME LOAN MTG CORP GOLD #J08994 | | | 2 | 1 | 661,042 | 105.6410 | 674,230 | 638,230 | 681,014 | | 19,360 | | | 5.000 | 1.968 | MON | 2,659 | 28,535 | 05/20/2009 | 11/01/2023 |
| 3128PM-HQ-6 | FED HOME LOAN MTG CORP GOLD #J09239 | | | 2 | 1 | 517,558 | 104.6250 | 526,383 | 503,114 | 525,563 | | 6,813 | | | 4.500 | 2.625 | MON | 1,887 | 21,528 | 04/02/2009 | 02/01/2024 |
| 3128PM-KS-8 | FED HOME LOAN MTG CORP GOLD #J09305 | | | 2 | 1 | 36,164 | 106.7660 | 37,278 | 34,916 | 36,601 | | 527 | | | 5.000 | 3.041 | MON | 145 | 1,650 | 05/20/2009 | 02/01/2024 |
| 3128PM-L8-1 | FED HOME LOAN MTG CORP GOLD #J09351 | | | 2 | 1 | 1,619,401 | 104.5000 | 1,633,383 | 1,563,045 | 1,636,877 | | 18,935 | | | 4.500 | 3.512 | MON | 5,861 | 68,213 | 11/04/2009 | 03/01/2024 |
| 3128PM-ML-1 | FED HOME LOAN MTG CORP GOLD #J09363 | | | 2 | 1 | 29,424 | 104.6880 | 29,943 | 28,602 | 29,614 | | 132 | | | 4.500 | 3.123 | MON | 107 | 1,226 | 04/02/2009 | 02/01/2024 |
| 3128PM-NQ-9 | FED HOME LOAN MTG CORP GOLD #J09399 | | | 2 | 1 | 744,080 | 104.5000 | 755,862 | 723,313 | 735,891 | | (6,478) | | | 4.500 | 3.728 | MON | 2,712 | 32,127 | 04/02/2009 | 03/01/2024 |
| 3128PM-QU-7 | FED HOME LOAN MTG CORP GOLD #J09467 | | | 2 | 1 | 385,604 | 105.6410 | 393,297 | 372,297 | 383,451 | | (510) | | | 5.000 | 3.872 | MON | 1,551 | 18,270 | 05/20/2009 | 04/01/2024 |
| 3128PM-Q4-5 | FED HOME LOAN MTG CORP GOLD #J09475 | | | 2 | 1 | 7,356,481 | 104.6250 | 7,481,906 | 7,151,164 | 7,307,958 | | (32,415) | | | 4.500 | 3.531 | MON | 26,817 | 312,918 | 04/02/2009 | 04/01/2024 |
| 3128PM-Q8-6 | FED HOME LOAN MTG CORP GOLD #J09479 | | | 2 | 1 | 104,181 | 105.6410 | 106,260 | 100,586 | 102,774 | | (983) | | | 5.000 | 4.052 | MON | 419 | 5,007 | 05/20/2009 | 04/01/2024 |
| 3128PM-RY-8 | FED HOME LOAN MTG CORP GOLD #J09503 | | | 2 | 1 | 16,709,238 | 104.6250 | 17,018,034 | 16,265,743 | 16,729,169 | | 40,437 | | | 4.500 | 3.284 | MON | 60,997 | 701,203 | 05/20/2009 | 04/01/2024 |
| 3128PM-R2-8 | FED HOME LOAN MTG CORP GOLD #J09505 | | | 2 | 1 | 419,075 | 105.6410 | 427,436 | 404,613 | 425,690 | | 7,137 | | | 5.000 | 2.878 | MON | 1,686 | 19,726 | 05/20/2009 | 04/01/2024 |
| 3128PM-SE-1 | FED HOME LOAN MTG CORP GOLD #J09517 | | | 2 | 1 | 49,588 | 104.6250 | 50,434 | 48,204 | 49,129 | | (314) | | | 4.500 | 3.650 | MON | 181 | 2,127 | 04/02/2009 | 04/01/2024 |
| 3128PM-SH-4 | FED HOME LOAN MTG CORP GOLD #J09520 | | | 2 | 1 | 695,993 | 104.6250 | 707,859 | 676,568 | 691,761 | | (2,696) | | | 4.500 | 3.465 | MON | 2,537 | 29,859 | 04/02/2009 | 04/01/2024 |
| 3128PM-SL-5 | FED HOME LOAN MTG CORP GOLD #J09523 | | | 2 | 1 | 1,178,110 | 105.6410 | 1,201,614 | 1,137,455 | 1,191,690 | | 18,164 | | | 5.000 | 3.061 | MON | 4,739 | 54,944 | 05/20/2009 | 04/01/2024 |
| 3128PM-SX-9 | FED HOME LOAN MTG CORP GOLD #J09534 | | | 2 | 1 | 163,872 | 105.6410 | 167,141 | 158,217 | 166,200 | | 1,747 | | | 5.000 | 2.769 | MON | 659 | 7,660 | 05/20/2009 | 04/01/2024 |
| 3128PM-V9-8 | FED HOME LOAN MTG CORP GOLD #J09640 | | | 2 | 1 | 8,770,229 | 104.5000 | 8,921,636 | 8,537,451 | 8,909,549 | | 137,503 | | | 4.500 | 2.402 | MON | 32,016 | 358,070 | 05/20/2009 | 04/01/2024 |
| 3128PM-WE-6 | FED HOME LOAN MTG CORP GOLD #J09645 | | | 2 | 1 | 506,903 | 105.6410 | 517,016 | 489,410 | 513,393 | | 7,631 | | | 5.000 | 2.606 | MON | 2,039 | 22,561 | 05/20/2009 | 04/01/2024 |
| 3128PM-WJ-5 | FED HOME LOAN MTG CORP GOLD #J09649 | | | 2 | 1 | 747,325 | 105.5000 | 766,423 | 726,468 | 742,278 | | (3,390) | | | 4.500 | 3.729 | MON | 2,724 | 32,243 | 04/02/2009 | 04/01/2024 |
| 3128PM-WR-7 | FED HOME LOAN MTG CORP GOLD #J09656 | | | 2 | 1 | 10,456,772 | 104.5000 | 10,637,295 | 10,179,229 | 10,437,127 | | (7,282) | | | 4.500 | 3.373 | MON | 38,172 | 444,929 | 05/20/2009 | 05/01/2024 |
| 3128PM-Y6-1 | FED HOME LOAN MTG CORP GOLD #J09733 | | | 2 | 1 | 52,220 | 105.6410 | 53,262 | 50,418 | 55,293 | | 2,003 | | | 5.000 | 1.220 | MON | 210 | 2,456 | 05/20/2009 | 05/01/2024 |
| 3128PM-4V-9 | FED HOME LOAN MTG CORP GOLD #J09836 | | | 2 | 1 | 70,114 | 104.5000 | 71,324 | 68,253 | 70,483 | | 414 | | | 4.500 | 2.968 | MON | 256 | 2,831 | 05/20/2009 | 06/01/2024 |
| 3128PM-5F-3 | FED HOME LOAN MTG CORP GOLD #J09846 | | | 2 | 1 | 1,794,679 | 104.5000 | 1,825,662 | 1,747,045 | 1,802,805 | | 11,414 | | | 4.500 | 3.027 | MON | 6,551 | 75,060 | 05/20/2009 | 06/01/2024 |
| 3128PM-5L-0 | FED HOME LOAN MTG CORP GOLD #J09851 | | | 2 | 1 | 1,639,055 | 104.5000 | 1,667,351 | 1,595,551 | 1,620,800 | | (14,792) | | | 4.500 | 3.744 | MON | 5,983 | 71,217 | 05/20/2009 | 05/01/2024 |
| 3128PM-5V-8 | FED HOME LOAN MTG CORP GOLD #J09860 | | | 2 | 1 | 1,460,982 | 104.5000 | 1,486,204 | 1,422,204 | 1,454,758 | | (3,646) | | | 4.500 | 3.492 | MON | 5,333 | 62,404 | 05/20/2009 | 07/01/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 3128PN-AA-6 | FED HOME LOAN MTG CORP GOLD #J09901 | | | 2 | 1 | 8,195,632 | 104.5000 | 8,337,119 | 7,978,104 | 8,131,613 | | (51,633) | | | 4.500 | 3.677 | MON | 29,918 | 354,422 | 05/20/2009 | 06/01/2024 |
| 3128PN-BG-2 | FED HOME LOAN MTG CORP GOLD #J09939 | | | 2 | 1 | 1,089,878 | 104.5000 | 1,108,694 | 1,060,951 | 1,080,722 | | (7,144) | | | 4.500 | 3.638 | MON | 3,979 | 46,755 | 05/20/2009 | 06/01/2024 |
| 3128PP-QN-6 | FED HOME LOAN MTG CORP GOLD #J10461 | | | 2 | 1 | 413,345 | 104.5000 | 416,914 | 398,961 | 412,062 | | (899) | | | 4.500 | 3.833 | MON | 1,496 | 17,725 | 11/04/2009 | 08/01/2024 |
| 3128PP-RR-6 | FED HOME LOAN MTG CORP GOLD #J10496 | | | 2 | 1 | 22,574,420 | 104.5000 | 22,783,931 | 21,802,805 | 22,583,745 | | 28,466 | | | 4.500 | 2.827 | MON | 81,761 | 957,232 | 10/29/2009 | 08/01/2024 |
| 3128PP-UK-7 | FED HOME LOAN MTG CORP GOLD #J10586 | | | 2 | 1 | 587,094 | 104.5000 | 592,163 | 566,663 | 590,771 | | 4,223 | | | 4.500 | 3.634 | MON | 2,125 | 24,780 | 11/04/2009 | 08/01/2024 |
| 3128PP-7L-1 | FED HOME LOAN MTG CORP GOLD #J10899 | | | 2 | 1 | 5,768,336 | 104.5000 | 5,821,871 | 5,571,169 | 5,739,069 | | (24,326) | | | 4.500 | 3.037 | MON | 20,892 | 246,996 | 10/29/2009 | 11/01/2024 |
| 3128PQ-E9-8 | FED HOME LOAN MTG CORP GOLD #J11060 | | | 2 | 1 | 8,949,954 | 105.1250 | 9,087,043 | 8,644,036 | 8,909,998 | | (32,336) | | | 4.500 | 3.298 | MON | 32,415 | 384,808 | 10/29/2009 | 10/01/2024 |
| 3128PQ-G9-6 | FED HOME LOAN MTG CORP GOLD #J11124 | | | 2 | 1 | 1,135,489 | 104.5000 | 1,146,028 | 1,096,677 | 1,131,954 | | (2,564) | | | 4.500 | 3.855 | MON | 4,113 | 48,632 | 10/29/2009 | 11/01/2024 |
| 3128PQ-HR-5 | FED HOME LOAN MTG CORP GOLD #J11140 | | | 2 | 1 | 467,559 | 104.5000 | 471,898 | 451,577 | 465,467 | | (1,692) | | | 4.500 | 3.042 | MON | 1,693 | 19,838 | 10/29/2009 | 11/01/2024 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | | 2 | 1 | 151,280 | 113.8690 | 168,409 | 147,897 | 150,333 | | 171 | | | 7.500 | 6.903 | MON | 924 | 11,039 | 01/01/2003 | 07/01/2023 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | | 2 | 1 | 621,473 | 106.4660 | 672,696 | 631,840 | 625,600 | | 98 | | | 6.000 | 6.365 | MON | 3,159 | 37,037 | 02/09/1999 | 08/01/2028 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | | 2 | 1 | 131,598 | 106.8200 | 142,918 | 133,793 | 132,761 | | (1) | | | 6.000 | 6.297 | MON | 669 | 8,003 | 02/09/1999 | 08/01/2028 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | | 2 | 1 | 67,574 | 108.9870 | 73,636 | 67,564 | 67,570 | | 2 | | | 6.500 | 6.496 | MON | 366 | 4,384 | 04/06/1999 | 11/01/2028 |
| 31283Y-CL-0 | FED HOME LOAN MTG CORP GOLD #P20176 | | | 2 | 1 | 587,303 | 108.1090 | 634,136 | 586,570 | 586,912 | | 183 | | | 6.500 | 6.483 | MON | 3,177 | 37,629 | 04/07/1999 | 03/01/2029 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | | 2 | 1 | 328,036 | 108.0670 | 354,058 | 327,627 | 327,825 | | 32 | | | 6.500 | 6.480 | MON | 1,775 | 21,118 | 04/07/1999 | 03/01/2029 |
| 31283Y-F4-5 | FED HOME LOAN MTG CORP GOLD #P20288 | | | 2 | 1 | 234,755 | 109.4050 | 266,065 | 243,193 | 233,465 | | (917) | | | 6.500 | 8.248 | MON | 1,317 | 15,779 | 11/18/2009 | 09/01/2029 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | | 2 | 1 | 176 | 101.1940 | 168 | 166 | 176 | | (1) | | | 9.000 | 5.776 | MON | 1 | 15 | 01/01/2003 | 06/01/2016 |
| 313610-JH-1 | FED NATL MTG ASSOC #046164 | | | 2 | 1 | 156 | 100.9190 | 168 | 167 | 157 | | 1 | | | 8.500 | 11.941 | MON | 1 | 14 | 11/15/1988 | 05/01/2017 |
| 313613-AA-9 | FED NATL MTG ASSOC #048601 | | | 2 | 1 | 2,514 | 101.4050 | 2,732 | 2,694 | 2,546 | | 8 | | | 8.500 | 11.551 | MON | 19 | 227 | 11/15/1988 | 07/01/2017 |
| 313614-Y3-7 | FED NATL MTG ASSOC #050230 | | | 2 | 1 | 1,913 | 117.3280 | 2,323 | 1,980 | 1,916 | | | | | 9.000 | 10.519 | MON | 15 | 177 | 09/18/1989 | 09/01/2019 |
| 313615-GJ-9 | FED NATL MTG ASSOC #050601 | | | 2 | 1 | 15,782 | 115.9110 | 16,669 | 14,381 | 16,366 | | 303 | | | 8.500 | 4.130 | MON | 102 | 1,206 | 07/06/1992 | 07/01/2022 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | | 2 | 1 | 289 | 112.0650 | 312 | 279 | 287 | | (1) | | | 9.000 | 7.304 | MON | 2 | 24 | 01/01/2003 | 02/01/2017 |
| 313628-AC-3 | FED NATL MTG ASSOC #081003 | | | 2 | 1 | 1,944 | 100.5930 | 2,024 | 2,012 | 1,980 | | 5 | | | 9.000 | 10.241 | MON | 15 | 178 | 09/18/1989 | 09/01/2019 |
| 313628-FD-6 | FED NATL MTG ASSOC #081164 | | | 2 | 1 | 3,172 | 101.0500 | 3,318 | 3,283 | 3,214 | | (1) | | | 9.000 | 10.069 | MON | 25 | 269 | 09/18/1989 | 09/01/2019 |
| 313628-FE-4 | FED NATL MTG ASSOC #081165 | | | 2 | 1 | 9,520 | 117.3280 | 11,560 | 9,853 | 9,747 | | 14 | | | 9.000 | 9.495 | MON | 74 | 881 | 09/18/1989 | 09/01/2019 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | | 2 | 1 | 659,424 | 115.4600 | 722,351 | 625,630 | 655,960 | | (88) | | | 9.000 | 6.624 | MON | 4,692 | 55,239 | 08/12/1999 | 10/15/2021 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | | 2 | 1 | 2,919 | 100.8700 | 2,896 | 2,871 | 2,879 | | (1) | | | 9.000 | 8.841 | MON | 22 | 234 | 01/01/2003 | 12/01/2018 |
| 31365D-G5-8 | FED NATL MTG ASSOC #124520 | | | 2 | 1 | 61,534 | 112.8490 | 70,196 | 62,203 | 61,433 | | 13 | | | 7.000 | 7.510 | MON | 363 | 4,302 | 02/11/1997 | 10/01/2022 |
| 31365D-G6-6 | FED NATL MTG ASSOC #124521 | | | 2 | 1 | 17,611 | 112.8490 | 20,089 | 17,802 | 17,576 | | (14) | | | 7.000 | 7.503 | MON | 104 | 1,215 | 02/11/1997 | 10/01/2022 |
| 31368H-KA-0 | FED NATL MTG ASSOC #190289 | | | 2 | 1 | 14,227 | 113.6140 | 15,519 | 13,660 | 15,100 | | 131 | | | 7.000 | 3.599 | MON | 80 | 940 | 08/15/2002 | 11/01/2027 |
| 31368T-FM-4 | FED NATL MTG ASSOC #199172 | | | 2 | 1 | 11,142 | 105.0140 | 11,383 | 10,839 | 10,936 | | (54) | | | 7.500 | 6.300 | MON | 68 | 751 | 01/21/1999 | 12/01/2012 |
| 31371G-EK-2 | FED NATL MTG ASSOC #251338 | | | 2 | 1 | 40,819 | 104.7120 | 42,468 | 40,557 | 40,634 | | (29) | | | 6.500 | 6.245 | MON | 220 | 2,442 | 05/27/1998 | 12/01/2012 |
| 31371G-TR-1 | FED NATL MTG ASSOC #251760 | | | 2 | 1 | 54,079 | 108.6720 | 55,983 | 51,516 | 51,737 | | (1,011) | | | 6.000 | 5.531 | MON | 258 | 2,897 | 11/18/2009 | 06/01/2013 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | | 2 | 1 | 55,966 | 109.0470 | 44,569 | 40,871 | 39,344 | | 205 | | | 6.000 | 7.736 | MON | 204 | 2,373 | 05/06/2003 | 08/01/2018 |
| 31371G-2T-6 | FED NATL MTG ASSOC #251986 | | | 2 | 1 | 1,707 | 113.7080 | 2,021 | 1,777 | 1,699 | | (7) | | | 7.000 | 8.434 | MON | 10 | 123 | 01/01/2005 | 10/01/2028 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | | 2 | 1 | 25,242 | 109.0470 | 23,618 | 21,658 | 20,699 | | 174 | | | 6.000 | 8.121 | MON | 108 | 1,279 | 05/06/2003 | 10/01/2018 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | | 2 | 1 | 58,030 | 109.0470 | 49,181 | 45,100 | 43,118 | | 52 | | | 6.000 | 7.854 | MON | 226 | 2,637 | 05/06/2003 | 12/01/2018 |
| 31371H-DS-4 | FED NATL MTG ASSOC #252213 | | | 2 | 1 | 7,817 | 108.6720 | 8,561 | 7,878 | 7,850 | | 7 | | | 6.000 | 6.327 | MON | 39 | 451 | 02/22/2001 | 01/01/2014 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | | 2 | 1 | 862 | 108.6720 | 944 | 869 | 865 | | 1 | | | 6.000 | 6.369 | MON | 4 | 50 | 01/30/2001 | 07/01/2014 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | | 2 | 1 | 59,893 | 109.0470 | 52,439 | 48,088 | 46,070 | | 100 | | | 6.000 | 7.735 | MON | 240 | 2,820 | 05/06/2003 | 06/01/2019 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | | 2 | 1 | 65,087 | 109.0470 | 51,702 | 47,412 | 45,512 | | 234 | | | 6.000 | 7.806 | MON | 237 | 2,774 | 05/06/2003 | 07/01/2019 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | | 2 | 1 | 13,015 | 109.5900 | 14,148 | 12,910 | 12,902 | | 2 | | | 7.500 | 7.547 | MON | 81 | 938 | 10/13/2000 | 11/01/2014 |
| 31371H-4J-4 | FED NATL MTG ASSOC #252925 | | | 2 | 1 | 6,341 | 114.6810 | 7,376 | 6,432 | 6,314 | | (29) | | | 7.500 | 8.066 | MON | 40 | 475 | 01/01/2005 | 12/01/2029 |
| 31371H-6T-0 | FED NATL MTG ASSOC #252982 | | | 2 | 1 | 959 | 115.5720 | 1,067 | 923 | 1,008 | | 25 | | | 8.000 | 5.362 | MON | 6 | 72 | 08/08/2001 | 01/01/2030 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | | 2 | 1 | 4,891 | 114.6300 | 5,686 | 4,960 | 4,873 | | (21) | | | 7.500 | 8.066 | MON | 31 | 365 | 01/01/2005 | 03/01/2030 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | | 2 | 1 | 70,367 | 109.6750 | 76,410 | 69,670 | 70,136 | | (75) | | | 8.000 | 7.530 | MON | 464 | 5,424 | 02/18/2000 | 04/01/2015 |
| 31371J-JJ-4 | FED NATL MTG ASSOC #253265 | | | 2 | 1 | 33,419 | 114.7570 | 32,217 | 28,074 | 29,862 | | 275 | | | 7.500 | 5.346 | MON | 175 | 2,078 | 01/04/2002 | 05/01/2030 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | | 2 | 1 | 6,305 | 116.0340 | 6,908 | 5,953 | 6,724 | | 223 | | | 8.500 | 4.446 | MON | 42 | 497 | 10/02/2001 | 06/01/2030 |
| 31371J-NQ-3 | FED NATL MTG ASSOC #253399 | | | 2 | 1 | 14,783 | 116.2170 | 16,222 | 13,958 | 16,027 | | 625 | | | 8.500 | 4.172 | MON | 99 | 1,179 | 10/02/2001 | 08/01/2030 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | | 2 | 1 | 3,097 | 109.1920 | 3,325 | 3,045 | 3,084 | | (6) | | | 7.000 | 6.229 | MON | 18 | 206 | 02/12/2001 | 10/01/2015 |
| 31371J-Q9-8 | FED NATL MTG ASSOC #253480 | | | 2 | 1 | 8,226 | 114.7570 | 7,354 | 6,409 | 6,841 | | 129 | | | 7.500 | 5.424 | MON | 40 | 471 | 01/04/2002 | 10/01/2030 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | | 2 | 1 | 583 | 109.1920 | 626 | 573 | 581 | | (1) | | | 7.000 | 6.273 | MON | 3 | 39 | 02/12/2001 | 11/01/2015 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | | 2 | 1 | 9,525 | 116.1590 | 10,447 | 8,994 | 10,201 | | 324 | | | 8.500 | 4.094 | MON | 64 | 750 | 10/02/2001 | 11/01/2030 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | | 2 | 1 | 16,301 | 109.1920 | 17,499 | 16,026 | 16,204 | | (23) | | | 7.000 | 6.351 | MON | 93 | 1,084 | 02/12/2001 | 01/01/2016 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | | 2 | 1 | 5,806 | 116.2170 | 6,372 | 5,482 | 6,157 | | 130 | | | 8.500 | 4.118 | MON | 39 | 456 | 10/02/2001 | 01/01/2031 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | | 2 | 1 | 7,872 | 110.1450 | 8,506 | 7,722 | 7,725 | | | | | 7.500 | 7.483 | MON | 48 | 562 | 12/28/2000 | 02/01/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | | 2 | 1 | 180,158 | 114.7570 | 160,385 | 139,760 | 148,287 | | 2,541 | | | 7.500 | 5.632 | MON | 874 | 10,260 | 01/04/2002 | 03/01/2031 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | | 2 | 1 | 1,909 | 115.6510 | 2,126 | 1,838 | 1,990 | | 32 | | | 8.000 | 5.169 | MON | 12 | 144 | 08/08/2001 | 03/01/2031 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | | 2 | 1 | 12,863 | 107.7030 | 9,238 | 8,577 | 8,754 | | (17) | | | 5.500 | 4.364 | MON | 39 | 457 | 10/05/2004 | 05/01/2016 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | | 2 | 1 | 75,143 | 109.0780 | 63,950 | 58,628 | 55,043 | | (105) | | | 6.000 | 8.286 | MON | 293 | 3,428 | 05/06/2003 | 05/01/2021 |
| 31371J-3W-2 | FED NATL MTG ASSOC #253813 | | | 2 | 1 | 26,407 | 115.7170 | 29,426 | 25,429 | 27,437 | | 498 | | | 8.000 | 5.262 | MON | 170 | 1,904 | 08/08/2001 | 05/01/2031 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | | 2 | 1 | 180,907 | 113.9240 | 203,208 | 178,371 | 184,761 | | 1,469 | | | 7.000 | 5.918 | MON | 1,040 | 12,210 | 08/03/2001 | 06/01/2031 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | | 2 | 1 | 62,227 | 109.0780 | 50,855 | 46,622 | 44,030 | | (178) | | | 6.000 | 8.039 | MON | 233 | 2,713 | 05/06/2003 | 05/01/2021 |
| 31371J-6Q-2 | FED NATL MTG ASSOC #253879 | | | 2 | 1 | 7,298 | 108.8590 | 7,568 | 6,952 | 7,041 | | (149) | | | 6.000 | 5.321 | MON | 35 | 405 | 11/18/2009 | 07/01/2016 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | | 2 | 1 | 13,564 | 109.0780 | 12,388 | 11,357 | 10,743 | | (31) | | | 6.000 | 7.979 | MON | 57 | 670 | 05/06/2003 | 07/01/2021 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | | 2 | 1 | 165,699 | 114.8230 | 158,296 | 137,861 | 144,878 | | 2,114 | | | 7.500 | 5.987 | MON | 862 | 10,190 | 01/04/2002 | 07/01/2031 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | | 2 | 1 | 61,912 | 109.9720 | 51,718 | 47,029 | 44,482 | | (209) | | | 6.000 | 7.966 | MON | 235 | 2,745 | 05/06/2003 | 10/01/2021 |
| 31371K-EZ-0 | FED NATL MTG ASSOC #254052 | | | 2 | 1 | 27,280 | 114.8030 | 26,002 | 22,649 | 23,229 | | 69 | | | 7.500 | 6.532 | MON | 142 | 1,672 | 01/04/2002 | 11/01/2031 |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | | 2 | 1 | 95,129 | 109.9720 | 83,570 | 75,992 | 72,092 | | (208) | | | 6.000 | 7.843 | MON | 380 | 4,453 | 05/06/2003 | 11/01/2021 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | | 2 | 1 | 77,177 | 108.8590 | 80,032 | 73,518 | 75,956 | | (317) | | | 6.000 | 4.239 | MON | 368 | 4,286 | 11/04/2004 | 12/01/2016 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | | 2 | 1 | 15,629 | 116.2860 | 17,161 | 14,758 | 15,642 | | 68 | | | 8.500 | 5.860 | MON | 105 | 1,253 | 10/02/2001 | 11/01/2031 |
| 31371K-HJ-3 | FED NATL MTG ASSOC #254133 | | | 2 | 1 | 382,217 | 114.8230 | 359,525 | 313,113 | 325,613 | | 3,172 | | | 7.500 | 6.215 | MON | 1,957 | 23,106 | 01/04/2002 | 12/01/2031 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | | 2 | 1 | 389,619 | 108.8590 | 404,030 | 371,148 | 381,772 | | (1,417) | | | 6.000 | 4.511 | MON | 1,856 | 21,693 | 11/04/2004 | 01/01/2017 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | | 2 | 1 | 61,480 | 109.9720 | 51,037 | 46,409 | 44,105 | | (138) | | | 6.000 | 7.727 | MON | 232 | 2,709 | 05/06/2003 | 02/01/2022 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | | 2 | 1 | 111,235 | 109.9720 | 98,385 | 89,464 | 85,421 | | 135 | | | 6.000 | 7.789 | MON | 447 | 5,253 | 05/06/2003 | 03/01/2022 |
| 31371K-L7-4 | FED NATL MTG ASSOC #254250 | | | 2 | 1 | 47,925 | 114.8810 | 43,793 | 38,121 | 39,598 | | 215 | | | 7.500 | 6.107 | MON | 238 | 2,805 | 01/04/2002 | 03/01/2032 |
| 31371K-ML-2 | FED NATL MTG ASSOC #254263 | | | 2 | 1 | 26,045 | 112.4420 | 22,107 | 19,661 | 20,257 | | 78 | | | 6.500 | 5.621 | MON | 107 | 1,250 | 06/09/2005 | 04/01/2032 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | | 2 | 1 | 95,883 | 109.9720 | 79,468 | 72,262 | 68,812 | | 171 | | | 6.000 | 7.818 | MON | 361 | 4,217 | 05/06/2003 | 06/01/2022 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | | 2 | 1 | 59,346 | 109.9720 | 51,438 | 46,774 | 44,459 | | (196) | | | 6.000 | 7.728 | MON | 234 | 2,740 | 05/06/2003 | 07/01/2022 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | | 2 | 1 | 101,110 | 109.8720 | 86,070 | 78,337 | 74,552 | | 54 | | | 6.000 | 7.882 | MON | 392 | 4,578 | 05/06/2003 | 09/01/2022 |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | | 2 | 1 | 62,558 | 107.6650 | 67,845 | 63,015 | 62,607 | | (18) | | | 5.500 | 5.721 | MON | 289 | 3,369 | 05/31/2004 | 10/01/2032 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | | 2 | 1 | 125,623 | 109.8720 | 107,654 | 97,982 | 93,015 | | (513) | | | 6.000 | 7.708 | MON | 490 | 5,734 | 05/06/2003 | 11/01/2022 |
| 31371K-WE-7 | FED NATL MTG ASSOC #254545 | | | 2 | 1 | 69,958 | 106.9530 | 72,886 | 68,148 | 69,003 | | (157) | | | 5.000 | 4.389 | MON | 284 | 3,308 | 03/30/2004 | 12/01/2017 |
| 31371K-WW-7 | FED NATL MTG ASSOC #254561 | | | 2 | 1 | 21,534 | 112.4420 | 16,144 | 14,357 | 14,178 | | (22) | | | 6.500 | 6.898 | MON | 78 | 901 | 07/12/2004 | 11/01/2032 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | | 2 | 1 | 634,630 | 107.7900 | 679,822 | 630,692 | 634,398 | | 1,070 | | | 5.500 | 5.363 | MON | 2,891 | 33,827 | 01/01/2005 | 03/01/2033 |
| 31371K-5U-1 | FED NATL MTG ASSOC #254759 | | | 2 | 1 | 37,914 | 105.9380 | 29,137 | 27,504 | 27,731 | | (43) | | | 4.500 | 4.126 | MON | 103 | 1,204 | 10/07/2003 | 06/01/2018 |
| 31371L-CD-9 | FED NATL MTG ASSOC #254868 | | | 2 | 1 | 471,442 | 105.7650 | 500,498 | 473,217 | 472,170 | | 178 | | | 5.000 | 5.080 | MON | 1,972 | 23,164 | 11/18/2004 | 09/01/2033 |
| 31371L-HJ-1 | FED NATL MTG ASSOC #255033 | | | 2 | 1 | 141,022 | 112.4420 | 111,252 | 98,942 | 102,868 | | 218 | | | 6.500 | 5.042 | MON | 536 | 6,231 | 11/09/2004 | 12/01/2033 |
| 31371L-MK-2 | FED NATL MTG ASSOC #255162 | | | 2 | 1 | 72,731 | 112.4420 | 62,955 | 55,989 | 56,029 | | (1) | | | 6.500 | 6.475 | MON | 303 | 3,549 | 07/12/2004 | 03/01/2034 |
| 31371L-NZ-8 | FED NATL MTG ASSOC #255208 | | | 2 | 1 | 396,647 | 104.2660 | 438,362 | 420,428 | 407,646 | | 2,743 | | | 4.000 | 5.319 | MON | 1,401 | 16,422 | 05/07/2004 | 04/01/2019 |
| 31371L-N9-6 | FED NATL MTG ASSOC #255216 | | | 2 | 1 | 300,370 | 106.9530 | 232,601 | 217,480 | 221,788 | | 27 | | | 5.000 | 4.290 | MON | 906 | 10,578 | 04/14/2005 | 05/01/2019 |
| 31371L-2N-8 | FED NATL MTG ASSOC #255581 | | | 2 | 1 | 149,305 | 109.6920 | 123,548 | 112,632 | 116,089 | | 551 | | | 6.000 | 5.277 | MON | 563 | 6,609 | 01/05/2005 | 02/01/2035 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 | | | 2 | 1 | 17,953,843 | 106.3910 | 17,809,983 | 16,740,180 | 17,952,351 | | (1,492) | | | 5.000 | 2.564 | MON | 69,751 | 271,802 | 07/30/2010 | 04/01/2025 |
| 31371M-BE-6 | FED NATL MTG ASSOC #255737 | | | 2 | 1 | 80,908 | 111.5670 | 63,112 | 56,569 | 58,853 | | 428 | | | 6.500 | 5.400 | MON | 306 | 3,570 | 06/09/2005 | 04/01/2035 |
| 31371M-F8-5 | FED NATL MTG ASSOC #255891 | | | 2 | 1 | 27,200 | 106.8280 | 20,541 | 19,228 | 19,610 | | 52 | | | 5.000 | 4.367 | MON | 80 | 934 | 04/14/2005 | 10/01/2020 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | | 2 | 1 | 10,082 | 113.2460 | 11,167 | 9,861 | 10,100 | | 31 | | | 7.000 | 6.112 | MON | 58 | 657 | 07/07/2006 | 02/01/2036 |
| 31371M-PU-5 | FED NATL MTG ASSOC #256135 | | | 2 | 1 | 5,402,817 | 106.1650 | 5,823,239 | 5,485,093 | 5,449,230 | | 2,287 | | | 5.500 | 5.776 | MON | 25,140 | 287,738 | 01/31/2006 | 02/01/2036 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | | 2 | 1 | 387,267 | 111.5040 | 427,990 | 383,834 | 390,159 | | 3,575 | | | 6.500 | 6.243 | MON | 2,079 | 23,924 | 06/26/2007 | 10/01/2036 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | | 2 | 1 | 2,049,224 | 111.5040 | 2,264,271 | 2,030,663 | 2,052,037 | | 5,593 | | | 6.500 | 6.110 | MON | 10,999 | 126,843 | 07/20/2007 | 11/01/2036 |
| 31371N-MT-9 | FED NATL MTG ASSOC #256970 | | | 2 | 1 | 334,142 | 106.1510 | 342,157 | 322,331 | 340,230 | | 6,121 | | | 5.000 | 3.707 | MON | 1,343 | 15,395 | 05/20/2009 | 10/01/2022 |
| 31371N-U9-4 | FED NATL MTG ASSOC #257208 | | | 2 | 1 | 814,676 | 105.0000 | 833,815 | 794,110 | 822,605 | | 7,865 | | | 4.500 | 3.692 | MON | 2,978 | 34,641 | 03/23/2009 | 05/01/2023 |
| 31371N-3T-0 | FED NATL MTG ASSOC #257410 | | | 2 | 1 | 309,919 | 106.1410 | 316,988 | 298,649 | 324,372 | | 13,063 | | | 5.000 | 3.162 | MON | 1,244 | 14,560 | 04/02/2009 | 10/01/2023 |
| 31371N-5N-1 | FED NATL MTG ASSOC #257453 | | | 2 | 1 | 144,427 | 106.1410 | 147,721 | 139,175 | 147,508 | | 2,486 | | | 5.000 | 2.876 | MON | 580 | 6,677 | 04/02/2009 | 11/01/2023 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | | 2 | 1 | 624,725 | 111.5040 | 679,526 | 609,418 | 614,684 | | (718) | | | 6.500 | 6.201 | MON | 3,301 | 37,525 | 10/24/2007 | 08/01/2036 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | | 2 | 1 | 17,185 | 115.7800 | 19,519 | 16,859 | 17,524 | | 149 | | | 8.500 | 7.032 | MON | 119 | 1,425 | 07/24/2000 | 12/01/2024 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | | 2 | 1 | 29,267 | 115.7800 | 33,242 | 28,711 | 30,091 | | 218 | | | 8.500 | 6.744 | MON | 203 | 2,434 | 07/24/2000 | 12/01/2024 |
| 31373U-M9-5 | FED NATL MTG ASSOC #303784 | | | 2 | 1 | 370 | 100.5260 | 374 | 372 | 372 | | | | | 7.000 | 7.000 | MON | 2 | 2 | 06/06/1997 | 03/01/2011 |
| 31373U-SA-6 | FED NATL MTG ASSOC #303913 | | | 2 | 1 | 43,773 | 113.3770 | 48,760 | 43,007 | 43,991 | | 124 | | | 7.000 | 6.282 | MON | 251 | 2,950 | 04/09/1999 | 05/01/2026 |
| 31374A-3S-7 | FED NATL MTG ASSOC #308709 | | | 2 | 1 | 8,759 | 113.3770 | 10,083 | 8,894 | 8,712 | | (34) | | | 7.000 | 7.704 | MON | 52 | 621 | 02/21/1997 | 08/01/2025 |
| 31374F-RU-5 | FED NATL MTG ASSOC #312899 | | | 2 | 1 | 6,505 | 114.2450 | 7,229 | 6,328 | 6,524 | | 19 | | | 7.500 | 6.452 | MON | 40 | 472 | 01/21/1999 | 06/01/2025 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | | 2 | 1 | 4,310 | 115.8100 | 4,713 | 4,070 | 4,414 | | 76 | | | 8.500 | 5.638 | MON | 29 | 338 | 10/02/2001 | 12/01/2025 |
| 31374G-N5-2 | FED NATL MTG ASSOC #313712 | | | 2 | 1 | 2,958 | 100.3670 | 2,828 | 2,818 | 2,839 | | (16) | | | 6.000 | 4.092 | MON | 14 | 138 | 11/04/2004 | 09/01/2012 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31374N-Q6-2 | FED NATL MTG ASSOC #319177 | | | 2 | 1 | 87,942 | 113.5050 | 101,348 | 89,290 | 87,662 | | (191) | | | 7.000 | 7.669 | MON | 521 | 6,234 | 02/21/1997 | 04/01/2026 |
| 31374T-B4-0 | FED NATL MTG ASSOC #323259 | | | 2 | 1 | 7,097 | 108.6720 | 7,771 | 7,151 | 7,126 | | 7 | | | 6.000 | 6.376 | MON | 36 | 403 | 02/22/2001 | 08/01/2013 |
| 31374T-LK-3 | FED NATL MTG ASSOC #323530 | | | 2 | 1 | 20,427 | 113.3770 | 22,754 | 20,069 | 20,523 | | 54 | | | 7.000 | 6.279 | MON | 117 | 1,383 | 04/09/1999 | 09/01/2026 |
| 31374T-NT-2 | FED NATL MTG ASSOC #323602 | | | 2 | 1 | 24,453 | 115.4500 | 28,010 | 24,261 | 24,518 | | 33 | | | 8.000 | 7.601 | MON | 162 | 1,917 | 01/01/2003 | 02/01/2029 |
| 31374T-VL-0 | FED NATL MTG ASSOC #323819 | | | 2 | 1 | 2,171 | 114.4940 | 2,429 | 2,122 | 2,216 | | 10 | | | 7.500 | 6.042 | MON | 13 | 156 | 06/27/2001 | 07/01/2029 |
| 31374T-W2-1 | FED NATL MTG ASSOC #323865 | | | 2 | 1 | 21,084 | 112.4420 | 19,358 | 17,216 | 17,936 | | 73 | | | 6.500 | 5.293 | MON | 93 | 1,103 | 11/09/2004 | 07/01/2029 |
| 31374T-2M-0 | FED NATL MTG ASSOC #323980 | | | 2 | 1 | 20,940 | 108.6720 | 21,678 | 19,948 | 20,050 | | (419) | | | 6.000 | 5.537 | MON | 100 | 1,143 | 11/18/2009 | 04/01/2014 |
| 31375M-XC-2 | FED NATL MTG ASSOC #339175 | | | 2 | 1 | 21,596 | 110.1600 | 25,607 | 23,245 | 21,712 | | (156) | | | 6.000 | 8.259 | MON | 116 | 1,375 | 03/21/1996 | 03/01/2026 |
| 31375N-PZ-8 | FED NATL MTG ASSOC #339840 | | | 2 | 1 | 82,609 | 110.1600 | 97,951 | 88,917 | 84,155 | | 58 | | | 6.000 | 8.219 | MON | 445 | 5,319 | 03/21/1996 | 03/01/2026 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | | 2 | 1 | 159,631 | 108.8590 | 165,535 | 152,063 | 157,019 | | (647) | | | 6.000 | 4.226 | MON | 760 | 8,854 | 11/04/2004 | 05/01/2016 |
| 31376K-FE-1 | FED NATL MTG ASSOC #357565 | | | 2 | 1 | 447,127 | 106.9530 | 461,314 | 431,323 | 442,231 | | (3,884) | | | 5.000 | 3.830 | MON | 1,797 | 21,103 | 05/20/2009 | 04/01/2019 |
| 31376K-QV-1 | FED NATL MTG ASSOC #357868 | | | 2 | 1 | 406,902 | 106.8280 | 453,369 | 424,391 | 413,302 | | 178 | | | 5.000 | 6.208 | MON | 1,768 | 20,085 | 06/28/2006 | 06/01/2020 |
| 31376T-BV-8 | FED NATL MTG ASSOC #364652 | | | 2 | 1 | 5,245 | 112.1290 | 5,469 | 4,878 | 5,222 | | 12 | | | 6.500 | 4.188 | MON | 26 | 316 | 02/09/2004 | 01/01/2027 |
| 31378H-3H-2 | FED NATL MTG ASSOC #399600 | | | 2 | 1 | 12,521 | 108.9840 | 12,512 | 11,481 | 12,430 | | (91) | | | 6.500 | (4.476) | MON | 62 | 62 | 11/18/2010 | 12/01/2012 |
| 31378L-3K-6 | FED NATL MTG ASSOC #402302 | | | 2 | 1 | 11,547 | 108.6720 | 12,645 | 11,636 | 11,597 | | 18 | | | 6.000 | 6.438 | MON | 58 | 656 | 02/22/2001 | 04/01/2013 |
| 31378Q-GX-3 | FED NATL MTG ASSOC #405314 | | | 2 | 1 | 7,845 | 113.6140 | 9,277 | 8,165 | 7,914 | | (26) | | | 7.000 | 7.970 | MON | 48 | 558 | 01/01/2005 | 12/01/2027 |
| 31378X-BP-0 | FED NATL MTG ASSOC #411446 | | | 2 | 1 | 29,774 | 113.9050 | 33,845 | 29,713 | 30,141 | | 74 | | | 7.500 | 7.213 | MON | 186 | 2,220 | 06/03/1998 | 02/01/2025 |
| 31379E-YT-8 | FED NATL MTG ASSOC #417522 | | | 2 | 1 | 6,636 | 108.9840 | 7,191 | 6,599 | 6,612 | | (4) | | | 6.500 | 6.284 | MON | 36 | 416 | 05/06/1998 | 05/01/2013 |
| 31379F-GZ-1 | FED NATL MTG ASSOC #417916 | | | 2 | 1 | 8,700 | 112.4420 | 7,058 | 6,277 | 6,667 | | 35 | | | 6.500 | 4.728 | MON | 34 | 398 | 02/09/2004 | 03/01/2028 |
| 31379G-B8-4 | FED NATL MTG ASSOC #418663 | | | 2 | 1 | 2,620 | 107.5780 | 492 | 457 | 458 | | (2) | | | 5.500 | 4.386 | MON | 2 | 16 | 06/10/2004 | 04/01/2013 |
| 31379N-4W-4 | FED NATL MTG ASSOC #424837 | | | 2 | 1 | 6,964 | 108.9840 | 7,548 | 6,926 | 6,939 | | (5) | | | 6.500 | 6.273 | MON | 38 | 430 | 05/06/1998 | 04/01/2013 |
| 31379Q-WV-8 | FED NATL MTG ASSOC #426460 | | | 2 | 1 | 246,913 | 107.5780 | 285,857 | 265,721 | 258,675 | | 1,556 | | | 5.500 | 7.926 | MON | 1,218 | 13,948 | 12/28/1999 | 12/01/2013 |
| 31379R-MN-5 | FED NATL MTG ASSOC #427065 | | | 2 | 1 | 1,901 | 112.4420 | 1,968 | 1,750 | 1,875 | | 11 | | | 6.500 | 4.359 | MON | 9 | 113 | 07/12/2004 | 05/01/2028 |
| 31379S-TZ-9 | FED NATL MTG ASSOC #428168 | | | 2 | 1 | 52,602 | 113.6870 | 58,092 | 51,098 | 52,615 | | 100 | | | 7.500 | 6.309 | MON | 319 | 3,773 | 10/16/1998 | 02/01/2027 |
| 31379T-TG-9 | FED NATL MTG ASSOC #429051 | | | 2 | 1 | 18,040 | 108.9840 | 19,545 | 17,934 | 17,974 | | (7) | | | 6.500 | 6.275 | MON | 97 | 1,067 | 06/24/1998 | 07/01/2013 |
| 31379T-3M-4 | FED NATL MTG ASSOC #429304 | | | 2 | 1 | 4,332 | 108.9840 | 4,695 | 4,308 | 4,315 | | (2) | | | 6.500 | 6.289 | MON | 23 | 266 | 05/06/1998 | 06/01/2013 |
| 31379V-WD-7 | FED NATL MTG ASSOC #430944 | | | 2 | 1 | 16,290 | 108.9840 | 17,645 | 16,190 | 16,224 | | (8) | | | 6.500 | 6.305 | MON | 88 | 1,025 | 06/24/1998 | 07/01/2013 |
| 31379Y-6V-0 | FED NATL MTG ASSOC #433884 | | | 2 | 1 | 9,989 | 108.6720 | 10,939 | 10,066 | 10,035 | | 10 | | | 6.000 | 6.336 | MON | 50 | 575 | 02/22/2001 | 07/01/2013 |
| 31380B-GH-7 | FED NATL MTG ASSOC #435000 | | | 2 | 1 | 7,752 | 112.4420 | 5,319 | 4,730 | 5,003 | | 44 | | | 6.500 | 4.739 | MON | 26 | 293 | 02/09/2004 | 08/01/2028 |
| 31380C-QW-1 | FED NATL MTG ASSOC #436169 | | | 2 | 1 | 5,373 | 108.9840 | 5,821 | 5,341 | 5,349 | | (3) | | | 6.500 | 6.313 | MON | 29 | 320 | 06/24/1998 | 07/01/2013 |
| 31380C-2A-5 | FED NATL MTG ASSOC #436469 | | | 2 | 1 | 36,472 | 113.7080 | 39,817 | 35,017 | 38,739 | | 888 | | | 7.000 | 3.583 | MON | 204 | 2,445 | 08/15/2002 | 07/01/2028 |
| 31380C-3A-4 | FED NATL MTG ASSOC #436493 | | | 2 | 1 | 12,407 | 108.9840 | 13,442 | 12,334 | 12,355 | | (9) | | | 6.500 | 6.311 | MON | 67 | 715 | 06/24/1998 | 07/01/2013 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | | 2 | 1 | 58,299 | 109.0470 | 52,439 | 48,088 | 45,894 | | 294 | | | 6.000 | 8.124 | MON | 240 | 2,827 | 05/06/2003 | 12/01/2018 |
| 31380H-W5-2 | FED NATL MTG ASSOC #440868 | | | 2 | 1 | 10,652 | 108.6720 | 11,027 | 10,147 | 10,237 | | (237) | | | 6.000 | 5.195 | MON | 51 | 578 | 11/18/2009 | 11/01/2013 |
| 31380K-N2-2 | FED NATL MTG ASSOC #442409 | | | 2 | 1 | 3,276 | 110.1600 | 3,261 | 2,960 | 2,849 | | (23) | | | 6.000 | 7.112 | MON | 15 | 176 | 05/06/2003 | 11/01/2028 |
| 31380L-FK-9 | FED NATL MTG ASSOC #443070 | | | 2 | 1 | 25,902 | 112.4420 | 29,197 | 25,967 | 25,905 | | (9) | | | 6.500 | 6.573 | MON | 141 | 1,604 | 08/11/1998 | 09/01/2028 |
| 31380L-GF-9 | FED NATL MTG ASSOC #443098 | | | 2 | 1 | 16,234 | 112.4420 | 18,157 | 16,148 | 16,217 | | (5) | | | 6.500 | 6.355 | MON | 87 | 995 | 11/18/1998 | 12/01/2028 |
| 31380M-DY-9 | FED NATL MTG ASSOC #443919 | | | 2 | 1 | 35,463 | 112.1290 | 39,261 | 35,014 | 35,372 | | (7) | | | 6.500 | 6.123 | MON | 190 | 2,257 | 09/25/1998 | 10/01/2028 |
| 31380M-NF-9 | FED NATL MTG ASSOC #444190 | | | 2 | 1 | 48,421 | 112.4420 | 54,124 | 48,135 | 48,427 | | 59 | | | 6.500 | 6.323 | MON | 261 | 3,122 | 01/13/1999 | 02/01/2029 |
| 31380P-YV-5 | FED NATL MTG ASSOC #446324 | | | 2 | 1 | 3,196 | 113.0540 | 3,756 | 3,323 | 3,155 | | (4) | | | 7.000 | 8.978 | MON | 19 | 221 | 01/01/2005 | 08/01/2027 |
| 31380P-7J-2 | FED NATL MTG ASSOC #446497 | | | 2 | 1 | 7,639 | 108.6720 | 8,365 | 7,697 | 7,670 | | 8 | | | 6.000 | 6.333 | MON | 38 | 443 | 02/22/2001 | 12/01/2013 |
| 31380T-ZD-6 | FED NATL MTG ASSOC #449940 | | | 2 | 1 | 94,619 | 112.4420 | 98,498 | 87,599 | 91,011 | | (276) | | | 6.500 | 5.014 | MON | 475 | 5,682 | 02/09/2004 | 12/01/2028 |
| 31380T-4P-3 | FED NATL MTG ASSOC #450030 | | | 2 | 1 | 27,540 | 112.4420 | 30,803 | 27,394 | 27,560 | | 16 | | | 6.500 | 6.338 | MON | 148 | 1,776 | 11/18/1998 | 12/01/2028 |
| 31380Y-PD-6 | FED NATL MTG ASSOC #454120 | | | 2 | 1 | 1,064 | 113.7080 | 1,222 | 1,075 | 1,056 | | (2) | | | 7.000 | 7.658 | MON | 6 | 75 | 06/16/1999 | 12/01/2028 |
| 31380Y-7J-3 | FED NATL MTG ASSOC #454597 | | | 2 | 1 | 14,166 | 106.0700 | 16,044 | 15,126 | 14,730 | | 47 | | | 6.000 | 8.271 | MON | 76 | 867 | 03/14/2000 | 02/01/2014 |
| 31381A-ZL-8 | FED NATL MTG ASSOC #455347 | | | 2 | 1 | 9,130 | 108.6720 | 9,451 | 8,697 | 8,918 | | (60) | | | 6.000 | 3.884 | MON | 43 | 507 | 11/04/2004 | 03/01/2014 |
| 31381D-HW-8 | FED NATL MTG ASSOC #457545 | | | 2 | 1 | 26,049 | 111.5220 | 28,464 | 25,523 | 25,891 | | (48) | | | 7.000 | 6.355 | MON | 149 | 1,683 | 12/01/1998 | 08/01/2018 |
| 31381D-TG-0 | FED NATL MTG ASSOC #457851 | | | 2 | 1 | 23,657 | 112.4420 | 13,973 | 12,427 | 13,233 | | (3) | | | 6.500 | 4.375 | MON | 67 | 771 | 02/09/2004 | 01/01/2029 |
| 31382E-PB-2 | FED NATL MTG ASSOC #480218 | | | 2 | 1 | 12,945 | 112.4420 | 14,470 | 12,869 | 12,817 | | (12) | | | 6.500 | 6.628 | MON | 70 | 835 | 01/13/1999 | 02/01/2029 |
| 31382J-CG-4 | FED NATL MTG ASSOC #483471 | | | 2 | 1 | 3,702 | 108.6720 | 4,054 | 3,730 | 3,719 | | 3 | | | 6.000 | 6.314 | MON | 19 | 207 | 02/22/2001 | 10/01/2013 |
| 31382J-WG-2 | FED NATL MTG ASSOC #484047 | | | 2 | 1 | 45,624 | 112.4420 | 50,997 | 45,354 | 45,349 | | | | | 6.500 | 6.505 | MON | 246 | 2,939 | 01/13/1999 | 02/01/2029 |
| 31382K-QE-1 | FED NATL MTG ASSOC #484753 | | | 2 | 1 | 24,741 | 112.4420 | 19,617 | 17,447 | 17,480 | | (2) | | | 6.500 | 6.428 | MON | 95 | 1,095 | 05/01/2002 | 03/01/2029 |
| 31382Q-TY-1 | FED NATL MTG ASSOC #489367 | | | 2 | 1 | 130,001 | 112.4420 | 115,075 | 102,342 | 104,999 | | 321 | | | 6.500 | 5.641 | MON | 554 | 6,530 | 11/09/2004 | 03/01/2029 |
| 31382R-NY-5 | FED NATL MTG ASSOC #490107 | | | 2 | 1 | 9,931 | 112.4420 | 8,255 | 7,341 | 7,770 | | 63 | | | 6.500 | 4.803 | MON | 40 | 466 | 02/09/2004 | 03/01/2029 |
| 31382R-Z7-1 | FED NATL MTG ASSOC #490466 | | | 2 | 1 | 431 | 112.4420 | 450 | 400 | 422 | | | | | 6.500 | 3.088 | MON | 2 | 26 | 02/09/2004 | 03/01/2029 |
| 31382S-FK-2 | FED NATL MTG ASSOC #490770 | | | 2 | 1 | 20,706 | 112.4420 | 16,509 | 14,682 | 14,715 | | 6 | | | 6.500 | 6.431 | MON | 80 | 922 | 05/01/2002 | 03/01/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31382T-FW-4 | FED NATL MTG ASSOC #491681 | | | 2 | 1 | 11,723 | 108.6720 | 13,602 | 12,517 | 12,188 | | 67 | | | 6.000 | 8.188 | MON | 63 | 724 | 03/14/2000 | 03/01/2014 |
| 31382T-PV-5 | FED NATL MTG ASSOC #491936 | | | 2 | 1 | 14,001 | 112.4420 | 16,418 | 14,602 | 14,031 | | 33 | | | 6.500 | 7.942 | MON | 79 | 942 | 01/01/2005 | 04/01/2029 |
| 31382U-G6-7 | FED NATL MTG ASSOC #492621 | | | 2 | 1 | 3,346 | 112.4420 | 2,514 | 2,236 | 2,399 | | 17 | | | 6.500 | 4.256 | MON | 12 | 140 | 02/09/2004 | 06/01/2029 |
| 31382U-RV-0 | FED NATL MTG ASSOC #492900 | | | 2 | 1 | 4,464 | 113.5050 | 5,143 | 4,531 | 4,450 | | (5) | | | 7.000 | 7.561 | MON | 26 | 316 | 06/16/1999 | 10/01/2028 |
| 31382U-R3-2 | FED NATL MTG ASSOC #492906 | | | 2 | 1 | 5,814 | 113.6140 | 6,694 | 5,892 | 5,788 | | (10) | | | 7.000 | 7.600 | MON | 34 | 404 | 06/16/1999 | 01/01/2029 |
| 31382U-WN-2 | FED NATL MTG ASSOC #493053 | | | 2 | 1 | 3,941 | 112.4420 | 4,608 | 4,098 | 3,845 | | 11 | | | 6.500 | 8.997 | MON | 22 | 246 | 01/01/2005 | 05/01/2029 |
| 31382V-JG-0 | FED NATL MTG ASSOC #493563 | | | 2 | 1 | 14,024 | 113.7890 | 16,503 | 14,503 | 14,397 | | 27 | | | 7.000 | 7.217 | MON | 85 | 1,013 | 01/01/2005 | 05/01/2029 |
| 31382W-WR-9 | FED NATL MTG ASSOC #494856 | | | 2 | 1 | 115,466 | 110.1600 | 123,344 | 111,967 | 114,167 | | (76) | | | 6.000 | 5.313 | MON | 560 | 6,533 | 04/20/2005 | 05/01/2029 |
| 31383A-GY-9 | FED NATL MTG ASSOC #497115 | | | 2 | 1 | 5,160 | 113.7890 | 6,076 | 5,340 | 5,224 | | 3 | | | 7.000 | 7.841 | MON | 31 | 373 | 01/01/2005 | 08/01/2029 |
| 31383A-RE-1 | FED NATL MTG ASSOC #497385 | | | 2 | 1 | 10,334 | 112.4420 | 12,093 | 10,755 | 10,298 | | (35) | | | 6.500 | 7.904 | MON | 58 | 694 | 01/01/2005 | 05/01/2029 |
| 31383B-AB-3 | FED NATL MTG ASSOC #497802 | | | 2 | 1 | 950 | 108.6720 | 1,041 | 958 | 954 | | 1 | | | 6.000 | 6.368 | MON | 5 | 56 | 01/30/2001 | 07/01/2014 |
| 31383B-5Z-6 | FED NATL MTG ASSOC #498664 | | | 2 | 1 | 2,036 | 108.6720 | 2,231 | 2,053 | 2,046 | | 1 | | | 6.000 | 6.300 | MON | 10 | 119 | 01/30/2001 | 05/01/2014 |
| 31383C-DA-0 | FED NATL MTG ASSOC #498797 | | | 2 | 1 | 5,403 | 108.6720 | 5,921 | 5,449 | 5,429 | | 4 | | | 6.000 | 6.282 | MON | 27 | 318 | 01/30/2001 | 07/01/2014 |
| 31383E-E7-2 | FED NATL MTG ASSOC #500658 | | | 2 | 1 | 632 | 108.6720 | 693 | 638 | 636 | | 1 | | | 6.000 | 6.352 | MON | 3 | 35 | 01/30/2001 | 07/01/2014 |
| 31383E-5G-2 | FED NATL MTG ASSOC #501347 | | | 2 | 1 | 19,761 | 114.6810 | 22,941 | 20,004 | 19,755 | | (19) | | | 7.500 | 7.960 | MON | 125 | 1,476 | 04/13/2000 | 06/01/2029 |
| 31383E-5J-6 | FED NATL MTG ASSOC #501349 | | | 2 | 1 | 4,898 | 114.6810 | 5,686 | 4,958 | 4,878 | | (7) | | | 7.500 | 8.010 | MON | 31 | 371 | 04/13/2000 | 06/01/2029 |
| 31383G-NB-8 | FED NATL MTG ASSOC #502686 | | | 2 | 1 | 2,232 | 113.7890 | 2,625 | 2,307 | 2,230 | | (7) | | | 7.000 | 8.159 | MON | 13 | 161 | 01/01/2005 | 09/01/2029 |
| 31383G-WH-5 | FED NATL MTG ASSOC #502948 | | | 2 | 1 | 1,246 | 113.7890 | 1,471 | 1,293 | 1,207 | | (14) | | | 7.000 | 9.261 | MON | 8 | 80 | 01/01/2005 | 08/01/2029 |
| 31383G-ZT-6 | FED NATL MTG ASSOC #503054 | | | 2 | 1 | 67,770 | 113.7890 | 79,880 | 70,200 | 68,265 | | (346) | | | 7.000 | 8.170 | MON | 410 | 4,905 | 01/01/2003 | 07/01/2029 |
| 31383H-SE-5 | FED NATL MTG ASSOC #503717 | | | 2 | 1 | 40,299 | 114.6810 | 46,786 | 40,797 | 40,335 | | (17) | | | 7.500 | 7.888 | MON | 255 | 3,048 | 04/13/2000 | 06/01/2029 |
| 31383H-TN-4 | FED NATL MTG ASSOC #503757 | | | 2 | 1 | 7,857 | 112.4420 | 9,194 | 8,177 | 7,849 | | 1 | | | 6.500 | 8.026 | MON | 44 | 518 | 01/01/2005 | 07/01/2029 |
| 31383J-CZ-1 | FED NATL MTG ASSOC #504188 | | | 2 | 1 | 13,240 | 113.7890 | 15,630 | 13,736 | 13,338 | | (78) | | | 7.000 | 7.824 | MON | 80 | 960 | 01/01/2003 | 06/01/2029 |
| 31383J-GU-8 | FED NATL MTG ASSOC #504311 | | | 2 | 1 | 23,420 | 112.4420 | 26,642 | 23,694 | 23,411 | | (3) | | | 6.500 | 6.986 | MON | 128 | 1,537 | 01/29/2001 | 08/01/2029 |
| 31383J-TM-2 | FED NATL MTG ASSOC #504656 | | | 2 | 1 | 11,069 | 108.6720 | 12,122 | 11,155 | 11,113 | | 8 | | | 6.000 | 6.295 | MON | 56 | 643 | 02/22/2001 | 08/01/2014 |
| 31383K-AP-2 | FED NATL MTG ASSOC #505014 | | | 2 | 1 | 25,417 | 108.6720 | 27,856 | 25,633 | 25,515 | | 30 | | | 6.000 | 6.352 | MON | 128 | 1,505 | 01/30/2001 | 08/01/2014 |
| 31383K-D5-3 | FED NATL MTG ASSOC #505124 | | | 2 | 1 | 3,788 | 114.5950 | 4,403 | 3,843 | 3,777 | | (6) | | | 7.500 | 8.197 | MON | 24 | 282 | 04/18/2000 | 07/01/2029 |
| 31383L-D7-7 | FED NATL MTG ASSOC #506026 | | | 2 | 1 | 9,685 | 114.6810 | 11,267 | 9,825 | 9,668 | | (8) | | | 7.500 | 8.103 | MON | 61 | 734 | 04/18/2000 | 08/01/2029 |
| 31383L-2Q-7 | FED NATL MTG ASSOC #506683 | | | 2 | 1 | 1,301 | 108.6720 | 1,426 | 1,312 | 1,307 | | 1 | | | 6.000 | 6.325 | MON | 7 | 75 | 01/30/2001 | 07/01/2014 |
| 31383M-LZ-4 | FED NATL MTG ASSOC #507144 | | | 2 | 1 | 4,911 | 108.6720 | 5,382 | 4,953 | 4,932 | | 5 | | | 6.000 | 6.356 | MON | 25 | 290 | 01/30/2001 | 10/01/2014 |
| 31383N-ZH-7 | FED NATL MTG ASSOC #508444 | | | 2 | 1 | 1,393 | 108.6720 | 1,527 | 1,405 | 1,399 | | 1 | | | 6.000 | 6.312 | MON | 7 | 83 | 01/30/2001 | 08/01/2014 |
| 31383R-U5-9 | FED NATL MTG ASSOC #511004 | | | 2 | 1 | 27,031 | 113.7890 | 31,884 | 28,020 | 26,526 | | (193) | | | 7.000 | 9.283 | MON | 163 | 1,957 | 01/01/2005 | 09/01/2029 |
| 31383R-4P-4 | FED NATL MTG ASSOC #511230 | | | 2 | 1 | 9,928 | 113.7890 | 11,705 | 10,286 | 9,994 | | (84) | | | 7.000 | 8.049 | MON | 60 | 657 | 01/01/2005 | 10/01/2029 |
| 31383S-FP-0 | FED NATL MTG ASSOC #511474 | | | 2 | 1 | 7,931 | 113.7890 | 9,357 | 8,223 | 7,830 | | (17) | | | 7.000 | 8.757 | MON | 48 | 563 | 01/01/2005 | 09/01/2029 |
| 31383S-SM-3 | FED NATL MTG ASSOC #511824 | | | 2 | 1 | 7,808 | 107.7030 | 5,275 | 4,898 | 5,027 | | (7) | | | 5.500 | 4.115 | MON | 22 | 259 | 02/06/2004 | 07/01/2016 |
| 31383S-Z3-7 | FED NATL MTG ASSOC #512062 | | | 2 | 1 | 16,369 | 109.6750 | 17,786 | 16,217 | 16,311 | | (25) | | | 8.000 | 7.549 | MON | 108 | 1,270 | 06/29/2000 | 11/01/2014 |
| 31383T-JV-1 | FED NATL MTG ASSOC #512476 | | | 2 | 1 | 9,322 | 114.6810 | 10,823 | 9,437 | 9,276 | | (35) | | | 7.500 | 8.065 | MON | 59 | 707 | 04/13/2000 | 10/01/2029 |
| 31383T-KG-2 | FED NATL MTG ASSOC #512495 | | | 2 | 1 | 6,394 | 112.4420 | 7,457 | 6,632 | 6,452 | | 12 | | | 6.500 | 7.525 | MON | 36 | 430 | 01/01/2005 | 10/01/2029 |
| 31383U-3H-6 | FED NATL MTG ASSOC #513900 | | | 2 | 1 | 1,035 | 114.6810 | 1,160 | 1,012 | 1,004 | | (1) | | | 7.500 | 7.770 | MON | 6 | 76 | 06/27/2001 | 10/01/2029 |
| 31383V-RV-7 | FED NATL MTG ASSOC #514500 | | | 2 | 1 | 3,165 | 113.7890 | 3,737 | 3,284 | 3,179 | | (7) | | | 7.000 | 8.194 | MON | 19 | 227 | 01/01/2005 | 11/01/2029 |
| 31383V-TJ-2 | FED NATL MTG ASSOC #514553 | | | 2 | 1 | 12,407 | 112.4420 | 14,534 | 12,926 | 12,211 | | (164) | | | 6.500 | 7.991 | MON | 70 | 838 | 11/10/1999 | 12/01/2029 |
| 31383Y-DF-1 | FED NATL MTG ASSOC #516802 | | | 2 | 1 | 10,228 | 113.7890 | 12,129 | 10,660 | 9,617 | | (178) | | | 7.000 | 10.282 | MON | 62 | 745 | 01/01/2005 | 12/01/2029 |
| 31384A-H2-7 | FED NATL MTG ASSOC #517849 | | | 2 | 1 | 16,035 | 114.6810 | 18,448 | 16,087 | 15,957 | | (35) | | | 7.500 | 7.768 | MON | 101 | 1,204 | 06/27/2001 | 12/01/2029 |
| 31384B-WX-0 | FED NATL MTG ASSOC #519162 | | | 2 | 1 | 14,717 | 114.6810 | 17,091 | 14,903 | 14,691 | | (48) | | | 7.500 | 7.947 | MON | 93 | 1,104 | 01/01/2005 | 11/01/2029 |
| 31384B-5E-2 | FED NATL MTG ASSOC #519345 | | | 2 | 1 | 1,724 | 113.7890 | 2,025 | 1,780 | 1,727 | | (2) | | | 7.000 | 8.272 | MON | 10 | 125 | 01/01/2003 | 10/01/2029 |
| 31384C-NU-4 | FED NATL MTG ASSOC #519803 | | | 2 | 1 | 8,773 | 114.6810 | 9,833 | 8,575 | 8,519 | | (10) | | | 7.500 | 7.762 | MON | 54 | 642 | 06/27/2001 | 12/01/2029 |
| 31384D-LC-4 | FED NATL MTG ASSOC #520623 | | | 2 | 1 | 850 | 114.6810 | 952 | 830 | 823 | | (1) | | | 7.500 | 7.762 | MON | 5 | 61 | 06/27/2001 | 11/01/2029 |
| 31384D-WR-9 | FED NATL MTG ASSOC #520956 | | | 2 | 1 | 5,908 | 114.6810 | 6,862 | 5,984 | 5,862 | | (31) | | | 7.500 | 8.154 | MON | 37 | 439 | 01/01/2005 | 11/01/2029 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | | 2 | 1 | 1,819 | 108.2240 | 1,919 | 1,774 | 1,815 | | (8) | | | 7.000 | 5.322 | MON | 10 | 122 | 08/02/2001 | 12/01/2014 |
| 31384J-CQ-0 | FED NATL MTG ASSOC #524879 | | | 2 | 1 | 7,744 | 115.5720 | 8,619 | 7,457 | 8,071 | | 84 | | | 8.000 | 4.455 | MON | 50 | 595 | 08/08/2001 | 02/01/2030 |
| 31384J-PQ-6 | FED NATL MTG ASSOC #525231 | | | 2 | 1 | 14,967 | 115.4790 | 16,644 | 14,413 | 15,543 | | 80 | | | 8.000 | 5.237 | MON | 96 | 1,151 | 08/08/2001 | 04/01/2030 |
| 31384K-HL-3 | FED NATL MTG ASSOC #525935 | | | 2 | 1 | 25,818 | 115.6510 | 29,701 | 25,681 | 25,857 | | 27 | | | 8.000 | 7.743 | MON | 171 | 2,050 | 01/01/2005 | 01/01/2030 |
| 31384K-XE-1 | FED NATL MTG ASSOC #526377 | | | 2 | 1 | 861 | 115.6510 | 959 | 830 | 910 | | 17 | | | 8.000 | 4.563 | MON | 6 | 66 | 08/08/2001 | 05/01/2030 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | | 2 | 1 | 7,405 | 101.5340 | 7,449 | 7,337 | 7,380 | | (13) | | | 8.000 | 7.507 | MON | 49 | 526 | 06/29/2000 | 04/01/2015 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | | 2 | 1 | 1,967 | 108.6720 | 2,156 | 1,984 | 1,977 | | 1 | | | 6.000 | 6.277 | MON | 10 | 115 | 01/30/2001 | 10/01/2014 |
| 31384M-NP-3 | FED NATL MTG ASSOC #527898 | | | 2 | 1 | 100,239 | 115.2480 | 114,789 | 99,602 | 99,858 | | 7 | | | 8.000 | 7.918 | MON | 664 | 7,945 | 01/01/2005 | 12/01/2024 |
| 31384M-NR-9 | FED NATL MTG ASSOC #527900 | | | 2 | 1 | 72,371 | 115.5720 | 83,187 | 71,978 | 72,008 | | (33) | | | 8.000 | 7.986 | MON | 480 | 5,748 | 01/01/2005 | 10/01/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31384N-P8-7 | FED NATL MTG ASSOC #528847 | | | 2 | 1 | 5,268 | 114.6810 | 6,129 | 5,344 | 5,257 | | (18) | | | 7.500 | 8.079 | MON | 33 | 400 | 01/01/2005 | 01/01/2030 |
| 31384N-SY-7 | FED NATL MTG ASSOC #528935 | | | 2 | 1 | 10,147 | 101.0310 | 10,156 | 10,052 | 10,142 | | (11) | | | 8.000 | 7.444 | MON | 67 | 794 | 06/29/2000 | 07/01/2015 |
| 31384P-D8-5 | FED NATL MTG ASSOC #529427 | | | 2 | 1 | 445 | 115.6510 | 495 | 428 | 478 | | 13 | | | 8.000 | 4.027 | MON | 3 | 35 | 08/08/2001 | 03/01/2030 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | | 2 | 1 | 126 | 100.4860 | 124 | 124 | 124 | | | | | 7.500 | 7.479 | MON | 1 | 9 | 12/28/2000 | 03/01/2015 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | | 2 | 1 | 11,019 | 108.2240 | 11,624 | 10,741 | 11,063 | | (44) | | | 7.000 | 5.114 | MON | 63 | 741 | 08/02/2001 | 05/01/2015 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | | 2 | 1 | 687 | 109.5900 | 747 | 681 | 681 | | | | | 7.500 | 7.542 | MON | 4 | 45 | 10/13/2000 | 03/01/2015 |
| 31384S-E2-1 | FED NATL MTG ASSOC #532153 | | | 2 | 1 | 375 | 114.6810 | 420 | 366 | 362 | | (1) | | | 7.500 | 7.810 | MON | 2 | 27 | 06/27/2001 | 02/01/2030 |
| 31384S-QY-8 | FED NATL MTG ASSOC #532471 | | | 2 | 1 | 7,595 | 114.7570 | 8,874 | 7,733 | 7,681 | | 2 | | | 7.500 | 7.747 | MON | 48 | 579 | 01/01/2005 | 03/01/2030 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | | 2 | 1 | 380 | 110.1450 | 411 | 373 | 373 | | | | | 7.500 | 7.477 | MON | 2 | 28 | 12/28/2000 | 07/01/2015 |
| 31384S-2W-8 | FED NATL MTG ASSOC #532789 | | | 2 | 1 | 63,354 | 110.2310 | 68,656 | 62,283 | 62,741 | | (58) | | | 7.000 | 6.583 | MON | 363 | 4,306 | 02/12/2001 | 04/01/2016 |
| 31384T-FN-2 | FED NATL MTG ASSOC #533073 | | | 2 | 1 | 944 | 115.6510 | 1,051 | 909 | 952 | | 11 | | | 8.000 | 6.294 | MON | 6 | 73 | 08/08/2001 | 06/01/2030 |
| 31384T-JB-4 | FED NATL MTG ASSOC #533158 | | | 2 | 1 | 3,712 | 113.2250 | 4,338 | 3,831 | 3,786 | | 18 | | | 7.000 | 8.221 | MON | 22 | 256 | 03/08/2000 | 03/01/2020 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | | 2 | 1 | 1,290 | 109.5900 | 1,403 | 1,280 | 1,299 | | (1) | | | 7.500 | 6.574 | MON | 8 | 85 | 10/13/2000 | 04/01/2015 |
| 31384T-SF-5 | FED NATL MTG ASSOC #533418 | | | 2 | 1 | 934 | 110.1450 | 1,010 | 917 | 917 | | | | | 7.500 | 7.481 | MON | 6 | 67 | 12/28/2000 | 04/01/2015 |
| 31384T-YV-3 | FED NATL MTG ASSOC #533624 | | | 2 | 1 | 7,572 | 100.4830 | 7,464 | 7,428 | 7,431 | | | | | 7.500 | 7.475 | MON | 46 | 546 | 12/28/2000 | 04/01/2015 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | | 2 | 1 | 6,120 | 109.6750 | 6,650 | 6,064 | 6,116 | | (6) | | | 8.000 | 7.455 | MON | 40 | 478 | 06/29/2000 | 07/01/2015 |
| 31384U-FM-1 | FED NATL MTG ASSOC #533972 | | | 2 | 1 | 5,159 | 115.6510 | 5,746 | 4,968 | 5,472 | | 100 | | | 8.000 | 4.155 | MON | 33 | 397 | 08/08/2001 | 03/01/2030 |
| 31384V-LK-6 | FED NATL MTG ASSOC #535030 | | | 2 | 1 | 9,724 | 113.7890 | 10,623 | 9,336 | 10,378 | | 130 | | | 7.000 | 3.374 | MON | 54 | 639 | 08/15/2002 | 12/01/2029 |
| 31384V-T4-4 | FED NATL MTG ASSOC #535271 | | | 2 | 1 | 344 | 115.6510 | 383 | 331 | 360 | | 5 | | | 8.000 | 4.872 | MON | 2 | 26 | 08/08/2001 | 05/01/2030 |
| 31384V-UG-5 | FED NATL MTG ASSOC #535283 | | | 2 | 1 | 12,426 | 115.6510 | 13,839 | 11,966 | 13,231 | | 373 | | | 8.000 | 4.727 | MON | 80 | 941 | 08/08/2001 | 05/01/2030 |
| 31384V-UL-4 | FED NATL MTG ASSOC #535287 | | | 2 | 1 | 14,565 | 115.6510 | 16,221 | 14,026 | 15,242 | | 240 | | | 8.000 | 5.004 | MON | 94 | 1,094 | 08/08/2001 | 05/01/2030 |
| 31384V-UP-5 | FED NATL MTG ASSOC #535290 | | | 2 | 1 | 13,124 | 115.6510 | 14,616 | 12,638 | 13,966 | | 415 | | | 8.000 | 4.792 | MON | 84 | 996 | 08/08/2001 | 05/01/2030 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | | 2 | 1 | 4,437 | 116.0340 | 4,862 | 4,190 | 4,728 | | 151 | | | 8.500 | 4.555 | MON | 30 | 348 | 10/02/2001 | 04/01/2030 |
| 31384V-WD-0 | FED NATL MTG ASSOC #535344 | | | 2 | 1 | 19,143 | 112.4420 | 17,902 | 15,922 | 15,718 | | 3 | | | 6.500 | 6.938 | MON | 86 | 1,018 | 02/09/2004 | 05/01/2030 |
| 31384V-X4-9 | FED NATL MTG ASSOC #535399 | | | 2 | 1 | 13,270 | 115.6510 | 14,779 | 12,779 | 14,171 | | 437 | | | 8.000 | 4.754 | MON | 85 | 1,002 | 08/08/2001 | 07/01/2030 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | | 2 | 1 | 9,390 | 116.1660 | 10,299 | 8,866 | 9,765 | | 143 | | | 8.500 | 5.003 | MON | 63 | 746 | 10/02/2001 | 07/01/2030 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | | 2 | 1 | 2,643 | 109.1920 | 2,837 | 2,598 | 2,628 | | (5) | | | 7.000 | 6.231 | MON | 15 | 176 | 02/12/2001 | 07/01/2015 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | | 2 | 1 | 139,147 | 109.1920 | 149,343 | 136,771 | 138,339 | | (264) | | | 7.000 | 6.237 | MON | 798 | 9,154 | 08/02/2001 | 10/01/2015 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | | 2 | 1 | 7,256 | 109.1920 | 7,723 | 7,073 | 7,283 | | (35) | | | 7.000 | 5.137 | MON | 41 | 479 | 08/02/2001 | 12/01/2015 |
| 31384W-B9-0 | FED NATL MTG ASSOC #535664 | | | 2 | 1 | 23,992 | 113.8610 | 26,227 | 23,034 | 26,476 | | 1,022 | | | 7.000 | 2.952 | MON | 134 | 1,590 | 08/15/2002 | 01/01/2031 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | | 2 | 1 | 12,842 | 113.8610 | 14,417 | 12,662 | 13,086 | | 64 | | | 7.000 | 5.801 | MON | 74 | 867 | 08/03/2001 | 04/01/2031 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | | 2 | 1 | 37,696 | 113.8610 | 42,319 | 37,167 | 39,024 | | 514 | | | 7.000 | 5.467 | MON | 217 | 2,548 | 08/03/2001 | 04/01/2031 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | | 2 | 1 | 53,410 | 109.1090 | 57,361 | 52,572 | 53,256 | | (120) | | | 6.500 | 5.740 | MON | 285 | 3,286 | 08/14/2001 | 04/01/2016 |
| 31384W-KT-6 | FED NATL MTG ASSOC #535906 | | | 2 | 1 | 318 | 115.6510 | 354 | 306 | 334 | | 5 | | | 8.000 | 4.836 | MON | 2 | 24 | 08/08/2001 | 05/01/2031 |
| 31384W-KY-5 | FED NATL MTG ASSOC #535911 | | | 2 | 1 | 14,736 | 112.4420 | 12,551 | 11,162 | 11,077 | | (12) | | | 6.500 | 6.728 | MON | 60 | 707 | 05/01/2002 | 05/01/2031 |
| 31384W-KZ-2 | FED NATL MTG ASSOC #535912 | | | 2 | 1 | 21,811 | 112.4420 | 19,508 | 17,350 | 18,802 | | 41 | | | 6.500 | 4.085 | MON | 94 | 1,110 | 02/09/2004 | 05/01/2031 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 | | | 2 | 1 | 14,797 | 112.4420 | 14,693 | 13,068 | 14,778 | | (19) | | | 6.500 | 2.548 | MON | 71 | 71 | 11/18/2010 | 05/01/2031 |
| 31384W-W9-7 | FED NATL MTG ASSOC #536272 | | | 2 | 1 | 3,287 | 115.6510 | 3,661 | 3,166 | 3,532 | | 53 | | | 8.000 | 4.165 | MON | 21 | 253 | 08/08/2001 | 06/01/2030 |
| 31384W-ZF-0 | FED NATL MTG ASSOC #536342 | | | 2 | 1 | 815 | 115.6510 | 908 | 785 | 846 | | 19 | | | 8.000 | 5.604 | MON | 5 | 63 | 08/08/2001 | 04/01/2030 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | | 2 | 1 | 376 | 101.0580 | 377 | 373 | 376 | | | | | 8.000 | 7.538 | MON | 2 | 29 | 06/29/2000 | 04/01/2015 |
| 31384W-2J-8 | FED NATL MTG ASSOC #536377 | | | 2 | 1 | 2,548 | 100.4790 | 2,512 | 2,500 | 2,500 | | | | | 7.500 | 7.477 | MON | 16 | 169 | 12/28/2000 | 05/01/2015 |
| 31384X-F4-5 | FED NATL MTG ASSOC #536687 | | | 2 | 1 | 8,369 | 115.6510 | 9,321 | 8,059 | 8,968 | | 238 | | | 8.000 | 4.059 | MON | 54 | 644 | 08/08/2001 | 05/01/2030 |
| 31384X-PU-6 | FED NATL MTG ASSOC #536935 | | | 2 | 1 | 1,130 | 115.6510 | 1,258 | 1,088 | 1,177 | | 22 | | | 8.000 | 5.121 | MON | 7 | 87 | 08/08/2001 | 05/01/2030 |
| 31384X-RT-7 | FED NATL MTG ASSOC #536998 | | | 2 | 1 | 99,695 | 114.6810 | 94,438 | 82,348 | 86,014 | | 443 | | | 7.500 | 5.823 | MON | 515 | 6,084 | 01/04/2002 | 03/01/2030 |
| 31384X-RU-4 | FED NATL MTG ASSOC #536999 | | | 2 | 1 | 14,067 | 115.5720 | 15,656 | 13,547 | 14,959 | | 410 | | | 8.000 | 5.054 | MON | 90 | 1,074 | 08/08/2001 | 03/01/2030 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | | 2 | 1 | 4,667 | 110.2190 | 5,096 | 4,623 | 4,658 | | (4) | | | 8.000 | 7.535 | MON | 31 | 364 | 06/29/2000 | 06/01/2015 |
| 31384Y-NX-0 | FED NATL MTG ASSOC #537806 | | | 2 | 1 | 13,839 | 115.6510 | 15,413 | 13,327 | 15,137 | | 552 | | | 8.000 | 3.984 | MON | 89 | 1,063 | 08/08/2001 | 05/01/2030 |
| 31384Y-2U-9 | FED NATL MTG ASSOC #538187 | | | 2 | 1 | 2,189 | 115.5720 | 2,437 | 2,108 | 2,207 | | 10 | | | 8.000 | 5.954 | MON | 14 | 168 | 08/08/2001 | 05/01/2030 |
| 31385A-LE-5 | FED NATL MTG ASSOC #538625 | | | 2 | 1 | 1,414 | 115.6510 | 1,574 | 1,361 | 1,574 | | 30 | | | 8.000 | 2.768 | MON | 9 | 108 | 08/08/2001 | 06/01/2030 |
| 31385B-Z7-3 | FED NATL MTG ASSOC #539966 | | | 2 | 1 | 1,647 | 100.4860 | 1,623 | 1,615 | 1,616 | | | | | 7.500 | 7.482 | MON | 10 | 119 | 12/28/2000 | 05/01/2015 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | | 2 | 1 | 9,303 | 115.6510 | 10,361 | 8,959 | 10,172 | | 422 | | | 8.000 | 4.171 | MON | 60 | 694 | 08/08/2001 | 05/01/2030 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | | 2 | 1 | 164,118 | 108.8590 | 170,189 | 156,338 | 160,592 | | (694) | | | 6.000 | 4.444 | MON | 782 | 9,176 | 11/04/2004 | 04/01/2016 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | | 2 | 1 | 15,332 | 108.8590 | 15,899 | 14,605 | 15,049 | | (69) | | | 6.000 | 4.398 | MON | 73 | 857 | 11/04/2004 | 06/01/2016 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | | 2 | 1 | 23,257 | 110.1450 | 25,130 | 22,815 | 22,821 | | (1) | | | 7.500 | 7.483 | MON | 143 | 1,685 | 12/28/2000 | 05/01/2015 |
| 31385D-4L-2 | FED NATL MTG ASSOC #541827 | | | 2 | 1 | 193 | 115.6510 | 215 | 186 | 207 | | 5 | | | 8.000 | 4.117 | MON | 1 | 15 | 08/08/2001 | 06/01/2030 |
| 31385D-4U-2 | FED NATL MTG ASSOC #541835 | | | 2 | 1 | 13,862 | 110.1450 | 14,978 | 13,599 | 13,604 | | (1) | | | 7.500 | 7.473 | MON | 85 | 1,003 | 12/28/2000 | 06/01/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31385E-BT-5 | FED NATL MTG ASSOC #541950 | | | 2 | 1 | 13,175 | 115.6510 | 14,673 | 12,687 | 14,047 | | 202 | | | 8.000 | 4.383 | MON | 85 | 1,011 | 08/08/2001 | 07/01/2030 |
| 31385F-F8-4 | FED NATL MTG ASSOC #542991 | | | 2 | 1 | 871 | 115.6510 | 970 | 839 | 925 | | 15 | | | 8.000 | 4.534 | MON | 6 | 65 | 08/08/2001 | 07/01/2030 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | | 2 | 1 | 16,332 | 116.2170 | 17,922 | 15,421 | 17,442 | | 603 | | | 8.500 | 3.987 | MON | 109 | 1,103 | 10/02/2001 | 06/01/2030 |
| 31385F-MZ-6 | FED NATL MTG ASSOC #543176 | | | 2 | 1 | 8,475 | 115.6510 | 9,438 | 8,161 | 9,116 | | 186 | | | 8.000 | 3.573 | MON | 54 | 646 | 08/08/2001 | 07/01/2030 |
| 31385F-6E-1 | FED NATL MTG ASSOC #543669 | | | 2 | 1 | 8,759 | 100.4870 | 8,634 | 8,592 | 8,596 | | | | | 7.500 | 7.476 | MON | 54 | 636 | 12/28/2000 | 07/01/2015 |
| 31385G-DG-6 | FED NATL MTG ASSOC #543803 | | | 2 | 1 | 611 | 115.6510 | 680 | 588 | 659 | | 18 | | | 8.000 | 4.719 | MON | 4 | 47 | 08/08/2001 | 07/01/2030 |
| 31385G-RH-9 | FED NATL MTG ASSOC #544188 | | | 2 | 1 | 14,462 | 100.4870 | 14,256 | 14,187 | 14,191 | | | | | 7.500 | 7.482 | MON | 89 | 1,050 | 12/28/2000 | 08/01/2015 |
| 31385G-S9-6 | FED NATL MTG ASSOC #544244 | | | 2 | 1 | 929 | 115.6510 | 1,034 | 894 | 979 | | 13 | | | 8.000 | 4.814 | MON | 6 | 71 | 08/08/2001 | 07/01/2030 |
| 31385H-PZ-9 | FED NATL MTG ASSOC #545040 | | | 2 | 1 | 2,185 | 101.2600 | 203 | 201 | 201 | | | | | 6.500 | 6.500 | MON | 1 | 3 | 07/12/2002 | 09/01/2011 |
| 31385H-S3-7 | FED NATL MTG ASSOC #545138 | | | 2 | 1 | 22,475 | 114.7570 | 21,014 | 18,312 | 19,354 | | 174 | | | 7.500 | 5.526 | MON | 114 | 1,352 | 01/04/2002 | 08/01/2031 |
| 31385H-TB-8 | FED NATL MTG ASSOC #545146 | | | 2 | 1 | 11,324 | 114.7570 | 10,733 | 9,353 | 9,681 | | 88 | | | 7.500 | 6.364 | MON | 58 | 691 | 01/04/2002 | 07/01/2031 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | | 2 | 1 | 24,114 | 108.8590 | 25,237 | 23,183 | 23,927 | | (126) | | | 6.000 | 4.278 | MON | 116 | 1,345 | 09/11/2003 | 12/01/2016 |
| 31385J-BZ-0 | FED NATL MTG ASSOC #545556 | | | 2 | 1 | 5,622 | 113.9240 | 4,866 | 4,271 | 4,528 | | 62 | | | 7.000 | 5.086 | MON | 25 | 292 | 12/07/2001 | 04/01/2032 |
| 31385J-DJ-4 | FED NATL MTG ASSOC #545605 | | | 2 | 1 | 1,477,779 | 114.5880 | 1,309,209 | 1,142,533 | 1,207,164 | | 15,206 | | | 7.000 | 5.237 | MON | 6,665 | 78,318 | 12/07/2001 | 05/01/2032 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | | 2 | 1 | 295,135 | 108.8590 | 306,947 | 281,967 | 291,018 | | (1,323) | | | 6.000 | 4.328 | MON | 1,410 | 16,437 | 11/04/2004 | 05/01/2017 |
| 31385J-G8-5 | FED NATL MTG ASSOC #545723 | | | 2 | 1 | 75,953 | 116.8260 | 71,267 | 61,002 | 65,454 | | 1,127 | | | 7.000 | 4.778 | MON | 356 | 4,189 | 08/15/2002 | 04/01/2032 |
| 31385J-JD-1 | FED NATL MTG ASSOC #545760 | | | 2 | 1 | 29,972 | 112.4420 | 24,896 | 22,142 | 22,488 | | 5 | | | 6.500 | 5.937 | MON | 120 | 1,403 | 06/09/2005 | 07/01/2032 |
| 31385J-LM-8 | FED NATL MTG ASSOC #545832 | | | 2 | 1 | 7,881 | 109.0780 | 8,189 | 7,507 | 7,635 | | (152) | | | 6.000 | 5.198 | MON | 38 | 437 | 11/18/2009 | 08/01/2017 |
| 31385J-NG-9 | FED NATL MTG ASSOC #545891 | | | 2 | 1 | 1,449 | 112.4420 | 1,230 | 1,094 | 1,134 | | 6 | | | 6.500 | 5.465 | MON | 6 | 70 | 06/09/2005 | 07/01/2032 |
| 31385J-SH-2 | FED NATL MTG ASSOC #546020 | | | 2 | 1 | 28 | 115.6510 | 31 | 27 | 32 | | 1 | | | 8.000 | 2.619 | MON | | 2 | 08/08/2001 | 08/01/2030 |
| 31385J-U7-1 | FED NATL MTG ASSOC #546106 | | | 2 | 1 | 5,151 | 115.6510 | 5,737 | 4,961 | 5,282 | | 42 | | | 8.000 | 5.326 | MON | 33 | 395 | 08/08/2001 | 07/01/2030 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | | 2 | 1 | 29,110 | 107.7030 | 26,094 | 24,227 | 24,391 | | (30) | | | 5.500 | 5.132 | MON | 111 | 1,314 | 06/10/2004 | 03/01/2016 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | | 2 | 1 | 6,047 | 109.1920 | 6,492 | 5,945 | 5,990 | | (4) | | | 7.000 | 6.575 | MON | 35 | 411 | 02/12/2001 | 03/01/2016 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | | 2 | 1 | 2,667 | 109.1920 | 2,839 | 2,600 | 2,664 | | (3) | | | 7.000 | 5.536 | MON | 15 | 180 | 08/02/2001 | 08/01/2015 |
| 31385K-UP-8 | FED NATL MTG ASSOC #546990 | | | 2 | 1 | 2,943 | 115.6510 | 3,278 | 2,834 | 3,193 | | 60 | | | 8.000 | 4.192 | MON | 19 | 226 | 08/08/2001 | 07/01/2030 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | | 2 | 1 | 488 | 109.1920 | 519 | 476 | 493 | | (2) | | | 7.000 | 4.991 | MON | 3 | 32 | 08/02/2001 | 11/01/2015 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | | 2 | 1 | 15,918 | 109.9890 | 17,175 | 15,615 | 15,620 | | (1) | | | 7.500 | 7.482 | MON | 98 | 1,149 | 12/28/2000 | 08/01/2015 |
| 31385N-CW-7 | FED NATL MTG ASSOC #547385 | | | 2 | 1 | 889 | 115.6510 | 991 | 857 | 953 | | 20 | | | 8.000 | 3.833 | MON | 6 | 68 | 08/08/2001 | 07/01/2030 |
| 31385N-EV-7 | FED NATL MTG ASSOC #547448 | | | 2 | 1 | 3,520 | 115.6510 | 3,920 | 3,390 | 3,718 | | 104 | | | 8.000 | 5.063 | MON | 23 | 271 | 08/08/2001 | 09/01/2030 |
| 31385N-FN-4 | FED NATL MTG ASSOC #547473 | | | 2 | 1 | 18,169 | 115.6510 | 20,235 | 17,497 | 19,195 | | 339 | | | 8.000 | 4.359 | MON | 117 | 1,398 | 08/08/2001 | 07/01/2030 |
| 31385N-F3-8 | FED NATL MTG ASSOC #547486 | | | 2 | 1 | 8,107 | 115.6510 | 9,028 | 7,807 | 8,591 | | 123 | | | 8.000 | 4.035 | MON | 52 | 623 | 08/08/2001 | 08/01/2030 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | | 2 | 1 | 974 | 115.6510 | 1,085 | 938 | 1,018 | | 21 | | | 8.000 | 5.065 | MON | 6 | 72 | 08/08/2001 | 08/01/2030 |
| 31385N-Q9-3 | FED NATL MTG ASSOC #547780 | | | 2 | 1 | 1,526 | 115.6510 | 1,700 | 1,470 | 1,602 | | 23 | | | 8.000 | 4.330 | MON | 10 | 117 | 08/08/2001 | 09/01/2030 |
| 31385N-7B-9 | FED NATL MTG ASSOC #548190 | | | 2 | 1 | 8,209 | 114.7570 | 7,653 | 6,669 | 7,287 | | 178 | | | 7.500 | 4.624 | MON | 42 | 492 | 01/04/2002 | 10/01/2030 |
| 31385P-H6-4 | FED NATL MTG ASSOC #548453 | | | 2 | 1 | 45,910 | 112.4420 | 40,852 | 36,332 | 38,231 | | (74) | | | 6.500 | 4.639 | MON | 197 | 2,322 | 02/09/2004 | 11/01/2029 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | | 2 | 1 | 25,202 | 116.1350 | 27,636 | 23,797 | 25,843 | | 261 | | | 8.500 | 4.898 | MON | 169 | 1,974 | 10/02/2001 | 06/01/2030 |
| 31385Q-AR-3 | FED NATL MTG ASSOC #549116 | | | 2 | 1 | 3,559 | 115.6510 | 3,963 | 3,427 | 3,809 | | 110 | | | 8.000 | 4.544 | MON | 23 | 274 | 08/08/2001 | 08/01/2030 |
| 31385Q-A4-4 | FED NATL MTG ASSOC #549127 | | | 2 | 1 | 164 | 115.6510 | 183 | 158 | 174 | | 1 | | | 8.000 | 4.544 | MON | 1 | 13 | 08/08/2001 | 08/01/2030 |
| 31385Q-ZR-6 | FED NATL MTG ASSOC #549852 | | | 2 | 1 | 60,231 | 112.4420 | 63,741 | 56,688 | 57,746 | | 122 | | | 6.500 | 5.822 | MON | 307 | 3,678 | 11/09/2004 | 08/01/2030 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | | 2 | 1 | 14,580 | 110.1450 | 15,754 | 14,303 | 14,307 | | | | | 7.500 | 7.483 | MON | 89 | 1,016 | 12/28/2000 | 10/01/2015 |
| 31385R-K8-2 | FED NATL MTG ASSOC #550319 | | | 2 | 1 | 19,272 | 115.6510 | 21,464 | 18,559 | 20,742 | | 622 | | | 8.000 | 4.242 | MON | 124 | 1,446 | 08/08/2001 | 08/01/2030 |
| 31385R-WX-4 | FED NATL MTG ASSOC #550662 | | | 2 | 1 | 38,434 | 115.6510 | 42,804 | 37,011 | 41,160 | | 1,296 | | | 8.000 | 4.947 | MON | 247 | 2,954 | 08/08/2001 | 08/01/2030 |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | | 2 | 1 | 14,762 | 109.1920 | 15,847 | 14,513 | 14,712 | | (29) | | | 7.000 | 6.226 | MON | 85 | 999 | 02/12/2001 | 12/01/2015 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | | 2 | 1 | 1,351 | 110.1450 | 1,460 | 1,326 | 1,326 | | | | | 7.500 | 7.481 | MON | 8 | 98 | 12/28/2000 | 10/01/2015 |
| 31385S-FW-3 | FED NATL MTG ASSOC #551081 | | | 2 | 1 | 1,074 | 115.6510 | 1,196 | 1,035 | 1,114 | | 14 | | | 8.000 | 5.227 | MON | 7 | 83 | 08/08/2001 | 02/01/2031 |
| 31385S-NA-2 | FED NATL MTG ASSOC #551285 | | | 2 | 1 | 174 | 115.6510 | 193 | 167 | 187 | | 4 | | | 8.000 | 4.124 | MON | 1 | 13 | 08/08/2001 | 09/01/2030 |
| 31385U-QP-1 | FED NATL MTG ASSOC #553162 | | | 2 | 1 | 7,612 | 115.6510 | 8,477 | 7,330 | 8,042 | | 128 | | | 8.000 | 4.282 | MON | 49 | 585 | 08/08/2001 | 09/01/2030 |
| 31385U-7A-5 | FED NATL MTG ASSOC #553589 | | | 2 | 1 | 8,904 | 115.5720 | 9,910 | 8,575 | 9,245 | | 114 | | | 8.000 | 5.240 | MON | 57 | 685 | 08/08/2001 | 10/01/2030 |
| 31385W-BN-8 | FED NATL MTG ASSOC #554545 | | | 2 | 1 | 3,183 | 113.8610 | 3,480 | 3,056 | 3,524 | | 79 | | | 7.000 | 2.392 | MON | 18 | 213 | 08/15/2002 | 11/01/2030 |
| 31385W-KD-0 | FED NATL MTG ASSOC #554792 | | | 2 | 1 | 1,152 | 115.6510 | 1,283 | 1,110 | 1,233 | | 23 | | | 8.000 | 4.192 | MON | 7 | 88 | 08/08/2001 | 11/01/2030 |
| 31385W-SX-8 | FED NATL MTG ASSOC #555034 | | | 2 | 1 | 649,559 | 109.0780 | 674,938 | 618,765 | 627,090 | | (13,676) | | | 6.000 | 5.323 | MON | 3,094 | 36,201 | 11/19/2009 | 09/01/2017 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | | 2 | 1 | 357,163 | 108.8590 | 370,531 | 340,376 | 351,429 | | (1,132) | | | 6.000 | 4.378 | MON | 1,702 | 19,801 | 11/04/2004 | 11/01/2017 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | | 2 | 1 | 392,226 | 108.8590 | 406,733 | 373,632 | 384,100 | | (1,183) | | | 6.000 | 4.598 | MON | 1,868 | 21,804 | 11/04/2004 | 04/01/2017 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | | 2 | 1 | 83,795 | 108.8590 | 86,895 | 79,823 | 82,521 | | (237) | | | 6.000 | 4.354 | MON | 399 | 4,660 | 11/04/2004 | 11/01/2017 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | | 2 | 1 | 19,034 | 109.0780 | 19,960 | 18,299 | 18,925 | | (48) | | | 6.000 | 4.368 | MON | 92 | 1,068 | 09/11/2003 | 03/01/2018 |
| 31385X-BX-4 | FED NATL MTG ASSOC #555454 | | | 2 | 1 | 73,157 | 108.8590 | 75,863 | 69,689 | 70,687 | | (1,536) | | | 6.000 | 5.221 | MON | 348 | 4,056 | 11/18/2009 | 03/01/2018 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31385X-NN-3 | FED NATL MTG ASSOC #555797 | | | 2 | 1 | 257,946 | 112.4420 | 228,200 | 202,950 | 211,038 | | 1,680 | | | 6.500 | 5.282 | MON | 1,099 | 12,939 | 11/09/2004 | 10/01/2033 |
| 31385X-TL-1 | FED NATL MTG ASSOC #555955 | | | 2 | 1 | 6,790 | 112.4420 | 5,695 | 5,065 | 5,052 | | (3) | | | 6.500 | 6.577 | MON | 27 | 321 | 07/12/2004 | 10/01/2033 |
| 31385X-2P-1 | FED NATL MTG ASSOC #556182 | | | 2 | 1 | 21,976 | 112.4420 | 18,715 | 16,644 | 16,692 | | 6 | | | 6.500 | 6.418 | MON | 90 | 1,053 | 05/01/2002 | 07/01/2030 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | | 2 | 1 | 1,556 | 108.6720 | 1,706 | 1,570 | 1,560 | | 2 | | | 6.000 | 6.382 | MON | 8 | 93 | 01/30/2001 | 12/01/2015 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | | 2 | 1 | 25,461 | 110.2310 | 27,592 | 25,031 | 25,225 | | (30) | | | 7.000 | 6.522 | MON | 146 | 1,711 | 02/12/2001 | 03/01/2016 |
| 31385Y-G4-1 | FED NATL MTG ASSOC #556519 | | | 2 | 1 | 4,607 | 115.6510 | 5,131 | 4,437 | 4,944 | | 133 | | | 8.000 | 4.137 | MON | 30 | 314 | 08/08/2001 | 10/01/2030 |
| 31386A-CY-0 | FED NATL MTG ASSOC #557287 | | | 2 | 1 | 1,398 | 114.6810 | 1,567 | 1,366 | 1,360 | | | | | 7.500 | 7.634 | MON | 9 | 92 | 06/27/2001 | 09/01/2030 |
| 31386A-4N-3 | FED NATL MTG ASSOC #558029 | | | 2 | 1 | 350 | 109.1920 | 376 | 344 | 348 | | (1) | | | 7.000 | 6.162 | MON | 2 | 24 | 02/12/2001 | 10/01/2015 |
| 31386B-M4-3 | FED NATL MTG ASSOC #558479 | | | 2 | 1 | 1,809 | 115.6510 | 2,015 | 1,742 | 1,834 | | 15 | | | 8.000 | 6.127 | MON | 12 | 139 | 08/08/2001 | 09/01/2030 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | | 2 | 1 | 7,284 | 109.1920 | 7,753 | 7,100 | 7,320 | | (33) | | | 7.000 | 5.155 | MON | 41 | 449 | 08/02/2001 | 01/01/2016 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | | 2 | 1 | 53,169 | 110.1450 | 57,450 | 52,158 | 52,175 | | (1) | | | 7.500 | 7.481 | MON | 326 | 3,830 | 12/28/2000 | 11/01/2015 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | | 2 | 1 | 122,372 | 110.1450 | 132,225 | 120,046 | 120,074 | | (2) | | | 7.500 | 7.485 | MON | 750 | 8,493 | 12/28/2000 | 12/01/2015 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | | 2 | 1 | 18,250 | 109.1920 | 19,426 | 17,790 | 18,357 | | (83) | | | 7.000 | 5.202 | MON | 104 | 1,197 | 08/02/2001 | 01/01/2016 |
| 31386D-6L-9 | FED NATL MTG ASSOC #560775 | | | 2 | 1 | 2,891 | 115.6510 | 3,220 | 2,784 | 3,099 | | 53 | | | 8.000 | 4.064 | MON | 19 | 222 | 08/08/2001 | 10/01/2030 |
| 31386E-CL-0 | FED NATL MTG ASSOC #560875 | | | 2 | 1 | 11,039 | 110.1600 | 12,482 | 11,331 | 11,092 | | (15) | | | 6.000 | 6.623 | MON | 57 | 679 | 01/01/2005 | 03/01/2031 |
| 31386E-CQ-9 | FED NATL MTG ASSOC #560879 | | | 2 | 1 | 4,989 | 115.7170 | 5,560 | 4,804 | 5,071 | | 55 | | | 8.000 | 5.882 | MON | 32 | 373 | 08/08/2001 | 03/01/2031 |
| 31386E-CS-5 | FED NATL MTG ASSOC #560881 | | | 2 | 1 | 39,010 | 114.8230 | 34,902 | 30,396 | 31,797 | | 329 | | | 7.500 | 5.923 | MON | 190 | 2,232 | 01/04/2002 | 03/01/2031 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | | 2 | 1 | 323 | 109.1920 | 344 | 315 | 325 | | (1) | | | 7.000 | 5.217 | MON | 2 | 21 | 08/02/2001 | 12/01/2015 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | | 2 | 1 | 52,083 | 110.1450 | 56,277 | 51,093 | 51,107 | | (2) | | | 7.500 | 7.484 | MON | 319 | 3,771 | 12/28/2000 | 02/01/2016 |
| 31386E-YM-4 | FED NATL MTG ASSOC #561516 | | | 2 | 1 | 2,467 | 115.5720 | 2,746 | 2,376 | 2,481 | | 21 | | | 8.000 | 6.420 | MON | 16 | 189 | 08/08/2001 | 12/01/2030 |
| 31386E-7L-6 | FED NATL MTG ASSOC #561699 | | | 2 | 1 | 882 | 115.7170 | 983 | 849 | 908 | | 10 | | | 8.000 | 5.295 | MON | 6 | 68 | 08/08/2001 | 01/01/2031 |
| 31386F-BJ-3 | FED NATL MTG ASSOC #561741 | | | 2 | 1 | 8,518 | 114.6790 | 6,090 | 5,311 | 5,524 | | 61 | | | 7.500 | 6.101 | MON | 33 | 379 | 01/04/2002 | 01/01/2031 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | | 2 | 1 | 3,172 | 108.2240 | 3,375 | 3,119 | 3,145 | | (2) | | | 7.000 | 6.477 | MON | 18 | 214 | 02/12/2001 | 12/01/2015 |
| 31386G-CK-7 | FED NATL MTG ASSOC #562674 | | | 2 | 1 | 118,838 | 112.4420 | 82,357 | 73,245 | 77,511 | | 1,192 | | | 6.500 | 4.765 | MON | 397 | 4,543 | 07/12/2004 | 02/01/2031 |
| 31386H-AJ-0 | FED NATL MTG ASSOC #563509 | | | 2 | 1 | 426 | 115.6510 | 475 | 411 | 457 | | 14 | | | 8.000 | 4.496 | MON | 3 | 32 | 08/08/2001 | 12/01/2030 |
| 31386H-CY-5 | FED NATL MTG ASSOC #563587 | | | 2 | 1 | 2,087 | 115.6510 | 2,324 | 2,010 | 2,084 | | 11 | | | 8.000 | 6.599 | MON | 13 | 161 | 08/08/2001 | 12/01/2030 |
| 31386H-H2-0 | FED NATL MTG ASSOC #563749 | | | 2 | 1 | 17,141 | 113.9240 | 19,254 | 16,900 | 17,574 | | 167 | | | 7.000 | 5.637 | MON | 99 | 1,181 | 08/03/2001 | 02/01/2031 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | | 2 | 1 | 15,826 | 109.1920 | 16,845 | 15,427 | 15,965 | | (134) | | | 7.000 | 4.656 | MON | 90 | 974 | 08/02/2001 | 12/01/2015 |
| 31386H-0G-9 | FED NATL MTG ASSOC #563955 | | | 2 | 1 | 2,058 | 109.1920 | 2,209 | 2,023 | 2,052 | | (2) | | | 7.000 | 6.203 | MON | 12 | 140 | 02/12/2001 | 12/01/2015 |
| 31386J-AA-5 | FED NATL MTG ASSOC #564401 | | | 2 | 1 | 490 | 115.6510 | 546 | 472 | 511 | | 7 | | | 8.000 | 4.858 | MON | 3 | 38 | 08/08/2001 | 12/01/2030 |
| 31386J-FC-6 | FED NATL MTG ASSOC #564563 | | | 2 | 1 | 217 | 115.6510 | 241 | 208 | 220 | | 1 | | | 8.000 | 5.974 | MON | 1 | 17 | 08/08/2001 | 02/01/2031 |
| 31386J-QM-2 | FED NATL MTG ASSOC #564860 | | | 2 | 1 | 218,368 | 115.7170 | 243,336 | 210,285 | 218,528 | | 409 | | | 8.000 | 6.505 | MON | 1,402 | 16,789 | 08/08/2001 | 05/01/2031 |
| 31386J-UN-5 | FED NATL MTG ASSOC #564989 | | | 2 | 1 | 6,540 | 109.1920 | 7,021 | 6,430 | 6,485 | | (6) | | | 7.000 | 6.479 | MON | 38 | 439 | 02/12/2001 | 03/01/2016 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | | 2 | 1 | 3,941 | 109.1920 | 4,195 | 3,842 | 3,949 | | (11) | | | 7.000 | 5.225 | MON | 22 | 261 | 08/02/2001 | 01/01/2016 |
| 31386L-FL-1 | FED NATL MTG ASSOC #566371 | | | 2 | 1 | 5,428 | 112.4420 | 6,163 | 5,481 | 5,318 | | (35) | | | 6.500 | 7.477 | MON | 30 | 356 | 06/05/2001 | 12/01/2030 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | | 2 | 1 | 25,279 | 109.1090 | 27,149 | 24,882 | 25,148 | | (48) | | | 6.500 | 5.890 | MON | 135 | 1,561 | 08/14/2001 | 09/01/2016 |
| 31386M-AE-0 | FED NATL MTG ASSOC #567105 | | | 2 | 1 | 1,742 | 114.7570 | 1,878 | 1,636 | 1,740 | | (8) | | | 7.500 | 5.125 | MON | 10 | 122 | 01/04/2002 | 12/01/2030 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | | 2 | 1 | 76,153 | 108.6720 | 83,435 | 76,777 | 76,589 | | 21 | | | 6.000 | 6.136 | MON | 384 | 4,548 | 06/27/2001 | 01/01/2016 |
| 31386M-QP-8 | FED NATL MTG ASSOC #567562 | | | 2 | 1 | 896 | 109.1920 | 954 | 873 | 896 | | (4) | | | 7.000 | 5.451 | MON | 5 | 60 | 08/02/2001 | 01/01/2016 |
| 31386M-R7-7 | FED NATL MTG ASSOC #567610 | | | 2 | 1 | 7,419 | 112.4420 | 8,440 | 7,506 | 7,374 | | (25) | | | 6.500 | 7.061 | MON | 41 | 487 | 01/29/2001 | 02/01/2031 |
| 31386N-VS-4 | FED NATL MTG ASSOC #568625 | | | 2 | 1 | 16,766 | 114.7570 | 10,999 | 9,584 | 10,197 | | 120 | | | 7.500 | 5.351 | MON | 60 | 676 | 01/04/2002 | 01/01/2031 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | | 2 | 1 | 50,133 | 110.1450 | 54,169 | 49,180 | 49,191 | | (1) | | | 7.500 | 7.485 | MON | 307 | 3,638 | 12/28/2000 | 02/01/2016 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | | 2 | 1 | 90,674 | 109.1090 | 97,382 | 89,252 | 89,980 | | (2) | | | 6.500 | 6.059 | MON | 483 | 5,741 | 08/14/2001 | 10/01/2016 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | | 2 | 1 | 9,949 | 108.8590 | 10,412 | 9,565 | 10,054 | | (53) | | | 6.000 | 3.381 | MON | 48 | 561 | 09/11/2003 | 06/01/2016 |
| 31386P-S6-1 | FED NATL MTG ASSOC #569441 | | | 2 | 1 | 45,091 | 115.7170 | 50,247 | 43,422 | 45,900 | | 510 | | | 8.000 | 5.866 | MON | 289 | 3,467 | 08/08/2001 | 01/01/2031 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | | 2 | 1 | 19,079 | 110.2310 | 20,675 | 18,756 | 18,887 | | (9) | | | 7.000 | 6.616 | MON | 109 | 1,298 | 02/12/2001 | 03/01/2016 |
| 31386P-ZD-8 | FED NATL MTG ASSOC #569640 | | | 2 | 1 | 151,438 | 116.2170 | 166,181 | 142,992 | 159,238 | | 2,686 | | | 8.500 | 4.175 | MON | 1,013 | 11,802 | 10/02/2001 | 01/01/2031 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | | 2 | 1 | 5,255 | 110.2310 | 5,695 | 5,166 | 5,241 | | (6) | | | 7.000 | 6.127 | MON | 30 | 346 | 02/12/2001 | 02/01/2016 |
| 31386Q-FM-8 | FED NATL MTG ASSOC #569972 | | | 2 | 1 | 836 | 114.7570 | 736 | 642 | 694 | | 15 | | | 7.500 | 5.053 | MON | 4 | 47 | 01/04/2002 | 03/01/2031 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | | 2 | 1 | 8,324 | 110.1450 | 8,994 | 8,166 | 8,168 | | | | | 7.500 | 7.478 | MON | 51 | 551 | 12/28/2000 | 01/01/2016 |
| 31386R-WR-6 | FED NATL MTG ASSOC #571356 | | | 2 | 1 | 2,336 | 115.7170 | 2,603 | 2,249 | 2,359 | | 14 | | | 8.000 | 5.898 | MON | 15 | 180 | 08/08/2001 | 02/01/2031 |
| 31386S-CH-8 | FED NATL MTG ASSOC #571672 | | | 2 | 1 | 955 | 115.7170 | 1,065 | 920 | 1,013 | | 13 | | | 8.000 | 4.097 | MON | 6 | 73 | 08/08/2001 | 02/01/2031 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | | 2 | 1 | 2,597 | 108.6720 | 2,846 | 2,619 | 2,602 | | 3 | | | 6.000 | 6.352 | MON | 13 | 149 | 01/30/2001 | 02/01/2016 |
| 31386S-LS-4 | FED NATL MTG ASSOC #571937 | | | 2 | 1 | 1,933 | 114.8230 | 2,150 | 1,872 | 1,902 | | 6 | | | 7.500 | 6.881 | MON | 12 | 140 | 01/04/2002 | 06/01/2031 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | | 2 | 1 | 8,429 | 108.8590 | 9,251 | 8,499 | 8,472 | | 6 | | | 6.000 | 6.181 | MON | 42 | 493 | 06/27/2001 | 04/01/2016 |
| 31386T-AS-4 | FED NATL MTG ASSOC #572517 | | | 2 | 1 | 15,975 | 115.7170 | 17,801 | 15,383 | 17,229 | | 435 | | | 8.000 | 4.126 | MON | 103 | 1,170 | 08/08/2001 | 03/01/2031 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | | 2 | 1 | 50,364 | 109.1920 | 54,065 | 49,513 | 50,097 | | (53) | | | 7.000 | 6.293 | MON | 289 | 3,424 | 02/12/2001 | 02/01/2016 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | | 2 | 1 | 15,786 | 109.1920 | 16,946 | 15,519 | 15,660 | | (25) | | | 7.000 | 6.459 | MON | 91 | 977 | 02/12/2001 | 03/01/2016 |
| 31386T-KY-0 | FED NATL MTG ASSOC #572811 | | | 2 | 1 | 21,915 | 110.2310 | 23,749 | 21,545 | 21,765 | | (11) | | | 7.000 | 6.432 | MON | 126 | 1,491 | 02/12/2001 | 03/01/2016 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | | 2 | 1 | 6,874 | 109.1920 | 7,317 | 6,701 | 6,867 | | (32) | | | 7.000 | 5.558 | MON | 39 | 462 | 08/02/2001 | 04/01/2016 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | | 2 | 1 | 6,373 | 110.2310 | 6,906 | 6,265 | 6,375 | | (12) | | | 7.000 | 6.038 | MON | 37 | 434 | 02/12/2001 | 03/01/2016 |
| 31386U-RN-4 | FED NATL MTG ASSOC #573893 | | | 2 | 1 | 3,186 | 110.1600 | 3,613 | 3,280 | 3,185 | | 3 | | | 6.000 | 7.094 | MON | 16 | 184 | 01/01/2005 | 04/01/2031 |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | | 2 | 1 | 11,097 | 108.8590 | 12,179 | 11,188 | 11,160 | | 3 | | | 6.000 | 6.134 | MON | 56 | 658 | 06/27/2001 | 04/01/2016 |
| 31386U-VR-0 | FED NATL MTG ASSOC #574024 | | | 2 | 1 | 9,551 | 108.8590 | 9,904 | 9,098 | 9,335 | | (146) | | | 6.000 | 4.539 | MON | 45 | 536 | 11/18/2009 | 05/01/2016 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | | 2 | 1 | 30,357 | 110.2310 | 32,769 | 29,727 | 30,228 | | (35) | | | 7.000 | 6.089 | MON | 173 | 2,057 | 08/02/2001 | 03/01/2016 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | | 2 | 1 | 64,171 | 110.2310 | 68,953 | 62,553 | 63,838 | | (135) | | | 7.000 | 5.898 | MON | 365 | 4,262 | 08/02/2001 | 07/01/2016 |
| 31386Y-E5-9 | FED NATL MTG ASSOC #577156 | | | 2 | 1 | 36,318 | 110.1600 | 41,211 | 37,410 | 36,457 | | 108 | | | 6.000 | 6.919 | MON | 187 | 2,233 | 01/01/2005 | 05/01/2031 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | | 2 | 1 | 91,536 | 109.0780 | 81,115 | 74,364 | 70,076 | | 430 | | | 6.000 | 8.206 | MON | 372 | 4,364 | 05/06/2003 | 04/01/2021 |
| 31386Y-3L-6 | FED NATL MTG ASSOC #577803 | | | 2 | 1 | 3,774 | 110.1600 | 4,283 | 3,888 | 3,735 | | (22) | | | 6.000 | 7.280 | MON | 19 | 233 | 01/01/2005 | 04/01/2031 |
| 31387B-C9-2 | FED NATL MTG ASSOC #578896 | | | 2 | 1 | 3,146 | 110.1600 | 3,572 | 3,243 | 3,150 | | 6 | | | 6.000 | 7.049 | MON | 16 | 190 | 01/01/2005 | 04/01/2031 |
| 31387C-BV-2 | FED NATL MTG ASSOC #579752 | | | 2 | 1 | 21,668 | 110.1600 | 24,600 | 22,331 | 21,613 | | 8 | | | 6.000 | 7.280 | MON | 112 | 1,286 | 01/01/2005 | 04/01/2031 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | | 2 | 1 | 121,397 | 107.7030 | 91,600 | 85,049 | 87,212 | | (125) | | | 5.500 | 4.229 | MON | 390 | 4,535 | 10/05/2004 | 09/01/2016 |
| 31387D-BR-9 | FED NATL MTG ASSOC #580648 | | | 2 | 1 | 34,242 | 115.5720 | 38,110 | 32,975 | 35,116 | | 241 | | | 8.000 | 5.574 | MON | 220 | 2,634 | 08/08/2001 | 05/01/2031 |
| 31387D-MB-2 | FED NATL MTG ASSOC #580954 | | | 2 | 1 | 14,873 | 108.8590 | 15,424 | 14,168 | 14,360 | | (318) | | | 6.000 | 5.215 | MON | 71 | 825 | 11/18/2009 | 05/01/2016 |
| 31387E-FB-8 | FED NATL MTG ASSOC #581662 | | | 2 | 1 | 82,370 | 114.8230 | 72,677 | 63,295 | 67,106 | | 836 | | | 7.500 | 5.539 | MON | 396 | 4,643 | 01/04/2002 | 07/01/2031 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | | 2 | 1 | 202,835 | 108.8590 | 210,338 | 193,219 | 198,981 | | (991) | | | 6.000 | 4.350 | MON | 966 | 11,310 | 11/04/2004 | 07/01/2016 |
| 31387E-Q4-2 | FED NATL MTG ASSOC #581975 | | | 2 | 1 | 84,244 | 112.4420 | 33,918 | 30,165 | 32,294 | | 273 | | | 6.500 | 4.006 | MON | 163 | 1,780 | 07/12/2004 | 08/01/2031 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | | 2 | 1 | 12,749 | 115.3670 | 14,164 | 12,277 | 12,999 | | 79 | | | 8.000 | 5.344 | MON | 82 | 976 | 08/08/2001 | 07/01/2030 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | | 2 | 1 | 1,491 | 108.8590 | 1,621 | 1,489 | 1,490 | | | | | 6.000 | 5.929 | MON | 7 | 85 | 08/10/2001 | 05/01/2016 |
| 31387H-XK-1 | FED NATL MTG ASSOC #584882 | | | 2 | 1 | 12,500 | 110.2310 | 13,432 | 12,185 | 12,486 | | (8) | | | 7.000 | 5.576 | MON | 71 | 843 | 08/02/2001 | 05/01/2016 |
| 31387H-2V-1 | FED NATL MTG ASSOC #584988 | | | 2 | 1 | 8,947 | 114.8230 | 9,836 | 8,567 | 9,075 | | 151 | | | 7.500 | 5.553 | MON | 54 | 642 | 01/04/2002 | 09/01/2031 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | | 2 | 1 | 14,545 | 109.1090 | 15,621 | 14,317 | 14,552 | | (9) | | | 6.500 | 5.669 | MON | 78 | 849 | 08/14/2001 | 07/01/2016 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | | 2 | 1 | 19,413 | 109.1090 | 20,849 | 19,109 | 19,378 | | (41) | | | 6.500 | 5.721 | MON | 104 | 1,171 | 08/14/2001 | 07/01/2016 |
| 31387M-KC-2 | FED NATL MTG ASSOC #588091 | | | 2 | 1 | 26,807 | 114.8230 | 29,655 | 25,827 | 26,667 | | 142 | | | 7.500 | 6.190 | MON | 161 | 1,934 | 01/04/2002 | 06/01/2031 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | | 2 | 1 | 103,903 | 112.4420 | 116,666 | 103,757 | 103,972 | | 17 | | | 6.500 | 6.436 | MON | 562 | 6,534 | 08/09/2001 | 07/01/2031 |
| 31387N-3T-2 | FED NATL MTG ASSOC #589510 | | | 2 | 1 | 29,141 | 114.8230 | 25,253 | 21,993 | 23,011 | | 156 | | | 7.500 | 5.749 | MON | 137 | 1,609 | 01/04/2002 | 08/01/2031 |
| 31387P-LP-5 | FED NATL MTG ASSOC #589934 | | | 2 | 1 | 34,028 | 115.6510 | 37,897 | 32,768 | 35,475 | | 357 | | | 8.000 | 5.052 | MON | 218 | 2,618 | 08/08/2001 | 06/01/2031 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | | 2 | 1 | 21,138 | 109.1090 | 22,702 | 20,807 | 21,048 | | (34) | | | 6.500 | 5.810 | MON | 113 | 1,315 | 08/14/2001 | 07/01/2016 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | | 2 | 1 | 115,654 | 113.9240 | 129,911 | 114,032 | 116,786 | | 479 | | | 7.000 | 6.102 | MON | 665 | 7,815 | 08/03/2001 | 08/01/2031 |
| 31387R-AJ-7 | FED NATL MTG ASSOC #591409 | | | 2 | 1 | 5,099 | 114.4940 | 5,573 | 4,868 | 5,034 | | 35 | | | 7.500 | 6.382 | MON | 30 | 365 | 01/04/2002 | 06/01/2030 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | | 2 | 1 | 25,057 | 109.0780 | 26,259 | 24,074 | 22,636 | | 75 | | | 6.000 | 8.495 | MON | 120 | 1,436 | 05/06/2003 | 06/01/2021 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | | 2 | 1 | 137,370 | 112.4420 | 154,244 | 137,177 | 137,477 | | 79 | | | 6.500 | 6.430 | MON | 743 | 8,579 | 08/09/2001 | 08/01/2031 |
| 31387S-Y3-4 | FED NATL MTG ASSOC #593030 | | | 2 | 1 | 14,601 | 114.8230 | 16,113 | 14,033 | 14,578 | | 64 | | | 7.500 | 5.967 | MON | 88 | 1,051 | 01/04/2002 | 09/01/2031 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | | 2 | 1 | 9,058 | 107.7030 | 7,804 | 7,246 | 7,418 | | (15) | | | 5.500 | 4.305 | MON | 33 | 392 | 10/05/2004 | 07/01/2016 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | | 2 | 1 | 15,083 | 109.1090 | 16,199 | 14,846 | 15,060 | | (18) | | | 6.500 | 5.712 | MON | 80 | 945 | 08/14/2001 | 07/01/2016 |
| 31387V-P5-2 | FED NATL MTG ASSOC #595444 | | | 2 | 1 | 833 | 112.4420 | 685 | 609 | 665 | | 4 | | | 6.500 | 3.580 | MON | 3 | 39 | 02/09/2004 | 09/01/2031 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | | 2 | 1 | 25,795 | 109.1090 | 27,703 | 25,390 | 25,669 | | (41) | | | 6.500 | 5.890 | MON | 138 | 1,563 | 08/14/2001 | 09/01/2016 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | | 2 | 1 | 37,985 | 109.1090 | 40,795 | 37,389 | 37,843 | | (67) | | | 6.500 | 5.831 | MON | 203 | 2,350 | 08/14/2001 | 08/01/2016 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | | 2 | 1 | 14,569 | 109.1090 | 15,647 | 14,340 | 14,525 | | (18) | | | 6.500 | 5.791 | MON | 78 | 878 | 08/14/2001 | 09/01/2016 |
| 31387X-AY-1 | FED NATL MTG ASSOC #596823 | | | 2 | 1 | 5,709 | 114.8230 | 6,407 | 5,580 | 5,634 | | 4 | | | 7.500 | 7.076 | MON | 35 | 418 | 06/27/2001 | 08/01/2031 |
| 31387X-RV-9 | FED NATL MTG ASSOC #597300 | | | 2 | 1 | 126,366 | 112.4420 | 110,106 | 97,923 | 102,900 | | 988 | | | 6.500 | 4.986 | MON | 530 | 6,235 | 02/09/2004 | 09/01/2031 |
| 31387X-UC-7 | FED NATL MTG ASSOC #597379 | | | 2 | 1 | 9,052 | 108.8590 | 9,387 | 8,623 | 8,737 | | (198) | | | 6.000 | 5.304 | MON | 43 | 501 | 11/18/2009 | 09/01/2016 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | | 2 | 1 | 16,271 | 108.8590 | 16,873 | 15,500 | 15,946 | | (79) | | | 6.000 | 4.415 | MON | 78 | 897 | 11/04/2004 | 10/01/2016 |
| 31388A-A4-6 | FED NATL MTG ASSOC #598627 | | | 2 | 1 | 9,495 | 114.8350 | 10,657 | 9,280 | 9,199 | | (19) | | | 7.500 | 7.756 | MON | 58 | 695 | 06/27/2001 | 08/01/2031 |
| 31388A-4V-3 | FED NATL MTG ASSOC #599436 | | | 2 | 1 | 7,710 | 114.8230 | 4,735 | 4,123 | 4,345 | | 64 | | | 7.500 | 5.808 | MON | 26 | 288 | 01/04/2002 | 06/01/2031 |
| 31388B-X3-1 | FED NATL MTG ASSOC #600198 | | | 2 | 1 | 33,479 | 112.4420 | 34,725 | 30,882 | 30,409 | | (112) | | | 6.500 | 7.025 | MON | 167 | 1,994 | 07/12/2004 | 07/01/2031 |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | | 2 | 1 | 1,950 | 112.4420 | 2,189 | 1,947 | 1,952 | | 2 | | | 6.500 | 6.419 | MON | 11 | 124 | 08/09/2001 | 08/01/2031 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | | 2 | 1 | 53,955 | 112.4420 | 60,582 | 53,879 | 54,012 | | 14 | | | 6.500 | 6.423 | MON | 292 | 3,469 | 08/09/2001 | 08/01/2031 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | | 2 | 1 | 30,658 | 112.4420 | 34,424 | 30,615 | 30,697 | | 23 | | | 6.500 | 6.419 | MON | 166 | 1,812 | 08/09/2001 | 08/01/2031 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | | 2 | 1 | 2,746 | 112.4420 | 3,083 | 2,742 | 2,748 | | 1 | | | 6.500 | 6.412 | MON | 15 | 178 | 08/09/2001 | 08/01/2031 |
| 31388C-TA-8 | FED NATL MTG ASSOC #600945 | | | 2 | 1 | 482 | 114.8230 | 528 | 460 | 477 | | 2 | | | 7.500 | 6.208 | MON | 3 | 34 | 01/04/2002 | 09/01/2031 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | | 2 | 1 | 18,520 | 109.1090 | 19,891 | 18,230 | 18,457 | | (22) | | | 6.500 | 5.824 | MON | 99 | 1,151 | 08/14/2001 | 09/01/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31388C-7B-0 | FED NATL MTG ASSOC #601290 | | | 2 | 1 | 43,461 | 112.4420 | 48,800 | 43,400 | 43,495 | | 20 | | | 6.500 | 6.417 | MON | 235 | 2,815 | 08/09/2001 | 08/01/2031 |
| 31388D-YD-4 | FED NATL MTG ASSOC #602008 | | | 2 | 1 | 10,964 | 115.6510 | 12,211 | 10,558 | 11,670 | | 190 | | | 8.000 | 4.385 | MON | 70 | 807 | 08/08/2001 | 08/01/2031 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | | 2 | 1 | 3,197 | 109.1090 | 3,434 | 3,147 | 3,185 | | (6) | | | 6.500 | 5.853 | MON | 17 | 200 | 08/14/2001 | 09/01/2016 |
| 31388E-GD-2 | FED NATL MTG ASSOC #602396 | | | 2 | 1 | 67,883 | 115.7170 | 75,645 | 65,370 | 69,703 | | 424 | | | 8.000 | 5.281 | MON | 436 | 5,223 | 08/08/2001 | 08/01/2031 |
| 31388G-XJ-5 | FED NATL MTG ASSOC #604681 | | | 2 | 1 | 10,313 | 114.8230 | 4,209 | 3,666 | 3,805 | | 3 | | | 7.500 | 6.113 | MON | 23 | 247 | 01/04/2002 | 09/01/2031 |
| 31388H-B8-1 | FED NATL MTG ASSOC #604963 | | | 2 | 1 | 8,848 | 114.8230 | 6,920 | 6,027 | 6,274 | | 16 | | | 7.500 | 5.938 | MON | 38 | 436 | 01/04/2002 | 11/01/2031 |
| 31388H-R4-3 | FED NATL MTG ASSOC #605407 | | | 2 | 1 | 60,675 | 116.1350 | 66,534 | 57,291 | 60,905 | | 260 | | | 8.500 | 5.557 | MON | 406 | 4,466 | 10/02/2001 | 05/01/2031 |
| 31388J-EU-5 | FED NATL MTG ASSOC #605947 | | | 2 | 1 | 20,845 | 109.1090 | 22,387 | 20,518 | 20,721 | | (37) | | | 6.500 | 5.914 | MON | 111 | 1,189 | 08/14/2001 | 09/01/2016 |
| 31388J-S9-7 | FED NATL MTG ASSOC #606344 | | | 2 | 1 | 10,685 | 112.4420 | 9,680 | 8,608 | 9,009 | | (1) | | | 6.500 | 5.030 | MON | 47 | 556 | 07/12/2004 | 10/01/2031 |
| 31388J-TE-5 | FED NATL MTG ASSOC #606349 | | | 2 | 1 | 287,147 | 114.8230 | 192,374 | 167,540 | 176,604 | | 2,027 | | | 7.500 | 5.757 | MON | 1,047 | 11,857 | 01/04/2002 | 10/01/2031 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | | 2 | 1 | 81,656 | 108.8590 | 84,676 | 77,785 | 80,312 | | (259) | | | 6.000 | 4.419 | MON | 389 | 4,608 | 11/18/2009 | 11/01/2016 |
| 31388K-4C-3 | FED NATL MTG ASSOC #607519 | | | 2 | 1 | 93,993 | 112.4420 | 91,840 | 81,678 | 80,540 | | (248) | | | 6.500 | 6.900 | MON | 442 | 5,238 | 07/12/2004 | 11/01/2031 |
| 31388L-6H-8 | FED NATL MTG ASSOC #608472 | | | 2 | 1 | 11,945 | 114.8230 | 13,209 | 11,504 | 11,772 | | 24 | | | 7.500 | 6.672 | MON | 72 | 862 | 01/04/2002 | 10/01/2031 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | | 2 | 1 | 13,729 | 109.1090 | 14,745 | 13,514 | 13,666 | | (16) | | | 6.500 | 5.879 | MON | 73 | 848 | 08/14/2001 | 09/01/2016 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | | 2 | 1 | 24,186 | 116.2860 | 26,556 | 22,837 | 24,909 | | 159 | | | 8.500 | 4.397 | MON | 162 | 1,939 | 10/02/2001 | 07/01/2031 |
| 31388N-GH-3 | FED NATL MTG ASSOC #609600 | | | 2 | 1 | 113,015 | 114.8230 | 69,804 | 60,793 | 62,696 | | 364 | | | 7.500 | 6.310 | MON | 380 | 4,246 | 01/04/2002 | 11/01/2031 |
| 31388N-P4-2 | FED NATL MTG ASSOC #609843 | | | 2 | 1 | 14,286 | 114.8230 | 15,695 | 13,669 | 14,307 | | 49 | | | 7.500 | 5.738 | MON | 85 | 1,024 | 01/04/2002 | 10/01/2031 |
| 31388P-CX-7 | FED NATL MTG ASSOC #610386 | | | 2 | 1 | 28,225 | 114.8230 | 31,078 | 27,066 | 28,169 | | 387 | | | 7.500 | 6.220 | MON | 169 | 2,027 | 01/04/2002 | 10/01/2031 |
| 31388P-G3-9 | FED NATL MTG ASSOC #610518 | | | 2 | 1 | 6,355 | 114.8230 | 6,973 | 6,073 | 6,382 | | 7 | | | 7.500 | 5.542 | MON | 38 | 455 | 01/04/2002 | 10/01/2031 |
| 31388P-HD-6 | FED NATL MTG ASSOC #610528 | | | 2 | 1 | 31,817 | 113.9240 | 34,801 | 30,548 | 33,140 | | 694 | | | 7.000 | 4.666 | MON | 178 | 2,076 | 08/15/2002 | 10/01/2031 |
| 31388Q-BP-3 | FED NATL MTG ASSOC #611246 | | | 2 | 1 | 16,091 | 114.6810 | 14,653 | 12,777 | 13,423 | | 85 | | | 7.500 | 5.816 | MON | 80 | 940 | 01/04/2002 | 06/01/2031 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | | 2 | 1 | 164,911 | 108.8590 | 171,011 | 157,093 | 161,751 | | (663) | | | 6.000 | 4.426 | MON | 785 | 9,203 | 11/04/2004 | 12/01/2016 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | | 2 | 1 | 24,903 | 108.8590 | 26,062 | 23,941 | 24,789 | | (77) | | | 6.000 | 4.308 | MON | 120 | 1,404 | 09/11/2003 | 12/01/2016 |
| 31388U-K6-6 | FED NATL MTG ASSOC #615117 | | | 2 | 1 | 2,829 | 112.4420 | 2,958 | 2,630 | 2,891 | | 63 | | | 6.500 | 3.724 | MON | 14 | 171 | 07/12/2004 | 11/01/2031 |
| 31388U-NZ-9 | FED NATL MTG ASSOC #615208 | | | 2 | 1 | 6,639 | 114.8230 | 6,607 | 5,754 | 5,992 | | 29 | | | 7.500 | 5.916 | MON | 36 | 427 | 01/04/2002 | 10/01/2031 |
| 31388X-6U-3 | FED NATL MTG ASSOC #618383 | | | 2 | 1 | 2,446 | 114.1580 | 2,630 | 2,304 | 2,306 | | | | | 6.500 | 6.475 | MON | 12 | 149 | 02/09/2004 | 12/01/2031 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | | 2 | 1 | 6,009 | 107.7030 | 4,360 | 4,048 | 4,138 | | (3) | | | 5.500 | 4.424 | MON | 19 | 215 | 10/05/2004 | 12/01/2016 |
| 31388Y-NY-4 | FED NATL MTG ASSOC #618807 | | | 2 | 1 | 2,936 | 108.8590 | 3,044 | 2,797 | 3,095 | | 126 | | | 6.000 | 1.153 | MON | 14 | 166 | 11/18/2009 | 09/01/2016 |
| 31389A-6E-8 | FED NATL MTG ASSOC #620169 | | | 2 | 1 | 11,151 | 114.8230 | 12,291 | 10,704 | 11,122 | | 105 | | | 7.500 | 6.240 | MON | 67 | 802 | 01/04/2002 | 12/01/2031 |
| 31389B-H4-6 | FED NATL MTG ASSOC #620451 | | | 2 | 1 | 10,474 | 112.4420 | 9,588 | 8,527 | 8,913 | | 38 | | | 6.500 | 5.091 | MON | 46 | 546 | 07/12/2004 | 01/01/2032 |
| 31389D-TB-3 | FED NATL MTG ASSOC #622546 | | | 2 | 1 | 16,867 | 112.5940 | 14,603 | 12,969 | 13,567 | | 28 | | | 6.500 | 4.891 | MON | 70 | 826 | 02/09/2004 | 09/01/2031 |
| 31389G-NH-9 | FED NATL MTG ASSOC #625092 | | | 2 | 1 | 7,707 | 112.4420 | 4,256 | 3,785 | 3,948 | | 34 | | | 6.500 | 4.981 | MON | 21 | 226 | 11/09/2004 | 01/01/2032 |
| 31389H-NE-4 | FED NATL MTG ASSOC #625989 | | | 2 | 1 | 8,079 | 109.0780 | 8,394 | 7,696 | 7,816 | | (167) | | | 6.000 | 5.226 | MON | 38 | 450 | 11/18/2009 | 01/01/2017 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | | 2 | 1 | 2,699 | 106.9530 | 2,812 | 2,629 | 2,671 | | (1) | | | 5.000 | 4.262 | MON | 11 | 127 | 03/30/2004 | 01/01/2017 |
| 31389H-TT-5 | FED NATL MTG ASSOC #626162 | | | 2 | 1 | 1,897 | 113.9760 | 2,076 | 1,821 | 2,063 | | 59 | | | 7.000 | 3.016 | MON | 11 | 127 | 08/15/2002 | 06/01/2032 |
| 31389J-RW-6 | FED NATL MTG ASSOC #627001 | | | 2 | 1 | 74,580 | 112.4420 | 78,069 | 69,431 | 73,432 | | 632 | | | 6.500 | 4.589 | MON | 376 | 4,506 | 07/12/2004 | 06/01/2032 |
| 31389J-ZC-1 | FED NATL MTG ASSOC #627239 | | | 2 | 1 | 16,426 | 108.8590 | 17,033 | 15,647 | 17,194 | | 593 | | | 6.000 | 1.406 | MON | 78 | 928 | 11/18/2009 | 08/01/2017 |
| 31389K-L3-3 | FED NATL MTG ASSOC #627746 | | | 2 | 1 | 10,584 | 113.9760 | 9,874 | 8,663 | 9,015 | | 36 | | | 7.000 | 5.353 | MON | 51 | 597 | 12/07/2001 | 02/01/2032 |
| 31389K-M3-2 | FED NATL MTG ASSOC #627778 | | | 2 | 1 | 13,483 | 112.4420 | 13,852 | 12,319 | 12,357 | | 1 | | | 6.500 | 6.377 | MON | 67 | 795 | 07/12/2004 | 02/01/2032 |
| 31389K-VS-7 | FED NATL MTG ASSOC #628025 | | | 2 | 1 | 39,143 | 112.4420 | 28,557 | 25,398 | 27,059 | | 362 | | | 6.500 | 4.336 | MON | 138 | 1,600 | 07/12/2004 | 02/01/2032 |
| 31389L-XE-4 | FED NATL MTG ASSOC #628977 | | | 2 | 1 | 60,886 | 114.8810 | 36,357 | 31,647 | 32,350 | | 169 | | | 7.500 | 6.704 | MON | 198 | 2,197 | 01/04/2002 | 02/01/2032 |
| 31389M-C9-6 | FED NATL MTG ASSOC #629296 | | | 2 | 1 | 67,393 | 112.4420 | 52,053 | 46,294 | 46,196 | | (5) | | | 6.500 | 6.589 | MON | 251 | 2,894 | 07/12/2004 | 02/01/2032 |
| 31389N-E3-5 | FED NATL MTG ASSOC #630254 | | | 2 | 1 | 7,190 | 112.4420 | 3,766 | 3,349 | 3,364 | | 2 | | | 6.500 | 6.346 | MON | 18 | 204 | 07/12/2004 | 03/01/2032 |
| 31389N-FK-6 | FED NATL MTG ASSOC #630270 | | | 2 | 1 | 66,901 | 114.1580 | 59,473 | 52,097 | 52,139 | | 2 | | | 6.500 | 6.470 | MON | 282 | 3,307 | 05/01/2002 | 03/01/2032 |
| 31389N-H4-0 | FED NATL MTG ASSOC #630351 | | | 2 | 1 | 65,080 | 112.4420 | 47,732 | 42,450 | 44,005 | | 343 | | | 6.500 | 5.282 | MON | 230 | 2,649 | 11/09/2004 | 04/01/2032 |
| 31389N-S6-3 | FED NATL MTG ASSOC #630641 | | | 2 | 1 | 113,611 | 112.4420 | 87,197 | 77,548 | 77,351 | | (16) | | | 6.500 | 6.595 | MON | 420 | 4,928 | 07/12/2004 | 02/01/2032 |
| 31389P-DF-4 | FED NATL MTG ASSOC #631102 | | | 2 | 1 | 51,329 | 114.8810 | 57,101 | 49,705 | 50,397 | | 117 | | | 7.500 | 6.938 | MON | 311 | 3,722 | 01/04/2002 | 02/01/2032 |
| 31389P-EC-0 | FED NATL MTG ASSOC #631131 | | | 2 | 1 | 73,436 | 114.8810 | 81,317 | 70,784 | 73,085 | | 550 | | | 7.500 | 6.453 | MON | 442 | 5,302 | 01/04/2002 | 02/01/2032 |
| 31389Q-XG-8 | FED NATL MTG ASSOC #632579 | | | 2 | 1 | 19,787 | 113.9240 | 21,643 | 18,998 | 20,565 | | 214 | | | 7.000 | 4.292 | MON | 111 | 1,308 | 08/15/2002 | 02/01/2032 |
| 31389Q-4L-9 | FED NATL MTG ASSOC #632727 | | | 2 | 1 | 12,183 | 114.8810 | 13,440 | 11,699 | 11,990 | | 53 | | | 7.500 | 6.544 | MON | 73 | 876 | 01/04/2002 | 02/01/2032 |
| 31389S-S8-8 | FED NATL MTG ASSOC #634243 | | | 2 | 1 | 84,608 | 112.4420 | 66,887 | 59,486 | 61,921 | | 56 | | | 6.500 | 4.924 | MON | 322 | 3,772 | 07/12/2004 | 04/01/2032 |
| 31389S-2F-0 | FED NATL MTG ASSOC #634474 | | | 2 | 1 | 107,769 | 112.4420 | 89,211 | 79,340 | 83,800 | | 1,064 | | | 6.500 | 4.810 | MON | 430 | 5,032 | 07/12/2004 | 03/01/2032 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | | 2 | 1 | 505,768 | 107.7030 | 363,676 | 337,665 | 344,918 | | 86 | | | 5.500 | 4.474 | MON | 1,548 | 17,892 | 04/14/2005 | 02/01/2017 |
| 31389U-TM-1 | FED NATL MTG ASSOC #636056 | | | 2 | 1 | 80,174 | 112.4420 | 37,913 | 33,718 | 33,188 | | (161) | | | 6.500 | 7.017 | MON | 183 | 1,936 | 07/12/2004 | 04/01/2032 |
| 31389U-UU-1 | FED NATL MTG ASSOC #636095 | | | 2 | 1 | 35,252 | 112.4420 | 22,785 | 20,264 | 20,894 | | 32 | | | 6.500 | 5.267 | MON | 110 | 1,253 | 11/09/2004 | 04/01/2032 |
| 31389V-QR-1 | FED NATL MTG ASSOC #636864 | | | 2 | 1 | 15,253 | 112.4420 | 12,050 | 10,716 | 10,676 | | (3) | | | 6.500 | 6.630 | MON | 58 | 672 | 07/12/2004 | 03/01/2032 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31389V-RU-3 | FED NATL MTG ASSOC #636899 | | | 2 | 1 | 60,009 | 112.4420 | 51,311 | 45,634 | 46,856 | | 29 | | | 6.500 | 5.472 | MON | 247 | 2,901 | 07/12/2004 | 05/01/2032 |
| 31389W-DA-0 | FED NATL MTG ASSOC #637397 | | | 2 | 1 | 27,082 | 113.9760 | 29,635 | 26,001 | 28,123 | | 552 | | | 7.000 | 4.406 | MON | 152 | 1,700 | 08/15/2002 | 06/01/2032 |
| 31389W-3G-8 | FED NATL MTG ASSOC #638099 | | | 2 | 1 | 54,412 | 109.0780 | 56,538 | 51,832 | 52,314 | | (938) | | | 6.000 | 5.574 | MON | 259 | 3,015 | 11/18/2009 | 04/01/2017 |
| 31389X-Z5-5 | FED NATL MTG ASSOC #638964 | | | 2 | 1 | 80,244 | 106.1410 | 82,968 | 78,168 | 78,775 | | (166) | | | 5.000 | 4.505 | MON | 326 | 3,828 | 03/30/2004 | 01/01/2017 |
| 31389Y-AR-2 | FED NATL MTG ASSOC #639116 | | | 2 | 1 | 39,710 | 112.4420 | 37,678 | 33,509 | 32,924 | | (123) | | | 6.500 | 7.004 | MON | 182 | 2,149 | 07/12/2004 | 08/01/2032 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | | 2 | 1 | 16,557 | 108.8590 | 17,169 | 15,772 | 16,373 | | (8) | | | 6.000 | 4.134 | MON | 79 | 909 | 11/04/2004 | 01/01/2017 |
| 31390C-R9-9 | FED NATL MTG ASSOC #642312 | | | 2 | 1 | 26,625 | 112.4420 | 21,012 | 18,687 | 19,239 | | 123 | | | 6.500 | 5.644 | MON | 101 | 1,179 | 06/09/2005 | 05/01/2032 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | | 2 | 1 | 101,348 | 109.0780 | 106,281 | 97,436 | 100,390 | | (259) | | | 6.000 | 4.435 | MON | 487 | 5,651 | 09/11/2003 | 05/01/2017 |
| 31390D-TG-9 | FED NATL MTG ASSOC #643251 | | | 2 | 1 | 164,890 | 112.4420 | 143,561 | 127,676 | 129,849 | | (20) | | | 6.500 | 6.015 | MON | 692 | 8,142 | 02/09/2004 | 08/01/2032 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 | | | 2 | 1 | 1,571 | 110.1600 | 1,558 | 1,414 | 1,569 | | (2) | | | 6.000 | 2.947 | MON | 7 | 7 | 11/18/2010 | 05/01/2032 |
| 31390E-ZL-9 | FED NATL MTG ASSOC #644347 | | | 2 | 1 | 33,183 | 112.4420 | 36,789 | 32,719 | 32,078 | | (146) | | | 6.500 | 7.061 | MON | 177 | 2,123 | 07/12/2004 | 06/01/2032 |
| 31390E-6X-5 | FED NATL MTG ASSOC #644486 | | | 2 | 1 | 34,589 | 112.4420 | 27,715 | 24,649 | 25,750 | | 377 | | | 6.500 | 5.225 | MON | 134 | 1,570 | 11/09/2004 | 06/01/2032 |
| 31390F-PT-0 | FED NATL MTG ASSOC #644934 | | | 2 | 1 | 21,139 | 112.4420 | 15,921 | 14,160 | 14,028 | | (33) | | | 6.500 | 6.848 | MON | 77 | 882 | 07/12/2004 | 07/01/2032 |
| 31390F-SP-5 | FED NATL MTG ASSOC #645026 | | | 2 | 1 | 48,953 | 112.4420 | 42,168 | 37,502 | 37,174 | | (6) | | | 6.500 | 6.859 | MON | 203 | 2,384 | 07/12/2004 | 05/01/2032 |
| 31390H-R3-1 | FED NATL MTG ASSOC #646806 | | | 2 | 1 | 62,895 | 112.4420 | 50,550 | 44,957 | 44,365 | | 1 | | | 6.500 | 6.940 | MON | 244 | 2,824 | 02/09/2004 | 01/01/2033 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 | | | 2 | 1 | 16,705 | 110.1600 | 16,567 | 15,039 | 16,691 | | (14) | | | 6.000 | 3.362 | MON | 75 | 75 | 11/18/2010 | 07/01/2032 |
| 31390J-EY-3 | FED NATL MTG ASSOC #647351 | | | 2 | 1 | 6,012 | 112.4420 | 5,605 | 4,984 | 5,301 | | 38 | | | 6.500 | 5.105 | MON | 27 | 319 | 07/12/2004 | 08/01/2032 |
| 31390J-4L-2 | FED NATL MTG ASSOC #648027 | | | 2 | 1 | 56,895 | 110.1600 | 56,425 | 51,221 | 56,818 | | (77) | | | 6.000 | 1.826 | MON | 256 | 256 | 11/18/2010 | 07/01/2032 |
| 31390J-6E-6 | FED NATL MTG ASSOC #648069 | | | 2 | 1 | 95,457 | 112.4420 | 91,383 | 81,272 | 81,355 | | 16 | | | 6.500 | 6.468 | MON | 440 | 5,208 | 07/12/2004 | 07/01/2032 |
| 31390J-6F-3 | FED NATL MTG ASSOC #648070 | | | 2 | 1 | 3,941 | 113.9760 | 4,313 | 3,784 | 4,144 | | (10) | | | 7.000 | 4.004 | MON | 22 | 260 | 08/15/2002 | 07/01/2032 |
| 31390L-G9-1 | FED NATL MTG ASSOC #649224 | | | 2 | 1 | 57,268 | 112.4420 | 45,981 | 40,894 | 42,833 | | 348 | | | 6.500 | 4.795 | MON | 222 | 2,580 | 11/09/2004 | 07/01/2032 |
| 31390L-PM-2 | FED NATL MTG ASSOC #649428 | | | 2 | 1 | 62,933 | 112.4420 | 61,082 | 54,323 | 57,701 | | 793 | | | 6.500 | 4.727 | MON | 294 | 3,501 | 07/12/2004 | 07/01/2032 |
| 31390L-V4-5 | FED NATL MTG ASSOC #649635 | | | 2 | 1 | 61,547 | 112.4420 | 57,011 | 50,703 | 50,755 | | 12 | | | 6.500 | 6.468 | MON | 275 | 3,238 | 05/01/2002 | 07/01/2032 |
| 31390L-2A-3 | FED NATL MTG ASSOC #649769 | | | 2 | 1 | 9,147 | 109.0780 | 9,505 | 8,714 | 8,814 | | (191) | | | 6.000 | 5.451 | MON | 44 | 513 | 11/18/2009 | 06/01/2017 |
| 31390L-5L-6 | FED NATL MTG ASSOC #649851 | | | 2 | 1 | 8,864 | 113.9760 | 9,700 | 8,510 | 9,147 | | 61 | | | 7.000 | 4.469 | MON | 50 | 588 | 08/15/2002 | 06/01/2032 |
| 31390M-H9-8 | FED NATL MTG ASSOC #650156 | | | 2 | 1 | 72,222 | 112.4420 | 63,800 | 56,740 | 60,089 | | 662 | | | 6.500 | 4.698 | MON | 307 | 3,624 | 07/12/2004 | 09/01/2032 |
| 31390M-ST-2 | FED NATL MTG ASSOC #650430 | | | 2 | 1 | 19,760 | 109.0780 | 20,532 | 18,823 | 19,003 | | (430) | | | 6.000 | 5.570 | MON | 94 | 1,116 | 11/18/2009 | 08/01/2017 |
| 31390N-CG-5 | FED NATL MTG ASSOC #650871 | | | 2 | 1 | 31,974 | 113.9760 | 34,989 | 30,698 | 34,218 | | 682 | | | 7.000 | 3.045 | MON | 179 | 2,146 | 08/15/2002 | 06/01/2032 |
| 31390N-GD-8 | FED NATL MTG ASSOC #650996 | | | 2 | 1 | 32,150 | 112.4420 | 30,191 | 26,850 | 26,637 | | (15) | | | 6.500 | 6.823 | MON | 145 | 1,715 | 07/12/2004 | 07/01/2032 |
| 31390N-RT-1 | FED NATL MTG ASSOC #651298 | | | 2 | 1 | 10,302 | 112.4420 | 8,446 | 7,511 | 7,578 | | | | | 6.500 | 6.139 | MON | 41 | 474 | 06/09/2005 | 07/01/2032 |
| 31390N-TU-6 | FED NATL MTG ASSOC #651363 | | | 2 | 1 | 40,510 | 112.4420 | 35,739 | 31,785 | 33,136 | | 307 | | | 6.500 | 5.262 | MON | 172 | 2,027 | 07/12/2004 | 07/01/2032 |
| 31390N-4J-8 | FED NATL MTG ASSOC #651625 | | | 2 | 1 | 34,980 | 112.4420 | 31,268 | 27,808 | 29,194 | | 285 | | | 6.500 | 5.140 | MON | 151 | 1,776 | 07/12/2004 | 06/01/2032 |
| 31390P-AZ-0 | FED NATL MTG ASSOC #651724 | | | 2 | 1 | 52,773 | 112.4420 | 58,500 | 52,027 | 51,397 | | (37) | | | 6.500 | 6.976 | MON | 282 | 3,376 | 07/12/2004 | 08/01/2032 |
| 31390P-D3-8 | FED NATL MTG ASSOC #651822 | | | 2 | 1 | 4,979 | 112.4420 | 3,681 | 3,274 | 3,371 | | 11 | | | 6.500 | 5.315 | MON | 18 | 208 | 11/09/2004 | 08/01/2032 |
| 31390P-LY-1 | FED NATL MTG ASSOC #652043 | | | 2 | 1 | 4,485 | 110.1600 | 4,955 | 4,498 | 4,492 | | | | | 6.000 | 6.056 | MON | 22 | 260 | 01/01/2005 | 07/01/2032 |
| 31390P-VP-9 | FED NATL MTG ASSOC #652322 | | | 2 | 1 | 24,787 | 113.9760 | 27,123 | 23,798 | 25,708 | | (49) | | | 7.000 | 4.511 | MON | 139 | 1,594 | 08/15/2002 | 08/01/2032 |
| 31390Q-GA-7 | FED NATL MTG ASSOC #652793 | | | 2 | 1 | 7,508 | 112.4420 | 7,035 | 6,257 | 6,694 | | 62 | | | 6.500 | 4.182 | MON | 34 | 401 | 07/12/2004 | 08/01/2032 |
| 31390Q-2C-8 | FED NATL MTG ASSOC #653371 | | | 2 | 1 | 53,531 | 112.4420 | 41,528 | 36,933 | 39,265 | | 266 | | | 6.500 | 4.129 | MON | 200 | 2,324 | 02/09/2004 | 10/01/2032 |
| 31390R-BD-4 | FED NATL MTG ASSOC #653536 | | | 2 | 1 | 86,508 | 112.4420 | 83,685 | 74,425 | 73,638 | | (139) | | | 6.500 | 6.857 | MON | 403 | 4,768 | 07/12/2004 | 08/01/2032 |
| 31390R-EX-7 | FED NATL MTG ASSOC #653650 | | | 2 | 1 | 38,895 | 112.0900 | 35,520 | 31,689 | 32,620 | | (32) | | | 6.500 | 6.158 | MON | 172 | 2,028 | 07/12/2004 | 08/01/2032 |
| 31390R-T6-0 | FED NATL MTG ASSOC #654073 | | | 2 | 1 | 86,814 | 113.9760 | 94,998 | 83,350 | 87,476 | | 339 | | | 7.000 | 5.169 | MON | 486 | 5,656 | 08/15/2002 | 09/01/2032 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | | 2 | 1 | 91,335 | 109.0780 | 95,780 | 87,809 | 90,623 | | (294) | | | 6.000 | 4.511 | MON | 439 | 5,202 | 09/11/2003 | 07/01/2017 |
| 31390S-XX-4 | FED NATL MTG ASSOC #655094 | | | 2 | 1 | 3,747 | 112.4420 | 3,032 | 2,697 | 2,690 | | (1) | | | 6.500 | 6.580 | MON | 15 | 169 | 07/12/2004 | 09/01/2032 |
| 31390T-KC-2 | FED NATL MTG ASSOC #655591 | | | 2 | 1 | 71,238 | 112.4420 | 65,032 | 57,836 | 58,997 | | 218 | | | 6.500 | 5.893 | MON | 313 | 3,715 | 11/09/2004 | 08/01/2032 |
| 31390T-KX-6 | FED NATL MTG ASSOC #655610 | | | 2 | 1 | 35,473 | 112.4420 | 22,616 | 20,114 | 20,919 | | 20 | | | 6.500 | 4.924 | MON | 109 | 1,248 | 07/12/2004 | 08/01/2032 |
| 31390U-BM-7 | FED NATL MTG ASSOC #656244 | | | 2 | 1 | 82,062 | 112.4420 | 57,650 | 51,271 | 53,011 | | 326 | | | 6.500 | 5.296 | MON | 278 | 3,177 | 07/12/2004 | 09/01/2032 |
| 31390U-LX-2 | FED NATL MTG ASSOC #656542 | | | 2 | 1 | 60,587 | 112.4420 | 47,627 | 42,357 | 43,618 | | 51 | | | 6.500 | 5.299 | MON | 229 | 2,666 | 11/09/2004 | 09/01/2032 |
| 31390U-QB-5 | FED NATL MTG ASSOC #656650 | | | 2 | 1 | 4,837 | 112.4420 | 3,776 | 3,358 | 3,537 | | 46 | | | 6.500 | 4.976 | MON | 18 | 211 | 11/09/2004 | 05/01/2032 |
| 31390Y-DQ-8 | FED NATL MTG ASSOC #659911 | | | 2 | 1 | 92,615 | 112.4420 | 54,543 | 48,508 | 52,074 | | 989 | | | 6.500 | 4.323 | MON | 263 | 2,940 | 07/12/2004 | 09/01/2032 |
| 31390Y-E9-5 | FED NATL MTG ASSOC #659960 | | | 2 | 1 | 58,335 | 112.4420 | 38,335 | 34,094 | 33,992 | | (18) | | | 6.500 | 6.606 | MON | 185 | 2,084 | 07/12/2004 | 09/01/2032 |
| 31390Y-W4-6 | FED NATL MTG ASSOC #660467 | | | 2 | 1 | 42,045 | 112.4420 | 46,553 | 41,402 | 41,121 | | (59) | | | 6.500 | 6.708 | MON | 224 | 2,687 | 07/12/2004 | 09/01/2032 |
| 31390Y-X8-6 | FED NATL MTG ASSOC #660503 | | | 2 | 1 | 4,555 | 108.6720 | 4,716 | 4,340 | 4,351 | | (84) | | | 6.000 | 5.751 | MON | 22 | 240 | 11/18/2009 | 06/01/2014 |
| 31390Y-Z5-0 | FED NATL MTG ASSOC #660564 | | | 2 | 1 | 66,232 | 112.4420 | 69,066 | 61,424 | 65,489 | | 385 | | | 6.500 | 4.587 | MON | 333 | 3,984 | 07/12/2004 | 09/01/2032 |
| 31390Y-3B-2 | FED NATL MTG ASSOC #660594 | | | 2 | 1 | 8,181 | 113.9760 | 8,953 | 7,855 | 8,391 | | 108 | | | 7.000 | 4.512 | MON | 46 | 543 | 08/15/2002 | 09/01/2032 |
| 31390Y-5Z-7 | FED NATL MTG ASSOC #660664 | | | 2 | 1 | 14,056 | 113.9240 | 15,375 | 13,495 | 14,440 | | 320 | | | 7.000 | 4.937 | MON | 79 | 834 | 08/15/2002 | 09/01/2032 |
| 31391B-FE-2 | FED NATL MTG ASSOC #661765 | | | 2 | 1 | 8,452 | 112.4420 | 8,939 | 7,950 | 8,539 | | 99 | | | 6.500 | 3.990 | MON | 43 | 516 | 02/09/2004 | 10/01/2032 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31391C-A5-4 | FED NATL MTG ASSOC #662528 | | | 2 | 1 | 163,104 | 112.4420 | 146,637 | 130,411 | 130,898 | | 109 | | | 6.500 | 6.393 | MON | 706 | 8,304 | 11/09/2004 | 09/01/2032 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | | 2 | 1 | 1,553,440 | 107.8280 | 1,238,635 | 1,148,712 | 1,160,721 | | (1,376) | | | 5.500 | 4.976 | MON | 5,265 | 61,515 | 04/14/2005 | 09/01/2017 |
| 31391D-KN-2 | FED NATL MTG ASSOC #663701 | | | 2 | 1 | 2,644 | 113.9760 | 2,894 | 2,539 | 2,807 | | 50 | | | 7.000 | 3.892 | MON | 15 | 177 | 08/15/2002 | 09/01/2032 |
| 31391D-NH-2 | FED NATL MTG ASSOC #663792 | | | 2 | 1 | 17,081 | 112.4420 | 17,847 | 15,872 | 18,019 | | 152 | | | 6.500 | 2.163 | MON | 86 | 1,030 | 02/09/2004 | 09/01/2032 |
| 31391D-RP-0 | FED NATL MTG ASSOC #663894 | | | 2 | 1 | 85,864 | 112.4420 | 71,461 | 63,554 | 67,273 | | 361 | | | 6.500 | 4.382 | MON | 344 | 4,055 | 07/12/2004 | 10/01/2032 |
| 31391E-F2-2 | FED NATL MTG ASSOC #664485 | | | 2 | 1 | 42,639 | 112.4420 | 47,132 | 41,917 | 41,830 | | (2) | | | 6.500 | 6.597 | MON | 227 | 2,721 | 07/12/2004 | 10/01/2032 |
| 31391E-SS-1 | FED NATL MTG ASSOC #664829 | | | 2 | 1 | 43,812 | 112.4420 | 48,883 | 43,474 | 42,760 | | (241) | | | 6.500 | 7.052 | MON | 235 | 2,822 | 07/12/2004 | 10/01/2032 |
| 31391G-NW-2 | FED NATL MTG ASSOC #666505 | | | 2 | 1 | 41,622 | 112.4420 | 45,843 | 40,770 | 40,714 | | (6) | | | 6.500 | 6.552 | MON | 221 | 2,646 | 07/12/2004 | 11/01/2032 |
| 31391G-2Y-1 | FED NATL MTG ASSOC #666891 | | | 2 | 1 | 77,136 | 112.4420 | 45,300 | 40,287 | 41,711 | | 305 | | | 6.500 | 5.330 | MON | 218 | 2,434 | 11/09/2004 | 11/01/2032 |
| 31391H-CR-3 | FED NATL MTG ASSOC #667080 | | | 2 | 1 | 84,025 | 112.4420 | 68,675 | 61,076 | 65,390 | | 585 | | | 6.500 | 3.986 | MON | 331 | 3,875 | 07/12/2004 | 07/01/2032 |
| 31391J-HL-7 | FED NATL MTG ASSOC #668135 | | | 2 | 1 | 7,552 | 112.4420 | 4,522 | 4,022 | 4,445 | | 106 | | | 6.500 | 3.346 | MON | 22 | 244 | 02/09/2004 | 11/01/2032 |
| 31391K-BF-3 | FED NATL MTG ASSOC #668838 | | | 2 | 1 | 64,986 | 109.0780 | 67,525 | 61,906 | 62,572 | | (889) | | | 6.000 | 5.482 | MON | 310 | 3,673 | 11/18/2009 | 08/01/2017 |
| 31391K-TA-5 | FED NATL MTG ASSOC #669345 | | | 2 | 1 | 14,779 | 112.4420 | 9,307 | 8,278 | 8,683 | | 89 | | | 6.500 | 4.778 | MON | 45 | 517 | 11/09/2004 | 11/01/2032 |
| 31391K-3V-7 | FED NATL MTG ASSOC #669612 | | | 2 | 1 | 12,982 | 106.9530 | 13,525 | 12,646 | 12,838 | | (26) | | | 5.000 | 4.259 | MON | 53 | 613 | 03/30/2004 | 10/01/2017 |
| 31391M-DN-0 | FED NATL MTG ASSOC #670709 | | | 2 | 1 | 10,835 | 112.4420 | 9,366 | 8,330 | 8,782 | | 109 | | | 6.500 | 4.997 | MON | 45 | 534 | 02/09/2004 | 11/01/2032 |
| 31391M-4W-0 | FED NATL MTG ASSOC #671437 | | | 2 | 1 | 75,563 | 112.4420 | 69,484 | 61,796 | 62,108 | | 12 | | | 6.500 | 6.317 | MON | 335 | 3,945 | 07/12/2004 | 10/01/2032 |
| 31391N-PT-2 | FED NATL MTG ASSOC #671934 | | | 2 | 1 | 85,396 | 112.4420 | 63,430 | 56,412 | 55,434 | | (103) | | | 6.500 | 7.101 | MON | 306 | 3,505 | 07/12/2004 | 12/01/2032 |
| 31391N-YP-0 | FED NATL MTG ASSOC #672218 | | | 2 | 1 | 32,555 | 112.4420 | 25,628 | 22,792 | 23,738 | | (34) | | | 6.500 | 4.998 | MON | 123 | 1,435 | 07/12/2004 | 12/01/2032 |
| 31391N-6Q-9 | FED NATL MTG ASSOC #672379 | | | 2 | 1 | 95,491 | 106.9530 | 99,488 | 93,020 | 94,241 | | (212) | | | 5.000 | 4.356 | MON | 388 | 4,524 | 03/30/2004 | 12/01/2017 |
| 31391P-TW-6 | FED NATL MTG ASSOC #672965 | | | 2 | 1 | 4,199,199 | 106.9530 | 4,435,728 | 4,147,357 | 4,158,030 | | (22,431) | | | 5.000 | 4.874 | MON | 17,281 | 201,218 | 11/18/2009 | 01/01/2018 |
| 31391T-AQ-1 | FED NATL MTG ASSOC #676015 | | | 2 | 1 | 46,568 | 112.4420 | 52,034 | 46,276 | 45,809 | | (13) | | | 6.500 | 6.917 | MON | 251 | 3,004 | 07/12/2004 | 10/01/2032 |
| 31391V-BB-8 | FED NATL MTG ASSOC #677834 | | | 2 | 1 | 51,975 | 112.6400 | 44,082 | 39,135 | 38,918 | | (6) | | | 6.500 | 6.691 | MON | 212 | 2,473 | 07/12/2004 | 01/01/2033 |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | | 2 | 1 | 154,686 | 107.6650 | 167,759 | 155,816 | 155,094 | | (41) | | | 5.500 | 5.661 | MON | 714 | 8,272 | 05/31/2004 | 02/01/2033 |
| 31400A-AH-1 | FED NATL MTG ASSOC #681408 | | | 2 | 1 | 14,335 | 107.0780 | 14,952 | 13,964 | 14,125 | | (37) | | | 5.000 | 4.434 | MON | 58 | 678 | 03/30/2004 | 03/01/2018 |
| 31400B-EL-6 | FED NATL MTG ASSOC #682439 | | | 2 | 1 | 3,589,738 | 104.3910 | 3,820,781 | 3,660,080 | 3,625,641 | | 3,314 | | | 4.000 | 4.337 | MON | 12,200 | 143,118 | 12/10/2004 | 07/01/2018 |
| 31400B-ER-3 | FED NATL MTG ASSOC #682444 | | | 2 | 1 | 630,117 | 104.3910 | 670,672 | 642,464 | 635,693 | | 980 | | | 4.000 | 4.420 | MON | 2,142 | 25,171 | 12/10/2004 | 08/01/2018 |
| 31400B-ZU-3 | FED NATL MTG ASSOC #683055 | | | 2 | 1 | 20,234 | 112.4420 | 17,646 | 15,694 | 15,611 | | (5) | | | 6.500 | 6.720 | MON | 85 | 995 | 07/12/2004 | 02/01/2033 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | | 2 | 1 | 99,001 | 107.6650 | 107,368 | 99,724 | 99,271 | | (12) | | | 5.500 | 5.680 | MON | 457 | 5,337 | 05/31/2004 | 02/01/2033 |
| 31400D-4S-8 | FED NATL MTG ASSOC #684933 | | | 2 | 1 | 574,521 | 105.9380 | 602,607 | 568,832 | 571,067 | | (494) | | | 4.500 | 4.330 | MON | 2,133 | 24,949 | 03/30/2004 | 07/01/2018 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | | 2 | 1 | 143,530 | 107.7900 | 155,935 | 144,666 | 143,667 | | (68) | | | 5.500 | 5.733 | MON | 663 | 7,941 | 05/31/2004 | 02/01/2033 |
| 31400H-HU-0 | FED NATL MTG ASSOC #687943 | | | 2 | 1 | 40,371 | 112.4420 | 30,140 | 26,805 | 27,957 | | 185 | | | 6.500 | 4.998 | MON | 145 | 1,677 | 11/09/2004 | 02/01/2033 |
| 31400J-GD-5 | FED NATL MTG ASSOC #688796 | | | 2 | 1 | 26,192 | 112.4420 | 18,196 | 16,183 | 16,483 | | 16 | | | 6.500 | 5.820 | MON | 88 | 1,001 | 07/12/2004 | 02/01/2033 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | | 2 | 1 | 9,918 | 107.0780 | 10,345 | 9,662 | 9,920 | | 1 | | | 5.000 | 3.995 | MON | 40 | 473 | 03/30/2004 | 06/01/2018 |
| 31400P-Y7-4 | FED NATL MTG ASSOC #693834 | | | 2 | 1 | 46,824 | 106.9530 | 48,784 | 45,613 | 46,317 | | (67) | | | 5.000 | 4.374 | MON | 190 | 2,226 | 03/30/2004 | 03/01/2018 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | | 2 | 1 | 517,618 | 112.4420 | 555,957 | 494,441 | 525,608 | | 6,090 | | | 6.500 | 4.278 | MON | 2,678 | 30,903 | 09/26/2003 | 05/01/2033 |
| 31400T-5J-2 | FED NATL MTG ASSOC #697549 | | | 2 | 1 | 36,018 | 112.4420 | 40,041 | 35,610 | 35,199 | | (78) | | | 6.500 | 6.890 | MON | 193 | 2,311 | 07/12/2004 | 05/01/2033 |
| 31400Y-R2-4 | FED NATL MTG ASSOC #701705 | | | 2 | 1 | 55,932 | 112.4420 | 57,306 | 50,965 | 50,908 | | (6) | | | 6.500 | 6.538 | MON | 276 | 3,286 | 07/12/2004 | 02/01/2033 |
| 31401A-Z2-6 | FED NATL MTG ASSOC #702861 | | | 2 | 1 | 32,037 | 107.0780 | 33,417 | 31,208 | 31,659 | | 1 | | | 5.000 | 4.433 | MON | 130 | 1,525 | 03/30/2004 | 04/01/2018 |
| 31401C-M4-2 | FED NATL MTG ASSOC #704279 | | | 2 | 1 | 65,408 | 112.4420 | 50,209 | 44,653 | 44,017 | | (76) | | | 6.500 | 7.057 | MON | 242 | 2,786 | 07/12/2004 | 05/01/2033 |
| 31401C-YW-7 | FED NATL MTG ASSOC #704625 | | | 2 | 1 | 59,230 | 112.4420 | 63,618 | 56,578 | 61,093 | | 798 | | | 6.500 | 4.207 | MON | 306 | 3,672 | 09/26/2003 | 05/01/2033 |
| 31401E-HP-7 | FED NATL MTG ASSOC #705938 | | | 2 | 1 | 22,453 | 112.4420 | 24,316 | 21,625 | 22,648 | | 89 | | | 6.500 | 4.687 | MON | 117 | 1,296 | 09/11/2003 | 06/01/2033 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | | 2 | 1 | 4,071 | 107.0780 | 4,247 | 3,966 | 4,034 | | (5) | | | 5.000 | 4.168 | MON | 17 | 193 | 03/30/2004 | 06/01/2018 |
| 31401L-GN-7 | FED NATL MTG ASSOC #711305 | | | 2 | 1 | 106,604 | 112.4420 | 114,500 | 101,831 | 107,374 | | 1,595 | | | 6.500 | 4.749 | MON | 552 | 6,610 | 09/26/2003 | 04/01/2033 |
| 31401N-7K-9 | FED NATL MTG ASSOC #713798 | | | 2 | 1 | 51,047 | 105.9380 | 53,543 | 50,542 | 50,793 | | (27) | | | 4.500 | 4.313 | MON | 190 | 2,253 | 03/30/2004 | 07/01/2018 |
| 31401W-DW-6 | FED NATL MTG ASSOC #720217 | | | 2 | 1 | 250,121 | 112.4420 | 268,647 | 238,921 | 245,623 | | (1,195) | | | 6.500 | 5.168 | MON | 1,294 | 15,503 | 09/26/2003 | 06/01/2033 |
| 31401W-XS-3 | FED NATL MTG ASSOC #720789 | | | 2 | 1 | 37,312 | 112.4420 | 25,612 | 22,778 | 22,358 | | (101) | | | 6.500 | 7.121 | MON | 123 | 1,400 | 07/12/2004 | 09/01/2033 |
| 31402B-WU-4 | FED NATL MTG ASSOC #724359 | | | 2 | 1 | 864,075 | 105.7650 | 917,186 | 867,192 | 865,109 | | 104 | | | 5.000 | 5.086 | MON | 3,613 | 42,512 | 11/18/2004 | 07/01/2033 |
| 31402C-TT-9 | FED NATL MTG ASSOC #725162 | | | 2 | 1 | 250,908 | 110.1600 | 216,248 | 196,303 | 193,682 | | 45 | | | 6.000 | 6.515 | MON | 982 | 11,506 | 02/08/2005 | 02/01/2034 |
| 31402C-TZ-5 | FED NATL MTG ASSOC #725168 | | | 2 | 1 | 175,517 | 105.9380 | 138,118 | 130,377 | 131,140 | | (33) | | | 4.500 | 4.291 | MON | 489 | 5,717 | 02/10/2005 | 02/01/2019 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | | 2 | 1 | 195,715 | 108.8590 | 202,954 | 186,436 | 192,572 | | (937) | | | 6.000 | 4.262 | MON | 932 | 10,880 | 11/04/2004 | 11/01/2018 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | | 2 | 1 | 82,269 | 108.8590 | 85,312 | 78,369 | 80,883 | | (251) | | | 6.000 | 4.370 | MON | 392 | 4,548 | 11/04/2004 | 05/01/2018 |
| 31402D-BT-6 | FED NATL MTG ASSOC #725550 | | | 2 | 1 | 36,351 | 107.0780 | 38,258 | 35,729 | 35,868 | | (286) | | | 5.000 | 4.850 | MON | 149 | 1,741 | 11/18/2009 | 05/01/2019 |
| 31402D-7L-8 | FED NATL MTG ASSOC #726399 | | | 2 | 1 | 104,722 | 107.0780 | 109,233 | 102,012 | 103,324 | | (301) | | | 5.000 | 4.399 | MON | 425 | 4,981 | 03/30/2004 | 07/01/2018 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | | | 2 | 1 | 439,929 | 105.7650 | 473,805 | 447,978 | 442,776 | | (362) | | | 5.000 | 5.233 | MON | 1,867 | 21,820 | 04/01/2005 | 07/01/2033 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | C | | 2 | 1 | 1,726,389 | 105.7650 | 1,859,327 | 1,757,978 | 1,737,564 | | (1,420) | | | 5.000 | 5.233 | MON | 7,325 | 85,626 | 04/01/2005 | 07/01/2033 |
| 31402H-VR-9 | FED NATL MTG ASSOC #729724 | | | 2 | 1 | 2,530,391 | 105.7650 | 2,706,721 | 2,559,181 | 2,544,158 | | 2,148 | | | 5.000 | 5.216 | MON | 10,663 | 122,119 | 07/26/2005 | 07/01/2033 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31402H-YU-9 | FED NATL MTG ASSOC #729823 | | | 2 | 1 | 46,660 | 105.9520 | 35,713 | 33,707 | 33,921 | | (8) | | | 4.500 | 4.268 | MON | 126 | 1,471 | 02/10/2005 | 02/01/2019 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | | 2 | 1 | 393,751 | 112.4420 | 422,915 | 376,120 | 398,191 | | 4,228 | | | 6.500 | 4.819 | MON | 2,037 | 24,133 | 09/26/2003 | 09/01/2033 |
| 31402K-YU-2 | FED NATL MTG ASSOC #731623 | | | 2 | 1 | 63,439 | 112.4420 | 68,138 | 60,599 | 64,138 | | 223 | | | 6.500 | 4.295 | MON | 328 | 3,748 | 09/26/2003 | 09/01/2033 |
| 31402K-YZ-1 | FED NATL MTG ASSOC #731628 | | | 2 | 1 | 200,967 | 112.4420 | 178,708 | 158,934 | 165,498 | | 87 | | | 6.500 | 5.069 | MON | 861 | 10,142 | 11/09/2004 | 10/01/2033 |
| 31402L-P5-5 | FED NATL MTG ASSOC #732244 | | | 2 | 1 | 234,510 | 105.9380 | 245,974 | 232,188 | 233,276 | | (124) | | | 4.500 | 4.327 | MON | 871 | 10,170 | 03/30/2004 | 08/01/2018 |
| 31402L-5L-2 | FED NATL MTG ASSOC #732651 | | | 2 | 1 | 24,948 | 112.4420 | 23,774 | 21,144 | 21,952 | | (70) | | | 6.500 | 4.975 | MON | 115 | 1,360 | 02/09/2004 | 08/01/2033 |
| 31402M-RJ-1 | FED NATL MTG ASSOC #733189 | | | 2 | 1 | 20,357 | 112.4420 | 21,865 | 19,446 | 20,186 | | (62) | | | 6.500 | 4.603 | MON | 105 | 1,154 | 09/26/2003 | 09/01/2033 |
| 31402M-RM-4 | FED NATL MTG ASSOC #733192 | | | 2 | 1 | 1,932 | 112.4420 | 2,075 | 1,845 | 2,109 | | 45 | | | 6.500 | 2.913 | MON | 10 | 120 | 09/26/2003 | 09/01/2033 |
| 31402M-3E-8 | FED NATL MTG ASSOC #733497 | | | 2 | 1 | 22,122 | 107.0780 | 23,075 | 21,550 | 21,862 | | (32) | | | 5.000 | 4.459 | MON | 90 | 1,052 | 03/30/2004 | 08/01/2018 |
| 31402Q-6U-0 | FED NATL MTG ASSOC #735383 | | | 2 | 1 | 16,173,173 | 105.6400 | 17,018,879 | 16,110,242 | 16,151,848 | | (4,588) | | | 5.000 | 4.908 | MON | 67,126 | 785,441 | 01/23/2008 | 04/01/2035 |
| 31402R-FT-1 | FED NATL MTG ASSOC #735578 | | | 2 | 1 | 13,721,080 | 105.5780 | 14,861,408 | 14,076,286 | 13,781,910 | | (25,368) | | | 5.000 | 5.401 | MON | 58,651 | 683,602 | 04/25/2008 | 06/01/2035 |
| 31402R-SU-4 | FED NATL MTG ASSOC #735931 | | | 2 | 1 | 25,151 | 106.8280 | 18,661 | 17,468 | 17,756 | | (19) | | | 5.000 | 4.292 | MON | 73 | 847 | 04/14/2005 | 10/01/2020 |
| 31402S-PX-9 | FED NATL MTG ASSOC #736738 | | | 2 | 1 | 118,961 | 112.4420 | 86,114 | 76,585 | 82,610 | | 1,615 | | | 6.500 | 4.187 | MON | 415 | 4,771 | 11/09/2004 | 12/01/2033 |
| 31402U-DP-4 | FED NATL MTG ASSOC #738210 | | | 2 | 1 | 70,368 | 105.9380 | 73,808 | 69,671 | 69,963 | | (29) | | | 4.500 | 4.348 | MON | 261 | 3,040 | 03/30/2004 | 10/01/2018 |
| 31402U-RA-2 | FED NATL MTG ASSOC #738581 | | | 2 | 1 | 9,853 | 112.4420 | 8,759 | 7,790 | 8,193 | | 47 | | | 6.500 | 4.891 | MON | 42 | 498 | 11/09/2004 | 10/01/2032 |
| 31402W-KZ-0 | FED NATL MTG ASSOC #740212 | | | 2 | 1 | 79,887 | 112.4420 | 89,097 | 79,239 | 77,759 | | (308) | | | 6.500 | 7.099 | MON | 429 | 5,143 | 02/09/2004 | 09/01/2033 |
| 31402W-M9-6 | FED NATL MTG ASSOC #740284 | | | 2 | 1 | 27,706 | 112.4420 | 5,522 | 4,911 | 4,875 | | (12) | | | 6.500 | 6.749 | MON | 27 | 292 | 07/12/2004 | 09/01/2033 |
| 31402W-X5-2 | FED NATL MTG ASSOC #740600 | | | 2 | 1 | 152,375 | 112.4420 | 124,870 | 111,053 | 110,809 | | 16 | | | 6.500 | 6.577 | MON | 602 | 7,039 | 02/09/2004 | 09/01/2033 |
| 31402W-3Z-9 | FED NATL MTG ASSOC #740716 | | | 2 | 1 | 218,006 | 105.9380 | 228,664 | 215,848 | 216,852 | | (163) | | | 4.500 | 4.327 | MON | 809 | 9,502 | 03/30/2004 | 09/01/2018 |
| 31402W-6N-3 | FED NATL MTG ASSOC #740777 | | | 2 | 1 | 142,088 | 112.4420 | 152,612 | 135,726 | 147,644 | | 3,321 | | | 6.500 | 3.688 | MON | 735 | 8,811 | 09/26/2003 | 09/01/2033 |
| 31402X-AK-2 | FED NATL MTG ASSOC #740810 | | | 2 | 1 | 21,754 | 107.0780 | 22,691 | 21,191 | 21,501 | | (60) | | | 5.000 | 4.294 | MON | 88 | 1,033 | 03/30/2004 | 09/01/2018 |
| 31402X-JU-1 | FED NATL MTG ASSOC #741075 | | | 2 | 1 | 124,082 | 112.4420 | 138,774 | 123,419 | 122,226 | | 133 | | | 6.500 | 7.021 | MON | 669 | 8,012 | 07/12/2004 | 09/01/2033 |
| 31402X-2A-3 | FED NATL MTG ASSOC #741569 | | | 2 | 1 | 82,815 | 112.4420 | 86,607 | 77,024 | 79,670 | | (97) | | | 6.500 | 5.170 | MON | 417 | 4,998 | 07/12/2004 | 10/01/2033 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | | 2 | 1 | 504,203 | 112.4420 | 541,549 | 481,627 | 496,399 | | 2,484 | | | 6.500 | 5.350 | MON | 2,609 | 31,263 | 09/26/2003 | 09/01/2033 |
| 31403A-WA-9 | FED NATL MTG ASSOC #743241 | | | 2 | 1 | 78,072 | 112.4420 | 47,064 | 41,856 | 44,363 | | 387 | | | 6.500 | 4.533 | MON | 227 | 2,540 | 11/09/2004 | 10/01/2033 |
| 31403A-6D-2 | FED NATL MTG ASSOC #743468 | | | 2 | 1 | 139,968 | 112.4420 | 92,718 | 82,459 | 82,271 | | (38) | | | 6.500 | 6.576 | MON | 447 | 5,047 | 07/12/2004 | 10/01/2033 |
| 31403B-H7-1 | FED NATL MTG ASSOC #743754 | | | 2 | 1 | 84,523 | 112.4420 | 46,494 | 41,350 | 42,815 | | 115 | | | 6.500 | 4.930 | MON | 224 | 2,470 | 11/09/2004 | 11/01/2033 |
| 31403B-ZQ-9 | FED NATL MTG ASSOC #744251 | | | 2 | 1 | 3,050 | 112.4420 | 2,604 | 2,316 | 2,471 | | 47 | | | 6.500 | 4.700 | MON | 13 | 147 | 11/09/2004 | 10/01/2033 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | | 2 | 1 | 20,125 | 111.5670 | 22,338 | 20,022 | 20,112 | | 10 | | | 6.500 | 6.324 | MON | 108 | 1,236 | 07/07/2006 | 05/01/2036 |
| 31403D-T8-2 | FED NATL MTG ASSOC #745875 | | | 2 | 1 | 5,794,019 | 111.5040 | 6,403,286 | 5,742,649 | 5,808,946 | | 32,371 | | | 6.500 | 6.318 | MON | 31,106 | 354,168 | 06/26/2007 | 09/01/2036 |
| 31403D-T8-2 | FED NATL MTG ASSOC #745875 | C | | 2 | 1 | 3,644,742 | 111.5040 | 4,028,002 | 3,612,427 | 3,654,131 | | 20,363 | | | 6.500 | 6.318 | MON | 19,567 | 222,790 | 06/26/2007 | 09/01/2036 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | | 2 | 1 | 151,639 | 111.5040 | 164,941 | 147,924 | 150,941 | | 333 | | | 6.500 | 5.709 | MON | 801 | 9,099 | 10/24/2007 | 11/01/2036 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | C | | 2 | 1 | 1,120,331 | 111.5040 | 1,218,606 | 1,092,881 | 1,115,742 | | 3,283 | | | 6.500 | 5.689 | MON | 5,920 | 66,957 | 10/24/2007 | 10/01/2036 |
| 31403D-WH-8 | FED NATL MTG ASSOC #745948 | | | 2 | 1 | 5,066,440 | 111.5040 | 5,597,681 | 5,020,160 | 5,084,290 | | 29,776 | | | 6.500 | 6.300 | MON | 27,193 | 312,223 | 07/20/2007 | 10/01/2036 |
| 31403D-4E-6 | FED NATL MTG ASSOC #746121 | | | 2 | 1 | 1,320,437 | 106.1410 | 1,351,983 | 1,273,766 | 1,309,937 | | (3,949) | | | 5.000 | 3.857 | MON | 5,307 | 60,622 | 05/20/2009 | 04/01/2023 |
| 31403F-K5-2 | FED NATL MTG ASSOC #747416 | | | 2 | 1 | 2,568 | 112.4420 | 2,253 | 2,004 | 2,127 | | 42 | | | 6.500 | 4.635 | MON | 11 | 128 | 11/09/2004 | 10/01/2033 |
| 31403F-PE-8 | FED NATL MTG ASSOC #747521 | | | 2 | 1 | 64,397 | 112.4420 | 53,956 | 47,986 | 49,359 | | (87) | | | 6.500 | 5.490 | MON | 260 | 3,043 | 11/09/2004 | 10/01/2033 |
| 31403F-RP-1 | FED NATL MTG ASSOC #747594 | | | 2 | 1 | 66,080 | 112.4420 | 52,401 | 46,603 | 46,458 | | (43) | | | 6.500 | 6.600 | MON | 252 | 2,924 | 07/12/2004 | 11/01/2033 |
| 31403G-TP-7 | FED NATL MTG ASSOC #748558 | | | 2 | 1 | 171,376 | 112.4420 | 88,705 | 78,890 | 82,019 | | 824 | | | 6.500 | 5.155 | MON | 427 | 4,660 | 11/09/2004 | 12/01/2033 |
| 31403G-T4-4 | FED NATL MTG ASSOC #748571 | | | 2 | 1 | 15,252 | 112.4420 | 6,778 | 6,028 | 6,529 | | 35 | | | 6.500 | 3.552 | MON | 33 | 347 | 07/12/2004 | 11/01/2033 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | | 2 | 1 | 59,688 | 107.0780 | 62,819 | 58,666 | 59,377 | | (71) | | | 5.000 | 4.417 | MON | 244 | 2,866 | 11/05/2004 | 11/01/2018 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | | 2 | 1 | 9,859 | 109.6950 | 10,302 | 9,392 | 9,713 | | 18 | | | 6.000 | 4.626 | MON | 47 | 553 | 11/04/2004 | 11/01/2018 |
| 31403H-5P-1 | FED NATL MTG ASSOC #749754 | | | 2 | 1 | 154,001 | 111.6520 | 109,820 | 98,359 | 103,524 | | 449 | | | 6.500 | 4.267 | MON | 533 | 6,135 | 02/09/2004 | 02/01/2029 |
| 31403J-H3-3 | FED NATL MTG ASSOC #750050 | | | 2 | 1 | 233,620 | 105.9380 | 160,048 | 151,078 | 152,383 | | (272) | | | 4.500 | 4.094 | MON | 567 | 6,507 | 10/14/2004 | 12/01/2018 |
| 31403J-XK-7 | FED NATL MTG ASSOC #750482 | | | 2 | 1 | 286,325 | 112.4420 | 182,386 | 162,205 | 165,938 | | 1,021 | | | 6.500 | 5.738 | MON | 879 | 9,936 | 07/12/2004 | 12/01/2033 |
| 31403K-E8-2 | FED NATL MTG ASSOC #750859 | | | 2 | 1 | 191,213 | 112.4420 | 169,938 | 151,134 | 155,328 | | (502) | | | 6.500 | 5.410 | MON | 819 | 9,699 | 11/09/2004 | 10/01/2032 |
| 31403K-QB-2 | FED NATL MTG ASSOC #751150 | | | 2 | 1 | 158,462 | 112.4420 | 99,738 | 88,702 | 88,768 | | 5 | | | 6.500 | 6.473 | MON | 480 | 5,390 | 07/12/2004 | 01/01/2034 |
| 31403K-QF-3 | FED NATL MTG ASSOC #751154 | | | 2 | 1 | 8,173 | 112.4420 | 8,672 | 7,713 | 7,878 | | (16) | | | 6.500 | 5.574 | MON | 42 | 500 | 11/09/2004 | 01/01/2034 |
| 31403L-GK-1 | FED NATL MTG ASSOC #751802 | | | 2 | 1 | 32,813 | 112.4420 | 22,444 | 19,960 | 21,725 | | 623 | | | 6.500 | 4.196 | MON | 108 | 1,237 | 02/09/2004 | 10/01/2033 |
| 31403L-GT-2 | FED NATL MTG ASSOC #751810 | | | 2 | 1 | 22,073 | 112.4420 | 17,271 | 15,360 | 16,121 | | 229 | | | 6.500 | 5.190 | MON | 83 | 967 | 06/09/2005 | 10/01/2033 |
| 31403L-MN-8 | FED NATL MTG ASSOC #751965 | | | 2 | 1 | 133,010 | 112.4420 | 92,359 | 82,140 | 85,574 | | 644 | | | 6.500 | 4.987 | MON | 445 | 5,089 | 11/09/2004 | 11/01/2033 |
| 31403M-GY-9 | FED NATL MTG ASSOC #752715 | | | 2 | 1 | 100,444 | 105.9380 | 105,355 | 99,450 | 99,836 | | (103) | | | 4.500 | 4.324 | MON | 373 | 4,397 | 03/30/2004 | 12/01/2018 |
| 31403M-W6-2 | FED NATL MTG ASSOC #753169 | | | 2 | 1 | 37,694 | 112.4420 | 28,569 | 25,407 | 24,865 | | (121) | | | 6.500 | 7.185 | MON | 138 | 1,583 | 07/12/2004 | 12/01/2033 |
| 31403N-HR-1 | FED NATL MTG ASSOC #753640 | | | 2 | 1 | 22,565 | 112.4420 | 9,545 | 8,489 | 9,021 | | 115 | | | 6.500 | 4.390 | MON | 46 | 487 | 11/09/2004 | 11/01/2033 |
| 31403N-KE-6 | FED NATL MTG ASSOC #753693 | | | 2 | 1 | 277,835 | 105.9380 | 291,417 | 275,084 | 276,293 | | (247) | | | 4.500 | 4.309 | MON | 1,032 | 11,909 | 03/30/2004 | 09/01/2018 |
| 31403N-KW-6 | FED NATL MTG ASSOC #753709 | | | 2 | 1 | 41,539 | 112.4420 | 8,158 | 7,255 | 7,295 | | 8 | | | 6.500 | 6.287 | MON | 39 | 431 | 07/12/2004 | 11/01/2033 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | | 2 | 1 | 97,433 | 107.0780 | 102,543 | 95,765 | 97,011 | | 64 | | | 5.000 | 4.509 | MON | 399 | 4,657 | 11/05/2004 | 12/01/2018 |
| 31403N-WJ-2 | FED NATL MTG ASSOC #754049 | | | 2 | 1 | 61,910 | 112.4420 | 25,483 | 22,664 | 22,234 | | (55) | | | 6.500 | 7.389 | MON | 123 | 1,348 | 07/12/2004 | 12/01/2033 |
| 31403R-E8-7 | FED NATL MTG ASSOC #755359 | | | 2 | 1 | 65,835 | 112.4420 | 52,450 | 46,647 | 49,005 | | 394 | | | 6.500 | 4.753 | MON | 253 | 2,941 | 11/09/2004 | 12/01/2033 |
| 31403R-VE-5 | FED NATL MTG ASSOC #755813 | | | 2 | 1 | 27,198 | 112.4420 | 22,509 | 20,018 | 20,472 | | 9 | | | 6.500 | 5.640 | MON | 108 | 1,267 | 06/09/2005 | 11/01/2033 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | | 2 | 1 | 103,198 | 107.0780 | 108,610 | 101,430 | 102,638 | | 49 | | | 5.000 | 4.557 | MON | 423 | 4,958 | 11/05/2004 | 01/01/2019 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | | 2 | 1 | 138,419 | 106.9530 | 145,508 | 136,049 | 137,068 | | (183) | | | 5.000 | 4.665 | MON | 567 | 6,687 | 11/05/2004 | 02/01/2019 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | | 2 | 1 | 115,889 | 108.4530 | 107,636 | 99,247 | 101,586 | | (61) | | | 5.500 | 4.674 | MON | 455 | 5,403 | 10/05/2004 | 04/01/2019 |
| 31403X-Y6-6 | FED NATL MTG ASSOC #761333 | | | 2 | 1 | 26,289 | 105.9250 | 20,996 | 19,821 | 19,990 | | (23) | | | 4.500 | 4.163 | MON | 74 | 871 | 10/14/2004 | 04/01/2019 |
| 31403X-4D-4 | FED NATL MTG ASSOC #761420 | | | 2 | 1 | 24,736 | 104.2660 | 27,338 | 26,219 | 25,458 | | 162 | | | 4.000 | 5.203 | MON | 87 | 1,023 | 05/07/2004 | 05/01/2019 |
| 31403X-5G-6 | FED NATL MTG ASSOC #761447 | | | 2 | 1 | 11,660 | 107.0780 | 12,162 | 11,358 | 11,500 | | (10) | | | 5.000 | 4.539 | MON | 47 | 556 | 03/30/2004 | 01/01/2019 |
| 31403Y-AS-2 | FED NATL MTG ASSOC #761517 | | | 2 | 1 | 72,730 | 104.2660 | 80,379 | 77,091 | 74,803 | | 528 | | | 4.000 | 5.253 | MON | 257 | 3,018 | 05/07/2004 | 05/01/2019 |
| 31403Y-D3-4 | FED NATL MTG ASSOC #761622 | | | 2 | 1 | 4,191 | 112.4420 | 4,480 | 3,984 | 4,187 | | 20 | | | 6.500 | 4.576 | MON | 22 | 259 | 02/09/2004 | 12/01/2033 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | | 2 | 1 | 7,430 | 107.8910 | 5,769 | 5,347 | 5,483 | | | | | 5.500 | 4.446 | MON | 25 | 286 | 10/05/2004 | 01/01/2019 |
| 31403Y-3T-8 | FED NATL MTG ASSOC #762310 | | | 2 | 1 | 164,081 | 112.4420 | 172,998 | 153,856 | 155,889 | | (467) | | | 6.500 | 5.953 | MON | 833 | 9,978 | 11/09/2004 | 10/01/2032 |
| 31404B-T7-7 | FED NATL MTG ASSOC #763874 | | | 2 | 1 | 142,779 | 112.1290 | 122,345 | 109,111 | 114,161 | | 1,123 | | | 6.500 | 4.960 | MON | 591 | 6,939 | 11/09/2004 | 02/01/2034 |
| 31404C-GH-7 | FED NATL MTG ASSOC #764400 | | | 2 | 1 | 54,151 | 107.0780 | 56,484 | 52,750 | 53,014 | | (107) | | | 5.000 | 4.748 | MON | 220 | 2,589 | 03/30/2004 | 04/01/2019 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | | 2 | 1 | 103,107 | 106.9530 | 108,388 | 101,341 | 102,541 | | (91) | | | 5.000 | 4.502 | MON | 422 | 4,912 | 11/05/2004 | 03/01/2019 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | | 2 | 1 | 57,056 | 108.8280 | 46,577 | 42,799 | 44,057 | | (19) | | | 5.500 | 4.411 | MON | 196 | 2,299 | 10/05/2004 | 01/01/2019 |
| 31404D-JT-6 | FED NATL MTG ASSOC #765374 | | | 2 | 1 | 44,679 | 112.1290 | 32,342 | 28,844 | 29,413 | | 92 | | | 6.500 | 5.782 | MON | 156 | 1,797 | 06/09/2005 | 07/01/2034 |
| 31404D-6J-2 | FED NATL MTG ASSOC #765973 | | | 2 | 1 | 136,268 | 112.4420 | 47,038 | 41,833 | 43,599 | | 193 | | | 6.500 | 4.772 | MON | 227 | 2,234 | 11/09/2004 | 02/01/2034 |
| 31404E-C7-9 | FED NATL MTG ASSOC #766094 | | | 2 | 1 | 61,396 | 112.1290 | 49,067 | 43,759 | 43,075 | | (126) | | | 6.500 | 7.053 | MON | 237 | 2,746 | 07/12/2004 | 02/01/2034 |
| 31404E-FL-5 | FED NATL MTG ASSOC #766171 | | | 2 | 1 | 39,054 | 112.4420 | 22,856 | 20,327 | 22,403 | | 370 | | | 6.500 | 2.789 | MON | 110 | 1,270 | 07/12/2004 | 02/01/2034 |
| 31404E-GV-2 | FED NATL MTG ASSOC #766212 | | | 2 | 1 | 130,691 | 112.1290 | 96,907 | 86,424 | 89,551 | | 333 | | | 6.500 | 5.271 | MON | 468 | 5,397 | 07/12/2004 | 03/01/2034 |
| 31404E-KR-6 | FED NATL MTG ASSOC #766304 | | | 2 | 1 | 86,442 | 112.1290 | 55,457 | 49,458 | 52,330 | | 261 | | | 6.500 | 4.136 | MON | 268 | 3,036 | 07/12/2004 | 03/01/2034 |
| 31404E-MV-5 | FED NATL MTG ASSOC #766372 | | | 2 | 1 | 211,258 | 112.1290 | 138,491 | 123,511 | 123,617 | | 12 | | | 6.500 | 6.467 | MON | 669 | 7,556 | 06/09/2005 | 03/01/2034 |
| 31404E-N6-9 | FED NATL MTG ASSOC #766413 | | | 2 | 1 | 92,165 | 112.1290 | 69,122 | 61,645 | 63,450 | | (37) | | | 6.500 | 5.302 | MON | 334 | 3,852 | 07/12/2004 | 03/01/2034 |
| 31404E-R7-3 | FED NATL MTG ASSOC #766510 | | | 2 | 1 | 194,729 | 112.1290 | 111,947 | 99,838 | 105,173 | | 1,376 | | | 6.500 | 4.829 | MON | 541 | 6,015 | 07/12/2004 | 03/01/2034 |
| 31404E-WX-0 | FED NATL MTG ASSOC #766662 | | | 2 | 1 | 144,177 | 112.1290 | 112,610 | 100,429 | 104,808 | | 759 | | | 6.500 | 5.069 | MON | 544 | 6,327 | 06/09/2005 | 03/01/2034 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | | 2 | 1 | 28,176 | 108.3280 | 26,842 | 24,778 | 25,226 | | (76) | | | 5.500 | 4.734 | MON | 114 | 1,353 | 10/05/2004 | 02/01/2019 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | | 2 | 1 | 108,794 | 107.0780 | 114,500 | 106,931 | 108,008 | | (95) | | | 5.000 | 4.520 | MON | 446 | 5,275 | 11/05/2004 | 01/01/2019 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | | 2 | 1 | 98,277 | 108.6720 | 101,736 | 93,618 | 95,360 | | (476) | | | 6.000 | 4.430 | MON | 468 | 5,483 | 11/04/2004 | 05/01/2014 |
| 31404G-X9-7 | FED NATL MTG ASSOC #768504 | | | 2 | 1 | 26,428 | 112.4420 | 24,065 | 21,403 | 21,267 | | (48) | | | 6.500 | 6.684 | MON | 116 | 1,364 | 07/12/2004 | 01/01/2034 |
| 31404G-2M-2 | FED NATL MTG ASSOC #768580 | | | 2 | 1 | 22,217 | 112.3330 | 21,148 | 18,826 | 19,243 | | (44) | | | 6.500 | 5.697 | MON | 102 | 1,210 | 02/09/2004 | 01/01/2034 |
| 31404G-4S-7 | FED NATL MTG ASSOC #768633 | | | 2 | 1 | 152,337 | 112.4420 | 104,348 | 92,802 | 93,525 | | 136 | | | 6.500 | 6.189 | MON | 503 | 5,718 | 07/12/2004 | 06/01/2032 |
| 31404H-L9-8 | FED NATL MTG ASSOC #769052 | | | 2 | 1 | 202,262 | 106.9530 | 210,728 | 197,029 | 199,063 | | (487) | | | 5.000 | 4.441 | MON | 821 | 9,734 | 03/30/2004 | 11/01/2017 |
| 31404H-NP-0 | FED NATL MTG ASSOC #769098 | | | 2 | 1 | 36,677 | 112.1510 | 15,750 | 14,044 | 14,113 | | 19 | | | 6.500 | 6.310 | MON | 76 | 851 | 07/12/2004 | 06/01/2034 |
| 31404J-T5-4 | FED NATL MTG ASSOC #770172 | | | 2 | 1 | 124,157 | 112.1290 | 88,271 | 78,723 | 84,890 | | 1,000 | | | 6.500 | 3.755 | MON | 426 | 4,898 | 07/12/2004 | 03/01/2034 |
| 31404J-YC-3 | FED NATL MTG ASSOC #770307 | | | 2 | 1 | 8,849 | 112.4420 | 2,847 | 2,532 | 2,522 | | (2) | | | 6.500 | 6.613 | MON | 14 | 142 | 07/12/2004 | 04/01/2034 |
| 31404K-FW-7 | FED NATL MTG ASSOC #770681 | | | 2 | 1 | 169,567 | 107.2660 | 138,542 | 129,158 | 132,137 | | 24 | | | 5.000 | 4.183 | MON | 538 | 6,327 | 08/11/2004 | 04/01/2019 |
| 31404K-PC-0 | FED NATL MTG ASSOC #770919 | | | 2 | 1 | 8,450 | 112.1290 | 5,983 | 5,336 | 5,674 | | 89 | | | 6.500 | 4.177 | MON | 29 | 332 | 07/12/2004 | 04/01/2034 |
| 31404K-SU-7 | FED NATL MTG ASSOC #771031 | | | 2 | 1 | 266,193 | 105.8280 | 292,943 | 276,811 | 271,303 | | 415 | | | 5.000 | 5.403 | MON | 1,153 | 13,629 | 05/07/2004 | 04/01/2034 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | | 2 | 1 | 8,404 | 107.8910 | 7,911 | 7,332 | 7,438 | | (3) | | | 5.500 | 4.897 | MON | 34 | 399 | 02/10/2005 | 02/01/2019 |
| 31404L-AB-6 | FED NATL MTG ASSOC #771402 | | | 2 | 1 | 130,316 | 112.4420 | 135,979 | 120,933 | 122,303 | | (36) | | | 6.500 | 6.041 | MON | 655 | 7,845 | 02/09/2004 | 06/01/2032 |
| 31404N-NR-3 | FED NATL MTG ASSOC #773600 | | | 2 | 1 | 43,342 | 112.1290 | 14,084 | 12,560 | 12,242 | | (107) | | | 6.500 | 7.357 | MON | 68 | 710 | 07/12/2004 | 08/01/2034 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | | 2 | 1 | 460,015 | 112.1290 | 393,419 | 350,862 | 358,010 | | 481 | | | 6.500 | 5.835 | MON | 1,901 | 22,287 | 07/12/2004 | 04/01/2034 |
| 31404P-ZY-0 | FED NATL MTG ASSOC #774859 | | | 2 | 1 | 1,680,923 | 106.7030 | 1,819,748 | 1,705,439 | 1,693,921 | | 3,163 | | | 5.000 | 5.209 | MON | 7,106 | 83,709 | 08/12/2004 | 04/01/2034 |
| 31404P-2Z-3 | FED NATL MTG ASSOC #774892 | | | 2 | 1 | 40,902 | 112.4420 | 28,214 | 25,092 | 26,065 | | (53) | | | 6.500 | 4.666 | MON | 136 | 1,553 | 06/09/2005 | 04/01/2034 |
| 31404Q-WJ-4 | FED NATL MTG ASSOC #775649 | | | 2 | 1 | 16,921 | 112.1290 | 11,154 | 9,948 | 10,413 | | (12) | | | 6.500 | 4.670 | MON | 54 | 613 | 02/08/2005 | 05/01/2034 |
| 31404R-T2-3 | FED NATL MTG ASSOC #776469 | | | 2 | 1 | 131,900 | 112.4420 | 96,379 | 85,715 | 84,337 | | (445) | | | 6.500 | 6.987 | MON | 464 | 5,314 | 07/12/2004 | 03/01/2034 |
| 31404R-ZE-0 | FED NATL MTG ASSOC #776641 | | | 2 | 1 | 14,387 | 113.5350 | 8,759 | 7,715 | 8,196 | | 94 | | | 6.500 | 4.602 | MON | 42 | 468 | 06/09/2005 | 03/01/2034 |
| 31404S-AF-2 | FED NATL MTG ASSOC #776806 | | | 2 | 1 | 762,187 | 106.7030 | 822,007 | 770,372 | 767,034 | | (644) | | | 5.000 | 5.081 | MON | 3,210 | 38,171 | 08/12/2004 | 08/01/2034 |
| 31404U-TD-2 | FED NATL MTG ASSOC #779148 | | | 2 | 1 | 95,641 | 104.2660 | 105,700 | 101,376 | 98,499 | | 668 | | | 4.000 | 5.202 | MON | 338 | 3,950 | 05/07/2004 | 06/01/2019 |
| 31404U-ZU-7 | FED NATL MTG ASSOC #779355 | | | 2 | 1 | 25,160 | 112.4420 | 17,723 | 15,762 | 16,202 | | 80 | | | 6.500 | 5.582 | MON | 85 | 979 | 06/09/2005 | 06/01/2034 |
| 31404W-QP-4 | FED NATL MTG ASSOC #780862 | | | 2 | 1 | 53,321 | 112.4420 | 56,131 | 49,920 | 50,151 | | 30 | | | 6.500 | 6.307 | MON | 270 | 3,228 | 07/12/2004 | 06/01/2031 |
| 31404W-XQ-4 | FED NATL MTG ASSOC #781087 | | | 2 | 1 | 55,028 | 112.1290 | 47,730 | 42,567 | 44,809 | | 539 | | | 6.500 | 4.963 | MON | 231 | 2,711 | 06/09/2005 | 06/01/2034 |
| 31405C-M8-9 | FED NATL MTG ASSOC #785283 | | | 2 | 1 | 113,846 | 112.1290 | 91,565 | 81,661 | 81,215 | | (107) | | | 6.500 | 6.674 | MON | 442 | 5,132 | 07/12/2004 | 07/01/2034 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31405C-NE-5 | FED NATL MTG ASSOC #785289 | | | 2 | 1 | 5,008 | 112.1290 | 3,190 | 2,845 | 2,938 | | (2) | | | 6.500 | 4.832 | MON | 15 | 174 | 06/09/2005 | 09/01/2034 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | | 2 | 1 | 196,788 | 109.0780 | 204,476 | 187,459 | 195,278 | | (49) | | | 6.000 | 4.160 | MON | 937 | 10,903 | 11/04/2004 | 07/01/2019 |
| 31405D-2H-9 | FED NATL MTG ASSOC #786576 | | | 2 | 1 | 57,234 | 112.1290 | 51,312 | 45,761 | 47,380 | | (77) | | | 6.500 | 5.025 | MON | 248 | 2,923 | 06/09/2005 | 07/01/2034 |
| 31405D-7D-3 | FED NATL MTG ASSOC #786692 | | | 2 | 1 | 35,416 | 112.1290 | 14,285 | 12,740 | 13,136 | | (14) | | | 6.500 | 5.023 | MON | 69 | 740 | 06/09/2005 | 08/01/2034 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | | 2 | 1 | 107,412 | 109.2340 | 113,312 | 103,733 | 106,638 | | 234 | | | 6.000 | 4.826 | MON | 519 | 5,979 | 04/06/2005 | 08/01/2019 |
| 31405E-UD-5 | FED NATL MTG ASSOC #787280 | | | 2 | 1 | 118,294 | 112.1290 | 107,884 | 96,214 | 95,254 | | 43 | | | 6.500 | 6.844 | MON | 521 | 6,128 | 07/12/2004 | 07/01/2034 |
| 31405E-4F-9 | FED NATL MTG ASSOC #787522 | | | 2 | 1 | 295,646 | 112.1290 | 242,322 | 216,110 | 224,656 | | (324) | | | 6.500 | 5.149 | MON | 1,171 | 13,698 | 02/08/2005 | 09/01/2034 |
| 31405E-5P-6 | FED NATL MTG ASSOC #787554 | | | 2 | 1 | 610,091 | 109.1290 | 462,405 | 423,724 | 431,944 | | 325 | | | 6.000 | 5.410 | MON | 2,119 | 24,589 | 04/07/2005 | 02/01/2035 |
| 31405H-UE-6 | FED NATL MTG ASSOC #789981 | | | 2 | 1 | 86,240 | 112.1290 | 59,163 | 52,764 | 55,838 | | 1,120 | | | 6.500 | 4.676 | MON | 286 | 3,265 | 11/09/2004 | 08/01/2034 |
| 31405J-SM-7 | FED NATL MTG ASSOC #790824 | | | 2 | 1 | 112,335 | 112.1290 | 83,915 | 74,838 | 78,703 | | 483 | | | 6.500 | 4.645 | MON | 405 | 4,683 | 11/09/2004 | 09/01/2034 |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | | 2 | 1 | 1,368,408 | 112.1290 | 1,526,570 | 1,361,441 | 1,364,357 | | 310 | | | 6.500 | 6.427 | MON | 7,374 | 85,906 | 07/07/2006 | 08/01/2034 |
| 31405K-D5-7 | FED NATL MTG ASSOC #791324 | | | 2 | 1 | 303,237 | 109.6920 | 238,148 | 217,107 | 220,797 | | 264 | | | 6.000 | 5.271 | MON | 1,086 | 12,669 | 04/07/2005 | 09/01/2034 |
| 31405L-3W-7 | FED NATL MTG ASSOC #792913 | | | 2 | 1 | 4,241 | 113.0670 | 4,440 | 3,927 | 4,235 | | 99 | | | 6.500 | 4.428 | MON | 21 | 254 | 06/09/2005 | 10/01/2034 |
| 31405M-SS-7 | FED NATL MTG ASSOC #793529 | | | 2 | 1 | 39,805 | 112.1290 | 21,486 | 19,162 | 19,911 | | 89 | | | 6.500 | 5.014 | MON | 104 | 1,165 | 06/09/2005 | 08/01/2034 |
| 31405P-JN-1 | FED NATL MTG ASSOC #795069 | | | 2 | 1 | 43,913 | 112.1290 | 42,641 | 38,029 | 38,661 | | 106 | | | 6.500 | 5.908 | MON | 206 | 2,466 | 06/09/2005 | 10/01/2034 |
| 31405Q-ES-3 | FED NATL MTG ASSOC #795845 | | | 2 | 1 | 163,709 | 112.1290 | 136,569 | 121,796 | 124,923 | | 323 | | | 6.500 | 5.537 | MON | 660 | 7,721 | 06/09/2005 | 09/01/2034 |
| 31405U-DR-7 | FED NATL MTG ASSOC #799412 | | | 2 | 1 | 24,242 | 106.9530 | 20,124 | 18,815 | 19,178 | | 18 | | | 5.000 | 4.183 | MON | 78 | 922 | 08/11/2004 | 10/01/2019 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | | 2 | 1 | 102,057 | 106.9530 | 107,284 | 100,309 | 101,544 | | 55 | | | 5.000 | 4.577 | MON | 418 | 4,904 | 11/05/2004 | 11/01/2019 |
| 31405V-M3-8 | FED NATL MTG ASSOC #800578 | | | 2 | 1 | 111,168 | 106.9530 | 116,861 | 109,264 | 110,018 | | (124) | | | 5.000 | 4.685 | MON | 455 | 5,359 | 11/05/2004 | 10/01/2019 |
| 31405Y-MR-9 | FED NATL MTG ASSOC #803268 | | | 2 | 1 | 35,499 | 106.9530 | 37,317 | 34,891 | 35,005 | | (316) | | | 5.000 | 4.855 | MON | 145 | 1,728 | 11/18/2009 | 11/01/2019 |
| 31405Y-WC-1 | FED NATL MTG ASSOC #803543 | | | 2 | 1 | 105,953 | 112.1290 | 102,726 | 91,614 | 93,066 | | 41 | | | 6.500 | 6.070 | MON | 496 | 5,892 | 06/09/2005 | 11/01/2034 |
| 31406C-M6-2 | FED NATL MTG ASSOC #805981 | | | 2 | 1 | 151,616 | 112.1290 | 161,383 | 143,926 | 149,741 | | (15) | | | 6.500 | 4.878 | MON | 780 | 9,343 | 11/09/2004 | 11/01/2034 |
| 31406G-BS-7 | FED NATL MTG ASSOC #809249 | | | 2 | 1 | 367,167 | 109.6920 | 279,938 | 255,205 | 262,693 | | 1,762 | | | 6.000 | 5.154 | MON | 1,276 | 14,876 | 01/05/2005 | 01/01/2035 |
| 31406K-P3-8 | FED NATL MTG ASSOC #812342 | | | 2 | 1 | 18,188 | 113.5350 | 2,824 | 2,487 | 2,599 | | 38 | | | 6.500 | 5.134 | MON | 13 | 148 | 06/09/2005 | 03/01/2035 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | | 2 | 1 | 240,868 | 113.2460 | 266,791 | 235,586 | 244,538 | | 6,218 | | | 7.000 | 6.398 | MON | 1,374 | 14,428 | 07/07/2006 | 07/01/2036 |
| 31406R-TW-5 | FED NATL MTG ASSOC #817865 | | | 2 | 1 | 366,917 | 106.4840 | 376,899 | 353,948 | 366,755 | | 1,159 | | | 5.000 | 4.081 | MON | 1,475 | 16,740 | 05/20/2009 | 12/01/2021 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | | 2 | 1 | 804,274 | 112.1290 | 897,233 | 800,179 | 802,918 | | 201 | | | 6.500 | 6.369 | MON | 4,334 | 50,547 | 07/07/2006 | 02/01/2035 |
| 31406S-3A-9 | FED NATL MTG ASSOC #818993 | | | 2 | 1 | 10,026 | 111.5670 | 10,566 | 9,470 | 9,894 | | (31) | | | 6.500 | 4.447 | MON | 51 | 615 | 06/09/2005 | 03/01/2035 |
| 31406U-B4-9 | FED NATL MTG ASSOC #820059 | | | 2 | 1 | 81,252 | 111.7930 | 86,352 | 77,243 | 79,115 | | 193 | | | 6.500 | 5.564 | MON | 418 | 5,015 | 06/09/2005 | 04/01/2035 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | | 2 | 1 | 2,777 | 113.2910 | 3,077 | 2,716 | 2,793 | | 30 | | | 7.000 | 6.129 | MON | 16 | 159 | 07/07/2006 | 06/01/2035 |
| 31406W-VN-1 | FED NATL MTG ASSOC #822421 | | | 2 | 1 | 2,520,810 | 107.5400 | 2,673,899 | 2,486,427 | 2,492,185 | | (16,571) | | | 5.500 | 5.439 | MON | 11,396 | 133,035 | 11/19/2009 | 05/01/2035 |
| 31406X-E9-9 | FED NATL MTG ASSOC #822860 | C | | 2 | 1 | 1,001,025 | 108.4150 | 1,066,103 | 983,355 | 988,427 | | (5,972) | | | 5.500 | 5.374 | MON | 4,507 | 52,216 | 11/19/2009 | 05/01/2035 |
| 31406Y-KK-5 | FED NATL MTG ASSOC #823898 | | | 2 | 1 | 463,496 | 109.1290 | 405,504 | 371,582 | 379,867 | | 782 | | | 6.000 | 5.155 | MON | 1,858 | 21,906 | 04/07/2005 | 05/01/2035 |
| 31407A-FU-0 | FED NATL MTG ASSOC #824679 | | | 2 | 1 | 33,372 | 113.0670 | 21,988 | 19,447 | 20,206 | | (40) | | | 6.500 | 4.957 | MON | 105 | 1,194 | 06/09/2005 | 05/01/2035 |
| 31407A-2K-6 | FED NATL MTG ASSOC #825278 | | | 2 | 1 | 51,466 | 105.5780 | 41,055 | 38,886 | 38,142 | | (261) | | | 5.000 | 5.323 | MON | 162 | 1,893 | 04/05/2005 | 07/01/2035 |
| 31407C-XD-4 | FED NATL MTG ASSOC #826976 | | | 2 | 1 | 292,876 | 109.1290 | 226,486 | 207,539 | 213,059 | | 1,203 | | | 6.000 | 5.029 | MON | 1,038 | 12,062 | 04/07/2005 | 06/01/2035 |
| 31407C-XQ-5 | FED NATL MTG ASSOC #826987 | | | 2 | 1 | 42,280 | 113.5380 | 29,725 | 26,180 | 27,284 | | 144 | | | 6.500 | 5.284 | MON | 142 | 1,621 | 06/09/2005 | 06/01/2035 |
| 31407D-6B-6 | FED NATL MTG ASSOC #828066 | | | 2 | 1 | 65,161 | 111.5670 | 51,693 | 46,333 | 47,969 | | 228 | | | 6.500 | 5.271 | MON | 251 | 2,923 | 06/09/2005 | 06/01/2035 |
| 31407E-AD-5 | FED NATL MTG ASSOC #828104 | | | 2 | 1 | 139,568 | 110.0350 | 33,153 | 30,130 | 31,389 | | 286 | | | 6.000 | 4.465 | MON | 151 | 1,505 | 04/07/2005 | 07/01/2035 |
| 31407F-RQ-5 | FED NATL MTG ASSOC #829495 | | | 2 | 1 | 15,054 | 106.8280 | 11,914 | 11,152 | 11,353 | | (14) | | | 5.000 | 4.185 | MON | 46 | 545 | 04/14/2005 | 07/01/2020 |
| 31407H-L5-3 | FED NATL MTG ASSOC #831148 | | | 2 | 1 | 246,857 | 110.9420 | 226,241 | 203,928 | 206,718 | | (672) | | | 6.000 | 5.552 | MON | 1,020 | 12,073 | 04/07/2005 | 12/01/2035 |
| 31407J-PL-0 | FED NATL MTG ASSOC #832127 | | | 2 | 1 | 74,092 | 111.5670 | 48,661 | 43,616 | 44,309 | | 170 | | | 6.500 | 5.950 | MON | 236 | 2,678 | 06/09/2005 | 07/01/2035 |
| 31407J-TW-2 | FED NATL MTG ASSOC #832265 | | | 2 | 1 | 194,210 | 111.5670 | 211,364 | 189,451 | 192,119 | | 284 | | | 6.500 | 5.902 | MON | 1,026 | 10,905 | 10/24/2007 | 08/01/2035 |
| 31407J-XC-1 | FED NATL MTG ASSOC #832375 | | | 2 | 1 | 237,796 | 106.8280 | 245,054 | 229,391 | 239,226 | | 1,968 | | | 5.000 | 3.641 | MON | 956 | 10,853 | 05/20/2009 | 08/01/2020 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | | 2 | 1 | 246,780 | 111.5670 | 268,578 | 240,734 | 247,244 | | 2,293 | | | 6.500 | 6.076 | MON | 1,304 | 14,911 | 10/24/2007 | 11/01/2035 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | | 2 | 1 | 77,436 | 113.2910 | 85,804 | 75,738 | 77,144 | | 168 | | | 7.000 | 6.250 | MON | 442 | 4,964 | 07/07/2006 | 07/01/2035 |
| 31407M-4L-6 | FED NATL MTG ASSOC #835227 | | | 2 | 1 | 25,512 | 106.8280 | 17,908 | 16,763 | 17,036 | | 6 | | | 5.000 | 4.311 | MON | 70 | 808 | 04/14/2005 | 08/01/2020 |
| 31407P-JZ-2 | FED NATL MTG ASSOC #836480 | | | 2 | 1 | 289,310 | 109.1290 | 152,661 | 139,890 | 141,972 | | (202) | | | 6.000 | 5.405 | MON | 699 | 7,981 | 04/07/2005 | 10/01/2035 |
| 31407P-5C-8 | FED NATL MTG ASSOC #837043 | | | 2 | 1 | 743,775 | 106.8280 | 545,156 | 510,312 | 516,292 | | 1,509 | | | 5.000 | 4.675 | MON | 2,126 | 24,639 | 04/14/2005 | 10/01/2020 |
| 31407Q-C6-1 | FED NATL MTG ASSOC #837193 | | | 2 | 1 | 82,394 | 106.8280 | 91,803 | 85,935 | 83,986 | | 104 | | | 5.000 | 6.102 | MON | 358 | 4,145 | 06/28/2006 | 02/01/2021 |
| 31407R-QM-9 | FED NATL MTG ASSOC #838460 | | | 2 | 1 | 1,234,093 | 109.6290 | 1,181,540 | 1,077,762 | 1,098,648 | | (2,765) | | | 6.000 | 5.379 | MON | 5,389 | 64,107 | 04/07/2005 | 09/01/2035 |
| 31407S-JP-8 | FED NATL MTG ASSOC #839170 | | | 2 | 1 | 15,253 | 109.1290 | 11,550 | 10,584 | 10,976 | | 185 | | | 6.000 | 5.435 | MON | 53 | 616 | 04/07/2005 | 11/01/2035 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | | 2 | 1 | 1,881 | 113.2910 | 2,085 | 1,840 | 1,910 | | 22 | | | 7.000 | 5.750 | MON | 11 | 106 | 07/07/2006 | 10/01/2035 |
| 31407V-CM-5 | FED NATL MTG ASSOC #841676 | | | 2 | 1 | 21,909 | 107.2660 | 21,062 | 19,635 | 20,006 | | 13 | | | 5.000 | 4.485 | MON | 82 | 975 | 04/14/2005 | 09/01/2020 |
| 31407V-TY-1 | FED NATL MTG ASSOC #842167 | | | 2 | 1 | 16,505 | 106.8280 | 9,755 | 9,132 | 9,274 | | (10) | | | 5.000 | 4.332 | MON | 38 | 428 | 04/14/2005 | 10/01/2020 |
| 31407V-X6-7 | FED NATL MTG ASSOC #842301 | | | 2 | 1 | 94,169 | 111.7930 | 104,738 | 93,689 | 94,087 | | (152) | | | 6.500 | 6.183 | MON | 507 | 5,573 | 07/07/2006 | 09/01/2035 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31407W-4N-0 | FED NATL MTG ASSOC #843329 | | | 2 | 1 | 132,433 | 105.5780 | 150,293 | 142,353 | 138,131 | | 2,746 | | | 5.000 | 6.384 | MON | 593 | 7,011 | 06/28/2006 | 10/01/2035 |
| 31407Y-VU-0 | FED NATL MTG ASSOC #844927 | | | 2 | 1 | 136,442 | 107.5400 | 114,652 | 106,614 | 106,951 | | (71) | | | 5.500 | 5.350 | MON | 489 | 5,733 | 04/07/2005 | 12/01/2035 |
| 31407Y-4K-2 | FED NATL MTG ASSOC #845126 | | | 2 | 1 | 25,363 | 106.8280 | 18,135 | 16,976 | 17,253 | | | | | 5.000 | 4.314 | MON | 71 | 819 | 04/14/2005 | 12/01/2020 |
| 31407Y-4R-7 | FED NATL MTG ASSOC #845132 | | | 2 | 1 | 78,819 | 106.8280 | 63,896 | 59,812 | 61,179 | | 349 | | | 5.000 | 4.384 | MON | 249 | 2,922 | 04/14/2005 | 12/01/2020 |
| 31408A-J9-2 | FED NATL MTG ASSOC #845488 | | | 2 | 1 | 134,948 | 106.4840 | 138,620 | 130,178 | 136,898 | | 1,948 | | | 5.000 | 3.666 | MON | 542 | 6,159 | 05/20/2009 | 06/01/2021 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | | 2 | 1 | 201,895 | 113.2910 | 223,712 | 197,467 | 201,169 | | 839 | | | 7.000 | 6.336 | MON | 1,152 | 13,339 | 07/07/2006 | 12/01/2035 |
| 31408C-PH-3 | FED NATL MTG ASSOC #847424 | | | 2 | 1 | 38,866 | 106.8280 | 32,182 | 30,125 | 30,743 | | 166 | | | 5.000 | 4.450 | MON | 126 | 1,475 | 04/14/2005 | 11/01/2020 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | | 2 | 1 | 24,698 | 113.2910 | 27,367 | 24,156 | 25,059 | | 253 | | | 7.000 | 5.746 | MON | 141 | 1,590 | 07/07/2006 | 01/01/2036 |
| 31408E-5T-5 | FED NATL MTG ASSOC #849658 | | | 2 | 1 | 2,398,290 | 111.5670 | 2,651,453 | 2,376,567 | 2,392,692 | | 6,439 | | | 6.500 | 6.392 | MON | 12,873 | 147,087 | 07/20/2007 | 11/01/2035 |
| 31408F-0B-8 | FED NATL MTG ASSOC #850150 | | | 2 | 1 | 28,619 | 106.8280 | 20,975 | 19,635 | 20,023 | | 100 | | | 5.000 | 4.453 | MON | 82 | 948 | 04/14/2005 | 12/01/2020 |
| 31408F-3K-3 | FED NATL MTG ASSOC #850502 | | | 2 | 1 | 135,820 | 106.8280 | 115,234 | 107,869 | 109,486 | | (185) | | | 5.000 | 4.375 | MON | 449 | 5,295 | 04/14/2005 | 12/01/2020 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | | 2 | 1 | 392,341 | 111.5040 | 426,757 | 382,728 | 386,853 | | 641 | | | 6.500 | 6.094 | MON | 2,073 | 22,713 | 10/24/2007 | 04/01/2036 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | | 2 | 1 | 140,499 | 111.5040 | 155,859 | 139,778 | 140,738 | | 470 | | | 6.500 | 6.391 | MON | 757 | 8,912 | 07/07/2006 | 04/01/2036 |
| 31408X-C4-0 | FED NATL MTG ASSOC #863291 | | | 2 | 1 | 94,854 | 106.9930 | 89,262 | 83,428 | 85,181 | | 85 | | | 5.000 | 4.272 | MON | 348 | 4,137 | 04/14/2005 | 11/01/2020 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | | 2 | 1 | 20,124 | 111.5040 | 22,324 | 20,021 | 20,108 | | 13 | | | 6.500 | 6.337 | MON | 108 | 1,208 | 07/07/2006 | 02/01/2036 |
| 31409A-LW-7 | FED NATL MTG ASSOC #865341 | | | 2 | 1 | 63,110 | 106.8280 | 70,317 | 65,822 | 63,461 | | (776) | | | 5.000 | 5.993 | MON | 274 | 3,122 | 06/28/2006 | 02/01/2021 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | | 2 | 1 | 141,623 | 111.5040 | 157,105 | 140,896 | 141,512 | | (23) | | | 6.500 | 6.318 | MON | 763 | 8,779 | 07/07/2006 | 02/01/2036 |
| 31409C-W7-6 | FED NATL MTG ASSOC #867470 | | | 2 | 1 | 283,518 | 105.2650 | 320,801 | 304,756 | 283,196 | | (8,539) | | | 5.000 | 6.121 | MON | 1,270 | 14,737 | 06/28/2006 | 06/01/2036 |
| 31409C-5N-1 | FED NATL MTG ASSOC #867653 | | | 2 | 1 | 97,374 | 109.6290 | 108,144 | 98,645 | 97,836 | | (12) | | | 6.000 | 6.319 | MON | 493 | 5,755 | 07/19/2006 | 05/01/2036 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | | 2 | 1 | 37,903 | 111.5040 | 42,047 | 37,709 | 38,133 | | 279 | | | 6.500 | 6.325 | MON | 204 | 2,199 | 07/07/2006 | 04/01/2036 |
| 31409F-GJ-1 | FED NATL MTG ASSOC #869701 | | | 2 | 1 | 131,367 | 107.2270 | 147,402 | 137,467 | 133,864 | | 188 | | | 5.500 | 6.620 | MON | 630 | 7,140 | 06/28/2006 | 04/01/2036 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | | 2 | 1 | 226,864 | 111.5040 | 251,665 | 225,700 | 227,841 | | 1,343 | | | 6.500 | 6.350 | MON | 1,223 | 13,267 | 07/07/2006 | 04/01/2036 |
| 31409G-XH-4 | FED NATL MTG ASSOC #871080 | | | 2 | 1 | 187,342 | 106.4840 | 192,439 | 180,720 | 191,964 | | 3,648 | | | 5.000 | 2.505 | MON | 753 | 8,461 | 05/20/2009 | 11/01/2021 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | | 2 | 1 | 1,866,020 | 111.5040 | 2,061,841 | 1,849,118 | 1,871,112 | | 11,042 | | | 6.500 | 6.315 | MON | 10,016 | 112,056 | 07/20/2007 | 12/01/2036 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | C | | 2 | 1 | 36,252 | 111.5040 | 40,056 | 35,924 | 36,351 | | 215 | | | 6.500 | 6.315 | MON | 195 | 2,177 | 07/20/2007 | 12/01/2036 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | | 2 | 1 | 29,575 | 113.2460 | 32,758 | 28,927 | 29,589 | | 111 | | | 7.000 | 6.067 | MON | 169 | 1,874 | 07/07/2006 | 05/01/2036 |
| 31409T-RY-6 | FED NATL MTG ASSOC #878103 | | | 2 | 1 | 625,387 | 105.2650 | 643,385 | 611,205 | 623,785 | | (1,690) | | | 5.000 | 4.192 | MON | 2,547 | 29,684 | 03/13/2009 | 04/01/2036 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | | 2 | 1 | 18,791 | 111.5670 | 20,857 | 18,695 | 18,839 | | 74 | | | 6.500 | 6.376 | MON | 101 | 1,148 | 07/07/2006 | 02/01/2036 |
| 31409V-GJ-6 | FED NATL MTG ASSOC #879601 | | | 2 | 1 | 167,068 | 106.4840 | 171,433 | 160,993 | 167,460 | | (83) | | | 5.000 | 3.369 | MON | 671 | 7,836 | 04/02/2009 | 03/01/2021 |
| 31409V-2C-6 | FED NATL MTG ASSOC #880171 | | | 2 | 1 | 66,213 | 109.6290 | 73,537 | 67,078 | 66,242 | | (377) | | | 6.000 | 6.197 | MON | 335 | 3,895 | 07/19/2006 | 02/01/2036 |
| 31409X-NG-0 | FED NATL MTG ASSOC #881591 | | | 2 | 1 | 9,628 | 109.0040 | 10,632 | 9,754 | 9,645 | | (14) | | | 6.000 | 6.418 | MON | 49 | 565 | 07/19/2006 | 06/01/2036 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | | 2 | 1 | 135,755 | 112.0670 | 148,408 | 132,428 | 135,062 | | 1,011 | | | 6.500 | 5.874 | MON | 717 | 7,286 | 10/24/2007 | 04/01/2036 |
| 31409Y-A9-8 | FED NATL MTG ASSOC #882132 | | | 2 | 1 | 193,370 | 107.2270 | 216,974 | 202,350 | 196,824 | | 2,693 | | | 5.500 | 6.511 | MON | 927 | 10,916 | 06/28/2006 | 07/01/2036 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | | 2 | 1 | 51,587 | 113.2460 | 57,139 | 50,456 | 52,017 | | 307 | | | 7.000 | 5.873 | MON | 294 | 3,392 | 07/07/2006 | 04/01/2036 |
| 31410A-EC-6 | FED NATL MTG ASSOC #883131 | | | 2 | 1 | 20,610 | 106.8280 | 21,239 | 19,882 | 20,581 | | 57 | | | 5.000 | 3.526 | MON | 83 | 930 | 05/20/2009 | 03/01/2021 |
| 31410B-ED-2 | FED NATL MTG ASSOC #884032 | | | 2 | 1 | 1,229,679 | 111.5040 | 1,358,722 | 1,218,541 | 1,226,405 | | 359 | | | 6.500 | 6.252 | MON | 6,600 | 75,885 | 07/20/2007 | 05/01/2036 |
| 31410B-ED-2 | FED NATL MTG ASSOC #884032 | C | | 2 | 1 | 922,647 | 111.5040 | 1,019,469 | 914,289 | 920,190 | | 270 | | | 6.500 | 6.252 | MON | 4,952 | 56,937 | 07/20/2007 | 05/01/2036 |
| 31410B-EK-6 | FED NATL MTG ASSOC #884038 | | | 2 | 1 | 598,048 | 113.2460 | 662,410 | 584,932 | 596,708 | | 2,139 | | | 7.000 | 6.261 | MON | 3,412 | 39,808 | 07/07/2006 | 05/01/2036 |
| 31410C-RF-1 | FED NATL MTG ASSOC #885286 | | | 2 | 1 | 2,139,531 | 111.5040 | 2,364,055 | 2,120,152 | 2,133,006 | | 1,249 | | | 6.500 | 6.257 | MON | 11,484 | 132,622 | 07/20/2007 | 06/01/2036 |
| 31410C-X3-1 | FED NATL MTG ASSOC #885498 | | | 2 | 1 | 234,367 | 106.4840 | 240,744 | 226,084 | 239,320 | | 3,015 | | | 5.000 | 2.896 | MON | 942 | 10,956 | 05/20/2009 | 06/01/2021 |
| 31410C-5R-9 | FED NATL MTG ASSOC #885656 | | | 2 | 1 | 2,200,675 | 111.5040 | 2,427,434 | 2,176,992 | 2,197,072 | | 1,449 | | | 6.500 | 6.123 | MON | 11,792 | 137,676 | 10/24/2007 | 10/01/2036 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | | 2 | 1 | 94,480 | 111.6520 | 102,904 | 92,165 | 94,530 | | 704 | | | 6.500 | 5.624 | MON | 499 | 5,442 | 10/24/2007 | 06/01/2036 |
| 31410D-FT-2 | FED NATL MTG ASSOC #885878 | | | 2 | 1 | 87,506 | 111.5040 | 95,182 | 85,362 | 89,058 | | 857 | | | 6.500 | 4.843 | MON | 462 | 5,543 | 10/24/2007 | 06/01/2036 |
| 31410E-N2-0 | FED NATL MTG ASSOC #887009 | | | 2 | 1 | 70,450 | 111.7460 | 76,796 | 68,724 | 69,439 | | (147) | | | 6.500 | 6.032 | MON | 372 | 4,290 | 10/24/2007 | 06/01/2036 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | | 2 | 1 | 84,646 | 113.2460 | 93,755 | 82,789 | 84,727 | | 398 | | | 7.000 | 5.969 | MON | 483 | 5,347 | 07/07/2006 | 07/01/2036 |
| 31410E-6R-4 | FED NATL MTG ASSOC #887480 | | | 2 | 1 | 61,400 | 111.5040 | 66,786 | 59,896 | 61,406 | | 598 | | | 6.500 | 5.538 | MON | 324 | 3,490 | 10/24/2007 | 07/01/2036 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | | 2 | 1 | 221,642 | 111.9420 | 242,031 | 216,212 | 218,269 | | (275) | | | 6.500 | 6.135 | MON | 1,171 | 13,718 | 10/24/2007 | 07/01/2036 |
| 31410G-CK-7 | FED NATL MTG ASSOC #888474 | | | 2 | 1 | 1,852,362 | 111.5040 | 2,046,750 | 1,835,584 | 1,848,160 | | 1,205 | | | 6.500 | 6.231 | MON | 9,943 | 112,910 | 07/20/2007 | 11/01/2036 |
| 31410G-EH-2 | FED NATL MTG ASSOC #888536 | | | 2 | 1 | 255,970 | 106.1510 | 262,110 | 246,922 | 256,911 | | 1,046 | | | 5.000 | 3.490 | MON | 1,029 | 11,874 | 05/20/2009 | 07/01/2022 |
| 31410G-N8-2 | FED NATL MTG ASSOC #888815 | | | 2 | 1 | 143,655 | 105.1880 | 145,777 | 138,588 | 143,594 | | 19 | | | 4.500 | 3.080 | MON | 520 | 6,037 | 11/04/2009 | 11/01/2022 |
| 31410G-5Q-2 | FED NATL MTG ASSOC #889255 | | | 2 | 1 | 883,972 | 106.1510 | 905,175 | 852,727 | 891,767 | | 7,155 | | | 5.000 | 3.317 | MON | 3,553 | 40,959 | 05/20/2009 | 03/01/2023 |
| 31410K-KL-7 | FED NATL MTG ASSOC #889599 | | | 2 | 1 | 165,726 | 106.4840 | 170,235 | 159,868 | 166,296 | | 608 | | | 5.000 | 3.469 | MON | 666 | 7,709 | 05/20/2009 | 03/01/2023 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | | 2 | 1 | 29,548 | 113.2460 | 32,728 | 28,900 | 29,953 | | 94 | | | 7.000 | 5.732 | MON | 169 | 1,881 | 07/07/2006 | 07/01/2036 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | | 2 | 1 | 266,267 | 111.5040 | 289,624 | 259,743 | 267,101 | | 2,334 | | | 6.500 | 5.641 | MON | 1,407 | 15,551 | 10/24/2007 | 07/01/2036 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | | 2 | 1 | 133,066 | 111.5040 | 144,738 | 129,805 | 132,551 | | 413 | | | 6.500 | 5.688 | MON | 703 | 7,821 | 10/24/2007 | 09/01/2036 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | | 2 | 1 | 96,449 | 111.5040 | 104,909 | 94,086 | 96,497 | | 258 | | | 6.500 | 5.593 | MON | 510 | 5,892 | 10/24/2007 | 08/01/2036 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | C | | 2 | 1 | 184,962 | 111.5040 | 201,187 | 180,430 | 185,054 | | 495 | | | 6.500 | 5.593 | MON | 977 | 11,299 | 10/24/2007 | 08/01/2036 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | | 2 | 1 | 85,806 | 111.5040 | 93,333 | 83,704 | 85,851 | | 494 | | | 6.500 | 5.499 | MON | 453 | 4,885 | 10/24/2007 | 10/01/2036 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | | 2 | 1 | 164,379 | 111.5040 | 178,799 | 160,352 | 163,507 | | 424 | | | 6.500 | 5.716 | MON | 869 | 10,003 | 10/24/2007 | 11/01/2036 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | | 2 | 1 | 23,160 | 113.2460 | 25,652 | 22,652 | 23,337 | | 75 | | | 7.000 | 5.739 | MON | 132 | 1,431 | 07/07/2006 | 05/01/2036 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | | 2 | 1 | 151,665 | 111.5040 | 167,613 | 150,320 | 151,421 | | 150 | | | 6.500 | 6.218 | MON | 814 | 9,155 | 06/26/2007 | 10/01/2036 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | | 2 | 1 | 200,616 | 111.9420 | 219,070 | 195,700 | 199,114 | | 207 | | | 6.500 | 5.838 | MON | 1,060 | 12,305 | 10/24/2007 | 08/01/2036 |
| 31410T-A8-8 | FED NATL MTG ASSOC #896531 | | | 2 | 1 | 4,623,084 | 111.5040 | 5,107,837 | 4,580,854 | 4,608,291 | | 4,629 | | | 6.500 | 6.262 | MON | 24,813 | 277,215 | 07/20/2007 | 08/01/2036 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | | 2 | 1 | 369,315 | 111.5040 | 401,711 | 360,266 | 368,919 | | 1,370 | | | 6.500 | 5.579 | MON | 1,951 | 22,289 | 10/24/2007 | 09/01/2036 |
| 31410U-EU-2 | FED NATL MTG ASSOC #897547 | | | 2 | 1 | 20,637 | 106.1510 | 21,110 | 19,887 | 21,723 | | 617 | | | 5.000 | 1.020 | MON | 83 | 951 | 04/02/2009 | 01/01/2022 |
| 31410V-ZG-8 | FED NATL MTG ASSOC #899043 | | | 2 | 1 | 477,833 | 105.1250 | 489,641 | 465,770 | 480,581 | | 2,873 | | | 4.500 | 3.244 | MON | 1,747 | 20,013 | 03/23/2009 | 02/01/2022 |
| 31410V-ZH-6 | FED NATL MTG ASSOC #899044 | | | 2 | 1 | 760,297 | 106.1510 | 777,714 | 732,651 | 767,958 | | 6,199 | | | 5.000 | 3.196 | MON | 3,053 | 34,981 | 04/02/2009 | 02/01/2022 |
| 31410W-AC-2 | FED NATL MTG ASSOC #899203 | | | 2 | 1 | 1,952,377 | 111.5040 | 2,157,260 | 1,934,692 | 1,949,642 | | 2,384 | | | 6.500 | 6.227 | MON | 10,480 | 119,812 | 07/20/2007 | 10/01/2036 |
| 31410W-EC-8 | FED NATL MTG ASSOC #899331 | | | 2 | 1 | 939,339 | 105.1250 | 962,552 | 915,626 | 950,110 | | 6,637 | | | 4.500 | 3.008 | MON | 3,434 | 39,455 | 03/23/2009 | 05/01/2022 |
| 31410W-GJ-1 | FED NATL MTG ASSOC #899401 | | | 2 | 1 | 1,140,829 | 106.1510 | 1,168,194 | 1,100,506 | 1,150,224 | | 11,438 | | | 5.000 | 3.288 | MON | 4,585 | 51,953 | 05/20/2009 | 04/01/2022 |
| 31410W-JM-1 | FED NATL MTG ASSOC #899468 | | | 2 | 1 | 370,875 | 106.1510 | 379,371 | 357,389 | 378,533 | | 5,841 | | | 5.000 | 2.913 | MON | 1,489 | 17,119 | 04/02/2009 | 06/01/2022 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | | 2 | 1 | 417,221 | 105.2340 | 469,933 | 446,561 | 425,890 | | 1,567 | | | 5.000 | 6.711 | MON | 1,861 | 21,558 | 06/26/2007 | 07/01/2037 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | C | | 2 | 1 | 367,225 | 105.2340 | 413,621 | 393,050 | 374,794 | | 1,351 | | | 5.000 | 6.717 | MON | 1,638 | 18,974 | 06/26/2007 | 07/01/2037 |
| 31410W-UP-1 | FED NATL MTG ASSOC #899790 | | | 2 | 1 | 1,252,813 | 106.1510 | 1,282,864 | 1,208,532 | 1,252,482 | | 3,383 | | | 5.000 | 3.508 | MON | 5,036 | 58,368 | 05/20/2009 | 07/01/2022 |
| 31410W-XN-3 | FED NATL MTG ASSOC #899885 | | | 2 | 1 | 454,160 | 107.0710 | 481,162 | 449,386 | 455,443 | | 326 | | | 5.500 | 4.951 | MON | 2,060 | 23,891 | 09/09/2008 | 11/01/2037 |
| 31410W-5D-6 | FED NATL MTG ASSOC #900044 | | | 2 | 1 | 233,814 | 111.9420 | 255,322 | 228,085 | 231,649 | | 314 | | | 6.500 | 5.888 | MON | 1,235 | 13,871 | 10/24/2007 | 10/01/2036 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | | 2 | 1 | 179,887 | 111.8670 | 196,303 | 175,479 | 179,021 | | 538 | | | 6.500 | 5.765 | MON | 951 | 10,871 | 10/24/2007 | 09/01/2036 |
| 31410X-2T-2 | FED NATL MTG ASSOC #900886 | | | 2 | 1 | 251,507 | 106.4840 | 258,349 | 242,617 | 253,323 | | 1,348 | | | 5.000 | 3.309 | MON | 1,011 | 11,781 | 05/20/2009 | 01/01/2022 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | | 2 | 1 | 4,908 | 111.5040 | 5,338 | 4,788 | 4,991 | | 50 | | | 6.500 | 4.793 | MON | 26 | 289 | 10/24/2007 | 09/01/2036 |
| 31410Y-R6-3 | FED NATL MTG ASSOC #901509 | | | 2 | 1 | 25,827 | 106.4840 | 26,501 | 24,888 | 26,327 | | 214 | | | 5.000 | 2.748 | MON | 104 | 1,220 | 04/02/2009 | 12/01/2021 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | | 2 | 1 | 414,626 | 111.5040 | 450,997 | 404,467 | 409,838 | | (82) | | | 6.500 | 5.874 | MON | 2,191 | 25,210 | 10/24/2007 | 11/01/2036 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | | 2 | 1 | 278,260 | 112.0670 | 304,195 | 271,442 | 275,452 | | 1,061 | | | 6.500 | 6.034 | MON | 1,470 | 16,175 | 10/24/2007 | 09/01/2036 |
| 31411B-DA-8 | FED NATL MTG ASSOC #902897 | | | 2 | 1 | 464,318 | 106.4840 | 476,950 | 447,906 | 461,840 | | (1,253) | | | 5.000 | 3.834 | MON | 1,866 | 21,871 | 05/20/2009 | 12/01/2021 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | C | | 2 | 1 | 1,229,449 | 111.5040 | 1,356,930 | 1,216,933 | 1,227,915 | | 3,413 | | | 6.500 | 6.135 | MON | 6,592 | 68,512 | 10/24/2007 | 12/01/2036 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | | 2 | 1 | 420,610 | 111.5040 | 457,506 | 410,305 | 412,531 | | (1,323) | | | 6.500 | 6.256 | MON | 2,222 | 25,630 | 10/24/2007 | 08/01/2036 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | | 2 | 1 | 64,431 | 111.5040 | 70,083 | 62,853 | 64,653 | | 225 | | | 6.500 | 5.387 | MON | 340 | 3,973 | 10/24/2007 | 10/01/2036 |
| 31411D-B4-0 | FED NATL MTG ASSOC #904659 | | | 2 | 1 | 242,595 | 106.4840 | 249,195 | 234,020 | 242,019 | | (289) | | | 5.000 | 3.705 | MON | 975 | 11,357 | 05/20/2009 | 11/01/2021 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | | 2 | 1 | 480,656 | 111.5040 | 522,819 | 468,879 | 473,378 | | 150 | | | 6.500 | 6.131 | MON | 2,540 | 29,515 | 10/24/2007 | 10/01/2036 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | | 2 | 1 | 392,601 | 111.5040 | 427,040 | 382,982 | 387,127 | | (718) | | | 6.500 | 6.048 | MON | 2,074 | 24,231 | 10/24/2007 | 12/01/2036 |
| 31411E-ZR-1 | FED NATL MTG ASSOC #906252 | | | 2 | 1 | 244,712 | 106.4840 | 251,370 | 236,063 | 244,297 | | 315 | | | 5.000 | 4.156 | MON | 984 | 11,434 | 05/20/2009 | 01/01/2022 |
| 31411E-3M-7 | FED NATL MTG ASSOC #906304 | | | 2 | 1 | 15,735 | 106.4840 | 16,146 | 15,163 | 15,794 | | 69 | | | 5.000 | 3.399 | MON | 63 | 729 | 04/02/2009 | 01/01/2022 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | | 2 | 1 | 421,984 | 111.5040 | 459,001 | 411,645 | 419,283 | | (129) | | | 6.500 | 5.654 | MON | 2,230 | 25,448 | 10/24/2007 | 12/01/2036 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | | 2 | 1 | 23,031 | 111.5040 | 25,453 | 22,827 | 23,093 | | 120 | | | 6.500 | 6.318 | MON | 124 | 1,414 | 06/26/2007 | 02/01/2037 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | C | | 2 | 1 | 1,481,522 | 111.5040 | 1,636,994 | 1,468,103 | 1,478,268 | | 1,402 | | | 6.500 | 6.212 | MON | 7,952 | 87,264 | 07/20/2007 | 02/01/2037 |
| 31411J-H5-8 | FED NATL MTG ASSOC #909352 | | | 2 | 1 | 898,242 | 106.1510 | 919,788 | 866,493 | 901,405 | | 6,450 | | | 5.000 | 4.023 | MON | 3,610 | 41,340 | 05/20/2009 | 02/01/2022 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | | 2 | 1 | 268,038 | 111.5040 | 291,550 | 261,471 | 268,017 | | 1,487 | | | 6.500 | 5.477 | MON | 1,416 | 15,130 | 10/24/2007 | 02/01/2037 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | | 2 | 1 | 21,083 | 111.5040 | 22,932 | 20,567 | 20,973 | | 64 | | | 6.500 | 5.631 | MON | 111 | 1,205 | 10/24/2007 | 03/01/2037 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | | 2 | 1 | 494,248 | 111.2230 | 536,248 | 482,138 | 504,995 | | 14,974 | | | 6.500 | 5.793 | MON | 2,612 | 27,012 | 10/24/2007 | 03/01/2037 |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | | 2 | 1 | 47,238 | 111.2230 | 51,252 | 46,081 | 47,198 | | 242 | | | 6.500 | 5.479 | MON | 250 | 2,707 | 10/24/2007 | 03/01/2037 |
| 31411L-ED-9 | FED NATL MTG ASSOC #911032 | | | 2 | 1 | 226,587 | 106.1510 | 232,022 | 218,578 | 228,364 | | 1,238 | | | 5.000 | 3.298 | MON | 911 | 10,577 | 05/20/2009 | 07/01/2022 |
| 31411L-FG-1 | FED NATL MTG ASSOC #911067 | | | 2 | 1 | 558,000 | 106.1510 | 570,783 | 537,710 | 560,860 | | 6,292 | | | 5.000 | 3.970 | MON | 2,240 | 25,564 | 04/02/2009 | 11/01/2022 |
| 31411L-RL-7 | FED NATL MTG ASSOC #911391 | | | 2 | 1 | 691,656 | 105.2340 | 711,351 | 675,971 | 687,033 | | (3,724) | | | 5.000 | 4.392 | MON | 2,817 | 32,925 | 03/13/2009 | 03/01/2037 |
| 31411N-WR-4 | FED NATL MTG ASSOC #912456 | | | 2 | 1 | 4,002,393 | 111.5040 | 4,422,064 | 3,965,833 | 3,990,735 | | (613) | | | 6.500 | 6.236 | MON | 21,482 | 243,561 | 07/20/2007 | 03/01/2037 |
| 31411N-WR-4 | FED NATL MTG ASSOC #912456 | C | | 2 | 1 | 1,310,144 | 111.5040 | 1,447,519 | 1,298,177 | 1,306,328 | | (201) | | | 6.500 | 6.236 | MON | 7,032 | 79,727 | 07/20/2007 | 03/01/2037 |
| 31411N-ZU-4 | FED NATL MTG ASSOC #912555 | | | 2 | 1 | 288,789 | 106.1510 | 295,405 | 278,288 | 295,320 | | 5,846 | | | 5.000 | 3.532 | MON | 1,160 | 13,232 | 04/02/2009 | 02/01/2022 |
| 31411R-AD-0 | FED NATL MTG ASSOC #912704 | | | 2 | 1 | 867,272 | 105.2340 | 891,967 | 847,605 | 865,668 | | (3,215) | | | 5.000 | 4.191 | MON | 3,532 | 41,206 | 03/13/2009 | 03/01/2037 |
| 31411S-2R-6 | FED NATL MTG ASSOC #914384 | | | 2 | 1 | 1,034,404 | 106.1510 | 1,059,216 | 997,842 | 1,034,665 | | 4,435 | | | 5.000 | 4.115 | MON | 4,158 | 48,611 | 05/20/2009 | 03/01/2022 |
| 31411U-BJ-9 | FED NATL MTG ASSOC #914541 | | | 2 | 1 | 214,388 | 106.1510 | 219,531 | 206,811 | 216,129 | | 1,361 | | | 5.000 | 3.227 | MON | 862 | 10,033 | 05/20/2009 | 04/01/2022 |
| 31411U-UC-3 | FED NATL MTG ASSOC #915079 | | | 2 | 1 | 859,090 | 106.1510 | 879,697 | 828,725 | 885,059 | | 19,662 | | | 5.000 | 2.400 | MON | 3,453 | 39,346 | 05/20/2009 | 04/01/2022 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | | 2 | 1 | 490,834 | 111.2230 | 540,919 | 486,338 | 500,336 | | 10,252 | | | 6.500 | 6.065 | MON | 2,634 | 23,376 | 10/24/2007 | 04/01/2037 |
| 31411U-ZW-4 | FED NATL MTG ASSOC #915257 | | | 2 | 1 | 814,649 | 105.2340 | 837,846 | 796,175 | 815,321 | | 532 | | | 5.000 | 4.157 | MON | 3,317 | 38,512 | 03/13/2009 | 05/01/2037 |
| 31411V-P2-9 | FED NATL MTG ASSOC #915841 | | | 2 | 1 | 216,628 | 106.4840 | 222,522 | 208,971 | 218,646 | | 1,315 | | | 5.000 | 3.339 | MON | 871 | 10,115 | 05/20/2009 | 03/01/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | | 2 | 1 | 58,237 | 111.2230 | 63,185 | 56,810 | 58,519 | | 208 | | | 6.500 | 5.304 | MON | 308 | 3,404 | 10/24/2007 | 04/01/2037 |
| 31411W-YF-8 | FED NATL MTG ASSOC #917010 | | | 2 | 1 | 1,548,954 | 106.1510 | 1,586,108 | 1,494,205 | 1,536,208 | | (7,754) | | | 5.000 | 3.821 | MON | 6,226 | 72,878 | 05/20/2009 | 04/01/2022 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | | 2 | 1 | 124,681 | 111.2230 | 135,276 | 121,626 | 125,033 | | 395 | | | 6.500 | 5.323 | MON | 659 | 7,539 | 10/24/2007 | 04/01/2037 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | | 2 | 1 | 564,296 | 111.2230 | 621,892 | 559,141 | 564,647 | | 849 | | | 6.500 | 6.073 | MON | 3,029 | 32,904 | 07/20/2007 | 05/01/2037 |
| 31411X-3K-9 | FED NATL MTG ASSOC #918002 | | | 2 | 1 | 1,012,041 | 105.2340 | 1,040,859 | 989,091 | 1,020,274 | | 8,447 | | | 5.000 | 4.552 | MON | 4,121 | 47,814 | 03/13/2009 | 05/01/2037 |
| 31411Y-AD-5 | FED NATL MTG ASSOC #918104 | | | 2 | 1 | 1,587,866 | 106.1510 | 1,625,386 | 1,531,207 | 1,606,651 | | 12,779 | | | 5.000 | 3.204 | MON | 6,380 | 74,088 | 05/20/2009 | 05/01/2022 |
| 31411Y-NN-9 | FED NATL MTG ASSOC #918497 | | | 2 | 1 | 895,516 | 106.1510 | 916,996 | 863,863 | 903,326 | | 6,832 | | | 5.000 | 3.262 | MON | 3,599 | 41,547 | 05/20/2009 | 05/01/2022 |
| 31411Y-SB-0 | FED NATL MTG ASSOC #918614 | | | 2 | 1 | 201,291 | 106.1510 | 205,902 | 193,972 | 203,638 | | 1,569 | | | 5.000 | 3.203 | MON | 808 | 9,488 | 04/02/2009 | 06/01/2022 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | | 2 | 1 | 163,195 | 111.2230 | 177,062 | 159,196 | 163,571 | | 1,769 | | | 6.500 | 5.422 | MON | 862 | 8,538 | 10/24/2007 | 06/01/2037 |
| 31411Y-3F-8 | FED NATL MTG ASSOC #918898 | | | 2 | 1 | 7,918 | 105.1250 | 8,113 | 7,718 | 8,047 | | 139 | | | 4.500 | 3.495 | MON | 29 | 318 | 03/23/2009 | 04/01/2022 |
| 31411Y-3G-6 | FED NATL MTG ASSOC #918899 | | | 2 | 1 | 508,770 | 106.1510 | 520,425 | 490,270 | 515,734 | | 6,512 | | | 5.000 | 3.104 | MON | 2,043 | 23,165 | 04/02/2009 | 04/01/2022 |
| 31411Y-3H-4 | FED NATL MTG ASSOC #918900 | | | 2 | 1 | 1,091,045 | 106.1510 | 1,117,216 | 1,052,481 | 1,102,982 | | 12,982 | | | 5.000 | 3.853 | MON | 4,385 | 50,699 | 05/20/2009 | 04/01/2022 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | | 2 | 1 | 72,550 | 111.2230 | 79,977 | 71,907 | 72,437 | | 102 | | | 6.500 | 6.170 | MON | 390 | 4,139 | 06/26/2007 | 05/01/2037 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | C | | 2 | 1 | 516,696 | 111.9420 | 564,226 | 504,036 | 518,350 | | 5,818 | | | 6.500 | 6.068 | MON | 2,730 | 31,471 | 10/24/2007 | 04/01/2037 |
| 31412A-UV-4 | FED NATL MTG ASSOC #919596 | | | 2 | 1 | 342,067 | 106.1510 | 350,272 | 329,977 | 344,709 | | 1,966 | | | 5.000 | 3.162 | MON | 1,375 | 15,839 | 05/20/2009 | 07/01/2022 |
| 31412A-VY-7 | FED NATL MTG ASSOC #919631 | | | 2 | 1 | 286,002 | 106.1510 | 292,862 | 275,893 | 282,319 | | (2,005) | | | 5.000 | 4.448 | MON | 1,150 | 13,541 | 05/20/2009 | 08/01/2022 |
| 31412A-V5-0 | FED NATL MTG ASSOC #919636 | | | 2 | 1 | 260,815 | 106.1510 | 267,071 | 251,596 | 261,848 | | 1,575 | | | 5.000 | 4.057 | MON | 1,048 | 12,172 | 05/20/2009 | 09/01/2022 |
| 31412A-V6-8 | FED NATL MTG ASSOC #919637 | | | 2 | 1 | 593,548 | 107.0710 | 628,837 | 587,308 | 593,206 | | (28) | | | 5.500 | 5.157 | MON | 2,692 | 31,570 | 09/09/2008 | 09/01/2037 |
| 31412B-KG-6 | FED NATL MTG ASSOC #920195 | | | 2 | 1 | 183,623 | 106.4840 | 188,619 | 177,133 | 186,802 | | 3,446 | | | 5.000 | 3.649 | MON | 738 | 8,462 | 05/20/2009 | 12/01/2021 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | | 2 | 1 | 260,838 | 111.2230 | 283,003 | 254,447 | 258,273 | | (174) | | | 6.500 | 5.833 | MON | 1,378 | 15,575 | 10/24/2007 | 03/01/2037 |
| 31412D-3K-2 | FED NATL MTG ASSOC #922502 | | | 2 | 1 | 251,150 | 111.5350 | 273,257 | 244,996 | 250,783 | | 3,289 | | | 6.500 | 6.140 | MON | 1,327 | 12,677 | 10/24/2007 | 04/01/2037 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | | 2 | 1 | 66,653 | 111.5040 | 72,500 | 65,020 | 68,424 | | 1,944 | | | 6.500 | 5.711 | MON | 352 | 4,084 | 10/24/2007 | 12/01/2036 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | | 2 | 1 | 360,256 | 112.0670 | 393,834 | 351,429 | 355,201 | | (157) | | | 6.500 | 6.335 | MON | 1,904 | 22,391 | 10/24/2007 | 05/01/2037 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | C | | 2 | 1 | 171,905 | 112.0670 | 187,928 | 167,693 | 169,493 | | (75) | | | 6.500 | 6.335 | MON | 908 | 10,684 | 10/24/2007 | 05/01/2037 |
| 31412G-LC-3 | FED NATL MTG ASSOC #924723 | | | 2 | 1 | 653,582 | 106.1510 | 669,260 | 630,481 | 645,588 | | (8,118) | | | 5.000 | 4.022 | MON | 2,627 | 31,378 | 05/20/2009 | 05/01/2022 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | | 2 | 1 | 304,301 | 111.2230 | 330,160 | 296,845 | 308,179 | | 5,717 | | | 6.500 | 5.921 | MON | 1,608 | 18,236 | 10/24/2007 | 04/01/2037 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | | 2 | 1 | 351,092 | 111.2230 | 380,926 | 342,489 | 353,588 | | 5,141 | | | 6.500 | 6.007 | MON | 1,855 | 21,369 | 10/24/2007 | 06/01/2037 |
| 31412L-SY-7 | FED NATL MTG ASSOC #928535 | | | 2 | 1 | 1,209,640 | 106.1510 | 1,238,655 | 1,166,885 | 1,237,595 | | 10,499 | | | 5.000 | 2.546 | MON | 4,862 | 57,197 | 05/20/2009 | 07/01/2022 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | | 2 | 1 | 84,352 | 111.5350 | 91,777 | 82,285 | 85,904 | | 1,986 | | | 6.500 | 5.837 | MON | 446 | 4,958 | 10/24/2007 | 10/01/2037 |
| 31412M-XL-7 | FED NATL MTG ASSOC #929583 | | | 2 | 1 | 286,461 | 106.1410 | 293,305 | 276,336 | 290,823 | | 4,368 | | | 5.000 | 3.845 | MON | 1,151 | 13,348 | 05/20/2009 | 06/01/2023 |
| 31412N-CL-8 | FED NATL MTG ASSOC #929875 | | | 2 | 1 | 5,255,759 | 105.0000 | 5,367,175 | 5,111,596 | 5,230,615 | | (11,438) | | | 4.500 | 3.599 | MON | 19,169 | 225,986 | 05/20/2009 | 06/01/2023 |
| 31412N-FQ-4 | FED NATL MTG ASSOC #929975 | | | 2 | 1 | 211,866 | 106.1410 | 216,928 | 204,378 | 213,554 | | 1,432 | | | 5.000 | 3.451 | MON | 852 | 9,841 | 05/20/2009 | 09/01/2023 |
| 31412N-G4-2 | FED NATL MTG ASSOC #930019 | | | 2 | 1 | 225,419 | 106.1410 | 230,804 | 217,452 | 235,061 | | 9,101 | | | 5.000 | 2.218 | MON | 906 | 10,404 | 05/20/2009 | 10/01/2023 |
| 31412N-LF-1 | FED NATL MTG ASSOC #930126 | | | 2 | 1 | 452,389 | 105.0000 | 463,017 | 440,969 | 460,390 | | 7,202 | | | 4.500 | 3.539 | MON | 1,654 | 19,229 | 03/23/2009 | 11/01/2023 |
| 31412N-LG-9 | FED NATL MTG ASSOC #930127 | | | 2 | 1 | 708,959 | 106.1410 | 725,896 | 683,900 | 722,964 | | 13,190 | | | 5.000 | 2.885 | MON | 2,850 | 32,631 | 05/20/2009 | 11/01/2023 |
| 31412N-RS-7 | FED NATL MTG ASSOC #930297 | | | 2 | 1 | 632,233 | 105.0000 | 645,635 | 614,891 | 638,589 | | 7,775 | | | 4.500 | 3.666 | MON | 2,306 | 26,241 | 05/20/2009 | 12/01/2023 |
| 31412N-W7-7 | FED NATL MTG ASSOC #930470 | | | 2 | 1 | 783,977 | 106.1410 | 801,861 | 755,470 | 807,979 | | 20,042 | | | 5.000 | 2.574 | MON | 3,148 | 35,892 | 04/02/2009 | 01/01/2024 |
| 31412P-E4-9 | FED NATL MTG ASSOC #930855 | | | 2 | 1 | 30,269 | 103.1410 | 30,751 | 29,815 | 30,217 | | (43) | | | 4.000 | 3.476 | MON | 99 | 1,173 | 10/29/2009 | 04/01/2024 |
| 31412P-KR-1 | FED NATL MTG ASSOC #931004 | | | 2 | 1 | 159,010 | 103.1410 | 161,543 | 156,624 | 158,985 | | 19 | | | 4.000 | 3.683 | MON | 522 | 6,149 | 10/29/2009 | 04/01/2024 |
| 31412Q-BY-4 | FED NATL MTG ASSOC #931655 | | | 2 | 1 | 883,365 | 103.1410 | 897,436 | 870,109 | 881,550 | | (1,561) | | | 4.000 | 3.464 | MON | 2,900 | 34,254 | 10/29/2009 | 07/01/2024 |
| 31412Q-DY-2 | FED NATL MTG ASSOC #931719 | | | 2 | 1 | 97,915 | 103.7660 | 100,077 | 96,445 | 97,911 | | 25 | | | 4.000 | 3.688 | MON | 321 | 3,818 | 10/29/2009 | 08/01/2024 |
| 31412Q-EL-9 | FED NATL MTG ASSOC #931739 | | | 2 | 1 | 71,449 | 103.1410 | 72,587 | 70,376 | 71,279 | | (149) | | | 4.000 | 3.483 | MON | 235 | 2,769 | 10/29/2009 | 08/01/2024 |
| 31412S-RH-0 | FED NATL MTG ASSOC #933488 | | | 2 | 1 | 358,324 | 106.1410 | 366,498 | 345,295 | 360,613 | | 1,957 | | | 5.000 | 3.359 | MON | 1,439 | 16,719 | 04/02/2009 | 03/01/2023 |
| 31412S-Y3-3 | FED NATL MTG ASSOC #933730 | | | 2 | 1 | 5,164,376 | 105.2130 | 5,310,359 | 5,047,264 | 5,165,253 | | (5,001) | | | 5.000 | 4.173 | MON | 21,030 | 245,635 | 03/13/2009 | 04/01/2038 |
| 31412S-6X-8 | FED NATL MTG ASSOC #933886 | | | 2 | 1 | 3,427,599 | 105.0000 | 3,500,261 | 3,333,582 | 3,429,799 | | 6,156 | | | 4.500 | 3.345 | MON | 12,501 | 143,675 | 05/20/2009 | 04/01/2023 |
| 31412T-AQ-6 | FED NATL MTG ASSOC #933915 | | | 2 | 1 | 404,956 | 105.0000 | 414,470 | 394,733 | 405,211 | | 431 | | | 4.500 | 3.475 | MON | 1,480 | 17,152 | 03/23/2009 | 06/01/2023 |
| 31412T-PN-7 | FED NATL MTG ASSOC #934329 | | | 2 | 1 | 662,720 | 105.2130 | 681,454 | 647,692 | 665,647 | | 856 | | | 5.000 | 3.927 | MON | 2,699 | 31,575 | 03/13/2009 | 07/01/2038 |
| 31412T-UG-6 | FED NATL MTG ASSOC #934483 | | | 2 | 1 | 341,507 | 106.1410 | 349,666 | 329,436 | 346,925 | | 5,231 | | | 5.000 | 2.865 | MON | 1,373 | 15,762 | 05/20/2009 | 10/01/2023 |
| 31412T-UZ-4 | FED NATL MTG ASSOC #934500 | | | 2 | 1 | 239,274 | 106.1410 | 244,991 | 230,817 | 244,225 | | 4,512 | | | 5.000 | 2.793 | MON | 962 | 11,060 | 05/20/2009 | 10/01/2023 |
| 31412U-L8-1 | FED NATL MTG ASSOC #935151 | | | 2 | 1 | 746,550 | 103.1410 | 758,442 | 735,348 | 744,314 | | (2,024) | | | 4.000 | 3.510 | MON | 2,451 | 28,942 | 10/29/2009 | 04/01/2024 |
| 31412U-N2-2 | FED NATL MTG ASSOC #935209 | | | 2 | 1 | 246,311 | 106.1410 | 252,195 | 237,605 | 249,927 | | 3,527 | | | 5.000 | 3.043 | MON | 990 | 11,508 | 05/20/2009 | 04/01/2024 |
| 31412V-B6-4 | FED NATL MTG ASSOC #935761 | | | 2 | 1 | 1,873,766 | 104.0160 | 1,919,763 | 1,845,648 | 1,871,811 | | (1,402) | | | 4.000 | 3.715 | MON | 6,152 | 73,445 | 10/29/2009 | 11/01/2024 |
| 31412W-PY-6 | FED NATL MTG ASSOC #937039 | | | 2 | 1 | 317,985 | 106.4840 | 326,636 | 306,745 | 313,647 | | (3,521) | | | 5.000 | 4.181 | MON | 1,278 | 15,167 | 05/20/2009 | 04/01/2022 |
| 31412X-H8-0 | FED NATL MTG ASSOC #937755 | | | 2 | 1 | 619,907 | 105.2340 | 637,559 | 605,849 | 620,090 | | 302 | | | 5.000 | 4.173 | MON | 2,524 | 29,336 | 03/13/2009 | 06/01/2037 |
| 31412X-JU-9 | FED NATL MTG ASSOC #937775 | | | 2 | 1 | 1,152,833 | 106.1510 | 1,180,486 | 1,112,085 | 1,166,641 | | 12,867 | | | 5.000 | 3.157 | MON | 4,634 | 52,995 | 05/20/2009 | 06/01/2022 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | | 2 | 1 | 142,485 | 111.2230 | 154,592 | 138,994 | 143,185 | | 1,220 | | | 6.500 | 5.240 | MON | 753 | 8,046 | 10/24/2007 | 06/01/2037 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31412X-MT-8 | FED NATL MTG ASSOC #937870 | | | 2 | 1 | 274,337 | 106.1510 | 280,918 | 264,641 | 274,537 | | 163 | | | 5.000 | 3.585 | MON | 1,103 | 12,788 | 05/20/2009 | 07/01/2022 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | | 2 | 1 | 224,776 | 111.2230 | 243,877 | 219,269 | 223,643 | | (58) | | | 6.500 | 5.674 | MON | 1,188 | 13,349 | 10/24/2007 | 07/01/2037 |
| 31412X-XV-1 | FED NATL MTG ASSOC #938192 | | | 2 | 1 | 286,059 | 106.1510 | 292,921 | 275,949 | 286,745 | | 830 | | | 5.000 | 3.522 | MON | 1,150 | 13,254 | 05/20/2009 | 07/01/2022 |
| 31412X-ZF-4 | FED NATL MTG ASSOC #938242 | | | 2 | 1 | 477,768 | 105.1250 | 489,575 | 465,707 | 479,179 | | 1,193 | | | 4.500 | 3.239 | MON | 1,746 | 19,985 | 03/23/2009 | 07/01/2022 |
| 31412X-2U-7 | FED NATL MTG ASSOC #938287 | | | 2 | 1 | 1,053,005 | 106.1510 | 1,078,263 | 1,015,786 | 1,074,906 | | 17,631 | | | 5.000 | 2.797 | MON | 4,232 | 48,450 | 05/20/2009 | 07/01/2022 |
| 31412Y-GK-2 | FED NATL MTG ASSOC #938602 | | | 2 | 1 | 21,373 | 105.1250 | 21,901 | 20,833 | 21,810 | | 472 | | | 4.500 | 2.873 | MON | 78 | 865 | 03/23/2009 | 05/01/2022 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | | 2 | 1 | 133,450 | 111.2230 | 144,790 | 130,180 | 132,608 | | (535) | | | 6.500 | 5.616 | MON | 705 | 8,301 | 10/24/2007 | 09/01/2037 |
| 31413B-H9-5 | FED NATL MTG ASSOC #940456 | | | 2 | 1 | 798,939 | 106.4840 | 820,675 | 770,700 | 797,195 | | 286 | | | 5.000 | 3.509 | MON | 3,211 | 36,634 | 05/20/2009 | 06/01/2022 |
| 31413B-YL-9 | FED NATL MTG ASSOC #940915 | | | 2 | 1 | 20,274 | 105.1250 | 20,775 | 19,762 | 20,108 | | (93) | | | 4.500 | 3.738 | MON | 74 | 878 | 03/23/2009 | 07/01/2022 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | | 2 | 1 | 322,585 | 111.2230 | 355,511 | 319,638 | 322,126 | | 364 | | | 6.500 | 6.214 | MON | 1,731 | 19,307 | 07/20/2007 | 07/01/2037 |
| 31413C-SV-2 | FED NATL MTG ASSOC #941632 | | | 2 | 1 | 123,189 | 106.1510 | 126,011 | 118,710 | 127,648 | | 3,670 | | | 5.000 | 2.292 | MON | 495 | 5,546 | 04/02/2009 | 06/01/2022 |
| 31413D-HK-6 | FED NATL MTG ASSOC #942234 | | | 2 | 1 | 209,590 | 106.1510 | 214,391 | 201,969 | 210,837 | | 435 | | | 5.000 | 3.210 | MON | 842 | 9,746 | 04/02/2009 | 07/01/2022 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | | 2 | 1 | 53,511 | 111.5040 | 58,205 | 52,200 | 52,445 | | (125) | | | 6.500 | 6.274 | MON | 283 | 3,205 | 10/24/2007 | 06/01/2037 |
| 31413F-P8-9 | FED NATL MTG ASSOC #944247 | | | 2 | 1 | 471,321 | 106.1510 | 482,626 | 454,662 | 464,778 | | (4,190) | | | 5.000 | 4.174 | MON | 1,894 | 21,940 | 05/20/2009 | 06/01/2022 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | | 2 | 1 | 346,760 | 111.2230 | 376,227 | 338,264 | 345,022 | | 860 | | | 6.500 | 5.643 | MON | 1,832 | 20,319 | 10/24/2007 | 06/01/2037 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | | 2 | 1 | 789,280 | 111.2230 | 856,350 | 769,941 | 789,416 | | 3,267 | | | 6.500 | 5.523 | MON | 4,171 | 47,905 | 10/24/2007 | 08/01/2037 |
| 31413K-GS-4 | FED NATL MTG ASSOC #947609 | | | 2 | 1 | 496,400 | 106.1510 | 507,772 | 478,350 | 499,244 | | 2,423 | | | 5.000 | 3.281 | MON | 1,993 | 23,449 | 04/02/2009 | 10/01/2022 |
| 31413M-HW-0 | FED NATL MTG ASSOC #949445 | | | 2 | 1 | 589,869 | 106.1410 | 603,325 | 568,420 | 590,324 | | 678 | | | 5.000 | 3.481 | MON | 2,368 | 27,599 | 04/02/2009 | 06/01/2023 |
| 31413S-S5-4 | FED NATL MTG ASSOC #954240 | | | 2 | 1 | 314,471 | 106.1510 | 322,014 | 303,356 | 314,145 | | 1,258 | | | 5.000 | 3.618 | MON | 1,264 | 14,503 | 05/20/2009 | 01/01/2023 |
| 31413T-U4-2 | FED NATL MTG ASSOC #955203 | | | 2 | 1 | 299,820 | 106.1510 | 306,688 | 288,918 | 315,751 | | 11,135 | | | 5.000 | 1.596 | MON | 1,204 | 13,638 | 04/02/2009 | 12/01/2022 |
| 31413T-3R-1 | FED NATL MTG ASSOC #955408 | | | 2 | 1 | 337,996 | 106.1510 | 346,104 | 326,050 | 344,089 | | 3,937 | | | 5.000 | 2.924 | MON | 1,359 | 15,600 | 05/20/2009 | 12/01/2022 |
| 31413U-P4-5 | FED NATL MTG ASSOC #955943 | | | 2 | 1 | 195,517 | 106.1510 | 200,207 | 188,607 | 201,706 | | 5,620 | | | 5.000 | 2.443 | MON | 786 | 8,744 | 05/20/2009 | 10/01/2022 |
| 31413U-VQ-9 | FED NATL MTG ASSOC #956123 | | | 2 | 1 | 194,953 | 106.1510 | 199,629 | 188,062 | 200,431 | | 5,647 | | | 5.000 | 2.603 | MON | 784 | 8,627 | 05/20/2009 | 10/01/2022 |
| 31414B-WY-2 | FED NATL MTG ASSOC #961563 | | | 2 | 1 | 218,431 | 106.1410 | 223,413 | 210,488 | 222,626 | | 2,941 | | | 5.000 | 2.826 | MON | 877 | 10,183 | 04/02/2009 | 02/01/2023 |
| 31414B-ZF-0 | FED NATL MTG ASSOC #961642 | | | 2 | 1 | 218,920 | 106.1410 | 224,150 | 211,182 | 223,057 | | 3,717 | | | 5.000 | 2.883 | MON | 880 | 10,072 | 05/20/2009 | 02/01/2023 |
| 31414B-6U-9 | FED NATL MTG ASSOC #961783 | | | 2 | 1 | 4,024,080 | 105.0000 | 4,109,387 | 3,913,702 | 4,036,405 | | 12,114 | | | 4.500 | 3.291 | MON | 14,676 | 170,319 | 05/20/2009 | 02/01/2023 |
| 31414C-AV-0 | FED NATL MTG ASSOC #961820 | | | 2 | 1 | 206,172 | 105.2130 | 212,000 | 201,496 | 206,439 | | 218 | | | 5.000 | 4.070 | MON | 840 | 9,740 | 03/13/2009 | 03/01/2038 |
| 31414C-TX-6 | FED NATL MTG ASSOC #962366 | | | 2 | 1 | 33,366 | 105.0000 | 34,149 | 32,523 | 33,451 | | 87 | | | 4.500 | 3.406 | MON | 122 | 1,410 | 03/23/2009 | 04/01/2023 |
| 31414D-FE-1 | FED NATL MTG ASSOC #962865 | C | | 2 | 1 | 3,981,732 | 106.7030 | 4,358,948 | 4,085,137 | 4,016,770 | | 22,912 | | | 5.000 | 5.493 | MON | 17,021 | 203,132 | 04/25/2008 | 05/01/2038 |
| 31414E-DA-9 | FED NATL MTG ASSOC #963697 | | | 2 | 1 | 16,156 | 105.0000 | 16,535 | 15,748 | 16,097 | | (26) | | | 4.500 | 3.597 | MON | 59 | 689 | 03/23/2009 | 06/01/2023 |
| 31414E-6F-6 | FED NATL MTG ASSOC #964470 | | | 2 | 1 | 370,216 | 106.1410 | 379,061 | 357,131 | 374,521 | | 3,993 | | | 5.000 | 3.001 | MON | 1,488 | 17,010 | 05/20/2009 | 08/01/2023 |
| 31414F-GL-9 | FED NATL MTG ASSOC #964703 | | | 2 | 1 | 253,503 | 106.1410 | 259,559 | 244,542 | 256,817 | | 2,509 | | | 5.000 | 3.136 | MON | 1,019 | 11,742 | 05/20/2009 | 08/01/2023 |
| 31414F-4K-4 | FED NATL MTG ASSOC #965326 | | | 2 | 1 | 61,500 | 105.2130 | 63,238 | 60,105 | 61,514 | | (13) | | | 5.000 | 4.209 | MON | 250 | 2,956 | 03/13/2009 | 09/01/2038 |
| 31414F-5Q-0 | FED NATL MTG ASSOC #965355 | | | 2 | 1 | 37,129 | 106.1410 | 37,976 | 35,779 | 37,354 | | 253 | | | 5.000 | 3.267 | MON | 149 | 1,728 | 04/02/2009 | 10/01/2023 |
| 31414F-6Y-2 | FED NATL MTG ASSOC #965387 | | | 2 | 1 | 1,227,581 | 106.1410 | 1,256,909 | 1,184,192 | 1,233,250 | | 4,483 | | | 5.000 | 3.428 | MON | 4,934 | 58,378 | 05/20/2009 | 10/01/2023 |
| 31414G-CB-3 | FED NATL MTG ASSOC #965466 | | | 2 | 1 | 20,037 | 105.4380 | 20,593 | 19,531 | 19,831 | | (135) | | | 4.500 | 3.936 | MON | 73 | 860 | 03/23/2009 | 09/01/2022 |
| 31414G-DY-2 | FED NATL MTG ASSOC #965519 | | | 2 | 1 | 248,897 | 106.1510 | 254,755 | 239,994 | 259,381 | | 9,311 | | | 5.000 | 1.779 | MON | 1,000 | 10,550 | 05/20/2009 | 01/01/2023 |
| 31414G-ES-4 | FED NATL MTG ASSOC #965545 | | | 2 | 1 | 624,493 | 106.1410 | 639,413 | 602,420 | 639,762 | | 15,681 | | | 5.000 | 2.830 | MON | 2,510 | 27,472 | 05/20/2009 | 01/01/2023 |
| 31414G-VM-8 | FED NATL MTG ASSOC #966020 | | | 2 | 1 | 389,058 | 106.1510 | 398,390 | 375,306 | 385,946 | | (1,624) | | | 5.000 | 3.902 | MON | 1,564 | 18,138 | 05/20/2009 | 02/01/2023 |
| 31414H-M4-6 | FED NATL MTG ASSOC #966679 | | | 2 | 1 | 31,406 | 106.1410 | 32,122 | 30,264 | 31,728 | | 294 | | | 5.000 | 2.980 | MON | 126 | 1,459 | 04/02/2009 | 02/01/2023 |
| 31414H-NE-3 | FED NATL MTG ASSOC #966689 | | | 2 | 1 | 419,700 | 106.1410 | 429,727 | 404,865 | 421,746 | | 2,347 | | | 5.000 | 3.352 | MON | 1,687 | 19,295 | 05/20/2009 | 06/01/2023 |
| 31414H-PK-7 | FED NATL MTG ASSOC #966726 | | | 2 | 1 | 469,927 | 106.1510 | 480,691 | 452,839 | 474,242 | | 2,753 | | | 5.000 | 3.292 | MON | 1,887 | 22,102 | 04/02/2009 | 12/01/2022 |
| 31414H-QF-7 | FED NATL MTG ASSOC #966754 | | | 2 | 1 | 1,101,564 | 106.1410 | 1,127,881 | 1,062,628 | 1,094,543 | | (3,640) | | | 5.000 | 3.840 | MON | 4,428 | 52,111 | 05/20/2009 | 01/01/2023 |
| 31414J-H3-0 | FED NATL MTG ASSOC #967450 | | | 2 | 1 | 270,258 | 106.1510 | 276,741 | 260,706 | 278,120 | | 7,472 | | | 5.000 | 2.612 | MON | 1,086 | 12,026 | 05/20/2009 | 12/01/2022 |
| 31414J-NW-9 | FED NATL MTG ASSOC #967605 | | | 2 | 1 | 248,609 | 106.1510 | 254,572 | 239,822 | 256,545 | | 8,053 | | | 5.000 | 2.213 | MON | 999 | 10,977 | 05/20/2009 | 12/01/2022 |
| 31414J-SN-4 | FED NATL MTG ASSOC #967725 | | | 2 | 1 | 1,173,421 | 106.1510 | 1,201,568 | 1,131,946 | 1,181,547 | | 5,177 | | | 5.000 | 3.420 | MON | 4,716 | 55,457 | 05/20/2009 | 01/01/2023 |
| 31414J-UC-5 | FED NATL MTG ASSOC #967779 | | | 2 | 1 | 180,653 | 106.1410 | 184,969 | 174,268 | 187,292 | | 3,971 | | | 5.000 | 2.094 | MON | 726 | 8,395 | 05/20/2009 | 06/01/2023 |
| 31414J-3Y-7 | FED NATL MTG ASSOC #968015 | | | 2 | 1 | 1,132,927 | 106.1410 | 1,159,993 | 1,092,883 | 1,131,858 | | 2,118 | | | 5.000 | 3.756 | MON | 4,554 | 52,583 | 05/20/2009 | 01/01/2023 |
| 31414K-GB-0 | FED NATL MTG ASSOC #968294 | | | 2 | 1 | 246,361 | 105.2130 | 253,325 | 240,775 | 245,570 | | (486) | | | 5.000 | 4.191 | MON | 1,003 | 11,729 | 03/13/2009 | 02/01/2038 |
| 31414L-P4-4 | FED NATL MTG ASSOC #969443 | | | 2 | 1 | 800,262 | 106.1510 | 819,266 | 771,796 | 829,737 | | 26,154 | | | 5.000 | 2.014 | MON | 3,216 | 35,498 | 05/20/2009 | 01/01/2023 |
| 31414L-RA-8 | FED NATL MTG ASSOC #969481 | | | 2 | 1 | 248,209 | 106.1510 | 254,162 | 239,436 | 260,158 | | 10,941 | | | 5.000 | 1.868 | MON | 998 | 10,945 | 05/20/2009 | 01/01/2023 |
| 31414L-3Y-2 | FED NATL MTG ASSOC #969815 | | | 2 | 1 | 708,091 | 105.0000 | 724,726 | 690,215 | 718,290 | | 8,608 | | | 4.500 | 2.960 | MON | 2,588 | 29,178 | 03/23/2009 | 02/01/2023 |
| 31414M-B7-0 | FED NATL MTG ASSOC #969962 | | | 2 | 1 | 4,092,967 | 108.7850 | 4,369,927 | 4,017,020 | 4,070,230 | | (15,189) | | | 6.000 | 5.487 | MON | 20,085 | 236,359 | 04/25/2008 | 04/01/2038 |
| 31414M-D5-2 | FED NATL MTG ASSOC #970024 | | | 2 | 1 | 216,736 | 106.1410 | 221,680 | 208,855 | 217,939 | | 552 | | | 5.000 | 3.198 | MON | 870 | 10,247 | 04/02/2009 | 06/01/2023 |
| 31414N-GE-8 | FED NATL MTG ASSOC #970997 | | | 2 | 1 | 36,917 | 106.1410 | 37,759 | 35,575 | 37,582 | | 633 | | | 5.000 | 2.777 | MON | 148 | 1,697 | 04/02/2009 | 01/01/2024 |
| 31414N-UT-9 | FED NATL MTG ASSOC #971394 | | | 2 | 1 | 70,889 | 106.1410 | 72,507 | 68,312 | 70,278 | | (385) | | | 5.000 | 3.843 | MON | 285 | 3,331 | 04/02/2009 | 05/01/2023 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31414N-VF-8 | FED NATL MTG ASSOC #971414 | | | 2 | 1 | 231,802 | 106.1410 | 237,089 | 223,373 | 229,758 | | (717) | | | 5.000 | 3.801 | MON | 931 | 10,842 | 04/02/2009 | 05/01/2023 |
| 31414P-7G-8 | FED NATL MTG ASSOC #972595 | | | 2 | 1 | 315,214 | 105.2130 | 324,124 | 308,066 | 315,335 | | (333) | | | 5.000 | 4.078 | MON | 1,284 | 14,981 | 03/13/2009 | 04/01/2038 |
| 31414Q-LX-3 | FED NATL MTG ASSOC #972942 | | | 2 | 1 | 338,923 | 106.1410 | 347,020 | 326,944 | 349,465 | | 9,937 | | | 5.000 | 2.534 | MON | 1,362 | 15,327 | 05/20/2009 | 02/01/2023 |
| 31414Q-RL-3 | FED NATL MTG ASSOC #973091 | | | 2 | 1 | 871,802 | 105.2130 | 896,446 | 852,032 | 872,276 | | (368) | | | 5.000 | 3.968 | MON | 3,550 | 40,931 | 03/13/2009 | 03/01/2038 |
| 31414Q-UR-6 | FED NATL MTG ASSOC #973192 | | | 2 | 1 | 281,179 | 106.1410 | 287,897 | 271,241 | 288,093 | | 6,288 | | | 5.000 | 2.405 | MON | 1,130 | 12,677 | 05/20/2009 | 03/01/2023 |
| 31414Q-X2-8 | FED NATL MTG ASSOC #973297 | | | 2 | 1 | 2,291,779 | 105.0000 | 2,345,620 | 2,233,923 | 2,297,170 | | 5,088 | | | 4.500 | 3.374 | MON | 8,377 | 96,574 | 03/23/2009 | 03/01/2023 |
| 31414R-RN-7 | FED NATL MTG ASSOC #973993 | | | 2 | 1 | 981,222 | 106.1410 | 1,004,664 | 946,540 | 993,260 | | 13,309 | | | 5.000 | 3.007 | MON | 3,944 | 44,371 | 05/20/2009 | 02/01/2023 |
| 31414S-JX-2 | FED NATL MTG ASSOC #974678 | | | 2 | 1 | 2,151,353 | 105.0000 | 2,196,959 | 2,092,342 | 2,175,988 | | 21,940 | | | 4.500 | 3.092 | MON | 7,846 | 90,628 | 05/20/2009 | 04/01/2023 |
| 31414S-LZ-4 | FED NATL MTG ASSOC #974744 | | | 2 | 1 | 1,064,365 | 105.2130 | 1,094,452 | 1,040,228 | 1,059,199 | | (5,760) | | | 5.000 | 4.189 | MON | 4,334 | 51,128 | 03/13/2009 | 04/01/2038 |
| 31414S-VL-4 | FED NATL MTG ASSOC #975019 | | | 2 | 1 | 978,425 | 105.0000 | 999,166 | 951,587 | 976,477 | | (753) | | | 4.500 | 3.418 | MON | 3,568 | 41,697 | 05/20/2009 | 04/01/2023 |
| 31414S-YM-9 | FED NATL MTG ASSOC #975116 | | | 2 | 1 | 668,671 | 105.2130 | 687,572 | 653,507 | 669,368 | | 967 | | | 5.000 | 4.171 | MON | 2,723 | 31,758 | 03/13/2009 | 05/01/2038 |
| 31414S-3Q-4 | FED NATL MTG ASSOC #975207 | | | 2 | 1 | 447,131 | 106.1510 | 457,374 | 430,872 | 457,205 | | 7,469 | | | 5.000 | 2.721 | MON | 1,795 | 20,622 | 04/02/2009 | 03/01/2023 |
| 31414S-6Z-1 | FED NATL MTG ASSOC #975288 | | | 2 | 1 | 39,457 | 105.0000 | 40,384 | 38,461 | 39,889 | | 301 | | | 4.500 | 3.034 | MON | 144 | 1,646 | 03/23/2009 | 05/01/2023 |
| 31414T-7H-8 | FED NATL MTG ASSOC #976196 | | | 2 | 1 | 1,662,547 | 105.0000 | 1,697,792 | 1,616,945 | 1,674,154 | | 11,910 | | | 4.500 | 3.144 | MON | 6,064 | 69,375 | 05/20/2009 | 05/01/2023 |
| 31414U-G6-9 | FED NATL MTG ASSOC #976421 | | | 2 | 1 | 15,466 | 105.0000 | 15,830 | 15,076 | 15,625 | | 150 | | | 4.500 | 2.988 | MON | 57 | 629 | 03/23/2009 | 03/01/2023 |
| 31414U-LD-8 | FED NATL MTG ASSOC #976524 | | | 2 | 1 | 446,178 | 106.1410 | 456,837 | 430,407 | 502,552 | | 42,726 | | | 5.000 | (0.965) | MON | 1,793 | 20,040 | 05/20/2009 | 05/01/2023 |
| 31414U-NY-0 | FED NATL MTG ASSOC #976607 | | | 2 | 1 | 684,476 | 106.1410 | 700,829 | 660,283 | 694,490 | | 9,352 | | | 5.000 | 2.849 | MON | 2,751 | 30,662 | 05/20/2009 | 04/01/2023 |
| 31414U-R7-5 | FED NATL MTG ASSOC #976710 | | | 2 | 1 | 1,007,784 | 105.0000 | 1,029,148 | 980,141 | 1,016,954 | | 9,052 | | | 4.500 | 3.032 | MON | 3,676 | 42,372 | 05/20/2009 | 04/01/2023 |
| 31414U-UN-6 | FED NATL MTG ASSOC #976789 | | | 2 | 1 | 20,967 | 105.0000 | 21,460 | 20,438 | 20,852 | | (61) | | | 4.500 | 3.667 | MON | 77 | 887 | 03/23/2009 | 04/01/2023 |
| 31414X-S8-6 | FED NATL MTG ASSOC #979443 | | | 2 | 1 | 921,062 | 106.1510 | 943,155 | 888,507 | 923,906 | | 3,554 | | | 5.000 | 3.572 | MON | 3,702 | 43,102 | 05/20/2009 | 08/01/2023 |
| 31415A-MG-3 | FED NATL MTG ASSOC #981059 | | | 2 | 1 | 20,887 | 106.1410 | 21,363 | 20,127 | 21,169 | | 237 | | | 5.000 | 2.873 | MON | 84 | 967 | 04/02/2009 | 04/01/2023 |
| 31415A-T5-0 | FED NATL MTG ASSOC #981272 | | | 2 | 1 | 11,527,819 | 104.9090 | 11,761,970 | 11,211,617 | 11,608,064 | | 91,757 | | | 4.500 | 3.114 | MON | 42,044 | 475,959 | 05/20/2009 | 04/01/2023 |
| 31415A-W2-3 | FED NATL MTG ASSOC #981365 | | | 2 | 1 | 112,061 | 105.0000 | 114,694 | 109,232 | 111,636 | | (131) | | | 4.500 | 3.613 | MON | 410 | 4,706 | 03/23/2009 | 04/01/2023 |
| 31415B-AP-4 | FED NATL MTG ASSOC #981614 | | | 2 | 1 | 33,224 | 106.1410 | 33,982 | 32,016 | 33,619 | | 306 | | | 5.000 | 3.104 | MON | 133 | 1,534 | 04/02/2009 | 06/01/2023 |
| 31415B-B3-2 | FED NATL MTG ASSOC #981658 | | | 2 | 1 | 256,903 | 106.1410 | 263,041 | 247,823 | 261,435 | | 3,724 | | | 5.000 | 3.017 | MON | 1,033 | 11,944 | 05/20/2009 | 06/01/2023 |
| 31415B-C2-3 | FED NATL MTG ASSOC #981689 | | | 2 | 1 | 3,425,567 | 105.2130 | 3,701,584 | 3,518,194 | 3,454,221 | | 14,321 | | | 5.000 | 5.747 | MON | 14,659 | 172,202 | 05/14/2008 | 06/01/2038 |
| 31415B-DU-0 | FED NATL MTG ASSOC #981715 | | | 2 | 1 | 156,716 | 106.1410 | 160,290 | 151,017 | 157,625 | | 744 | | | 5.000 | 3.313 | MON | 629 | 7,360 | 04/02/2009 | 07/01/2023 |
| 31415B-FP-9 | FED NATL MTG ASSOC #981774 | | | 2 | 1 | 208,853 | 106.1410 | 213,842 | 201,471 | 217,651 | | 6,932 | | | 5.000 | 1.858 | MON | 839 | 9,543 | 05/20/2009 | 05/01/2023 |
| 31415B-FW-4 | FED NATL MTG ASSOC #981781 | | | 2 | 1 | 1,379,389 | 106.1410 | 1,412,343 | 1,330,634 | 1,365,993 | | (7,512) | | | 5.000 | 4.094 | MON | 5,544 | 64,901 | 05/20/2009 | 04/01/2023 |
| 31415B-T3-3 | FED NATL MTG ASSOC #982170 | | | 2 | 1 | 170,971 | 106.1510 | 174,888 | 164,754 | 171,511 | | 400 | | | 5.000 | 3.500 | MON | 686 | 7,949 | 04/02/2009 | 06/01/2023 |
| 31415B-XU-8 | FED NATL MTG ASSOC #982291 | | | 2 | 1 | 918,600 | 103.1410 | 933,233 | 904,816 | 917,517 | | (821) | | | 4.000 | 3.709 | MON | 3,016 | 35,885 | 10/29/2009 | 06/01/2024 |
| 31415B-4R-7 | FED NATL MTG ASSOC #982432 | | | 2 | 1 | 21,635 | 106.1410 | 22,152 | 20,871 | 21,502 | | (62) | | | 5.000 | 3.889 | MON | 87 | 1,023 | 05/20/2009 | 05/01/2023 |
| 31415C-KK-2 | FED NATL MTG ASSOC #982798 | | | 2 | 1 | 2,713,146 | 105.0000 | 2,770,662 | 2,638,726 | 2,710,633 | | 5 | | | 4.500 | 3.372 | MON | 9,895 | 115,687 | 05/20/2009 | 05/01/2023 |
| 31415C-LL-9 | FED NATL MTG ASSOC #982831 | | | 2 | 1 | 773,949 | 105.2130 | 795,826 | 756,398 | 777,495 | | 2,981 | | | 5.000 | 3.935 | MON | 3,152 | 35,722 | 03/13/2009 | 05/01/2038 |
| 31415C-NH-6 | FED NATL MTG ASSOC #982892 | | | 2 | 1 | 7,216,361 | 105.0000 | 7,369,340 | 7,018,419 | 7,327,575 | | 109,156 | | | 4.500 | 2.760 | MON | 26,319 | 289,390 | 05/20/2009 | 05/01/2023 |
| 31415L-DH-7 | FED NATL MTG ASSOC #983104 | | | 2 | 1 | 34,156 | 106.1410 | 34,935 | 32,914 | 34,252 | | 109 | | | 5.000 | 3.556 | MON | 137 | 1,612 | 04/02/2009 | 05/01/2023 |
| 31415L-EC-7 | FED NATL MTG ASSOC #983131 | | | 2 | 1 | 395,886 | 106.1410 | 405,344 | 381,894 | 397,594 | | 2,649 | | | 5.000 | 3.282 | MON | 1,591 | 18,553 | 05/20/2009 | 05/01/2023 |
| 31415L-QX-8 | FED NATL MTG ASSOC #983470 | | | 2 | 1 | 299,531 | 105.2130 | 307,998 | 292,739 | 300,281 | | 802 | | | 5.000 | 4.021 | MON | 1,220 | 13,906 | 03/13/2009 | 05/01/2038 |
| 31415L-TF-4 | FED NATL MTG ASSOC #983550 | | | 2 | 1 | 17,454 | 105.0000 | 17,864 | 17,014 | 17,368 | | (64) | | | 4.500 | 3.707 | MON | 64 | 748 | 03/23/2009 | 05/01/2023 |
| 31415L-XC-6 | FED NATL MTG ASSOC #983675 | | | 2 | 1 | 210,373 | 106.1410 | 215,399 | 202,937 | 213,013 | | 2,279 | | | 5.000 | 2.839 | MON | 846 | 9,744 | 05/20/2009 | 11/01/2023 |
| 31415M-FR-1 | FED NATL MTG ASSOC #984076 | | | 2 | 1 | 5,144,478 | 105.0000 | 5,253,536 | 5,003,367 | 5,206,819 | | 66,695 | | | 4.500 | 3.599 | MON | 18,763 | 213,700 | 05/20/2009 | 06/01/2023 |
| 31415P-AD-0 | FED NATL MTG ASSOC #984804 | | | 2 | 1 | 476,692 | 106.1410 | 488,080 | 459,843 | 492,917 | | 16,274 | | | 5.000 | 3.425 | MON | 1,916 | 21,507 | 05/20/2009 | 06/01/2023 |
| 31415Q-CT-1 | FED NATL MTG ASSOC #985782 | | | 2 | 1 | 847,611 | 105.2130 | 871,570 | 828,389 | 864,378 | | 15,811 | | | 5.000 | 4.397 | MON | 3,452 | 39,732 | 03/13/2009 | 08/01/2038 |
| 31415Q-M3-7 | FED NATL MTG ASSOC #986078 | | | 2 | 1 | 273,631 | 106.1410 | 280,168 | 263,959 | 271,414 | | (913) | | | 5.000 | 3.931 | MON | 1,100 | 12,657 | 05/20/2009 | 09/01/2023 |
| 31415Q-NT-9 | FED NATL MTG ASSOC #986102 | | | 2 | 1 | 1,395,732 | 106.1410 | 1,429,076 | 1,346,399 | 1,381,704 | | (10,569) | | | 5.000 | 3.923 | MON | 5,610 | 67,029 | 05/20/2009 | 09/01/2023 |
| 31415Q-N7-7 | FED NATL MTG ASSOC #986114 | | | 2 | 1 | 1,665,106 | 106.1410 | 1,704,886 | 1,606,252 | 1,649,671 | | (8,978) | | | 5.000 | 4.093 | MON | 6,693 | 79,511 | 05/20/2009 | 10/01/2023 |
| 31415Q-XS-0 | FED NATL MTG ASSOC #986389 | | | 2 | 1 | 275,587 | 106.1410 | 282,171 | 265,846 | 272,392 | | (2,574) | | | 5.000 | 3.917 | MON | 1,108 | 13,165 | 05/20/2009 | 07/01/2023 |
| 31415R-NN-0 | FED NATL MTG ASSOC #986997 | | | 2 | 1 | 744,449 | 106.1410 | 762,234 | 718,136 | 768,339 | | 21,593 | | | 5.000 | 2.311 | MON | 2,992 | 33,210 | 05/20/2009 | 07/01/2023 |
| 31415R-QZ-0 | FED NATL MTG ASSOC #987072 | | | 2 | 1 | 164,727 | 105.0000 | 168,597 | 160,568 | 162,988 | | (986) | | | 4.500 | 3.736 | MON | 602 | 6,709 | 03/23/2009 | 08/01/2023 |
| 31415R-VF-8 | FED NATL MTG ASSOC #987214 | | | 2 | 1 | 217,704 | 106.1410 | 222,905 | 210,009 | 223,091 | | 5,177 | | | 5.000 | 2.448 | MON | 875 | 9,778 | 05/20/2009 | 07/01/2023 |
| 31415R-6V-1 | FED NATL MTG ASSOC #987484 | | | 2 | 1 | 1,292,764 | 106.1410 | 1,323,649 | 1,247,071 | 1,289,019 | | 2,046 | | | 5.000 | 3.564 | MON | 5,196 | 59,659 | 05/20/2009 | 08/01/2023 |
| 31415S-HS-4 | FED NATL MTG ASSOC #987741 | | | 2 | 1 | 1,150,518 | 106.1410 | 1,177,988 | 1,109,837 | 1,153,488 | | 6,733 | | | 5.000 | 3.344 | MON | 4,624 | 53,925 | 05/20/2009 | 08/01/2023 |
| 31415S-P5-5 | FED NATL MTG ASSOC #987944 | | | 2 | 1 | 966,137 | 106.1410 | 989,218 | 931,988 | 977,096 | | 4,461 | | | 5.000 | 2.962 | MON | 3,883 | 45,933 | 05/20/2009 | 12/01/2023 |
| 31415S-6Z-0 | FED NATL MTG ASSOC #988388 | | | 2 | 1 | 467,528 | 106.1410 | 478,193 | 450,528 | 469,513 | | 2,145 | | | 5.000 | 3.546 | MON | 1,877 | 22,253 | 04/02/2009 | 09/01/2023 |
| 31415T-NQ-9 | FED NATL MTG ASSOC #988799 | | | 2 | 1 | 939,936 | 106.1410 | 962,391 | 906,713 | 974,049 | | 28,754 | | | 5.000 | 2.040 | MON | 3,778 | 43,590 | 05/20/2009 | 08/01/2023 |
| 31415T-QL-7 | FED NATL MTG ASSOC #988859 | | | 2 | 1 | 324,644 | 103.1410 | 329,815 | 319,772 | 323,521 | | (1,032) | | | 4.000 | 3.511 | MON | 1,066 | 12,461 | 10/29/2009 | 07/01/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31415T-SN-1 | FED NATL MTG ASSOC #988925 | | | 2 | 1 | 535,283 | 106.1410 | 547,493 | 515,818 | 557,597 | | 19,325 | | | 5.000 | 1.736 | MON | 2,149 | 23,700 | 04/02/2009 | 08/01/2023 |
| 31415V-BG-9 | FED NATL MTG ASSOC #990239 | | | 2 | 1 | 647,407 | 106.1410 | 662,847 | 624,499 | 666,703 | | 20,470 | | | 5.000 | 2.510 | MON | 2,602 | 28,233 | 05/20/2009 | 11/01/2023 |
| 31415V-ZW-8 | FED NATL MTG ASSOC #990957 | | | 2 | 1 | 778,901 | 106.1410 | 796,668 | 750,578 | 807,349 | | 24,622 | | | 5.000 | 1.996 | MON | 3,127 | 35,032 | 04/02/2009 | 09/01/2023 |
| 31415V-Z2-4 | FED NATL MTG ASSOC #990961 | | | 2 | 1 | 560,433 | 105.0000 | 573,599 | 546,285 | 560,732 | | (238) | | | 4.500 | 3.445 | MON | 2,049 | 23,951 | 03/23/2009 | 09/01/2023 |
| 31415V-5L-5 | FED NATL MTG ASSOC #991051 | | | 2 | 1 | 913,367 | 107.0550 | 967,529 | 903,765 | 922,285 | | 7,834 | | | 5.500 | 4.710 | MON | 4,142 | 44,757 | 09/09/2008 | 10/01/2038 |
| 31415V-6B-6 | FED NATL MTG ASSOC #991066 | | | 2 | 1 | 336,792 | 106.1410 | 344,475 | 324,546 | 348,774 | | 10,492 | | | 5.000 | 2.006 | MON | 1,352 | 14,675 | 04/02/2009 | 11/01/2023 |
| 31415W-FY-4 | FED NATL MTG ASSOC #991283 | | | 2 | 1 | 672,361 | 106.1410 | 687,699 | 647,913 | 725,087 | | 43,409 | | | 5.000 | 0.294 | MON | 2,700 | 29,358 | 04/02/2009 | 09/01/2023 |
| 31415W-LM-3 | FED NATL MTG ASSOC #991432 | | | 2 | 1 | 96,394 | 106.1410 | 98,593 | 92,889 | 98,126 | | 1,379 | | | 5.000 | 2.717 | MON | 387 | 4,502 | 04/02/2009 | 12/01/2023 |
| 31415W-3G-6 | FED NATL MTG ASSOC #991899 | | | 2 | 1 | 1,933,999 | 107.0550 | 2,048,684 | 1,913,667 | 1,946,000 | | 9,610 | | | 5.500 | 4.857 | MON | 8,771 | 98,125 | 09/09/2008 | 10/01/2038 |
| 31415W-4P-5 | FED NATL MTG ASSOC #991930 | | | 2 | 1 | 251,960 | 106.1410 | 257,980 | 243,055 | 256,937 | | 4,401 | | | 5.000 | 2.683 | MON | 1,013 | 11,522 | 05/20/2009 | 12/01/2023 |
| 31415X-Z3-8 | FED NATL MTG ASSOC #992762 | | | 2 | 1 | 198,928 | 103.1410 | 202,097 | 195,943 | 198,538 | | (335) | | | 4.000 | 3.722 | MON | 653 | 7,801 | 10/29/2009 | 02/01/2024 |
| 31415X-3S-8 | FED NATL MTG ASSOC #992809 | | | 2 | 1 | 118,704 | 106.1410 | 121,412 | 114,388 | 119,893 | | 1,248 | | | 5.000 | 3.295 | MON | 477 | 5,511 | 04/02/2009 | 11/01/2023 |
| 31415Y-BZ-1 | FED NATL MTG ASSOC #992956 | | | 2 | 1 | 1,608,407 | 106.1410 | 1,646,832 | 1,551,557 | 1,602,193 | | (2,981) | | | 5.000 | 3.790 | MON | 6,465 | 75,617 | 05/20/2009 | 12/01/2023 |
| 31415Y-LM-9 | FED NATL MTG ASSOC #993232 | | | 2 | 1 | 694,440 | 103.7660 | 709,777 | 684,019 | 694,211 | | (28) | | | 4.000 | 3.692 | MON | 2,280 | 27,102 | 10/29/2009 | 07/01/2024 |
| 31415Y-5S-4 | FED NATL MTG ASSOC #993757 | | | 2 | 1 | 776,940 | 106.1410 | 795,502 | 749,479 | 801,713 | | 19,725 | | | 5.000 | 2.127 | MON | 3,123 | 35,643 | 05/20/2009 | 11/01/2023 |
| 31416A-GT-1 | FED NATL MTG ASSOC #994010 | | | 2 | 1 | 722,027 | 103.3280 | 734,862 | 711,192 | 723,005 | | 1,187 | | | 4.000 | 3.663 | MON | 2,371 | 28,007 | 10/29/2009 | 09/01/2024 |
| 31416A-GY-0 | FED NATL MTG ASSOC #994015 | | | 2 | 1 | 914,957 | 103.3280 | 931,222 | 901,228 | 912,073 | | (2,616) | | | 4.000 | 3.641 | MON | 3,004 | 35,907 | 10/29/2009 | 09/01/2024 |
| 31416B-BM-9 | FED NATL MTG ASSOC #994744 | | | 2 | 1 | 496,070 | 103.1410 | 503,972 | 488,626 | 494,877 | | (1,054) | | | 4.000 | 3.523 | MON | 1,629 | 19,308 | 10/29/2009 | 04/01/2024 |
| 31416B-HE-1 | FED NATL MTG ASSOC #994929 | | | 2 | 1 | 17,320 | 106.1410 | 17,734 | 16,708 | 18,682 | | 1,333 | | | 5.000 | 2.622 | MON | 70 | 766 | 05/20/2009 | 12/01/2023 |
| 31416B-HJ-0 | FED NATL MTG ASSOC #994933 | | | 2 | 1 | 535,659 | 106.1510 | 548,508 | 516,726 | 531,133 | | (3,258) | | | 5.000 | 3.988 | MON | 2,153 | 25,383 | 05/20/2009 | 09/01/2023 |
| 31416B-Z8-4 | FED NATL MTG ASSOC #995467 | | | 2 | 1 | 3,387,344 | 105.1250 | 3,463,270 | 3,294,431 | 3,384,736 | | (1,934) | | | 4.500 | 3.449 | MON | 12,354 | 143,799 | 05/20/2009 | 09/01/2023 |
| 31416B-2F-4 | FED NATL MTG ASSOC #995474 | | | 2 | 1 | 251,441 | 106.1510 | 257,472 | 242,554 | 253,896 | | 2,327 | | | 5.000 | 3.267 | MON | 1,011 | 11,650 | 05/20/2009 | 02/01/2024 |
| 31416H-E5-0 | FED NATL MTG ASSOC #AA0155 | | | 2 | 1 | 968,177 | 106.1410 | 991,307 | 933,956 | 985,087 | | 21,537 | | | 5.000 | 2.632 | MON | 3,891 | 44,243 | 05/20/2009 | 01/01/2024 |
| 31416H-PX-7 | FED NATL MTG ASSOC #AA0437 | | | 2 | 1 | 508,172 | 106.1410 | 520,313 | 490,211 | 575,090 | | 55,812 | | | 5.000 | (1.934) | MON | 2,043 | 21,947 | 05/20/2009 | 12/01/2023 |
| 31416H-ZB-4 | FED NATL MTG ASSOC #AA0737 | | | 2 | 1 | 716,669 | 103.1410 | 728,085 | 705,915 | 716,207 | | (262) | | | 4.000 | 3.411 | MON | 2,353 | 27,420 | 10/29/2009 | 03/01/2024 |
| 31416H-ZK-4 | FED NATL MTG ASSOC #AA0745 | | | 2 | 1 | 777,488 | 104.8750 | 793,025 | 756,162 | 786,693 | | 8,516 | | | 4.500 | 2.877 | MON | 2,836 | 32,550 | 05/20/2009 | 03/01/2024 |
| 31416H-2W-4 | FED NATL MTG ASSOC #AA0788 | | | 2 | 1 | 108,111 | 103.1410 | 109,833 | 106,489 | 108,177 | | 97 | | | 4.000 | 3.667 | MON | 355 | 4,165 | 10/29/2009 | 05/01/2024 |
| 31416J-BE-0 | FED NATL MTG ASSOC #AA0936 | | | 2 | 1 | 180,468 | 106.1410 | 184,780 | 174,090 | 186,728 | | 5,962 | | | 5.000 | 1.884 | MON | 725 | 8,059 | 05/20/2009 | 12/01/2023 |
| 31416K-ZP-6 | FED NATL MTG ASSOC #AA2549 | | | 2 | 1 | 630,905 | 103.1410 | 640,955 | 621,437 | 632,066 | | 1,340 | | | 4.000 | 3.304 | MON | 2,071 | 24,015 | 10/29/2009 | 04/01/2024 |
| 31416L-FM-3 | FED NATL MTG ASSOC #AA2871 | | | 2 | 1 | 3,203,293 | 104.8750 | 3,267,306 | 3,115,428 | 3,185,849 | | (7,898) | | | 4.500 | 3.690 | MON | 11,683 | 138,160 | 05/20/2009 | 03/01/2024 |
| 31416L-HN-9 | FED NATL MTG ASSOC #AA2936 | | | 2 | 1 | 17,568,110 | 104.8750 | 18,076,443 | 17,236,179 | 17,473,315 | | (53,805) | | | 4.500 | 3.895 | MON | 64,636 | 757,217 | 03/10/2009 | 04/01/2024 |
| 31416L-3Q-7 | FED NATL MTG ASSOC #AA3506 | | | 2 | 1 | 697,688 | 103.1410 | 708,802 | 687,219 | 697,472 | | (21) | | | 4.000 | 3.685 | MON | 2,291 | 26,979 | 10/29/2009 | 03/01/2024 |
| 31416M-U2-8 | FED NATL MTG ASSOC #AA4200 | | | 2 | 1 | 3,047,034 | 105.0000 | 3,111,628 | 2,963,455 | 3,058,662 | | 13,695 | | | 4.500 | 3.171 | MON | 11,113 | 129,029 | 05/20/2009 | 03/01/2024 |
| 31416M-WC-4 | FED NATL MTG ASSOC #AA4242 | | | 2 | 1 | 805,562 | 103.1410 | 818,394 | 793,474 | 804,416 | | (918) | | | 4.000 | 3.710 | MON | 2,645 | 31,323 | 10/29/2009 | 04/01/2024 |
| 31416M-WL-4 | FED NATL MTG ASSOC #AA4250 | | | 2 | 1 | 7,335,734 | 105.0000 | 7,556,989 | 7,197,133 | 7,319,658 | | (652) | | | 4.500 | 3.793 | MON | 26,989 | 317,300 | 03/10/2009 | 04/01/2024 |
| 31416N-BX-9 | FED NATL MTG ASSOC #AA4553 | | | 2 | 1 | 702,626 | 104.8750 | 710,887 | 677,842 | 707,665 | | 5,695 | | | 4.500 | 3.608 | MON | 2,542 | 29,598 | 11/04/2009 | 08/01/2024 |
| 31416N-CR-1 | FED NATL MTG ASSOC #AA4579 | | | 2 | 1 | 172,483 | 103.1410 | 175,231 | 169,895 | 172,074 | | (361) | | | 4.000 | 3.487 | MON | 566 | 6,705 | 10/29/2009 | 04/01/2024 |
| 31416N-V2-5 | FED NATL MTG ASSOC #AA5132 | | | 2 | 1 | 759,703 | 103.1410 | 771,805 | 748,303 | 758,513 | | (977) | | | 4.000 | 3.711 | MON | 2,494 | 29,359 | 10/29/2009 | 04/01/2024 |
| 31416N-ZQ-8 | FED NATL MTG ASSOC #AA5250 | | | 2 | 1 | 751,304 | 103.1410 | 763,271 | 740,030 | 749,048 | | (2,045) | | | 4.000 | 3.515 | MON | 2,467 | 29,239 | 10/29/2009 | 03/01/2024 |
| 31416P-GQ-4 | FED NATL MTG ASSOC #AA5606 | | | 2 | 1 | 523,844 | 105.1250 | 536,789 | 510,620 | 521,925 | | (1,161) | | | 4.500 | 3.655 | MON | 1,915 | 21,929 | 03/23/2009 | 10/01/2023 |
| 31416P-MP-9 | FED NATL MTG ASSOC #AA5765 | | | 2 | 1 | 827,928 | 103.1410 | 841,116 | 815,504 | 826,652 | | (1,041) | | | 4.000 | 3.458 | MON | 2,718 | 32,216 | 10/29/2009 | 04/01/2024 |
| 31416P-UQ-8 | FED NATL MTG ASSOC #AA5990 | | | 2 | 1 | 11,566,304 | 104.8750 | 11,702,296 | 11,158,328 | 11,595,618 | | 39,877 | | | 4.500 | 3.682 | MON | 41,844 | 490,389 | 11/04/2009 | 05/01/2024 |
| 31416P-Y5-0 | FED NATL MTG ASSOC #AA6131 | | | 2 | 1 | 84,161 | 103.1410 | 85,502 | 82,898 | 83,859 | | (278) | | | 4.000 | 3.572 | MON | 276 | 3,301 | 10/29/2009 | 04/01/2024 |
| 31416Q-MF-9 | FED NATL MTG ASSOC #AA6657 | | | 2 | 1 | 697,655 | 103.1410 | 708,768 | 687,186 | 695,911 | | (1,545) | | | 4.000 | 3.494 | MON | 2,291 | 27,227 | 10/29/2009 | 06/01/2024 |
| 31416Q-QB-4 | FED NATL MTG ASSOC #AA6749 | | | 2 | 1 | 434,910 | 103.1410 | 441,838 | 428,384 | 434,861 | | 77 | | | 4.000 | 3.687 | MON | 1,428 | 16,824 | 10/29/2009 | 06/01/2024 |
| 31416Q-SH-9 | FED NATL MTG ASSOC #AA6819 | | | 2 | 1 | 303,642 | 103.1410 | 308,479 | 299,086 | 304,738 | | 1,185 | | | 4.000 | 3.257 | MON | 997 | 11,306 | 10/29/2009 | 10/01/2024 |
| 31416Q-7M-1 | FED NATL MTG ASSOC #AA7199 | | | 2 | 1 | 337,698 | 103.1410 | 343,077 | 332,631 | 337,528 | | (73) | | | 4.000 | 3.692 | MON | 1,109 | 13,088 | 10/29/2009 | 05/01/2024 |
| 31416R-VA-8 | FED NATL MTG ASSOC #AA7808 | | | 2 | 1 | 22,884 | 103.1410 | 23,249 | 22,541 | 22,828 | | (50) | | | 4.000 | 3.509 | MON | 75 | 893 | 10/29/2009 | 08/01/2024 |
| 31416R-XR-9 | FED NATL MTG ASSOC #AA7887 | | | 2 | 1 | 415,393 | 103.3910 | 423,033 | 409,159 | 414,592 | | (682) | | | 4.000 | 3.725 | MON | 1,364 | 16,258 | 10/29/2009 | 06/01/2024 |
| 31416R-3D-3 | FED NATL MTG ASSOC #AA7995 | | | 2 | 1 | 65,254 | 103.1410 | 66,293 | 64,274 | 65,116 | | (119) | | | 4.000 | 3.730 | MON | 214 | 2,551 | 10/29/2009 | 06/01/2024 |
| 31416S-XS-5 | FED NATL MTG ASSOC #AA8788 | | | 2 | 1 | 701,318 | 103.1410 | 712,489 | 690,794 | 699,571 | | (1,544) | | | 4.000 | 3.539 | MON | 2,303 | 27,382 | 10/29/2009 | 07/01/2024 |
| 31416S-Z8-7 | FED NATL MTG ASSOC #AA8866 | | | 2 | 1 | 562,678 | 103.4530 | 573,373 | 554,235 | 566,179 | | 3,620 | | | 4.000 | 3.522 | MON | 1,847 | 20,869 | 10/29/2009 | 04/01/2024 |
| 31416T-JX-8 | FED NATL MTG ASSOC #AA9277 | | | 2 | 1 | 838,232 | 103.1410 | 851,584 | 825,653 | 835,827 | | (2,166) | | | 4.000 | 3.744 | MON | 2,752 | 32,789 | 10/29/2009 | 09/01/2024 |
| 31417J-DX-5 | FED NATL MTG ASSOC #AC0117 | | | 2 | 1 | 899,682 | 103.1410 | 914,013 | 886,181 | 897,884 | | (1,537) | | | 4.000 | 3.728 | MON | 2,954 | 35,103 | 10/29/2009 | 09/01/2024 |
| 31417J-D9-8 | FED NATL MTG ASSOC #AC0127 | | | 2 | 1 | 48,527 | 103.1410 | 49,300 | 47,799 | 48,349 | | (163) | | | 4.000 | 3.510 | MON | 159 | 1,902 | 10/29/2009 | 11/01/2024 |
| 31417J-E6-3 | FED NATL MTG ASSOC #AC0156 | | | 2 | 1 | 53,458 | 103.1410 | 54,310 | 52,656 | 53,290 | | (153) | | | 4.000 | 3.527 | MON | 176 | 2,086 | 10/29/2009 | 07/01/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 31417J-RJ-1 | FED NATL MTG ASSOC #AC0488 | | | 2 | 1 | 6,484,450 | 104.8750 | 6,560,692 | 6,255,725 | 6,484,058 | | 5,634 | | | 4.500 | 3.757 | MON | 23,459 | 276,202 | 11/04/2009 | 09/01/2024 |
| 31417J-SJ-0 | FED NATL MTG ASSOC #AC0520 | | | 2 | 1 | 41,778 | 103.1410 | 42,443 | 41,151 | 41,657 | | (108) | | | 4.000 | 3.502 | MON | 137 | 1,630 | 10/29/2009 | 07/01/2024 |
| 31417K-QY-6 | FED NATL MTG ASSOC #AC1370 | | | 2 | 1 | 402,459 | 103.1410 | 408,870 | 396,420 | 401,695 | | (647) | | | 4.000 | 3.725 | MON | 1,321 | 15,674 | 10/29/2009 | 08/01/2024 |
| 31417K-Q4-2 | FED NATL MTG ASSOC #AC1374 | | | 2 | 1 | 206,633 | 103.7660 | 211,197 | 203,533 | 206,144 | | (430) | | | 4.000 | 3.607 | MON | 678 | 8,099 | 10/29/2009 | 08/01/2024 |
| 31417K-VS-3 | FED NATL MTG ASSOC #AC1524 | | | 2 | 1 | 44,077 | 103.1410 | 44,779 | 43,416 | 43,956 | | (108) | | | 4.000 | 3.495 | MON | 145 | 1,722 | 10/29/2009 | 09/01/2024 |
| 31417K-VU-8 | FED NATL MTG ASSOC #AC1526 | | | 2 | 1 | 51,559 | 103.1410 | 52,380 | 50,785 | 51,521 | | (23) | | | 4.000 | 3.705 | MON | 169 | 2,005 | 10/29/2009 | 09/01/2024 |
| 31417K-3T-2 | FED NATL MTG ASSOC #AC1709 | | | 2 | 1 | 313,828 | 103.1410 | 318,827 | 309,119 | 313,981 | | 246 | | | 4.000 | 3.419 | MON | 1,030 | 12,094 | 10/29/2009 | 11/01/2024 |
| 31417K-4D-6 | FED NATL MTG ASSOC #AC1719 | | | 2 | 1 | 991,276 | 103.1410 | 1,007,067 | 976,402 | 989,210 | | (1,783) | | | 4.000 | 3.728 | MON | 3,255 | 38,670 | 10/29/2009 | 08/01/2024 |
| 31417L-KZ-7 | FED NATL MTG ASSOC #AC2111 | | | 2 | 1 | 435,229 | 103.1410 | 442,162 | 428,698 | 434,142 | | (960) | | | 4.000 | 3.479 | MON | 1,429 | 16,997 | 10/29/2009 | 08/01/2024 |
| 31417L-QT-5 | FED NATL MTG ASSOC #AC2265 | | | 2 | 1 | 1,024,254 | 103.1410 | 1,040,570 | 1,008,885 | 1,023,613 | | (338) | | | 4.000 | 3.712 | MON | 3,363 | 39,631 | 10/29/2009 | 11/01/2024 |
| 31417L-YM-1 | FED NATL MTG ASSOC #AC2515 | | | 2 | 1 | 124,090 | 104.8750 | 125,549 | 119,713 | 124,040 | | 66 | | | 4.500 | 2.987 | MON | 449 | 5,250 | 11/04/2009 | 08/01/2024 |
| 31417M-5Y-5 | FED NATL MTG ASSOC #AC3562 | | | 2 | 1 | 297,655 | 103.1410 | 302,397 | 293,189 | 297,110 | | (459) | | | 4.000 | 3.726 | MON | 977 | 11,554 | 10/29/2009 | 10/01/2024 |
| 31417N-AJ-0 | FED NATL MTG ASSOC #AC3608 | | | 2 | 1 | 382,094 | 103.1410 | 388,180 | 376,360 | 380,733 | | (1,251) | | | 4.000 | 3.538 | MON | 1,255 | 14,988 | 10/29/2009 | 08/01/2024 |
| 31417N-AS-0 | FED NATL MTG ASSOC #AC3616 | | | 2 | 1 | 31,886 | 103.1410 | 32,394 | 31,407 | 31,826 | | (50) | | | 4.000 | 3.724 | MON | 105 | 1,249 | 10/29/2009 | 08/01/2024 |
| 31417Q-C8-5 | FED NATL MTG ASSOC #AC4594 | | | 2 | 1 | 73,837 | 103.4530 | 75,241 | 72,729 | 73,631 | | (184) | | | 4.000 | 3.595 | MON | 242 | 2,898 | 10/29/2009 | 12/01/2024 |
| 31417Q-GE-8 | FED NATL MTG ASSOC #AC4696 | | | 2 | 1 | 1,746,701 | 103.1410 | 1,774,524 | 1,720,490 | 1,744,696 | | (1,493) | | | 4.000 | 3.717 | MON | 5,735 | 67,949 | 10/29/2009 | 10/01/2024 |
| 31417Q-MM-3 | FED NATL MTG ASSOC #AC4863 | | | 2 | 1 | 1,644,327 | 104.0160 | 1,684,692 | 1,619,653 | 1,643,245 | | (598) | | | 4.000 | 3.581 | MON | 5,399 | 64,209 | 10/29/2009 | 11/01/2024 |
| 31417Q-PC-2 | FED NATL MTG ASSOC #AC4918 | | | 2 | 1 | 397,017 | 103.1410 | 403,341 | 391,059 | 396,760 | | (139) | | | 4.000 | 3.708 | MON | 1,304 | 15,395 | 10/29/2009 | 12/01/2024 |
| 31417Q-XE-9 | FED NATL MTG ASSOC #AC5176 | | | 2 | 1 | 955,538 | 103.1410 | 970,759 | 941,199 | 951,966 | | (3,296) | | | 4.000 | 3.526 | MON | 3,137 | 37,482 | 10/29/2009 | 11/01/2024 |
| 31417S-L5-7 | FED NATL MTG ASSOC #AC5747 | | | 2 | 1 | 541,502 | 104.8750 | 547,868 | 522,401 | 542,219 | | 1,229 | | | 4.500 | 3.751 | MON | 1,959 | 23,105 | 11/04/2009 | 12/01/2024 |
| 31417S-XZ-8 | FED NATL MTG ASSOC #AC6095 | | | 2 | 1 | 409,867 | 103.1410 | 416,396 | 403,716 | 409,284 | | (463) | | | 4.000 | 3.444 | MON | 1,346 | 15,903 | 10/29/2009 | 11/01/2024 |
| 31417T-D9-6 | FED NATL MTG ASSOC #AC6427 | | | 2 | 1 | 67,334 | 103.1410 | 68,407 | 66,324 | 67,373 | | 58 | | | 4.000 | 3.686 | MON | 221 | 2,582 | 10/29/2009 | 11/01/2024 |
| 31417T-GL-6 | FED NATL MTG ASSOC #AC6502 | | | 2 | 1 | 3,017,509 | 103.1410 | 3,065,575 | 2,972,229 | 3,036,048 | | 19,433 | | | 4.000 | 3.155 | MON | 9,907 | 111,452 | 10/29/2009 | 12/01/2024 |
| 31417T-V8-8 | FED NATL MTG ASSOC #AC6938 | | | 2 | 1 | 47,082 | 103.7660 | 48,122 | 46,376 | 47,030 | | (39) | | | 4.000 | 3.710 | MON | 155 | 1,832 | 10/29/2009 | 11/01/2024 |
| 31417U-CU-7 | FED NATL MTG ASSOC #AC7282 | | | 2 | 1 | 170,357 | 103.1410 | 173,071 | 167,801 | 169,900 | | (406) | | | 4.000 | 3.516 | MON | 559 | 6,643 | 10/29/2009 | 11/01/2024 |
| 31417U-NW-1 | FED NATL MTG ASSOC #AC7604 | | | 2 | 1 | 924,572 | 103.1410 | 939,300 | 910,698 | 923,716 | | (582) | | | 4.000 | 3.716 | MON | 3,036 | 35,973 | 10/29/2009 | 11/01/2024 |
| 31417U-P2-5 | FED NATL MTG ASSOC #AC7640 | | | 2 | 1 | 4,990,169 | 103.1410 | 5,069,659 | 4,915,288 | 4,981,500 | | (7,200) | | | 4.000 | 3.525 | MON | 16,384 | 194,426 | 10/29/2009 | 11/01/2024 |
| 31417U-RG-2 | FED NATL MTG ASSOC #AC7686 | | | 2 | 1 | 359,643 | 103.1410 | 365,372 | 354,246 | 359,391 | | (146) | | | 4.000 | 3.711 | MON | 1,181 | 13,961 | 10/29/2009 | 12/01/2024 |
| 31417U-RL-1 | FED NATL MTG ASSOC #AC7690 | | | 2 | 1 | 1,836,115 | 103.7660 | 1,876,666 | 1,808,562 | 1,831,627 | | (3,953) | | | 4.000 | 3.604 | MON | 6,029 | 71,928 | 10/29/2009 | 11/01/2024 |
| 31417U-SK-2 | FED NATL MTG ASSOC #AC7721 | | | 2 | 1 | 80,205 | 103.7030 | 81,927 | 79,002 | 80,253 | | 72 | | | 4.000 | 3.679 | MON | 263 | 3,125 | 10/29/2009 | 11/01/2024 |
| 31417Y-BM-8 | FED NATL MTG ASSOC #MA0043 | | | 2 | 1 | 689,741 | 103.1410 | 700,728 | 679,391 | 689,509 | | (38) | | | 4.000 | 3.683 | MON | 2,265 | 26,674 | 10/29/2009 | 04/01/2024 |
| 31417Y-CP-0 | FED NATL MTG ASSOC #MA0077 | | | 2 | 1 | 7,322,009 | 104.8750 | 7,533,871 | 7,183,667 | 7,304,126 | | (4,979) | | | 4.500 | 3.809 | MON | 26,939 | 316,260 | 03/10/2009 | 04/01/2024 |
| 31417Y-GM-3 | FED NATL MTG ASSOC #MA0203 | | | 2 | 1 | 31,217,483 | 104.6410 | 31,414,498 | 30,021,319 | 31,186,087 | | (24,359) | | | 4.000 | 2.306 | MON | 100,071 | 1,172,676 | 12/18/2009 | 10/01/2019 |
| 31417Y-HK-6 | FED NATL MTG ASSOC #MA0233 | | | 2 | 1 | 55,359 | 103.1410 | 56,241 | 54,528 | 55,297 | | (45) | | | 4.000 | 3.714 | MON | 182 | 2,151 | 10/29/2009 | 11/01/2024 |
| 31417Y-JL-2 | FED NATL MTG ASSOC #MA0266 | | | 2 | 1 | 19,489,372 | 105.3130 | 19,440,337 | 18,459,668 | 19,390,554 | | (92,352) | | | 4.500 | 2.311 | MON | 69,224 | 815,243 | 12/18/2009 | 12/01/2019 |
| 31417Y-JV-0 | FED NATL MTG ASSOC #MA0275 | | | 2 | 1 | 464,993 | 103.1410 | 472,399 | 458,015 | 464,382 | | (473) | | | 4.000 | 3.722 | MON | 1,527 | 18,103 | 10/29/2009 | 12/01/2024 |
| 63252F-AA-7 | NATIONAL ARCHIVES CORP | | | | 1FE | 7,652,072 | 121.1980 | 8,301,994 | 6,849,943 | 7,165,199 | | (46,684) | | | 8.500 | 7.641 | MS | 194,082 | 572,038 | 05/24/1993 | 09/01/2019 |
| 2699999. U.S. Special Revenues - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | 761,119,836 | XXX | 778,184,176 | 732,139,500 | 752,614,415 | | 2,267,124 | | | XXX | XXX | XXX | 3,195,945 | 34,610,817 | XXX | XXX |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ | | | 2 | 1 | 1,903,073 | 99.9570 | 2,099,863 | 2,100,772 | 2,056,991 | | 75,570 | | | 7.500 | 8.362 | MON | 13,130 | 155,198 | 05/11/1992 | 06/15/2022 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ | | | 2 | 1 | 2,467,862 | 99.9570 | 2,652,090 | 2,653,237 | 2,610,521 | | 58,001 | | | 8.000 | 8.642 | MON | 17,688 | 208,198 | 05/04/1992 | 06/15/2022 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z | | | 2 | 1 | 1,720,370 | 112.7520 | 2,142,320 | 1,900,030 | 1,860,846 | | 67,253 | | | 7.500 | 8.348 | MON | 11,875 | 140,282 | 01/31/1995 | 09/15/2022 |
| 3133T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z | | | 2 | 1 | 1,208,403 | 112.2360 | 1,564,515 | 1,393,947 | 1,347,707 | | 73,398 | | | 7.000 | 8.331 | MON | 8,131 | 96,168 | 07/28/1994 | 04/15/2024 |
| 3133T5-LA-9 | FED HOME LOAN MTG CORP 1730 Z | | | 2 | 1 | 3,024,301 | 112.4110 | 4,336,083 | 3,857,337 | 3,713,532 | | 184,727 | | | 7.000 | 8.347 | MON | 22,501 | 265,631 | 08/10/1994 | 05/15/2024 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E | | | 2 | 1 | 24,185 | 114.6700 | 26,982 | 23,530 | 23,762 | | (611) | | | 9.500 | 8.938 | MON | 186 | 2,200 | 02/27/1991 | 06/25/2018 |
| 313602-QA-5 | FED NATL MTG ASSOC 1989-19 A | | | 2 | 1 | 3,792 | 101.6490 | 3,686 | 3,626 | 3,632 | | (41) | | | 10.300 | 9.750 | MON | 31 | 316 | 07/06/1989 | 04/25/2019 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X | | | 2 | 1 | 628,833 | 110.5440 | 942,855 | 852,926 | 819,579 | | 37,169 | | | 6.500 | 8.323 | MON | 4,620 | 54,398 | 11/22/1990 | 11/25/2020 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z | | | 2 | 1 | 667,259 | 119.5000 | 984,197 | 823,596 | 806,265 | | 32,255 | | | 7.500 | 8.383 | MON | 5,147 | 60,768 | 05/12/1992 | 06/25/2022 |
| 31358N-US-9 | FED NATL MTG ASSOC 1992-98 PZ | | | 2 | 1 | 1,917,995 | 114.9850 | 2,379,459 | 2,069,372 | 2,034,969 | | 45,309 | | | 8.000 | 8.671 | MON | 13,796 | 162,481 | 05/06/1992 | 06/25/2022 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z | | | 2 | 1 | 5,768,908 | 114.2380 | 7,102,555 | 6,217,344 | 6,083,055 | | 96,194 | | | 7.500 | 8.309 | MON | 38,858 | 459,355 | 11/05/1992 | 11/25/2022 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB | | | 2 | 1 | 1,335,832 | 112.8600 | 2,004,776 | 1,776,337 | 1,706,918 | | 135,114 | | | 7.000 | 8.526 | MON | 10,362 | 122,669 | 06/19/1992 | 07/25/2022 |
| 3133T1-C5-9 | FHR 1602 PJ | | | 2 | 1 | 403,873 | 107.7530 | 412,297 | 382,630 | 389,979 | | (2,445) | | | 6.500 | 5.720 | MON | 2,073 | 24,123 | 05/31/2004 | 10/15/2023 |
| 3133TM-Z3-3 | FHR 2205 ZA | | | 2 | 1 | 3,863,443 | 102.6090 | 4,259,577 | 4,151,260 | 4,121,384 | | 23,852 | | | 6.000 | 7.249 | MON | 20,756 | 229,926 | 04/17/2002 | 08/15/2028 |
| 313398-QA-0 | FHR 2335 PZ | | | 2 | 1 | 3,789,778 | 104.5530 | 4,210,778 | 4,027,417 | 3,938,144 | | 21,641 | | | 6.500 | 7.158 | MON | 21,815 | 254,591 | 05/09/2002 | 07/15/2031 |
| 313399-AJ-6 | FHR 2344 QG | | | 2 | 1 | 3,581,756 | 107.7450 | 3,955,589 | 3,671,242 | 3,650,903 | | 18,683 | | | 6.000 | 6.317 | MON | 18,356 | 212,958 | 11/18/2009 | 08/15/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 313399-TE-7 | FHR 2345 PZ | | | 2 | 1 | 4,545,980 | 107.3340 | 5,168,431 | 4,815,272 | 4,729,302 | | 35,099 | | | 6.500 | 7.186 | MON | 26,083 | 304,743 | 04/18/2002 | 08/15/2031 |
| 313399-FX-0 | FHR 2351 AZ | | | 2 | 1 | 2,095,916 | 108.4990 | 2,370,910 | 2,185,185 | 2,150,109 | | 5,089 | | | 6.500 | 6.959 | MON | 11,836 | 139,016 | 04/17/2002 | 08/15/2031 |
| 31339N-2C-9 | FHR 2398 ZP | | | 2 | 1 | 12,818,277 | 109.3570 | 14,678,483 | 13,422,506 | 13,193,555 | | 31,841 | | | 6.500 | 7.153 | MON | 72,705 | 850,044 | 03/01/2002 | 01/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC | | | 2 | 1 | 5,769,253 | 110.5050 | 6,675,858 | 6,041,212 | 5,926,129 | | (2,884) | | | 6.500 | 7.052 | MON | 32,723 | 382,955 | 03/01/2002 | 02/15/2032 |
| 31392K-ZE-9 | FHR 2448 TN | | | 2 | 1 | 3,863,018 | 110.6980 | 4,106,867 | 3,709,982 | 3,774,015 | | 6,105 | | | 6.500 | 6.027 | MON | 20,096 | 233,098 | 11/18/2009 | 05/15/2032 |
| 31392T-E2-9 | FHR 2480 PD | | | 2 | 1 | 1,209,683 | 101.4980 | 1,185,813 | 1,168,309 | 1,169,541 | | (4,300) | | | 6.000 | 5.669 | MON | 5,842 | 57,630 | 11/18/2009 | 11/15/2031 |
| 31392V-7G-1 | FHR 2498 BM | | | 2 | 1 | 1,059,656 | 109.0220 | 1,129,230 | 1,035,784 | 1,043,116 | | (7,297) | | | 5.500 | 5.137 | MON | 4,747 | 54,804 | 04/13/2005 | 09/15/2017 |
| 31392U-XD-1 | FHR 2500 MB | | | 2 | 1 | 764,857 | 100.9840 | 747,761 | 740,471 | 741,653 | | (2,290) | | | 6.000 | 5.637 | MON | 3,702 | 34,154 | 11/18/2009 | 01/15/2032 |
| 31393F-X6-8 | FHR 2539 PC | | | 2 | 1 | 8,884,255 | 105.2770 | 9,315,220 | 8,848,309 | 8,866,418 | | (8,111) | | | 5.500 | 5.403 | MON | 40,555 | 460,094 | 06/09/2008 | 01/15/2032 |
| 31393H-MW-9 | FHR 2547 BE | | | 2 | 1 | 2,061,028 | 106.4470 | 2,156,583 | 2,025,970 | 2,033,480 | | (3,759) | | | 5.500 | 5.216 | MON | 9,286 | 105,532 | 11/18/2009 | 03/15/2032 |
| 31393K-PV-1 | FHR 2575 EB | | | 2 | 1 | 9,046,874 | 106.8200 | 9,587,492 | 8,975,351 | 9,001,958 | | (5,234) | | | 5.000 | 4.880 | MON | 37,397 | 446,217 | 07/06/2005 | 02/15/2018 |
| 31393P-LP-7 | FHR 2602 WC | | | 2 | 1 | 10,168,750 | 107.9560 | 10,795,615 | 10,000,000 | 10,052,746 | | (20,151) | | | 5.000 | 4.794 | MON | 41,667 | 500,000 | 04/10/2003 | 04/15/2018 |
| 31393Q-C3-4 | FHR 2612 LN | | | 2 | 1 | 16,885,179 | 103.4750 | 16,855,685 | 16,289,591 | 16,632,535 | | (102,665) | | | 5.000 | 3.960 | MON | 67,873 | 767,070 | 04/03/2009 | 12/15/2031 |
| 31393R-B6-6 | FHR 2617 QU | | | 2 | 1 | 3,822,185 | 102.2870 | 3,903,481 | 3,816,222 | 3,816,742 | | (740) | | | 5.000 | 4.976 | MON | 15,901 | 187,199 | 08/20/2003 | 06/15/2017 |
| 31393R-QU-7 | FHR 2630 KS | | | 2 | 1 | 633,839 | 102.6080 | 688,285 | 670,791 | 664,999 | | 5,248 | | | 4.000 | 5.106 | MON | 2,236 | 25,851 | 12/31/2005 | 01/15/2017 |
| 31394G-HU-0 | FHR 2649 OD | | | 2 | 1 | 9,865,156 | 106.1750 | 10,086,627 | 9,500,000 | 9,700,170 | | (108,076) | | | 5.000 | 3.879 | MON | 39,583 | 475,000 | 04/03/2009 | 11/15/2031 |
| 31394H-NQ-0 | FHR 2663 LE | | | 2 | 1 | 10,827,509 | 105.7090 | 12,105,737 | 11,452,000 | 11,307,110 | | 137,911 | | | 5.000 | 5.838 | MON | 47,717 | 572,600 | 05/14/2004 | 03/15/2032 |
| 31394H-P4-7 | FHR 2663 ME | | | 2 | 1 | 13,045,044 | 108.5180 | 14,601,051 | 13,455,000 | 13,288,796 | | 39,178 | | | 5.000 | 5.365 | MON | 56,063 | 672,750 | 08/20/2003 | 08/15/2018 |
| 31394H-6C-0 | FHR 2664 GH | | | 2 | 1 | 5,843,348 | 107.6480 | 6,814,664 | 6,330,500 | 6,165,608 | | 50,966 | | | 4.500 | 5.487 | MON | 23,739 | 284,873 | 08/26/2003 | 08/15/2018 |
| 31394J-N2-9 | FHR 2676E LG | | | 2 | 1 | 8,866,463 | 106.0450 | 9,019,086 | 8,505,000 | 8,694,348 | | (113,197) | | | 5.000 | 3.721 | MON | 35,438 | 425,250 | 03/30/2009 | 06/15/2032 |
| 31394J-ST-5 | FHR 2677 HD | | | 2 | 1 | 2,059,991 | 102.4150 | 2,150,713 | 2,100,000 | 2,092,869 | | 6,115 | | | 4.000 | 4.311 | MON | 7,000 | 84,000 | 01/01/2005 | 09/15/2016 |
| 31394K-K6-0 | FHR 2682 LC | | | 2 | 1 | 9,531,250 | 106.3240 | 10,632,403 | 10,000,000 | 9,782,496 | | 52,238 | | | 4.500 | 5.147 | MON | 37,500 | 450,000 | 08/05/2005 | 07/15/2032 |
| 31394N-NJ-3 | FHR 2727B UD | | | 2 | 1 | 3,250,188 | 106.5510 | 3,332,912 | 3,128,000 | 3,201,177 | | (32,758) | | | 5.000 | 3.969 | MON | 13,033 | 156,400 | 04/03/2009 | 02/15/2032 |
| 31394P-J6-1 | FHR 2736A PD | | | 2 | 1 | 10,418,750 | 106.1490 | 10,614,918 | 10,000,000 | 10,322,163 | | (31,200) | | | 5.000 | 4.286 | MON | 41,667 | 500,000 | 03/31/2009 | 03/15/2032 |
| 31394P-L2-7 | FHR 2747 DX | | | 2 | 1 | 13,432,947 | 108.2370 | 14,344,388 | 13,252,791 | 13,318,579 | | (20,022) | | | 5.000 | 4.828 | MON | 55,220 | 662,640 | 02/17/2004 | 02/15/2019 |
| 31394R-BU-2 | FHR 2750 DE | | | 2 | 1 | 34,808,594 | 107.5450 | 37,640,852 | 35,000,000 | 34,916,753 | | 14,743 | | | 4.500 | 4.562 | MON | 131,250 | 1,575,000 | 11/18/2009 | 02/15/2019 |
| 31394R-H5-1 | FHR 2750 XD | | | 2 | 1 | 15,208,787 | 103.7190 | 15,815,072 | 15,248,000 | 15,208,013 | | 32,104 | | | 5.000 | 5.232 | MON | 63,533 | 762,400 | 03/31/2007 | 12/15/2028 |
| 31394R-MD-8 | FHR 2752A PG | | | 2 | 1 | 22,138,358 | 106.6170 | 22,648,554 | 21,243,000 | 21,778,397 | | (238,924) | | | 5.000 | 3.898 | MON | 88,513 | 1,062,150 | 03/30/2009 | 10/15/2032 |
| 31394T-C7-8 | FHR 2759E BD | | | 2 | 1 | 21,111,012 | 106.2370 | 21,524,752 | 20,261,000 | 20,751,098 | | (234,391) | | | 5.000 | 3.848 | MON | 84,421 | 1,013,050 | 04/01/2009 | 08/15/2032 |
| 31394T-Y7-4 | FHR 2764 YF | | | 2 | 1 | 22,797,268 | 100.2280 | 22,849,245 | 22,797,268 | 22,797,268 | | | | | 0.660 | 0.660 | MON | 6,690 | 150,162 | 11/18/2009 | 03/15/2034 |
| 31394W-3U-0 | FHR 2770 UE | | | 2 | 1 | 14,656,487 | 107.5110 | 15,967,529 | 14,852,000 | 14,771,229 | | 24,205 | | | 4.500 | 4.659 | MON | 55,695 | 668,340 | 11/18/2009 | 03/15/2019 |
| 31394W-M7-0 | FHR 2777E PE | | | 2 | 1 | 36,449,221 | 106.3200 | 37,211,983 | 35,000,000 | 35,818,318 | | (404,905) | | | 5.000 | 3.840 | MON | 145,833 | 1,750,000 | 03/31/2009 | 04/15/2033 |
| 31394W-SH-2 | FHR 2778 JD | | | 2 | 1 | 31,409,800 | 106.3500 | 32,085,879 | 30,170,000 | 31,112,811 | | (113,682) | | | 5.000 | 4.280 | MON | 125,708 | 1,508,500 | 03/31/2009 | 12/15/2032 |
| 31395A-H2-4 | FHR 2808 YB | | | 2 | 1 | 12,037,337 | 107.2250 | 14,061,218 | 13,113,794 | 12,612,174 | | 93,837 | | | 4.500 | 5.574 | MON | 49,177 | 590,121 | 07/23/2004 | 06/15/2019 |
| 31395F-H7-2 | FHR 2855 WN | | | 2 | 1 | 10,716,595 | 105.5460 | 12,422,775 | 11,770,000 | 11,281,092 | | 98,165 | | | 4.000 | 5.151 | MON | 39,233 | 470,800 | 12/21/2004 | 09/15/2019 |
| 31395G-GY-2 | FHR 2861 JL | | | 2 | 1 | 24,869,151 | 107.2590 | 28,959,849 | 27,000,000 | 25,934,498 | | 184,429 | | | 4.500 | 5.559 | MON | 101,250 | 1,215,000 | 12/27/2004 | 09/15/2019 |
| 31395H-F9-6 | FHR 2869 BG | | | 2 | 1 | 14,517,104 | 106.4820 | 15,972,353 | 15,000,000 | 14,713,120 | | 23,915 | | | 5.000 | 5.432 | MON | 62,500 | 750,000 | 03/31/2007 | 07/15/2033 |
| 31395H-GJ-3 | FHR 2869 MD | | | 2 | 1 | 9,381,022 | 103.6760 | 9,592,097 | 9,252,000 | 9,272,390 | | (25,387) | | | 5.000 | 4.765 | MON | 38,550 | 462,600 | 12/16/2004 | 02/15/2029 |
| 31395H-E9-7 | FHR 2875 MC | | | 2 | 1 | 4,257,537 | 103.4830 | 4,277,014 | 4,133,060 | 4,147,264 | | (18,093) | | | 5.500 | 4.961 | MON | 18,943 | 225,152 | 01/13/2005 | 05/15/2031 |
| 31395P-U6-7 | FHR 2941C WC | | | 2 | 1 | 15,618,750 | 103.5000 | 15,525,012 | 15,000,000 | 15,384,404 | | (95,977) | | | 5.000 | 3.943 | MON | 62,500 | 750,000 | 04/17/2009 | 10/15/2030 |
| 31395R-RK-6 | FHR 2968 MB | | | 2 | 1 | 3,714,495 | 102.8650 | 3,723,200 | 3,619,484 | 3,630,954 | | (11,737) | | | 5.500 | 5.014 | MON | 16,589 | 189,847 | 04/14/2005 | 12/15/2028 |
| 31395U-XT-3 | FHR 2991D QE | | | 2 | 1 | 5,467,760 | 106.8360 | 5,606,779 | 5,248,000 | 5,391,519 | | (52,798) | | | 5.000 | 4.026 | MON | 21,867 | 262,400 | 03/31/2009 | 08/15/2034 |
| 31395X-MW-2 | FHR 3015E EM | | | 2 | 1 | 36,491,602 | 106.7130 | 37,349,627 | 35,000,000 | 36,219,760 | | (79,249) | | | 5.000 | 4.385 | MON | 145,833 | 1,750,000 | 11/18/2009 | 10/15/2033 |
| 31396E-GF-7 | FHR 3079 MD | | | 2 | 1 | 54,482,230 | 106.7350 | 55,826,805 | 52,304,250 | 53,944,641 | | (289,100) | | | 5.000 | 4.256 | MON | 217,934 | 2,615,212 | 11/18/2009 | 03/15/2034 |
| 31396G-CC-3 | FHR 3087 VJ | | | 2 | 1 | 9,623,517 | 105.8370 | 10,731,006 | 10,139,190 | 9,833,439 | | 60,036 | | | 4.500 | 5.126 | MON | 38,022 | 454,000 | 12/23/2005 | 06/15/2022 |
| 31396H-6D-6 | FHR 3102 PH | | | 2 | 1 | 10,421,875 | 105.5960 | 10,559,620 | 10,000,000 | 10,216,227 | | (130,854) | | | 5.000 | 3.693 | MON | 41,667 | 500,000 | 04/02/2009 | 07/15/2031 |
| 31395N-PD-3 | FNBR 2006-B1 AB | | | 2 | 1 | 2,720,370 | 102.4730 | 2,799,448 | 2,731,895 | 2,730,721 | | 3,079 | | | 6.000 | 6.100 | MON | 13,659 | 142,133 | 06/20/2006 | 06/25/2016 |
| 31393B-4Q-5 | FNR 0305A QP | | | 2 | 1 | 8,945,856 | 104.1790 | 9,011,689 | 8,650,195 | 8,785,311 | | (89,850) | | | 5.000 | 3.796 | MON | 36,042 | 429,564 | 04/03/2009 | 01/25/2032 |
| 31393D-ZD-6 | FNR 0373A GA | | | 2 | 1 | 5,886,469 | 103.8530 | 6,052,736 | 5,828,187 | 5,855,507 | | (27,511) | | | 3.500 | 3.164 | MON | 16,999 | 199,104 | 03/30/2009 | 05/25/2031 |
| 31358U-7D-2 | FNR 1993-70 Z | | | 2 | 1 | 141,302 | 111.8070 | 151,553 | 135,548 | 149,934 | | 8,718 | | | 6.900 | 3.319 | MON | 779 | 9,120 | 05/31/2004 | 05/25/2023 |
| 31392G-PN-9 | FNR 2002-89 CB | | | 2 | 1 | 3,979,242 | 106.6730 | 4,309,064 | 4,039,497 | 4,019,262 | | 3,652 | | | 5.000 | 5.209 | MON | 16,831 | 198,548 | 01/01/2005 | 01/25/2018 |
| 31393U-AB-9 | FNR 2003-123 AY | | | 2 | 1 | 4,626,563 | 105.6630 | 5,283,147 | 5,000,000 | 4,847,570 | | 50,231 | | | 4.000 | 5.006 | MON | 16,667 | 200,000 | 12/22/2004 | 12/25/2018 |
| 31392J-3G-2 | FNR 2003-21 QE | | | 2 | 1 | 7,297,057 | 105.1030 | 7,622,120 | 7,252,015 | 7,260,124 | | (4,212) | | | 5.500 | 5.395 | MON | 33,238 | 383,586 | 11/10/2004 | 10/25/2031 |
| 31393B-R5-6 | FNR 2003-35 ME | | | 2 | 1 | 10,153,125 | 107.9540 | 10,795,427 | 10,000,000 | 10,056,486 | | (12,929) | | | 5.000 | 4.822 | MON | 41,667 | 500,000 | 04/11/2003 | 05/25/2018 |
| 31393C-HP-1 | FNR 2003-54 TD | | | 2 | 1 | 705,073 | 102.2910 | 717,150 | 701,089 | 701,560 | | (489) | | | 4.500 | 4.401 | MON | 2,629 | 30,616 | 01/01/2005 | 09/25/2016 |
| 31393Y-ST-3 | FNR 2004-41 GE | | | 2 | 1 | 9,430,367 | 106.5920 | 11,139,936 | 10,450,969 | 10,058,569 | | 92,533 | | | 4.500 | 5.827 | MON | 39,191 | 470,294 | 05/14/2004 | 06/25/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 31394A-L7-9 | FNR 2004-67 VE | | | 2 | 1 | 21,322,380 | 105.4220 | 22,741,431 | 21,571,804 | 21,535,949 | | 96,106 | | | 4.500 | 4.692 | MON | 80,894 | 964,923 | 09/28/2004 | 12/25/2020 |
| 31394C-PH-9 | FNR 2005-16 LC | | | 2 | 1 | 8,753,241 | 102.0220 | 8,790,714 | 8,616,514 | 8,620,320 | | (5,753) | | | 5.500 | 5.404 | MON | 39,492 | 448,235 | 03/31/2007 | 05/25/2028 |
| 31394C-MX-7 | FNR 2005-16 LD | | | 2 | 1 | 56,862,673 | 106.4360 | 59,817,246 | 56,200,000 | 56,261,799 | | (38,653) | | | 5.500 | 5.426 | MON | 257,583 | 3,091,000 | 03/31/2007 | 03/25/2031 |
| 31396K-MG-4 | FNR 2006-74 FL | | | 2 | 1 | 4,790,532 | 100.1370 | 4,797,857 | 4,791,281 | 4,790,692 | | 1 | | | 0.611 | 0.615 | MON | 488 | 25,512 | 07/14/2006 | 08/25/2036 |
| 31397M-WQ-6 | FNR 2008-82 EY | | | 2 | 1 | 24,199,220 | 108.0020 | 27,000,425 | 25,000,000 | 24,469,058 | | 125,350 | | | 5.000 | 5.613 | MON | 104,167 | 1,250,000 | 07/31/2008 | 08/25/2038 |
| 38374J-6W-1 | GNR 2004-103 B | | | 2 | 1 | 3,906,454 | 100.9020 | 3,941,683 | 3,906,454 | 3,906,454 | | | | | 4.408 | 4.408 | MON | 14,350 | 158,695 | 11/19/2004 | 01/16/2025 |
| 2899999. U.S. Special Revenues - Other Multi-Class Residential Mortgage-Backed Securities | | | | | | 786,977,479 | XXX | 837,468,678 | 788,399,341 | 790,622,480 | | (190,217) | | | XXX | XXX | XXX | 3,229,322 | 38,507,245 | XXX | XXX |
| 207784-AK-5 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | | 3 | 1FE | 14,750,000 | 94.4650 | 13,933,588 | 14,750,000 | 14,750,000 | | | | | 1.765 | 5.405 | 4WK | 17,831 | 194,174 | 10/16/2007 | 06/01/2034 |
| 207784-AL-3 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | | 3 | 1FE | 6,450,000 | 94.4650 | 6,092,993 | 6,450,000 | 6,450,000 | | | | | 1.764 | 5.407 | 4WK | 7,481 | 85,429 | 07/26/2006 | 06/01/2034 |
| 281397-AZ-2 | EDUCATION LOAN ASSET BACKED (ELAB) - TRU | | | 3 | 1FE | 9,000,000 | 93.2800 | 8,395,200 | 9,000,000 | 9,000,000 | | | | | 0.895 | 6.228 | 4WK | 1,638 | 121,130 | 01/08/2008 | 08/01/2043 |
| 49130N-AN-9 | KENTUCKY HIGHER ED STUD LN CORP SR - TRU | | | 3 | 1FE | 4,450,000 | 94.5450 | 4,207,253 | 4,450,000 | 4,450,000 | | | | | 1.761 | 5.983 | 4WK | 3,265 | 73,590 | 09/28/2007 | 05/01/2032 |
| 605354-EK-1 | MISSISSIPPI HIGHER ED ASSISTANCE CORP - | | | 3 | 1FE | 6,100,000 | 96.0750 | 5,860,575 | 6,100,000 | 6,100,000 | | | | | 1.761 | 5.434 | 4WK | 895 | 109,326 | 01/04/2007 | 09/01/2033 |
| 605354-ER-6 | MISSISSIPPI HIGHER ED ASSISTANCE CORP - | | | 3 | 1FE | 2,400,000 | 96.0800 | 2,305,920 | 2,400,000 | 2,400,000 | | | | | 1.761 | 5.558 | 4WK | 470 | 43,013 | 08/14/2007 | 09/01/2034 |
| 612130-GV-0 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 5,500,000 | 93.0900 | 5,119,950 | 5,500,000 | 5,500,000 | | | | | 1.420 | 5.849 | 4WK | 3,471 | 74,860 | 09/27/2007 | 12/01/2033 |
| 612130-GY-4 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 5,850,000 | 93.0900 | 5,445,765 | 5,850,000 | 5,850,000 | | | | | 1.420 | 5.901 | 4WK | 3,692 | 79,624 | 09/27/2007 | 12/01/2034 |
| 612130-HC-1 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 1,350,000 | 93.0600 | 1,256,310 | 1,350,000 | 1,350,000 | | | | | 1.420 | 6.056 | 4WK | 533 | 18,375 | 01/23/2008 | 12/01/2035 |
| 612130-HG-2 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 850,000 | 92.9850 | 790,373 | 850,000 | 850,000 | | | | | 1.410 | 5.402 | 4WK | 33 | 12,397 | 01/05/2007 | 12/01/2037 |
| 612130-HQ-0 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 1,950,000 | 90.7450 | 1,769,528 | 1,950,000 | 1,950,000 | | | | | 0.700 | 4.707 | WK | 192 | 10,010 | 01/18/2008 | 12/01/2040 |
| 644616-AR-5 | NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP | | | 3 | 1FE | 9,650,000 | 91.8650 | 8,864,973 | 9,650,000 | 9,650,000 | | | | | 0.061 | 5.655 | 4WK | 161 | 127,824 | 10/31/2007 | 12/01/2038 |
| 709163-CH-0 | PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M | | | 3 | 1FE | 7,400,000 | 89.2050 | 6,601,170 | 7,400,000 | 7,400,000 | | | | | 2.959 | 6.425 | 4WK | 2,433 | 122,294 | 01/14/2008 | 08/01/2041 |
| 106238-MA-3 | BRAZOS HIGHER ED AUTH STUD LN REV TRUST | | | 3 | 3FE | 15,000,000 | 78.3850 | 11,757,750 | 15,000,000 | 15,000,000 | | | | | 1.940 | 5.643 | 4WK | 17,783 | 292,158 | 01/17/2008 | 06/01/2042 |
| 106238-HL-5 | BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1 | | | 3 | 1FE | 5,200,000 | 87.1700 | 4,532,840 | 5,200,000 | 5,200,000 | | | | | 1.950 | 5.437 | 4WK | 845 | 97,633 | 01/04/2007 | 12/01/2036 |
| 10620N-BG-2 | BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1 | | | 3 | 1FE | 1,450,000 | 86.7600 | 1,258,020 | 1,450,000 | 1,450,000 | | | | | 1.820 | 5.423 | 4WK | 733 | 25,849 | 03/21/2007 | 12/01/2042 |
| 10623P-DE-7 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | | 3 | 2FE | 1,350,000 | 93.3500 | 1,260,225 | 1,350,000 | 1,350,000 | | | | | 1.120 | 6.161 | WK | 210 | 14,356 | 09/07/2007 | 12/01/2042 |
| 10623P-DF-4 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | | 3 | 2FE | 25,000,000 | 81.7800 | 20,445,000 | 25,000,000 | 25,000,000 | | | | | 1.120 | 5.407 | 4WK | 2,333 | 268,917 | 03/28/2007 | 12/01/2042 |
| 10623P-DJ-6 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | | 3 | 2FE | 10,000,000 | 81.6850 | 8,168,500 | 10,000,000 | 10,000,000 | | | | | 1.120 | 5.437 | 4WK | 6,844 | 106,200 | 08/08/2007 | 12/01/2042 |
| 10623P-CK-4 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | | 3 | 1FE | 1,500,000 | 95.8450 | 1,437,675 | 1,500,000 | 1,500,000 | | | | | 1.761 | 5.418 | 4WK | 367 | 26,881 | 10/09/2007 | 07/01/2038 |
| 10623P-CM-0 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | | 3 | 1FE | 26,300,000 | 94.8800 | 24,953,440 | 26,300,000 | 26,300,000 | | | | | 1.761 | 5.821 | 4WK | 11,579 | 471,175 | 01/10/2008 | 07/01/2038 |
| 10623P-DM-9 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | | 3 | 1FE | 30,000,000 | 96.5750 | 28,972,500 | 30,000,000 | 30,000,000 | | | | | 1.761 | 5.369 | WK | 13,208 | 527,422 | 10/18/2007 | 01/01/2039 |
| 106238-HK-7 | BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1 | | | 3 | 1FE | 3,700,000 | 95.7050 | 3,541,085 | 3,700,000 | 3,700,000 | | | | | 1.950 | 5.673 | 4WK | 601 | 68,863 | 08/15/2007 | 12/01/2036 |
| 280850-AG-3 | EDINVEST COMPANY STUD LN SR - TRUST 2003 | | | 3 | 1FE | 10,600,000 | 96.0400 | 10,180,240 | 10,600,000 | 10,600,000 | | | | | 1.764 | 5.419 | 4WK | 12,466 | 189,705 | 06/27/2007 | 06/01/2042 |
| 698476-DA-3 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | | 3 | 1FE | 3,900,000 | 96.3900 | 3,759,210 | 3,900,000 | 3,900,000 | | | | | 1.764 | 5.434 | 4WK | 4,586 | 68,917 | 11/20/2009 | 04/01/2031 |
| 698476-DC-9 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | | 3 | 1FE | 600,000 | 96.6200 | 579,720 | 600,000 | 600,000 | | | | | 1.765 | 5.526 | 4WK | 735 | 10,591 | 11/19/2009 | 10/01/2031 |
| 698476-DR-6 | PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS | | | 3 | 1FE | 2,600,000 | 95.4700 | 2,482,220 | 2,600,000 | 2,600,000 | | | | | 1.630 | 5.424 | 4WK | 2,708 | 46,154 | 11/19/2009 | 06/01/2036 |
| 698476-DX-3 | PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS | | | 3 | 1FE | 7,800,000 | 95.1050 | 7,418,190 | 7,800,000 | 7,800,000 | | | | | 1.630 | 5.465 | 4WK | 706 | 137,434 | 11/18/2009 | 01/01/2040 |
| 840555-CK-0 | SOUTH TEXAS HIGHER EDUCATION AUTHORITY - | | | 3 | 1FE | 10,000,000 | 95.1350 | 9,513,500 | 10,000,000 | 10,000,000 | | | | | 1.761 | 5.295 | 4WK | 3,909 | 179,187 | 03/15/2007 | 12/01/2041 |
| 92428C-EW-0 | VERMONT STUD ASST CORP ED LN SR 04 OO | | | 3 | 1FE | 9,950,000 | 83.1200 | 8,270,440 | 9,950,000 | 9,950,000 | | | | | 0.056 | 5.353 | 4WK | 244 | 201,111 | 08/02/2007 | 12/15/2038 |
| 92428C-FA-7 | VERMONT STUD ASST CORP ED LN SR 05 SS | | | 3 | 1FE | 6,000,000 | 83.1150 | 4,986,900 | 6,000,000 | 6,000,000 | | | | | 0.000 | 4.932 | 4WK | | 121,015 | 10/15/2007 | 12/15/2039 |
| 501810-AH-1 | LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT | | | 2 | 5Z | 33,239,700 | 87.2820 | 26,184,600 | 30,000,000 | 32,734,670 | | (101,149) | | | 6.800 | 5.999 | MJSD | 90,667 | 2,040,000 | 07/15/2004 | 09/15/2028 |
| 3099999. U.S. Special Revenues - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | 279,889,700 | XXX | 250,345,650 | 276,650,000 | 279,384,670 | | (101,149) | | | XXX | XXX | XXX | 212,621 | 5,965,612 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 4,395,196,659 | XXX | 4,522,206,458 | 5,401,103,977 | 4,563,692,818 | 6,508,462 | 36,518,681 | 23,447,639 | | XXX | XXX | XXX | 40,792,903 | 189,084,956 | XXX | XXX |
| 88579Y-AB-7 | 3M COMPANY 0% 11/21/2032 | | | 1 | 1FE | 8,946,673 | 92.5000 | 10,254,550 | 11,086,000 | 9,135,535 | | 79,741 | | | 0.000 | 1.460 | MN | | | 06/29/2010 | 11/21/2032 |
| 002819-AB-6 | ABBOTT LABORATORIES | | | | 1FE | 3,489,465 | 114.3310 | 4,001,582 | 3,500,000 | 3,492,151 | | 906 | | | 5.600 | 5.682 | MN | 16,878 | 196,000 | 11/06/2007 | 11/30/2017 |
| 002824-AX-8 | ABBOTT LABORATORIES | | | | 1FE | 14,668,780 | 101.9550 | 14,273,644 | 14,000,000 | 14,619,607 | | (49,173) | | | 2.700 | 1.654 | MN | 35,700 | 189,000 | 08/17/2010 | 05/27/2015 |
| 002824-AY-6 | ABBOTT LABORATORIES | | | | 1FE | 4,961,400 | 102.7140 | 5,135,720 | 5,000,000 | 4,961,718 | | 318 | | | 5.300 | 5.352 | MN | 25,028 | 132,500 | 05/24/2010 | 05/27/2040 |
| 00440E-AM-9 | ACE INA HOLDINGS | | | | 1FE | 9,656,985 | 111.0200 | 10,824,450 | 9,750,000 | 9,668,121 | | 7,238 | | | 5.900 | 6.044 | JD | 25,567 | 575,250 | 06/03/2009 | 06/15/2019 |
| 00440E-AM-9 | ACE INA HOLDINGS | LS | | | 1FE | 247,615 | 111.0200 | 277,550 | 250,000 | 247,901 | | 186 | | | 5.900 | 6.044 | JD | 656 | 14,750 | 06/03/2009 | 06/15/2019 |
| 00440E-AN-7 | ACE INA HOLDINGS | | | | 1FE | 19,981,400 | 98.4460 | 19,689,260 | 20,000,000 | 19,981,770 | | 370 | | | 2.600 | 2.620 | MN | 54,889 | | 11/18/2010 | 11/23/2015 |
| 00440E-AG-2 | ACE INA HOLDINGS INC | | | | 1FE | 2,922,810 | 112.1240 | 3,363,720 | 3,000,000 | 2,961,585 | | 9,668 | | | 5.875 | 6.292 | JD | 7,833 | 176,250 | 07/14/2006 | 06/15/2014 |
| 00506T-9C-1 | ACTIVANT SOLUTIONS INC B-3 TERM LOAN | | | 2 | 4FE | 827,193 | 98.4490 | 821,946 | 834,897 | 821,946 | | 266 | | | 4.813 | 5.426 | MJSD | 4,797 | 26 | 12/31/2010 | 02/02/2016 |
| 00506T-9B-3 | ACTIVANT SOLUTIONS TERM LOAN | | | 2 | 4FE | 947,500 | 96.0440 | 133,946 | 139,463 | 133,946 | | 1,804 | | | 2.313 | 4.256 | MJSD | 3,091 | 7,874 | 02/18/2010 | 05/02/2013 |
| 00508X-AD-6 | ACTUANT CORPORATION | | | 1 | 3FE | 1,360,125 | 102.2500 | 1,380,375 | 1,350,000 | 1,359,364 | | (762) | | | 6.875 | 8.156 | JD | 4,125 | 46,406 | 07/22/2010 | 06/15/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 00510R-AC-7 | ACUITY BRANDS INC | | | | 2FE | 14,969,550 | 104.0630 | 15,609,495 | 15,000,000 | 14,971,993 | | 2,300 | | | 6.000 | 6.043 | JD | 40,000 | 917,500 | 12/01/2009 | 12/15/2019 |
| 005125-9B-7 | ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2 | | | 2 | 3FE | 1,133,533 | 97.9270 | 1,134,054 | 1,158,057 | 1,134,054 | | 4,949 | | | 3.288 | 4.111 | MJSD | 7,221 | 26,527 | 01/08/2010 | 03/15/2015 |
| 006408-AA-2 | ADAMS STREET PARTNERS, LLC/LP SR NT 8.3% | | | 2 | 2 | 10,000,000 | 113.9500 | 11,395,019 | 10,000,000 | 10,000,000 | | | | | 8.300 | 8.300 | FA | 334,306 | 830,000 | 11/12/2009 | 08/06/2017 |
| 00724F-AB-7 | ADOBE SYSTEMS INC | | | | 2FE | 2,249,561 | 102.2910 | 2,338,363 | 2,286,000 | 2,251,726 | | 2,165 | | | 4.750 | 4.956 | FA | 45,244 | 54,293 | 03/31/2010 | 02/01/2020 |
| 00104B-AC-4 | AES EASTERN ENERGY | | | | 3FE | 5,366,604 | 104.5000 | 5,608,102 | 5,366,604 | 5,356,968 | | 1,587 | | | 9.000 | 9.002 | JJ | 240,156 | 476,721 | 05/11/1999 | 01/02/2017 |
| 00104B-AF-7 | AES EASTERN ENERGY SEN SECURED 2029 | | | 2 | 3FE | 18,674,100 | 107.2500 | 16,087,500 | 15,000,000 | 18,040,065 | | (191,010) | | | 9.670 | 6.925 | JJ | 721,221 | 1,450,500 | 05/14/2007 | 01/02/2029 |
| 00111@-AA-2 | AES HAWAII (HEPCO) | | | | 2 | 18,666,550 | 109.7090 | 20,478,814 | 18,666,550 | 18,666,550 | | | | | 6.870 | 6.929 | MJSD | 3,562 | 1,269,768 | 07/01/2003 | 06/30/2022 |
| 00817Y-AE-8 | AETNA INC | | | | 2FE | 17,911,650 | 114.0360 | 20,526,480 | 18,000,000 | 17,946,012 | | 8,117 | | | 6.000 | 6.065 | JD | 48,000 | 1,080,000 | 08/21/2007 | 06/15/2016 |
| 008252-AL-2 | AFFILIATED MANAGERS GROU 3.950000% 08/15 | | | 1 | 2FE | 13,191,577 | 110.7500 | 14,674,375 | 13,250,000 | 13,167,130 | | (14,874) | | | 3.950 | 4.029 | FA | 197,719 | 474,000 | 08/30/2010 | 08/15/2038 |
| 00828D-AM-3 | AFFINION GROUP INC | | | 1 | 4FE | 3,225,788 | 97.5000 | 3,168,750 | 3,250,000 | 3,226,039 | | 251 | | | 7.875 | 9.105 | JD | 29,859 | | 11/08/2010 | 12/15/2018 |
| 990501-9C-4 | AFFINION GROUP TRANCHE B TERM LOAN | | | 2 | 3FE | 2,456,438 | 99.0900 | 2,458,670 | 2,481,250 | 2,458,670 | | 2,233 | | | 5.000 | 5.358 | MJSD | 29,365 | 57,108 | 04/26/2010 | 10/09/2016 |
| 00846U-AC-5 | AGILENT TECHNOLOGIES INC | | | | 2FE | 1,992,000 | 110.8350 | 2,216,700 | 2,000,000 | 1,994,005 | | 676 | | | 6.500 | 6.560 | MN | 21,667 | 130,000 | 10/24/2007 | 11/01/2017 |
| 00846U-AD-3 | AGILENT TECHNOLOGIES INC | | | | 2FE | 5,092,302 | 104.4620 | 5,223,090 | 5,000,000 | 5,056,649 | | (31,713) | | | 4.450 | 3.757 | MS | 66,132 | 222,500 | 12/17/2009 | 09/14/2012 |
| 00846U-AE-1 | AGILENT TECHNOLOGIES INC | | | | 2FE | 3,987,480 | 108.6190 | 4,344,772 | 4,000,000 | 3,989,852 | | 1,841 | | | 5.500 | 5.562 | MS | 65,389 | 220,000 | 11/12/2009 | 09/14/2015 |
| 001192-AC-7 | AGL CAPITAL CORPORATION | | | | 2FE | 31,055,430 | 105.3580 | 33,187,676 | 31,500,000 | 31,358,541 | | 57,149 | | | 4.450 | 4.660 | AO | 295,925 | 1,401,750 | 03/18/2009 | 04/15/2013 |
| 008548-AE-9 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | | 2 | 3 | 9,432,000 | 96.4700 | 9,099,050 | 9,432,000 | 9,432,000 | | | | | 6.080 | 6.080 | AO | 143,366 | 573,466 | 11/12/2009 | 10/01/2016 |
| 00855L-AA-7 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | | 2 | 3FE | 4,768,000 | 96.4700 | 4,599,690 | 4,768,000 | 4,768,000 | | | | | 6.440 | 6.440 | AO | 76,765 | 307,059 | 11/12/2009 | 10/01/2016 |
| 825251-6*-7 | AIM - S-T INVESTMENTS PRIME (DRV) | .@ | | | 1FE | 11,464,722 | 71.6190 | 35,809,255 | 50,000,000 | 32,164,110 | | 2,224,433 | | | 0.000 | 7.534 | NA | | | 03/27/1997 | 02/28/2017 |
| 009158-AP-1 | AIR PRODUCTS & CHEMICALS | | | | 1FE | 11,991,360 | 100.5310 | 12,063,768 | 12,000,000 | 11,992,328 | | 717 | | | 4.375 | 4.384 | FA | 189,583 | 525,000 | 08/18/2009 | 08/21/2019 |
| 009163-AA-4 | AIR PRODUCTS & CHEMICALS | | | | 1FE | 2,104,600 | 105.0510 | 2,101,014 | 2,000,000 | 2,084,782 | | (19,818) | | | 4.150 | 2.060 | FA | 34,583 | 41,500 | 06/28/2010 | 02/01/2013 |
| 009363-AG-7 | AIRGAS INC | | | | 2FE | 8,989,200 | 104.7410 | 9,426,717 | 9,000,000 | 8,991,787 | | 1,993 | | | 4.500 | 4.538 | MS | 119,250 | 409,500 | 11/12/2009 | 09/15/2014 |
| 009363-AJ-1 | AIRGAS INC | | | | 2FE | 4,992,450 | 98.7850 | 4,939,250 | 5,000,000 | 4,992,804 | | 354 | | | 3.250 | 3.285 | AO | 41,076 | | 09/27/2010 | 10/01/2015 |
| 22268*-AF-8 | AKZO NOBEL NV / AKZO NOBEL FINANCE U.S. | | R | | 2 | 16,657,800 | 107.6440 | 16,146,591 | 15,000,000 | 15,230,242 | | (163,715) | | | 7.520 | 6.456 | AO | 213,067 | 1,128,000 | 01/13/1999 | 04/23/2012 |
| 991209-9A-7 | AL GULF COAST TERMINALS TERM LOAN | | | 2 | 3FE | 2,397,285 | 97.2040 | 2,402,323 | 2,471,428 | 2,402,323 | | 5,039 | | | 6.750 | 7.521 | JAJO | 30,584 | | 07/30/2010 | 07/22/2016 |
| 01168#-9C-8 | ALASKA COMMUNICATIONS SYSTEMS HOLDINGS I | | | 2 | 3FE | 668,250 | 99.0200 | 668,386 | 675,000 | 668,386 | | 136 | | | 5.500 | 6.066 | MJSD | 116 | 6,010 | 11/09/2010 | 10/21/2016 |
| 012653-AA-9 | ALBEMARLE CORP | | | | 2FE | 5,010,800 | 106.8780 | 5,343,915 | 5,000,000 | 5,005,057 | | (1,089) | | | 5.100 | 5.072 | FA | 106,250 | 255,000 | 01/13/2005 | 02/01/2015 |
| 013817-AH-4 | ALCOA INC | | | | 2FE | 4,650,818 | 106.5970 | 4,796,879 | 4,500,000 | 4,539,310 | | (17,906) | | | 5.375 | 4.918 | JJ | 111,531 | 241,875 | 10/14/2003 | 01/15/2013 |
| 013817-AQ-4 | ALCOA INC | | | | 2FE | 3,532,725 | 99.3470 | 3,477,152 | 3,500,000 | 3,526,768 | | (1,672) | | | 5.870 | 5.776 | FA | 73,049 | 205,450 | 02/20/2007 | 02/23/2022 |
| 01583*-AF-0 | ALGONQUIN GAS TRANSMISSION CO. | | | | 2 | 20,901,600 | 106.8600 | 21,372,060 | 20,000,000 | 20,229,005 | | (111,977) | | | 5.690 | 5.050 | MN | 110,639 | 1,138,000 | 11/12/2009 | 11/26/2012 |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | | | 3FE | 7,800,000 | 108.2170 | 8,440,917 | 7,800,000 | 7,800,000 | | | | | 7.850 | 7.850 | JAJO | 153,075 | 608,964 | 01/09/2007 | 01/01/2027 |
| 017363-AK-8 | ALLEGHENY ENERGY SUPPLY | | | | 2FE | 14,945,250 | 100.6540 | 15,098,115 | 15,000,000 | 14,950,488 | | 4,216 | | | 5.750 | 5.828 | AO | 182,083 | 896,042 | 09/22/2009 | 10/15/2019 |
| 01741R-AD-4 | ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2 | | | | 2FE | 7,522,875 | 150.8750 | 10,485,813 | 6,950,000 | 7,354,588 | | (112,810) | | | 4.250 | 2.471 | JD | 24,615 | 295,375 | 07/30/2009 | 06/01/2014 |
| 018490-AM-4 | ALLERGAN INC | | | | 1FE | 8,175,555 | 113.9150 | 8,722,456 | 7,657,000 | 8,091,380 | | (71,810) | | | 5.750 | 4.523 | AO | 110,069 | 440,278 | 11/12/2009 | 04/01/2016 |
| 018490-AN-2 | ALLERGAN INC | | | | 1FE | 8,623,791 | 94.3220 | 8,158,862 | 8,650,000 | 8,624,450 | | 660 | | | 3.375 | 3.412 | MS | 86,770 | | 09/07/2010 | 09/15/2020 |
| 018490-AL-6 | ALLERGAN INC 1.500000% 04/01/2026 | | | 1 | 1FE | 3,280 | 113.0000 | 3,390 | 3,000 | 3,025 | | (99) | | | 1.500 | (1.755) | AO | 11 | 45 | 06/13/2008 | 04/01/2026 |
| 018490-AL-6 | ALLERGAN INC 1.500000% 04/01/2026 | .LS | | 1 | 1FE | 11,269,782 | 113.0000 | 12,652,610 | 11,197,000 | 11,012,331 | | (72,750) | | | 1.500 | 2.082 | AO | 41,989 | 167,955 | 09/21/2009 | 04/01/2026 |
| 018522-A#-9 | ALLETE INC. FMB 2007-A | | | | 1 | 20,000,000 | 107.3980 | 21,479,618 | 20,000,000 | 20,000,000 | | | | | 5.990 | 5.990 | FA | 499,167 | 1,198,000 | 09/13/2006 | 02/01/2027 |
| 018802-AA-6 | ALLIANT ENERGY CORP | | | | 2FE | 2,989,530 | 103.6120 | 3,108,351 | 3,000,000 | 2,991,930 | | 1,933 | | | 4.000 | 4.110 | AO | 25,333 | 124,333 | 09/30/2009 | 10/15/2014 |
| 018804-AP-9 | ALLIANT TECHSYSTEMS INC | | | 1 | 3FE | 3,888,988 | 102.8750 | 3,801,231 | 3,695,000 | 3,885,106 | | (3,881) | | | 6.875 | 6.231 | MS | 76,209 | | 10/14/2010 | 09/15/2020 |
| 01958X-BR-7 | ALLIED WASTE NORTH AMER | | | 1 | 2FE | 4,622,100 | 105.8750 | 4,594,975 | 4,340,000 | 4,527,563 | | (85,871) | | | 7.125 | 4.863 | MN | 39,512 | 309,225 | 11/19/2009 | 05/15/2016 |
| 01958X-BS-5 | ALLIED WASTE NORTH AMER | | | 1 | 2FE | 4,837,500 | 110.0000 | 5,500,000 | 5,000,000 | 4,862,600 | | 16,202 | | | 6.875 | 9.160 | JD | 28,646 | 343,750 | 11/12/2009 | 06/01/2017 |
| 020039-DB-6 | ALLTEL CORP | | | | 1FE | 5,553,600 | 108.5050 | 5,425,265 | 5,000,000 | 5,313,226 | | (201,901) | | | 7.000 | 2.709 | JJ | 175,000 | 350,000 | 11/12/2009 | 07/01/2012 |
| 471109-AB-4 | ALLTRISTA CORP | | | 1 | 4FE | 1,965,000 | 105.3750 | 2,107,500 | 2,000,000 | 1,967,231 | | 2,231 | | | 7.500 | 10.366 | MN | 25,000 | 75,000 | 06/02/2010 | 05/01/2017 |
| 02005N-AB-6 | ALLY FINANCIAL INC | | | | 4FE | 4,654,684 | 110.0000 | 5,060,000 | 4,600,000 | 4,650,053 | | (4,631) | | | 8.300 | 7.985 | FA | 147,417 | 190,900 | 06/16/2010 | 02/12/2015 |
| 02005N-AE-0 | ALLY FINANCIAL INC | | | | 4FE | 1,081,520 | 109.2500 | 1,201,750 | 1,100,000 | 1,082,508 | | 988 | | | 8.000 | 8.250 | MS | 25,911 | 44,000 | 03/10/2010 | 03/15/2020 |
| 021345-AA-1 | ALTA WIND HOLDINGS, LLC ALTA II-V | | | 2 | 2FE | 5,000,000 | 106.6560 | 5,332,800 | 5,000,000 | 5,000,000 | | | | | 7.000 | 7.000 | JD | 972 | 154,583 | 07/14/2010 | 06/30/2035 |
| 02261W-AB-5 | ALZA CORP 0% 07/28/2020 | .@ | | 1 | 1FE | 24,867 | 88.1250 | 24,675 | 28,000 | 21,054 | | 618 | | | 0.000 | 2.981 | NA | | | 08/16/2006 | 07/28/2020 |
| 02261W-AB-5 | ALZA CORP 0% 07/28/2020 | @LS | | 1 | 1FE | 6,680,753 | 88.1250 | 6,364,388 | 7,222,000 | 5,430,396 | | 159,311 | | | 0.000 | (12.774) | NA | | | 08/20/2008 | 07/28/2020 |
| 00163M-AM-6 | AMB PROPERTY L.P. | | | 1 | 2FE | 975,590 | 94.9360 | 949,359 | 1,000,000 | 975,768 | | 178 | | | 4.000 | 4.534 | JJ | 5,444 | | 12/06/2010 | 01/15/2018 |
| 0258M0-DA-4 | AMER EXPRESS CREDIT CO | | | | 1FE | 9,941,600 | 98.3690 | 9,836,860 | 10,000,000 | 9,944,879 | | 3,279 | | | 2.750 | 2.880 | MS | 82,500 | | 09/08/2010 | 09/15/2015 |
| 023551-AF-1 | AMERADA HESS | | | | 2FE | 3,381,150 | 125.5020 | 3,765,060 | 3,000,000 | 3,326,955 | | (8,415) | | | 7.875 | 6.834 | AO | 59,063 | 236,250 | 12/03/2002 | 10/01/2029 |
| 023551-AM-6 | AMERADA HESS CORP | | | | 2FE | 7,630,930 | 118.7970 | 8,909,805 | 7,500,000 | 7,617,498 | | (2,295) | | | 7.125 | 6.546 | MS | 157,344 | 534,375 | 01/25/2005 | 03/15/2033 |
| 023608-AE-2 | AMEREN CORPORATION | | | | 2FE | 4,975,250 | 112.5170 | 5,625,845 | 5,000,000 | 4,982,156 | | 4,354 | | | 8.875 | 9.000 | MN | 56,701 | 443,750 | 11/12/2009 | 05/15/2014 |
| 02361D-AC-4 | AMEREN ILLINOIS COMPANY | | | | 2FE | 19,889,800 | 103.0870 | 20,617,460 | 20,000,000 | 19,895,944 | | 1,514 | | | 6.700 | 6.743 | JD | 59,556 | 1,340,000 | 06/08/2006 | 06/15/2036 |
| 02360X-AJ-6 | AMERENENERGY GENERATING | | | | 2FE | 8,800,380 | 96.5010 | 8,202,560 | 8,500,000 | 8,768,287 | | (4,894) | | | 7.950 | 7.649 | JD | 56,313 | 675,750 | 06/12/2002 | 06/01/2032 |
| 02369A-AG-3 | AMERICAN ACHIEVEMENT COR | | | 1 | 4FE | 2,537,500 | 102.5000 | 2,562,500 | 2,500,000 | 2,536,508 | | (992) | | | 10.875 | 11.651 | AO | 45,313 | | 10/21/2010 | 04/15/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 207543-S#-7 | AMERICAN ELEC PWR SVCS CORP SEC NTS | | | | 2 | 6,404,635 | 115.0000 | 7,365,330 | 6,404,635 | 6,404,635 | | | | | 10.440 | 10.285 | AO | 141,158 | 655,423 | 05/09/1987 | 10/15/2017 |
| 025816-AQ-2 | AMERICAN EXPRESS | | | | 1FE | 20,848,231 | 106.9000 | 22,452,291 | 21,003,000 | 20,955,672 | | 17,009 | | | 4.875 | 4.971 | JJ | 472,130 | 1,023,896 | 03/18/2009 | 07/15/2013 |
| 02635P-TD-5 | AMERICAN GENERAL FINANCE | | | | 4FE | 4,097,892 | 90.7500 | 9,075,000 | 10,000,000 | 6,064,700 | | 998,890 | | | 5.850 | 5.890 | JD | 48,750 | 585,000 | 06/07/2006 | 06/01/2013 |
| 02666Q-B6-9 | AMERICAN HONDA FINANCE | | R | | 1FE | 14,410,458 | 106.5320 | 15,393,888 | 14,450,000 | 14,453,206 | | (2,321) | | | 4.625 | 4.620 | AO | 165,222 | 668,313 | 12/17/2009 | 04/02/2013 |
| 02666Q-D6-7 | AMERICAN HONDA FINANCE | | R | | 1FE | 1,498,560 | 113.1330 | 1,696,991 | 1,500,000 | 1,499,150 | | 273 | | | 6.700 | 6.723 | AO | 25,125 | 100,500 | 09/24/2008 | 10/01/2013 |
| 02666Q-G6-4 | AMERICAN HONDA FINANCE | | | | 1FE | 9,990,700 | 98.7530 | 9,875,290 | 10,000,000 | 9,991,188 | | 488 | | | 2.500 | 2.520 | MS | 69,444 | | 09/14/2010 | 09/21/2015 |
| 026874-DG-0 | AMERICAN INTL GROUP | | | | 1FE | 3,480,715 | 103.1140 | 3,608,997 | 3,500,000 | 3,485,402 | | 1,628 | | | 5.850 | 5.996 | JJ | 93,844 | 204,750 | 12/07/2007 | 01/16/2018 |
| 029912-BB-7 | AMERICAN TOWER CORP | | | | 2FE | 4,993,200 | 104.4690 | 5,223,440 | 5,000,000 | 4,994,553 | | 1,135 | | | 4.625 | 4.604 | AO | 57,813 | 219,045 | 11/12/2009 | 04/01/2015 |
| 029912-BC-5 | AMERICAN TOWER CORP | | | | 2FE | 9,988,000 | 98.3430 | 9,834,340 | 10,000,000 | 9,988,349 | | 349 | | | 5.050 | 5.092 | MS | 189,375 | | 08/11/2010 | 09/01/2020 |
| 029912-BD-3 | AMERICAN TOWER CORP | | | | 2FE | 9,992,100 | 99.1270 | 9,912,660 | 10,000,000 | 9,992,163 | | 63 | | | 4.500 | 4.592 | JJ | 30,000 | | 12/02/2010 | 01/15/2018 |
| 03028P-C*-5 | AMERICAN TRANSMISSION 4.17% SENIOR NOTES | | | | 1Z | 5,000,000 | 89.3510 | 4,467,556 | 5,000,000 | 5,000,000 | | | | | 4.170 | 4.170 | MS | 9,267 | | 08/18/2010 | 03/14/2026 |
| 03028P-AC-0 | AMERICAN TRANSMISSION CO, LLC 4.992% SR | | | | 1FE | 17,818,579 | 110.6690 | 19,920,415 | 18,000,000 | 17,877,752 | | 24,559 | | | 4.992 | 5.171 | AO | 189,696 | 898,560 | 06/27/2008 | 04/15/2015 |
| 03028P-AA-4 | AMERICAN TRANSMISSION CO. SR NTS | | | | 1FE | 16,297,950 | 100.9310 | 15,139,605 | 15,000,000 | 15,056,379 | | (267,921) | | | 7.125 | 5.271 | MS | 314,687 | 1,068,750 | 11/12/2009 | 03/15/2011 |
| 030288-AA-2 | AMERICAN TRANSMISSION SY | | | | 2FE | 7,993,120 | 102.4990 | 8,199,896 | 8,000,000 | 7,993,559 | | 421 | | | 5.250 | 5.308 | JJ | 193,667 | 245,000 | 12/10/2009 | 01/15/2022 |
| 13006*-AG-2 | AMERICAN WATER / CALIFORNIA-AMERICAN WAT | | | | 2 | 6,000,000 | 115.0000 | 6,900,000 | 6,000,000 | 6,002,615 | | (164) | | | 9.710 | 9.711 | JD | 48,550 | 582,600 | 04/03/1990 | 06/01/2020 |
| 45458*-BA-9 | AMERICAN WATER / INDIANA-AMERICAN WATER | | | | 2 | 7,000,000 | 115.0000 | 8,050,000 | 7,000,000 | 7,151,618 | | (4,511) | | | 7.800 | 7.800 | JJ | 273,000 | 546,000 | 04/03/1997 | 07/01/2027 |
| 03040#-AA-0 | AMERICAN WATER CAPITAL 6.87% NTS | | | | 2 | 2,000,000 | 101.3420 | 2,026,837 | 2,000,000 | 2,000,000 | | | | | 6.870 | 6.870 | MS | 35,113 | 68,700 | 03/12/2001 | 03/29/2011 |
| 03076C-AB-2 | AMERIPRISE FINANCIAL INC | | | | 1FE | 3,000,000 | 110.8150 | 3,324,444 | 3,000,000 | 3,000,000 | | | | | 5.650 | 5.650 | MN | 21,658 | 169,500 | 11/18/2005 | 11/15/2015 |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP | | | | 2FE | 8,523,067 | 101.9770 | 8,467,134 | 8,303,000 | 8,516,635 | | (6,682) | | | 4.875 | 4.522 | MN | 51,721 | 281,107 | 08/03/2010 | 11/15/2019 |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP | LS | | | 2FE | 3,666,463 | 101.9770 | 3,770,082 | 3,697,000 | 3,669,183 | | 2,441 | | | 4.875 | 4.974 | MN | 23,029 | 178,226 | 11/16/2009 | 11/15/2019 |
| 030955-AM-0 | AMERITECH CAPITAL FUNDNG | | | | 1FE | 6,011,565 | 112.5450 | 6,251,847 | 5,555,000 | 5,837,746 | | (32,022) | | | 6.450 | 5.565 | JJ | 165,215 | 358,298 | 09/30/2004 | 01/15/2018 |
| 031162-AV-2 | AMGEN INC | | | | 1FE | 6,209,830 | 114.1500 | 6,407,228 | 5,613,000 | 6,146,086 | | (63,744) | | | 5.850 | 4.148 | JD | 27,363 | 328,361 | 02/04/2010 | 06/01/2017 |
| 031162-BD-1 | AMGEN INC | | | | 1FE | 9,713,828 | 95.2840 | 9,290,171 | 9,750,000 | 9,714,713 | | 885 | | | 3.450 | 3.511 | AO | 98,109 | | 09/13/2010 | 10/01/2020 |
| 031162-AQ-3 | AMGEN INC .375000% 02/01/2013 | | | | 1FE | 9,159,190 | 100.0000 | 9,750,000 | 9,750,000 | 9,508,545 | | 110,634 | | | 0.375 | 1.611 | FA | 15,234 | 36,563 | 09/22/2009 | 02/01/2013 |
| 031162-AQ-3 | AMGEN INC .375000% 02/01/2013 | LS | | | 1FE | 3,123,826 | 100.0000 | 3,250,000 | 3,250,000 | 3,201,707 | | 22,730 | | | 0.375 | 1.100 | FA | 5,078 | 12,187 | 09/21/2009 | 02/01/2013 |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | | | 1 | 3FE | 607,850 | 104.0000 | 624,000 | 600,000 | 607,359 | | (491) | | | 7.375 | 7.811 | MN | 7,375 | 21,756 | 07/21/2010 | 05/01/2018 |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | LS | | 1 | 3FE | 1,421,150 | 104.0000 | 1,456,000 | 1,400,000 | 1,419,836 | | (1,314) | | | 7.375 | 7.751 | MN | 17,208 | 50,765 | 07/21/2010 | 05/01/2018 |
| 03200#-AE-8 | AMPACET CORPORATION - 2007 EXCHANGE TRAN | | | | 2FE | 20,274,678 | 106.7990 | 21,653,139 | 20,274,678 | 21,866,903 | | (213,214) | | | 6.470 | 6.470 | JJ | 550,215 | 1,229,797 | 01/26/2007 | 01/31/2017 |
| 032166-AR-1 | AMSOUTH BANCORP | | | | 3FE | 7,326,210 | 96.3750 | 8,673,750 | 9,000,000 | 7,823,940 | | 218,776 | | | 5.200 | 5.207 | AO | 117,000 | 468,000 | 11/12/2009 | 04/01/2015 |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS | | | | 1 | 12,566,667 | 115.0000 | 14,451,667 | 12,566,667 | 12,566,667 | | | | | 9.500 | 9.245 | JD | 53,059 | 1,168,057 | 06/13/2001 | 06/15/2017 |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 11.78% SEN | | | 4 | 5Z | 0 | 0.0000 | | 37,899,169 | | | | | | 11.780 | 0.000 | AO | | | 09/02/2009 | 10/20/2012 |
| 032511-AU-1 | ANADARKO PETROLEUM CORP | | | | 2FE | 1,020,980 | 104.8090 | 1,053,332 | 1,005,000 | 1,009,351 | | (2,333) | | | 5.000 | 4.738 | AO | 12,563 | 25,125 | 11/12/2009 | 10/01/2012 |
| 032511-BH-9 | ANADARKO PETROLEUM CORP | | | | 2FE | 9,650,000 | 108.9310 | 10,511,813 | 9,650,000 | 9,650,000 | | | | | 6.375 | 6.375 | MS | 237,531 | | 08/09/2010 | 09/15/2017 |
| 78443*-AN-1 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | | 3 | 3 | 9,462,115 | 103.3010 | 9,786,202 | 9,473,476 | 9,451,117 | | 5,944 | | | 3.783 | 4.917 | MJSD | 995 | 296,410 | 07/15/2009 | 06/30/2014 |
| 78443*-AM-3 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | | 3 | 3 | 17,097,023 | 115.0000 | 19,661,576 | 17,097,023 | 17,097,023 | | | | | 9.200 | 7.144 | JD | 4,369 | 1,516,886 | 07/15/2009 | 06/30/2020 |
| 03350#-AF-3 | ANDERSEN CORP SR NTS (2004 TRANSACTION) | | | 3 | 3 | 5,645,277 | 114.5070 | 6,464,238 | 5,645,277 | 5,645,277 | | | | | 8.700 | 7.092 | MN | 62,757 | 441,586 | 07/15/2009 | 05/15/2016 |
| 037389-AV-5 | AON CORP | | | | 2FE | 9,702,908 | 100.0490 | 9,754,807 | 9,750,000 | 9,705,549 | | 2,641 | | | 3.500 | 3.649 | MS | 105,219 | | 09/07/2010 | 09/30/2015 |
| 037411-AU-9 | APACHE CORP | | | | 1FE | 9,947,600 | 112.2900 | 11,228,950 | 10,000,000 | 9,969,478 | | 10,086 | | | 6.000 | 6.062 | MS | 176,667 | 600,000 | 11/12/2009 | 09/15/2013 |
| 037411-AX-3 | APACHE CORP | | | 1 | 1FE | 5,938,200 | 96.5040 | 5,790,228 | 6,000,000 | 5,938,588 | | 388 | | | 3.625 | 3.824 | FA | 16,917 | | 11/30/2010 | 02/01/2021 |
| 037411-AY-1 | APACHE CORP | | | 1 | 1FE | 4,915,650 | 99.3740 | 4,968,690 | 5,000,000 | 4,915,732 | | 82 | | | 5.250 | 5.422 | FA | 20,417 | | 11/30/2010 | 02/01/2042 |
| 037705-AA-8 | APPALACHIAN NPI (EQUITABLE) 7.76% SR BON | | | | 2 | 9,249,191 | 108.2470 | 9,994,447 | 9,233,000 | 9,211,052 | | 4,675 | | | 7.760 | 7.752 | FA | 240,817 | 667,729 | 12/07/2000 | 02/28/2016 |
| 037735-CB-1 | APPALACHIAN POWER CO | | | | 2FE | 4,183,695 | 107.4960 | 4,837,316 | 4,500,000 | 4,332,304 | | 35,275 | | | 4.950 | 5.991 | FA | 92,813 | 222,750 | 04/20/2006 | 02/01/2015 |
| 037735-CF-2 | APPALACHIAN POWER CO | | | | 2FE | 9,955,600 | 101.1330 | 10,113,270 | 10,000,000 | 9,997,463 | | 9,872 | | | 5.550 | 5.654 | AO | 138,750 | 555,000 | 11/12/2009 | 04/01/2011 |
| 037735-CH-8 | APPALACHIAN POWER CO | | | | 2FE | 2,495,500 | 106.6330 | 2,665,820 | 2,500,000 | 2,498,399 | | 917 | | | 5.650 | 5.685 | FA | 53,361 | 141,250 | 08/14/2007 | 08/15/2012 |
| 210571-A#-2 | AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM | | | | 1 | 6,000,000 | 120.0000 | 7,200,000 | 6,000,000 | 6,079,367 | | (6,289) | | | 10.400 | 10.400 | JD | 52,000 | 624,000 | 08/12/1988 | 12/01/2018 |
| 210571-A*-6 | AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM | | | | 1 | 4,500,000 | 120.0000 | 5,400,000 | 4,500,000 | 4,418,256 | | 4,487 | | | 9.690 | 9.691 | MS | 145,350 | 436,050 | 11/13/1990 | 03/01/2021 |
| 210571-A@-4 | AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM | | | | 1 | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 4,873,226 | | 4,459 | | | 7.630 | 7.631 | MS | 127,167 | 381,500 | 05/09/1995 | 09/01/2025 |
| 677755-C*-9 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | | | 2 | 4,700,000 | 115.0000 | 5,405,000 | 4,700,000 | 4,692,205 | | 416 | | | 9.800 | 9.801 | JJ | 212,388 | 460,600 | 05/22/1990 | 07/15/2020 |
| 718031-F#-9 | AQUA PENNSYLVANIA INC 1ST MTG | | | | 1FE | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | | | | 9.930 | 9.933 | JD | 41,375 | 496,500 | 04/15/1988 | 06/01/2013 |
| 718031-F*-3 | AQUA PENNSYLVANIA INC 1ST MTG | | | | 1FE | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | | | | 9.970 | 9.973 | JD | 41,542 | 498,500 | 04/15/1988 | 06/01/2018 |
| 03842*-AA-4 | AQUA PENNSYLVANIA INC SEN UNSEC 2034 | | | | 1 | 35,000,000 | 107.8200 | 37,736,892 | 35,000,000 | 35,000,000 | | | | | 5.950 | 5.950 | MS | 526,410 | 2,082,500 | 03/15/2006 | 03/31/2034 |
| 20754*-AJ-5 | AQUARION WATER CO OF CONNECTICUT GMB DUE | | | | 1 | 14,000,000 | 120.0000 | 16,800,000 | 14,000,000 | 14,245,229 | | (7,292) | | | 7.330 | 7.331 | JD | 85,517 | 1,026,200 | 10/15/1997 | 12/01/2027 |
| 990798-9H-5 | ARAMARK CORPORATION LC 2 FACILITY | | | 2 | 3FE | 75,304 | 97.4930 | 75,492 | 77,434 | 75,492 | | 188 | | | 0.409 | 4.116 | MJSD | 693 | 700 | 06/30/2010 | 07/26/2016 |
| 990798-9G-7 | ARAMARK CORPORATION LC FACILITY LETTER O | | | 2 | 3FE | 44,716 | 97.6890 | 44,918 | 45,980 | 44,918 | | 202 | | | 2.178 | 1.286 | MJSD | 257 | (179) | 05/07/2010 | 01/26/2014 |
| 990798-9F-9 | ARAMARK CORPORATION US TERM B LOAN | | | 2 | 3FE | 1,083,454 | 97.4920 | 1,086,154 | 1,114,091 | 1,086,154 | | 2,700 | | | 3.553 | 2.027 | MJSD | 110 | 32,495 | 05/07/2010 | 07/26/2016 |
| 990798-9E-2 | ARAMARK CORPORATION US TERM LOAN | | | 2 | 3FE | 605,358 | 97.1960 | 605,018 | 622,476 | 605,018 | | (339) | | | 2.178 | 1.595 | MJSD | 38 | 9,555 | 05/07/2010 | 01/26/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 039380-AB-6 | ARCH COAL INC | | | 1 | 4FE | 6,659,400 | 109.0000 | 7,019,600 | 6,440,000 | 6,634,764 | | (24,209) | | | 8.750 | 8.734 | FA | 234,792 | 325,743 | 06/23/2010 | 08/01/2016 |
| 039483-AW-2 | ARCHER DANIELS .875000% 02/15/2014 | | | | 1FE | 12,114,787 | 102.1250 | 12,268,276 | 12,013,000 | 12,080,520 | | (21,924) | | | 0.875 | 0.697 | FA | 39,710 | 105,114 | 05/22/2009 | 02/15/2014 |
| 039483-AW-2 | ARCHER DANIELS .875000% 02/15/2014 | LS | | | 1FE | 844,040 | 102.1250 | 854,786 | 837,000 | 841,664 | | (1,473) | | | 0.875 | 0.694 | FA | 2,767 | 7,324 | 05/19/2009 | 02/15/2014 |
| 039483-AR-3 | ARCHER DANIELS MIDLAND CO | | | | 1FE | 3,326,711 | 115.7870 | 3,259,407 | 2,815,000 | 3,240,241 | | (13,435) | | | 6.625 | 5.324 | MN | 31,082 | 186,494 | 05/20/2003 | 05/01/2029 |
| 039483-AK-8 | ARCHER-DANIELS-MIDLAND | | | | 1FE | 1,053,958 | 112.7360 | 1,056,338 | 937,000 | 976,825 | | (16,996) | | | 7.125 | 6.086 | MS | 22,254 | 66,761 | 01/01/2006 | 03/01/2013 |
| 040555-CF-9 | ARIZONA PUB SERVICE CO | | | | 2FE | 3,248,374 | 94.2250 | 4,739,497 | 5,030,000 | 3,285,503 | | 22,661 | | | 5.625 | 9.349 | MN | 36,153 | 282,938 | 04/20/2009 | 05/15/2033 |
| 040555-CH-5 | ARIZONA PUB SERVICE CO | | | | 2FE | 4,488,450 | 93.5860 | 4,679,285 | 5,000,000 | 4,494,790 | | 6,340 | | | 5.500 | 6.313 | MS | 91,667 | 137,500 | 03/29/2010 | 09/01/2035 |
| 040555-CJ-1 | ARIZONA PUBLIC SERVICE | | | | 2FE | 1,491,870 | 111.7650 | 1,676,477 | 1,500,000 | 1,494,848 | | 748 | | | 6.250 | 6.312 | FA | 39,063 | 93,750 | 07/31/2006 | 08/01/2016 |
| 040555-CK-8 | ARIZONA PUBLIC SERVICE | | | | 2FE | 4,992,450 | 110.6460 | 5,532,305 | 5,000,000 | 4,992,847 | | 101 | | | 6.875 | 6.887 | FA | 143,229 | 343,750 | 07/31/2006 | 08/01/2036 |
| 04273W-AA-9 | ARROW ELECTRONICS INC | | | | 2FE | 2,989,500 | 96.9400 | 2,908,197 | 3,000,000 | 2,989,813 | | 313 | | | 3.375 | 3.448 | MN | 16,313 | | 10/29/2010 | 11/01/2015 |
| 04273W-AB-7 | ARROW ELECTRONICS INC | | | | 2FE | 9,967,400 | 95.6140 | 9,561,350 | 10,000,000 | 9,967,788 | | 388 | | | 5.125 | 5.059 | MS | 82,569 | | 10/29/2010 | 03/01/2021 |
| 045488-AA-1 | ASSOCIATED BANC-CORP | | | | 3FE | 7,555,350 | 101.6690 | 7,116,851 | 7,000,000 | 7,048,196 | | (74,415) | | | 6.750 | 5.607 | FA | 178,500 | 472,500 | 11/12/2009 | 08/15/2011 |
| 046265-AE-4 | ASTORIA FINANCIAL CORP | | | | 2FE | 5,988,300 | 102.6830 | 6,160,968 | 6,000,000 | 5,997,392 | | 1,348 | | | 5.750 | 5.776 | AO | 72,833 | 345,000 | 11/12/2009 | 10/15/2012 |
| 001957-BC-2 | AT&T CORP | | | 3 | 1FE | 4,387,200 | 105.6390 | 4,225,556 | 4,000,000 | 4,067,201 | | (73,473) | | | 7.300 | 6.961 | MN | 37,311 | 292,000 | 02/24/2006 | 11/15/2011 |
| 00206R-AD-4 | AT&T CORP | | | | 1FE | 3,796,800 | 107.8450 | 4,313,808 | 4,000,000 | 3,800,974 | | 2,553 | | | 6.500 | 6.910 | MS | 86,667 | 260,000 | 04/24/2009 | 09/01/2037 |
| 001957-A*-0 | AT&T FIBER OPTIC EASEMENT AGMT #5 | | | | 1 | 1,072,481 | 105.4250 | 1,130,660 | 1,072,481 | 1,072,481 | | | | | 7.091 | 7.201 | JUL | 34,856 | 76,051 | 11/08/2001 | 07/16/2012 |
| 00206R-AG-7 | AT&T INC | | | | 1FE | 5,456,260 | 105.4950 | 5,802,214 | 5,500,000 | 5,460,415 | | 2,449 | | | 6.300 | 6.386 | JJ | 159,775 | 189,000 | 11/22/2010 | 01/15/2038 |
| 00206R-AV-4 | AT&T INC | | | | 1FE | 19,054,450 | 99.6490 | 18,933,234 | 19,000,000 | 19,050,959 | | (3,491) | | | 2.500 | 2.460 | FA | 199,236 | | 08/17/2010 | 08/15/2015 |
| 04775H-AK-3 | ATLANTA GAS LT CO MTN | | | | 1FE | 7,000,000 | 124.6980 | 8,728,853 | 7,000,000 | 7,023,477 | | (1,197) | | | 8.700 | 8.700 | AO | 152,250 | 609,000 | 03/26/1992 | 04/01/2022 |
| 049560-AB-1 | ATMOS ENERGY | | | | 2FE | 15,810,458 | 102.2650 | 15,416,419 | 15,075,000 | 15,124,788 | | (130,005) | | | 7.375 | 6.467 | MN | 142,061 | 1,111,781 | 02/02/2005 | 05/15/2011 |
| 049560-AF-2 | ATMOS ENERGY CORP | | | | 2FE | 9,452,000 | 107.1660 | 9,644,958 | 9,000,000 | 9,354,700 | | (86,106) | | | 4.950 | 3.830 | AO | 94,050 | 445,500 | 11/06/2009 | 10/15/2014 |
| 049560-AG-0 | ATMOS ENERGY CORP | | | | 2FE | 18,081,760 | 98.7240 | 17,770,320 | 18,000,000 | 18,074,171 | | (1,428) | | | 5.950 | 5.918 | AO | 226,100 | 1,071,000 | 11/04/2004 | 10/15/2034 |
| 05329W-AJ-1 | AUTONATION INC | | | | 3FE | 4,245,464 | 103.2500 | 4,439,750 | 4,300,000 | 4,248,364 | | 2,900 | | | 6.750 | 6.963 | AO | 61,275 | 145,931 | 06/17/2010 | 04/15/2018 |
| 053332-AH-5 | AUTOZONE INC | | | | 2FE | 19,155,311 | 111.0530 | 19,556,469 | 17,610,000 | 18,799,490 | | (348,171) | | | 6.500 | 4.121 | JJ | 527,811 | 946,075 | 02/03/2010 | 01/15/2014 |
| 053332-AJ-1 | AUTOZONE INC | | | | 2FE | 4,977,500 | 116.3500 | 5,817,520 | 5,000,000 | 4,981,571 | | 1,774 | | | 7.125 | 7.181 | FA | 148,438 | 356,250 | 07/29/2008 | 08/01/2018 |
| 053332-AK-8 | AUTOZONE INC | | | | 2FE | 4,997,950 | 110.0340 | 5,501,695 | 5,000,000 | 4,998,443 | | 334 | | | 5.750 | 5.802 | JJ | 132,569 | 297,882 | 06/29/2009 | 01/15/2015 |
| 053332-AL-6 | AUTOZONE INC | | | 1 | 2FE | 9,956,000 | 94.4470 | 9,444,720 | 10,000,000 | 9,956,462 | | 462 | | | 4.000 | 4.054 | MN | 51,111 | | 11/08/2010 | 11/15/2020 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES | | | 1 | 2FE | 9,471,000 | 95.3990 | 9,539,910 | 10,000,000 | 9,472,254 | | 1,254 | | | 3.950 | 4.706 | JJ | 48,278 | | 12/15/2010 | 01/15/2021 |
| 991235-9A-2 | AVAYA, INC. TERM B-1 LOAN | | | 2 | 4FE | 927,587 | 93.0260 | 927,847 | 997,405 | 927,847 | | 260 | | | 3.034 | 5.187 | FMAN | 843 | 2,590 | 12/22/2010 | 10/24/2014 |
| 05366#-AD-5 | AVIATION CAPITAL GROUP CORP 5-YEAR | | | | 2 | 20,000,000 | 105.7100 | 21,142,084 | 20,000,000 | 20,000,000 | | | | | 6.790 | 6.790 | FA | 539,428 | 1,358,000 | 07/20/2007 | 08/08/2012 |
| 05379B-AP-2 | AVISTA CORP | | | | 2FE | 14,965,500 | 102.7640 | 15,414,600 | 15,000,000 | 14,968,098 | | 2,049 | | | 5.125 | 5.164 | AO | 192,188 | 787,969 | 09/15/2009 | 04/01/2022 |
| 053807-AN-3 | AVNET INC | | | | 2FE | 20,153,968 | 110.5240 | 21,828,549 | 19,750,000 | 20,011,863 | | (37,100) | | | 6.625 | 6.343 | MS | 385,262 | 1,308,438 | 10/05/2006 | 09/15/2016 |
| 054303-AT-9 | AVON PRODUCTS INC | | | | 1FE | 14,681,700 | 107.3610 | 15,567,389 | 14,500,000 | 14,628,159 | | (56,877) | | | 4.800 | 4.402 | MS | 232,000 | 696,000 | 12/17/2009 | 03/01/2013 |
| 05523U-AA-8 | BAE SYSTEMS HOLDINGS INC | | R | | 2FE | 14,797,052 | 105.2300 | 15,573,966 | 14,800,000 | 14,822,742 | | (23,677) | | | 6.400 | 7.017 | JD | 42,098 | 947,200 | 11/30/2009 | 12/15/2011 |
| 05523U-AD-2 | BAE SYSTEMS HOLDINGS INC | | R | | 2FE | 10,979,820 | 106.6470 | 11,731,181 | 11,000,000 | 10,989,192 | | 2,008 | | | 5.200 | 5.225 | FA | 216,089 | 572,000 | 10/21/2005 | 08/15/2015 |
| 05523U-AG-5 | BAE SYSTEMS HOLDINGS INC | | R | | 2FE | 21,044,022 | 107.2090 | 21,549,069 | 20,100,000 | 20,816,087 | | (192,698) | | | 4.950 | 3.826 | JD | 82,913 | 994,950 | 11/12/2009 | 06/01/2014 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC | | R | | 2FE | 7,972,080 | 111.1450 | 8,891,632 | 8,000,000 | 7,975,401 | | 2,146 | | | 6.375 | 6.416 | JD | 42,500 | 510,030 | 06/01/2009 | 06/01/2019 |
| 058498-AN-6 | BALL CORP | | | 1 | 3FE | 3,188,340 | 107.5000 | 3,319,600 | 3,088,000 | 3,182,638 | | (5,702) | | | 7.375 | 7.227 | MS | 75,913 | 113,870 | 06/30/2010 | 09/01/2019 |
| 058498-AP-1 | BALL CORP | | | 1 | 3FE | 2,372,400 | 105.0000 | 2,457,000 | 2,340,000 | 2,369,931 | | (2,469) | | | 6.750 | 6.963 | MS | 46,508 | 75,904 | 03/18/2010 | 09/15/2020 |
| 058498-AQ-9 | BALL CORP | | | 1 | 3FE | 1,784,469 | 96.7500 | 1,726,988 | 1,785,000 | 1,784,473 | | 4 | | | 5.750 | 6.245 | MN | 12,259 | | 11/15/2010 | 05/15/2021 |
| 059165-DZ-0 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 8,610,832 | 112.3690 | 8,838,930 | 7,866,000 | 8,507,296 | | (96,454) | | | 5.900 | 4.284 | AO | 116,024 | 464,094 | 12/01/2009 | 10/01/2016 |
| 059165-DZ-0 | BALTIMORE GAS & ELECTRIC | LS | | | 2FE | 3,562,121 | 112.3690 | 3,656,481 | 3,254,000 | 3,519,291 | | (39,901) | | | 5.900 | 4.284 | AO | 47,997 | 191,986 | 12/01/2009 | 10/01/2016 |
| 059165-EC-0 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 5,535,000 | 107.9840 | 5,399,195 | 5,000,000 | 5,533,979 | | (1,021) | | | 6.350 | 5.564 | AO | 79,375 | | 11/17/2010 | 10/01/2036 |
| 059172-AA-4 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 4,776,420 | 110.3650 | 4,966,407 | 4,500,000 | 4,698,649 | | (74,967) | | | 6.125 | 4.276 | JJ | 137,813 | 275,625 | 12/17/2009 | 07/01/2013 |
| 060077-H*-8 | BANGOR HYDRO-ELECTRIC COMPANY | | I | | 2 | 13,238,551 | 120.0000 | 15,600,000 | 13,000,000 | 13,139,684 | | (8,359) | | | 10.250 | 10.252 | FA | 555,208 | 1,332,500 | 04/19/1990 | 06/15/2020 |
| 060077-H8-6 | BANGOR HYDRO-ELECTRIC COMPANY | | I | | 2 | 5,964,693 | 120.0000 | 7,200,000 | 6,000,000 | 5,969,723 | | 1,498 | | | 8.980 | 8.980 | AO | 121,230 | 538,800 | 01/29/1992 | 04/10/2022 |
| 060505-DP-6 | BANK OF AMERICA CORP | | | | 1FE | 19,766,000 | 104.0630 | 20,812,520 | 20,000,000 | 19,777,182 | | 24,470 | | | 5.750 | 5.952 | JD | 95,833 | 1,150,000 | 11/12/2009 | 12/01/2017 |
| 06051G-DY-2 | BANK OF AMERICA CORP | | | | 1FE | 4,972,250 | 111.1580 | 5,557,900 | 5,000,000 | 4,980,215 | | 4,985 | | | 7.375 | 7.520 | MN | 47,118 | 368,750 | 05/08/2009 | 05/15/2014 |
| 06051G-DZ-9 | BANK OF AMERICA CORP | | | | 1FE | 14,886,600 | 115.1440 | 17,271,525 | 15,000,000 | 14,899,338 | | 8,230 | | | 7.625 | 7.732 | JD | 95,313 | 1,143,750 | 05/28/2009 | 06/01/2019 |
| 06051G-EA-3 | BANK OF AMERICA CORP | | | | 1FE | 14,962,350 | 108.5090 | 16,276,395 | 15,000,000 | 14,968,699 | | 4,513 | | | 6.500 | 6.555 | FA | 406,250 | 983,125 | 07/23/2009 | 08/01/2016 |
| 628855-AN-8 | BANK OF AMERICA CORP | | | | 1FE | 683,632 | 118.4730 | 592,367 | 500,000 | 592,154 | | (17,406) | | | 10.200 | 10.149 | JJ | 23,517 | 51,000 | 01/01/2005 | 07/15/2015 |
| 06050T-KW-1 | BANK OF AMERICA NA | | | | 1FE | 2,997,600 | 104.4730 | 3,134,184 | 3,000,000 | 2,998,290 | | 210 | | | 6.100 | 6.102 | JD | 8,133 | 183,000 | 06/14/2007 | 06/15/2017 |
| 06050M-FN-2 | BANK OF AMERICA PRINCIPAL PROTECTED NTS | | | 3 | 1FE | 40,000,000 | 88.6120 | 35,444,800 | 40,000,000 | 40,000,000 | | | | | 0.000 | 0.000 | FA | | | 01/25/2006 | 02/01/2016 |
| 92964@-AA-7 | BANK OF AMERICA/WY GEORGIA HOLDINGS 2004 | | | | 1 | 20,000,000 | 98.0690 | 19,613,730 | 20,000,000 | 20,000,000 | | | | | 5.590 | 5.590 | MS | 332,294 | 1,118,000 | 08/30/2004 | 09/14/2019 |
| 064057-BD-3 | BANK OF NEW YORK | | | | 1FE | 10,314,200 | 107.2360 | 10,723,650 | 10,000,000 | 10,180,135 | | (21,160) | | | 5.500 | 5.186 | JD | 45,833 | 550,000 | 07/23/2003 | 12/01/2017 |
| 06406J-HB-4 | BANK OF NEW YORK CO INC | | | | 1FE | 4,983,200 | 108.5500 | 5,427,510 | 5,000,000 | 4,991,929 | | 1,686 | | | 4.950 | 4.993 | MS | 72,875 | 247,500 | 03/03/2005 | 03/15/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 06406H-BM-0 | BANK OF NEW YORK MELLON | | | | 1FE | 6,990,900 | 109.8490 | 7,689,444 | 7,000,000 | 6,992,074 | | 729 | | | 5.450 | 5.473 | MN | 48,747 | 381,500 | 05/05/2009 | 05/15/2019 |
| 06406H-BS-7 | BANK OF NEW YORK MELLON | | | | 1FE | 14,995,500 | 98.8450 | 14,826,765 | 15,000,000 | 14,995,550 | | 50 | | | 2.500 | 2.559 | JJ | 22,917 | | 12/02/2010 | 01/15/2016 |
| 064207-UV-3 | BANK OF OKLAHOMA | | | 1 | 2FE | 9,985,600 | 96.3010 | 9,630,110 | 10,000,000 | 9,989,897 | | 1,279 | | | 5.750 | 5.762 | MN | 73,472 | 575,000 | 05/14/2007 | 05/15/2017 |
| 06659#-AB-3 | BANNER SEVENTEEN, LLC 2016 | | | 3 | 3 | 8,000,000 | 93.0030 | 7,440,215 | 8,000,000 | 8,000,000 | | | | | 1.238 | 6.215 | JAJO | 17,889 | 104,282 | 04/07/2006 | 04/28/2016 |
| 070101-D@-6 | BASIN ELECTRIC POWER COOPERATIVE 2016 | | | 2 | 1 | 7,000,000 | 106.2810 | 7,439,641 | 7,000,000 | 7,000,000 | | | | | 4.000 | 4.000 | AO | 49,000 | 285,444 | 10/01/2009 | 10/28/2016 |
| 071813-AU-3 | BAXTER INTERNATIONAL INC | | | | 1FE | 8,426,170 | 108.9030 | 8,712,208 | 8,000,000 | 8,313,551 | | (68,529) | | | 4.625 | 3.620 | MS | 108,944 | 370,000 | 11/12/2009 | 03/15/2015 |
| 071813-BA-6 | BAXTER INTERNATIONAL INC | | | | 1FE | 11,959,920 | 104.8700 | 12,584,436 | 12,000,000 | 11,964,397 | | 3,307 | | | 4.500 | 4.534 | FA | 204,000 | 532,500 | 08/17/2009 | 08/15/2019 |
| 059457-A*-2 | BBVA 5.76% 09/29/2016 | | R | 1 | 1 | 15,000,000 | 76.5000 | 11,475,000 | 15,000,000 | 15,000,000 | | | | | 5.760 | 5.760 | MS | 220,800 | 864,000 | 09/18/2006 | 09/29/2016 |
| 055381-AQ-0 | BE AEROSPACE INC | | | 1 | 3FE | 7,355,000 | 109.5000 | 7,665,000 | 7,000,000 | 7,330,352 | | (24,648) | | | 8.500 | 7.854 | JJ | 297,500 | 297,500 | 06/23/2010 | 07/01/2018 |
| 07385T-AJ-5 | BEAR STEARNS CO INC | | | | 1FE | 7,548,879 | 109.8750 | 7,691,243 | 7,000,000 | 7,433,645 | | (91,866) | | | 5.700 | 4.066 | MN | 50,983 | 399,000 | 02/09/2010 | 11/15/2014 |
| 075811-AE-9 | BECKMAN COULTER INC | | | | 2FE | 18,811,561 | 109.1340 | 18,383,673 | 16,845,000 | 18,617,241 | | (194,320) | | | 6.000 | 3.413 | JD | 84,225 | 505,350 | 06/17/2010 | 06/01/2015 |
| 075811-AD-1 | BECKMAN COULTER INC 2.500000% 12/15/2036 | | | 1 | 2FE | 3,340,928 | 114.1250 | 3,696,509 | 3,239,000 | 3,314,367 | | (24,660) | | | 2.500 | 1.692 | JD | 3,599 | 80,963 | 10/07/2010 | 12/15/2036 |
| 075811-AD-1 | BECKMAN COULTER INC 2.500000% 12/15/2036 | LS | | 1 | 2FE | 8,946,027 | 114.1250 | 9,770,241 | 8,561,000 | 8,841,161 | | (78,356) | | | 2.500 | 1.379 | JD | 9,512 | 204,038 | 10/07/2010 | 12/15/2036 |
| 075887-AS-8 | BECTON DICKINSON | | | | 1FE | 4,819,500 | 107.8310 | 5,391,535 | 5,000,000 | 4,949,275 | | 20,430 | | | 4.550 | 5.024 | AO | 48,028 | 227,500 | 03/18/2009 | 04/15/2013 |
| 075887-AT-6 | BECTON DICKINSON | | | | 1FE | 34,285,250 | 107.5120 | 37,629,235 | 35,000,000 | 34,560,185 | | 47,934 | | | 4.900 | 5.111 | AO | 362,056 | 1,715,000 | 06/29/2004 | 04/15/2018 |
| 075887-AW-9 | BECTON DICKINSON | | | | 1FE | 14,992,350 | 93.8620 | 14,079,330 | 15,000,000 | 14,992,439 | | 89 | | | 3.250 | 3.256 | MN | 66,354 | | 11/08/2010 | 11/12/2020 |
| 079860-AJ-1 | BELLSOUTH CORP | | | | 1FE | 1,403,910 | 106.6700 | 1,600,050 | 1,500,000 | 1,467,562 | | 15,925 | | | 4.750 | 5.987 | MN | 9,104 | 71,250 | 08/01/2006 | 11/15/2012 |
| 081437-AF-2 | BEMIS COMPANY INC | | | | 2FE | 2,990,730 | 114.8970 | 3,446,910 | 3,000,000 | 2,991,703 | | 691 | | | 6.800 | 6.853 | FA | 85,000 | 206,267 | 07/20/2009 | 08/01/2019 |
| 081437-AG-0 | BEMIS COMPANY INC | | | | 2FE | 7,933,050 | 109.4750 | 7,909,605 | 7,225,000 | 7,848,643 | | (84,407) | | | 5.650 | 3.086 | FA | 170,089 | 204,106 | 06/22/2010 | 08/01/2014 |
| 084653-A*-5 | BERKSHIRE GAS CO 1ST MTG | | | 1 | 2 | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 7,975,161 | | 1,913 | | | 10.060 | 10.062 | FA | 335,333 | 804,800 | 12/07/1988 | 02/01/2019 |
| 084653-D#-8 | BERKSHIRE GAS CO SR NT | | | | 2 | 8,000,000 | 115.0000 | 9,200,000 | 8,000,000 | 7,715,581 | | 16,686 | | | 9.600 | 9.604 | MS | 256,000 | 768,000 | 06/14/1990 | 09/01/2020 |
| 084670-AS-7 | BERKSHIRE HATHAWAY FIN | | | | 1FE | 11,176,757 | 105.3000 | 11,809,361 | 11,215,000 | 11,206,467 | | 5,882 | | | 4.750 | 4.808 | MN | 68,069 | 532,713 | 05/11/2005 | 05/15/2012 |
| 084670-AS-7 | BERKSHIRE HATHAWAY FIN | LS | | | 1FE | 782,323 | 105.3000 | 826,603 | 785,000 | 784,403 | | 412 | | | 4.750 | 4.808 | MN | 4,765 | 37,288 | 05/11/2005 | 05/15/2012 |
| 990923-9A-4 | BERRY PLASTICS GROUP, INC. TERM C LOAN | | | 2 | 4FE | 3,761,297 | 100.0000 | 3,761,297 | 3,761,297 | 3,761,297 | | | | | 2.284 | 2.543 | MJSD | 11,007 | 63,849 | 09/14/2009 | 04/03/2015 |
| 086516-AF-8 | BEST BUY 2.250000% 01/15/2022 | | | 1 | 2FE | 6,703 | 105.8750 | 6,353 | 6,000 | 6,000 | | | | | 2.250 | 2.250 | JJ | 62 | 135 | 10/04/2007 | 01/15/2022 |
| 086516-AF-8 | BEST BUY 2.250000% 01/15/2022 | LS | | 1 | 2FE | 2,237,074 | 105.8750 | 2,111,148 | 1,994,000 | 1,994,000 | | | | | 2.250 | 2.250 | JJ | 20,688 | 44,865 | 10/04/2007 | 01/15/2022 |
| 086516-AJ-0 | BEST BUY CO | | | | 2FE | 4,991,200 | 110.6180 | 5,530,885 | 5,000,000 | 4,995,213 | | 1,674 | | | 6.750 | 6.883 | JJ | 155,625 | 337,500 | 06/19/2008 | 07/15/2013 |
| 991200-9A-6 | BI-LO LLC FIRST LIEN TERM LOAN | | | 2 | 4FE | 1,891,500 | 97.2530 | 1,872,116 | 1,925,000 | 1,872,116 | | 4,866 | | | 9.500 | 10.647 | MJSD | 47,759 | 9,500 | 05/27/2010 | 05/12/2015 |
| 991093-9B-3 | BIOMET INC DOLLAR TERM LOAN | | | 2 | 4FE | 972,481 | 98.3140 | 973,082 | 989,770 | 973,082 | | 3,108 | | | 3.293 | 3.899 | MJSD | 848 | 30,633 | 02/01/2010 | 03/25/2015 |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | | 3 | 2 | 18,730,680 | 115.0000 | 21,703,055 | 18,872,221 | 18,980,955 | | (24,536) | | | 9.875 | 10.020 | MJSD | 5,177 | 1,861,376 | 12/22/1994 | 12/30/2016 |
| 091797-AN-0 | BLACK & DECKER | | | | 1FE | 2,987,610 | 111.1960 | 3,335,886 | 3,000,000 | 2,991,885 | | 1,130 | | | 5.750 | 5.805 | MN | 22,042 | 172,500 | 11/13/2006 | 11/15/2016 |
| 091797-AJ-9 | BLACK & DECKER CORP | | | | 1FE | 12,205,830 | 102.5120 | 10,763,802 | 10,500,000 | 10,610,232 | | (256,767) | | | 7.125 | 4.548 | JD | 62,344 | 748,125 | 11/12/2009 | 06/01/2011 |
| 091797-AM-2 | BLACK & DECKER CORP | | | | 1FE | 6,426,240 | 107.6260 | 6,457,560 | 6,000,000 | 6,378,438 | | (47,802) | | | 4.750 | 2.995 | MN | 47,500 | 142,500 | 06/22/2010 | 11/01/2014 |
| 092113-AF-6 | BLACK HILLS CORP | | | | 2FE | 5,000,000 | 114.7870 | 5,739,350 | 5,000,000 | 5,000,000 | | | | | 9.000 | 9.000 | MN | 57,500 | 450,000 | 05/11/2009 | 05/15/2014 |
| 092114-AA-5 | BLACK HILLS POWER 1ST MTG BOND, SER AE | | | | 1FE | 27,000,000 | 116.7820 | 31,531,194 | 27,000,000 | 27,000,000 | | | | | 7.230 | 7.230 | FA | 737,460 | 1,952,100 | 08/08/2002 | 08/15/2032 |
| 092114-AB-3 | BLACK HILLS POWER INC | | | | 1FE | 4,996,550 | 105.9560 | 5,297,795 | 5,000,000 | 4,996,600 | | 42 | | | 6.125 | 6.135 | MN | 51,042 | 309,653 | 10/22/2009 | 11/01/2039 |
| 09247X-AC-5 | BLACKROCK INC | | | | 1FE | 4,959,800 | 112.5690 | 5,628,465 | 5,000,000 | 4,970,376 | | 3,447 | | | 6.250 | 6.355 | MS | 92,014 | 312,500 | 09/12/2007 | 09/15/2017 |
| 09247X-AD-3 | BLACKROCK INC | | | | 1FE | 19,971,000 | 103.7020 | 20,740,340 | 20,000,000 | 19,976,725 | | 5,412 | | | 3.500 | 3.532 | JD | 40,833 | 700,000 | 12/07/2009 | 12/10/2014 |
| 990648-9C-3 | BLB WORLDWIDE HOLDINGS INC EXIT LOAN | | | 2 | 3FE | 70,232 | 24.0880 | 72,631 | 301,527 | 72,631 | | 2,398 | | | 8.500 | 52.702 | JAJO | 1,566 | | 12/10/2010 | 11/05/2015 |
| 096629-AA-8 | BOARDWALK PIPELINES LLC | | | | 2FE | 2,166,480 | 106.2460 | 2,124,922 | 2,000,000 | 2,158,172 | | (8,308) | | | 5.500 | 4.021 | FA | 45,833 | | 08/17/2010 | 02/01/2017 |
| 096630-AB-4 | BOARDWALK PIPELINES LLC | | | | 2FE | 14,880,950 | 106.8250 | 16,023,780 | 15,000,000 | 14,893,166 | | 9,123 | | | 5.750 | 5.907 | MS | 253,958 | 920,000 | 08/20/2009 | 09/15/2019 |
| 096630-AB-4 | BOARDWALK PIPELINES LLC | LS | | | 2FE | 4,990,650 | 106.8250 | 5,341,260 | 5,000,000 | 4,991,624 | | 723 | | | 5.750 | 5.825 | MS | 84,653 | 306,667 | 08/18/2009 | 09/15/2019 |
| 05555#-AC-8 | BOB EVANS FARMS INC SR UNSEC NTS SER. C | | | | 2 | 16,000,379 | 103.7760 | 16,604,491 | 16,000,379 | 16,238,203 | | (54,077) | | | 5.120 | 5.153 | JAJO | 143,363 | 768,021 | 11/12/2009 | 07/28/2014 |
| 097014-AG-9 | BOEING CAPITAL CORP | | | | 1FE | 10,782,188 | 106.1350 | 10,613,490 | 10,000,000 | 10,131,952 | | (111,385) | | | 6.500 | 5.271 | FA | 245,556 | 650,000 | 11/12/2009 | 02/15/2012 |
| 097014-AH-7 | BOEING CAPITAL CORP | | | | 1FE | 12,105,720 | 109.1290 | 13,095,480 | 12,000,000 | 12,979,403 | | (434,247) | | | 5.800 | 5.639 | JJ | 320,933 | 348,000 | 11/01/2009 | 01/15/2013 |
| 097014-AK-0 | BOEING CAPITAL CORP | | | | 1FE | 19,094,191 | 104.2060 | 19,689,743 | 18,895,000 | 19,058,215 | | (35,976) | | | 3.250 | 3.008 | AO | 109,171 | 614,088 | 02/22/2010 | 10/27/2014 |
| 097023-AZ-8 | BOEING CO | | | | 1FE | 9,895,800 | 107.6490 | 10,764,900 | 10,000,000 | 9,906,919 | | 7,881 | | | 4.875 | 5.032 | FA | 184,167 | 510,521 | 07/23/2009 | 02/15/2020 |
| 097023-BA-2 | BOEING CO | | | | 1FE | 7,814,400 | 108.7900 | 8,703,224 | 8,000,000 | 7,817,585 | | 2,262 | | | 5.875 | 6.062 | FA | 177,556 | 492,194 | 07/23/2009 | 02/15/2040 |
| 097023-BC-8 | BOEING CO | | | | 1FE | 24,599,250 | 104.6300 | 26,157,400 | 25,000,000 | 24,655,847 | | 50,885 | | | 3.750 | 4.015 | MN | 106,771 | 937,500 | 11/17/2009 | 11/20/2016 |
| 099724-AC-0 | BORG-WARNER AUTOMOTIVE | | | | 2FE | 4,770,001 | 109.9720 | 5,498,595 | 5,000,000 | 4,801,610 | | 2,304 | | | 7.125 | 7.669 | FA | 134,583 | 356,250 | 01/01/2005 | 02/15/2029 |
| 10112R-AQ-7 | BOSTON PROPERTIES LP | | | | 2FE | 40,581,941 | 108.4450 | 39,733,090 | 36,639,000 | 40,558,203 | | (23,738) | | | 5.875 | 4.394 | AO | 454,425 | | 12/15/2010 | 10/15/2019 |
| 10112R-AS-3 | BOSTON PROPERTIES LP | | | | 2FE | 2,359,525 | 94.8030 | 2,370,085 | 2,500,000 | 2,359,788 | | 263 | | | 4.125 | 4.814 | MN | 12,318 | | 12/17/2010 | 05/15/2021 |
| 101137-AJ-6 | BOSTON SCIENTIFIC CORP | | | | 3FE | 12,570,096 | 102.1020 | 12,986,341 | 12,719,000 | 12,592,149 | | 21,802 | | | 4.500 | 4.857 | JJ | 263,919 | 335,464 | 03/30/2010 | 01/15/2015 |
| 10138M-AB-1 | BOTTLING GROUP LLC | | | | 1FE | 14,282,193 | 106.8860 | 15,498,543 | 14,500,000 | 14,445,936 | | 26,921 | | | 4.625 | 4.836 | MN | 85,691 | 670,625 | 06/01/2004 | 11/15/2012 |
| 05569A-AB-5 | BP AMI LEASING INC | | R | | 1FE | 15,000,000 | 105.8250 | 15,873,825 | 15,000,000 | 15,000,000 | | | | | 5.523 | 5.523 | MN | 121,966 | 828,450 | 05/01/2009 | 05/08/2019 |
| 10510K-AB-3 | BRAMBLES USA INC | | R | | 2FE | 9,991,400 | 101.4380 | 10,143,800 | 10,000,000 | 9,992,587 | | 1,187 | | | 3.950 | 3.972 | AO | 98,750 | 198,597 | 03/24/2010 | 04/01/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 105130-BD-2 | BRANCH BANKING & TRUST | | | | 1FE | 1,023,170 | 106.1980 | 1,061,982 | 1,000,000 | 1,005,850 | | (2,679) | | | 4.875 | 4.571 | JJ | 22,479 | 48,750 | 11/12/2009 | 01/15/2013 |
| 991246-9A-9 | BRESNAN BROADBAND HOLDINGS, LLC TERM B L | | | 2 | 3FE | 668,250 | 99.0010 | 668,259 | 675,000 | 668,259 | | 9 | | | 4.500 | 4.802 | JAJO | 338 | | 12/28/2010 | 12/14/2017 |
| 990797-9B-0 | BRICKMAN GROUP HOLDINGS TERM LOAN B | | | 2 | 4FE | 668,250 | 99.0170 | 668,362 | 675,000 | 668,362 | | 112 | | | 7.250 | 7.441 | FMAN | 6,253 | | 11/16/2010 | 10/14/2016 |
| 991142-9A-0 | BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR | | | 2 | 3FE | 632,567 | 97.1920 | 636,534 | 654,925 | 636,534 | | 4,820 | | | 7.250 | 7.740 | MJSD | 135 | 61,422 | 07/03/2008 | 05/28/2015 |
| 110122-AL-2 | BRISTOL-MEYERS SQUIBB | | | | 1FE | 5,460,200 | 110.5410 | 5,527,055 | 5,000,000 | 5,321,190 | | (116,698) | | | 5.250 | 2.695 | FA | 99,167 | 262,500 | 11/12/2009 | 08/15/2013 |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO | | | | 1FE | 3,290,985 | 111.2110 | 3,201,753 | 2,879,000 | 3,288,859 | | (2,125) | | | 5.875 | 4.898 | MN | 21,612 | 84,571 | 09/21/2010 | 11/15/2036 |
| 110394-AB-9 | BRISTOW GROUP INC | | | 1 | 3FE | 3,920,000 | 105.5000 | 4,220,000 | 4,000,000 | 3,928,362 | | 7,859 | | | 7.500 | 9.542 | MS | 88,333 | 300,000 | 12/02/2009 | 09/15/2017 |
| 111320-AA-5 | BROADCOM CORP | | | | 2FE | 16,007,580 | 99.3190 | 15,891,008 | 16,000,000 | 16,007,444 | | (137) | | | 1.500 | 1.483 | MN | 40,000 | | 11/09/2010 | 11/01/2013 |
| 111320-AC-1 | BROADCOM CORP | | | | 2FE | 4,972,200 | 97.3450 | 4,867,225 | 5,000,000 | 4,973,076 | | 876 | | | 2.375 | 2.494 | MN | 19,792 | | 10/27/2010 | 11/01/2015 |
| 05577*-AB-8 | BROOKFIELD POWER NEW YORK FINANCE L.P. 2 | | | 3 | 2FE | 25,000,000 | 99.3450 | 24,836,285 | 25,000,000 | 25,000,000 | | | | | 1.554 | 5.975 | MJSD | 12,948 | 399,271 | 11/20/2007 | 12/19/2012 |
| 11283#-AB-7 | BROOKFIELD POWER NEW YORK FINANCE SER 2 | | | | 1 | 25,000,000 | 105.8290 | 26,457,185 | 25,000,000 | 25,000,000 | | | | | 5.910 | 5.910 | JD | 61,563 | 1,477,500 | 11/29/2005 | 12/16/2025 |
| 11442#-AA-7 | BROOKS PROVISIONS, LLC (14% SR. SUB NOTE | | | 13 | 5Z | | 0.0000 | | 940,088 | | | | 685,558 | | 14.500 | 15.566 | MJSD | | | 04/28/2006 | 04/28/2013 |
| 115236-A*-2 | BROWN & BROWN INC, SER. A SR NTS | | | | 2 | 25,216,033 | 102.3380 | 25,584,488 | 25,000,000 | 25,015,282 | | (21,094) | | | 5.570 | 5.570 | MS | 410,014 | 1,392,500 | 11/12/2009 | 09/15/2011 |
| 116663-AC-9 | BRUCE MANSFIELD UNIT 1 2 | | | | 2FE | 11,773,276 | 106.1340 | 12,495,484 | 11,773,276 | 11,773,276 | | | | | 6.850 | 6.850 | JD | 67,206 | 802,089 | 07/10/2007 | 06/01/2034 |
| 118230-AE-1 | BUCKEYE PARTNERS | | | | 2FE | 8,983,260 | 104.7420 | 9,426,762 | 9,000,000 | 8,989,688 | | 1,306 | | | 5.125 | 5.146 | JJ | 230,625 | 461,250 | 06/27/2005 | 07/01/2017 |
| 118230-AG-6 | BUCKEYE PARTNERS LP | | | | 2FE | 15,000,000 | 110.3640 | 16,554,540 | 15,000,000 | 15,000,000 | | | | | 6.050 | 6.050 | JJ | 418,458 | 907,500 | 01/08/2008 | 01/15/2018 |
| 118230-AH-4 | BUCKEYE PARTNERS LP | | | | 2FE | 8,135,690 | 105.6050 | 8,648,002 | 8,189,000 | 8,141,386 | | 4,198 | | | 5.500 | 5.580 | FA | 170,149 | 446,642 | 08/11/2009 | 08/15/2019 |
| 118230-AH-4 | BUCKEYE PARTNERS LP | LS | | | 2FE | 3,786,190 | 105.6050 | 4,024,610 | 3,811,000 | 3,788,841 | | 1,954 | | | 5.500 | 5.580 | FA | 79,184 | 207,858 | 08/11/2009 | 08/15/2019 |
| 991055-9B-2 | BUCYRUS INTERNATIONAL TRANCHE C TERM US | | | 2 | 3FE | 990,109 | 99.5620 | 990,729 | 995,084 | 990,729 | | 620 | | | 4.255 | 4.703 | JAJO | 1,612 | 32,136 | 03/10/2010 | 02/17/2016 |
| 990882-9C-8 | BUILDING MATERIALS CORP OF AMERICA TERM | | | 2 | 3FE | 523,492 | 98.6180 | 520,813 | 528,113 | 520,813 | | (2,678) | | | 3.011 | 3.683 | MON | 353 | 7,462 | 05/12/2010 | 02/22/2014 |
| 120111-BJ-7 | BUILDING MATERIALS CORP | | | 1 | 4FE | 1,940,000 | 101.7500 | 2,035,000 | 2,000,000 | 1,942,220 | | 2,220 | | | 7.500 | 8.948 | MS | 44,167 | 76,250 | 06/16/2010 | 03/15/2020 |
| 120111-BJ-7 | BUILDING MATERIALS CORP | LS | | 1 | 4FE | 970,000 | 101.7500 | 1,017,500 | 1,000,000 | 971,110 | | 1,110 | | | 7.500 | 8.948 | MS | 22,083 | 38,125 | 06/16/2010 | 03/15/2020 |
| 120111-BK-4 | BUILDING MATERIALS CORP | | | 1 | 4FE | 3,970,000 | 99.0000 | 3,960,000 | 4,000,000 | 3,970,744 | | 744 | | | 6.875 | 7.888 | FA | 106,181 | | 09/27/2010 | 08/15/2018 |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE | | | | 1FE | 10,508,988 | 102.9310 | 10,816,972 | 10,508,988 | 10,508,988 | | | | | 4.967 | 4.967 | AO | 130,495 | 503,259 | 09/26/2005 | 04/01/2023 |
| 05568B-AA-6 | BURLINGTN NORTH SANTA FE | | | | 1FE | 14,405,956 | 106.4780 | 15,339,173 | 14,405,956 | 14,405,956 | | | | | 5.720 | 5.718 | JJ | 379,965 | 789,187 | 05/10/2006 | 01/15/2024 |
| 12189L-AA-9 | BURLINGTN NORTH SANTA FE | | | 1 | 2FE | 4,983,150 | 103.4620 | 5,173,085 | 5,000,000 | 4,983,285 | | 135 | | | 5.750 | 5.756 | MN | 47,917 | 130,972 | 05/12/2010 | 05/01/2040 |
| 12189T-AA-2 | BURLINGTN NORTH SANTA FE | | | | 2FE | 7,178,156 | 116.5980 | 7,403,954 | 6,350,000 | 7,097,509 | | (30,724) | | | 7.000 | 5.811 | JD | 19,756 | 444,500 | 10/27/2009 | 12/15/2025 |
| 12189T-AF-1 | BURLINGTN NORTH SANTA FE | | | | 2FE | 10,000,000 | 118.1660 | 11,816,610 | 10,000,000 | 10,000,000 | | | | | 7.250 | 7.240 | FA | 302,083 | 725,000 | 02/08/2002 | 08/01/2097 |
| 12200B-AA-6 | BURLINGTN NORTH SANTA FE | | | | 1FE | 10,039,347 | 106.7580 | 11,491,140 | 10,763,748 | 10,274,744 | | 50,389 | | | 4.575 | 5.243 | JJ | 227,070 | 468,359 | 11/12/2009 | 01/15/2021 |
| 12189T-AY-0 | BURLINGTON NORTH SANTA F | | | | 2FE | 3,498,250 | 111.4510 | 3,900,775 | 3,500,000 | 3,498,787 | | 155 | | | 5.650 | 5.693 | MN | 32,958 | 197,750 | 04/10/2007 | 05/01/2017 |
| 12189T-AZ-7 | BURLINGTON NORTH SANTA F | | | | 2FE | 4,995,650 | 107.5160 | 5,375,810 | 5,000,000 | 4,995,862 | | 62 | | | 6.150 | 6.178 | MN | 51,250 | 307,500 | 04/10/2007 | 05/01/2037 |
| 05568N-AF-9 | BURLINGTON NORTHERN PASS THROUGH CERTIFI | | | | 1 | 10,944,646 | 115.0410 | 12,590,780 | 10,944,646 | 10,944,646 | | | | | 5.631 | 5.631 | JJ | 306,435 | 559,776 | 11/12/2009 | 07/02/2016 |
| 12189N-AA-5 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | | | 1 | 1,969,734 | 103.7170 | 2,051,310 | 1,977,794 | 2,006,369 | | (10,183) | | | 4.255 | 4.499 | JD | 701 | 100,957 | 06/27/2008 | 06/28/2012 |
| 12189N-AB-3 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | | 2 | 1 | 2,939,716 | 100.3770 | 2,957,471 | 2,946,362 | 2,954,081 | | (37,852) | | | 4.255 | 4.404 | JJ | 62,336 | 70,598 | 06/27/2008 | 01/02/2012 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA | | | | 1 | 498,582 | 110.0660 | 548,771 | 498,582 | 498,582 | | | | | 5.270 | 5.271 | AO | 6,569 | 25,325 | 11/02/2005 | 04/01/2021 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB | | | | 1 | 2,549,921 | 109.5090 | 2,792,383 | 2,549,921 | 2,549,921 | | | | | 5.270 | 5.271 | AO | 33,595 | 129,509 | 11/02/2005 | 04/01/2023 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S | | | | 1 | 2,439,497 | 109.3360 | 2,667,254 | 2,439,497 | 2,439,497 | | | | | 5.270 | 5.271 | AO | 32,140 | 123,569 | 11/02/2005 | 04/01/2023 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T | | | 2 | 1 | 1,592,834 | 109.2190 | 1,739,685 | 1,592,834 | 1,592,834 | | | | | 5.270 | 5.271 | AO | 20,986 | 80,773 | 11/02/2005 | 04/01/2023 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V | | | | 1 | 3,525,745 | 109.7660 | 3,870,069 | 3,525,745 | 3,525,745 | | | | | 5.270 | 5.271 | AO | 46,452 | 178,256 | 11/02/2005 | 04/01/2022 |
| 90357#-AH-9 | BURLINGTON NORTHERN SECD SER A 2005-W | | | | 1 | 2,454,032 | 109.7010 | 2,692,101 | 2,454,032 | 2,454,032 | | | | | 5.270 | 5.271 | AO | 32,332 | 124,605 | 11/02/2005 | 04/01/2023 |
| 90357#-AJ-5 | BURLINGTON NORTHERN SECD SER A 2005-X | | | | 1 | 1,851,561 | 110.1670 | 2,039,807 | 1,851,561 | 1,851,561 | | | | | 5.270 | 5.271 | AO | 24,394 | 94,889 | 11/02/2005 | 04/01/2023 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z | | | | 1 | 1,127,200 | 109.4420 | 1,233,631 | 1,127,200 | 1,127,200 | | | | | 5.270 | 5.271 | AO | 14,851 | 57,036 | 11/02/2005 | 04/01/2023 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA | | | | 1 | 988,530 | 110.0670 | 1,088,047 | 988,530 | 988,530 | | | | | 5.270 | 5.271 | AO | 13,024 | 50,229 | 11/02/2005 | 04/01/2020 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB | | | | 1 | 626,308 | 109.4670 | 685,603 | 626,308 | 626,308 | | | | | 5.270 | 5.271 | AO | 8,252 | 31,923 | 11/02/2005 | 04/01/2023 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y | | | | 1 | 2,641,490 | 109.7670 | 2,899,484 | 2,641,490 | 2,641,490 | | | | | 5.270 | 5.271 | AO | 34,802 | 133,938 | 11/02/2005 | 04/01/2022 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA | | | | 1 | 798,893 | 110.2690 | 880,933 | 798,893 | 798,893 | | | | | 5.270 | 5.271 | AO | 10,525 | 40,679 | 11/02/2005 | 04/01/2020 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA | | | | 1 | 987,853 | 110.4250 | 1,090,839 | 987,853 | 987,853 | | | | | 5.270 | 5.271 | AO | 13,015 | 50,242 | 11/02/2005 | 04/01/2021 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA | | | | 1 | 692,340 | 110.1750 | 762,789 | 692,340 | 692,340 | | | | | 5.270 | 5.271 | AO | 9,122 | 35,218 | 11/02/2005 | 04/01/2020 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U | | | | 1 | 340,406 | 109.4760 | 372,662 | 340,406 | 340,406 | | | | | 5.270 | 5.271 | AO | 4,485 | 17,278 | 11/02/2005 | 04/01/2023 |
| 12189T-AJ-3 | BURLINGTON/SANTA | | | | 2FE | 8,385,200 | 111.9540 | 11,195,420 | 10,000,000 | 8,559,897 | | 35,516 | | | 6.700 | 8.179 | FA | 279,167 | 670,000 | 10/18/2000 | 08/01/2028 |
| 12673P-AC-9 | CA INC | | | | 2FE | 7,932,960 | 103.3890 | 8,271,120 | 8,000,000 | 7,938,830 | | 5,197 | | | 5.375 | 5.520 | JD | 35,833 | 451,500 | 11/09/2009 | 12/01/2019 |
| 127210-AB-8 | CADBURY SCHWEPPES US FIN | | | | 2FE | 26,250,619 | 108.3730 | 27,953,654 | 25,794,000 | 26,098,213 | | (119,597) | | | 5.125 | 4.580 | AO | 330,486 | 1,321,943 | 12/17/2009 | 10/01/2013 |
| 127391-AA-8 | CADETS TRUST 2003-1 | | I | | 1 | 19,974,050 | 101.9160 | 20,383,220 | 20,000,000 | 19,994,723 | | 1,907 | | | 4.800 | 4.810 | JJ | 442,667 | 960,000 | 11/12/2009 | 07/15/2013 |
| 85746*-DT-4 | CAE, INC. LEASE BACKED EQUIP. SER 1/SER | | I | | 2 | 2,231,415 | 107.3820 | 2,396,136 | 2,231,415 | 2,231,415 | | | | | 6.390 | 6.391 | JJ | 59,808 | 134,192 | 09/20/2002 | 01/31/2015 |
| 85746*-DW-7 | CAE, INC. LEASE BACKED EQUIP. SER 2/SER | | I | | 2 | 2,252,874 | 107.0170 | 2,410,955 | 2,252,874 | 2,252,874 | | | | | 6.390 | 6.391 | JJ | 60,383 | 136,204 | 09/20/2002 | 01/31/2015 |
| 85746*-DZ-0 | CAE, INC. LEASE BACKED EQUIP. SER 3/SER | | I | | 2 | 2,252,874 | 107.0170 | 2,410,955 | 2,252,874 | 2,252,874 | | | | | 6.390 | 6.391 | JJ | 60,383 | 136,204 | 09/20/2002 | 01/31/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 85746*-DP-2 | CAE, INC. LEASE BACKED SERIES B NOTES | | I | | 2 | 2,245,476 | 107.2800 | 2,408,954 | 2,245,476 | 2,245,476 | | | | | 6.390 | 6.392 | JJ | 60,184 | 135,494 | 09/20/2002 | 01/31/2015 |
| 12811#-AA-8 | CALAMOS HOLDINGS 5.24% SR NTS | | | | 2 | 6,138,614 | 101.1200 | 6,207,371 | 6,138,614 | 6,177,236 | | (115,636) | | | 5.240 | 5.240 | AO | 55,398 | 321,663 | 04/13/2004 | 04/29/2011 |
| 13006*-AH-0 | CALIFORNIA AMERICAN WTR CO 1ST MTG | | | | 2 | 10,000,000 | 115.0000 | 11,500,000 | 10,000,000 | 10,000,000 | | | | | 9.220 | 9.222 | JD | 76,833 | 922,000 | 05/10/1991 | 06/01/2021 |
| 130789-U#-5 | CALIFORNIA WATER SERVICE CO. 2003-M | | | | 1 | 10,000,000 | 110.4610 | 11,046,125 | 10,000,000 | 10,000,000 | | | | | 5.520 | 5.520 | MN | 92,000 | 552,000 | 08/27/2003 | 11/01/2013 |
| 130789-S*-2 | CALIFORNIA WATER SERVICE CO. SERIES E SR | | | | 1 | 8,000,000 | 120.0000 | 9,600,000 | 8,000,000 | 8,000,000 | | | | | 7.110 | 7.111 | MN | 94,800 | 568,800 | 04/22/2002 | 05/01/2032 |
| 131347-BS-4 | CALPINE CORP | | | 1 | 4FE | 3,149,159 | 101.2500 | 3,189,375 | 3,150,000 | 3,149,065 | | (94) | | | 7.875 | 7.904 | JJ | 108,872 | | 07/20/2010 | 07/31/2020 |
| 131347-BW-5 | CALPINE CORP | | | 1 | 4FE | 1,000,000 | 98.5000 | 985,000 | 1,000,000 | 1,000,000 | | | | | 7.500 | 7.500 | FA | 14,375 | | 10/18/2010 | 02/15/2021 |
| 131347-9A-6 | CALPINE CORP FIRST PRIORITY TERM LOANS | | | 2 | 4FE | 753,535 | 96.0810 | 737,841 | 767,934 | 737,841 | | (15,694) | | | 3.145 | 2.427 | MJSD | 68 | 5,317 | 05/10/2010 | 03/29/2014 |
| 13342B-AB-1 | CAMERON INTL CORP 2.500000% 06/15/2026 | | | 1 | 2FE | 9,138,330 | 145.2500 | 11,765,250 | 8,100,000 | 8,210,009 | | (274,601) | | | 2.500 | (0.699) | JD | 9,000 | 202,500 | 02/23/2009 | 06/15/2026 |
| 134429-AT-6 | CAMPBELL SOUP CO | | | | 1FE | 6,714,720 | 105.7000 | 6,342,012 | 6,000,000 | 6,703,848 | | (10,872) | | | 4.500 | 2.870 | FA | 102,000 | | 11/05/2010 | 02/15/2019 |
| 134429-AV-1 | CAMPBELL SOUP CO | | | | 1FE | 4,985,550 | 100.4580 | 5,022,900 | 5,000,000 | 4,986,453 | | 903 | | | 3.050 | 3.108 | JJ | 74,132 | | 06/30/2010 | 07/15/2017 |
| 134429-AR-0 | CAMPBELL SOUP COMPANY | | | | 1FE | 19,727,072 | 107.8460 | 21,013,891 | 19,485,000 | 19,542,317 | | (27,820) | | | 5.000 | 4.837 | JD | 75,775 | 974,250 | 11/12/2009 | 12/03/2012 |
| 134429-AS-8 | CAMPBELL SOUP COMPANY | | | | 1FE | 2,460,675 | 109.9020 | 2,747,543 | 2,500,000 | 2,486,495 | | 4,454 | | | 4.875 | 5.088 | AO | 30,469 | 121,875 | 06/01/2004 | 10/01/2013 |
| 97181#-HF-3 | CANADIAN PACIFIC RR SECD NOTES 2000-A | | I | | 2 | 12,124,723 | 115.0000 | 13,943,431 | 12,124,723 | 12,091,250 | | 3,533 | | | 7.490 | 7.489 | JJ | 418,754 | 908,142 | 12/15/2000 | 01/15/2021 |
| 138616-AA-5 | CANTOR FITZGERALD LP | | | | 2FE | 4,965,400 | 102.9820 | 5,149,115 | 5,000,000 | 4,968,281 | | 2,415 | | | 7.875 | 7.964 | AO | 83,125 | 389,375 | 10/14/2009 | 10/15/2019 |
| 990364-9A-1 | CAPITAL AUTOMOTIVE LP TERM LOAN C | | | 2 | 4FE | 5,891,729 | 100.1480 | 5,891,317 | 5,882,592 | 5,891,317 | | (4,519) | | | 2.761 | 2.858 | MJSD | 13,983 | 159,871 | 11/02/2009 | 12/14/2012 |
| 14040E-HG-0 | CAPITAL ONE BANK | | | | 2FE | 20,184,630 | 109.4960 | 21,351,738 | 19,500,000 | 20,212,801 | | (119,396) | | | 6.500 | 5.800 | JD | 63,375 | 1,267,500 | 06/27/2007 | 06/13/2013 |
| 14040H-AQ-8 | CAPITAL ONE FINANCIAL CO | | | | 2FE | 9,843,590 | 103.2310 | 9,806,907 | 9,500,000 | 9,640,971 | | (196,127) | | | 5.700 | 3.565 | MS | 159,442 | 541,500 | 12/17/2009 | 09/15/2011 |
| 14040H-AS-4 | CAPITAL ONE FINANCIAL CO | | | | 2FE | 4,975,550 | 113.7930 | 5,689,655 | 5,000,000 | 4,982,460 | | 4,388 | | | 7.375 | 7.499 | MN | 38,924 | 368,750 | 05/19/2009 | 05/23/2014 |
| 14149Y-AG-3 | CARDINAL HEALTH INC | | | | 2FE | 4,422,700 | 103.5780 | 5,178,900 | 5,000,000 | 4,716,880 | | 54,759 | | | 4.000 | 5.448 | JD | 8,889 | 200,000 | 11/05/2004 | 06/15/2015 |
| 14149Y-AQ-1 | CARDINAL HEALTH INC | | | | 2FE | 3,489,010 | 110.6440 | 3,872,551 | 3,500,000 | 3,492,195 | | 963 | | | 6.000 | 6.058 | JD | 9,333 | 210,000 | 06/05/2007 | 06/15/2017 |
| 14149Y-AT-5 | CARDINAL HEALTH INC | | | | 2FE | 4,975,050 | 99.7760 | 4,988,825 | 5,000,000 | 4,975,149 | | 99 | | | 4.625 | 4.691 | JD | 11,563 | | 12/08/2010 | 12/15/2020 |
| 14155#-AA-8 | CARDINALS BALLPARK, LLC SR SECD NTS | | | | 2 | 23,469,287 | 98.9070 | 23,321,535 | 23,579,314 | 23,479,277 | | 4,669 | | | 5.720 | 5.782 | MS | 340,931 | 1,348,737 | 09/10/2008 | 09/30/2027 |
| 14170T-AB-7 | CAREFUSION CORP | | | | 2FE | 4,155,626 | 112.9790 | 4,773,363 | 4,225,000 | 4,163,062 | | 5,220 | | | 6.375 | 6.626 | FA | 112,227 | 276,826 | 07/14/2009 | 08/01/2019 |
| 14170T-AB-7 | CAREFUSION CORP | LS | | | 2FE | 762,275 | 112.9790 | 875,587 | 775,000 | 763,639 | | 958 | | | 6.375 | 6.626 | FA | 20,586 | 50,779 | 07/14/2009 | 08/01/2019 |
| 14170T-AD-3 | CAREFUSION CORP | | | | 2FE | 5,193,045 | 104.1870 | 5,209,360 | 5,000,000 | 5,118,112 | | (72,174) | | | 4.125 | 2.598 | FA | 85,938 | 211,979 | 12/17/2009 | 08/01/2012 |
| 14170T-AF-8 | CAREFUSION CORP | | | | 2FE | 10,607,260 | 108.0940 | 10,809,410 | 10,000,000 | 10,479,558 | | (123,032) | | | 5.125 | 3.689 | FA | 213,542 | 526,736 | 12/17/2009 | 08/01/2014 |
| 141784-DG-0 | CARGILL INC | | | | 1FE | 24,468,507 | 107.8880 | 26,432,536 | 24,500,000 | 24,485,593 | | 6,458 | | | 5.200 | 5.219 | JJ | 562,683 | 1,274,000 | 11/12/2009 | 01/22/2013 |
| 144141-CS-5 | CAROLINA POWER & LIGHT | | | | 1FE | 7,671,930 | 108.2090 | 8,305,071 | 7,675,000 | 7,674,389 | | 366 | | | 6.500 | 6.506 | JJ | 230,037 | 498,875 | 12/23/2003 | 07/15/2012 |
| 144141-CS-5 | CAROLINA POWER & LIGHT | LS | | | 1FE | 324,870 | 108.2090 | 351,681 | 325,000 | 324,974 | | 16 | | | 6.500 | 6.506 | JJ | 9,741 | 21,125 | 07/25/2002 | 07/15/2012 |
| 144141-CV-8 | CAROLINA POWER & LIGHT | | | | 1FE | 2,802,480 | 103.3180 | 3,099,537 | 3,000,000 | 2,807,918 | | 3,344 | | | 5.700 | 6.214 | AO | 42,750 | 171,000 | 04/29/2009 | 04/01/2035 |
| 144141-CW-6 | CAROLINA POWER & LIGHT | | | | 1FE | 4,995,250 | 110.4600 | 5,523,010 | 5,000,000 | 4,997,688 | | 475 | | | 5.150 | 5.162 | AO | 64,375 | 257,500 | 03/17/2005 | 04/01/2015 |
| 144141-BP-2 | CAROLINA PWR & LT CO 1ST MTG | | | | 1FE | 9,814,500 | 132.1580 | 13,215,820 | 10,000,000 | 9,917,972 | | 4,453 | | | 8.625 | 8.933 | MS | 253,958 | 862,500 | 11/22/1991 | 09/15/2021 |
| 147446-AP-3 | CASE NEW HOLLAND INC | | | | 3FE | 3,075,000 | 107.5000 | 3,225,000 | 3,000,000 | 3,064,089 | | (10,911) | | | 7.750 | 6.854 | MS | 77,500 | 116,250 | 06/24/2010 | 09/01/2013 |
| 147528-E@-8 | CASEY'S GENERAL STORES, INC. 2010 SERIES | | | | 2 | 10,000,000 | 96.0100 | 9,601,013 | 10,000,000 | 10,000,000 | | | | | 5.220 | 5.220 | FA | 205,900 | | 08/05/2010 | 08/09/2020 |
| 147528-D#-7 | CASEY'S GENERAL STORES, INC. SERIES A - | | | 2 | 2 | 9,000,000 | 103.8910 | 9,350,198 | 9,000,000 | 9,000,000 | | | | | 5.720 | 5.720 | MS | 130,130 | 514,800 | 09/12/2006 | 09/30/2019 |
| 147528-E*-0 | CASEY'S GENERAL STORES, INC. SERIES B - | | | 2 | 2 | 9,000,000 | 103.5630 | 9,320,690 | 9,000,000 | 9,000,000 | | | | | 5.720 | 5.720 | MS | 130,130 | 514,800 | 09/12/2006 | 03/30/2020 |
| 14912L-3G-4 | CATERPILLAR FIN SERV CRP | | | | 1FE | 1,994,680 | 103.5400 | 2,070,806 | 2,000,000 | 1,999,069 | | 1,142 | | | 5.125 | 5.186 | AO | 22,493 | 102,500 | 10/31/2006 | 10/12/2011 |
| 14912L-3N-9 | CATERPILLAR FIN SERV CRP | | | | 1FE | 2,498,675 | 107.2750 | 2,681,883 | 2,500,000 | 2,499,450 | | 265 | | | 4.850 | 4.862 | JD | 8,083 | 121,250 | 12/03/2007 | 12/07/2012 |
| 14912L-3S-8 | CATERPILLAR FIN SERV CRP | | | | 1FE | 3,495,485 | 106.2310 | 3,718,078 | 3,500,000 | 3,497,985 | | 898 | | | 4.250 | 4.279 | FA | 59,087 | 148,750 | 02/04/2008 | 02/08/2013 |
| 14912L-3U-3 | CATERPILLAR FIN SERV CRP | | | | 1FE | 8,850,485 | 109.7430 | 9,328,138 | 8,500,000 | 8,821,856 | | (29,836) | | | 5.450 | 4.852 | AO | 97,797 | 463,250 | 03/04/2010 | 04/15/2018 |
| 149123-BL-4 | CATERPILLAR INC | | | | 1FE | 12,441,660 | 101.6530 | 14,231,462 | 14,000,000 | 12,478,708 | | 25,753 | | | 5.300 | 6.161 | MS | 218,478 | 742,000 | 07/13/2009 | 09/15/2035 |
| 124857-AB-9 | CBS CORP | | | | 2FE | 4,240,076 | 116.6490 | 4,665,960 | 4,000,000 | 4,189,550 | | (50,951) | | | 8.200 | 6.669 | MN | 41,911 | 328,000 | 12/17/2009 | 05/15/2014 |
| 124857-AD-5 | CBS CORP | | | | 2FE | 2,496,925 | 106.2660 | 2,656,658 | 2,500,000 | 2,497,097 | | 172 | | | 5.750 | 5.787 | AO | 30,347 | 75,868 | 03/30/2010 | 04/15/2020 |
| 925524-AT-7 | CBS CORP | | | | 2FE | 494,606 | 106.0610 | 519,700 | 490,000 | 518,007 | | (704,258) | | | 5.625 | 5.467 | FA | 10,413 | 27,562 | 03/30/2005 | 08/15/2012 |
| 1248EP-AL-7 | CCO HLDGS LLC/CAP CORP | | | 1 | 4FE | 3,190,313 | 103.5000 | 3,234,375 | 3,125,000 | 3,185,659 | | (4,654) | | | 7.875 | 8.051 | AO | 41,699 | 124,414 | 07/08/2010 | 04/30/2018 |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP | | | 1 | 4FE | 3,000,000 | 101.5000 | 3,045,000 | 3,000,000 | 3,000,000 | | | | | 7.250 | 9.114 | AO | 56,792 | | 09/20/2010 | 10/30/2017 |
| 151020-AD-6 | CELGENE CORP | | | | 2FE | 4,992,700 | 97.1330 | 4,856,640 | 5,000,000 | 4,993,020 | | 320 | | | 2.450 | 2.493 | AO | 28,583 | | 10/04/2010 | 10/15/2015 |
| 151020-AE-4 | CELGENE CORP | | | | 2FE | 7,979,600 | 95.0740 | 7,605,880 | 8,000,000 | 7,979,991 | | 391 | | | 3.950 | 3.992 | AO | 73,733 | | 10/04/2010 | 10/15/2020 |
| 991238-9A-6 | CENGAGE LEARNING ACQUISITIONS (THOMSON L | | | 2 | 4FE | 4,662,500 | 93.3820 | 4,669,100 | 5,000,000 | 4,669,100 | | 6,600 | | | 2.553 | 3.836 | MJSD | 9,950 | 3,313 | 12/03/2010 | 07/03/2014 |
| 15189X-AC-2 | CENTERPOINT ENER HOUSTON | | | | 1FE | 10,725,700 | 108.4760 | 10,847,580 | 10,000,000 | 10,483,069 | | (207,542) | | | 5.700 | 3.406 | MS | 167,833 | 570,000 | 11/12/2009 | 03/15/2013 |
| 15189X-AG-3 | CENTERPOINT ENER HOUSTON | | | | 1FE | 7,161,078 | 110.4010 | 7,350,532 | 6,658,000 | 7,027,433 | | (112,630) | | | 5.750 | 3.798 | JJ | 176,529 | 382,835 | 10/19/2009 | 01/15/2014 |
| 15189T-AG-2 | CENTERPOINT ENERGY | | | | 2FE | 17,635,500 | 114.3050 | 17,145,690 | 15,000,000 | 17,539,572 | | (95,928) | | | 6.850 | 2.752 | JD | 85,625 | 513,750 | 10/22/2010 | 06/01/2015 |
| 75953G-AC-7 | CENTERPOINT ENERGY | | | | 2FE | 7,118,145 | 100.7500 | 6,548,718 | 6,500,000 | 6,516,136 | | (129,333) | | | 7.750 | 5.659 | FA | 190,306 | 503,750 | 04/20/2006 | 02/15/2011 |
| 15189W-AC-4 | CENTERPOINT ENERGY RESOU | | | | 2FE | 3,986,320 | 111.6040 | 4,464,176 | 4,000,000 | 3,989,810 | | 1,167 | | | 6.125 | 6.189 | MN | 40,833 | 245,000 | 10/18/2007 | 11/01/2017 |
| 15189P-AE-5 | CENTERPOINT PPTS | | | | 2 | 3,994,640 | 100.3770 | 4,015,092 | 4,000,000 | 3,999,515 | | 865 | | | 5.250 | 5.273 | JJ | 96,833 | 210,800 | 07/07/2004 | 07/15/2011 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 151895-B*-9 | CENTERPOINT PROPERTIES TR. SER B | | | | 2 | 23,802,087 | 106.2010 | 25,488,254 | 24,000,000 | 23,842,773 | | 56,805 | | | 6.160 | 6.160 | JD | 65,707 | 1,483,200 | 11/12/2009 | 06/15/2013 |
| 152312-AT-1 | CENTEX CORP | | | | 3FE | 1,993,360 | 102.0000 | 2,040,000 | 2,000,000 | 1,995,933 | | 619 | | | 6.500 | 6.546 | MN | 21,667 | 130,000 | 05/02/2006 | 05/01/2016 |
| 15405E-AE-8 | CENTRAL MAINE POWER B | | R | | 2FE | 14,970,000 | 94.0360 | 14,105,400 | 15,000,000 | 14,972,261 | | 491 | | | 5.875 | 5.890 | MS | 293,750 | 881,250 | 10/20/2005 | 10/20/2035 |
| 15405E-AF-5 | CENTRAL MAINE POWER MTN SER F | | R | | 2FE | 30,000,000 | 104.9660 | 31,489,800 | 30,000,000 | 30,000,000 | | | | | 5.300 | 5.301 | MS | 530,000 | 1,590,000 | 11/29/2005 | 01/15/2016 |
| 156700-AJ-5 | CENTURYTEL INC | | | | 2FE | 1,660,055 | 102.1130 | 2,042,250 | 2,000,000 | 1,794,432 | | 40,671 | | | 5.000 | 6.719 | FA | 37,778 | 100,000 | 07/14/2006 | 02/15/2015 |
| 156700-AL-0 | CENTURYTEL INC | | | | 2FE | 1,307,386 | 102.5850 | 1,538,768 | 1,500,000 | 1,349,675 | | 17,883 | | | 6.000 | 6.088 | AO | 22,500 | 90,000 | 03/26/2007 | 04/01/2017 |
| 15672W-AA-2 | CEQUEL COM HLDG I/CAP CP | | | 1 | 4FE | 2,614,351 | 104.5000 | 2,717,000 | 2,600,000 | 2,613,072 | | (1,324) | | | 8.625 | 10.515 | MN | 28,654 | 180,766 | 05/18/2010 | 11/15/2017 |
| 15724*-9A-3 | CF INDUSTRIES TERM LOAN B-1 | | | 2 | 3FE | 192,213 | 100.0000 | 192,213 | 192,213 | 192,213 | | | | | 4.250 | 4.379 | JAJO | 386 | 37 | 06/14/2010 | 04/05/2015 |
| 990512-9E-7 | CHARTER COMMUNICATIONS OPERATING, LLC TE | | | 2 | 3FE | 12,701,648 | 96.7190 | 12,343,414 | 12,762,131 | 12,707,616 | | 5,967 | | | 3.560 | 3.702 | MJSD | 116,719 | 238,766 | 03/31/2010 | 09/06/2016 |
| 165167-CD-7 | CHESAPEAKE ENERGY CORP | | | | 3FE | 4,490,000 | 112.7500 | 4,510,000 | 4,000,000 | 4,447,708 | | (42,292) | | | 9.500 | 6.367 | FA | 143,556 | 190,000 | 07/14/2010 | 02/15/2015 |
| 165167-CE-5 | CHESAPEAKE ENERGY CORP | | | 1 | 3FE | 1,500,000 | 101.5000 | 1,522,500 | 1,500,000 | 1,500,000 | | | | | 6.875 | 8.408 | FA | 38,385 | | 08/09/2010 | 08/15/2018 |
| 165167-CB-1 | CHESAPEAKE ENERGY CORP 2.250000% 12/15/2 | | | 1 | 3FE | 1,381,296 | 77.8750 | 1,168,125 | 1,500,000 | 1,387,540 | | 2,689 | | | 2.250 | 3.155 | JD | 1,500 | 33,750 | 08/20/2008 | 12/15/2038 |
| 166751-AH-0 | CHEVRON CORP | | | | 1FE | 33,563,300 | 106.7560 | 34,161,952 | 32,000,000 | 33,214,601 | | (348,699) | | | 3.950 | 2.693 | MS | 414,311 | 1,264,000 | 01/27/2010 | 03/03/2014 |
| 166751-AK-3 | CHEVRON CORP | | | | 1FE | 17,998,920 | 103.1870 | 18,573,588 | 18,000,000 | 17,999,565 | | 358 | | | 3.450 | 3.452 | MS | 203,550 | 621,000 | 02/26/2009 | 03/03/2012 |
| 16725#-AE-6 | CHICAGO BRIDGE & IRON CO., N.V. (NETHERL | | | 3 | 2 | 35,000,000 | 100.0390 | 35,013,598 | 35,000,000 | 34,977,905 | | 27,896 | | | 1.939 | 6.407 | JAJO | 160,944 | 712,720 | 10/19/2006 | 11/06/2011 |
| 167885-AA-0 | CHICAGO PARKING METERS, LLC SEN SEC 2020 | | | | 2FE | 30,000,000 | 95.1710 | 28,551,240 | 30,000,000 | 30,000,000 | | | | | 5.489 | 6.000 | JD | 237,857 | | 11/04/2010 | 12/30/2020 |
| 16937#-AB-6 | CHINA BASIN BALLPARK CO SANFRAN GIANTS | | | | 2 | 4,870,860 | 115.0000 | 5,601,489 | 4,870,860 | 4,855,536 | | 1,910 | | | 8.090 | 8.225 | MS | 99,608 | 386,569 | 09/03/1997 | 09/30/2017 |
| 170228-AB-6 | CHITTENDEN CORP | | | 1 | 2FE | 12,984,920 | 99.7870 | 12,972,258 | 13,000,000 | 12,989,776 | | 1,356 | | | 5.800 | 5.827 | FA | 286,939 | 754,000 | 02/07/2007 | 02/14/2017 |
| 995481-9D-2 | CHS COMMUNITY HEALTH SYS. INC. TERM LOAN | | | 2 | 3FE | 3,768,216 | 99.8950 | 3,768,798 | 3,772,776 | 3,768,798 | | 1,005 | | | 0.000 | 3.022 | MJSD | 8,555 | 118,478 | 11/30/2009 | 07/24/2014 |
| 995481-9E-0 | CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY | | | 2 | 3FE | 278,821 | 100.0000 | 278,821 | 278,821 | 278,821 | | | | | 2.544 | 2.972 | FMAN | 631 | 8,724 | 11/30/2009 | 07/24/2014 |
| 995481-9H-3 | CHS/COMMUNITY HEALTH SYS INC TERM LOAN E | | | 2 | 3FE | 1,931,712 | 99.9010 | 1,931,757 | 1,933,678 | 1,931,757 | | 46 | | | 3.756 | 3.742 | MJSD | 6,472 | 5,057 | 12/31/2010 | 01/25/2017 |
| 171232-AR-2 | CHUBB CORP | | | | 1FE | 1,486,590 | 111.1070 | 1,666,604 | 1,500,000 | 1,489,421 | | 1,118 | | | 5.750 | 5.888 | MN | 11,021 | 86,250 | 05/01/2008 | 05/15/2018 |
| 171232-AS-0 | CHUBB CORP | | | | 1FE | 741,105 | 114.0520 | 855,391 | 750,000 | 741,383 | | 110 | | | 6.500 | 6.603 | MN | 6,229 | 48,750 | 05/01/2008 | 05/15/2038 |
| 125509-BE-8 | CIGNA CORP | | | | 2FE | 1,027,267 | 118.8570 | 1,307,424 | 1,100,000 | 1,030,519 | | 454 | | | 8.300 | 8.927 | JJ | 42,099 | 91,300 | 07/24/2000 | 01/15/2033 |
| 125509-BJ-7 | CIGNA CORP | | | | 2FE | 5,592,650 | 105.8080 | 5,290,400 | 5,000,000 | 5,575,935 | | (16,715) | | | 5.375 | 3.306 | MS | 79,132 | | 10/14/2010 | 03/15/2017 |
| 125509-BN-8 | CIGNA CORP | | | | 2FE | 6,983,010 | 97.6160 | 6,833,134 | 7,000,000 | 6,983,097 | | 87 | | | 4.375 | 4.416 | JD | 19,566 | | 12/01/2010 | 12/15/2020 |
| 17252M-AH-3 | CINTAS CORPORATION NO. 2 | | | | 1FE | 6,992,860 | 113.7110 | 7,959,742 | 7,000,000 | 6,994,616 | | 609 | | | 6.125 | 6.125 | JD | 35,729 | 428,750 | 12/04/2007 | 12/01/2017 |
| 17275R-AC-6 | CISCO SYSTEMS INC | | | | 1FE | 1,986,520 | 114.1110 | 2,282,228 | 2,000,000 | 1,990,974 | | 1,477 | | | 5.500 | 5.601 | FA | 39,417 | 110,000 | 10/16/2007 | 02/22/2016 |
| 17275R-AE-2 | CISCO SYSTEMS INC | | | | 1FE | 4,988,700 | 108.9760 | 5,448,815 | 5,000,000 | 4,990,418 | | 937 | | | 4.950 | 4.976 | FA | 93,500 | 247,500 | 02/09/2009 | 02/15/2019 |
| 17275R-AF-9 | CISCO SYSTEMS INC | | | | 1FE | 6,820,730 | 104.4670 | 7,312,711 | 7,000,000 | 6,823,362 | | 2,356 | | | 5.500 | 5.551 | JJ | 177,528 | 254,528 | 11/09/2009 | 01/15/2040 |
| 17275R-AH-5 | CISCO SYSTEMS INC | | | | 1FE | 9,985,200 | 104.7700 | 10,477,020 | 10,000,000 | 9,986,533 | | 1,188 | | | 4.450 | 4.466 | JJ | 205,194 | 294,194 | 11/09/2009 | 01/15/2020 |
| 172967-FA-4 | CITIGROUP INC | | | | 1FE | 15,281,415 | 109.7030 | 16,455,390 | 15,000,000 | 15,228,817 | | (50,394) | | | 6.010 | 5.582 | JD | 40,067 | 901,500 | 12/02/2009 | 01/15/2015 |
| 172967-FD-8 | CITIGROUP INC | | | | 1FE | 4,972,350 | 104.7100 | 5,235,485 | 5,000,000 | 4,975,417 | | 3,067 | | | 4.750 | 4.876 | MN | 27,708 | 118,750 | 05/12/2010 | 05/19/2015 |
| 172967-FH-9 | CITIGROUP INC | | | | 1FE | 10,197,760 | 104.2510 | 10,425,090 | 10,000,000 | 10,196,160 | | (1,600) | | | 4.587 | 4.145 | JD | 20,387 | | 12/01/2010 | 12/15/2015 |
| 17453B-AW-1 | CITIZENS COMMUNICATIONS | | | | 3FE | 1,395,000 | 102.7500 | 1,433,363 | 1,395,000 | 1,395,000 | | | | | 7.125 | 7.125 | MS | 29,266 | 99,394 | 03/19/2007 | 03/15/2019 |
| 17453B-AW-1 | CITIZENS COMMUNICATIONS | LS | | | 3FE | 355,000 | 102.7500 | 364,763 | 355,000 | 355,000 | | | | | 7.125 | 7.125 | MS | 7,448 | 25,294 | 03/19/2007 | 03/15/2019 |
| 18055#-AG-7 | CLARION LION PROPERTIES FUND 5.73% 12/06 | | | | 2 | 8,000,000 | 100.8050 | 8,064,384 | 8,000,000 | 8,000,000 | | | | | 5.730 | 5.730 | JD | 31,833 | 458,400 | 10/27/2006 | 12/06/2016 |
| 18055#-AA-0 | CLARION LION PROPERTIES FUND HOLD. SER A | | | | 2 | 16,000,000 | 103.2090 | 16,513,490 | 16,000,000 | 16,062,537 | | (45,267) | | | 5.110 | 5.135 | AO | 145,351 | 817,600 | 11/12/2009 | 04/27/2012 |
| 18055#-AC-6 | CLARION LION PROPERTIES FUND HOLD. SER C | | | | 2 | 15,568,400 | 100.9300 | 16,148,773 | 16,000,000 | 15,690,181 | | 55,049 | | | 5.220 | 5.220 | FA | 296,960 | 835,200 | 11/12/2009 | 08/23/2015 |
| 18055#-AE-2 | CLARION LION PROPERTIES FUND HOLD. SER E | | | | 2 | 15,000,000 | 101.9980 | 15,299,651 | 15,000,000 | 16,368,053 | | (247,991) | | | 5.620 | 5.620 | JD | 37,467 | 843,000 | 12/01/2005 | 12/15/2015 |
| 18055#-AK-8 | CLARION LION PROPERTIES FUND MAY 2007 12 | | | | 2 | 7,000,000 | 97.6310 | 6,834,178 | 7,000,000 | 7,000,000 | | | | | 5.840 | 5.840 | JD | 18,169 | 408,800 | 05/23/2007 | 06/15/2019 |
| 18451Q-AD-0 | CLEAR CHANNEL WORLDWIDE | | | 1 | 4FE | 2,789,688 | 109.5000 | 2,983,875 | 2,725,000 | 2,784,670 | | (5,017) | | | 9.250 | 10.556 | JD | 11,203 | 147,024 | 06/16/2010 | 12/15/2017 |
| 185508-AE-8 | CLECO POWER LLC | | | | 2FE | 18,636,840 | 103.7610 | 19,714,514 | 19,000,000 | 18,646,636 | | 5,393 | | | 6.500 | 6.655 | JD | 102,917 | 1,235,000 | 11/09/2009 | 12/01/2035 |
| 186103-EE-3 | CLEVELAND CUYAHOGA CNTY OH AVERY 05C | | | | 2 | 1,994,039 | 97.2120 | 2,187,270 | 2,250,000 | 2,064,413 | | 30,255 | | | 5.750 | 6.610 | MN | 16,531 | 129,375 | 07/18/2006 | 11/15/2015 |
| 186108-CE-4 | CLEVELAND ELECTRIC ILLUM | | | | 2FE | 3,481,520 | 95.5390 | 3,343,862 | 3,500,000 | 3,482,545 | | 276 | | | 5.950 | 5.993 | JD | 9,256 | 208,250 | 12/04/2006 | 12/15/2036 |
| 186108-CJ-3 | CLEVELAND ELECTRIC ILLUM | | | | 2FE | 12,930,580 | 102.8650 | 13,372,450 | 13,000,000 | 12,934,831 | | 3,133 | | | 5.500 | 5.548 | FA | 270,111 | 709,042 | 08/13/2009 | 08/15/2024 |
| 18683K-AB-7 | CLIFFS NATURAL RESOURCES | | | | 2FE | 9,729,818 | 97.7110 | 9,526,813 | 9,750,000 | 9,730,263 | | 445 | | | 4.800 | 4.845 | AO | 131,300 | | 09/15/2010 | 10/01/2020 |
| 189054-AP-4 | CLOROX | | | | 2FE | 10,044,900 | 107.2510 | 10,725,100 | 10,000,000 | 10,017,503 | | (9,096) | | | 5.450 | 5.364 | AO | 115,056 | 545,000 | 10/19/2007 | 10/15/2012 |
| 189054-AQ-2 | CLOROX | | | | 2FE | 6,487,260 | 106.8140 | 6,942,878 | 6,500,000 | 6,494,086 | | 2,523 | | | 5.000 | 5.039 | MS | 108,333 | 325,000 | 02/27/2008 | 03/01/2013 |
| 189054-AR-0 | CLOROX COMPANY | | | | 2FE | 9,983,000 | 102.9010 | 10,290,110 | 10,000,000 | 9,985,984 | | 2,612 | | | 3.550 | 3.567 | MN | 59,167 | 347,111 | 11/04/2009 | 11/01/2015 |
| 12572Q-AA-3 | CME GROUP INC | | | | 1FE | 5,016,700 | 110.1120 | 5,505,585 | 5,000,000 | 5,009,281 | | (3,269) | | | 5.400 | 5.288 | FA | 112,500 | 270,000 | 08/20/2008 | 08/01/2013 |
| 12572Q-AD-7 | CME GROUP INC | | | | 1FE | 2,193,540 | 110.7250 | 2,214,494 | 2,000,000 | 2,142,625 | | (42,672) | | | 5.750 | 3.325 | FA | 43,444 | 115,000 | 11/12/2009 | 02/15/2014 |
| 12572X-AA-8 | CME GROUP INDEX SERVICES | | | | 1FE | 4,990,000 | 100.6420 | 5,032,115 | 5,000,000 | 4,990,837 | | 837 | | | 4.400 | 4.425 | MS | 64,778 | 108,167 | 03/08/2010 | 03/15/2018 |
| 210518-B#-2 | CMS ENERGY / CONSUMERS ENERGY (2010_08 T | | | | 2Z | 18,000,000 | 92.3400 | 16,621,200 | 18,000,000 | 18,000,000 | | | | | 3.210 | 3.259 | AO | 150,870 | | 08/20/2010 | 10/15/2017 |
| 125896-BE-9 | CMS ENERGY CORP | | | | 3FE | 5,956,100 | 102.0530 | 5,714,979 | 5,600,000 | 5,949,873 | | (6,227) | | | 6.250 | 5.371 | FA | 145,833 | | 10/15/2010 | 02/01/2020 |
| 125896-AW-0 | CMS ENERGY CORP 2.875000% 12/01/2024 | | | 1 | 3FE | 853,043 | 144.8750 | 1,086,563 | 750,000 | 777,609 | | (30,435) | | | 2.875 | (1.109) | JD | 1,797 | 21,563 | 07/11/2008 | 12/01/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 190750-AA-0 | COBANK, ABC | | | 1 | 1FE | 7,100,000 | 79.0410 | 5,611,925 | 7,100,000 | 7,100,000 | | | | | 0.902 | 5.897 | MJSD | 3,020 | 67,346 | 06/06/2007 | 06/15/2022 |
| 190750-AA-0 | COBANK, ABC | 0 | | 1 | 1FE | 7,900,000 | 79.0410 | 6,244,255 | 7,900,000 | 7,900,000 | | | | | 0.902 | 5.897 | MJSD | 3,360 | 74,934 | 06/06/2007 | 06/15/2022 |
| 191098-AH-5 | COCA COLA BOTTL CO CONSL | | | | 2FE | 4,157,454 | 106.2100 | 4,460,828 | 4,200,000 | 4,379,331 | | (28,764) | | | 5.000 | 5.122 | JD | 9,333 | 210,000 | 06/24/2005 | 06/15/2016 |
| 191216-AL-4 | COCA-COLA CO | | | | 1FE | 18,253,575 | 105.8400 | 18,521,913 | 17,500,000 | 18,185,522 | | (73,202) | | | 3.625 | 2.382 | MS | 186,788 | 453,125 | 08/13/2010 | 03/15/2014 |
| 191216-AP-5 | COCA-COLA CO/THE | | | | 1FE | 14,466,650 | 95.9840 | 13,917,709 | 14,500,000 | 14,467,473 | | 823 | | | 1.500 | 1.548 | MN | 27,792 | | 11/04/2010 | 11/15/2015 |
| 191216-AR-1 | COCA-COLA CO/THE | | | | 1FE | 14,455,630 | 93.8290 | 13,605,191 | 14,500,000 | 14,456,116 | | 486 | | | 3.150 | 3.186 | MN | 58,363 | | 11/04/2010 | 11/15/2020 |
| 191219-AW-4 | COCA-COLA ENTERPRISES | | | | 1FE | 2,705,475 | 125.4840 | 3,137,093 | 2,500,000 | 2,678,259 | | (6,486) | | | 7.000 | 6.280 | AO | 43,750 | 175,000 | 04/19/2006 | 10/01/2026 |
| 191219-BB-9 | COCA-COLA ENTERPRISES | | | | 1FE | 1,131,570 | 123.2390 | 1,232,392 | 1,000,000 | 1,077,798 | | (9,501) | | | 7.125 | 5.690 | FA | 29,688 | 71,250 | 06/01/2004 | 08/01/2017 |
| 195674-H#-6 | COLONIAL GAS COMPANY FIRST MTG BONDS | | R | | 1FE | 19,000,000 | 120.0000 | 22,800,000 | 19,000,000 | 18,954,825 | | 2,199 | | | 8.800 | 8.800 | JD | 4,644 | 1,672,000 | 04/01/1992 | 07/01/2022 |
| 195869-AJ-1 | COLONIAL PIPELINE CO | | | | 1FE | 1,998,540 | 112.1830 | 2,243,664 | 2,000,000 | 1,998,715 | | 26 | | | 6.580 | 6.585 | FA | 44,963 | 131,600 | 08/20/2002 | 08/28/2032 |
| 195869-AM-4 | COLONIAL PIPELINE CO | | | 1 | 1FE | 9,976,700 | 94.4060 | 9,440,630 | 10,000,000 | 9,977,077 | | 377 | | | 3.500 | 3.520 | AO | 67,083 | | 10/15/2010 | 10/15/2020 |
| 199575-AV-3 | COLUMBUS SOUTHERN POWER | | | | 1FE | 24,718,500 | 102.6240 | 25,656,050 | 25,000,000 | 24,739,567 | | 4,552 | | | 5.850 | 5.931 | AO | 365,625 | 1,462,500 | 10/11/2005 | 10/01/2035 |
| 20030N-AB-7 | COMCAST CORP | | | | 2FE | 4,729,635 | 113.8730 | 5,124,276 | 4,500,000 | 4,615,810 | | (24,793) | | | 6.500 | 5.775 | JJ | 134,875 | 292,500 | 11/02/2005 | 01/15/2015 |
| 20030N-AF-8 | COMCAST CORP | | | | 2FE | 997,690 | 97.1470 | 971,466 | 1,000,000 | 997,884 | | 39 | | | 5.650 | 5.666 | JD | 2,511 | 56,500 | 06/06/2005 | 06/15/2035 |
| 20030N-AF-8 | COMCAST CORP | LS | | | 2FE | 997,690 | 97.1470 | 971,466 | 1,000,000 | 997,884 | | 39 | | | 5.650 | 5.666 | JD | 2,511 | 56,500 | 06/06/2005 | 06/15/2035 |
| 20030N-AG-6 | COMCAST CORP | | | | 2FE | 13,752,143 | 107.7410 | 16,123,396 | 14,965,000 | 14,143,052 | | 123,344 | | | 4.950 | 6.150 | JD | 32,923 | 740,768 | 06/18/2008 | 06/15/2016 |
| 20030N-AJ-0 | COMCAST CORP | | | | 2FE | 9,999,200 | 112.4080 | 11,240,800 | 10,000,000 | 9,999,553 | | 77 | | | 5.850 | 5.851 | MN | 74,750 | 292,500 | 11/08/2005 | 11/15/2015 |
| 20030N-AL-5 | COMCAST CORP | | | | 2FE | 1,924,520 | 111.9530 | 2,239,062 | 2,000,000 | 1,953,673 | | 7,284 | | | 5.900 | 6.429 | MS | 34,744 | 118,000 | 07/14/2006 | 03/15/2016 |
| 20030N-AX-9 | COMCAST CORP | | | | 2FE | 1,496,790 | 106.8660 | 1,602,998 | 1,500,000 | 1,496,893 | | 41 | | | 6.400 | 6.427 | MN | 12,267 | 96,000 | 05/02/2008 | 05/15/2038 |
| 200340-AN-7 | COMERICA INC | | | | 1FE | 8,739,150 | 98.8570 | 8,650,023 | 8,750,000 | 8,739,741 | | 591 | | | 3.000 | 3.027 | MS | 76,563 | | 09/13/2010 | 09/16/2015 |
| 201723-AJ-2 | COMMERCIAL METALS CO | | | | 2FE | 2,495,700 | 101.7420 | 2,543,548 | 2,500,000 | 2,496,468 | | 335 | | | 7.350 | 7.406 | FA | 69,417 | 183,750 | 07/30/2008 | 08/15/2018 |
| 202218-AG-8 | COMMERCIAL NET LEASE RLT | | | | 2FE | 9,970,700 | 107.1340 | 10,713,390 | 10,000,000 | 9,987,768 | | 3,079 | | | 6.250 | 6.290 | JD | 27,778 | 625,000 | 06/15/2004 | 06/15/2014 |
| 202218-AH-6 | COMMERCIAL NET LEASE RLT | | | | 2FE | 14,961,000 | 105.8950 | 15,884,265 | 15,000,000 | 16,346,232 | | (240,164) | | | 6.150 | 6.184 | JD | 41,000 | 922,500 | 11/14/2005 | 12/15/2015 |
| 202795-HE-3 | COMMONWEALTH EDISON | | | | 2FE | 6,993,770 | 106.1990 | 7,433,958 | 7,000,000 | 6,999,036 | | 749 | | | 6.150 | 6.162 | MS | 126,758 | 430,500 | 03/06/2002 | 03/15/2012 |
| 202795-HK-9 | COMMONWEALTH EDISON | | | | 2FE | 2,727,750 | 103.3140 | 2,582,858 | 2,500,000 | 2,726,999 | | (751) | | | 5.900 | 5.246 | MS | 43,431 | | 10/26/2010 | 03/15/2036 |
| 202795-HN-3 | COMMONWEALTH EDISON | | | | 2FE | 4,803,260 | 114.1230 | 5,021,416 | 4,400,000 | 4,742,715 | | (52,709) | | | 5.950 | 4.371 | FA | 98,902 | 261,800 | 11/03/2009 | 08/15/2016 |
| 202795-HS-2 | COMMONWEALTH EDISON | | | | 2FE | 7,518,280 | 114.0670 | 7,984,683 | 7,000,000 | 7,460,131 | | (57,986) | | | 6.150 | 5.013 | MS | 126,758 | 430,500 | 12/17/2009 | 09/15/2017 |
| 202795-HU-7 | COMMONWEALTH EDISON | | | | 2FE | 12,671,820 | 112.1260 | 14,015,763 | 12,500,000 | 12,673,649 | | (12,543) | | | 5.800 | 5.587 | MS | 213,472 | 580,000 | 03/15/2010 | 03/15/2018 |
| 202795-GX-2 | COMMONWLTH EDIS | | | | 2FE | 5,636,862 | 113.0900 | 7,124,689 | 6,300,000 | 5,909,940 | | 36,394 | | | 6.950 | 8.060 | JJ | 201,898 | 437,850 | 04/18/2000 | 07/15/2018 |
| 12543D-AF-7 | COMMUNITY HEALTH SYSTEMS | | | 1 | 4FE | 5,112,500 | 105.0000 | 5,250,000 | 5,000,000 | 5,082,315 | | (28,119) | | | 8.875 | 9.954 | JJ | 204,618 | 443,750 | 11/30/2009 | 07/15/2015 |
| 20557#-AB-7 | COMPUTERSHARE LTD SER B GTD SR NTS | | R | | 1 | 22,835,667 | 103.6960 | 23,850,158 | 23,000,000 | 22,942,364 | | 44,285 | | | 4.940 | 5.154 | MS | 312,455 | 1,136,200 | 11/12/2009 | 03/22/2012 |
| 20557#-AC-5 | COMPUTERSHARE LTD SER C GTD SR NTS | | R | | 1 | 14,884,784 | 106.4720 | 15,970,853 | 15,000,000 | 14,922,531 | | 15,701 | | | 5.250 | 5.390 | MS | 216,563 | 787,500 | 06/27/2008 | 03/22/2015 |
| 205887-BA-9 | CONAGRA FOOD | | | | 2FE | 5,843,983 | 104.0670 | 6,030,665 | 5,795,000 | 5,792,915 | | 2,653 | | | 6.750 | 5.756 | MS | 115,176 | 391,163 | 10/13/2005 | 09/15/2011 |
| 205887-AR-3 | CONAGRA FOODS INC | | | | 2FE | 11,902,840 | 112.1020 | 11,994,914 | 10,700,000 | 11,701,765 | | (30,584) | | | 7.000 | 6.127 | AO | 187,250 | 749,000 | 12/10/2002 | 10/01/2028 |
| 205887-BD-3 | CONAGRA FOODS INC | | | | 2FE | 11,332,406 | 108.5470 | 12,094,351 | 11,142,000 | 11,257,466 | | (15,045) | | | 5.819 | 5.625 | JD | 28,816 | 648,353 | 01/27/2009 | 06/15/2017 |
| 205887-BD-3 | CONAGRA FOODS INC | LS | | | 2FE | 3,208,224 | 108.5470 | 3,324,807 | 3,063,000 | 3,161,468 | | (12,529) | | | 5.819 | 5.215 | JD | 7,922 | 178,236 | 12/21/2006 | 06/15/2017 |
| 205887-BE-1 | CONAGRA FOODS INC | | | | 2FE | 14,492,615 | 110.7120 | 14,724,683 | 13,300,000 | 14,195,700 | | (251,805) | | | 5.875 | 3.681 | AO | 164,957 | 781,375 | 10/27/2009 | 04/15/2014 |
| 205887-AX-0 | CONAGRA INC | | | | 2FE | 11,368,350 | 124.7030 | 11,223,243 | 9,000,000 | 11,031,716 | | (51,378) | | | 8.250 | 6.242 | MS | 218,625 | 742,500 | 12/05/2002 | 09/15/2030 |
| 207597-DT-9 | CONNECTICUT LIGHT & PWR | | | | 1FE | 14,910,600 | 110.0730 | 16,510,875 | 15,000,000 | 14,956,446 | | 8,972 | | | 5.000 | 5.077 | AO | 187,500 | 750,000 | 04/04/2005 | 04/01/2015 |
| 300674-AB-4 | CONOCO/EXCEL PARALUBES 7.125% SR NTS | | | | 2FE | 210,010 | 100.9230 | 204,149 | 202,282 | 203,254 | | (169) | | | 7.125 | 6.591 | MN | 2,402 | 7,206 | 12/12/2001 | 11/01/2011 |
| 20825C-AM-6 | CONOCOPHILLIPS | | | | 1FE | 8,494,480 | 107.3660 | 8,589,280 | 8,000,000 | 8,335,060 | | (135,313) | | | 4.400 | 2.568 | MN | 44,978 | 352,000 | 11/12/2009 | 05/15/2013 |
| 20825C-AS-3 | CONOCOPHILLIPS | | | | 1FE | 27,205,990 | 108.6260 | 27,972,333 | 25,751,000 | 26,848,779 | | (330,754) | | | 4.750 | 3.297 | FA | 509,655 | 1,223,173 | 01/11/2010 | 02/01/2014 |
| 20825C-AS-3 | CONOCOPHILLIPS | LS | | | 1FE | 1,245,490 | 108.6260 | 1,356,741 | 1,249,000 | 1,246,736 | | 666 | | | 4.750 | 4.808 | FA | 24,720 | 59,328 | 01/29/2009 | 02/01/2014 |
| 20825C-AT-1 | CONOCOPHILLIPS | | | | 1FE | 2,153,260 | 108.9940 | 2,179,884 | 2,000,000 | 2,123,309 | | (28,332) | | | 4.600 | 2.983 | JJ | 42,422 | 105,800 | 12/07/2009 | 01/15/2015 |
| 718507-AR-7 | CONOCOPHILLIPS | | | | 1FE | 11,574,900 | 101.0120 | 10,101,170 | 10,000,000 | 10,021,398 | | (170,355) | | | 9.375 | 7.558 | FA | 354,167 | 937,500 | 11/09/1999 | 02/15/2011 |
| 209111-EY-5 | CONS EDISON CO OF NY | | | | 1FE | 10,958,420 | 104.4400 | 11,488,433 | 11,000,000 | 10,959,028 | | 567 | | | 5.500 | 5.523 | JD | 50,417 | 599,958 | 12/02/2009 | 12/01/2039 |
| 209111-FA-6 | CONS EDISON CO OF NY | | | | 1FE | 4,975,700 | 106.3760 | 5,318,810 | 5,000,000 | 4,975,878 | | 178 | | | 5.700 | 5.743 | JD | 12,667 | 148,833 | 06/02/2010 | 06/15/2040 |
| 20854P-AC-3 | CONSOL ENERGY INC | LS | | 1 | 4FE | 4,120,000 | 106.5000 | 4,260,000 | 4,000,000 | 4,111,007 | | (8,993) | | | 8.000 | 7.986 | AO | 80,000 | 160,000 | 06/24/2010 | 04/01/2017 |
| 20854P-AE-9 | CONSOL ENERGY INC | | | 1 | 4FE | 1,000,000 | 108.0000 | 1,080,000 | 1,000,000 | 1,000,000 | | | | | 8.250 | 8.923 | AO | 20,625 | 41,250 | 03/25/2010 | 04/01/2020 |
| 20902#-9E-5 | CONSOLIDATED CONTAINER COMPANY 1ST LIEN | | | 2 | 4FE | 1,879,674 | 95.3220 | 1,896,029 | 1,989,073 | 1,896,029 | | 16,355 | | | 2.533 | 4.249 | FMAN | 8,842 | 12,886 | 05/11/2010 | 03/28/2014 |
| 209115-A*-5 | CONSOLIDATED EDISON / (FORMERLY HAWKEYE | | | | 1 | 5,554,135 | 115.0000 | 6,387,256 | 5,554,135 | 5,554,135 | | | | | 8.710 | 8.710 | JD | 1,344 | 480,486 | 06/20/2008 | 06/30/2022 |
| 209615-CA-9 | CONSOLIDATED NATURAL GAS | | | | 2FE | 2,990,580 | 108.7360 | 3,262,074 | 3,000,000 | 2,995,757 | | 957 | | | 5.000 | 5.040 | JD | 12,500 | 150,000 | 11/15/2004 | 12/01/2014 |
| 210371-AF-7 | CONSTELLATION ENERGY GRP | | | | 2FE | 7,077,733 | 113.1720 | 7,876,757 | 6,960,000 | 7,064,343 | | (2,016) | | | 7.600 | 7.421 | AO | 132,240 | 528,960 | 05/30/2002 | 04/01/2032 |
| 210518-CP-9 | CONSUMERS ENERGY | | | | 2FE | 9,980,700 | 102.6350 | 10,263,530 | 10,000,000 | 9,982,215 | | 318 | | | 5.800 | 5.813 | MS | 170,778 | 580,000 | 08/08/2005 | 09/15/2035 |
| 210518-CF-1 | CONSUMERS ENERGY CO | | | | 2FE | 10,023,800 | 107.4920 | 10,749,220 | 10,000,000 | 10,011,339 | | (2,370) | | | 5.000 | 4.970 | MS | 147,222 | 500,000 | 11/12/2009 | 03/15/2015 |
| 210518-BV-7 | CONSUMERS ENERGY COMPANY | | | | 2FE | 3,979,435 | 107.9520 | 4,037,409 | 3,740,000 | 3,899,590 | | (65,960) | | | 5.375 | 3.420 | AO | 42,439 | 201,025 | 11/12/2009 | 04/15/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 210518-CQ-7 | CONSUMERS ENERGY COMPANY | | | | 2FE | 996,170 | 112.5700 | 1,125,702 | 1,000,000 | 996,981 | | 305 | | | 5.650 | 5.701 | MS | 16,636 | 56,500 | 03/10/2008 | 09/15/2018 |
| 210518-CD-6 | CONSUMERS ENERGY-ITC | | | | 2FE | 11,669,900 | 104.2740 | 11,991,464 | 11,500,000 | 11,529,863 | | (25,422) | | | 5.000 | 4.760 | FA | 217,222 | 575,000 | 11/12/2009 | 02/15/2012 |
| 210805-AM-9 | CONTINENTAL AIRLINES | | | | 3FE | 2,815,298 | 104.0000 | 2,974,158 | 2,859,767 | 2,847,579 | | 5,325 | | | 6.940 | 7.202 | JAJO | 41,899 | 194,021 | 11/12/2009 | 10/15/2013 |
| 21079U-AA-3 | CONTINENTAL AIRLINES INC | | | | 2FE | 861,872 | 111.5000 | 960,987 | 861,872 | 861,872 | | | | | 7.250 | 7.250 | MN | 8,852 | 62,486 | 11/12/2009 | 11/10/2019 |
| 21079U-AA-3 | CONTINENTAL AIRLINES INC | LS | | | 2FE | 4,000,000 | 111.5000 | 4,460,000 | 4,000,000 | 4,000,000 | | | | | 7.250 | 7.250 | MN | 41,083 | 290,000 | 11/12/2009 | 11/10/2019 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A | | | 2 | 2FE | 12,000,000 | 100.0000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | 4.750 | 4.750 | JJ | 45,917 | | 11/17/2010 | 01/12/2021 |
| 216871-AB-9 | COOPER INDUSTRIES INC | | | | 1FE | 15,935,840 | 107.4000 | 17,183,984 | 16,000,000 | 15,980,526 | | 9,650 | | | 5.250 | 5.319 | MN | 107,333 | 840,000 | 11/12/2009 | 11/15/2012 |
| 216871-AF-0 | COOPER US INC | | | | 1FE | 9,981,700 | 98.6380 | 9,863,800 | 10,000,000 | 9,981,924 | | 224 | | | 2.375 | 2.467 | JJ | 15,833 | | 12/02/2010 | 01/15/2016 |
| 219023-AE-8 | CORN PRODUCTS INTL INC | | | | 2FE | 4,741,593 | 100.3040 | 4,764,450 | 4,750,000 | 4,742,031 | | 439 | | | 3.200 | 3.323 | MN | 43,911 | | 09/14/2010 | 11/01/2015 |
| 219350-AS-4 | CORNING INC | | | | 2FE | 9,999,200 | 115.4140 | 11,541,370 | 10,000,000 | 9,999,298 | | 61 | | | 6.625 | 6.634 | MN | 84,653 | 662,500 | 05/07/2009 | 05/15/2019 |
| 219350-AU-9 | CORNING INC | | | | 2FE | 2,972,460 | 98.7540 | 2,962,608 | 3,000,000 | 2,973,330 | | 870 | | | 4.250 | 4.371 | FA | 49,938 | | 08/03/2010 | 08/15/2020 |
| 219350-AV-7 | CORNING INC | | | | 2FE | 3,972,800 | 100.2760 | 4,011,044 | 4,000,000 | 3,972,935 | | 135 | | | 5.750 | 5.804 | FA | 90,083 | | 08/03/2010 | 08/15/2040 |
| 220027-AG-1 | CORPORATE PPTY INVS | | | | 1FE | 12,058,440 | 118.7700 | 14,252,376 | 12,000,000 | 12,053,205 | | (8,027) | | | 7.875 | 7.982 | MS | 278,250 | 945,000 | 01/31/1997 | 03/15/2016 |
| 22025Y-AK-6 | CORRECTIONS CORP OF AMER | | | 1 | 3FE | 2,625,000 | 106.1250 | 2,653,125 | 2,500,000 | 2,614,847 | | (10,153) | | | 7.750 | 7.033 | JD | 16,146 | 96,875 | 07/14/2010 | 06/01/2017 |
| 22160K-AB-1 | COSTCO WHOLESALE CORP | | | | 1FE | 2,998,260 | 105.2040 | 3,156,120 | 3,000,000 | 2,999,544 | | 358 | | | 5.300 | 5.396 | MS | 46,817 | 159,000 | 02/13/2007 | 03/15/2012 |
| 22160Q-AC-6 | COSTCO WHOLESALE CORP 0% 08/19/2017 | @ | | 1 | 1FE | 231,359 | 163.8750 | 524,400 | 320,000 | 254,130 | | 8,678 | | | 0.000 | 3.480 | NA | | | 02/04/2003 | 08/19/2017 |
| 222070-A*-5 | COTY INC. SERIES A SNR. SECURED NOTE | | | | 2 | 20,000,000 | 100.7610 | 20,152,132 | 20,000,000 | 20,000,000 | | | | | 5.120 | 5.120 | JD | 42,667 | 512,000 | 05/28/2010 | 06/16/2017 |
| 222862-AH-7 | COVENTRY HEALTH CARE INC | | | | 2FE | 6,411,883 | 105.5930 | 6,863,571 | 6,500,000 | 6,431,658 | | 16,154 | | | 6.300 | 6.616 | FA | 154,700 | 409,500 | 12/17/2009 | 08/15/2014 |
| 224044-BF-3 | COX COMMUNICATIONS INC | | | | 2FE | 19,815,220 | 107.0150 | 23,008,182 | 21,500,000 | 20,942,619 | | 209,105 | | | 4.625 | 5.790 | JD | 82,865 | 994,375 | 05/05/2006 | 06/01/2013 |
| 224044-BM-8 | COX COMMUNICATIONS INC | | | | 2FE | 4,135,640 | 110.0880 | 4,403,504 | 4,000,000 | 4,102,788 | | (23,116) | | | 5.450 | 4.729 | JD | 9,689 | 218,000 | 07/21/2009 | 12/15/2014 |
| 224050-AE-4 | COX ENTERPRISES INC | | | | 2FE | 1,140,000 | 113.3800 | 1,133,804 | 1,000,000 | 1,137,175 | | (2,825) | | | 7.375 | 6.050 | JJ | 34,007 | 36,875 | 05/25/2010 | 07/15/2027 |
| 067383-AC-3 | CR BARD INC | | | | 1FE | 4,964,100 | 101.6070 | 5,080,345 | 5,000,000 | 4,964,186 | | 86 | | | 4.400 | 4.528 | JJ | 6,722 | | 12/15/2010 | 01/15/2021 |
| 12626P-AG-8 | CRH AMERICA INC | | R | | 2FE | 5,244,008 | 106.7060 | 5,548,696 | 5,200,000 | 5,229,071 | | (4,166) | | | 6.000 | 5.892 | MS | 78,867 | 288,000 | 01/10/2007 | 09/30/2016 |
| 990968-9A-9 | CRISTAL INORGANIC CHEMICALS US FIRST LIE | | | 2 | 3FE | 1,761,601 | 99.9720 | 1,761,815 | 1,762,304 | 1,761,816 | | 133 | | | 2.553 | 6.374 | MJSD | 11,591 | 34,807 | 09/30/2008 | 05/15/2014 |
| 226829-AA-7 | CROCKETT COGENER | | | | 2FE | 9,675,129 | 99.9250 | 9,667,872 | 9,675,129 | 9,675,129 | | | | | 5.869 | 5.912 | MJSD | 1,577 | 561,252 | 03/10/2005 | 03/30/2025 |
| 22822R-AP-5 | CROWN CASTLE TOWERS LLC | | | | 1FE | 2,000,000 | 103.9110 | 2,078,212 | 2,000,000 | 2,000,000 | | | | | 4.523 | 4.523 | MON | 4,020 | 82,922 | 01/08/2010 | 01/15/2015 |
| 22822R-AQ-3 | CROWN CASTLE TOWERS LLC | | | | 1FE | 20,013,456 | 104.4880 | 20,688,644 | 19,800,000 | 19,991,245 | | (22,211) | | | 5.495 | 5.309 | MON | 48,356 | 975,363 | 02/26/2010 | 01/15/2017 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC | | | | 1FE | 10,000,000 | 104.3320 | 10,433,210 | 10,000,000 | 10,000,000 | | | | | 6.113 | 6.113 | MON | 27,169 | 560,358 | 01/08/2010 | 01/15/2020 |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC | | | 1 | 4FE | 1,778,625 | 107.1250 | 1,821,125 | 1,700,000 | 1,776,011 | | (2,614) | | | 8.875 | 8.386 | FA | 56,997 | 31,925 | 10/27/2010 | 02/15/2018 |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC | LS | | 1 | 4FE | 1,281,695 | 107.1250 | 1,392,625 | 1,300,000 | 1,283,040 | | 1,345 | | | 8.875 | 10.277 | FA | 43,586 | 59,290 | 02/03/2010 | 02/15/2018 |
| 126304-9A-4 | CSC HOLDINGS (CABLEVISION) EXTENDED TL B | | | 2 | 2FE | 1,912,474 | 97.0830 | 1,916,501 | 1,974,093 | 1,916,501 | | 9,033 | | | 2.011 | 2.672 | MJSD | 1,108 | 52,303 | 01/29/2010 | 03/29/2016 |
| 126304-AK-0 | CSC HOLDINGS INC | | | | 3FE | 1,582,500 | 108.5000 | 1,627,500 | 1,500,000 | 1,579,128 | | (3,372) | | | 7.625 | 6.721 | JJ | 52,740 | | 07/26/2010 | 07/15/2018 |
| 126307-AB-3 | CSC HOLDINGS INC | | | 1 | 3FE | 16,123,750 | 108.5000 | 16,817,500 | 15,500,000 | 16,025,812 | | (94,757) | | | 8.500 | 8.411 | JD | 58,556 | 1,190,000 | 06/15/2010 | 06/15/2015 |
| 126304-AG-9 | CSC HOLDINGS LLC | | | | 3FE | 104,500 | 111.2500 | 111,250 | 100,000 | 104,297 | | (203) | | | 7.875 | 7.095 | FA | 2,975 | 3,938 | 07/19/2010 | 02/15/2018 |
| 126304-AG-9 | CSC HOLDINGS LLC | LS | | | 3FE | 1,980,500 | 111.2500 | 2,113,750 | 1,900,000 | 1,976,854 | | (3,646) | | | 7.875 | 7.139 | FA | 56,525 | 74,813 | 07/19/2010 | 02/15/2018 |
| 126408-BM-4 | CSX CORP | | | | 2FE | 4,470,700 | 123.3210 | 6,166,035 | 5,000,000 | 4,554,917 | | 11,680 | | | 7.950 | 9.000 | MN | 66,250 | 397,500 | 05/11/2000 | 05/01/2027 |
| 126408-GJ-6 | CSX CORP | | | | 2FE | 3,493,595 | 109.4550 | 3,830,932 | 3,500,000 | 3,495,550 | | 571 | | | 5.600 | 5.636 | MN | 32,667 | 196,000 | 04/20/2007 | 05/01/2017 |
| 126408-GK-3 | CSX CORP | | | | 2FE | 2,497,575 | 107.5160 | 2,687,905 | 2,500,000 | 2,497,692 | | 34 | | | 6.150 | 6.164 | MN | 25,625 | 153,750 | 04/20/2007 | 05/01/2037 |
| 126408-GL-1 | CSX CORP | | | | 2FE | 11,968,920 | 109.0340 | 13,084,020 | 12,000,000 | 11,986,408 | | 5,624 | | | 5.750 | 5.832 | MS | 203,167 | 690,000 | 03/18/2009 | 03/15/2013 |
| 126408-GM-9 | CSX CORP | | | | 2FE | 11,426,123 | 114.7160 | 12,331,981 | 10,750,000 | 11,334,065 | | (65,480) | | | 6.250 | 5.341 | MS | 197,830 | 671,875 | 08/26/2009 | 03/15/2018 |
| 126408-GU-1 | CSX CORP | | | 1 | 2FE | 2,473,775 | 98.2550 | 2,456,388 | 2,500,000 | 2,473,840 | | 65 | | | 5.500 | 5.566 | AO | 26,736 | | 10/18/2010 | 04/15/2041 |
| 12641L-BU-6 | CSX CORP | | | | 2FE | 2,721,825 | 113.2050 | 2,830,123 | 2,500,000 | 2,685,739 | | (5,592) | | | 6.800 | 6.111 | JD | 14,167 | 170,000 | 02/18/2003 | 12/01/2028 |
| 126415-AB-4 | CTC BEAVER VALLEY FUND | | | 1 | 2FE | 7,412 | 101.8580 | 7,130 | 7,000 | 7,000 | | | | | 12.000 | 11.210 | JD | 70 | 840 | 07/24/2000 | 06/01/2017 |
| 231516-AA-3 | CURTIS PALMER INC | | | | 2FE | 19,924,400 | 105.4150 | 21,083,000 | 20,000,000 | 19,968,181 | | 7,859 | | | 5.900 | 5.950 | JJ | 544,111 | 1,180,000 | 06/23/2004 | 07/15/2014 |
| 23157#-AB-5 | CURTISS-WRIGHT CORP SER B GTD SR NTS | | | | 2 | 15,000,000 | 108.0090 | 16,201,395 | 15,000,000 | 15,000,000 | | | | | 5.740 | 5.740 | MS | 229,600 | 861,000 | 08/14/2003 | 09/25/2013 |
| 126650-BH-2 | CVS CAREMARK CORP | | | | 2FE | 5,343,350 | 111.2650 | 5,563,250 | 5,000,000 | 5,302,817 | | (39,665) | | | 5.750 | 4.647 | JD | 23,958 | 287,500 | 12/18/2009 | 06/01/2017 |
| 126650-BJ-8 | CVS CAREMARK CORP | | | | 2FE | 10,826,633 | 109.9710 | 11,381,978 | 10,350,000 | 10,823,216 | | (5,476) | | | 6.250 | 5.835 | JD | 53,906 | 546,875 | 10/13/2010 | 06/01/2027 |
| 126650-BR-0 | CVS CAREMARK CORP | | | | 2FE | 10,875,820 | 106.8460 | 11,753,038 | 11,000,000 | 10,877,562 | | 1,504 | | | 6.125 | 6.213 | MS | 198,382 | 681,236 | 11/06/2009 | 09/15/2039 |
| 126650-BT-6 | CVS CAREMARK CORP | | | | 2FE | 4,992,700 | 101.6290 | 5,081,460 | 5,000,000 | 4,993,542 | | 842 | | | 3.250 | 3.282 | MN | 19,410 | 81,250 | 05/13/2010 | 05/18/2015 |
| 126650-BU-3 | CVS CAREMARK CORP | | | | 2FE | 1,168,189 | 103.8260 | 1,218,913 | 1,174,000 | 1,168,475 | | 286 | | | 4.750 | 4.813 | MN | 6,661 | 27,883 | 05/13/2010 | 05/18/2020 |
| 126650-BU-3 | CVS CAREMARK CORP | LS | | | 2FE | 4,652,854 | 103.8260 | 4,854,885 | 4,676,000 | 4,653,992 | | 1,138 | | | 4.750 | 4.813 | MN | 26,530 | 111,055 | 05/13/2010 | 05/18/2020 |
| 126650-BE-9 | CVS CORP | | | | 2FE | 5,184,550 | 113.4580 | 5,672,915 | 5,000,000 | 5,148,731 | | (22,025) | | | 6.125 | 5.501 | FA | 115,694 | 306,250 | 04/30/2009 | 08/15/2016 |
| 23331A-AZ-2 | D.R. HORTON INC | | | | 3FE | 4,353,750 | 102.7500 | 4,623,750 | 4,500,000 | 4,364,898 | | 11,148 | | | 6.500 | 7.190 | AO | 61,750 | 146,250 | 06/14/2010 | 04/15/2016 |
| 23331A-AZ-2 | D.R. HORTON INC | LS | | | 3FE | 2,927,500 | 102.7500 | 3,082,500 | 3,000,000 | 2,933,193 | | 5,693 | | | 6.500 | 7.009 | AO | 41,167 | 97,500 | 06/14/2010 | 04/15/2016 |
| 233835-AT-4 | DAIMLERCHRYSLER NA HLDG | | R | | 2 | 2,542,601 | 106.2480 | 2,656,208 | 2,500,000 | 2,514,634 | | (13,178) | | | 7.300 | 6.702 | JJ | 84,153 | 182,500 | 10/14/2008 | 01/15/2012 |
| 233835-AW-7 | DAIMLERCHRYSLER NA HLDG | | R | | 2FE | 8,684,340 | 113.2070 | 9,056,552 | 8,000,000 | 8,519,753 | | (162,824) | | | 6.500 | 4.107 | MN | 66,444 | 520,000 | 02/01/2010 | 11/15/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 23383F-BU-8 | DAIMLERCHRYSLER NA HLDG | | R | | 2FE | 3,484,425 | 103.3280 | 3,616,484 | 3,500,000 | 3,497,594 | | 3,350 | | | 5.750 | 5.854 | MS | 63,170 | 201,250 | 09/05/2006 | 09/08/2011 |
| 23386#-AF-9 | DAIRY FARMERS OF AMERICA SER B SR NTS | | | | 2 | 3,000,000 | 105.8140 | 3,174,428 | 3,000,000 | 3,000,000 | | | | | 4.910 | 4.910 | MS | 40,917 | 147,300 | 03/18/2009 | 03/21/2013 |
| 23327@-AA-4 | DAIRY FARMERS PREFERRED CAPITAL TRUST I | | | | 2FE | 2,128,748 | 106.1470 | 2,122,085 | 1,999,200 | 2,021,532 | | (8,261) | | | 7.380 | 6.490 | JAJO | 36,475 | 147,541 | 11/12/2009 | 10/02/2012 |
| 235851-AG-7 | DANAHER CORP | | | | 1FE | 1,490,865 | 113.1760 | 1,697,645 | 1,500,000 | 1,493,106 | | 776 | | | 5.625 | 5.775 | JJ | 38,906 | 84,375 | 12/06/2007 | 01/15/2018 |
| 235851-AF-9 | DANAHER CORP 0% 01/22/2021 | | @ | 1 | 1FE | 1,796,030 | 137.0000 | 2,740,000 | 2,000,000 | 1,576,885 | | 36,828 | | | 0.000 | 2.366 | NA | | 1,163 | 04/20/2007 | 01/22/2021 |
| 237194-AF-2 | DARDEN RESTAURANTS INC | | | | 2FE | 16,571,549 | 107.0450 | 16,591,898 | 15,500,000 | 16,175,001 | | (363,008) | | | 5.625 | 3.109 | AO | 184,063 | 871,875 | 12/17/2009 | 10/15/2012 |
| 237194-AG-0 | DARDEN RESTAURANTS INC | | | | 2FE | 1,497,570 | 110.4220 | 1,656,324 | 1,500,000 | 1,498,195 | | 208 | | | 6.200 | 6.220 | AO | 19,633 | 93,000 | 10/10/2007 | 10/15/2017 |
| 237194-AH-8 | DARDEN RESTAURANTS INC | | | | 2FE | 743,835 | 108.3300 | 812,474 | 750,000 | 744,062 | | 76 | | | 6.800 | 6.864 | AO | 10,767 | 51,000 | 10/10/2007 | 10/15/2037 |
| 237266-AB-7 | DARLING INTERNATIONAL IN | | | 1 | 4FE | 225,000 | 104.2500 | 234,563 | 225,000 | 225,000 | | | | | 8.500 | 9.386 | JD | 744 | | 12/03/2010 | 12/15/2018 |
| 23918K-AL-2 | DAVITA INC | | | 1 | 4FE | 3,875,000 | 99.5000 | 3,855,625 | 3,875,000 | 3,875,000 | | | | | 6.375 | 7.890 | MN | 48,720 | | 10/05/2010 | 11/01/2018 |
| 23918K-AM-0 | DAVITA INC | | | 1 | 4FE | 3,875,000 | 99.0000 | 3,836,250 | 3,875,000 | 3,875,000 | | | | | 6.625 | 7.766 | MN | 50,631 | | 10/05/2010 | 11/01/2020 |
| 990074-9C-2 | DAVITA INC. TRANCHE B TERM LOAN | | | 2 | 3FE | 3,030,000 | 100.9820 | 3,029,448 | 3,000,000 | 3,029,448 | | (552) | | | 4.500 | 4.342 | FMAN | 3,750 | 15,956 | 11/17/2010 | 10/20/2016 |
| 23307*-AB-8 | DC ARENA LIMITED PARTNERSHIP SEN SEC. DU | | | 2 | 2FE | 10,000,000 | 108.4200 | 10,842,047 | 10,000,000 | 10,000,000 | | | | | 6.200 | 6.200 | MN | 53,389 | 620,000 | 04/04/2007 | 11/30/2023 |
| 23307*-AC-6 | DC ARENA LP | | | 2 | 2FE | 22,663,046 | 110.3540 | 25,282,479 | 22,910,400 | 22,690,837 | | 13,109 | | | 6.560 | 6.563 | MN | 129,418 | 1,485,171 | 09/10/2008 | 11/30/2023 |
| 23311R-AD-8 | DCP MIDSTREAM LLC | | | | 2FE | 4,994,600 | 103.6440 | 5,182,180 | 5,000,000 | 4,994,937 | | 337 | | | 5.350 | 5.372 | MS | 78,764 | 136,722 | 03/08/2010 | 03/15/2020 |
| 23311M-A#-4 | DCS BUSINESS SERVICES, INC TERM A-2 LOAN | | | 2 | 5 | 1,045,440 | 99.2800 | 1,048,399 | 1,056,000 | 1,048,399 | | 2,959 | | | 5.803 | 8.309 | JAJO | 170 | 41,580 | 06/25/2010 | 03/31/2012 |
| 242370-AA-2 | DEAN FOODS CO | LS | | | 4FE | 980,000 | 91.7500 | 917,500 | 1,000,000 | 982,417 | | 2,417 | | | 7.000 | 7.397 | JD | 5,833 | 70,000 | 01/15/2010 | 06/01/2016 |
| 242361-9B-1 | DEAN FOODS COMPANY TERM LOAN B | | | 2 | 3FE | 1,922,236 | 97.3150 | 1,931,592 | 1,984,884 | 1,931,592 | | 9,356 | | | 3.310 | 1.874 | MJSD | 16,913 | 31,065 | 02/23/2010 | 04/02/2016 |
| 244199-BD-6 | DEERE & COMPANY | | | | 1FE | 7,978,600 | 105.7800 | 8,462,400 | 8,000,000 | 7,979,347 | | 623 | | | 5.375 | 5.397 | AO | 89,583 | 430,000 | 10/15/2009 | 10/16/2029 |
| 244199-BD-6 | DEERE & COMPANY | 0 | | | 1FE | 1,992,460 | 105.7800 | 2,115,600 | 2,000,000 | 1,992,721 | | 219 | | | 5.375 | 5.406 | AO | 22,396 | 107,500 | 10/15/2009 | 10/16/2029 |
| 24468#-AB-7 | DEFIANCE METAL 14% SR SUB NTS (HANCOCK M | | | | 5 | 34,457 | 99.4410 | 36,289 | 36,492 | 34,893 | | 436 | | | 14.000 | 14.895 | MJSD | 142 | 4,984 | 12/31/2009 | 09/21/2013 |
| 24468#-AA-9 | DEFIANCE METAL PRODUCTS 12% SR SUB NOTES | | | 1 | 5 | 1,192,733 | 99.0900 | 1,286,130 | 1,297,935 | 1,244,936 | | 15,046 | | | 12.000 | 13.826 | MJSD | 4,326 | 155,752 | 09/21/2006 | 09/21/2013 |
| 245217-AR-5 | DEL MONTE FOODS CO | | | 1 | 3FE | 5,861,265 | 116.6250 | 6,584,648 | 5,646,000 | 5,850,859 | | (10,406) | | | 7.500 | 7.206 | AO | 89,395 | 211,725 | 08/13/2010 | 10/15/2019 |
| 64244*-AA-0 | DELAWARE NORTH COMPANIES-BOSTON SR SECD | | | | 3 | 10,089,694 | 110.2780 | 11,126,709 | 10,089,694 | 10,010,533 | | 14,493 | | | 8.450 | 8.539 | MJSD | 21,314 | 826,558 | 06/28/1995 | 09/22/2015 |
| 246688-AE-5 | DELHAIZE AMERICA | | R | | 2FE | 4,880,000 | 101.9000 | 5,094,995 | 5,000,000 | 4,994,222 | | 19,116 | | | 8.125 | 8.539 | AO | 85,764 | 406,250 | 03/24/2003 | 04/15/2011 |
| 24702R-AD-3 | DELL INC | | | | 1FE | 20,566,515 | 107.3460 | 20,363,593 | 18,970,000 | 20,319,430 | | (247,085) | | | 4.700 | 1.525 | AO | 188,225 | 445,795 | 07/22/2010 | 04/15/2013 |
| 24702R-AH-4 | DELL INC | | | | 1FE | 10,415,860 | 103.4750 | 10,347,510 | 10,000,000 | 10,244,725 | | (164,759) | | | 3.375 | 1.666 | JD | 15,000 | 337,500 | 12/17/2009 | 06/15/2012 |
| 24702R-AK-7 | DELL INC | | | | 1FE | 2,996,580 | 100.1850 | 3,005,550 | 3,000,000 | 2,996,925 | | 345 | | | 1.400 | 1.439 | MS | 12,950 | | 09/07/2010 | 09/10/2013 |
| 24702R-AK-7 | DELL INC | LS | | | 1FE | 10,987,460 | 100.1850 | 11,020,350 | 11,000,000 | 10,988,726 | | 1,266 | | | 1.400 | 1.439 | MS | 47,483 | | 09/07/2010 | 09/10/2013 |
| 247131-AF-2 | DELPHI FINANCIAL GROUP | | | | 2FE | 5,999,700 | 106.8310 | 6,409,848 | 6,000,000 | 5,999,720 | | 20 | | | 7.875 | 7.910 | JJ | 198,188 | 250,688 | 01/14/2010 | 01/31/2020 |
| 247131-AF-2 | DELPHI FINANCIAL GROUP | 0 | | | 2FE | 1,999,900 | 106.8310 | 2,136,616 | 2,000,000 | 1,999,907 | | 7 | | | 7.875 | 7.910 | JJ | 66,063 | 83,563 | 01/14/2010 | 01/31/2020 |
| 24736V-AA-0 | DELTA AIR LINES | | | | 2FE | 7,000,000 | 106.2500 | 7,437,500 | 7,000,000 | 7,000,000 | | | | | 6.200 | 6.200 | JJ | 215,794 | | 06/28/2010 | 07/02/2018 |
| 247367-BH-7 | DELTA AIR LINES 2007-1 A | | | 2 | 2FE | 4,296,402 | 106.0000 | 4,306,559 | 4,062,792 | 4,289,896 | | (6,506) | | | 6.821 | 5.858 | FA | 108,540 | | 09/23/2010 | 08/10/2022 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A | | | 2 | 2FE | 10,000,000 | 100.3750 | 10,037,500 | 10,000,000 | 10,000,000 | | | | | 4.950 | 4.950 | MN | 53,625 | | 11/15/2010 | 05/23/2019 |
| 247916-AB-5 | DENBURY RESOURCES INC | | | 1 | 4FE | 715,500 | 111.5000 | 752,625 | 675,000 | 708,539 | | (6,497) | | | 9.750 | 8.899 | MS | 21,938 | 65,813 | 12/01/2009 | 03/01/2016 |
| 24823U-AF-5 | DENBURY RESOURCES INC | | | 1 | 4FE | 3,319,663 | 103.5000 | 3,431,025 | 3,315,000 | 3,319,272 | | (545) | | | 7.500 | 12.858 | JD | 11,050 | 173,625 | 06/23/2010 | 12/15/2015 |
| 24823U-AG-3 | DENBURY RESOURCES INC | | | 1 | 4FE | 498,000 | 108.5000 | 540,330 | 498,000 | 498,000 | | | | | 8.250 | 8.950 | FA | 15,521 | 21,113 | 02/03/2010 | 02/15/2020 |
| 25064F-AL-0 | DESTIN WATER USERS INC FL 05 REF TXBL | | | 2 | 1FE | 1,200,000 | 101.3490 | 1,216,188 | 1,200,000 | 1,200,000 | | | | | 5.250 | 5.251 | FA | 26,250 | 63,000 | 08/18/2005 | 08/01/2015 |
| 250847-EA-4 | DETROIT EDISON | | | | 1FE | 14,910,600 | 104.9240 | 15,738,540 | 15,000,000 | 14,916,630 | | 1,294 | | | 5.700 | 5.741 | AO | 213,750 | 855,000 | 09/29/2005 | 10/01/2037 |
| 33632*-PG-6 | DETROIT EDISON CO/FIRST SEC BK UTAH | | | 2 | 1 | 4,439,888 | 110.5860 | 4,909,896 | 4,439,888 | 4,422,555 | | 4,468 | | | 8.000 | 8.102 | AO | 64,132 | 331,578 | 03/13/1995 | 04/26/2015 |
| 250847-EB-2 | DETROIT EDISON COMPANY | | | | 1FE | 9,994,600 | 116.8040 | 11,680,390 | 10,000,000 | 9,994,911 | | 76 | | | 6.625 | 6.629 | JD | 55,208 | 662,500 | 05/17/2006 | 06/01/2036 |
| 25106#-AA-4 | DETROIT LIONS, INC 6.6% SR NTS | | | 3 | 4 | 16,666,663 | 106.8780 | 17,812,966 | 16,666,663 | 16,666,663 | | | | | 7.600 | 6.600 | JD | 102,037 | 1,266,667 | 07/09/2003 | 12/02/2015 |
| 25271C-AK-8 | DIAMOND OFFSHORE DRILL | | | | 2FE | 2,995,530 | 110.9110 | 3,327,333 | 3,000,000 | 2,996,105 | | 353 | | | 5.875 | 5.889 | MN | 29,375 | 176,250 | 04/29/2009 | 05/01/2019 |
| 25271C-AL-6 | DIAMOND OFFSHORE DRILL | | | | 2FE | 1,986,880 | 99.2910 | 1,985,812 | 2,000,000 | 1,987,092 | | 173 | | | 5.700 | 5.754 | AO | 24,067 | 116,217 | 10/05/2009 | 10/15/2039 |
| 253651-A#-0 | DIEBOLD, INC. 10YR / 2016 | | | | 2 | 10,000,000 | 107.1630 | 10,716,332 | 10,000,000 | 10,000,000 | | | | | 5.500 | 5.502 | MN | 70,278 | 550,000 | 02/14/2006 | 03/02/2016 |
| 253651-A@-2 | DIEBOLD, INC. 7YR / 2013 | | | | 2 | 20,000,000 | 106.5650 | 21,313,062 | 20,000,000 | 20,000,000 | | | | | 5.440 | 5.443 | MN | 139,022 | 1,088,000 | 02/14/2006 | 03/02/2013 |
| 25459H-AN-5 | DIRECTV HOLDINGS LLC | | | | 2FE | 2,083,420 | 101.5920 | 2,031,846 | 2,000,000 | 2,079,163 | | (4,257) | | | 3.550 | 2.551 | MS | 20,906 | | 09/30/2010 | 03/15/2015 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC | | | | 2FE | 9,999,950 | 103.6680 | 10,366,830 | 10,000,000 | 10,000,020 | | 70 | | | 5.200 | 5.206 | MS | 153,111 | 265,778 | 04/19/2010 | 03/15/2020 |
| 25459H-AL-9 | DIRECTV HOLDINGS/FING | | | | 2FE | 9,265,536 | 106.5760 | 9,591,822 | 9,000,000 | 9,212,181 | | (51,397) | | | 4.750 | 4.077 | AO | 106,875 | 438,188 | 12/17/2009 | 10/01/2014 |
| 25459H-AU-9 | DIRECTV HOLDINGS/FING | | | | 2FE | 4,962,950 | 108.6840 | 5,434,215 | 5,000,000 | 4,966,545 | | 2,839 | | | 5.875 | 5.994 | AO | 73,438 | 301,094 | 09/14/2009 | 10/01/2019 |
| 254709-AD-0 | DISCOVER FINANCIAL SVS | | | | 2FE | 4,989,800 | 104.1200 | 5,206,005 | 5,000,000 | 4,992,708 | | 886 | | | 6.450 | 6.478 | JD | 17,021 | 322,500 | 06/05/2007 | 06/12/2017 |
| 25470D-AA-7 | DISCOVERY COMMUNICATIONS | | | | 2FE | 27,839,840 | 109.7460 | 30,728,880 | 28,000,000 | 27,856,832 | | 12,551 | | | 5.625 | 5.693 | FA | 595,000 | 1,557,500 | 08/12/2009 | 08/15/2019 |
| 25470D-AB-5 | DISCOVERY COMMUNICATIONS | | | | 2FE | 7,488,825 | 103.5340 | 7,765,028 | 7,500,000 | 7,490,016 | | 1,191 | | | 3.700 | 3.728 | JD | 23,125 | 137,208 | 05/26/2010 | 06/01/2015 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS | | | | 2FE | 2,999,220 | 108.0080 | 3,240,243 | 3,000,000 | 2,999,225 | | 5 | | | 6.350 | 6.349 | JD | 15,875 | 94,192 | 05/26/2010 | 06/01/2040 |
| 27876G-BH-0 | DISH DBS CORP | | | | 3FE | 15,640,000 | 106.2500 | 16,203,125 | 15,250,000 | 15,608,575 | | (31,425) | | | 7.750 | 7.123 | MN | 101,773 | 590,938 | 07/22/2010 | 05/31/2015 |
| 255100-AA-7 | DIVERSEY INC | | | 1 | 4FE | 2,816,250 | 108.5000 | 2,929,500 | 2,700,000 | 2,808,741 | | (7,509) | | | 8.250 | 9.290 | MN | 28,463 | 170,156 | 07/08/2010 | 11/15/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 23311M-A@-6 | DIVERSIFIED COLLECTION SERVICES TERM B | | | 2 | 5 | 740,183 | 95.8690 | 743,947 | 776,000 | 743,947 | | 23,325 | | | 12.053 | 19.617 | FMAN | 26,342 | 111,766 | 10/05/2009 | 09/30/2012 |
| 257469-AC-0 | DOMINION RESOURCES INC | | | | 2FE | 26,636,228 | 116.3460 | 27,562,344 | 23,690,000 | 25,029,301 | | (318,422) | | | 7.195 | 5.489 | MS | 501,879 | 1,704,496 | 06/25/2008 | 09/15/2014 |
| 257469-AC-0 | DOMINION RESOURCES INC | LS | | | 2FE | 2,333,094 | 116.3460 | 2,396,726 | 2,060,000 | 2,183,469 | | (29,372) | | | 7.195 | 5.388 | MS | 43,642 | 148,217 | 03/22/2005 | 09/15/2014 |
| 25746U-BJ-7 | DOMINION RESOURCES INC | | | | 2FE | 2,995,620 | 98.5550 | 2,956,656 | 3,000,000 | 2,995,895 | | 275 | | | 2.250 | 2.280 | MS | 22,313 | | 08/30/2010 | 09/01/2015 |
| 25746U-AT-6 | DOMINION RESOURCES INC 2.125000% 12/15/2 | | | 1 | 2FE | 7,499,415 | 121.8750 | 8,336,250 | 6,840,000 | 7,155,533 | | (326,486) | | | 2.125 | (2.563) | JD | 6,460 | 145,350 | 01/27/2010 | 12/15/2023 |
| 48203@-AA-0 | DOMINION RESOURCES/JUNIPER CAPITAL SER. | | | | 2 | 6,200,000 | 107.4030 | 6,659,010 | 6,200,000 | 6,200,000 | | | | | 5.030 | 5.028 | JD | 866 | 311,860 | 03/18/2004 | 08/15/2013 |
| 48203@-AB-8 | DOMINION RESOURCES/JUNIPER CAPITAL SER. | | | | 2 | 2,300,000 | 107.6580 | 2,476,145 | 2,300,000 | 2,300,000 | | | | | 5.130 | 5.131 | JD | 328 | 117,990 | 03/18/2004 | 08/15/2013 |
| 48203@-AD-4 | DOMINION RESOURCES/JUNIPER CAPITAL SER. | | | | 2 | 8,275,000 | 109.3170 | 9,045,954 | 8,275,000 | 8,275,000 | | | | | 5.780 | 5.782 | JD | 1,329 | 478,295 | 11/12/2009 | 08/15/2013 |
| 257867-AT-8 | DONNELLEY (R.R.) & SONS | | | | 2FE | 992,100 | 102.2240 | 1,022,236 | 1,000,000 | 994,674 | | 707 | | | 6.125 | 6.248 | JJ | 28,243 | 61,250 | 01/03/2007 | 01/15/2017 |
| 26054E-AT-6 | DOW CHEM CO MEDIUM TERM NTS- BOOK ENT | | | | 2FE | 20,000,000 | 112.4800 | 22,496,100 | 20,000,000 | 20,342,746 | | (23,611) | | | 7.750 | 7.751 | FA | 585,556 | 1,550,000 | 09/08/1993 | 09/15/2020 |
| 260543-BV-4 | DOW CHEMICAL COMPANY | | | | 2FE | 2,488,825 | 108.1730 | 2,704,320 | 2,500,000 | 2,491,195 | | 935 | | | 5.700 | 5.778 | MN | 18,208 | 142,500 | 05/01/2008 | 05/15/2018 |
| 26138E-AG-4 | DR PEPPER SNAPPLE GROUP | | | | 2FE | 5,106,300 | 110.2730 | 5,513,670 | 5,000,000 | 5,056,991 | | (22,283) | | | 6.120 | 5.591 | MN | 51,000 | 306,000 | 03/18/2009 | 05/01/2013 |
| 26138E-AH-2 | DR PEPPER SNAPPLE GROUP | | | | 2FE | 6,367,278 | 119.1610 | 7,447,569 | 6,250,000 | 6,345,473 | | (9,908) | | | 6.820 | 6.556 | MN | 71,042 | 426,250 | 09/11/2008 | 05/01/2018 |
| 26138E-AH-2 | DR PEPPER SNAPPLE GROUP | LS | | | 2FE | 513,060 | 119.1610 | 595,806 | 500,000 | 510,631 | | (1,103) | | | 6.820 | 6.451 | MN | 5,683 | 34,100 | 09/11/2008 | 05/01/2018 |
| 26138E-AJ-8 | DR PEPPER SNAPPLE GROUP | | | | 2FE | 1,749,580 | 124.5660 | 2,179,910 | 1,750,000 | 1,749,591 | | 5 | | | 7.450 | 7.454 | MN | 21,729 | 130,375 | 04/25/2008 | 05/01/2038 |
| 26157V-9D-1 | DRESSER INC 1ST LIEN TERM LOAN | | | 2 | 4FE | 2,881,582 | 97.3820 | 2,897,914 | 2,975,816 | 2,897,914 | | 16,332 | | | 2.534 | 2.489 | MJSD | 9,218 | 55,381 | 04/13/2010 | 05/04/2014 |
| 26157V-9C-3 | DRESSER, INC. 2ND LIEN | | | 2 | 4FE | 3,223,746 | 99.3590 | 3,229,181 | 3,250,000 | 3,227,506 | | 4,308 | | | 6.034 | 6.626 | MJSD | 23,970 | 189,449 | 12/18/2009 | 05/04/2015 |
| 23334B-AA-2 | DTE ENERGY CNTR | | | | 3FE | 25,574,781 | 87.7040 | 21,730,617 | 24,777,225 | 25,380,116 | | (34,978) | | | 7.458 | 7.161 | AO | 313,114 | 1,825,684 | 11/18/2004 | 04/30/2024 |
| 233331-AE-7 | DTE ENERGY CO | | | | 2FE | 13,335,900 | 102.5170 | 13,327,197 | 13,000,000 | 13,020,213 | | (46,446) | | | 7.050 | 6.664 | JD | 76,375 | 916,500 | 05/20/2002 | 06/01/2011 |
| 233331-AN-7 | DTE ENERGY COMPANY | | | | 2FE | 5,000,000 | 115.2620 | 5,763,110 | 5,000,000 | 5,000,000 | | | | | 7.625 | 7.625 | MN | 48,715 | 381,250 | 05/06/2009 | 05/15/2014 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS | | | | 1FE | 9,957,300 | 101.4710 | 10,147,060 | 10,000,000 | 9,957,961 | | 594 | | | 5.300 | 5.412 | FA | 200,222 | 391,611 | 11/16/2009 | 02/15/2040 |
| 264399-DW-3 | DUKE ENERGY CORP | | | | 1FE | 1,041,400 | 105.5690 | 1,055,691 | 1,000,000 | 1,005,959 | | (5,422) | | | 6.250 | 5.650 | JJ | 28,819 | 62,500 | 02/20/2003 | 01/15/2012 |
| 264399-EM-4 | DUKE ENERGY CORP | | | | 1FE | 14,452,050 | 112.0510 | 16,807,650 | 15,000,000 | 14,686,500 | | 55,840 | | | 5.300 | 5.809 | AO | 198,750 | 795,000 | 05/03/2006 | 10/01/2015 |
| 26441C-AC-9 | DUKE ENERGY CORP | | | | 2FE | 15,269,805 | 104.7920 | 15,718,740 | 15,000,000 | 15,214,488 | | (53,284) | | | 3.950 | 3.551 | MS | 174,458 | 620,479 | 12/17/2009 | 09/15/2014 |
| 26439X-AF-0 | DUKE ENERGY FIELD SRVCS | | | | 2FE | 7,932,880 | 108.2650 | 8,661,200 | 8,000,000 | 7,963,369 | | 6,525 | | | 5.375 | 5.485 | AO | 90,778 | 430,000 | 11/12/2009 | 10/15/2015 |
| 263901-AC-4 | DUKE ENERGY INDIANA INC | | | | 1FE | 8,072,700 | 97.6240 | 7,809,904 | 8,000,000 | 8,070,437 | | (2,263) | | | 3.750 | 3.652 | JJ | 143,333 | | 08/13/2010 | 07/15/2020 |
| 172070-CN-2 | DUKE ENERGY OHIO INC | | | | 2FE | 5,117,782 | 107.6680 | 5,383,390 | 5,000,000 | 5,029,898 | | (16,460) | | | 5.700 | 5.330 | MS | 83,917 | 285,000 | 01/01/2005 | 09/15/2012 |
| 26442T-AA-5 | DUKE UNIVERSITY | | | | 1FE | 4,998,350 | 107.8770 | 5,393,850 | 5,000,000 | 4,998,922 | | 303 | | | 4.200 | 4.367 | AO | 52,500 | 210,000 | 01/22/2009 | 04/01/2014 |
| 26483E-AD-2 | DUN & BRADSTREET CORP | | | | 1FE | 10,000,000 | 108.9420 | 10,894,220 | 10,000,000 | 10,000,000 | | | | | 6.000 | 6.000 | AO | 150,000 | 600,000 | 03/27/2008 | 04/01/2013 |
| 26483E-AE-0 | DUN & BRADSTREET CORP | | | | 1FE | 9,964,700 | 97.7530 | 9,775,320 | 10,000,000 | 9,965,382 | | 682 | | | 2.875 | 2.936 | MN | 29,549 | | 11/17/2010 | 11/15/2015 |
| 26507#-AB-5 | DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN | | | | 4 | 198,548 | 104.0820 | 206,653 | 198,548 | 198,548 | | | | | 10.000 | 10.125 | MJSD | 55 | 24,788 | 11/01/2006 | 10/31/2013 |
| 26507#-AA-7 | DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK | | | 1 | 5 | 380,839 | 94.7680 | 397,227 | 419,156 | 395,516 | | 4,397 | | | 13.000 | 14.995 | MJSD | 151 | 68,063 | 11/01/2006 | 10/31/2014 |
| 263534-BG-3 | DUPONT EI NEMOUR | | | 1 | 1FE | 10,582,800 | 116.0520 | 11,605,190 | 10,000,000 | 10,492,470 | | (16,210) | | | 6.500 | 6.033 | JJ | 299,722 | 650,000 | 06/16/2004 | 01/15/2028 |
| 266233-AC-9 | DUQUENSE LIGHT HLDGS INC | | | | 3FE | 3,970,880 | 99.2560 | 3,970,224 | 4,000,000 | 3,971,513 | | 633 | | | 6.400 | 6.505 | MS | 76,800 | | 09/08/2010 | 09/15/2020 |
| 263534-BN-8 | E.I. DU PONT DE NEMOURS | | | | 1FE | 4,969,050 | 108.9060 | 5,445,295 | 5,000,000 | 4,987,710 | | 3,317 | | | 4.875 | 4.955 | AO | 41,302 | 243,750 | 08/04/2004 | 04/30/2014 |
| 263534-BQ-1 | E.I. DU PONT DE NEMOURS | | | | 1FE | 4,982,700 | 111.8510 | 5,592,570 | 5,000,000 | 4,988,633 | | 1,585 | | | 5.250 | 5.295 | JD | 11,667 | 262,500 | 12/12/2006 | 12/15/2016 |
| 263534-BS-7 | E.I. DU PONT DE NEMOURS | | | | 1FE | 3,381,722 | 107.4070 | 3,623,902 | 3,374,000 | 3,377,308 | | (1,507) | | | 5.000 | 5.078 | JJ | 77,789 | 168,700 | 11/28/2007 | 01/15/2013 |
| 275515-A@-3 | EAST TENN. NATURAL GAS SERIES A | | | | 2 | 15,600,000 | 107.0470 | 16,699,327 | 15,600,000 | 15,600,000 | | | | | 5.710 | 5.710 | JD | 32,166 | 890,760 | 12/05/2002 | 12/18/2012 |
| 277432-AD-2 | EASTMAN CHEMICAL | | | | 2FE | 8,283,415 | 116.1200 | 9,542,750 | 8,218,000 | 8,272,214 | | (1,692) | | | 7.600 | 7.527 | FA | 260,237 | 624,568 | 05/09/2002 | 02/01/2027 |
| 277432-AE-0 | EASTMAN CHEMICAL | | | | 2FE | 7,115,290 | 106.1340 | 7,429,373 | 7,000,000 | 7,019,609 | | (14,119) | | | 7.000 | 6.767 | AO | 103,444 | 490,000 | 05/15/2002 | 04/15/2012 |
| 277432-AH-3 | EASTMAN CHEMICAL | | | | 2FE | 4,994,900 | 105.2180 | 5,260,880 | 5,000,000 | 4,995,359 | | 396 | | | 5.500 | 5.539 | MN | 35,139 | 284,931 | 10/28/2009 | 11/15/2019 |
| 277432-AJ-9 | EASTMAN CHEMICAL CO | | | | 2FE | 4,994,200 | 98.7750 | 4,938,765 | 5,000,000 | 4,994,263 | | 63 | | | 3.000 | 3.034 | JD | 8,750 | | 12/01/2010 | 12/15/2015 |
| 278058-AW-2 | EATON CORP | | | | 1FE | 3,142,984 | 125.1660 | 3,254,311 | 2,600,000 | 3,058,713 | | (12,739) | | | 7.650 | 6.067 | MN | 25,415 | 198,900 | 11/20/2002 | 11/15/2029 |
| 278058-AY-8 | EATON CORP | | | | 1FE | 4,038,000 | 101.4630 | 5,073,130 | 5,000,000 | 4,058,958 | | 14,897 | | | 5.450 | 7.099 | AO | 57,528 | 272,500 | 07/22/2009 | 10/15/2034 |
| 278642-AB-9 | EBAY INC | | | | 1FE | 9,963,000 | 95.9530 | 9,595,260 | 10,000,000 | 9,964,255 | | 1,255 | | | 1.625 | 1.690 | AO | 28,438 | | 10/21/2010 | 10/15/2015 |
| 27876G-BE-7 | ECHOSTAR DBS CORP | | | | 3FE | 3,257,813 | 103.2500 | 3,355,625 | 3,250,000 | 3,257,679 | | (134) | | | 7.125 | 7.071 | FA | 96,484 | 115,781 | 07/08/2010 | 02/01/2016 |
| 281020-AF-4 | EDISON INTERNATIONAL | | | | 2FE | 6,737,243 | 99.2940 | 6,702,345 | 6,750,000 | 6,737,708 | | 465 | | | 3.750 | 3.778 | MS | 73,125 | | 09/14/2010 | 09/15/2017 |
| 281023-BA-8 | EDISON MISSION ENERGY | | | | 4FE | 2,000,000 | 72.2500 | 1,445,000 | 2,000,000 | 2,000,000 | | | | | 7.625 | 7.625 | MN | 19,486 | 152,500 | 05/01/2007 | 05/15/2027 |
| 48003#-AH-5 | EDWARD JONES SUB NTS | | | | 2 | 10,000,000 | 108.1280 | 10,812,787 | 10,000,000 | 10,000,000 | | | | | 7.330 | 7.330 | JD | 38,686 | 641,375 | 04/26/2002 | 06/12/2014 |
| 263534-BY-4 | EI DU PONT DE NEMOUR & C | | | | 1FE | 9,975,700 | 103.7880 | 10,378,800 | 10,000,000 | 9,980,714 | | 4,394 | | | 3.250 | 3.432 | JJ | 149,861 | 222,083 | 11/04/2009 | 01/15/2015 |
| 263534-BZ-1 | EI DU PONT DE NEMOUR & C | | | | 1FE | 14,937,750 | 105.3150 | 15,797,190 | 15,000,000 | 14,943,372 | | 4,932 | | | 4.625 | 4.783 | JJ | 319,896 | 474,062 | 11/04/2009 | 01/15/2020 |
| 28336L-BT-5 | EL PASO CORP | | | | 3FE | 7,367,500 | 116.0000 | 8,120,000 | 7,000,000 | 7,339,671 | | (27,829) | | | 8.250 | 7.100 | FA | 218,167 | 288,750 | 06/24/2010 | 02/15/2016 |
| 28336L-BQ-1 | EL PASO CORPORATION | | | | 3FE | 498,750 | 105.5310 | 527,658 | 500,000 | 498,819 | | 69 | | | 7.000 | 7.045 | JD | 1,556 | 17,500 | 07/01/2010 | 06/15/2017 |
| 28336L-BR-9 | EL PASO NATURAL GAS | | | | 3FE | 8,528,750 | 107.0510 | 9,099,378 | 8,500,000 | 8,527,942 | | (808) | | | 7.250 | 7.196 | JD | 51,354 | 362,500 | 07/26/2010 | 06/01/2018 |
| 28370T-AA-7 | EL PASO PIPELINE PART OP | | | | 3FE | 1,325,000 | 104.9190 | 1,390,178 | 1,325,000 | 1,325,000 | | | | | 6.500 | 6.500 | AO | 21,531 | 43,302 | 03/25/2010 | 04/01/2020 |
| 285661-AD-6 | ELECTRONIC DATA SYSTEMS | | | | 1FE | 22,200,000 | 111.4640 | 22,292,760 | 20,000,000 | 21,529,145 | | (562,111) | | | 6.000 | 2.905 | FA | 500,000 | 1,200,000 | 11/12/2009 | 08/01/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 532457-BA-5 | ELI LILLY & CO | | | | 1FE | 3,437,506 | 105.0850 | 3,856,631 | 3,670,000 | 3,443,386 | | 3,497 | | | 5.550 | 6.021 | MS | 59,974 | 203,685 | 04/07/2009 | 03/15/2037 |
| 532457-BB-3 | ELI LILLY & CO | | | | 1FE | 956,860 | 110.8440 | 1,108,439 | 1,000,000 | 969,654 | | 3,962 | | | 5.200 | 5.789 | MS | 15,311 | 52,000 | 07/11/2007 | 03/15/2017 |
| 532457-BD-9 | ELI LILLY & CO | | | | 1FE | 10,061,000 | 103.1740 | 10,317,440 | 10,000,000 | 10,024,776 | | (20,260) | | | 3.550 | 3.334 | MS | 113,403 | 355,000 | 11/12/2009 | 03/06/2012 |
| 28932M-AD-7 | ELM RD GENERATING STAT | | | 2 | 1FE | 4,000,000 | 101.7900 | 4,071,600 | 4,000,000 | 4,000,000 | | | | | 6.090 | 6.090 | FA | 94,733 | 121,800 | 02/03/2010 | 02/11/2040 |
| 91373*-AT-5 | EMBARQ / UNITED TEL OF CAROLINAS | | | | 2 | 2,420,000 | 115.0000 | 2,783,000 | 2,420,000 | 2,384,752 | | 3,774 | | | 8.770 | 8.772 | FA | 88,431 | 212,234 | 07/22/1992 | 08/01/2017 |
| 913028-E#-9 | EMBARQ / UNITED TELEPHONE COMPANY OF IND | | | | 2 | 8,777,280 | 115.0000 | 10,093,872 | 8,777,280 | 8,634,074 | | 14,583 | | | 8.770 | 8.772 | FA | 320,736 | 769,767 | 07/22/1992 | 08/01/2017 |
| 91374*-AN-7 | EMBARQ / UNITED TELEPHONE COMPANY OF NOR | | | | 2 | 8,497,000 | 115.0000 | 9,771,550 | 8,497,000 | 8,400,032 | | 10,408 | | | 8.770 | 8.772 | FA | 310,495 | 745,187 | 07/22/1992 | 08/01/2017 |
| 91375@-AB-0 | EMBARQ / UNITED TELEPHONE COMPANY OF SOU | | | | 2 | 1,657,800 | 115.0000 | 1,906,470 | 1,657,800 | 1,629,156 | | 2,132 | | | 8.770 | 8.772 | FA | 60,579 | 145,389 | 07/22/1992 | 08/01/2019 |
| 91372*-AG-4 | EMBARQ / UNITED TELEPHONE COMPANY OF TEX | | | | 2 | 6,635,000 | 115.0000 | 7,630,250 | 6,635,000 | 6,575,097 | | 6,442 | | | 8.770 | 8.772 | FA | 242,454 | 581,890 | 07/22/1992 | 08/01/2017 |
| 913026-AS-9 | EMBARQ / UNITED TELEPHONE OF FLORIDA | | | | 2FE | 5,124,168 | 106.6100 | 4,629,002 | 4,342,000 | 4,573,158 | | (83,832) | | | 6.875 | 4.630 | JJ | 137,647 | 298,513 | 05/15/2003 | 07/15/2013 |
| 268648-AM-4 | EMC CORP 1.750000% 12/01/2013 | | | | 1FE | 8,679,059 | 150.6250 | 12,652,500 | 8,400,000 | 8,580,182 | | (61,872) | | | 1.750 | 1.015 | JD | 12,250 | 147,000 | 11/11/2009 | 12/01/2013 |
| 291011-AR-5 | EMERSON ELECTRIC CO | | | | 1FE | 7,303,350 | 106.6660 | 7,999,980 | 7,500,000 | 7,454,495 | | 23,766 | | | 4.625 | 4.983 | AO | 73,229 | 346,875 | 07/31/2003 | 10/15/2012 |
| 291011-AX-2 | EMERSON ELECTRIC CO | | | | 1FE | 9,974,000 | 111.0840 | 11,108,370 | 10,000,000 | 9,979,777 | | 2,051 | | | 5.250 | 5.128 | AO | 110,833 | 525,000 | 01/10/2008 | 10/15/2018 |
| 291011-BD-5 | EMERSON ELECTRIC CO | | | | 1FE | 9,886,800 | 101.6390 | 10,163,860 | 10,000,000 | 9,888,598 | | 1,602 | | | 5.250 | 5.325 | MN | 67,083 | 523,542 | 11/10/2009 | 11/15/2039 |
| 291228-AA-2 | EMIGRANT BANCORP | | | | 5FE | 19,790,200 | 82.9370 | 16,587,480 | 20,000,000 | 19,912,094 | | 22,076 | | | 6.250 | 6.394 | JD | 55,556 | 1,250,000 | 06/17/2004 | 06/15/2014 |
| 511546-AE-3 | ENBRIDGE ENERGY LP | | | | 2FE | 9,982,400 | 110.6830 | 11,068,340 | 10,000,000 | 10,085,856 | | (40,935) | | | 7.900 | 7.923 | MN | 87,778 | 790,000 | 11/16/2000 | 11/21/2012 |
| 29250R-AC-0 | ENBRIDGE ENERGY PARTNERS | | | | 2FE | 3,070,920 | 105.2310 | 3,156,933 | 3,000,000 | 3,049,211 | | (19,021) | | | 4.750 | 4.030 | JD | 11,875 | 142,500 | 11/04/2009 | 06/01/2013 |
| 29250R-AN-6 | ENBRIDGE ENERGY PARTNERS | | | | 2FE | 6,962,620 | 114.2660 | 7,998,627 | 7,000,000 | 6,970,573 | | 3,061 | | | 6.500 | 6.603 | AO | 96,056 | 455,000 | 03/31/2008 | 04/15/2018 |
| 29250R-AN-6 | ENBRIDGE ENERGY PARTNERS | LS | | | 2FE | 2,983,980 | 114.2660 | 3,427,983 | 3,000,000 | 2,987,389 | | 1,312 | | | 6.500 | 6.603 | AO | 41,167 | 195,000 | 03/31/2008 | 04/15/2018 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS | | | | 2FE | 6,887,305 | 119.9870 | 8,099,123 | 6,750,000 | 6,883,619 | | (1,553) | | | 7.500 | 7.545 | AO | 106,875 | 506,250 | 06/27/2008 | 04/15/2038 |
| 29255W-AJ-9 | ENCORE ACQUISITION CO | | | 1 | 4FE | 2,776,250 | 111.0000 | 2,913,750 | 2,625,000 | 2,763,032 | | (13,218) | | | 9.500 | 8.670 | MN | 41,563 | 124,688 | 07/20/2010 | 05/01/2016 |
| 29266R-L#-3 | ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007 | | | | 2 | 29,755,784 | 108.4950 | 32,548,416 | 30,000,000 | 29,807,362 | | 21,600 | | | 6.550 | 6.669 | AO | 414,833 | 1,965,000 | 06/27/2008 | 10/15/2017 |
| 29273R-AB-5 | ENERGY TRANSFER PARTNERS | | | | 2FE | 971,750 | 109.6920 | 1,096,919 | 1,000,000 | 984,599 | | 3,208 | | | 5.950 | 6.384 | FA | 24,792 | 59,500 | 07/14/2006 | 02/01/2015 |
| 29273R-AD-1 | ENERGY TRANSFER PARTNERS | | | | 2FE | 4,916,940 | 105.9500 | 5,297,520 | 5,000,000 | 4,972,216 | | 16,254 | | | 5.650 | 6.022 | FA | 117,708 | 282,500 | 06/14/2007 | 08/01/2012 |
| 29273R-AE-9 | ENERGY TRANSFER PARTNERS | | | | 2FE | 1,498,680 | 109.9290 | 1,648,928 | 1,500,000 | 1,499,120 | | 115 | | | 6.125 | 6.138 | FA | 34,708 | 91,875 | 10/18/2006 | 02/15/2017 |
| 29273R-AG-4 | ENERGY TRANSFER PARTNERS | | | | 2FE | 9,583,837 | 108.8650 | 9,705,350 | 8,915,000 | 9,386,152 | | (176,513) | | | 6.000 | 3.764 | JJ | 267,450 | 534,900 | 11/18/2009 | 07/01/2013 |
| 29273R-AH-2 | ENERGY TRANSFER PARTNERS | | | | 2FE | 19,941,200 | 113.4470 | 22,689,400 | 20,000,000 | 19,953,306 | | 4,650 | | | 6.700 | 6.530 | JJ | 670,000 | 1,340,000 | 03/25/2008 | 07/01/2018 |
| 29274A-A*-6 | ENERGY WEST INC. SERIES 2017 | | | | 2 | 6,500,000 | 106.1810 | 6,901,751 | 6,500,000 | 6,500,000 | | | | | 6.160 | 6.160 | JD | 2,224 | 400,400 | 11/12/2009 | 06/29/2017 |
| 29348Q-AA-0 | ENOGEX LLC | | | | 2FE | 3,990,720 | 109.9540 | 4,398,160 | 4,000,000 | 3,993,164 | | 1,651 | | | 6.875 | 7.002 | JJ | 126,806 | 287,222 | 06/24/2009 | 07/15/2014 |
| 29364D-AN-0 | ENTERGY ARKANSAS INC | | | | 1FE | 1,999,860 | 109.0210 | 2,180,420 | 2,000,000 | 1,999,924 | | 27 | | | 5.400 | 5.449 | FA | 45,000 | 108,000 | 07/14/2008 | 08/01/2013 |
| 29364D-AQ-3 | ENTERGY ARKANSAS INC | | | 1 | 1FE | 4,998,550 | 96.2960 | 4,814,815 | 5,000,000 | 4,998,566 | | 16 | | | 3.750 | 3.651 | FA | 25,521 | | 11/09/2010 | 02/15/2021 |
| 76823#-AQ-4 | ENTERGY CORP. (RIVER FUEL FUNDING #3) 20 | | | | 2 | 5,000,000 | 107.9820 | 5,399,117 | 5,000,000 | 5,000,000 | | | | | 5.330 | 5.330 | AO | 56,261 | 128,068 | 04/01/2010 | 04/15/2015 |
| 29365P-AN-2 | ENTERGY GULF STATES LA | | | | 2FE | 5,509,270 | 109.8960 | 6,319,037 | 5,750,000 | 5,543,800 | | 21,182 | | | 6.000 | 6.622 | MN | 57,500 | 345,000 | 05/06/2009 | 05/01/2018 |
| 29365P-AN-2 | ENTERGY GULF STATES LA | LS | | | 2FE | 990,960 | 109.8960 | 1,098,963 | 1,000,000 | 992,837 | | 754 | | | 6.000 | 6.090 | MN | 10,000 | 60,000 | 05/16/2008 | 05/01/2018 |
| 29365P-AP-7 | ENTERGY GULF STATES LA | | | | 2FE | 6,994,400 | 105.7740 | 7,404,159 | 7,000,000 | 6,994,710 | | 250 | | | 5.590 | 5.596 | AO | 97,825 | 390,213 | 09/29/2009 | 10/01/2024 |
| 29364W-AF-5 | ENTERGY LOUISIANA HOLDINGS | | | 1 | 1FE | 4,999,800 | 99.1850 | 4,959,270 | 5,000,000 | 4,999,815 | | 3 | | | 6.300 | 6.300 | MS | 105,000 | 315,000 | 08/10/2005 | 09/01/2035 |
| 29364W-AK-4 | ENTERGY LOUISIANA LLC | | | | 1FE | 7,972,640 | 105.4550 | 8,436,360 | 8,000,000 | 7,974,024 | | 1,234 | | | 5.400 | 5.412 | MN | 72,000 | 414,000 | 11/10/2009 | 11/01/2024 |
| 29364N-AN-8 | ENTERGY MISSISSIPPI | | | 1 | 2FE | 9,996,600 | 100.2260 | 10,022,650 | 10,000,000 | 9,998,030 | | 323 | | | 5.920 | 5.920 | FA | 246,667 | 592,000 | 01/11/2006 | 02/01/2016 |
| 293791-AD-1 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 3,170,882 | 109.0230 | 3,270,687 | 3,000,000 | 3,048,255 | | (21,290) | | | 6.375 | 5.062 | FA | 79,688 | 191,250 | 03/19/2004 | 02/01/2013 |
| 293791-AF-6 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 11,531,520 | 111.9570 | 12,315,292 | 11,000,000 | 11,476,926 | | (9,447) | | | 6.875 | 6.502 | MS | 252,083 | 756,250 | 01/22/2004 | 03/01/2033 |
| 293791-AN-9 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 15,761,980 | 110.4310 | 17,668,896 | 16,000,000 | 16,098,258 | | (24,689) | | | 5.600 | 5.811 | AO | 189,156 | 896,000 | 07/14/2006 | 10/15/2014 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 1,993,480 | 108.9690 | 2,179,372 | 2,000,000 | 1,994,014 | | 101 | | | 6.650 | 6.675 | AO | 28,078 | 133,000 | 09/23/2004 | 10/15/2034 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPER | LS | | | 2FE | 996,740 | 108.9690 | 1,089,686 | 1,000,000 | 997,007 | | 50 | | | 6.650 | 6.675 | AO | 14,039 | 66,500 | 09/23/2004 | 10/15/2034 |
| 29379V-AJ-2 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 8,799,533 | 107.7340 | 9,238,208 | 8,575,000 | 8,722,773 | | (65,509) | | | 6.125 | 5.238 | FA | 218,841 | 525,219 | 10/27/2009 | 02/01/2013 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 9,970,100 | 103.6020 | 10,360,230 | 10,000,000 | 9,971,472 | | 1,372 | | | 5.200 | 5.132 | MS | 173,333 | 145,889 | 05/11/2010 | 09/01/2020 |
| 29379V-AR-4 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 8,630,340 | 103.1570 | 8,768,328 | 8,500,000 | 8,621,737 | | (8,603) | | | 3.700 | 3.372 | JD | 26,208 | 166,860 | 08/19/2010 | 06/01/2015 |
| 26875P-AD-3 | EOG RESOURCES INC | | | | 1FE | 28,013,745 | 110.4250 | 29,455,842 | 26,675,000 | 28,000,932 | | (14,347) | | | 5.625 | 4.954 | JD | 125,039 | 1,256,484 | 11/12/2010 | 06/01/2019 |
| 26875P-AF-8 | EOG RESOURCES INC | | | | 1FE | 6,985,650 | 100.6950 | 7,048,622 | 7,000,000 | 6,987,289 | | 1,639 | | | 2.950 | 3.014 | JD | 17,208 | 109,560 | 05/17/2010 | 06/01/2015 |
| 26875P-AH-4 | EOG RESOURCES INC | | | | 1FE | 14,960,400 | 97.7500 | 14,662,515 | 15,000,000 | 14,961,153 | | 753 | | | 2.500 | 2.402 | FA | 39,583 | | 11/18/2010 | 02/01/2016 |
| 26884L-AA-7 | EQT CORP | | | | 2FE | 3,986,720 | 116.3510 | 4,654,024 | 4,000,000 | 3,988,217 | | 943 | | | 8.125 | 8.226 | JD | 27,083 | 325,000 | 05/12/2009 | 06/01/2019 |
| 29444U-AJ-5 | EQUINIX INC | | | 1 | 4FE | 5,440,000 | 104.5000 | 5,590,750 | 5,350,000 | 5,433,176 | | (6,824) | | | 8.125 | 8.512 | MS | 144,896 | 214,929 | 06/16/2010 | 03/01/2018 |
| 294549-AR-1 | EQUITABLE RESRCS | | | | 2FE | 11,421,915 | 108.3570 | 12,461,055 | 11,500,000 | 11,438,785 | | 6,405 | | | 6.500 | 6.625 | AO | 186,875 | 747,500 | 03/13/2008 | 04/01/2018 |
| 26882P-AN-2 | ERAC USA FINANCE 144A | | | | 2FE | 4,993,900 | 100.1740 | 5,008,685 | 5,000,000 | 4,999,966 | | 845 | | | 8.000 | 8.018 | JJ | 184,444 | 400,000 | 01/09/2001 | 01/15/2011 |
| 26882P-AS-1 | ERAC USA FINANCE COMPANY | | | | 2FE | 9,984,600 | 109.1150 | 10,911,460 | 10,000,000 | 10,630,388 | | (130,775) | | | 5.600 | 5.620 | MN | 93,333 | 560,000 | 04/13/2005 | 05/01/2015 |
| 26882P-AT-9 | ERAC USA FINANCE COMPANY | | | | 2FE | 19,938,800 | 111.2350 | 22,247,060 | 20,000,000 | 19,965,735 | | 5,905 | | | 5.900 | 5.941 | MN | 150,778 | 1,180,000 | 11/07/2005 | 11/15/2015 |
| 26882P-BB-7 | ERAC USA FINANCE COMPANY | | | | 2FE | 2,495,625 | 111.0130 | 2,775,333 | 2,500,000 | 2,496,742 | | 373 | | | 6.375 | 6.394 | AO | 33,646 | 159,375 | 10/10/2007 | 10/15/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 26882P-BD-3 | ERAC USA FINANCE COMPANY | | | | 2FE | 5,995,380 | 107.2130 | 6,432,768 | 6,000,000 | 5,998,193 | | 933 | | | 5.800 | 5.811 | AO | 73,467 | 348,000 | 10/10/2007 | 10/15/2012 |
| 26882P-BE-1 | ERAC USA FINANCE COMPANY | | | | 2FE | 4,956,700 | 107.6830 | 5,384,125 | 5,000,000 | 4,958,236 | | 516 | | | 7.000 | 7.067 | AO | 73,889 | 350,000 | 10/10/2007 | 10/15/2037 |
| 28500#-AA-0 | ERCOT 6.17% SR NTS | | | | 1 | 9,090,167 | 108.7510 | 9,885,660 | 9,090,167 | 9,573,277 | | (122,718) | | | 6.170 | 6.170 | MN | 71,666 | 490,746 | 04/25/2002 | 05/15/2014 |
| 295095-BF-9 | ERIE CNTY NY TOBACCO ASSET SEC 05 E | | | 14 | 2FE | 27,594,775 | 83.7560 | 23,464,243 | 28,015,000 | 27,747,136 | | 8,464 | | | 6.000 | 6.312 | JD | 140,075 | 1,680,900 | 11/12/2009 | 06/01/2028 |
| 26884A-AH-6 | ERP OPERATING LP | | | | 2FE | 21,661,800 | 113.0610 | 22,612,120 | 20,000,000 | 20,822,532 | | (166,138) | | | 6.584 | 5.493 | AO | 285,307 | 1,316,800 | 04/08/2005 | 04/13/2015 |
| 26884A-AX-1 | ERP OPERATING LP | | | | 2FE | 15,993,612 | 109.5690 | 15,957,556 | 14,564,000 | 15,984,720 | | (8,892) | | | 5.750 | 4.020 | JJ | 386,148 | | 12/13/2010 | 06/15/2017 |
| 26884A-AY-9 | ERP OPERATING LP | | | 1 | 2FE | 4,533,568 | 100.7850 | 4,444,636 | 4,410,000 | 4,532,895 | | (673) | | | 4.750 | 4.380 | JD | 9,310 | 87,281 | 12/03/2010 | 07/15/2020 |
| 29476L-AC-1 | ERP OPERATING LP | | | | 2FE | 9,988,700 | 107.8850 | 10,788,530 | 10,000,000 | 9,993,653 | | 1,039 | | | 5.125 | 5.139 | MS | 150,903 | 512,500 | 09/07/2005 | 03/15/2016 |
| 898388-AA-7 | ESTATE OF JAMES CAMPBELL SER A SR NTS | | | | 1 | 14,776,690 | 102.6160 | 15,392,363 | 15,000,000 | 14,931,257 | | 64,598 | | | 5.170 | 5.687 | JD | 2,154 | 775,500 | 11/12/2009 | 09/30/2011 |
| 898388-AD-1 | ESTATE OF JAMES CAMPBELL SERIES D FLOATE | | | 3 | 1 | 35,000,000 | 96.7750 | 33,871,352 | 35,000,000 | 35,000,000 | | | | | 0.753 | 5.609 | MJSD | 1,464 | 280,788 | 11/12/2009 | 09/30/2013 |
| 30161N-AD-3 | EXELON CORPORATION | | | | 2FE | 4,620,000 | 106.6430 | 5,332,155 | 5,000,000 | 4,789,218 | | 40,167 | | | 4.900 | 5.991 | JD | 10,889 | 122,500 | 04/20/2006 | 06/15/2015 |
| 30161M-AF-0 | EXELON GENERATION CO LLC | | | | 2FE | 8,982,450 | 104.6150 | 9,415,323 | 9,000,000 | 8,984,210 | | 1,392 | | | 5.200 | 5.240 | AO | 117,000 | 478,400 | 11/12/2009 | 10/01/2019 |
| 30161M-AG-8 | EXELON GENERATION CO LLC | | | | 2FE | 5,991,780 | 100.6420 | 6,038,502 | 6,000,000 | 5,991,905 | | 99 | | | 6.250 | 6.270 | AO | 93,750 | 383,333 | 09/16/2009 | 10/01/2039 |
| 30215*-AL-2 | EXPLORER PIPELINE CO. SER K SR UNSEC NTS | | | 3 | 1 | 8,272,727 | 110.6290 | 9,152,054 | 8,272,727 | 8,272,727 | | | | | 6.760 | 6.760 | JJ | 234,569 | 593,706 | 11/12/2009 | 07/31/2017 |
| 30215*-AP-3 | EXPLORER PIPELINE CO. SER N SR NTS | | | 3 | 1 | 7,142,857 | 104.0280 | 7,430,563 | 7,142,857 | 7,116,323 | | (13,972) | | | 4.850 | 4.908 | JJ | 145,308 | 323,690 | 11/12/2009 | 01/31/2015 |
| 302182-AC-4 | EXPRESS SCRIPTS INC | | | | 2FE | 9,609,903 | 105.5450 | 9,499,095 | 9,000,000 | 9,356,388 | | (237,706) | | | 5.250 | 2.465 | JD | 21,000 | 472,500 | 12/17/2009 | 06/15/2012 |
| 302182-AD-2 | EXPRESS SCRIPTS INC | | | | 2FE | 19,661,001 | 111.7960 | 19,680,603 | 17,604,000 | 19,263,080 | | (397,920) | | | 6.250 | 3.339 | JD | 48,900 | 1,100,250 | 02/10/2010 | 06/15/2014 |
| 303250-C*-3 | FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN | | | | 2 | 18,000,000 | 99.5980 | 17,927,557 | 18,000,000 | 18,000,000 | | | | | 5.040 | 5.040 | JJ | 420,840 | | 06/16/2010 | 07/14/2017 |
| 30704@-AA-2 | FAMILY DOLLAR STORES, SER 2005-A TR. A | | | | 2 | 12,400,000 | 106.9890 | 13,266,689 | 12,400,000 | 12,369,671 | | 671 | | | 5.410 | 5.410 | MS | 175,164 | 670,840 | 09/06/2005 | 09/27/2015 |
| 30704@-AB-0 | FAMILY DOLLAR STORES, SER 2005-A TR. B | | | | 2 | 15,600,000 | 105.4900 | 16,456,385 | 15,600,000 | 15,562,550 | | 1,550 | | | 5.240 | 5.240 | MS | 213,443 | 817,440 | 11/12/2009 | 09/27/2015 |
| 33632*-UF-2 | FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N | | | | 2 | 4,138,295 | 113.8610 | 4,711,920 | 4,138,295 | 4,136,679 | | 178 | | | 8.410 | 8.412 | JJ | 160,481 | 340,879 | 10/30/2000 | 01/15/2020 |
| 33632*-UK-1 | FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N | | | | 2 | 7,156,725 | 113.9710 | 8,156,587 | 7,156,725 | 7,128,124 | | 2,995 | | | 8.410 | 8.412 | JJ | 277,534 | 589,513 | 10/18/2000 | 07/15/2020 |
| 313855-E*-5 | FEDERAL SIGNAL CORP 5.24% SER 2002-A | | | 3 | 4 | 2,846,787 | 96.2970 | 2,741,371 | 2,846,787 | 2,846,787 | | | | | 9.240 | 5.223 | JD | 11,691 | 245,172 | 11/08/2002 | 12/15/2012 |
| 313855-E#-1 | FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A | | | 1 | 4 | 7,116,969 | 85.0430 | 6,052,484 | 7,116,969 | 7,116,969 | | | | | 5.403 | 2.152 | MJSD | 2,136 | 356,645 | 06/12/2003 | 06/30/2013 |
| 314275-AC-2 | FEDERATED RETAIL HOLDING | | | | 3FE | 3,022,500 | 98.0000 | 2,940,000 | 3,000,000 | 3,022,438 | | (62) | | | 6.375 | 6.316 | MS | 56,313 | | 10/20/2010 | 03/15/2037 |
| 31331F-AB-7 | FEDEX CORP | | | | 2FE | 2,072,767 | 112.7500 | 2,243,491 | 1,989,792 | 2,009,320 | | (4,988) | | | 8.760 | 8.265 | MN | 18,883 | 174,306 | 07/24/2000 | 05/22/2015 |
| 31428X-AF-3 | FEDEX CORP | | | | 2FE | 19,212,890 | 100.7120 | 17,121,040 | 17,000,000 | 17,038,122 | | (305,867) | | | 7.250 | 5.276 | FA | 465,611 | 1,232,500 | 11/21/2002 | 02/15/2011 |
| 31620M-AA-4 | FIDELITY NATIONAL INFORM | | | 1 | 3FE | 6,608,000 | 105.2500 | 6,736,000 | 6,400,000 | 6,595,129 | | (12,871) | | | 7.625 | 8.099 | JJ | 223,667 | | 07/14/2010 | 07/15/2017 |
| 31620M-AC-0 | FIDELITY NATIONAL INFORM | | | 1 | 3FE | 9,563,875 | 105.7500 | 9,781,875 | 9,250,000 | 9,547,710 | | (16,165) | | | 7.875 | 8.138 | JJ | 333,867 | | 07/09/2010 | 07/15/2020 |
| 995424-9C-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 2 | 3FE | 987,525 | 99.0610 | 988,133 | 997,500 | 988,134 | | 609 | | | 5.247 | 5.536 | JAJO | 11,352 | 11,397 | 07/29/2010 | 07/18/2016 |
| 31620R-AC-9 | FIDELITY NATL FINANCIAL | | | | 2FE | 9,989,700 | 99.7750 | 9,977,520 | 10,000,000 | 9,990,475 | | 775 | | | 6.600 | 6.651 | MN | 84,333 | 348,333 | 04/30/2010 | 05/15/2017 |
| 31677A-AA-2 | FIFTH THIRD BANK | | | | 2FE | 11,544,318 | 103.7100 | 12,160,044 | 11,725,000 | 11,638,886 | | 18,599 | | | 4.750 | 5.017 | FA | 232,057 | 556,938 | 11/01/2009 | 02/01/2015 |
| 991233-9A-7 | FIFTH THIRD PROCESSING SOLUTIONS FIRST L | | | 2 | 3FE | 2,539,688 | 99.6020 | 2,539,858 | 2,550,000 | 2,539,858 | | 171 | | | 5.500 | 4.124 | FMAN | 11,126 | 1,867 | 11/30/2010 | 11/03/2016 |
| 319460-AF-8 | FIRST CITIZENS BANCORPORATION, INC | | | | 3 | 8,968,590 | 92.1010 | 8,289,126 | 9,000,000 | 8,985,870 | | 2,779 | | | 6.800 | 6.849 | AO | 153,000 | 612,000 | 03/29/2005 | 04/01/2015 |
| 337158-AD-1 | FIRST TENNESSEE BANK | | | | 2FE | 19,979,800 | 99.3430 | 19,868,580 | 20,000,000 | 19,990,684 | | 2,031 | | | 5.050 | 5.062 | JJ | 465,722 | 1,010,000 | 11/20/2009 | 01/15/2015 |
| 337932-AB-3 | FIRSTENERGY CORP | | | | 2FE | 621,321 | 104.0690 | 648,349 | 623,000 | 623,239 | | (276) | | | 6.450 | 6.428 | MN | 5,135 | 40,184 | 11/12/2009 | 11/15/2011 |
| 33766J-AD-5 | FIRSTENERGY SOLUTIONS CO | | | | 2FE | 11,999,760 | 102.7270 | 12,327,216 | 12,000,000 | 11,999,780 | | 14 | | | 6.050 | 6.066 | FA | 274,267 | 742,133 | 08/04/2009 | 08/15/2021 |
| 33766J-AF-0 | FIRSTENERGY SOLUTIONS CO | | | | 2FE | 7,972,400 | 96.9200 | 7,753,616 | 8,000,000 | 7,972,819 | | 303 | | | 6.800 | 6.839 | FA | 205,511 | 556,089 | 08/04/2009 | 08/15/2039 |
| 337738-AF-5 | FISERV INC | | | | 2FE | 8,222,134 | 108.1480 | 8,896,230 | 8,226,000 | 8,224,404 | | 776 | | | 6.125 | 6.136 | MN | 57,382 | 503,843 | 11/15/2007 | 11/20/2012 |
| 337738-AH-1 | FISERV INC | | | | 2FE | 4,739,218 | 99.0180 | 4,703,365 | 4,750,000 | 4,739,771 | | 554 | | | 3.125 | 3.193 | AO | 41,233 | | 09/14/2010 | 10/01/2015 |
| 338032-AX-3 | FISHER SCIENTIFIC INTL 3.250000% 03/01/2 | | | 1 | 2FE | 9,723,846 | 139.6250 | 10,094,888 | 7,230,000 | 7,327,720 | | (592,022) | | | 3.250 | (4.560) | MS | 78,325 | 234,975 | 07/19/2007 | 03/01/2024 |
| 338032-AX-3 | FISHER SCIENTIFIC INTL 3.250000% 03/01/2 | LS | | 1 | 2FE | 1,418,138 | 139.6250 | 1,563,800 | 1,120,000 | 1,131,171 | | (66,901) | | | 3.250 | (2.593) | MS | 12,133 | 36,400 | 11/16/2006 | 03/01/2024 |
| 338906-B*-0 | FLEXI-VAN LEASING SER. 2004-A SR. SECD N | | | 3 | 2FE | 15,575,149 | 102.4890 | 15,962,877 | 15,575,149 | 15,548,503 | | 19,438 | | | 6.380 | 5.130 | MN | 124,212 | 838,767 | 11/16/2004 | 11/16/2011 |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION | | | | 2FE | 8,120,300 | 120.8990 | 9,671,904 | 8,000,000 | 8,105,899 | | (8,936) | | | 7.900 | 7.707 | MN | 80,756 | 632,000 | 04/30/2009 | 05/15/2019 |
| 340711-AR-1 | FLORIDA GAS TRANSMISSION | | | | 2FE | 4,999,100 | 103.2170 | 5,160,840 | 5,000,000 | 4,999,174 | | 74 | | | 4.000 | 3.994 | JJ | 90,000 | | 07/08/2010 | 07/15/2015 |
| 341081-FB-8 | FLORIDA POWER & LIGHT | | | | 1FE | 6,093,977 | 111.1600 | 6,686,298 | 6,015,000 | 6,092,173 | | (1,052) | | | 5.960 | 5.881 | AO | 89,624 | 358,494 | 03/27/2009 | 04/01/2039 |
| 341081-FD-4 | FLORIDA POWER & LIGHT | | | 1 | 1FE | 4,987,600 | 101.1950 | 5,059,725 | 5,000,000 | 4,987,610 | | 10 | | | 5.250 | 5.147 | FA | 16,042 | | 12/06/2010 | 02/01/2041 |
| 341099-BZ-1 | FLORIDA POWER CORP | | | | 1FE | 16,345,050 | 103.1360 | 15,470,370 | 15,000,000 | 15,132,085 | | (236,227) | | | 6.650 | 4.971 | JJ | 459,958 | 997,500 | 11/12/2009 | 07/15/2011 |
| 341099-CK-3 | FLORIDA POWER CORP | | | | 1FE | 1,494,585 | 112.9120 | 1,693,676 | 1,500,000 | 1,495,686 | | 453 | | | 5.650 | 5.692 | JD | 3,767 | 84,750 | 06/11/2008 | 06/15/2018 |
| 341099-CL-1 | FLORIDA POWER CORP | | | | 1FE | 9,030,720 | 116.2780 | 9,302,256 | 8,000,000 | 9,013,628 | | (15,581) | | | 6.400 | 5.500 | JD | 22,756 | 512,000 | 11/20/2009 | 06/15/2038 |
| 341135-B*-1 | FLORIDA PUBLIC UTILITIES 1ST MTG | | | | 2Z | 7,273,000 | 115.0000 | 8,363,950 | 7,273,000 | 7,308,622 | | (3,575) | | | 9.570 | 9.513 | MN | 116,004 | 652,530 | 05/27/1988 | 05/01/2018 |
| 341135-B@-9 | FLORIDA PUBLIC UTILITIES 1ST MTG | | | | 2Z | 4,000,000 | 115.0000 | 4,600,000 | 4,000,000 | 4,000,000 | | | | | 10.030 | 9.966 | MN | 66,867 | 376,125 | 05/27/1988 | 05/01/2018 |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | | 2 | 5 | 904,002 | 100.0000 | 904,002 | 904,002 | 904,002 | | (591) | | | 8.249 | 9.754 | MJSD | 621 | 26,682 | 12/21/2009 | 10/31/2012 |
| 34382#-AD-5 | FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN | | | 2 | 5 | 352,692 | 100.0000 | 352,692 | 352,692 | 352,692 | | | | | 8.250 | 9.221 | MJSD | 242 | 35,752 | 11/23/2009 | 11/02/2013 |
| 302491-AQ-8 | FMC CORP | | | | 2FE | 7,973,200 | 103.2440 | 8,259,552 | 8,000,000 | 7,975,474 | | 2,098 | | | 5.200 | 5.271 | JD | 18,489 | 433,333 | 11/24/2009 | 12/15/2019 |
| 990918-9C-0 | FORD MOTOR COMPANY TERM LOAN B-2 | | | 2 | 3FE | 1,639,933 | 98.5120 | 1,640,138 | 1,664,907 | 1,640,138 | | 205 | | | 3.020 | 3.636 | JAJO | 1,257 | 13,683 | 12/23/2010 | 12/15/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 345397-VL-4 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 3,202,500 | 112.6160 | 3,378,471 | 3,000,000 | 3,183,835 | | (18,665) | | | 8.700 | 6.816 | AO | 65,250 | 130,500 | 07/20/2010 | 10/01/2014 |
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 4,715,000 | 116.3410 | 4,653,652 | 4,000,000 | 4,702,346 | | (12,654) | | | 8.125 | 5.619 | JJ | 149,861 | | 10/08/2010 | 01/15/2020 |
| 345397-VN-0 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 1,492,170 | 107.4610 | 1,611,918 | 1,500,000 | 1,493,145 | | 975 | | | 7.000 | 7.153 | AO | 22,167 | 54,250 | 04/06/2010 | 04/15/2015 |
| 345397-VP-5 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 1,772,730 | 105.0990 | 1,891,784 | 1,800,000 | 1,773,987 | | 1,257 | | | 6.625 | 6.938 | FA | 48,694 | | 07/28/2010 | 08/15/2017 |
| 346091-BE-0 | FOREST OIL CORPORATION | | | | 4FE | 7,213,750 | 109.2500 | 7,647,500 | 7,000,000 | 7,179,628 | | (33,616) | | | 8.500 | 7.557 | FA | 224,778 | 340,000 | 06/15/2010 | 02/15/2014 |
| 41641#-AF-2 | FOREST RESOURCES, LLC (HANCOCK MEZZ, 12. | | | 3 | 5 | 1,040,226 | 103.4630 | 1,076,246 | 1,040,226 | 1,040,226 | | | | | 14.460 | 12.460 | MS | 38,022 | 135,546 | 05/05/2006 | 06/30/2012 |
| 34640#-AA-9 | FORMOSA PLASTICS CORP USA / FORMOSA UTIL | | | | 2 | 26,873,436 | 109.7630 | 29,270,035 | 26,666,667 | 26,837,816 | | (17,554) | | | 7.200 | 7.206 | AO | 405,333 | 1,860,000 | 09/10/2008 | 10/15/2018 |
| 302567-AA-0 | FPL ENERGY AMER | | | | 2FE | 16,034,873 | 100.3540 | 15,893,063 | 15,837,000 | 15,978,373 | | (4,585) | | | 6.639 | 6.424 | JUN | 557,836 | 1,051,418 | 06/30/2003 | 06/20/2023 |
| 302570-BJ-4 | FPL GROUP CAPITAL INC | | | | 2FE | 9,646,816 | 97.9260 | 9,449,907 | 9,650,000 | 9,647,016 | | 200 | | | 2.600 | 2.609 | MS | 84,330 | | 08/26/2010 | 09/01/2015 |
| 354613-AF-8 | FRANKLIN RESOURCES INC | | | | 1FE | 1,997,800 | 101.8360 | 2,036,712 | 2,000,000 | 1,998,052 | | 252 | | | 3.125 | 3.149 | MN | 7,118 | 31,250 | 05/17/2010 | 05/20/2015 |
| 354613-AG-6 | FRANKLIN RESOURCES INC | | | | 1FE | 4,994,450 | 103.9250 | 5,196,260 | 5,000,000 | 4,994,723 | | 273 | | | 4.625 | 4.639 | MN | 26,337 | 115,625 | 05/17/2010 | 05/20/2020 |
| 995101-9E-4 | FREESCALE SEMICONDUCTOR EXTENDED TERM LO | | | 2 | 4FE | 6,611,467 | 90.7550 | 6,535,305 | 7,201,014 | 6,535,305 | | (76,162) | | | 4.508 | 6.600 | MJSD | 27,950 | 59,846 | 03/31/2010 | 12/01/2016 |
| 991154-9C-1 | FRESENIUS SE TRANCHE C1 DOLLAR TERM LOAN | | | 2 | 2FE | 302,909 | 99.0180 | 303,486 | 306,495 | 303,486 | | 577 | | | 4.500 | 4.569 | MJSD | 843 | 10,208 | 03/18/2010 | 09/10/2014 |
| 991154-9D-9 | FRESENIUS SE TRANCHE C2 TERM LOAN | | | 2 | 2FE | 172,905 | 98.9590 | 173,255 | 175,078 | 173,255 | | 349 | | | 4.500 | 4.586 | MJSD | 481 | 5,831 | 03/18/2010 | 09/10/2014 |
| 35906A-AA-6 | FRONTIER COMMUNICATIONS | | | | 3FE | 2,657,478 | 110.7500 | 2,878,393 | 2,599,000 | 2,650,208 | | (7,270) | | | 8.250 | 7.566 | MN | 35,736 | 107,209 | 06/09/2010 | 05/01/2014 |
| 35906A-AA-6 | FRONTIER COMMUNICATIONS | LS | | | 3FE | 410,023 | 110.7500 | 444,108 | 401,000 | 408,901 | | (1,122) | | | 8.250 | 7.566 | MN | 5,514 | 16,541 | 06/09/2010 | 05/01/2014 |
| 35906A-AD-0 | FRONTIER COMMUNICATIONS CORP | | | | 3FE | 1,226,250 | 109.2500 | 1,311,000 | 1,200,000 | 1,224,058 | | (2,192) | | | 7.875 | 7.326 | AO | 19,950 | 48,038 | 07/09/2010 | 04/15/2015 |
| 35906A-AF-5 | FRONTIER COMMUNICATIONS CORP | | | | 3FE | 1,143,750 | 109.7500 | 1,218,225 | 1,110,000 | 1,141,955 | | (1,795) | | | 8.250 | 7.668 | AO | 19,333 | 46,551 | 07/13/2010 | 04/15/2017 |
| 35906A-AH-1 | FRONTIER COMMUNICATIONS CORP | | | | 3FE | 2,470,000 | 109.2500 | 2,676,625 | 2,450,000 | 2,469,040 | | (960) | | | 8.500 | 8.387 | AO | 43,964 | 105,860 | 03/31/2010 | 04/15/2020 |
| 359262-AT-9 | FROST NATIONAL BANK | | | | 1FE | 14,256,840 | 102.3580 | 13,306,553 | 13,000,000 | 13,103,509 | | (170,316) | | | 6.875 | 5.466 | FA | 372,396 | 893,750 | 11/05/2002 | 08/01/2011 |
| 302941-AH-2 | FTI CONSULTING INC | | | 1 | 3FE | 5,972,575 | 99.2500 | 5,835,900 | 5,880,000 | 5,970,645 | | (1,930) | | | 6.750 | 6.966 | AO | 103,635 | | 10/28/2010 | 10/01/2020 |
| 361268-B*-5 | G & K SERVICES, INC. FLOAT. SR NTS | | | 1 | 3 | 24,000,000 | 91.3260 | 21,918,122 | 24,000,000 | 24,000,000 | | | | | 0.903 | 2.068 | MJSD | 1,204 | 229,021 | 05/10/2005 | 06/30/2015 |
| 36239Y-AB-8 | GABELLI ASSET MANAGEMENT INC 5.5% SR NTS | | | | 2FE | 15,141,300 | 105.2830 | 15,792,375 | 15,000,000 | 15,040,731 | | (15,701) | | | 5.500 | 5.376 | MN | 105,417 | 825,000 | 05/30/2003 | 05/15/2013 |
| 04316#-AC-1 | GALLAGHER (ARTHUR J.) & CO. 7 YEAR | | | | 2 | 15,000,000 | 108.8480 | 16,327,134 | 15,000,000 | 15,000,000 | | | | | 6.260 | 6.258 | FA | 391,250 | 939,000 | 01/11/2008 | 08/03/2014 |
| 36804P-AF-3 | GATX FINANCIAL CORP 2005-1 PASS THRU TR. | | | 2 | 2FE | 3,629,471 | 100.7170 | 3,655,478 | 3,629,471 | 3,629,471 | | | | | 5.697 | 5.698 | JJ | 102,811 | 203,768 | 11/12/2009 | 01/02/2025 |
| 16735#-AB-0 | GEBERIT AG / CHICAGO FAUCET CO. 5.54% SE | | R | | 1 | 12,000,000 | 107.0470 | 12,845,658 | 12,000,000 | 12,000,000 | | | | | 5.540 | 5.540 | JD | 22,160 | 664,800 | 11/07/2002 | 12/19/2012 |
| 368710-AC-3 | GENENTECH INC | | R | | 1FE | 8,821,300 | 101.3820 | 10,138,220 | 10,000,000 | 8,853,345 | | 19,663 | | | 5.250 | 6.162 | JJ | 242,083 | 525,000 | 06/11/2009 | 07/15/2035 |
| 368710-AG-4 | GENENTECH INC (USA) | | R | | 1FE | 6,495,905 | 110.1090 | 7,157,111 | 6,500,000 | 6,497,901 | | 405 | | | 4.750 | 4.758 | JJ | 142,368 | 308,750 | 07/13/2005 | 07/15/2015 |
| 369550-AK-4 | GENERAL DYNAMICS CORP | | | | 1FE | 24,788,410 | 107.4790 | 28,481,962 | 26,500,000 | 25,976,998 | | 202,092 | | | 4.250 | 5.145 | MN | 143,910 | 1,126,250 | 03/18/2009 | 05/15/2013 |
| 369550-AM-0 | GENERAL DYNAMICS CORP | | | | 1FE | 5,189,850 | 112.6700 | 5,633,515 | 5,000,000 | 5,090,167 | | (16,980) | | | 5.375 | 4.933 | FA | 101,528 | 268,750 | 04/06/2004 | 08/15/2015 |
| 36962G-3A-0 | GENERAL ELEC CAP CORP | | | | 1FE | 9,163,400 | 105.4090 | 10,540,910 | 10,000,000 | 9,177,344 | | 10,766 | | | 6.150 | 6.824 | FA | 246,000 | 615,000 | 09/04/2009 | 08/07/2037 |
| 36962G-3K-8 | GENERAL ELEC CAP CORP | | | | 1FE | 3,075,450 | 106.8780 | 3,206,349 | 3,000,000 | 3,032,576 | | (16,988) | | | 5.250 | 4.613 | AO | 31,500 | 157,500 | 05/14/2008 | 10/19/2012 |
| 36962G-3T-9 | GENERAL ELEC CAP CORP | | | | 1FE | 8,482,235 | 106.9090 | 9,087,257 | 8,500,000 | 8,491,227 | | 3,472 | | | 4.800 | 4.877 | MN | 68,000 | 408,000 | 04/16/2008 | 05/01/2013 |
| 36962G-4H-4 | GENERAL ELEC CAP CORP | | | | 1FE | 19,974,200 | 102.2300 | 20,446,040 | 20,000,000 | 19,982,395 | | 8,195 | | | 2.800 | 2.845 | JJ | 269,111 | 280,000 | 01/05/2010 | 01/08/2013 |
| 36962G-4J-0 | GENERAL ELEC CAP CORP | | | | 1FE | 9,965,800 | 106.9490 | 10,694,870 | 10,000,000 | 9,968,389 | | 2,589 | | | 5.500 | 5.545 | JJ | 264,306 | 275,000 | 01/05/2010 | 01/08/2020 |
| 36962G-W7-5 | GENERAL ELEC CAP CORP | | | 3 | 1FE | 10,000,000 | 82.9800 | 8,298,030 | 10,000,000 | 10,000,000 | | | | | 0.683 | 5.648 | FMAN | 10,670 | 71,758 | 05/02/2006 | 05/05/2026 |
| 36962G-YY-4 | GENERAL ELEC CAP CORP | | | | 1FE | 2,542,601 | 106.9010 | 2,672,523 | 2,500,000 | 2,517,941 | | (11,537) | | | 6.000 | 5.478 | JD | 6,667 | 150,000 | 10/14/2008 | 06/15/2012 |
| 36967H-AL-1 | GENERAL ELEC CAP CORP | | | | 1FE | 34,989,150 | 100.2930 | 35,102,515 | 35,000,000 | 34,998,929 | | 5,462 | | | 1.800 | 1.813 | MS | 192,500 | 630,000 | 11/12/2009 | 03/11/2011 |
| 252737-AB-7 | GENERAL ELECTRIC CAPITAL CORP. / DIAMOND | | | | 1 | 15,081,710 | 103.0710 | 15,460,664 | 15,000,000 | 15,019,968 | | (27,566) | | | 5.400 | 5.203 | MS | 245,250 | 810,000 | 09/10/2008 | 09/12/2011 |
| 370334-BB-9 | GENERAL MILLS INC | | | | 2FE | 17,223,920 | 112.4640 | 17,994,304 | 16,000,000 | 17,077,161 | | (135,228) | | | 5.700 | 4.440 | FA | 344,533 | 769,500 | 03/01/2010 | 02/15/2017 |
| 370334-BG-8 | GENERAL MILLS INC | | | | 2FE | 2,702,675 | 109.9160 | 2,747,908 | 2,500,000 | 2,641,592 | | (51,176) | | | 5.250 | 2.987 | FA | 49,583 | 131,250 | 11/12/2009 | 08/15/2013 |
| 370334-BH-6 | GENERAL MILLS INC | | | | 2FE | 19,290,630 | 111.3250 | 20,038,590 | 18,000,000 | 19,223,907 | | (65,356) | | | 5.650 | 4.671 | FA | 384,200 | 734,500 | 06/24/2010 | 02/15/2019 |
| 370334-BJ-2 | GENERAL MILLS INC | | | | 2FE | 10,352,750 | 101.3290 | 10,132,900 | 10,000,000 | 10,350,814 | | (1,936) | | | 5.400 | 5.184 | JD | 24,000 | 291,000 | 08/12/2010 | 06/15/2040 |
| 459578-AD-8 | GENERAL PARTS (INT'L GROUP) SER. A SR NT | | | | 3 | 2,700,000 | 101.2230 | 2,733,031 | 2,700,000 | 2,700,000 | | | | | 5.240 | 5.240 | MN | 23,580 | 106,110 | 11/12/2009 | 11/01/2011 |
| 459578-AE-6 | GENERAL PARTS (INT'L GROUP) SER. B SR NT | | | | 3 | 8,250,000 | 103.6070 | 8,547,545 | 8,250,000 | 8,245,763 | | 1,051 | | | 5.980 | 5.980 | MN | 82,225 | 493,350 | 10/08/2004 | 11/01/2016 |
| 370488-AA-2 | GENERAL PARTS INTERNATIONAL, INC. 2020 | | | | 3 | 16,650,000 | 101.0900 | 16,831,502 | 16,650,000 | 19,137,579 | | (228,766) | | | 6.570 | 6.570 | JJ | 546,953 | 1,177,155 | 06/05/2007 | 07/01/2020 |
| 990390-9B-4 | GENTIVA HEALTH SERVICES TERM LOAN B | | | 2 | 3FE | 1,920,000 | 96.1890 | 1,923,773 | 2,000,000 | 1,923,773 | | 3,773 | | | 5.284 | 7.348 | FMAN | 11,743 | 32,625 | 08/27/2010 | 08/17/2016 |
| 372917-AQ-7 | GENZYME CORP-GENL DIVISN | | | | 2FE | 12,220,090 | 102.6640 | 12,319,620 | 12,000,000 | 12,203,884 | | (16,206) | | | 3.625 | 3.214 | JD | 19,333 | 215,083 | 08/23/2010 | 06/15/2015 |
| 373334-JP-7 | GEORGIA POWER COMPANY | | | | 1FE | 6,982,080 | 102.9660 | 7,207,606 | 7,000,000 | 6,983,625 | | 1,480 | | | 4.250 | 4.262 | JD | 24,792 | 285,931 | 12/08/2009 | 12/01/2019 |
| 373334-JR-3 | GEORGIA POWER COMPANY | | | | 1FE | 9,933,900 | 101.0130 | 10,101,340 | 10,000,000 | 9,934,421 | | 521 | | | 5.400 | 5.443 | JD | 45,000 | 267,000 | 05/24/2010 | 06/01/2040 |
| 373334-JS-1 | GEORGIA POWER COMPANY | | | | 1FE | 1,980,720 | 92.6450 | 1,852,900 | 2,000,000 | 1,980,818 | | 98 | | | 4.750 | 4.812 | MS | 31,931 | | 08/26/2010 | 09/01/2040 |
| 373298-BM-9 | GEORGIA-PACIFIC | | | | 3FE | 1,175,108 | 114.5000 | 1,298,430 | 1,134,000 | 1,171,320 | | (3,788) | | | 7.700 | 6.830 | JD | 3,881 | 43,659 | 06/15/2010 | 06/15/2015 |
| 373298-BR-8 | GEORGIA-PACIFIC | | | | 3FE | 2,921,000 | 112.8750 | 2,867,025 | 2,540,000 | 2,919,251 | | (1,749) | | | 7.750 | 6.378 | MN | 25,153 | 98,425 | 10/27/2010 | 11/15/2029 |
| 373298-BP-2 | GEORGIA-PACIFIC CORP | | | | 3FE | 6,132,452 | 108.2500 | 7,469,250 | 6,900,000 | 6,198,206 | | 17,427 | | | 7.250 | 6.568 | JD | 41,688 | 500,250 | 07/13/2005 | 06/01/2028 |
| 990342-9D-1 | GEORGIA-PACIFIC CORPORATION TERM C | | | 2 | 3FE | 983,539 | 99.2700 | 979,831 | 987,035 | 979,831 | | 1,433 | | | 3.552 | 3.722 | MJSD | 4,851 | 30,247 | 02/19/2010 | 12/23/2014 |
| 373298-CF-3 | GEORGIA-PACIFIC LLC | | | | 3FE | 1,695,000 | 114.2500 | 1,713,750 | 1,500,000 | 1,692,568 | | (2,432) | | | 8.000 | 6.521 | JJ | 55,333 | | 09/22/2010 | 01/15/2024 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC | | | | 3FE | 15,906,080 | 98.8680 | 15,818,864 | 16,000,000 | 15,907,257 | | 1,177 | | | 5.400 | 5.475 | MN | 141,600 | | 10/27/2010 | 11/01/2020 |
| 374276-9B-1 | GETTY IMAGES INC INITIAL TERM LOAN | | | 2 | 3FE | 3,383,750 | 100.2590 | 3,383,740 | 3,375,000 | 3,383,740 | | (10) | | | 4.011 | 2.276 | MJSD | 376 | 13,484 | 12/09/2010 | 11/07/2016 |
| 375558-AM-5 | GILEAD SCIENCES INC 1.625000% 05/01/2016 | | | | 1 | 2,118,004 | 104.0000 | 2,080,000 | 2,000,000 | 2,113,742 | | (4,262) | | | 1.625 | 0.542 | MN | 5,417 | 8,215 | 10/13/2010 | 05/01/2016 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC | | R | | 1FE | 11,811,840 | 103.5750 | 12,429,012 | 12,000,000 | 11,832,135 | | 3,499 | | | 5.375 | 5.482 | AO | 136,167 | 645,000 | 03/31/2004 | 04/15/2034 |
| 377372-AC-1 | GLAXOSMITHKLINE CAP INC | | R | | 1FE | 2,094,340 | 108.5800 | 2,171,594 | 2,000,000 | 2,055,291 | | (21,941) | | | 4.850 | 3.622 | MN | 12,394 | 97,000 | 11/12/2009 | 05/15/2013 |
| 377372-AD-9 | GLAXOSMITHKLINE CAPITAL | | R | | 1FE | 1,748,933 | 114.3430 | 2,001,001 | 1,750,000 | 1,749,159 | | 90 | | | 5.650 | 5.662 | MN | 12,634 | 98,875 | 05/06/2008 | 05/15/2018 |
| 990468-9A-0 | GOLDEN GATE NATIONAL SENIOR CARE (BEVERL | | | 2 | 3FE | 570,080 | 100.0000 | 570,080 | 570,080 | 570,080 | | | | | 3.011 | 4.090 | MJSD | 1,528 | 12,169 | 05/05/2006 | 03/14/2011 |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 1ST MTG | | | | 1FE | 24,539,988 | 108.8030 | 26,974,220 | 24,791,727 | 24,569,732 | | 12,058 | | | 5.750 | 5.899 | MN | 218,711 | 1,410,213 | 06/27/2008 | 05/06/2025 |
| 381317-AQ-9 | GOLDEN WEST FINL CORP | | | | 1FE | 9,494,556 | 105.8030 | 10,229,005 | 9,668,000 | 9,618,541 | | 26,405 | | | 4.750 | 5.059 | AO | 114,808 | 459,230 | 10/14/2005 | 10/01/2012 |
| 38141E-A4-1 | GOLDMAN SACHS GROUP INC | | | | 1FE | 25,901,575 | 103.2000 | 25,800,125 | 25,000,000 | 25,550,536 | | (338,082) | | | 3.625 | 2.206 | FA | 377,604 | 928,906 | 12/17/2009 | 08/01/2012 |
| 38141G-BU-7 | GOLDMAN SACHS GROUP INC | | | | 1FE | 2,542,601 | 105.7460 | 2,643,658 | 2,500,000 | 2,514,531 | | (13,174) | | | 6.600 | 6.010 | JJ | 76,083 | 165,000 | 10/14/2008 | 01/15/2012 |
| 38141G-FM-1 | GOLDMAN SACHS GROUP INC | | | | 1FE | 16,917,935 | 110.1190 | 18,114,625 | 16,450,000 | 16,878,320 | | (41,151) | | | 6.150 | 5.711 | AO | 252,919 | 1,011,675 | 02/10/2010 | 04/01/2018 |
| 38146F-AH-4 | GOLDMAN SACHS GROUP INC | | | | 1FE | 29,985,300 | 100.2910 | 30,087,390 | 30,000,000 | 29,998,461 | | 7,428 | | | 1.700 | 1.715 | MS | 150,167 | 510,000 | 11/12/2009 | 03/15/2011 |
| 382388-AL-0 | GOODRICH CORP | | | | 2FE | 12,380,751 | 111.8760 | 13,142,074 | 11,747,000 | 12,339,687 | | (7,635) | | | 7.000 | 6.598 | AO | 173,595 | 822,290 | 08/18/2004 | 04/15/2038 |
| 382388-AW-6 | GOODRICH CORP | | | | 2FE | 6,983,130 | 105.0800 | 7,355,614 | 7,000,000 | 6,984,511 | | 1,310 | | | 4.875 | 5.042 | MS | 113,750 | 246,458 | 12/08/2009 | 03/01/2020 |
| 382388-AX-4 | GOODRICH CORP | | | 1 | 2FE | 12,972,440 | 94.4830 | 12,282,829 | 13,000,000 | 12,973,100 | | 660 | | | 3.600 | 3.577 | FA | 140,400 | | 09/08/2010 | 02/01/2021 |
| 990929-9A-1 | GRACEWAY PHARMACEUTICALS TERM B | | | 2 | 6FE | 3,916,324 | 97.7830 | 3,920,023 | 4,008,907 | 1,727,157 | | 60,524 | 2,192,866 | | 5.011 | 7.224 | MJSD | 558 | 94,956 | 03/31/2008 | 05/03/2012 |
| 995842-9C-7 | GRAPHIC PACKAGING INTL TERM B | | | 2 | 3FE | 1,481,984 | 100.0000 | 1,481,984 | 1,481,984 | 1,481,984 | | | | | 2.296 | 2.987 | MJSD | 7,586 | 36,597 | 12/30/2009 | 05/16/2014 |
| 389406-B*-9 | GRAYBAR ELECTRIC 6.59% SR NTS | | | | 3 | 983,918 | 103.6410 | 1,036,405 | 1,000,000 | 992,153 | | 2,893 | | | 6.590 | 5.910 | AO | 16,475 | 59,310 | 11/12/2009 | 04/01/2013 |
| 389406-B@-7 | GRAYBAR ELECTRIC 6.65% SR NTS | | | | 3 | 1,526,789 | 104.0240 | 1,758,950 | 1,690,909 | 1,645,610 | | 14,324 | | | 6.650 | 7.881 | JD | 9,370 | 93,705 | 11/12/2009 | 06/01/2013 |
| 389406-A#-6 | GRAYBAR ELECTRIC 7.36% SR NTS | | | | 3 | 968,919 | 101.4090 | 965,413 | 952,000 | 952,919 | | (1,332) | | | 7.360 | 5.440 | MN | 11,678 | 35,034 | 11/12/2009 | 05/01/2011 |
| 390638-AC-4 | GREAT LAKES GAS TRANSMISSION LP SR NTS | | I | | 2 | 1,012,835 | 106.2220 | 1,168,439 | 1,100,000 | 1,091,337 | | 4,796 | | | 8.740 | 8.740 | AO | 16,290 | 96,140 | 10/30/1991 | 10/30/2011 |
| 790654-C#-2 | GREAT PLAINS ENERGY (FORMERLY AQUILA / | | | 2 | 2 | 9,625,000 | 115.0000 | 11,068,750 | 9,625,000 | 9,415,798 | | 14,412 | | | 9.440 | 9.440 | FA | 378,583 | 867,300 | 12/06/1990 | 02/01/2021 |
| 33632*-PE-1 | GREAT PLAINS ENERGY / KANSAS CITY PWR & | | | 2 | 2 | 5,591,579 | 109.3630 | 6,115,143 | 5,591,579 | 5,578,104 | | 4,983 | | | 8.550 | 8.619 | FA | 183,264 | 433,754 | 01/06/1995 | 02/13/2014 |
| 391164-AB-6 | GREAT PLAINS ENERGY INC | | | | 2FE | 9,948,400 | 111.7330 | 11,173,310 | 10,000,000 | 9,961,623 | | 4,363 | | | 6.875 | 6.921 | MS | 202,431 | 687,500 | 09/20/2007 | 09/15/2017 |
| 991189-9A-1 | GREAT POINT POWER DELAYED DRAW TERM LOAN | | | 2 | 3FE | 2,922,075 | 99.0710 | 2,924,165 | 2,951,591 | 2,924,165 | | 2,090 | | | 5.500 | 5.899 | MJSD | 8,589 | 81,066 | 06/08/2010 | 03/10/2017 |
| 39121J-AH-3 | GREAT RIVER ENERGY | | | | 1FE | 15,000,000 | 93.4280 | 14,014,200 | 15,000,000 | 15,000,000 | | | | | 4.478 | 4.478 | JJ | 128,743 | | 10/19/2010 | 07/01/2030 |
| 392485-AB-4 | GREEKTOWN SUPERHOLDINGS | | | 1 | 5 | 1,380,000 | 111.0000 | 1,665,000 | 1,500,000 | 1,388,453 | | 8,453 | | | 13.000 | 19.346 | JJ | 98,042 | | 06/25/2010 | 07/01/2015 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | | | 2FE | 25,297,806 | 111.6080 | 28,234,395 | 25,297,806 | 25,297,806 | | | | | 7.210 | 7.285 | FMAN | 258,396 | 1,812,742 | 05/05/2003 | 02/10/2024 |
| 393154-J*-1 | GREEN MOUNTAIN POWER CORP 2037 FMBS | | | | 1 | 8,000,000 | 105.0210 | 8,401,688 | 8,000,000 | 8,000,000 | | | | | 6.170 | 6.170 | JD | 41,133 | 493,600 | 11/16/2007 | 12/01/2037 |
| 393154-AB-5 | GREEN MOUNTAIN POWER CORP FIRST MTGE BON | | | | 1FE | 10,000,000 | 109.8820 | 10,988,181 | 10,000,000 | 10,000,000 | | | | | 6.040 | 6.040 | JD | 50,333 | 604,000 | 11/22/2002 | 12/01/2017 |
| 393154-G@-2 | GREEN MOUNTAIN PWR CORP 1ST MTG BND | | | | 1FE | 7,000,000 | 115.0000 | 8,050,000 | 7,000,000 | 7,032,442 | | (1,973) | | | 9.640 | 9.641 | MS | 224,933 | 674,800 | 09/17/1986 | 09/01/2020 |
| 990760-9B-8 | GROSVENOR CAPITAL MGMT TRANCHE C TERM LO | | | 2 | 3FE | 2,959,174 | 97.8150 | 2,961,136 | 3,027,288 | 2,961,136 | | 1,962 | | | 4.313 | 4.443 | FMAN | 9,429 | 17,770 | 10/18/2010 | 12/05/2016 |
| 362338-AQ-8 | GTE SOUTHWEST INC 1ST MTG | | | | 1FE | 4,888,450 | 117.5290 | 5,876,470 | 5,000,000 | 4,888,447 | | 1,845 | | | 8.500 | 8.737 | MN | 54,306 | 425,000 | 11/22/1991 | 11/15/2031 |
| 402740-AA-2 | GULFSTREAM NATURAL GAS | | | | 2FE | 19,989,200 | 109.6160 | 21,923,160 | 20,000,000 | 19,994,050 | | 1,046 | | | 5.560 | 5.567 | MN | 185,333 | 1,112,000 | 11/12/2009 | 11/01/2015 |
| 402740-AB-0 | GULFSTREAM NATURAL GAS | | | | 2FE | 7,995,360 | 106.8910 | 8,551,280 | 8,000,000 | 7,996,082 | | 158 | | | 6.190 | 6.195 | MN | 82,533 | 495,200 | 10/19/2005 | 11/01/2025 |
| 402740-AC-8 | GULFSTREAM NATURAL GAS | | | | 2FE | 7,974,080 | 116.6870 | 9,334,960 | 8,000,000 | 7,978,930 | | 3,102 | | | 6.950 | 7.023 | JD | 46,333 | 556,000 | 11/12/2009 | 06/01/2016 |
| 402810-AA-2 | GUN HILL ROAD II LLC DRAW 1 | | | 3 | 5Z | 6,121,284 | 96.5420 | 5,909,635 | 6,121,284 | 6,058,340 | | 72,858 | | | 1.289 | 2.447 | MON | 3,507 | 83,362 | 01/20/2010 | 03/02/2014 |
| G4235#-AA-6 | H2 CREDIT PARTNERS (FKA COP II LP) | | | 3 | 5 | 6,995,276 | 99.5160 | 7,041,249 | 7,075,505 | 7,041,312 | | 23,022 | | | 2.766 | 3.287 | MON | 14,133 | 198,562 | 12/19/2008 | 06/19/2012 |
| 40624@-AC-4 | HALLMARK CARDS INC SERIES C SR NTS | | | | 2 | 10,000,000 | 115.0000 | 11,500,000 | 10,000,000 | 10,183,289 | | (8,802) | | | 9.160 | 9.160 | JJ | 402,022 | 916,000 | 01/10/1990 | 07/23/2022 |
| 40624@-AB-6 | HALLMARK CARDS INC. SERIES B SR NTS | | | | 2 | 23,778,860 | 109.9480 | 24,188,461 | 22,000,000 | 22,448,813 | | (262,770) | | | 8.920 | 7.556 | JJ | 861,276 | 1,962,400 | 11/12/2009 | 07/23/2012 |
| 410345-AF-9 | HANESBRANDS INC | | | 1 | 4FE | 1,017,500 | 107.2500 | 1,072,500 | 1,000,000 | 1,016,115 | | (1,385) | | | 8.000 | 8.421 | JD | 3,556 | 40,000 | 06/17/2010 | 12/15/2016 |
| 41163G-AF-8 | HARCOURT GENERAL INC | | R | | 2FE | 2,395,294 | 94.9080 | 2,372,708 | 2,500,000 | 2,411,220 | | 893 | | | 7.200 | 7.744 | FA | 75,000 | 180,000 | 01/01/2005 | 08/01/2027 |
| 41242*-AD-4 | HARDWOOD FUNDING, LLC (NBA) SER D SR NTS | | | | 2 | 13,000,000 | 104.7160 | 13,613,093 | 13,000,000 | 13,000,000 | | | | | 5.310 | 5.310 | JD | 46,020 | 696,800 | 11/12/2009 | 06/08/2012 |
| 413875-AJ-4 | HARRIS CORPORATION | | | | 2FE | 1,962,820 | 105.7280 | 2,114,566 | 2,000,000 | 1,970,527 | | 5,319 | | | 5.000 | 5.354 | AO | 25,000 | 100,000 | 07/08/2009 | 10/01/2015 |
| 413875-AK-1 | HARRIS CORPORATION | | | | 2FE | 4,982,600 | 111.5040 | 5,575,185 | 5,000,000 | 4,986,907 | | 1,488 | | | 5.950 | 5.988 | JD | 24,792 | 297,500 | 11/30/2007 | 12/01/2017 |
| 413875-AL-9 | HARRIS CORPORATION | | | | 2FE | 4,984,550 | 113.4210 | 5,671,030 | 5,000,000 | 4,986,364 | | 1,183 | | | 6.375 | 6.431 | JD | 14,167 | 318,750 | 06/04/2009 | 06/15/2019 |
| 413875-AN-5 | HARRIS CORPORATION | | | | 2FE | 5,967,240 | 102.3460 | 6,140,754 | 6,000,000 | 5,967,270 | | 30 | | | 6.150 | 6.205 | JD | 28,700 | | 11/30/2010 | 12/15/2040 |
| 41659L-AS-0 | HARTFORD LIFE INSTITUTIONAL FUNDING | @ | | 3 | 1FE | 50,000,000 | 86.0340 | 43,017,000 | 50,000,000 | 50,000,000 | | | | | 0.000 | 0.000 | NA | | | 08/02/2007 | 08/16/2017 |
| 418056-AP-2 | HASBRO INC | | | | 2FE | 6,917,501 | 107.3280 | 7,341,256 | 6,840,000 | 6,910,452 | | (8,660) | | | 6.300 | 6.113 | MS | 126,882 | 430,920 | 11/12/2009 | 09/15/2017 |
| 418056-AR-8 | HASBRO INC | | | | 2FE | 6,999,487 | 108.4570 | 7,212,384 | 6,650,000 | 6,922,361 | | (74,485) | | | 6.125 | 4.824 | MN | 52,045 | 407,313 | 12/17/2009 | 05/15/2014 |
| 418056-AS-6 | HASBRO INC | | | | 2FE | 9,915,900 | 101.1880 | 10,118,830 | 10,000,000 | 9,916,747 | | 847 | | | 6.350 | 6.416 | MS | 186,972 | 162,278 | 10/27/2010 | 03/15/2040 |
| 419800-DZ-7 | HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 00 | | | 1 | 2FE | 17,746,200 | 100.1080 | 20,021,600 | 20,000,000 | 17,971,628 | | 135,175 | | | 5.700 | 17.147 | JJ | 570,000 | 1,140,000 | 04/09/2009 | 11/01/2020 |
| 990888-9B-7 | HAWKER BEECHCRAFT, INC. SYNTHETIC LC | | | 2 | 5FE | 207,146 | 100.0000 | 207,146 | 207,146 | 207,146 | | | | | 2.403 | 7.596 | MJSD | 1,226 | 3,202 | 09/28/2007 | 03/26/2014 |
| 990888-9A-9 | HAWKER BEECHCRAFT, INC. TERM LOAN | | | 2 | 5FE | 3,455,885 | 100.0000 | 3,455,885 | 3,455,885 | 3,455,885 | | | | | 2.272 | 3.694 | MJSD | 10,566 | 76,578 | 11/30/2009 | 03/26/2014 |
| 404119-AJ-8 | HCA INC | | | | 5FE | 3,324,798 | 92.0000 | 2,990,000 | 3,250,000 | 3,318,946 | | (1,150) | | | 7.500 | 7.307 | MN | 37,240 | 243,750 | 12/09/2004 | 11/06/2033 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 404119-AX-7 | HCA INC | | | 1 | 3FE | 10,537,500 | 106.6880 | 10,668,750 | 10,000,000 | 10,455,855 | | (77,288) | | | 9.250 | 8.419 | MN | 118,194 | 693,750 | 06/09/2010 | 11/15/2016 |
| 404119-BF-5 | HCA INC | | | 1 | 3FE | 3,142,500 | 109.5000 | 3,285,000 | 3,000,000 | 3,133,566 | | (8,934) | | | 8.500 | 8.000 | AO | 53,833 | 127,500 | 06/09/2010 | 04/15/2019 |
| 404119-BJ-7 | HCA INC | | | 1 | 3FE | 3,876,250 | 107.0000 | 3,745,000 | 3,500,000 | 3,864,857 | | (11,393) | | | 7.875 | 5.644 | FA | 104,125 | | 10/13/2010 | 02/15/2020 |
| 197677-9A-7 | HCA, INC. TRANCHE B-1 TERM LOAN | | | 2 | 3FE | 6,290,548 | 97.8340 | 6,339,279 | 6,479,654 | 6,339,279 | | 43,778 | | | 2.553 | 4.847 | MJSD | 459 | 149,841 | 11/05/2009 | 11/17/2013 |
| 197677-9C-3 | HCA, INC. TRANCHE B-2 TERM LOAN | | | 2 | 3FE | 3,439,076 | 97.6970 | 3,447,369 | 3,528,632 | 3,447,369 | | 8,294 | | | 3.553 | 4.060 | MJSD | 32,266 | 63,612 | 04/06/2010 | 03/31/2017 |
| 42218S-AA-6 | HEALTH CARE SVCS | | | | 1FE | 24,888,250 | 101.2760 | 25,319,125 | 25,000,000 | 24,992,833 | | 14,909 | | | 7.750 | 7.811 | JD | 86,111 | 1,937,500 | 06/20/2001 | 06/15/2011 |
| 421924-BJ-9 | HEALTHSOUTH CORP | | | 1 | 4FE | 5,175,000 | 103.2500 | 5,162,500 | 5,000,000 | 5,171,928 | | (3,072) | | | 7.750 | 7.452 | MS | 90,417 | | 10/20/2010 | 09/15/2022 |
| 422410-AA-7 | HEARST COMMUN. 7% GTD SR NTS | | | | 1 | 40,000,000 | 103.7720 | 41,508,860 | 40,000,000 | 40,000,000 | | | | | 7.000 | 7.002 | FA | 941,111 | 2,800,000 | 11/12/2009 | 08/30/2011 |
| 422410-AC-3 | HEARST COMMUNICATIONS GUARANTEED NOTES 2 | | | | 1 | 12,000,000 | 92.4890 | 11,098,728 | 12,000,000 | 12,000,000 | | | | | 4.220 | 4.279 | AO | 126,600 | | 07/20/2010 | 10/01/2022 |
| 423074-AF-0 | HEINZ (H.J.) CO | | | | 2FE | 8,098,240 | 105.3670 | 8,429,376 | 8,000,000 | 8,094,220 | | (2,891) | | | 6.375 | 6.263 | JJ | 235,167 | 510,000 | 07/30/2009 | 07/15/2028 |
| 423074-AJ-2 | HEINZ (H.J.) CO. | | | | 2FE | 15,303,375 | 109.6410 | 15,536,172 | 14,170,000 | 15,122,472 | | (181,182) | | | 5.350 | 2.626 | JJ | 349,566 | 459,298 | 06/29/2010 | 07/15/2013 |
| 127914-AB-5 | HELIX ENERGY SOLUTIONS 3.250000% 12/15/2 | | | 1 | 4 | 911,250 | 96.5000 | 965,000 | 1,000,000 | 913,762 | | 2,512 | | | 3.250 | 7.084 | JD | 1,444 | 32,500 | 05/19/2010 | 12/15/2025 |
| 42545#-AA-8 | HENDRICKSON HOLDINGS SER A GTD SR NTS | | | | 2 | 3,500,000 | 108.3690 | 3,792,920 | 3,500,000 | 3,500,000 | | | | | 5.770 | 5.770 | MS | 51,048 | 201,950 | 03/10/2005 | 03/31/2015 |
| 42726#-AA-9 | HERITAGE OPERATING SENIOR NOTES | | | 3 | 2 | 1,472,510 | 103.5240 | 1,449,342 | 1,400,000 | 1,415,537 | | (14,961) | | | 8.550 | 6.517 | JD | 8,883 | 68,400 | 11/12/2009 | 06/30/2011 |
| 990289-9E-2 | HERTZ CORP PREFUNDED LC | | | 2 | 3FE | 604,380 | 97.3870 | 608,323 | 624,643 | 608,323 | | 3,943 | | | 2.053 | 2.899 | MJSD | 2,938 | 3,913 | 10/14/2010 | 12/21/2012 |
| 990289-9D-4 | HERTZ CORP TERM LOAN B | | | 2 | 3FE | 3,259,803 | 97.3840 | 3,280,947 | 3,369,098 | 3,280,947 | | 21,144 | | | 2.011 | 3.568 | MON | 2,612 | 30,083 | 11/22/2010 | 12/21/2012 |
| 42809H-AD-9 | HESS CORP | | | | 2FE | 6,951,280 | 99.2730 | 6,949,131 | 7,000,000 | 6,951,521 | | 241 | | | 5.600 | 5.653 | FA | 153,533 | | 08/05/2010 | 02/15/2041 |
| 428236-AG-8 | HEWLETT-PACKARD CO | | | | 1FE | 3,121,740 | 108.2480 | 3,247,440 | 3,000,000 | 3,033,531 | | (20,831) | | | 6.500 | 5.710 | JJ | 97,500 | 195,000 | 04/19/2006 | 07/01/2012 |
| 428236-AT-0 | HEWLETT-PACKARD CO | | | | 1FE | 11,201,100 | 113.2420 | 11,324,230 | 10,000,000 | 10,890,802 | | (263,570) | | | 6.125 | 3.146 | MS | 204,167 | 612,500 | 11/12/2009 | 03/01/2014 |
| 428236-AU-7 | HEWLETT-PACKARD CO | | | | 1FE | 3,998,240 | 103.9200 | 4,156,784 | 4,000,000 | 3,999,300 | | 584 | | | 4.250 | 4.257 | FA | 59,972 | 170,000 | 02/23/2009 | 02/24/2012 |
| 428236-AV-5 | HEWLETT-PACKARD CO | | | | 1FE | 5,092,665 | 109.5680 | 5,204,485 | 4,750,000 | 5,008,651 | | (70,713) | | | 4.750 | 3.060 | JD | 18,175 | 225,625 | 11/12/2009 | 06/02/2014 |
| 428236-BE-2 | HEWLETT-PACKARD CO | | | | 1FE | 14,986,650 | 98.4860 | 14,772,960 | 15,000,000 | 14,986,855 | | 205 | | | 2.200 | 2.218 | JD | 26,583 | | 11/29/2010 | 12/01/2015 |
| 428236-BF-9 | HEWLETT-PACKARD CO | | | | 1FE | 4,991,350 | 97.8090 | 4,890,470 | 5,000,000 | 4,991,408 | | 58 | | | 3.750 | 3.770 | JD | 15,104 | | 11/29/2010 | 12/01/2020 |
| 990528-9A-1 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | | 2 | 4FE | 1,515,008 | 100.0000 | 1,515,008 | 1,515,008 | 1,515,008 | | | | | 4.063 | 4.382 | JAJO | 15,729 | | 05/24/2006 | 05/05/2015 |
| 990528-9B-9 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | | 2 | 4FE | 672,616 | 100.0000 | 672,616 | 672,616 | 672,616 | | | | | 4.063 | 7.992 | JAJO | 7,077 | 20,974 | 09/28/2007 | 05/05/2015 |
| 431318-AL-8 | HILCORP ENERGY I/HILCORP | | | 1 | 4FE | 1,290,625 | 103.2500 | 1,290,625 | 1,250,000 | 1,289,841 | | (784) | | | 7.625 | 7.488 | AO | 20,651 | | 10/13/2010 | 04/15/2021 |
| 431318-AL-8 | HILCORP ENERGY I/HILCORP | LS | | 1 | 4FE | 2,049,375 | 103.2500 | 2,065,000 | 2,000,000 | 2,048,401 | | (974) | | | 7.625 | 7.675 | AO | 33,042 | | 10/13/2010 | 04/15/2021 |
| 42307T-AG-3 | HJ HEINZ FINANCE CO | | | | 2FE | 5,407,350 | 109.5530 | 5,477,630 | 5,000,000 | 5,395,396 | | (8,975) | | | 6.750 | 6.081 | MS | 99,375 | 337,500 | 08/24/2009 | 03/15/2032 |
| 436440-AA-9 | HOLOGIC INC 2.000000% 12/15/2037 | | | 1 | 3FE | 904,300 | 93.6250 | 936,250 | 1,000,000 | 910,142 | | 2,327 | | | 2.000 | 3.949 | JD | 889 | 20,000 | 06/05/2008 | 12/15/2037 |
| 437076-AP-7 | HOME DEPOT INC | | | | 2FE | 2,439,975 | 112.0600 | 2,801,513 | 2,500,000 | 2,464,413 | | 5,770 | | | 5.400 | 5.722 | MS | 45,000 | 135,000 | 04/19/2006 | 03/01/2016 |
| 437076-AR-3 | HOME DEPOT INC | | | | 2FE | 17,896,820 | 109.7550 | 19,755,828 | 18,000,000 | 17,951,381 | | 14,793 | | | 5.250 | 5.343 | JD | 39,375 | 945,000 | 05/15/2007 | 12/16/2013 |
| 437076-AS-1 | HOME DEPOT INC | | | | 2FE | 13,974,239 | 104.0150 | 18,202,608 | 17,500,000 | 14,066,518 | | 36,869 | | | 5.875 | 6.322 | JD | 42,839 | 1,028,125 | 01/31/2008 | 12/16/2036 |
| 438516-AN-6 | HONEYWELL INTERNATIONAL | | | | 1FE | 2,185,200 | 104.7620 | 2,095,246 | 2,000,000 | 2,022,100 | | (25,443) | | | 6.125 | 4.756 | MN | 20,417 | 122,500 | 11/12/2009 | 11/01/2011 |
| 438516-AW-6 | HONEYWELL INTERNATIONAL | | | | 1FE | 1,492,050 | 106.9490 | 1,604,229 | 1,500,000 | 1,496,349 | | 1,574 | | | 4.250 | 4.374 | MS | 21,250 | 63,750 | 02/26/2008 | 03/01/2013 |
| 438516-AY-2 | HONEYWELL INTERNATIONAL | | | | 1FE | 4,986,800 | 106.1950 | 5,309,725 | 5,000,000 | 4,991,439 | | 2,530 | | | 3.875 | 3.922 | FA | 73,194 | 193,750 | 02/17/2009 | 02/15/2014 |
| 441060-AJ-9 | HOSPIRA INC | | | | 2FE | 2,159,940 | 112.0330 | 2,240,654 | 2,000,000 | 2,145,442 | | (14,498) | | | 6.050 | 4.693 | MS | 30,586 | 60,500 | 04/01/2010 | 03/30/2017 |
| 44107T-AJ-5 | HOST HOTELS & RESORTS | | | 1 | 3FE | 8,000,000 | 98.5000 | 7,880,000 | 8,000,000 | 8,000,000 | | | | | 6.000 | 6.540 | MN | 88,000 | | 10/19/2010 | 11/01/2020 |
| 44107T-AD-8 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 6,014,900 | 103.0000 | 6,180,000 | 6,000,000 | 6,016,048 | | (3,860) | | | 6.875 | 13.059 | MN | 68,750 | 275,000 | 07/12/2010 | 11/01/2014 |
| 44107T-AH-9 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 1,623,750 | 111.0000 | 1,665,000 | 1,500,000 | 1,614,645 | | (9,105) | | | 9.000 | 5.802 | JJ | 62,250 | | 07/13/2010 | 05/15/2017 |
| 44108E-AS-7 | HOST MARRIOTT LP | | | 1 | 3FE | 2,840,445 | 101.5000 | 2,886,660 | 2,844,000 | 2,840,963 | | 518 | | | 7.125 | 10.519 | MN | 33,773 | 101,318 | 06/10/2010 | 11/01/2013 |
| 44108E-AY-4 | HOST MARRIOTT LP | | | 1 | 3FE | 200,000 | 101.5000 | 203,000 | 200,000 | 200,000 | | | | | 6.375 | 6.917 | MS | 3,754 | 12,750 | 03/03/2005 | 03/15/2015 |
| 441520-AA-1 | HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK | | | 13 | 5 | 1,185,196 | 109.3800 | 1,296,371 | 1,185,196 | 1,185,196 | | | | | 15.750 | 14.250 | MJSD | 519 | 182,374 | 12/19/2007 | 12/19/2014 |
| 441812-JY-1 | HOUSEHOLD FINANCE CORP | | R | | 1FE | 2,542,601 | 107.2950 | 2,682,363 | 2,500,000 | 2,517,468 | | (11,817) | | | 7.000 | 6.457 | MN | 22,361 | 175,000 | 10/14/2008 | 05/15/2012 |
| 441812-KD-5 | HOUSEHOLD FINANCE CORP | | R | | 1FE | 2,668,133 | 105.4670 | 2,900,354 | 2,750,000 | 2,713,780 | | 12,997 | | | 4.750 | 5.310 | JJ | 60,233 | 130,625 | 03/20/2007 | 07/15/2013 |
| 442164-BL-2 | HOUSTON LTG & PR | | | | 1FE | 11,741,900 | 129.9820 | 12,998,200 | 10,000,000 | 10,933,837 | | (58,126) | | | 9.150 | 7.626 | MS | 269,417 | 915,000 | 10/08/1996 | 03/15/2021 |
| 44266R-AA-5 | HOWARD HUGHES MEDICAL IN | | | | 1FE | 9,093,232 | 105.5530 | 9,330,850 | 8,840,000 | 9,035,782 | | (50,021) | | | 3.450 | 2.823 | MS | 101,660 | 315,993 | 11/12/2009 | 09/01/2014 |
| 40420J-AE-7 | HSBC BANK USA NA | | | | 1FE | 7,995,600 | 99.4070 | 7,952,544 | 8,000,000 | 7,995,722 | | 122 | | | 4.875 | 4.882 | FA | 137,583 | | 08/17/2010 | 08/24/2020 |
| 991022-9A-4 | HUB INTERNATIONAL HOLDINGS (6/07) DELAYE | | | 2 | 4FE | 354,438 | 100.0000 | 354,438 | 354,438 | 354,438 | | | | | 2.803 | 2.970 | MJSD | 28 | 11,031 | 11/30/2009 | 06/13/2014 |
| 991022-9B-2 | HUB INTL. (US SUB) TERM B | | | 2 | 4FE | 1,576,797 | 100.0000 | 1,576,797 | 1,576,797 | 1,576,797 | | | | | 2.803 | 2.941 | MJSD | 123 | 46,126 | 07/05/2007 | 06/13/2014 |
| 443510-AF-9 | HUBBELL INC | | | | 1FE | 14,876,100 | 92.8080 | 13,921,125 | 15,000,000 | 14,877,114 | | 1,014 | | | 3.625 | 3.709 | MN | 66,458 | | 11/08/2010 | 11/15/2022 |
| 444168-DH-8 | HUDSON UNITED BANK | | I | | 1FE | 14,300,145 | 107.7050 | 14,540,175 | 13,500,000 | 13,642,536 | | (97,507) | | | 7.000 | 6.190 | MN | 120,750 | 945,000 | 04/02/2003 | 05/15/2012 |
| 990158-9A-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN | | | 2 | 3FE | 1,918,298 | 100.0000 | 1,918,298 | 1,918,298 | 1,918,298 | | | | | 1.788 | 2.066 | MJSD | 5,178 | 17,221 | 08/24/2005 | 04/19/2014 |
| 459200-BB-6 | IBM CORP | | | | 1FE | 23,331,460 | 112.7090 | 27,050,088 | 24,000,000 | 23,403,740 | | 12,763 | | | 5.875 | 6.081 | MN | 125,333 | 1,410,000 | 06/24/2004 | 11/29/2032 |
| 459200-GN-5 | IBM CORP | | | | 1FE | 4,577,240 | 113.9680 | 4,558,724 | 4,000,000 | 4,411,715 | | (140,470) | | | 6.500 | 2.646 | AO | 54,889 | 260,000 | 10/21/2009 | 10/15/2013 |
| 459200-GU-9 | IBM CORP | | | | 1FE | 29,903,400 | 97.7780 | 29,333,400 | 30,000,000 | 29,904,500 | | 1,100 | | | 2.000 | 2.098 | JJ | 36,667 | | 12/06/2010 | 01/05/2016 |
| 451102-AD-9 | ICAHN ENTERPRISES/FIN | | | 1 | 3FE | 2,815,792 | 100.0000 | 2,875,000 | 2,875,000 | 2,819,453 | | 3,661 | | | 7.750 | 12.800 | JJ | 102,741 | | 07/30/2010 | 01/15/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN | | | 1 | 3FE | 1,855,000 | 100.0000 | 1,875,000 | 1,875,000 | 1,856,276 | | 1,276 | | | 8.000 | 9.375 | JJ | 69,167 | 35,000 | 10/08/2010 | 01/15/2018 |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN | LS | | 1 | 3FE | 1,080,000 | 100.0000 | 1,125,000 | 1,125,000 | 1,082,282 | | 2,282 | | | 8.000 | 10.321 | JJ | 41,500 | 45,000 | 06/16/2010 | 01/15/2018 |
| 45138L-AW-3 | IDAHO POWER CORP | | | | 1FE | 9,981,900 | 102.3830 | 10,238,290 | 10,000,000 | 9,983,484 | | 1,426 | | | 4.500 | 4.406 | MS | 150,000 | 351,250 | 11/17/2009 | 03/01/2020 |
| 45167R-AE-4 | IDEX CORP | | | | 2FE | 9,947,300 | 98.0320 | 9,803,220 | 10,000,000 | 9,947,590 | | 290 | | | 4.500 | 4.580 | JD | 31,250 | | 12/01/2010 | 12/15/2020 |
| 991187-9A-5 | IMS HEALTH INC TRANCHE B DOLLAR TERM LOA | | | 2 | 3FE | 1,960,675 | 99.1180 | 1,963,015 | 1,980,480 | 1,963,015 | | 2,340 | | | 4.563 | 5.569 | MJSD | 6,172 | 72,537 | 03/10/2010 | 02/29/2016 |
| 45326T-AA-6 | INCITEC PIVOT FIN LLC | | R | | 2FE | 9,933,300 | 102.4020 | 10,240,220 | 10,000,000 | 9,938,623 | | 5,035 | | | 6.000 | 6.090 | JD | 35,000 | 600,000 | 12/03/2009 | 12/10/2019 |
| 45458*-AW-2 | INDIANA-AMERICAN WATER CO INC GMB | | | | 2 | 10,500,000 | 115.0000 | 12,075,000 | 10,500,000 | 10,340,053 | | 6,918 | | | 7.110 | 7.110 | MN | 124,425 | 746,550 | 02/16/1994 | 05/01/2024 |
| 455665-AK-5 | INDIANTOWN COGENERATION FUNDING CORP | | | | 3FE | 15,000,000 | 108.3970 | 16,259,550 | 15,000,000 | 15,063,759 | | (11,826) | | | 9.770 | 9.768 | JD | 65,133 | 1,465,500 | 11/09/1994 | 12/15/2020 |
| 990347-9C-2 | INEOS US FINANCE LLC SR CREDIT TERM A2 | | | 2 | 4FE | 143,039 | 100.0000 | 143,039 | 143,039 | 143,039 | | | | | 4.261 | 7.457 | MJSD | 17 | 113,001 | 03/27/2009 | 12/16/2012 |
| 990347-9A-6 | INEOS US FINANCE LLC SR CREDIT TERM B2 | | | 2 | 4FE | 1,603,206 | 99.8310 | 1,603,073 | 1,605,785 | 1,603,073 | | 975 | | | 4.761 | 7.971 | MJSD | 12,259 | 103,105 | 03/27/2009 | 12/16/2013 |
| 990347-9B-4 | INEOS US FINANCE LLC SR CREDIT TERM C2 | | | 2 | 4FE | 1,832,670 | 99.7820 | 1,832,447 | 1,836,458 | 1,832,447 | | 451 | | | 5.261 | 8.461 | MJSD | 268 | 140,706 | 01/31/2008 | 12/16/2014 |
| 457153-AE-4 | INGRAM MICRO INC | | | | 2FE | 9,999,800 | 101.1990 | 10,119,890 | 10,000,000 | 9,999,809 | | 9 | | | 5.250 | 5.280 | MS | 192,500 | | 08/16/2010 | 09/01/2017 |
| 45822P-AA-3 | INTEGRYS ENERGY GROUP | | | | 2FE | 6,995,590 | 95.4610 | 6,682,270 | 7,000,000 | 6,995,636 | | 46 | | | 4.170 | 4.158 | MN | 37,298 | | 11/09/2010 | 11/01/2020 |
| 458140-AD-2 | INTEL CORP 2.950000% 12/15/2035 | | | | 1FE | 9,581,432 | 99.6250 | 10,776,436 | 10,817,000 | 9,656,748 | | 28,214 | | | 2.950 | 3.599 | JD | 14,182 | 311,727 | 09/22/2009 | 12/15/2035 |
| 458140-AD-2 | INTEL CORP 2.950000% 12/15/2035 | LS | | | 1FE | 1,608,065 | 99.6250 | 1,776,314 | 1,783,000 | 1,614,563 | | 4,157 | | | 2.950 | 3.522 | JD | 2,338 | 52,599 | 09/22/2009 | 12/15/2035 |
| 458140-AF-7 | INTEL CORP 3.250000% 08/01/2039 | LS | | | 1FE | 3,076,250 | 119.8750 | 3,596,250 | 3,000,000 | 3,074,757 | | (1,493) | | | 3.250 | 3.122 | FA | 40,625 | 81,972 | 02/05/2010 | 08/01/2039 |
| 4581X0-BG-2 | INTER-AMERICAN DEVEL BK | | | | 1FE | 20,439,200 | 104.1870 | 20,837,480 | 20,000,000 | 20,396,795 | | (38,144) | | | 3.875 | 3.607 | MS | 223,889 | 775,000 | 11/17/2009 | 09/17/2019 |
| 4581X0-BQ-0 | INTER-AMERICAN DEVEL BK | | | | 1FE | 34,756,050 | 97.2600 | 34,041,000 | 35,000,000 | 34,768,436 | | 12,386 | | | 2.375 | 2.487 | FA | 320,955 | | 08/05/2010 | 08/15/2017 |
| 45827@-AA-2 | INTERGRACOLOR GROUP (HANCOCK MEZZ) 11% S | | | | 5 | 1,019,086 | 99.6740 | 1,099,448 | 1,103,043 | 1,085,461 | | 14,911 | | | 11.000 | 12.662 | JAJO | 25,615 | 121,335 | 02/01/2005 | 01/15/2012 |
| 459284-AA-3 | INTERNATIONAL CCE INC | | | | 2FE | 29,889,600 | 97.1790 | 29,153,610 | 30,000,000 | 29,895,840 | | 6,240 | | | 2.125 | 2.204 | MS | 189,479 | | 09/07/2010 | 09/15/2015 |
| 459056-HY-6 | INTERNATIONAL RECON & DEVEL (WORLD BK) | @ | | | 1FE | 2,734,160 | 87.3270 | 19,211,962 | 22,000,000 | 14,196,144 | | 1,163,929 | | | 0.000 | 8.730 | NA | | | 09/13/1991 | 02/15/2016 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT | | | | 2FE | 4,968,400 | 109.9490 | 5,497,465 | 5,000,000 | 4,968,958 | | 383 | | | 6.250 | 6.303 | JJ | 144,097 | 316,840 | 07/07/2009 | 07/15/2039 |
| 461070-AH-7 | INTERSTATE POWER & LIGHT | | | | 2FE | 5,981,640 | 100.9020 | 6,054,114 | 6,000,000 | 5,983,495 | | 1,855 | | | 3.300 | 3.367 | JD | 8,800 | 99,000 | 06/10/2010 | 06/15/2015 |
| 459902-AR-3 | INTL GAME TECHNOLOGY | | | | 2FE | 14,917,950 | 112.5660 | 16,884,930 | 15,000,000 | 14,927,002 | | 5,976 | | | 7.500 | 7.579 | JD | 50,000 | 1,125,000 | 06/10/2009 | 06/15/2019 |
| 459902-AS-1 | INTL GAME TECHNOLOGY | | | | 2FE | 5,974,800 | 100.5810 | 6,034,884 | 6,000,000 | 5,975,882 | | 1,082 | | | 5.500 | 5.569 | JD | 14,667 | 171,417 | 06/03/2010 | 06/15/2020 |
| 459902-AQ-5 | INTL GAME TECHNOLOGY 3.250% 05/01/2014 | | | | 2FE | 3,403,107 | 115.3750 | 3,461,250 | 3,000,000 | 3,358,142 | | (40,586) | | | 3.250 | (0.287) | MN | 16,250 | 35,750 | 12/15/2010 | 05/01/2014 |
| 459902-AQ-5 | INTL GAME TECHNOLOGY 3.250% 05/01/2014 | M | | | 2FE | 8,398,875 | 115.3750 | 8,653,125 | 7,500,000 | 8,166,034 | | (202,208) | | | 3.250 | 0.669 | MN | 40,625 | 243,750 | 02/04/2010 | 05/01/2014 |
| 459745-GC-3 | INTL LEASE FINANCE CORP | | | | 2FE | 3,322,500 | 106.2500 | 3,187,500 | 3,000,000 | 3,316,950 | | (5,550) | | | 7.125 | 5.437 | MS | 77,781 | | 10/27/2010 | 09/01/2018 |
| 45974V-B4-9 | INTL LEASE FINANCE CORP | | | | 3FE | 8,337,312 | 99.2500 | 9,428,750 | 9,500,000 | 8,561,883 | | 214,605 | | | 5.650 | 9.212 | JD | 44,729 | 536,750 | 12/17/2009 | 06/01/2014 |
| 460146-BQ-5 | INTL PAPER CO | | | | 2FE | 2,605,230 | 107.2110 | 2,606,295 | 2,431,000 | 2,478,436 | | (24,269) | | | 5.850 | 4.723 | AO | 24,097 | 142,214 | 11/12/2009 | 10/30/2012 |
| 461202-AA-1 | INTUIT INC | | | | 2FE | 6,682,300 | 104.7230 | 6,806,963 | 6,500,000 | 6,599,248 | | (80,073) | | | 5.400 | 4.104 | MS | 103,350 | 351,000 | 12/17/2009 | 03/15/2012 |
| 461202-AB-9 | INTUIT INC | | | | 2FE | 3,484,460 | 109.0200 | 3,815,683 | 3,500,000 | 3,489,348 | | 1,390 | | | 5.750 | 5.809 | MS | 59,257 | 201,250 | 03/07/2007 | 03/15/2017 |
| 46185R-AM-2 | INVITROGEN CORPORATION 3.250000% 06/15/2 | | | 1 | 2FE | 63,660 | 119.1250 | 70,284 | 59,000 | 61,420 | | (2,239) | | | 3.250 | (5.516) | JD | 85 | 959 | 07/29/2010 | 06/15/2025 |
| 46185R-AM-2 | INVITROGEN CORPORATION 3.250000% 06/15/2 | LS | | 1 | 2FE | 3,173,280 | 119.1250 | 3,503,466 | 2,941,000 | 3,061,651 | | (111,630) | | | 3.250 | (5.516) | JD | 4,248 | 47,791 | 07/29/2010 | 06/15/2025 |
| 462613-AE-0 | IPALCO ENTERPRISES INC | | | | 3FE | 1,522,500 | 106.7500 | 1,601,250 | 1,500,000 | 1,520,722 | | (1,778) | | | 7.250 | 6.929 | AO | 27,188 | 54,375 | 06/10/2010 | 04/01/2016 |
| 462846-AC-0 | IRON MOUNTAIN INC | | | 1 | 4FE | 1,970,000 | 100.3750 | 2,007,500 | 2,000,000 | 1,972,387 | | 2,387 | | | 6.625 | 8.177 | JJ | 66,250 | 66,250 | 06/17/2010 | 01/01/2016 |
| 465685-AE-5 | ITC HOLDINGS CORP | | | | 2FE | 9,959,000 | 109.9090 | 10,990,890 | 10,000,000 | 9,968,583 | | 3,455 | | | 6.050 | 6.121 | JJ | 253,764 | 605,000 | 01/15/2008 | 01/31/2018 |
| 465685-AF-2 | ITC HOLDINGS CORP | | | | 2FE | 4,966,750 | 104.6830 | 5,234,135 | 5,000,000 | 4,969,425 | | 2,539 | | | 5.500 | 5.655 | JJ | 126,806 | 163,472 | 12/08/2009 | 01/15/2020 |
| 450679-BW-4 | ITT CORP | | | | 2FE | 20,307,445 | 107.3560 | 20,666,049 | 19,250,000 | 20,163,464 | | (142,327) | | | 4.900 | 3.408 | MN | 157,208 | 698,250 | 06/30/2010 | 05/01/2014 |
| 450679-BX-2 | ITT CORP | | | | 2FE | 4,993,000 | 112.7180 | 5,635,920 | 5,000,000 | 4,993,894 | | 547 | | | 6.125 | 6.144 | MN | 51,042 | 306,250 | 04/28/2009 | 05/01/2019 |
| 466480-AL-3 | J.M. HUBER 5.71% SENIOR NOTES DUE 2014 | | | | 3 | 4,974,400 | 92.5430 | 4,627,150 | 5,000,000 | 4,988,945 | | 3,268 | | | 5.710 | 5.397 | JJ | 138,785 | 285,500 | 12/05/2005 | 01/06/2014 |
| 94978#-CA-3 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | | | 3 | 2,333,252 | 82.6550 | 1,928,550 | 2,333,252 | 2,333,252 | | | | | 6.210 | 6.211 | JJ | 72,045 | 139,103 | 06/16/2004 | 01/02/2020 |
| 94978#-CB-1 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | | | 3 | 2,343,629 | 82.6920 | 1,937,993 | 2,343,629 | 2,343,629 | | | | | 6.210 | 6.211 | JJ | 72,365 | 139,791 | 06/16/2004 | 01/02/2020 |
| 466480-AB-5 | J.M. HUBER 7.07% SERIES B SENIOR NOTES D | | | | 3 | 26,740,870 | 98.2150 | 26,518,050 | 27,000,000 | 26,940,974 | | 20,508 | | | 7.070 | 7.046 | AO | 323,453 | 1,908,900 | 11/12/2009 | 10/30/2012 |
| 466313-AE-3 | JABIL CIRCUIT INC | | | | 3FE | 7,165,000 | 112.2500 | 7,857,500 | 7,000,000 | 7,148,401 | | (15,987) | | | 7.750 | 7.270 | JJ | 250,153 | 337,556 | 06/10/2010 | 07/15/2016 |
| 466313-AF-0 | JABIL CIRCUIT INC | | | | 3FE | 2,017,250 | 98.2500 | 1,965,000 | 2,000,000 | 2,017,040 | | (210) | | | 5.625 | 5.585 | JD | 18,438 | | 10/28/2010 | 12/15/2020 |
| 46849L-SB-8 | JACKSON NATL LIFE GLOBAL | | R | | 1FE | 9,955,600 | 107.2680 | 10,726,760 | 10,000,000 | 9,977,402 | | 8,774 | | | 5.375 | 5.478 | MN | 79,132 | 537,600 | 03/18/2009 | 05/08/2013 |
| 471109-AC-2 | JARDEN CORP | | | 1 | 3FE | 2,050,000 | 108.8750 | 2,177,500 | 2,000,000 | 2,045,077 | | (4,923) | | | 8.000 | 8.257 | MN | 26,667 | 80,000 | 06/02/2010 | 05/01/2016 |
| 471109-AD-0 | JARDEN CORP | | | 1 | 4FE | 1,259,375 | 104.2500 | 1,303,125 | 1,250,000 | 1,258,961 | | (414) | | | 7.500 | 8.010 | JJ | 43,229 | | 07/21/2010 | 01/15/2020 |
| 471171-9A-8 | JASON INC TERM LOAN A | | | 2 | 4FE | 980,562 | 100.0000 | 980,562 | 980,562 | 980,562 | | | | | 8.250 | 7.955 | MJSD | 20,932 | 2,088 | 09/21/2010 | 09/21/2014 |
| 471171-9B-6 | JASON INC TERM LOAN B | | | 2 | 4FE | 383,023 | 100.0000 | 383,023 | 383,023 | 383,023 | | | | | 8.250 | 7.956 | MJSD | 8,141 | 818 | 09/21/2010 | 09/21/2014 |
| 445658-CB-1 | JB HUNT TRANSPRT SVCS | | | | 2FE | 3,737,250 | 98.7780 | 3,704,186 | 3,750,000 | 3,737,913 | | 663 | | | 3.375 | 3.439 | MS | 35,508 | | 09/15/2010 | 09/15/2015 |
| 708130-AC-3 | JC PENNEY CORPORATION IN | | | | 3FE | 1,009,650 | 91.0000 | 930,930 | 1,023,000 | 1,010,287 | | 188 | | | 6.375 | 6.459 | AO | 13,768 | 65,216 | 04/25/2007 | 10/15/2036 |
| 472319-AG-7 | JEFFERIES GROUP INC 3.875000% 11/01/2029 | LS | | 1 | 2FE | 5,899,496 | 104.8750 | 6,292,500 | 6,000,000 | 5,904,464 | | 4,487 | | | 3.875 | 4.120 | MN | 38,750 | 137,240 | 11/16/2010 | 11/01/2029 |
| 47580*-BA-6 | JELD-WEN, INC. (2006 TRANSACTION) 2012 ( | | | 4 | 5 | 5,731,098 | 99.2500 | 22,645,582 | 22,816,707 | 4,862,536 | | (2,137,931) | | | 10.960 | 5.961 | MON | 6,946 | 830,117 | 09/08/2006 | 09/30/2012 |
| 476556-CM-5 | JERSEY CENTRAL PWR & LT | | | | 2FE | 7,957,120 | 110.0740 | 8,805,912 | 8,000,000 | 7,977,403 | | 3,536 | | | 5.625 | 5.687 | MN | 75,000 | 450,000 | 04/20/2004 | 05/01/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 47714M-AA-7 | JETBLUE AIRWAYS CORP (UNITED STATES) APR | | | 2 | 3 | 24,929,697 | 103.5200 | 25,807,267 | 24,929,697 | 24,929,697 | | | | | 6.780 | 6.916 | JAJO | 356,827 | 1,672,348 | 11/12/2009 | 01/15/2018 |
| 244217-BG-9 | JOHN DEERE CAPITAL CORP | | | | 1FE | 14,903,100 | 107.3350 | 16,100,295 | 15,000,000 | 14,984,446 | | 11,968 | | | 7.000 | 7.092 | MS | 309,167 | 1,050,000 | 03/15/2002 | 03/15/2012 |
| 244217-BK-0 | JOHN DEERE CAPITAL CORP | | | | 1FE | 5,884,800 | 107.9750 | 6,478,530 | 6,000,000 | 5,954,439 | | 20,548 | | | 5.100 | 5.499 | JJ | 141,100 | 306,000 | 11/12/2009 | 01/15/2013 |
| 24422E-QM-4 | JOHN DEERE CAPITAL CORP | | | | 1FE | 2,497,475 | 107.8620 | 2,696,543 | 2,500,000 | 2,498,935 | | 505 | | | 4.950 | 4.973 | JD | 4,813 | 123,750 | 12/12/2007 | 12/17/2012 |
| 24422E-QU-6 | JOHN DEERE CAPITAL CORP | | | | 1FE | 6,984,950 | 109.0350 | 7,632,436 | 7,000,000 | 6,991,463 | | 2,904 | | | 4.900 | 4.952 | MS | 107,664 | 343,000 | 11/12/2009 | 09/09/2013 |
| 24422E-QZ-5 | JOHN DEERE CAPITAL CORP | | | | 1FE | 9,732,158 | 97.1020 | 9,467,465 | 9,750,000 | 9,732,834 | | 677 | | | 2.800 | 2.831 | MS | 79,625 | | 09/13/2010 | 09/18/2017 |
| 990410-9B-0 | JOHN MANEELY COMPANY TERM LOAN | | | 2 | 4FE | 3,591,872 | 99.3700 | 3,598,299 | 3,621,117 | 3,598,299 | | 4,154 | | | 3.539 | 5.541 | JAJO | 25,949 | 95,118 | 11/02/2010 | 12/08/2013 |
| 478160-AQ-7 | JOHNSON & JOHNSON | | | | 1FE | 4,875,000 | 117.4760 | 5,726,940 | 4,875,000 | 4,875,000 | | | | | 5.550 | 5.550 | FA | 102,213 | 270,563 | 08/13/2007 | 08/15/2017 |
| 478160-AQ-7 | JOHNSON & JOHNSON | LS | | | 1FE | 125,000 | 117.4760 | 146,845 | 125,000 | 125,000 | | | | | 5.550 | 5.550 | FA | 2,621 | 6,938 | 08/13/2007 | 08/15/2017 |
| 478160-AU-8 | JOHNSON & JOHNSON | | | | 1FE | 4,749,030 | 113.8020 | 5,121,081 | 4,500,000 | 4,726,201 | | (23,200) | | | 5.150 | 4.385 | JJ | 106,863 | 154,500 | 01/27/2010 | 07/15/2018 |
| 478160-AW-4 | JOHNSON & JOHNSON | | | | 1FE | 12,777,570 | 95.6830 | 12,438,764 | 13,000,000 | 12,784,643 | | 7,073 | | | 2.950 | 3.164 | MS | 142,747 | | 08/12/2010 | 09/01/2020 |
| 478165-AG-8 | JOHNSON (S.C.) & SON INC | | | | 1FE | 11,554,152 | 89.8130 | 11,219,390 | 12,492,000 | 11,555,399 | | 1,247 | | | 4.800 | 5.305 | MS | 201,538 | | 12/17/2010 | 09/01/2040 |
| 478366-AR-8 | JOHNSON CONTROLS INC | | | | 2FE | 12,228,750 | 109.3550 | 12,575,825 | 11,500,000 | 12,158,332 | | (90,710) | | | 5.500 | 4.239 | JJ | 291,653 | 357,500 | 03/12/2010 | 01/15/2016 |
| 478366-AU-1 | JOHNSON CONTROLS INC | | | | 2FE | 7,086,865 | 106.2220 | 7,541,748 | 7,100,000 | 7,087,681 | | 816 | | | 5.000 | 5.059 | MS | 89,736 | 198,208 | 03/11/2010 | 03/30/2020 |
| 48121C-JN-7 | JP MORGAN CHASE BANK NA | | | | 1FE | 33,545,045 | 109.3710 | 36,639,185 | 33,500,000 | 33,528,178 | | (4,894) | | | 5.875 | 5.857 | JD | 98,406 | 1,674,375 | 11/09/2006 | 06/13/2016 |
| 48121C-YK-6 | JP MORGAN CHASE BANK NA | | | | 1FE | 24,400,470 | 110.8560 | 25,496,926 | 23,000,000 | 24,216,259 | | (147,791) | | | 6.000 | 5.065 | AO | 345,000 | 1,380,000 | 09/25/2009 | 10/01/2017 |
| 46625H-HQ-6 | JP MORGAN SECURITIES | | | | 1FE | 9,996,100 | 102.6570 | 10,265,700 | 10,000,000 | 9,996,337 | | 237 | | | 4.950 | 4.946 | MS | 132,000 | 247,500 | 03/18/2010 | 03/25/2020 |
| 46625H-DF-4 | JPMORGAN CHASE & CO | | | | 1FE | 2,868,750 | 105.7620 | 3,172,857 | 3,000,000 | 2,923,831 | | 13,509 | | | 5.150 | 5.771 | AO | 38,625 | 154,500 | 07/14/2006 | 10/01/2015 |
| 46625H-GY-0 | JPMORGAN CHASE & CO | | | | 1FE | 19,213,120 | 111.6750 | 20,101,428 | 18,000,000 | 19,101,298 | | (108,133) | | | 6.000 | 4.961 | JJ | 498,000 | 630,000 | 03/05/2010 | 01/15/2018 |
| 46625H-HP-8 | JPMORGAN CHASE & CO | | | | 1FE | 1,995,760 | 103.4890 | 2,069,776 | 2,000,000 | 1,996,706 | | 740 | | | 3.700 | 3.624 | JJ | 33,094 | 62,078 | 11/12/2009 | 01/20/2015 |
| 481247-AA-2 | JPMORGAN CHASE & CO | | | | 1FE | 10,303,400 | 102.4890 | 10,248,940 | 10,000,000 | 10,116,507 | | (124,935) | | | 3.125 | 1.973 | JD | 26,042 | 312,500 | 03/06/2009 | 12/01/2011 |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | | | 3FE | 3,995,161 | 99.3250 | 3,968,193 | 3,995,161 | 3,995,161 | | | | | 5.040 | 5.040 | JD | 125,581 | 100,690 | 12/13/2004 | 12/31/2014 |
| 481927-AG-6 | JUNIPER GENERATION LLC SR. SUB. NTS | | | | 4 | 2,878,990 | 94.2450 | 2,758,663 | 2,927,118 | 2,898,803 | | 3,733 | | | 6.790 | 7.356 | JD | 552 | 306,037 | 11/10/2009 | 12/31/2014 |
| 485134-BH-2 | KANSAS CITY POWER & LT | | | | 2FE | 1,987,960 | 101.2680 | 2,025,352 | 2,000,000 | 1,988,818 | | 189 | | | 6.050 | 6.094 | MN | 15,461 | 121,000 | 11/14/2005 | 11/15/2035 |
| 485134-BH-2 | KANSAS CITY POWER & LT | LS | | | 2FE | 993,980 | 101.2680 | 1,012,676 | 1,000,000 | 994,409 | | 94 | | | 6.050 | 6.094 | MN | 7,731 | 60,500 | 11/14/2005 | 11/15/2035 |
| 485134-BK-5 | KANSAS CITY PWR & LT CO | | | | 2FE | 5,000,000 | 112.6380 | 5,631,900 | 5,000,000 | 5,000,000 | | | | | 6.375 | 6.375 | MS | 106,250 | 318,750 | 03/06/2008 | 03/01/2018 |
| 990492-9A-0 | KANSAS CITY SOUTHERN RAILWAY CO. TERM B | | | 2 | 3FE | 2,325,234 | 100.0000 | 2,325,234 | 2,325,234 | 2,325,234 | | | | | 0.000 | 2.199 | MJSD | 4,358 | 51,840 | 10/30/2009 | 04/28/2013 |
| 485260-BH-5 | KANSAS GAS & ELECTRIC | | | 1 | 2FE | 4,162,384 | 108.9430 | 4,534,626 | 4,162,384 | 4,162,384 | | | | | 5.647 | 5.648 | MS | 60,068 | 235,050 | 06/21/2005 | 03/29/2021 |
| 485260-BL-6 | KANSAS GAS & ELECTRIC CO | | | | 2FE | 6,987,330 | 115.2880 | 8,070,167 | 7,000,000 | 6,988,793 | | 957 | | | 6.700 | 6.735 | JD | 20,844 | 469,000 | 06/08/2009 | 06/15/2019 |
| 486606-A#-3 | KAYNE ANDERSON MLP 5.847% 06/19/12 | | | | 1FE | 3,000,000 | 106.9340 | 3,208,013 | 3,000,000 | 3,000,000 | | | | | 5.847 | 6.153 | JD | 5,847 | 175,410 | 11/12/2009 | 06/19/2012 |
| 487836-AS-7 | KELLOGG CO | | | | 1FE | 6,382,800 | 101.5050 | 6,090,288 | 6,000,000 | 6,013,706 | | (53,327) | | | 6.600 | 5.659 | AO | 99,000 | 396,000 | 07/17/2002 | 04/01/2011 |
| 487836-AZ-1 | KELLOGG CO | | | | 1FE | 5,298,145 | 107.1740 | 5,680,206 | 5,300,000 | 5,299,231 | | 372 | | | 5.125 | 5.133 | JD | 21,126 | 271,625 | 11/28/2007 | 12/03/2012 |
| 487836-BA-5 | KELLOGG CO | | | | 1FE | 5,948,428 | 106.1400 | 6,060,577 | 5,710,000 | 5,869,206 | | (70,279) | | | 4.250 | 2.929 | MS | 77,521 | 242,675 | 11/05/2009 | 03/06/2013 |
| 487836-BB-3 | KELLOGG CO | | | | 1FE | 11,968,320 | 107.6370 | 12,916,404 | 12,000,000 | 11,974,740 | | 4,037 | | | 4.450 | 4.513 | MN | 45,983 | 534,000 | 05/18/2009 | 05/30/2016 |
| 487836-BC-1 | KELLOGG CO | | | | 1FE | 19,930,400 | 101.8530 | 20,370,680 | 20,000,000 | 19,936,832 | | 5,770 | | | 4.150 | 4.187 | MN | 106,056 | 820,778 | 11/16/2009 | 11/15/2019 |
| 487836-BD-9 | KELLOGG CO | | | | 1FE | 9,913,700 | 98.6250 | 9,862,540 | 10,000,000 | 9,914,052 | | 352 | | | 4.000 | 4.109 | JD | 20,000 | | 12/08/2010 | 12/15/2020 |
| 990316-9B-9 | KENAN ADVANTAGE GROUP TERM LOAN B | | | 2 | 3FE | 1,683,000 | 99.0010 | 1,683,014 | 1,700,000 | 1,683,014 | | 14 | | | 5.500 | 6.668 | MJSD | 295 | 291 | 12/30/2010 | 06/11/2016 |
| 491674-BD-8 | KENTUCKY UTILITIES | | | 1 | 1FE | 4,981,100 | 94.3200 | 4,715,985 | 5,000,000 | 4,981,302 | | 202 | | | 3.250 | 3.279 | MN | 20,313 | | 11/08/2010 | 11/01/2020 |
| 491674-BF-3 | KENTUCKY UTILITIES | | | 1 | 1FE | 9,891,500 | 98.1040 | 9,810,430 | 10,000,000 | 9,891,693 | | 193 | | | 5.125 | 5.183 | MN | 64,063 | | 11/08/2010 | 11/01/2040 |
| 492386-AU-1 | KERR-MCGEE CORP | | | | 2FE | 21,913,180 | 108.6980 | 23,913,582 | 22,000,000 | 21,764,889 | | 9,816 | | | 6.950 | 6.965 | JJ | 764,500 | 1,529,000 | 10/12/2006 | 07/01/2024 |
| 49327X-AB-6 | KEY BANK NA | | | | 2FE | 197,694 | 105.2350 | 215,732 | 205,000 | 200,212 | | 764 | | | 5.450 | 5.979 | MS | 3,290 | 11,173 | 11/12/2009 | 03/03/2016 |
| 492914-AR-7 | KEY ENERGY SERVICES INC | | | 1 | 4FE | 3,868,125 | 105.5000 | 4,088,125 | 3,875,000 | 3,868,727 | | 602 | | | 8.375 | 11.122 | JD | 27,044 | 198,906 | 07/22/2010 | 12/01/2014 |
| 49326E-EC-3 | KEYCORP | | | | 2FE | 9,987,800 | 100.3300 | 10,032,980 | 10,000,000 | 9,988,659 | | 859 | | | 3.750 | 3.777 | FA | 143,750 | | 08/10/2010 | 08/13/2015 |
| 49337W-AC-4 | KEYSPAN CORP | | R | | 1FE | 7,417,800 | 124.3530 | 8,264,467 | 6,646,000 | 7,316,140 | | (15,146) | | | 8.000 | 7.049 | MN | 67,937 | 531,680 | 05/17/2002 | 11/15/2030 |
| 49337W-AC-4 | KEYSPAN CORP | 0 | R | | 1FE | 183,045 | 124.3530 | 203,938 | 164,000 | 180,537 | | (374) | | | 8.000 | 7.049 | MN | 1,676 | 13,120 | 05/17/2002 | 11/15/2030 |
| 754427-AA-0 | KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P | | R | | 1 | 12,326,982 | 107.8930 | 13,314,558 | 12,340,556 | 12,330,116 | | 1,232 | | | 5.996 | 6.019 | JJ | 341,194 | 739,940 | 06/27/2008 | 01/15/2019 |
| 990776-9A-6 | KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER | | | 2 | 5FE | 2,794,489 | 100.0240 | 2,795,158 | 2,794,489 | 2,794,489 | | | | | 3.763 | 4.147 | MJSD | 2,980 | 114,480 | 12/21/2009 | 01/12/2012 |
| 494368-BB-8 | KIMBERLY-CLARK | | | | 1FE | 5,243,200 | 116.7070 | 5,835,360 | 5,000,000 | 5,177,529 | | (21,863) | | | 6.125 | 5.475 | FA | 127,604 | 306,250 | 10/22/2007 | 08/01/2017 |
| 494368-AX-1 | KIMBERLY-CLARK CORP | | | | 1FE | 13,212,267 | 109.3320 | 14,466,784 | 13,232,000 | 13,225,769 | | 2,172 | | | 5.000 | 5.019 | FA | 249,938 | 661,600 | 06/23/2004 | 08/15/2013 |
| 494368-AY-9 | KIMBERLY-CLARK CORP | | | | 1FE | 7,658,294 | 110.8260 | 7,392,121 | 6,670,000 | 7,590,945 | | (67,349) | | | 4.875 | 1.752 | FA | 122,839 | | 08/19/2010 | 08/15/2015 |
| 494368-AY-9 | KIMBERLY-CLARK CORP | LS | | | 1FE | 1,641,883 | 110.8260 | 1,584,818 | 1,430,000 | 1,627,444 | | (14,439) | | | 4.875 | 1.752 | FA | 26,336 | | 08/19/2010 | 08/15/2015 |
| 494460-BB-6 | KIMCO REALTY CORP | | | | 2FE | 9,392,640 | 103.9150 | 10,391,540 | 10,000,000 | 9,660,628 | | 68,566 | | | 4.904 | 4.905 | AO | 122,600 | 490,400 | 02/15/2005 | 02/18/2015 |
| 494460-BD-2 | KIMCO REALTY CORP | | | | 2FE | 10,000,000 | 106.7750 | 10,677,470 | 10,000,000 | 9,985,613 | | 2,577 | | | 5.584 | 5.586 | AO | 139,600 | 558,400 | 11/16/2005 | 11/23/2015 |
| 494550-AH-9 | KINDER MORGAN EN | | | | 2FE | 7,976,400 | 101.1100 | 8,088,808 | 8,000,000 | 7,999,346 | | 3,085 | | | 6.750 | 6.791 | MS | 159,000 | 540,000 | 03/07/2001 | 03/15/2011 |
| 494550-AS-5 | KINDER MORGAN ENER PART | | | | 2FE | 14,615,250 | 108.4970 | 16,274,520 | 15,000,000 | 14,812,590 | | 42,362 | | | 5.125 | 5.487 | MN | 98,229 | 768,750 | 10/13/2005 | 11/15/2014 |
| 494550-AU-0 | KINDER MORGAN ENER PART | | | | 2FE | 5,361,700 | 110.4050 | 5,520,270 | 5,000,000 | 5,327,329 | | (34,371) | | | 6.000 | 4.747 | FA | 125,000 | 150,000 | 03/25/2010 | 02/01/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 494550-AY-2 | KINDER MORGAN ENER PART | | | | 2FE | 1,496,865 | 110.1310 | 1,651,971 | 1,500,000 | 1,497,589 | | 265 | | | 5.950 | 5.985 | FA | 33,717 | 89,250 | 02/05/2008 | 02/15/2018 |
| 494550-BA-3 | KINDER MORGAN ENER PART | | | | 2FE | 3,997,680 | 109.7470 | 4,389,892 | 4,000,000 | 3,998,264 | | 365 | | | 5.625 | 5.369 | FA | 85,000 | 225,000 | 05/07/2009 | 02/15/2015 |
| 494550-BB-1 | KINDER MORGAN ENER PART | | | | 2FE | 9,966,900 | 114.5780 | 11,457,840 | 10,000,000 | 9,970,506 | | 2,259 | | | 6.850 | 6.680 | FA | 258,778 | 685,000 | 11/12/2009 | 02/15/2020 |
| 494553-AC-4 | KINDER MORGAN INC | | | | 3FE | 14,095,171 | 100.7500 | 14,644,013 | 14,535,000 | 14,320,779 | | 44,559 | | | 5.150 | 5.551 | MS | 249,518 | 748,553 | 03/30/2005 | 03/01/2015 |
| 494553-AC-4 | KINDER MORGAN INC | LS | | | 3FE | 450,929 | 100.7500 | 468,488 | 465,000 | 458,147 | | 1,426 | | | 5.150 | 5.551 | MS | 7,983 | 23,948 | 03/30/2005 | 03/01/2015 |
| 49549C-AA-6 | KING INTL LEASING LLC | | | 2 | 1FE | 6,000,000 | 95.7710 | 5,746,260 | 6,000,000 | 6,000,000 | | | | | 2.754 | 2.754 | JAJO | 20,196 | | 11/10/2010 | 10/15/2022 |
| 49725V-AA-0 | KIOWA POWER | | | | 2FE | 7,584,588 | 102.9340 | 7,807,120 | 7,584,588 | 7,584,588 | | | | | 4.811 | 4.821 | MJSD | 1,014 | 344,341 | 11/10/2009 | 12/30/2013 |
| 497266-A@-5 | KIRBY CORP FLOAT RATE NTS | | | 1 | 2 | 28,672,300 | 98.7170 | 28,628,072 | 29,000,000 | 28,837,102 | | 72,847 | | | 0.792 | 2.959 | FMAN | 21,051 | 245,789 | 09/10/2008 | 02/28/2013 |
| 49906#-AA-6 | KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SE | | | 4 | 6 | 702,685 | 75.0000 | 702,685 | 936,913 | 702,685 | 702,685 | | | | 14.000 | 14.245 | JAJO | | | 07/30/2004 | 12/30/2011 |
| 49906#-AB-4 | KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SU | | | 4 | 6 | 468,800 | 75.0000 | 468,800 | 625,066 | 468,800 | 468,800 | | | | 14.000 | 14.249 | JAJO | | | 03/01/2005 | 12/30/2011 |
| 500236-B*-4 | KOHLER CO. 6.65% TRANCHE-B SR NTS | | | | 1 | 11,000,000 | 106.0700 | 11,667,685 | 11,000,000 | 11,000,000 | | | | | 6.650 | 6.650 | AO | 136,140 | 731,500 | 03/25/2002 | 04/24/2012 |
| 500255-AF-1 | KOHLS CORPORATION | | | | 2FE | 10,072,750 | 116.2630 | 11,626,250 | 10,000,000 | 10,071,689 | | (5,462) | | | 7.250 | 7.270 | JD | 60,417 | 725,000 | 11/12/2009 | 06/01/2029 |
| 500255-AN-4 | KOHLS CORPORATION | | | | 2FE | 9,904,872 | 101.9670 | 10,604,526 | 10,400,000 | 9,918,040 | | 9,788 | | | 6.000 | 6.394 | JJ | 287,733 | 624,000 | 08/18/2009 | 01/15/2033 |
| 500255-AQ-7 | KOHLS CORPORATION | | | | 2FE | 3,577,189 | 115.3120 | 3,877,949 | 3,363,000 | 3,573,259 | | (2,883) | | | 6.875 | 6.385 | JD | 10,276 | 231,206 | 08/11/2009 | 12/15/2037 |
| 00868P-AA-3 | KONINKLIJKE AHOLD | | R | 2 | 2FE | 10,246,864 | 116.7500 | 11,426,505 | 9,787,156 | 10,166,337 | | (15,924) | | | 8.620 | 8.212 | JJ | 419,483 | 970,272 | 06/01/2001 | 01/02/2025 |
| 48268@-AC-8 | KPMG LLP 7.01% SR NTS DUE 2011 | | | | 1 | 10,291,000 | 102.4910 | 10,249,126 | 10,000,000 | 10,021,932 | | (42,095) | | | 7.010 | 6.551 | JD | 1,947 | 701,000 | 01/23/2003 | 06/06/2011 |
| 50075N-AH-7 | KRAFT FOODS INC | | | | 2FE | 6,219,146 | 106.9730 | 6,447,239 | 6,027,000 | 6,082,839 | | (36,921) | | | 6.250 | 5.558 | JD | 31,391 | 376,688 | 10/14/2008 | 06/01/2012 |
| 50075N-AQ-7 | KRAFT FOODS INC | | | | 2FE | 1,546,260 | 109.5060 | 1,642,584 | 1,500,000 | 1,521,746 | | (9,502) | | | 6.000 | 5.263 | FA | 35,000 | 90,000 | 04/16/2008 | 02/11/2013 |
| 50075N-AS-3 | KRAFT FOODS INC | | | | 2FE | 2,982,420 | 116.4070 | 3,492,216 | 3,000,000 | 2,987,153 | | 1,508 | | | 6.500 | 6.576 | FA | 75,833 | 195,000 | 08/08/2007 | 08/11/2017 |
| 50075N-AU-8 | KRAFT FOODS INC | | | | 2FE | 4,013,800 | 114.2300 | 4,569,180 | 4,000,000 | 4,011,686 | | (1,286) | | | 6.125 | 6.072 | FA | 102,083 | 245,000 | 04/22/2009 | 02/01/2018 |
| 50075N-AV-6 | KRAFT FOODS INC | | | | 2FE | 2,155,780 | 114.3400 | 2,286,798 | 2,000,000 | 2,136,225 | | (14,289) | | | 6.125 | 5.040 | FA | 43,556 | 122,500 | 08/11/2009 | 08/23/2018 |
| 50075N-AZ-7 | KRAFT FOODS INC | | | | 2FE | 8,913,240 | 112.0630 | 10,085,661 | 9,000,000 | 8,914,111 | | 871 | | | 6.500 | 6.575 | FA | 230,750 | 294,125 | 02/04/2010 | 02/09/2040 |
| 501044-CC-3 | KROGER CO | | | | 2FE | 16,366,250 | 106.7530 | 16,012,995 | 15,000,000 | 15,288,089 | | (211,041) | | | 6.750 | 5.188 | AO | 213,750 | 1,012,500 | 11/12/2009 | 04/15/2012 |
| 501044-CD-1 | KROGER CO | | | | 2FE | 5,270,293 | 107.2560 | 5,362,780 | 5,000,000 | 5,045,904 | | (29,589) | | | 6.200 | 5.127 | JD | 13,778 | 310,000 | 07/24/2003 | 06/15/2012 |
| 501044-CE-9 | KROGER CO | | | | 2FE | 4,294,433 | 108.1690 | 4,597,191 | 4,250,000 | 4,263,009 | | (5,757) | | | 5.500 | 5.342 | FA | 97,396 | 233,750 | 03/18/2009 | 02/01/2013 |
| 501044-CH-2 | KROGER CO. | | | | 2FE | 16,092,116 | 113.3160 | 18,124,910 | 15,995,000 | 16,081,628 | | (7,057) | | | 6.150 | 6.070 | JJ | 453,592 | 983,693 | 04/14/2009 | 01/15/2020 |
| 501044-CN-9 | KROGER CO/THE | | | | 2FE | 3,964,760 | 94.7810 | 3,791,256 | 4,000,000 | 3,964,983 | | 223 | | | 5.400 | 5.462 | JJ | 100,800 | | 07/06/2010 | 07/15/2040 |
| 502413-AU-1 | L-3 COMMUNICATIONS CORP | | | 1 | 3FE | 7,550,000 | 103.0000 | 7,725,000 | 7,500,000 | 7,546,954 | | (3,046) | | | 6.375 | 14.072 | AO | 100,938 | 239,063 | 10/08/2010 | 10/15/2015 |
| 502413-AY-3 | L-3 COMMUNICATIONS CORP | | | | 2FE | 15,942,720 | 101.6620 | 16,265,936 | 16,000,000 | 15,948,333 | | 4,525 | | | 5.200 | 5.270 | AO | 175,644 | 862,044 | 09/29/2009 | 10/15/2019 |
| 502413-AZ-0 | L-3 COMMUNICATIONS CORP | | | | 2FE | 14,951,850 | 98.2480 | 14,737,215 | 15,000,000 | 14,954,138 | | 2,288 | | | 4.750 | 4.880 | JJ | 435,417 | | 05/18/2010 | 07/15/2020 |
| 50540R-AG-7 | LABORATORY CORP AMERICA HOLDINGS | @ | | 1 | 2FE | 1,422,939 | 118.1250 | 1,771,875 | 1,500,000 | 1,212,436 | | 23,890 | | | 0.000 | 1.992 | NA | | 1,842 | 03/20/2007 | 09/11/2021 |
| 50540R-AD-4 | LABORATORY CORP OF AMER | | | | 2FE | 27,615,225 | 106.7090 | 28,835,838 | 27,023,000 | 27,190,076 | | (74,139) | | | 5.500 | 5.182 | FA | 619,277 | 1,486,265 | 07/14/2004 | 02/01/2013 |
| 505862-AE-2 | LAFARGE CORP | | R | | 2FE | 6,143,257 | 108.2600 | 6,387,311 | 5,900,000 | 5,969,502 | | (25,393) | | | 6.875 | 6.352 | JD | 18,028 | 405,625 | 11/12/2009 | 07/15/2013 |
| 505862-AE-2 | LAFARGE CORP | LS | R | | 2FE | 104,123 | 108.2600 | 108,260 | 100,000 | 101,178 | | (430) | | | 6.875 | 6.352 | JD | 306 | 6,875 | 06/04/2002 | 07/15/2013 |
| 995121-9B-8 | LAKE AT LAS VEGAS 1ST LIEN | | | 2 | 5FE | 3,038,423 | 0.0000 | | 4,613,924 | | | (3,302) | | | 10.357 | 15.646 | MJSD | | | 09/28/2007 | 06/30/2012 |
| 51157*-AA-2 | LAKEHEAD PIPE LINE 1ST MTG (ENBRIDGE ENE | | | | 1 | 1,700,000 | 107.4950 | 1,827,418 | 1,700,000 | 1,699,586 | | 199 | | | 9.150 | 9.151 | JD | 6,913 | 155,550 | 10/10/1991 | 12/15/2011 |
| 513075-AV-3 | LAMAR MEDIA CORP | | | | 3FE | 1,005,750 | 115.0000 | 1,035,000 | 900,000 | 994,612 | | (11,138) | | | 9.750 | 6.128 | AO | 21,938 | 43,875 | 07/22/2010 | 04/01/2014 |
| 513075-AY-7 | LAMAR MEDIA CORP | | | 1 | 4FE | 469,000 | 106.2500 | 498,313 | 469,000 | 469,000 | | | | | 7.875 | 8.675 | AO | 7,797 | 17,749 | 04/08/2010 | 04/15/2018 |
| 513075-AY-7 | LAMAR MEDIA CORP | LS | | 1 | 4FE | 631,000 | 106.2500 | 670,438 | 631,000 | 631,000 | | | | | 7.875 | 8.675 | AO | 10,490 | 23,879 | 04/08/2010 | 04/15/2018 |
| 990954-9B-7 | LAS VEGAS SANDS LLC DELAYED DRAW TERM LO | | | 2 | 4FE | 780,076 | 100.0000 | 780,076 | 780,076 | 780,076 | | | | | 2.030 | 2.147 | JAJO | 1,411 | 4,074 | 06/30/2008 | 05/23/2014 |
| 990954-9A-9 | LAS VEGAS SANDS LLC TRANCHE B TERM LOAN | | | 2 | 4FE | 3,096,240 | 100.0000 | 3,096,240 | 3,096,240 | 3,096,240 | | | | | 2.030 | 2.153 | JAJO | 5,587 | 16,082 | 06/05/2007 | 05/23/2014 |
| 521615-AA-2 | LEA POWER PARTNERS 2033 | | | 2 | 2FE | 15,980,984 | 104.4850 | 17,313,421 | 16,570,301 | 16,011,562 | | 15,813 | | | 6.595 | 7.065 | MJSD | 48,569 | 1,088,537 | 09/10/2008 | 06/15/2033 |
| 521865-AR-6 | LEAR CORP | | | 1 | 3FE | 7,198,647 | 107.0000 | 7,490,000 | 7,000,000 | 7,194,372 | | (4,275) | | | 7.875 | 7.350 | MS | 162,313 | 147,875 | 10/27/2010 | 03/15/2018 |
| 52470@-9A-0 | LEGACY PARTNERS REALTY FUND REVOLVER | | | 2 | 5Z | | 0.0000 | | 6,721,560 | | | | | | 2.159 | 2.717 | MON | | | 04/27/2009 | 10/01/2010 |
| 524660-AS-6 | LEGGETT & PLATT INC | | | | 2FE | 12,318,185 | 105.6920 | 13,370,025 | 12,650,000 | 12,552,056 | | 40,045 | | | 4.700 | 5.069 | AO | 148,638 | 594,550 | 03/18/2009 | 04/01/2013 |
| 524660-AV-9 | LEGGETT & PLATT INC | | | | 2FE | 15,864,640 | 105.4740 | 16,875,872 | 16,000,000 | 15,928,998 | | 13,305 | | | 5.000 | 5.109 | FA | 302,222 | 800,000 | 08/09/2005 | 08/15/2015 |
| 524660-AV-9 | LEGGETT & PLATT INC | LS | | | 2FE | 991,540 | 105.4740 | 1,054,742 | 1,000,000 | 995,562 | | 832 | | | 5.000 | 5.109 | FA | 18,889 | 50,000 | 08/09/2005 | 08/15/2015 |
| 52605#-AA-4 | LEND LEASE (US) CAPITAL INC. SER A GTD S | | R | | 2FE | 34,299,241 | 104.3730 | 36,530,512 | 35,000,000 | 34,665,941 | | 167,407 | | | 5.490 | 5.490 | AO | 421,663 | 1,921,500 | 11/12/2009 | 10/12/2012 |
| 526057-AW-4 | LENNAR CORP | | | | 4FE | 9,987,300 | 97.5000 | 9,750,000 | 10,000,000 | 9,992,156 | | 1,163 | | | 6.500 | 6.516 | JD | 28,889 | 650,000 | 04/19/2006 | 04/15/2016 |
| 52736R-AV-4 | LEVI STRAUSS & CO | | | 1 | 4FE | 1,098,500 | 105.5000 | 1,107,750 | 1,050,000 | 1,093,144 | | (5,356) | | | 8.875 | 8.203 | AO | 23,297 | 46,594 | 07/14/2010 | 04/01/2016 |
| 50188F-AA-3 | LG&E & KU ENERGY LLC | | | | 2FE | 3,982,280 | 95.9320 | 3,837,276 | 4,000,000 | 3,982,738 | | 458 | | | 2.125 | 2.223 | MN | 11,569 | | 11/08/2010 | 11/15/2015 |
| 991096-9A-8 | LIBERTY ELECTRIC POWER LLC TERM LOAN | | | 2 | 3FE | 1,534,003 | 99.2490 | 1,537,257 | 1,548,884 | 1,537,257 | | 1,391 | | | 3.303 | 7.318 | MJSD | 13,196 | 37,901 | 09/30/2008 | 11/02/2014 |
| 53117C-AG-7 | LIBERTY PROPERTY LP | | | | 2FE | 2,156,160 | 106.6830 | 2,133,658 | 2,000,000 | 2,038,160 | | (22,023) | | | 6.375 | 5.132 | FA | 48,167 | 127,500 | 12/01/2004 | 08/15/2012 |
| 53117C-AH-5 | LIBERTY PROPERTY LP | | | | 2FE | 4,073,720 | 107.9440 | 4,317,760 | 4,000,000 | 4,032,078 | | (7,821) | | | 5.650 | 5.402 | FA | 85,378 | 226,000 | 12/01/2004 | 08/15/2014 |
| 53117C-AJ-1 | LIBERTY PROPERTY LP | | | | 2FE | 14,112,850 | 106.5940 | 15,989,100 | 15,000,000 | 14,515,604 | | 93,303 | | | 5.125 | 5.175 | JD | 64,063 | 768,750 | 02/24/2005 | 03/02/2015 |
| 53117C-AM-4 | LIBERTY PROPERTY LP | | | 1 | 2FE | 8,945,918 | 98.9550 | 9,004,914 | 9,100,000 | 8,946,275 | | 357 | | | 4.750 | 4.979 | AO | 112,865 | | 12/16/2010 | 10/01/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 53217V-AB-5 | LIFE TECHNOLOGIES CORP | | | | 2FE | 10,379,231 | 103.9170 | 10,511,235 | 10,115,000 | 10,351,993 | | (27,238) | | | 4.400 | 3.800 | MS | 148,353 | 237,365 | 06/17/2010 | 03/01/2015 |
| 53219L-AJ-8 | LIFEPOINT HOSPITALS INC | | | 1 | 3FE | 4,116,250 | 99.2500 | 3,970,000 | 4,000,000 | 4,113,665 | | (2,585) | | | 6.625 | 6.539 | AO | 72,139 | | 10/06/2010 | 10/01/2020 |
| 532716-AM-9 | LIMITED BRANDS INC | | | | 3FE | 200,000 | 106.2500 | 212,500 | 200,000 | 200,000 | | | | | 6.900 | 6.898 | JJ | 6,363 | 6,900 | 06/02/2010 | 07/15/2017 |
| 532716-AR-8 | LIMITED BRANDS INC | | | | 3FE | 2,176,813 | 114.2500 | 2,285,000 | 2,000,000 | 2,170,055 | | (6,758) | | | 8.500 | 7.142 | JD | 7,556 | 85,000 | 07/08/2010 | 06/15/2019 |
| 532716-AS-6 | LIMITED BRANDS INC | | | | 3FE | 826,750 | 105.5000 | 875,650 | 830,000 | 826,882 | | 132 | | | 7.000 | 7.049 | MN | 9,683 | 28,566 | 06/02/2010 | 05/01/2020 |
| 534187-AW-9 | LINCOLN NATIONAL CORP | | | | 2FE | 2,233,150 | 100.6340 | 2,264,261 | 2,250,000 | 2,233,829 | | 226 | | | 6.300 | 6.356 | AO | 32,288 | 141,750 | 10/11/2007 | 10/09/2037 |
| 538034-AC-3 | LIVE NATION ENTERTAINMEN | | | 1 | 4FE | 1,093,500 | 101.2500 | 1,093,500 | 1,080,000 | 1,092,339 | | (1,161) | | | 8.125 | 8.679 | MN | 11,213 | 46,069 | 05/06/2010 | 05/15/2018 |
| 990594-9A-3 | LNR PROPERTY CORP. TERM B | | | 2 | 4FE | 946,474 | 100.0000 | 946,474 | 946,474 | 946,474 | | | | | 3.770 | 4.396 | MJSD | 2,874 | 43,129 | 12/03/2009 | 07/12/2011 |
| 990594-9B-1 | LNR PROPERTY CORPORATION A1 | | | 2 | 4FE | 737,662 | 100.0230 | 737,634 | 737,461 | 737,634 | 409 | (594) | | | 3.770 | 4.343 | MJSD | 2,240 | 55,956 | 12/03/2009 | 07/12/2011 |
| 539830-AS-8 | LOCKHEED MARTIN CORP | | | | 1FE | 12,988,518 | 106.2720 | 13,098,012 | 12,325,000 | 12,773,265 | | (195,959) | | | 4.121 | 2.415 | MS | 150,963 | 507,913 | 12/03/2009 | 03/14/2013 |
| 539830-AT-6 | LOCKHEED MARTIN CORP | | | | 1FE | 9,909,300 | 101.6680 | 10,166,830 | 10,000,000 | 9,917,635 | | 7,458 | | | 4.250 | 4.359 | MN | 54,306 | 421,458 | 11/13/2009 | 11/15/2019 |
| 539830-AU-3 | LOCKHEED MARTIN CORP | | | | 1FE | 7,933,840 | 101.8890 | 8,151,112 | 8,000,000 | 7,934,844 | | 899 | | | 5.500 | 5.554 | MN | 56,222 | 436,333 | 11/13/2009 | 11/15/2039 |
| 539830-AV-1 | LOCKHEED MARTIN CORP | | | | 1FE | 26,967,730 | 104.3800 | 29,923,744 | 28,668,000 | 26,979,574 | | 11,844 | | | 5.720 | 6.170 | JD | 136,651 | 847,235 | 05/25/2010 | 06/01/2040 |
| 543859-AK-8 | LOCKHEED MARTIN CORP | | | | 1FE | 9,245,200 | 132.8570 | 13,285,720 | 10,000,000 | 9,402,351 | | 21,916 | | | 8.375 | 9.155 | JD | 37,222 | 837,500 | 05/09/2000 | 06/15/2024 |
| 990855-9C-4 | LONGVIEW POWER, LLC 06 DELAYED DRAW TERM | | | 2 | 4FE | 2,333,333 | 100.0000 | 2,333,333 | 2,333,333 | 2,333,333 | | | | | 2.563 | 3.694 | MJSD | 2,824 | 62,113 | 03/16/2009 | 02/28/2014 |
| 990855-9B-6 | LONGVIEW POWER, LLC SYNTHETIC LC | | | 2 | 4FE | 666,667 | 100.0000 | 666,667 | 666,667 | 666,667 | | | | | 2.703 | 1.424 | MJSD | 4,632 | 13,381 | 12/31/2008 | 02/28/2014 |
| 990855-9A-8 | LONGVIEW POWER, LLC TERM B LOAN | | | 2 | 4FE | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 2.563 | 5.349 | MJSD | 2,420 | 53,240 | 06/16/2008 | 02/28/2014 |
| 546008-AG-4 | LOUIS DREYFUS CORP SR NT | | | 3 | 2 | 10,000,000 | 109.9880 | 10,998,817 | 10,000,000 | 10,000,000 | | | | | 8.720 | 7.720 | MS | 220,422 | 887,000 | 08/20/1997 | 09/30/2012 |
| 546268-AG-8 | LOUISIANA LAND & EXPLOR | | | | 1FE | 474,045 | 120.7080 | 603,538 | 500,000 | 480,234 | | 840 | | | 7.650 | 8.149 | JD | 3,188 | 38,250 | 07/24/2000 | 12/01/2023 |
| 548661-AK-3 | LOWE'S COMPANIES INC | | | | 1FE | 13,062,250 | 112.3330 | 14,041,638 | 12,500,000 | 12,983,760 | | (14,143) | | | 6.500 | 6.143 | MS | 239,236 | 812,500 | 06/25/2004 | 03/15/2029 |
| 548661-CL-9 | LOWE'S COMPANIES INC | | | | 1FE | 994,490 | 104.8360 | 1,048,361 | 1,000,000 | 994,611 | | 88 | | | 5.800 | 5.840 | AO | 12,244 | 58,000 | 08/11/2009 | 10/15/2036 |
| 548661-CP-0 | LOWE'S COMPANIES INC | | | | 1FE | 4,979,350 | 117.2380 | 5,861,920 | 5,000,000 | 4,980,160 | | 264 | | | 6.650 | 6.688 | MS | 97,903 | 332,500 | 09/06/2007 | 09/15/2037 |
| 548661-CQ-8 | LOWE'S COMPANIES INC | | | | 1FE | 9,981,800 | 105.4090 | 10,540,940 | 10,000,000 | 9,982,838 | | 1,038 | | | 4.625 | 4.648 | AO | 97,639 | 231,250 | 04/12/2010 | 04/15/2020 |
| 548661-CS-4 | LOWE'S COMPANIES INC | | | 1 | 1FE | 14,992,500 | 97.7960 | 14,669,385 | 15,000,000 | 14,992,643 | | 143 | | | 2.125 | 2.093 | AO | 34,531 | | 11/17/2010 | 04/15/2016 |
| 549271-AE-4 | LUBRIZOL CORP | | | | 2FE | 5,943,810 | 109.4490 | 6,566,958 | 6,000,000 | 5,972,979 | | 6,307 | | | 5.500 | 5.635 | AO | 82,500 | 330,000 | 11/17/2005 | 10/01/2014 |
| 502430-A*-5 | LVI SERVICES INC. TERM B | | | 2 | 4 | | 100.0000 | | | | | | | | 0.000 | 0.000 | MJSD | 3,483 | | 12/02/2005 | 11/16/2011 |
| 990659-9B-2 | LYONDELL CHEMICAL COMPANY EXIT TERM LOAN | | | 2 | 3FE | 9,875 | 103.3270 | 10,307 | 9,975 | 10,307 | | 432 | | | 5.500 | 4.934 | MJSD | 17 | 15,866 | 05/18/2010 | 04/08/2016 |
| 991006-9A-7 | MACKINAW POWER HOLDINGS, LLC | | | 2 | 3FE | 1,387,755 | 100.0000 | 1,387,755 | 1,387,755 | 1,387,755 | | | | | 1.786 | 2.662 | JAJO | 3,993 | 25,472 | 05/04/2009 | 06/22/2015 |
| 577778-CE-1 | MACYS RETAIL HLDGS INC | | | | 3FE | 1,022,500 | 98.1250 | 981,250 | 1,000,000 | 1,022,407 | | (93) | | | 6.700 | 6.512 | JJ | 30,894 | | 10/05/2010 | 07/15/2034 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN | | | | 2FE | 9,963,300 | 96.4200 | 9,642,030 | 10,000,000 | 9,964,392 | | 1,092 | | | 4.250 | 4.280 | FA | 165,278 | | 08/04/2010 | 02/01/2021 |
| 559080-AE-6 | MAGELLAN MIDSTREAM PARTN | | | | 2FE | 10,377,450 | 114.0010 | 11,400,070 | 10,000,000 | 10,336,195 | | (30,194) | | | 6.550 | 6.090 | JJ | 302,028 | 689,569 | 08/05/2009 | 07/15/2019 |
| 559080-AA-4 | MAGELLAN MIDSTREAM PRTNS | | | | 2FE | 10,625,900 | 112.3010 | 11,230,090 | 10,000,000 | 10,270,880 | | (70,154) | | | 6.450 | 5.567 | JD | 53,750 | 645,000 | 03/30/2005 | 06/01/2014 |
| 559080-AB-2 | MAGELLAN MIDSTREAM PRTNS | | | | 2FE | 9,929,600 | 110.3870 | 11,038,720 | 10,000,000 | 9,958,981 | | 5,825 | | | 5.650 | 5.734 | AO | 119,278 | 565,000 | 03/30/2005 | 10/15/2016 |
| 56081#-AC-4 | MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D | | | | 1 | 19,701,658 | 106.4680 | 21,054,077 | 19,775,000 | 20,558,267 | | (189,945) | | | 4.880 | 5.015 | JD | 56,293 | 965,020 | 06/27/2008 | 12/10/2013 |
| 563571-AH-1 | MANITOWOC COMPANY INC | | | 1 | 4FE | 4,154,863 | 106.2500 | 4,356,250 | 4,100,000 | 4,153,837 | | (1,025) | | | 8.500 | 8.931 | MN | 70,668 | | 10/14/2010 | 11/01/2020 |
| 563571-AH-1 | MANITOWOC COMPANY INC | LS | | 1 | 4FE | 247,913 | 106.2500 | 265,625 | 250,000 | 247,940 | | 27 | | | 8.500 | 9.473 | MN | 4,309 | | 10/13/2010 | 11/01/2020 |
| 564759-PS-1 | MANUF & TRADERS TRUST CO | | | 1 | 1FE | 18,061,000 | 94.7230 | 17,107,975 | 18,061,000 | 18,061,000 | | | | | 5.585 | 5.585 | JD | 8,406 | 1,008,707 | 11/12/2009 | 12/28/2020 |
| 564759-QB-7 | MANUF & TRADERS TRUST CO | | | 1 | 1FE | 20,000,000 | 94.1290 | 18,825,840 | 20,000,000 | 20,000,000 | | | | | 5.629 | 5.629 | JD | 93,817 | 1,125,800 | 11/28/2006 | 12/01/2021 |
| 565849-AD-8 | MARATHON OIL CORP | | | | 2FE | 4,460,331 | 113.5760 | 5,110,925 | 4,500,000 | 4,469,441 | | 3,560 | | | 6.000 | 6.099 | AO | 67,500 | 270,000 | 06/27/2008 | 10/01/2017 |
| 565849-AE-6 | MARATHON OIL CORP | | | | 2FE | 4,990,200 | 114.2240 | 5,711,195 | 5,000,000 | 4,990,583 | | 126 | | | 6.600 | 6.621 | AO | 82,500 | 330,000 | 09/20/2007 | 10/01/2037 |
| 570378-AE-5 | MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ | | | 2 | 5 | 1,092,780 | 143.0950 | 1,636,191 | 1,143,430 | 1,096,644 | | 974 | | | 15.000 | 16.570 | MJSD | 7,623 | 156,566 | 10/08/2008 | 04/08/2014 |
| 570506-AH-8 | MARKWEST ENERGY PART/FIN | | | 1 | 3FE | 715,500 | 108.2500 | 730,688 | 675,000 | 713,034 | | (2,466) | | | 8.750 | 7.728 | AO | 12,469 | 29,531 | 07/23/2010 | 04/15/2018 |
| 570506-AM-7 | MARKWEST ENERGY PART/FIN | | | 1 | 3FE | 4,085,000 | 100.0000 | 4,000,000 | 4,000,000 | 4,083,639 | | (1,361) | | | 6.750 | 6.815 | MN | 44,250 | | 10/27/2010 | 11/01/2020 |
| 570506-AM-7 | MARKWEST ENERGY PART/FIN | LS | | 1 | 3FE | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 6.750 | 7.317 | MN | 11,063 | | 10/19/2010 | 11/01/2020 |
| 55259P-AD-8 | MARSHALL & ILSLEY BANK | | | | 2FE | 996,460 | 101.4720 | 1,014,722 | 1,000,000 | 997,973 | | 280 | | | 5.000 | 5.038 | JJ | 22,778 | 50,000 | 11/19/2004 | 01/17/2017 |
| 573275-AN-4 | MARTIN MARIETTA | | | | 1FE | 5,463,300 | 112.3220 | 5,616,110 | 5,000,000 | 5,172,544 | | (68,697) | | | 7.375 | 5.743 | AO | 77,847 | 368,750 | 04/20/2006 | 04/15/2013 |
| 573284-AK-2 | MARTIN MARIETTA MATERIAL | | | | 2FE | 1,748,758 | 107.5140 | 1,881,492 | 1,750,000 | 1,749,018 | | 102 | | | 6.600 | 6.595 | AO | 24,383 | 115,500 | 04/16/2008 | 04/15/2018 |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER | | | 1 | 4FE | 2,575,000 | 103.0000 | 2,575,000 | 2,500,000 | 2,572,620 | | (2,380) | | | 8.875 | 8.967 | AO | 55,469 | | 10/08/2010 | 04/01/2018 |
| 574599-BG-0 | MASCO CORP | | | | 3FE | 597,115 | 104.6130 | 642,323 | 614,000 | 597,750 | | 635 | | | 7.125 | 7.533 | MS | 12,881 | 22,481 | 06/17/2010 | 03/15/2020 |
| 574599-BG-0 | MASCO CORP | LS | | | 3FE | 1,347,885 | 104.6130 | 1,449,933 | 1,386,000 | 1,349,318 | | 1,433 | | | 7.125 | 7.533 | MS | 29,077 | 50,748 | 06/17/2010 | 03/15/2020 |
| 574754-AC-1 | MASHANTUCKET (WESTERN) PEQUOT TRIBE SER | | | 4 | 6 | 4,277,910 | 45.2090 | 3,164,630 | 7,000,000 | 3,164,630 | (1,250,284) | 137,004 | 2,722,090 | | 5.912 | 5.913 | MS | 137,947 | 7,851 | 07/29/2005 | 09/01/2021 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC | | R | | 1FE | 4,983,300 | 103.6610 | 5,183,065 | 5,000,000 | 4,983,537 | | 212 | | | 5.900 | 5.921 | MN | 37,694 | 292,542 | 11/10/2009 | 11/15/2039 |
| 57629W-BK-5 | MASSMUTUAL GLOBAL FUNDIN | | | | 1FE | 6,977,740 | 101.9540 | 7,136,745 | 7,000,000 | 6,981,424 | | 3,684 | | | 2.875 | 2.960 | AO | 39,132 | 100,625 | 04/14/2010 | 04/21/2014 |
| 57629W-BM-1 | MASSMUTUAL GLOBAL FUNDIN | | | | 1FE | 9,993,900 | 97.5060 | 9,750,580 | 10,000,000 | 9,994,202 | | 302 | | | 2.300 | 2.314 | MS | 60,056 | | 09/20/2010 | 09/28/2015 |
| 577081-AR-3 | MATTEL INC | | | | 2FE | 5,301,450 | 102.1170 | 5,105,840 | 5,000,000 | 5,087,502 | | (189,086) | | | 6.125 | 2.240 | JD | 13,611 | 306,250 | 11/09/2009 | 06/15/2011 |
| 577081-AS-1 | MATTEL INC | | | | 2FE | 11,501,706 | 107.5100 | 12,046,496 | 11,205,000 | 11,528,085 | | (91,231) | | | 5.625 | 4.759 | MS | 185,583 | 630,281 | 12/17/2009 | 03/15/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 577081-AT-9 | MATTEL INC | | | | 2FE | 5,986,500 | 96.9040 | 5,814,234 | 6,000,000 | 5,986,781 | | 281 | | | 4.350 | 4.382 | AO | 67,425 | | 09/23/2010 | 10/01/2020 |
| 577778-BE-2 | MAY DEPARTMENT STORES CO | | | | 3FE | 397,785 | 103.7500 | 518,750 | 500,000 | 467,298 | | 40,416 | | | 7.450 | 7.207 | MS | 10,968 | 37,250 | 01/02/2001 | 09/15/2011 |
| 577778-BM-4 | MAY DEPT STORES | | | | 3FE | 3,839,798 | 106.7500 | 5,337,500 | 5,000,000 | 3,818,290 | | 73,250 | | | 8.500 | 6.319 | JD | 35,417 | 425,000 | 03/23/2005 | 06/01/2019 |
| 579780-AG-2 | MCCORMICK & CO | | | | 1FE | 1,996,280 | 110.2090 | 2,204,174 | 2,000,000 | 1,997,895 | | 717 | | | 5.250 | 5.286 | MS | 35,000 | 105,000 | 11/12/2009 | 09/01/2013 |
| 58013M-DU-5 | MCDONALD'S CORP | | | | 1FE | 3,986,211 | 106.7740 | 4,030,730 | 3,775,000 | 3,921,297 | | (58,061) | | | 4.125 | 2.463 | JD | 12,977 | 155,719 | 11/13/2009 | 06/01/2013 |
| 58013M-EH-3 | MCDONALD'S CORP | | | | 1FE | 5,740,260 | 108.8980 | 6,533,904 | 6,000,000 | 5,745,997 | | 3,414 | | | 5.700 | 6.023 | FA | 142,500 | 342,000 | 04/07/2009 | 02/01/2039 |
| 58013M-EH-3 | MCDONALD'S CORP | LS | | | 1FE | 3,826,840 | 108.8980 | 4,355,936 | 4,000,000 | 3,830,665 | | 2,276 | | | 5.700 | 6.023 | FA | 95,000 | 228,000 | 04/07/2009 | 02/01/2039 |
| 58013M-EJ-9 | MCDONALD'S CORP | | | | 1FE | 27,888,560 | 96.4560 | 27,007,652 | 28,000,000 | 27,892,458 | | 3,898 | | | 3.500 | 3.528 | JJ | 405,611 | | 07/28/2010 | 07/15/2020 |
| 581557-AM-7 | MCKESSON CORP | | | | 1FE | 3,197,610 | 117.4770 | 3,524,322 | 3,000,000 | 3,163,078 | | (5,271) | | | 7.650 | 7.080 | MS | 76,500 | 229,500 | 08/26/2002 | 03/01/2027 |
| 581550-AA-1 | MCKESSON CORP | | | | 1FE | 17,712,230 | 106.8980 | 18,172,711 | 17,000,000 | 17,318,481 | | (281,749) | | | 7.750 | 7.149 | FA | 548,958 | 1,317,500 | 02/13/2003 | 02/01/2012 |
| 581557-AU-9 | MCKESSON HBOC INC | | | | 1FE | 10,851,367 | 107.4050 | 10,709,382 | 9,971,000 | 10,703,043 | | (148,324) | | | 5.250 | 1.780 | MS | 174,493 | 261,739 | 07/21/2010 | 03/01/2013 |
| 581557-AV-7 | MCKESSON HBOC INC | | | | 1FE | 20,924,175 | 111.0670 | 21,658,065 | 19,500,000 | 20,780,440 | | (143,735) | | | 5.700 | 4.469 | MS | 370,500 | 826,500 | 04/09/2010 | 03/01/2017 |
| 552690-A@-8 | MDU RESOURCES GROUP INC | | | | 2 | 19,500,000 | 109.9540 | 21,441,118 | 19,500,000 | 19,500,000 | | | | | 6.330 | 6.330 | FA | 435,451 | 1,234,350 | 07/27/2006 | 08/24/2026 |
| 15135#-BD-3 | MDU RESOURCES GROUP INC / CENTENNIAL ENE | | | | 2 | 10,000,000 | 108.3530 | 10,835,312 | 10,000,000 | 10,000,000 | | | | | 5.440 | 5.440 | FA | 226,667 | 544,000 | 11/23/2005 | 02/01/2016 |
| 582839-AD-8 | MEAD JOHNSON NUTRITION C | | | | 2FE | 19,910,400 | 103.4080 | 20,681,620 | 20,000,000 | 19,929,774 | | 16,799 | | | 3.500 | 3.590 | MN | 116,667 | 692,222 | 11/12/2009 | 11/01/2014 |
| 582839-AE-6 | MEAD JOHNSON NUTRITION C | | | | 2FE | 9,964,900 | 105.4860 | 10,548,640 | 10,000,000 | 9,968,144 | | 2,815 | | | 4.900 | 4.938 | MN | 81,667 | 484,556 | 10/29/2009 | 11/01/2019 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION C | | | | 2FE | 1,999,460 | 103.5270 | 2,070,542 | 2,000,000 | 1,999,468 | | 7 | | | 5.900 | 5.897 | MN | 19,667 | 116,689 | 10/29/2009 | 11/01/2039 |
| 583491-AA-3 | MECCANICA HOLDINGS USA | | R | | 2FE | 18,642,620 | 105.7250 | 19,030,464 | 18,000,000 | 18,584,735 | | (53,160) | | | 6.250 | 5.773 | JJ | 518,750 | 1,125,000 | 11/12/2009 | 07/15/2019 |
| 583491-AB-1 | MECCANICA HOLDINGS USA | | R | | 2FE | 6,910,960 | 103.9550 | 7,276,871 | 7,000,000 | 6,912,213 | | 871 | | | 7.375 | 7.482 | JJ | 238,049 | 516,250 | 07/08/2009 | 07/15/2039 |
| 583491-AC-9 | MECCANICA HOLDINGS USA | | R | | 2FE | 3,993,440 | 91.8800 | 3,675,204 | 4,000,000 | 3,993,531 | | 77 | | | 6.250 | 6.137 | JJ | 115,278 | 179,167 | 10/20/2009 | 01/15/2040 |
| 991239-9A-4 | MEDASSETS INC TERM LOAN | | | 2 | 3FE | 990,000 | 99.0090 | 990,093 | 1,000,000 | 990,093 | | 93 | | | 5.250 | 5.445 | FMAN | 3,646 | | 12/07/2010 | 11/16/2016 |
| 58405U-AF-9 | MEDCO HEALTH SOLUTIONS I | | | | 2FE | 14,885,283 | 99.2140 | 14,634,021 | 14,750,000 | 14,880,671 | | (4,612) | | | 2.750 | 2.558 | MS | 125,068 | | 10/22/2010 | 09/15/2015 |
| 995961-9B-7 | MEDIACOM LLC GROUP TERM C (10/04) | | | 2 | 3FE | 4,740,000 | 100.0000 | 4,740,000 | 4,740,000 | 4,740,000 | | | | | 2.004 | 2.060 | MJSD | 2,118 | 92,676 | 12/03/2009 | 01/31/2015 |
| 585055-AR-7 | MEDTRONIC INC | | | | 1FE | 6,999,370 | 102.6190 | 7,183,295 | 7,000,000 | 6,999,464 | | 94 | | | 3.000 | 3.000 | MS | 61,833 | 104,417 | 03/11/2010 | 03/15/2015 |
| 585055-AM-8 | MEDTRONIC INC 1.625000% 04/15/2013 | | | | 1FE | 14,649,965 | 100.6250 | 14,590,625 | 14,500,000 | 14,556,271 | | (24,929) | | | 1.625 | 1.443 | AO | 49,743 | 235,625 | 11/11/2009 | 04/15/2013 |
| 585055-D#-0 | MEDTRONIC, INC. (UNITED STATES) 2012 | | | | 1 | 8,195,630 | 105.8400 | 8,646,254 | 8,169,141 | 8,180,724 | | (5,553) | | | 5.600 | 5.595 | JD | 1,271 | 441,046 | 11/12/2009 | 12/30/2012 |
| 585055-D@-2 | MEDTRONIC, INC. (UNITED STATES) 2013 | | | | 1 | 7,033,564 | 108.3410 | 7,598,347 | 7,013,373 | 7,027,788 | | (2,077) | | | 5.600 | 5.517 | JD | 1,091 | 375,922 | 03/18/2009 | 02/15/2013 |
| 585515-AD-1 | MELLON FUNDING CORP | | | | 1FE | 1,554,930 | 108.0960 | 1,621,434 | 1,500,000 | 1,521,903 | | (4,997) | | | 5.000 | 4.588 | JD | 6,250 | 75,000 | 12/23/2003 | 12/01/2014 |
| 587405-AB-7 | MERCANTILE BANKSHARES | | | | 1FE | 16,911,146 | 105.0920 | 17,550,397 | 16,700,000 | 16,760,126 | | (24,567) | | | 4.625 | 4.458 | AO | 163,057 | 772,375 | 03/18/2009 | 04/15/2013 |
| 589331-AD-9 | MERCK & CO INC | | | | 1FE | 5,467,446 | 115.1730 | 6,967,960 | 6,050,000 | 5,512,050 | | 15,329 | | | 6.400 | 7.210 | MS | 129,067 | 387,200 | 10/13/2000 | 03/01/2028 |
| 58933Y-AB-1 | MERCK & CO INC | | | | 1FE | 9,975,900 | 98.7430 | 9,874,290 | 10,000,000 | 9,976,159 | | 259 | | | 2.250 | 2.347 | JJ | 13,125 | | 12/07/2010 | 01/15/2016 |
| 59001A-AN-2 | MERITAGE HOMES CORP | | | | 4FE | 2,639,000 | 99.5000 | 2,885,500 | 2,900,000 | 2,646,635 | | 7,635 | | | 7.150 | 8.531 | AO | 43,774 | 104,827 | 07/21/2010 | 04/15/2020 |
| 590188-4M-7 | MERRILL LYNCH & CO | | | | 1FE | 3,056,220 | 103.0310 | 3,090,933 | 3,000,000 | 3,034,840 | | (5,384) | | | 6.050 | 5.794 | MN | 22,688 | 181,500 | 08/16/2006 | 05/16/2016 |
| 59018Y-M4-0 | MERRILL LYNCH & CO | | | | 1FE | 5,219,650 | 105.4790 | 5,273,970 | 5,000,000 | 5,142,950 | | (64,193) | | | 5.450 | 4.011 | FA | 110,514 | 272,500 | 10/14/2009 | 02/05/2013 |
| 59018Y-SU-6 | MERRILL LYNCH & CO | | | | 1FE | 5,355,061 | 103.4910 | 5,692,000 | 5,500,000 | 5,430,713 | | 19,493 | | | 5.000 | 5.458 | FA | 113,056 | 275,000 | 12/17/2009 | 02/03/2014 |
| 59022C-AB-9 | MERRILL LYNCH & CO | | | | 1FE | 3,499,195 | 94.8900 | 3,321,140 | 3,500,000 | 3,499,296 | | 26 | | | 6.220 | 6.222 | MS | 64,101 | 217,700 | 09/06/2006 | 09/15/2026 |
| 59022C-CS-0 | MERRILL LYNCH & CO | | | | 1FE | 1,993,640 | 100.3360 | 2,006,722 | 2,000,000 | 1,995,551 | | 568 | | | 5.700 | 5.742 | MN | 18,683 | 114,000 | 05/15/2007 | 05/02/2017 |
| 22544@-AA-3 | MERRILL LYNCH CREDIT-LINKED TRUST, SER. | | | 6 | 1 | 15,000,000 | 102.2240 | 15,333,534 | 15,000,000 | 15,000,000 | | | | | 4.810 | 4.810 | MN | 92,192 | 721,500 | 11/04/2004 | 11/15/2011 |
| 592179-JG-1 | MET LIFE GLOB FUNDING I | | | | 1FE | 12,990,380 | 107.6720 | 13,997,334 | 13,000,000 | 12,995,322 | | 1,893 | | | 5.125 | 5.142 | AO | 149,906 | 666,250 | 03/18/2009 | 04/10/2013 |
| 59217E-BW-3 | MET LIFE GLOB FUNDING I | | | | 1FE | 8,476,192 | 108.7750 | 8,701,968 | 8,000,000 | 8,372,555 | | (99,800) | | | 5.125 | 3.672 | JD | 23,917 | 410,000 | 12/17/2009 | 06/10/2014 |
| 59217E-BZ-6 | MET LIFE GLOB FUNDING I | | | | 1FE | 2,991,450 | 102.4930 | 3,074,802 | 3,000,000 | 2,995,033 | | 2,790 | | | 2.875 | 2.975 | MS | 24,917 | 86,250 | 11/12/2009 | 09/17/2012 |
| 59217G-AC-3 | MET LIFE GLOB FUNDING I | | | | 1FE | 4,497,705 | 98.5480 | 4,434,665 | 4,500,000 | 4,497,816 | | 111 | | | 2.500 | 2.511 | MS | 28,750 | | 09/22/2010 | 09/29/2015 |
| 59175@-9C-9 | METOKOTE CORP. FIRST LIEN (5/05) | | | 2 | 5FE | 3,443,163 | 99.5960 | 3,404,749 | 3,418,558 | 3,404,749 | | 21,886 | | | 8.986 | 10.860 | MJSD | 24,918 | 300,216 | 12/18/2009 | 11/27/2011 |
| 55288*-AA-5 | MGE POWER WEST CAMPUS, LLC (MGEE) SER A | | | | 1 | 25,083,325 | 108.0120 | 27,003,000 | 25,000,000 | 25,065,355 | | (3,071) | | | 5.680 | 5.724 | MON | 23,667 | 1,420,000 | 07/02/2003 | 09/25/2033 |
| 55288*-AB-3 | MGE POWER WEST CAMPUS, LLC (MGEE) SER B | | | | 1 | 20,000,000 | 103.0260 | 20,605,194 | 20,000,000 | 20,000,000 | | | | | 5.190 | 5.249 | MON | 17,300 | 1,038,000 | 07/15/2005 | 10/25/2033 |
| 552953-BP-5 | MGM MIRAGE INC | | | 1 | 4FE | 3,689,013 | 110.0000 | 4,053,500 | 3,685,000 | 3,687,562 | | (1,450) | | | 9.000 | 9.964 | MS | 97,653 | 164,904 | 06/10/2010 | 03/15/2020 |
| 59447#-AB-9 | MICHIGAN ELECTRIC TRANSMISSION, LLC (OPC | | | | 1 | 23,000,000 | 112.1940 | 25,804,634 | 23,000,000 | 23,000,000 | | | | | 5.750 | 5.750 | JD | 3,674 | 1,322,500 | 11/07/2003 | 12/10/2015 |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 2008B | @ | | 14 | 3FE | 25,820,324 | 1.9540 | 13,610,099 | 696,525,000 | 25,064,905 | | 2,480,196 | 11,200,122 | | 0.000 | 8.500 | NA | | | 03/30/2010 | 06/01/2046 |
| 594918-AG-9 | MICROSOFT CORP | | | | 1FE | 10,827,259 | 97.5230 | 10,605,594 | 10,875,000 | 10,829,660 | | 2,401 | | | 1.625 | 1.715 | MS | 46,143 | | 09/22/2010 | 09/25/2015 |
| 594918-AG-9 | MICROSOFT CORP | LS | | | 1FE | 124,451 | 97.5230 | 121,903 | 125,000 | 124,479 | | 28 | | | 1.625 | 1.715 | MS | 530 | | 09/22/2010 | 09/25/2015 |
| 594918-AH-7 | MICROSOFT CORP | | | | 1FE | 38,663,040 | 93.7700 | 36,570,183 | 39,000,000 | 38,670,600 | | 7,560 | | | 3.000 | 3.105 | AO | 305,500 | | 09/22/2010 | 10/01/2020 |
| 594918-AE-4 | MICROSOFT CORP 0% 06/15/2013 | @LS | | | 1FE | 10,746,877 | 107.3750 | 11,412,889 | 10,629,000 | 10,642,165 | | (104,711) | | | 0.000 | (0.402) | NA | | | 10/12/2010 | 06/15/2013 |
| 594918-AE-4 | MICROSOFT CORP 0% 06/15/2013 | @O | | | 1FE | 371,000 | 107.3750 | 398,361 | 371,000 | 371,000 | | | | | 0.000 | 0.000 | NA | | | 06/08/2010 | 06/15/2013 |
| 59562V-AM-9 | MIDAMERICAN ENERGY HLDGS | | | | 2FE | 5,497,635 | 108.0190 | 5,941,051 | 5,500,000 | 5,497,789 | | 36 | | | 6.125 | 6.128 | AO | 84,219 | 336,875 | 03/21/2006 | 04/01/2036 |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIP | | | | 2FE | 7,597,453 | 106.7680 | 8,007,623 | 7,500,000 | 7,578,156 | | (18,852) | | | 5.450 | 5.137 | MS | 120,354 | 407,615 | 12/17/2009 | 09/15/2014 |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIP | LS | | | 2FE | 499,135 | 106.7680 | 533,842 | 500,000 | 499,337 | | 157 | | | 5.450 | 5.487 | MS | 8,024 | 27,174 | 09/09/2009 | 09/15/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (2010) 5.33% SE | | | | 2FE | 6,794,667 | 98.2070 | 6,672,840 | 6,794,667 | 6,794,667 | | | | | 5.330 | 5.330 | MJSD | 1,006 | 124,743 | 07/20/2010 | 06/30/2027 |
| 602720-B*-4 | MINE SAFETY APPLIANCES COMPANY SENIOR NO | | | | 1 | 17,000,000 | 100.7900 | 17,134,375 | 17,000,000 | 17,000,000 | | | | | 5.410 | 5.410 | JD | 28,102 | 919,700 | 12/05/2006 | 12/20/2021 |
| 60527T-A*-5 | MISS. BUS. FIN. CORP. (MISS. PWR) | | | | 1 | 42,252,636 | 120.0000 | 42,000,000 | 35,000,000 | 39,997,164 | | (339,131) | | | 7.130 | 5.394 | AO | 492,168 | 2,495,500 | 07/15/2003 | 10/20/2021 |
| 608190-AH-7 | MOHAWK INDUSTRIES INC | | | 3 | 3FE | 7,008,500 | 107.2500 | 7,346,625 | 6,850,000 | 7,001,303 | | (7,411) | | | 6.875 | 6.319 | JJ | 217,155 | 68,750 | 09/23/2010 | 01/15/2016 |
| 61532V-AA-8 | MONUMENTAL GLOBAL FUNDING II 2006-B | @ | R | 3 | 1FE | 50,000,000 | 101.5330 | 50,766,500 | 50,000,000 | 50,000,000 | | | | | 0.000 | 0.000 | NA | | | 09/29/2006 | 10/13/2016 |
| 61532X-AC-0 | MONUMENTAL GLOBAL FUNDING | | R | | 1FE | 15,123,180 | 106.3230 | 15,948,420 | 15,000,000 | 15,099,134 | | (29,608) | | | 5.250 | 5.010 | JJ | 363,125 | 787,500 | 12/17/2009 | 01/15/2014 |
| 61684#-AB-7 | MORENO GROUP LLC DELAYED DRAW TL | | | 2 | 4 | 530,101 | 98.8960 | 530,193 | 536,111 | 530,193 | | 1,613 | | | 3.011 | 3.490 | JAJO | 249 | 17,465 | 11/30/2009 | 05/10/2014 |
| 61684#-AA-9 | MORENO GROUP LLC TERM LOAN B | | | 2 | 4 | 4,239,919 | 98.8860 | 4,241,092 | 4,288,889 | 4,241,092 | | 13,137 | | | 3.011 | 3.488 | JAJO | 2,031 | 132,961 | 12/07/2009 | 05/10/2014 |
| 617446-AJ-0 | MORGAN CRUCIBLE / MORGANITE INDUSTRIES ( | | R | | 3 | 2,000,000 | 109.0650 | 2,181,301 | 2,000,000 | 2,000,000 | | | | | 6.120 | 6.120 | JD | 4,080 | 122,400 | 11/29/2007 | 12/19/2017 |
| 617446-AS-8 | MORGAN ST DEAN WITTER | | | | 1FE | 1,043,425 | 110.0640 | 1,155,673 | 1,050,000 | 1,048,055 | | 621 | | | 7.000 | 7.074 | AO | 18,375 | 73,500 | 01/02/2001 | 10/01/2013 |
| 617446-HC-6 | MORGAN ST DEAN WITTER | | | | 1FE | 5,105,395 | 106.5470 | 5,327,340 | 5,000,000 | 5,030,470 | | (22,870) | | | 6.600 | 6.039 | AO | 82,500 | 330,000 | 07/12/2007 | 04/01/2012 |
| 61746B-CY-0 | MORGAN STANLEY | | | | 1FE | 9,930,100 | 103.1580 | 10,315,760 | 10,000,000 | 9,939,005 | | 2,245 | | | 6.250 | 6.312 | FA | 246,528 | 625,000 | 08/02/2006 | 08/09/2026 |
| 61746B-DB-9 | MORGAN STANLEY | | | | 1FE | 2,994,150 | 106.6480 | 3,199,425 | 3,000,000 | 2,996,213 | | 536 | | | 5.750 | 5.776 | AO | 34,979 | 172,500 | 10/11/2006 | 10/18/2016 |
| 61746S-BR-9 | MORGAN STANLEY | | | | 1FE | 2,948,215 | 105.0370 | 3,151,107 | 3,000,000 | 2,971,487 | | 5,058 | | | 5.375 | 5.604 | AO | 34,042 | 161,250 | 11/07/2005 | 10/15/2015 |
| 61747Y-CF-0 | MORGAN STANLEY | | | | 1FE | 2,989,530 | 108.0480 | 3,241,440 | 3,000,000 | 2,992,615 | | 1,923 | | | 6.000 | 6.082 | MN | 24,000 | 180,000 | 05/08/2009 | 05/13/2014 |
| 61747Y-CJ-2 | MORGAN STANLEY | | | | 1FE | 24,896,250 | 101.9680 | 25,492,075 | 25,000,000 | 24,906,470 | | 8,083 | | | 5.625 | 5.680 | MS | 382,813 | 1,406,250 | 09/16/2009 | 09/23/2019 |
| 61747Y-CM-5 | MORGAN STANLEY | | | | 1FE | 7,950,800 | 100.8030 | 8,064,200 | 8,000,000 | 7,951,006 | | 206 | | | 5.500 | 5.586 | JJ | 189,444 | | 12/08/2010 | 01/26/2020 |
| 61747Y-BT-1 | MORGAN STANLEY MTN SERIES F | @ | | 3 | 1FE | 25,000,000 | 93.3700 | 23,342,500 | 25,000,000 | 25,000,000 | | | | | 0.000 | 0.000 | NA | | | 05/23/2007 | 09/01/2014 |
| 617734-AC-2 | MORONGO BAND OF MISSION INDIANS 6.9% 03/ | | | 2 | 2 | 10,160,000 | 88.9190 | 9,034,170 | 10,160,000 | 10,160,000 | | | | | 6.900 | 6.900 | MS | 233,680 | 668,610 | 03/26/2008 | 03/01/2018 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC | | | | 1FE | 14,970,600 | 112.1710 | 11,217,110 | 10,000,000 | 9,981,853 | | 1,453 | | | 5.750 | 5.784 | JJ | 265,139 | 293,889 | 01/06/2010 | 01/15/2020 |
| 61980A-AA-1 | MOTIVA LTD | | | | 1FE | 28,908,940 | 105.8150 | 30,686,437 | 29,000,000 | 28,980,939 | | 10,428 | | | 5.200 | 5.241 | MS | 444,022 | 1,508,000 | 09/18/2002 | 09/15/2012 |
| 62425*-AA-5 | MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC | | | | 2FE | 8,995,514 | 104.0820 | 9,362,668 | 8,995,514 | 8,995,514 | | | | | 6.560 | 6.560 | JD | 26,227 | 426,187 | 03/15/2010 | 03/25/2030 |
| 991092-9B-5 | MSCI INC TERM LOAN FACILITY | | | 2 | 3FE | 995,000 | 100.0000 | 995,000 | 995,000 | 995,000 | | | | | 4.750 | 4.888 | JAJO | 5,494 | 16,436 | 06/11/2010 | 06/01/2016 |
| 62402X-BE-0 | MT FUEL SUPPLY | | | | 1FE | 7,000,000 | 117.9180 | 8,254,288 | 7,000,000 | 6,935,785 | | 7,220 | | | 6.850 | 6.850 | AO | 119,875 | 479,500 | 10/03/1997 | 10/10/2017 |
| 55406*-AA-2 | MULTIAD SVC INC 14.5% SR SUB NOTES (HANC | | | 13 | 5 | 784,791 | 94.5880 | 767,102 | 810,991 | 792,795 | | 2,717 | | | 15.500 | 15.308 | JAJO | 20,556 | 115,066 | 11/07/2006 | 11/07/2014 |
| 626717-AA-0 | MURPHY OIL CORP | | | | 2FE | 4,353,934 | 113.3680 | 4,619,746 | 4,075,000 | 4,346,540 | | (7,394) | | | 7.050 | 6.420 | MN | 45,487 | 287,288 | 01/06/2010 | 05/01/2029 |
| 626717-AB-8 | MURPHY OIL CORPORATION | | | | 2FE | 31,028,207 | 106.0260 | 31,956,236 | 30,140,000 | 30,301,284 | | (113,735) | | | 6.375 | 5.532 | MN | 320,238 | 1,921,425 | 01/01/2005 | 05/01/2012 |
| 628530-AK-3 | MYLAN INC | | | 1 | 4FE | 3,260,879 | 106.3750 | 3,393,363 | 3,190,000 | 3,256,039 | | (4,840) | | | 7.625 | 7.644 | JJ | 149,996 | | 06/29/2010 | 07/15/2017 |
| 628530-AL-1 | MYLAN INC | | | 1 | 4FE | 3,693,958 | 107.7500 | 3,879,000 | 3,600,000 | 3,689,782 | | (4,175) | | | 7.875 | 8.135 | JJ | 174,825 | | 07/19/2010 | 07/15/2020 |
| 628530-AG-2 | MYLAN LABORATORIES INC 1.250000% 03/15/2 | | | | 3FE | 911,991 | 105.8750 | 1,058,750 | 1,000,000 | 974,191 | | 20,633 | | | 1.250 | 3.455 | MS | 3,681 | 12,500 | 11/13/2007 | 03/15/2012 |
| 62911*-9C-4 | N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE | | | 2 | 4FE | 5,515,714 | 99.1250 | 1,869,223 | 1,885,714 | 1,869,223 | | 2,366 | | | 6.000 | 6.332 | MJSD | 14,521 | 32,675 | 03/30/2010 | 03/23/2016 |
| 629527-AU-6 | NABISCO INC UNSEC SUB | | | | 2FE | 874,412 | 117.9660 | 1,179,659 | 1,000,000 | 944,004 | | 9,798 | | | 7.550 | 9.105 | JD | 3,356 | 75,500 | 07/24/2000 | 06/15/2015 |
| 629568-AP-1 | NABORS INDUSTRIES INC .940000% 05/15/201 | | | | 2FE | 5,433,977 | 99.3750 | 5,465,625 | 5,500,000 | 5,485,674 | | 38,095 | | | 0.940 | 1.645 | MN | 6,606 | 51,700 | 12/16/2009 | 05/15/2011 |
| 629855-AP-2 | NALCO CO | | | 1 | 3FE | 796,650 | 108.3750 | 810,645 | 748,000 | 785,453 | | (3,717) | | | 8.250 | 7.006 | MN | 7,885 | 30,855 | 07/27/2010 | 05/15/2017 |
| 629855-AP-2 | NALCO CO | LS | | 1 | 3FE | 1,711,475 | 108.3750 | 1,763,261 | 1,627,000 | 1,688,510 | | (6,695) | | | 8.250 | 7.507 | MN | 17,151 | 67,114 | 07/15/2010 | 05/15/2017 |
| 629855-AQ-0 | NALCO CO | | | 1 | 3FE | 1,675,000 | 102.2500 | 1,712,688 | 1,675,000 | 1,675,000 | | | | | 6.625 | 8.281 | JJ | 3,082 | | 12/09/2010 | 01/15/2019 |
| 631005-BB-0 | NARRAGANSETT ELECTRIC | | R | | 1FE | 8,000,000 | 100.9760 | 8,078,072 | 8,000,000 | 8,000,000 | | | | | 4.534 | 4.534 | MS | 106,801 | 174,307 | 03/17/2010 | 03/15/2020 |
| 631103-AC-2 | NASDAQ OMX GROUP | | | | 2FE | 3,979,600 | 101.7830 | 4,071,328 | 4,000,000 | 3,983,207 | | 3,607 | | | 4.000 | 4.114 | JJ | 73,778 | 80,000 | 01/12/2010 | 01/15/2015 |
| 631103-AA-6 | NASDAQ STOCK MARKET INC 2.500000% 08/15/ | | | | 2FE | 9,615,425 | 99.0000 | 9,900,000 | 10,000,000 | 9,746,344 | | 72,062 | | | 2.500 | 3.535 | FA | 94,444 | 120,000 | 12/15/2010 | 08/15/2013 |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT 06 A-1 | | | 14 | 2FE | 31,835,274 | 98.4600 | 31,250,634 | 31,739,421 | 31,799,728 | | (9,023) | | | 6.830 | 6.790 | JD | 180,650 | 2,154,074 | 11/12/2009 | 06/01/2021 |
| 41242*-AE-2 | NATIONAL BASKETBALL ASSOCIATION - 2007 I | | | | 2 | 9,686,104 | 107.1160 | 10,711,600 | 10,000,000 | 9,833,655 | | 61,496 | | | 5.490 | 5.490 | JD | 36,600 | 549,000 | 06/27/2008 | 06/07/2013 |
| 41242*-AH-5 | NATIONAL BASKETBALL ASSOCIATION - 2010 I | | | | 2 | 6,000,000 | 103.2530 | 6,195,206 | 6,000,000 | 6,000,000 | | | | | 4.990 | 4.990 | JD | 19,960 | 149,700 | 05/12/2010 | 06/07/2017 |
| 990163-9B-5 | NATIONAL BEDDING COMPANY, LLC 1ST LIEN T | | | 2 | 4FE | 792,459 | 100.0000 | 792,459 | 792,459 | 792,459 | | | | | 2.310 | 2.521 | JAJO | 5,504 | 20,184 | 10/19/2009 | 11/28/2013 |
| 990164-9A-5 | NATIONAL BEDDING COMPANY, LLC 2ND LIEN | | | 2 | 5FE | 4,019,842 | 100.3710 | 4,014,836 | 4,000,000 | 4,014,836 | | (3,140) | | | 5.290 | 5.362 | JAJO | 54,076 | 205,340 | 03/01/2007 | 02/28/2014 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | | 2 | 1 | 6,000,000 | 107.3430 | 6,440,582 | 6,000,000 | 6,000,000 | | | | | 5.600 | 5.600 | AO | 70,933 | 336,000 | 01/25/2008 | 03/31/2024 |
| 63615#-AG-6 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | | 2 | 1 | 9,000,000 | 107.3430 | 9,660,873 | 9,000,000 | 9,000,000 | | | | | 5.600 | 5.600 | AO | 106,400 | 504,000 | 01/25/2008 | 03/31/2024 |
| 743753-C@-2 | NATIONAL GRID (PROVIDENCE GAS) SER N 1ST | | R | | 1 | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | 16,654 | | | 9.630 | 9.631 | MN | 41,463 | 481,500 | 05/17/1989 | 05/30/2020 |
| 743753-C#-0 | NATIONAL GRID (PROVIDENCE GAS) SER O 1ST | | R | | 1FE | 7,500,000 | 120.0000 | 9,000,000 | 7,500,000 | 7,326,876 | | 8,177 | | | 8.460 | 8.462 | MS | 160,388 | 634,500 | 01/12/1987 | 09/30/2022 |
| 637432-CU-7 | NATIONAL RURAL UTILITIES | | | | 1FE | 2,542,601 | 107.2000 | 2,679,990 | 2,500,000 | 2,515,788 | | (12,623) | | | 7.250 | 6.674 | MS | 60,417 | 181,250 | 10/14/2008 | 03/01/2012 |
| 637640-AF-0 | NATIONAL SEMICONDUCTOR | | | | 2FE | 3,955,080 | 101.8480 | 4,073,912 | 4,000,000 | 3,961,097 | | 6,017 | | | 3.950 | 4.223 | AO | 33,356 | 82,950 | 03/31/2010 | 04/15/2015 |
| 63618E-AR-2 | NATL FUEL GAS | | | | 2FE | 5,111,250 | 108.6030 | 5,430,155 | 5,000,000 | 5,061,453 | | (2,317) | | | 7.375 | 7.485 | FA | 153,646 | 368,750 | 07/17/1997 | 06/13/2025 |
| 78126#-AA-9 | NAVISTAR 9.05% SECURED NOTES | | | | 3 | 5,036,019 | 103.6580 | 5,220,251 | 5,036,019 | 5,036,019 | | | | | 9.050 | 9.055 | JJ | 227,880 | 390,646 | 11/12/2009 | 07/01/2011 |
| 63934E-AM-0 | NAVISTAR INTL CORP | | | 1 | 3FE | 6,131,350 | 107.5000 | 6,390,875 | 5,945,000 | 6,124,746 | | (6,733) | | | 8.250 | 8.146 | MN | 81,744 | 308,481 | 12/06/2010 | 11/01/2021 |
| 62875U-AA-3 | NBC UNIVERSAL | | | | 2FE | 24,961,250 | 103.6620 | 25,915,600 | 25,000,000 | 24,963,277 | | 2,027 | | | 5.150 | 5.170 | AO | 218,160 | 643,750 | 04/27/2010 | 04/30/2020 |
| 62875U-AD-7 | NBC UNIVERSAL | | | | 2FE | 4,998,650 | 106.1960 | 5,309,820 | 5,000,000 | 4,998,660 | | 10 | | | 6.400 | 6.402 | AO | 54,222 | 160,000 | 04/27/2010 | 04/30/2040 |
| 62875U-AJ-4 | NBC UNIVERSAL | | | | 2FE | 9,994,500 | 97.6960 | 9,769,580 | 10,000,000 | 9,994,725 | | 225 | | | 2.875 | 2.881 | AO | 69,479 | | 09/27/2010 | 04/01/2016 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 62875U-AN-5 | NBC UNIVERSAL | | | | 2FE | 4,986,050 | 99.9900 | 4,999,490 | 5,000,000 | 4,986,090 | | 40 | | | 5.950 | 5.967 | AO | 71,896 | | 09/27/2010 | 04/01/2041 |
| 628782-9A-4 | NBTY INC TERM B LOAN | | | 2 | 3FE | 3,013,750 | 100.5820 | 3,017,458 | 3,000,000 | 3,013,493 | | (257) | | | 6.250 | 6.277 | FMAN | 12,500 | 26,165 | 10/31/2010 | 10/01/2017 |
| 990685-9B-7 | NE ENERGY, INC. 2ND LIEN TERM LOAN | | | 2 | 5FE | 250,000 | 100.0000 | 250,000 | 250,000 | 250,000 | | | | | 4.803 | 5.259 | MJSD | 33 | 12,358 | 09/30/2009 | 05/01/2014 |
| 990230-9B-2 | NEIMAN MARCUS GROUP INC. TRANCHE B-2 LOA | | | 2 | 4FE | 1,986,019 | 98.4830 | 1,986,686 | 2,017,287 | 1,986,686 | | 668 | | | 4.303 | 4.574 | MJSD | 6,029 | 4,813 | 12/07/2010 | 04/06/2016 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION TRANCHE A | | | 2 | 2FE | 45,542,908 | 108.1700 | 49,575,333 | 45,831,140 | 45,568,518 | | 11,818 | | | 6.210 | 6.275 | MJSD | 7,906 | 2,828,095 | 06/27/2008 | 06/30/2027 |
| 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION TRANCHE B | | | | 2FE | 10,000,000 | 108.4260 | 10,842,638 | 10,000,000 | 10,000,000 | | | | | 6.550 | 6.550 | MJSD | 1,819 | 655,000 | 01/25/2008 | 07/15/2027 |
| 641423-BH-0 | NEVADA POWER CO | | | | 2FE | 4,405,185 | 106.3440 | 4,306,928 | 4,050,000 | 4,243,296 | | (145,521) | | | 6.500 | 2.704 | AO | 55,575 | 263,250 | 11/17/2009 | 04/15/2012 |
| 641423-BW-7 | NEVADA POWER CO | | | | 2FE | 2,487,145 | 115.4630 | 2,886,570 | 2,500,000 | 2,489,096 | | 1,078 | | | 6.500 | 6.575 | FA | 67,708 | 162,500 | 06/10/2009 | 08/01/2018 |
| 641423-BY-3 | NEVADA POWER CO | | | | 2FE | 9,603,726 | 117.7930 | 11,325,787 | 9,615,000 | 9,605,207 | | 848 | | | 7.125 | 7.177 | MS | 201,715 | 685,069 | 04/09/2009 | 03/15/2019 |
| 64408#-AC-4 | NEW ENGLAND HYDRO FINANCE SERIES C NTS | | R | 2 | 1 | 6,473,000 | 114.8190 | 7,432,208 | 6,473,000 | 6,454,724 | | 3,225 | | | 9.410 | 9.597 | MON | 23,688 | 599,252 | 02/06/1987 | 10/17/2015 |
| 64952W-AJ-2 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 20,127,700 | 107.5880 | 21,517,500 | 20,000,000 | 20,049,604 | | (25,823) | | | 5.250 | 5.103 | AO | 218,750 | 1,050,000 | 10/17/2007 | 10/16/2012 |
| 64952W-AW-3 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 9,972,800 | 102.0760 | 10,207,580 | 10,000,000 | 9,976,154 | | 3,354 | | | 3.000 | 3.059 | MN | 47,500 | 150,000 | 04/29/2010 | 05/04/2015 |
| 64952W-AX-1 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 9,994,800 | 100.7860 | 10,078,640 | 10,000,000 | 9,995,487 | | 687 | | | 1.850 | 1.819 | JD | 9,250 | 76,569 | 07/09/2010 | 12/13/2013 |
| 651229-AK-2 | NEWELL RUBBERMAID INC | | | | 2FE | 13,994,400 | 99.1950 | 13,887,286 | 14,000,000 | 13,994,574 | | 174 | | | 4.700 | 4.713 | FA | 257,717 | | 08/02/2010 | 08/15/2020 |
| 651290-AK-4 | NEWFIELD EXPLORATION CO | | | 1 | 3FE | 4,472,625 | 105.2500 | 4,788,875 | 4,550,000 | 4,476,589 | | 3,964 | | | 7.125 | 8.901 | MN | 41,424 | 162,094 | 06/30/2010 | 05/15/2018 |
| 651290-AN-8 | NEWFIELD EXPLORATION CO | | | 1 | 3FE | 5,123,270 | 105.2500 | 5,262,500 | 5,000,000 | 5,121,610 | | (1,660) | | | 6.875 | 6.858 | FA | 143,229 | 106,562 | 10/13/2010 | 02/01/2020 |
| 651639-AL-0 | NEWMONT MINING CORP | | | | 2FE | 1,442,779 | 109.9220 | 1,593,870 | 1,450,000 | 1,443,511 | | 573 | | | 5.125 | 5.213 | AO | 18,578 | 76,996 | 09/15/2009 | 10/01/2019 |
| 651639-AL-0 | NEWMONT MINING CORP | LS | | | 2FE | 8,507,421 | 109.9220 | 9,398,340 | 8,550,000 | 8,511,739 | | 3,379 | | | 5.125 | 5.213 | AO | 109,547 | 454,011 | 09/15/2009 | 10/01/2019 |
| 651639-AM-8 | NEWMONT MINING CORP | | | | 2FE | 4,940,400 | 108.7300 | 5,436,520 | 5,000,000 | 4,941,304 | | 708 | | | 6.250 | 6.356 | AO | 78,125 | 323,785 | 09/15/2009 | 10/01/2039 |
| 651639-AH-9 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | | | 2FE | 2,169,976 | 143.3750 | 3,006,574 | 2,097,000 | 2,155,735 | | (14,241) | | | 1.250 | 0.451 | JJ | 12,087 | 13,106 | 02/19/2010 | 07/15/2014 |
| 651639-AH-9 | NEWMONT MINING CORP 1.250000% 07/15/2014 | LS | | | 2FE | 391,154 | 143.3750 | 541,958 | 378,000 | 388,587 | | (2,567) | | | 1.250 | 0.451 | JJ | 2,179 | 2,363 | 02/19/2010 | 07/15/2014 |
| 651639-AJ-5 | NEWMONT MINING CORP 1.625000% 07/15/2017 | | | | 2FE | 4,159,297 | 145.3750 | 5,815,000 | 4,000,000 | 4,141,297 | | (18,000) | | | 1.625 | 1.064 | JJ | 29,972 | 32,500 | 02/19/2010 | 07/15/2017 |
| 652478-AQ-1 | NEWS AMERICA HOLDINGS | | | | 2FE | 489,993 | 125.4630 | 627,314 | 500,000 | 493,901 | | 552 | | | 8.250 | 8.469 | FA | 16,156 | 41,250 | 01/02/2001 | 08/10/2018 |
| 652478-AR-9 | NEWS AMERICA HOLDINGS | | | | 2FE | 6,524,280 | 117.9120 | 7,074,726 | 6,000,000 | 6,443,621 | | (20,461) | | | 7.750 | 6.882 | JJ | 207,958 | 465,000 | 08/01/2006 | 01/20/2024 |
| 652482-AJ-9 | NEWS AMERICA INC | | | | 2FE | 10,714,100 | 112.7850 | 11,278,500 | 10,000,000 | 10,629,394 | | (18,855) | | | 7.300 | 6.681 | AO | 123,694 | 730,000 | 11/15/2005 | 04/30/2028 |
| 652482-BG-4 | NEWS AMERICA INC | | | | 2FE | 26,665,960 | 110.5030 | 29,835,891 | 27,000,000 | 26,835,603 | | 36,276 | | | 5.300 | 5.472 | JD | 63,600 | 1,431,000 | 11/12/2009 | 12/15/2014 |
| 652482-BJ-8 | NEWS AMERICA INC | | | | 2FE | 6,118,130 | 104.9990 | 6,824,903 | 6,500,000 | 6,142,092 | | 5,759 | | | 6.200 | 6.673 | JD | 17,911 | 403,000 | 05/16/2006 | 12/15/2034 |
| 652482-BL-3 | NEWS AMERICA INC | | | | 2FE | 16,987,850 | 107.4400 | 18,802,053 | 17,500,000 | 17,017,284 | | 7,127 | | | 6.400 | 6.633 | JD | 49,778 | 1,120,000 | 05/04/2006 | 12/15/2035 |
| 63615#-AA-9 | NFL 6.69% SR NTS | | | | 1 | 17,061,564 | 111.6210 | 17,992,834 | 16,119,595 | 16,604,639 | | (75,118) | | | 6.690 | 5.633 | AO | 227,662 | 1,043,519 | 11/12/2009 | 10/15/2016 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS | | | | 1 | 11,522,458 | 111.8910 | 12,892,569 | 11,522,458 | 11,522,458 | | | | | 6.560 | 6.562 | AO | 159,573 | 735,527 | 05/23/2002 | 10/15/2017 |
| 62912X-AA-2 | NGPL PIPECO LLC | | | | 3FE | 7,668,340 | 107.9310 | 8,094,825 | 7,500,000 | 7,594,446 | | (45,441) | | | 6.514 | 5.821 | JD | 21,713 | 488,550 | 12/17/2009 | 12/15/2012 |
| 62912X-AB-0 | NGPL PIPECO LLC | | | | 3FE | 1,500,000 | 109.4780 | 1,642,166 | 1,500,000 | 1,500,000 | | | | | 7.119 | 7.119 | JD | 4,746 | 106,785 | 12/14/2007 | 12/15/2017 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER | | R | | 1FE | 5,000,000 | 106.1880 | 5,309,410 | 5,000,000 | 5,000,000 | | | | | 4.881 | 4.881 | FA | 92,197 | 247,440 | 08/03/2009 | 08/15/2019 |
| 990619-9A-8 | NIELSEN FINANCE LLC CLASS A DOLLAR TERM | | | 2 | 3FE | 6,544,680 | 97.5470 | 6,665,012 | 6,832,626 | 6,593,147 | | 48,468 | | | 2.264 | 0.000 | MJSD | 10,031 | 88,648 | 06/14/2010 | 08/09/2013 |
| 654679-AA-7 | NISKA GAS STORAGE US/CAN | | | 1 | 4FE | 5,781,250 | 107.0000 | 6,152,500 | 5,750,000 | 5,778,093 | | (3,157) | | | 8.875 | 9.731 | MS | 150,259 | 269,332 | 06/11/2010 | 03/15/2018 |
| 654730-AL-7 | NISOURCE FINANCE CORP | | | | 2FE | 999,640 | 109.6640 | 1,096,638 | 1,000,000 | 999,833 | | 42 | | | 5.400 | 5.404 | JJ | 24,900 | 54,000 | 10/21/2005 | 07/15/2014 |
| 654730-AR-4 | NISOURCE FINANCE CORP | | | | 2FE | 27,384,775 | 103.0500 | 28,338,860 | 27,500,000 | 27,415,304 | | 6,457 | | | 5.450 | 5.491 | MS | 441,299 | 1,498,750 | 09/07/2005 | 09/15/2020 |
| 654730-AW-3 | NISOURCE FINANCE CORP | | | | 2FE | 7,898,400 | 101.6580 | 8,132,624 | 8,000,000 | 7,898,474 | | 74 | | | 6.250 | 6.354 | JD | 31,944 | | 12/01/2010 | 12/15/2040 |
| 654730-A*-4 | NISOURCE FINANCE CORP. 5.21% SERIES A SR | | | | 2 | 49,334,283 | 104.8830 | 52,441,650 | 50,000,000 | 49,676,714 | | 154,550 | | | 5.210 | 5.210 | MN | 238,792 | 2,605,000 | 11/12/2009 | 11/28/2012 |
| 654730-B*-3 | NISOURCE FINANCE CORP. 5.89% SERIES D SR | | | | 2 | 20,000,000 | 96.1650 | 19,233,062 | 20,000,000 | 20,000,000 | | | | | 5.890 | 5.890 | MN | 107,983 | 1,178,000 | 07/21/2005 | 11/28/2025 |
| 65488B-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | | | 3 | 8,250,000 | 105.5470 | 8,707,617 | 8,250,000 | 8,225,864 | | 2,083 | | | 7.150 | 7.151 | JD | 49,156 | 584,513 | 06/15/1998 | 06/01/2018 |
| 654894-AE-4 | NOBLE ENERGY INC | | | | 2FE | 5,062,500 | 120.2510 | 6,012,555 | 5,000,000 | 5,048,166 | | (2,248) | | | 7.250 | 7.133 | AO | 76,528 | 362,500 | 12/04/2002 | 10/15/2023 |
| 655044-AA-3 | NOBLE ENERGY INC | | | | 2FE | 15,169,400 | 107.9380 | 16,190,655 | 15,000,000 | 15,145,689 | | (40,672) | | | 5.250 | 4.932 | AO | 166,250 | 787,500 | 10/19/2009 | 04/15/2014 |
| 655664-AM-2 | NORDSTROM INC | | | | 2FE | 1,113,944 | 113.3350 | 1,133,347 | 1,000,000 | 1,089,108 | | (23,918) | | | 6.750 | 3.936 | JD | 5,625 | 67,500 | 12/17/2009 | 06/01/2014 |
| 655664-AN-0 | NORDSTROM INC | | | | 2FE | 632,238 | 101.4990 | 644,521 | 635,000 | 632,389 | | 151 | | | 4.750 | 4.818 | MN | 5,027 | 15,752 | 04/20/2010 | 05/01/2020 |
| 655664-AN-0 | NORDSTROM INC | LS | | | 2FE | 4,346,012 | 101.4990 | 4,430,444 | 4,365,000 | 4,347,050 | | 1,038 | | | 4.750 | 4.818 | MN | 34,556 | 108,276 | 04/20/2010 | 05/01/2020 |
| 655844-AK-4 | NORFOLK SOUTHERN CORP | | | | 2FE | 22,039,485 | 120.8860 | 25,482,684 | 21,080,000 | 22,038,302 | | (190) | | | 7.900 | 7.603 | MN | 212,791 | 1,665,320 | 12/23/2003 | 05/15/2097 |
| 655844-AP-3 | NORFOLK SOUTHERN CORP | | | | 2FE | 5,601,511 | 100.5600 | 5,329,659 | 5,300,000 | 5,311,987 | | (96,355) | | | 6.750 | 5.912 | FA | 135,150 | 357,750 | 11/12/2009 | 02/15/2011 |
| 655844-AQ-1 | NORFOLK SOUTHERN CORP | | | | 2FE | 5,502,401 | 119.7340 | 5,620,319 | 4,694,000 | 5,389,132 | | (17,512) | | | 7.250 | 5.975 | FA | 128,563 | 340,315 | 09/24/2003 | 02/15/2031 |
| 655844-AU-2 | NORFOLK SOUTHERN CORP | | | | 2FE | 5,870,584 | 110.2390 | 6,815,000 | 6,182,000 | 6,044,857 | | 32,160 | | | 5.257 | 5.932 | MS | 93,885 | 324,988 | 09/17/2004 | 09/17/2014 |
| 655844-AZ-1 | NORFOLK SOUTHERN CORP | | | | 2FE | 2,991,690 | 112.9220 | 3,387,663 | 3,000,000 | 2,993,522 | | 701 | | | 5.750 | 5.781 | AO | 43,125 | 172,500 | 04/01/2008 | 04/01/2018 |
| 655844-BC-1 | NORFOLK SOUTHERN CORP | | | | 2FE | 3,840,375 | 113.2240 | 4,359,139 | 3,850,000 | 3,841,544 | | 751 | | | 5.900 | 5.963 | JD | 10,096 | 227,150 | 05/27/2009 | 06/15/2019 |
| 655844-BC-1 | NORFOLK SOUTHERN CORP | LS | | | 2FE | 149,625 | 113.2240 | 169,837 | 150,000 | 149,671 | | 29 | | | 5.900 | 5.963 | JD | 393 | 8,850 | 05/27/2009 | 06/15/2019 |
| 664397-AE-6 | NORTHEAST UTILITIES | | | | 2FE | 2,984,700 | 106.9410 | 3,208,230 | 3,000,000 | 2,997,438 | | 1,894 | | | 7.250 | 7.323 | AO | 54,375 | 217,500 | 04/01/2002 | 04/01/2012 |
| 665772-CD-9 | NORTHERN STATES PWR-MINN | | | | 1FE | 6,978,720 | 110.3020 | 7,721,168 | 7,000,000 | 6,983,612 | | 1,838 | | | 5.250 | 5.258 | MS | 122,500 | 367,500 | 03/11/2008 | 03/01/2018 |
| 665772-CE-7 | NORTHERN STATES PWR-MINN | | | | 1FE | 6,986,700 | 102.9640 | 7,207,452 | 7,000,000 | 6,986,910 | | 187 | | | 5.350 | 5.347 | MN | 62,417 | 357,856 | 11/09/2009 | 11/01/2039 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 665789-AV-5 | NORTHERN STATES PWR-WISC | | | | 1FE | 4,971,300 | 109.9680 | 5,498,395 | 5,000,000 | 4,982,405 | | 1,794 | | | 5.250 | 5.306 | AO | 65,625 | 262,500 | 09/25/2003 | 10/01/2018 |
| 66586G-BZ-9 | NORTHERN TRUST CO | | | | 1FE | 10,299,150 | 101.0340 | 9,093,042 | 9,000,000 | 9,037,451 | | (205,458) | | | 6.300 | 3.913 | MS | 189,000 | 567,000 | 11/12/2009 | 03/07/2011 |
| 66586G-CA-3 | NORTHERN TRUST CO | | | | 1FE | 9,970,600 | 106.7230 | 10,672,270 | 10,000,000 | 9,992,723 | | 3,255 | | | 4.600 | 4.637 | FA | 191,667 | 460,000 | 01/24/2003 | 02/01/2013 |
| 665859-AK-0 | NORTHERN TRUST CORP | | | | 1FE | 15,000,000 | 108.1130 | 16,216,890 | 15,000,000 | 15,000,000 | | | | | 4.625 | 4.625 | MN | 115,625 | 693,750 | 04/28/2009 | 05/01/2014 |
| 665859-AL-8 | NORTHERN TRUST CORP | | | | 1FE | 11,636,370 | 95.7200 | 11,151,380 | 11,650,000 | 11,636,552 | | 182 | | | 3.450 | 3.464 | MN | 63,638 | | 11/01/2010 | 11/04/2020 |
| 666807-AT-9 | NORTHROP GRUMMAN CORP | | | | 2FE | 12,066,266 | 100.7010 | 10,271,471 | 10,200,000 | 10,234,712 | | (279,597) | | | 7.125 | 4.280 | FA | 274,550 | 726,750 | 11/12/2009 | 02/15/2011 |
| 666807-AW-2 | NORTHROP GRUMMAN CORP | | | | 2FE | 5,307,000 | 128.4760 | 5,139,036 | 4,000,000 | 5,114,946 | | (29,921) | | | 7.750 | 5.451 | FA | 117,111 | 310,000 | 05/14/2003 | 02/15/2031 |
| 666807-BA-9 | NORTHROP GRUMMAN CORP | | | | 2FE | 7,986,960 | 106.8040 | 8,544,280 | 8,000,000 | 7,988,438 | | 1,052 | | | 5.050 | 5.073 | FA | 168,333 | 405,122 | 07/27/2009 | 08/01/2019 |
| 666807-BB-7 | NORTHROP GRUMMAN CORP | | | | 2FE | 14,479,784 | 105.0130 | 14,953,851 | 14,240,000 | 14,423,847 | | (47,567) | | | 3.700 | 3.315 | FA | 219,533 | 528,343 | 11/12/2009 | 08/01/2014 |
| 666807-AQ-5 | NORTHROP-GRUMMAN CORP | | | | 2FE | 18,132,300 | 125.5240 | 25,104,780 | 20,000,000 | 18,471,797 | | 46,860 | | | 7.875 | 8.795 | MS | 525,000 | 1,575,000 | 05/31/2000 | 03/01/2026 |
| 66765R-BR-6 | NORTHWEST NATURAL GAS 1ST MORTGAGE BOND | | | | 1FE | 9,929,800 | 94.9770 | 9,497,700 | 10,000,000 | 9,938,783 | | 1,377 | | | 5.660 | 5.803 | JD | 47,167 | 566,000 | 02/21/2003 | 02/25/2033 |
| 66765R-AA-4 | NORTHWEST NATURAL GAS CO FMB MTN | | | | 1FE | 4,963,000 | 135.0480 | 6,752,375 | 5,000,000 | 4,945,608 | | 3,012 | | | 9.050 | 9.132 | JD | 37,708 | 452,500 | 08/09/1991 | 08/13/2021 |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE | | | | 1FE | 10,000,000 | 110.4540 | 11,045,440 | 10,000,000 | 10,000,000 | | | | | 6.063 | 6.075 | MS | 153,259 | 309,887 | 03/23/2010 | 03/30/2040 |
| 66989H-AA-6 | NOVARTIS CAPITAL CORP | | R | | 1FE | 19,979,400 | 106.7190 | 21,343,880 | 20,000,000 | 19,986,704 | | 3,930 | | | 4.125 | 4.148 | FA | 323,125 | 825,000 | 02/04/2009 | 02/10/2014 |
| 66989H-AB-4 | NOVARTIS CAPITAL CORP | | | | 1FE | 9,732,085 | 101.5960 | 9,651,611 | 9,500,000 | 9,700,078 | | (32,007) | | | 1.900 | 0.989 | AO | 33,593 | 109,303 | 08/11/2010 | 04/24/2013 |
| 66989H-AB-4 | NOVARTIS CAPITAL CORP | LS | | | 1FE | 512,215 | 101.5960 | 507,980 | 500,000 | 510,530 | | (1,685) | | | 1.900 | 0.989 | AO | 1,768 | 5,753 | 08/11/2010 | 04/24/2013 |
| 66989H-AC-2 | NOVARTIS CAPITAL CORP | | R | | 1FE | 22,417,940 | 102.7280 | 22,600,226 | 22,000,000 | 22,392,238 | | (25,702) | | | 2.900 | 2.512 | AO | 118,739 | 386,344 | 08/23/2010 | 04/24/2015 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP | | R | | 1FE | 4,961,850 | 104.8760 | 5,243,795 | 5,000,000 | 4,964,261 | | 2,411 | | | 4.400 | 4.553 | AO | 40,944 | 133,222 | 03/09/2010 | 04/24/2020 |
| 629377-AU-6 | NRG ENERGY INC | | | 1 | 3FE | 13,183,750 | 102.5000 | 13,837,500 | 13,500,000 | 13,212,339 | | 27,809 | | | 7.375 | 15.669 | FA | 414,844 | 719,063 | 06/15/2010 | 02/01/2016 |
| 629377-AX-0 | NRG ENERGY INC | | | 1 | 3FE | 3,282,500 | 103.0000 | 3,347,500 | 3,250,000 | 3,279,406 | | (3,095) | | | 7.375 | 6.581 | JJ | 110,523 | | 07/15/2010 | 01/15/2017 |
| 991673-9H-9 | NRG ENERGY INC | | | 2 | 3FE | 592,769 | 96.3200 | 599,549 | 622,457 | 599,549 | | 9,771 | | | 1.803 | 3.861 | MJSD | 2,892 | 7,291 | 01/20/2010 | 02/01/2013 |
| 991673-9F-3 | NRG ENERGY INC CREDIT LINKED DEPOSIT | | | 2 | 3FE | 496,603 | 96.3400 | 504,934 | 524,120 | 504,934 | | 8,331 | | | 2.053 | 1.946 | MJSD | 2,427 | 8,332 | 01/20/2010 | 02/01/2013 |
| 67019E-AB-3 | NSTAR | | | | 1FE | 9,916,700 | 103.6730 | 10,367,260 | 10,000,000 | 9,924,285 | | 6,772 | | | 4.500 | 4.602 | MN | 57,500 | 447,500 | 11/12/2009 | 11/15/2019 |
| 202864-B#-0 | NSTAR GAS 1ST MTG SER J | | | | 1FE | 25,000,000 | 120.0000 | 30,000,000 | 25,000,000 | 25,114,325 | | (6,515) | | | 9.950 | 10.074 | MJSD | 207,292 | 2,487,500 | 10/10/1990 | 12/01/2020 |
| 670346-AE-5 | NUCOR CORP | | | | 1FE | 10,992,310 | 106.5960 | 11,725,604 | 11,000,000 | 10,998,331 | | 893 | | | 4.875 | 4.884 | AO | 134,063 | 536,250 | 11/12/2009 | 10/01/2012 |
| 67059@-AB-3 | NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY | | | 2 | 4 | 435,600 | 99.0790 | 418,961 | 422,857 | 418,961 | | 332 | | | 4.261 | 4.663 | MJSD | 2,323 | 1,750 | 03/10/2010 | 02/18/2015 |
| 67059T-AA-3 | NUSTAR LOGISTICS | | | | 2FE | 8,732,675 | 114.5980 | 10,027,281 | 8,750,000 | 8,736,198 | | 1,369 | | | 7.650 | 7.711 | AO | 141,313 | 669,375 | 04/01/2008 | 04/15/2018 |
| 67059T-AB-1 | NUSTAR LOGISTICS LP | | | | 2FE | 14,621,726 | 96.9860 | 14,208,405 | 14,650,000 | 14,622,582 | | 856 | | | 4.800 | 4.856 | MS | 271,513 | | 08/09/2010 | 09/01/2020 |
| 484168-AC-3 | NUSTAR PIPELINE OPER | | | | 2FE | 3,093,300 | 108.2460 | 3,247,386 | 3,000,000 | 3,062,918 | | (23,949) | | | 5.875 | 4.941 | JD | 14,688 | 176,250 | 11/12/2009 | 06/01/2013 |
| 67090F-9A-6 | NUVEEN INVESTMENTS, INC.FIRST LIEN TERM | | | 2 | 4FE | 1,789,973 | 98.0690 | 1,768,365 | 1,803,194 | 1,791,379 | | 2,607 | | | 3.297 | 4.480 | MJSD | 13,290 | 58,379 | 10/30/2009 | 11/13/2014 |
| 674599-BV-6 | OCCIDENTAL PETROLEUM | | | | 1FE | 6,732,680 | 105.9170 | 6,466,239 | 6,105,000 | 6,192,054 | | (79,464) | | | 6.750 | 5.319 | JJ | 190,018 | 412,088 | 11/05/2002 | 01/15/2012 |
| 674599-BV-6 | OCCIDENTAL PETROLEUM | LS | | | 1FE | 5,482,443 | 105.9170 | 5,295,855 | 5,000,000 | 5,066,280 | | (60,443) | | | 6.750 | 5.419 | JJ | 155,625 | 337,500 | 11/05/2002 | 01/15/2012 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR | | | | 1FE | 4,998,850 | 101.6440 | 5,082,220 | 5,000,000 | 4,998,854 | | 4 | | | 4.100 | 4.165 | FA | 8,542 | | 12/13/2010 | 02/01/2021 |
| 674599-BZ-7 | OCCIDENTAL PETROLEUM COR | | | | 1FE | 9,994,000 | 99.7170 | 9,971,740 | 10,000,000 | 9,994,046 | | 46 | | | 2.500 | 2.579 | FA | 10,417 | | 12/13/2010 | 02/01/2016 |
| 674812-AK-8 | OCEAN ENERGY INC | | | | 2FE | 8,809,950 | 126.0090 | 10,080,680 | 8,000,000 | 8,493,671 | | (48,236) | | | 8.250 | 7.171 | JJ | 330,000 | 660,000 | 08/07/2002 | 07/01/2018 |
| 677050-AG-1 | OGLETHORPE POWER CORP | | | | 1FE | 5,000,000 | 103.4940 | 5,174,695 | 5,000,000 | 5,000,000 | | | | | 5.950 | 5.950 | MN | 49,583 | 295,847 | 10/26/2009 | 11/01/2039 |
| 677052-AA-0 | OGLETHORPE POWER CORP | | | | 1FE | 5,985,000 | 95.7570 | 5,745,402 | 6,000,000 | 5,985,030 | | 30 | | | 5.375 | 5.384 | MN | 46,583 | | 11/04/2010 | 11/01/2040 |
| 677415-CD-1 | OHIO POWER COMPANY | | | | 2FE | 7,664,787 | 107.3160 | 8,080,887 | 7,530,000 | 7,571,831 | | (18,191) | | | 5.500 | 5.219 | FA | 156,457 | 414,150 | 03/18/2009 | 02/15/2013 |
| 677415-CN-9 | OHIO POWER COMPANY | | | | 2FE | 4,996,000 | 109.5260 | 5,476,300 | 5,000,000 | 4,997,718 | | 771 | | | 5.750 | 5.740 | MS | 95,833 | 287,500 | 11/12/2009 | 09/01/2013 |
| 677415-CL-3 | OHIO POWER COMPANY - IBC | | | | 2FE | 10,462,935 | 112.5730 | 11,820,197 | 10,500,000 | 10,477,176 | | 3,467 | | | 6.000 | 6.048 | JD | 52,500 | 630,000 | 06/07/2006 | 06/01/2016 |
| 67773#-AD-2 | OHIO VALLEY ELECTRIC CORP. SER 2006-A | | | | 2 | 38,823,465 | 101.3350 | 39,341,711 | 38,823,465 | 41,734,252 | | (167,186) | | | 5.800 | 5.800 | FA | 850,665 | 2,230,136 | 11/30/2005 | 02/15/2026 |
| 67717*-AM-5 | OHIO-AMERICAN WATER COMPANY | | | | 3 | 5,000,000 | 112.4210 | 5,621,071 | 5,000,000 | 5,006,211 | | (224) | | | 6.950 | 6.950 | AO | 86,875 | 347,500 | 02/08/1996 | 04/01/2026 |
| 67717*-AN-3 | OHIO-AMERICAN WATER COMPANY | | | | 3 | 4,500,000 | 114.8350 | 5,167,595 | 4,500,000 | 4,396,330 | | 3,268 | | | 7.180 | 7.180 | FA | 134,625 | 323,100 | 11/14/1996 | 02/01/2027 |
| 678858-BL-4 | OKLAHOMA G&E CO | | | | 1FE | 6,955,060 | 102.8310 | 7,198,191 | 7,000,000 | 6,955,378 | | 318 | | | 5.850 | 5.888 | JD | 34,125 | 196,788 | 06/03/2010 | 06/01/2040 |
| 678858-BH-3 | OKLAHOMA GAS & ELECTRIC | | | | 1FE | 9,946,100 | 111.0060 | 11,100,580 | 10,000,000 | 9,948,005 | | 693 | | | 6.450 | 6.492 | FA | 268,750 | 645,000 | 01/28/2008 | 02/01/2038 |
| 680223-AF-1 | OLD REPUBLIC INTL CORP 8.000000% 05/15/2 | | | | 2FE | 5,062,166 | 127.0000 | 5,715,000 | 4,500,000 | 4,836,784 | | (225,381) | | | 8.000 | 2.419 | MN | 46,000 | 360,000 | 02/10/2010 | 05/15/2012 |
| 86708*-AB-0 | OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A | | | | 3 | 4,375,000 | 102.4890 | 4,483,886 | 4,375,000 | 4,397,233 | | (2,274) | | | 7.230 | 7.233 | JD | 7,908 | 316,313 | 09/16/1997 | 12/22/2017 |
| 681936-AW-0 | OMEGA HLTHCARE INVESTORS | | | 1 | 3FE | 6,180,000 | 99.1250 | 5,947,500 | 6,000,000 | 6,176,713 | | (3,287) | | | 6.750 | 6.660 | AO | 97,875 | | 10/25/2010 | 10/15/2022 |
| 681904-AK-4 | OMNICARE INC | | | 1 | 3FE | 993,865 | 101.7500 | 1,026,658 | 1,009,000 | 995,161 | | 1,296 | | | 6.875 | 16.550 | JD | 3,083 | 69,369 | 06/02/2010 | 12/15/2015 |
| 681904-AK-4 | OMNICARE INC | LS | | 1 | 3FE | 1,961,135 | 101.7500 | 2,025,843 | 1,991,000 | 1,963,692 | | 2,557 | | | 6.875 | 16.550 | JD | 6,084 | 136,881 | 06/02/2010 | 12/15/2015 |
| 681904-AM-0 | OMNICARE INC | | | 1 | 3FE | 2,556,250 | 103.0000 | 2,575,000 | 2,500,000 | 2,554,925 | | (1,325) | | | 7.750 | 7.885 | JD | 16,146 | 103,872 | 09/30/2010 | 06/01/2020 |
| 682134-AC-5 | OMNICOM GROUP INC | | | | 2FE | 9,965,400 | 97.8530 | 9,785,290 | 10,000,000 | 9,966,523 | | 1,123 | | | 4.450 | 4.509 | FA | 180,472 | | 08/02/2010 | 08/15/2020 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY | | | | 2FE | 5,303,565 | 118.5870 | 5,336,402 | 4,500,000 | 5,224,879 | | (15,673) | | | 7.250 | 5.930 | JJ | 150,438 | 326,250 | 03/30/2005 | 01/15/2033 |
| 68233J-AB-0 | ONCOR ELECTRIC DELIVERY | | | | 2FE | 25,835,000 | 110.7250 | 27,681,300 | 25,000,000 | 25,593,351 | | (208,786) | | | 5.950 | 4.993 | MS | 495,833 | 1,487,500 | 11/12/2009 | 09/01/2013 |
| 68268N-AC-7 | ONEOK PARTNERS LP | | | | 2FE | 2,380,500 | 108.4420 | 3,253,260 | 3,000,000 | 2,390,541 | | 6,329 | | | 6.650 | 8.626 | AO | 49,875 | 199,500 | 05/12/2009 | 10/01/2036 |
| 68268N-AD-5 | ONEOK PARTNERS LP | | | | 2FE | 10,140,665 | 111.2310 | 12,235,410 | 11,000,000 | 10,153,782 | | 8,041 | | | 6.850 | 7.602 | AO | 159,072 | 753,500 | 05/12/2009 | 10/15/2037 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 68371P-9A-2 | OPEN SOLUTIONS INC. TERM LOAN | | | 2 | 4FE | 2,288,625 | 100.0000 | 2,288,625 | 2,288,625 | 2,288,625 | | | | | 2.415 | 2.641 | JAJO | 10,312 | 14,548 | 01/23/2009 | 01/23/2014 |
| 68389X-AD-7 | ORACLE CORP | | | | 1FE | 15,060,710 | 108.9400 | 15,251,656 | 14,000,000 | 14,707,827 | | (297,462) | | | 4.950 | 2.668 | AO | 146,300 | 693,000 | 11/12/2009 | 04/15/2013 |
| 68389X-AH-8 | ORACLE CORP | | | | 1FE | 2,980,020 | 112.2210 | 3,366,624 | 3,000,000 | 2,980,382 | | 248 | | | 6.125 | 6.174 | JJ | 88,302 | 183,750 | 06/30/2009 | 07/08/2039 |
| 68389X-AJ-4 | ORACLE CORP | | | | 1FE | 8,980,110 | 99.4090 | 8,946,774 | 9,000,000 | 8,980,851 | | 741 | | | 3.875 | 3.897 | JJ | 156,938 | | 07/12/2010 | 07/15/2020 |
| 68389X-AJ-4 | ORACLE CORP | LS | | | 1FE | 5,986,740 | 99.4090 | 5,964,516 | 6,000,000 | 5,987,234 | | 494 | | | 3.875 | 3.897 | JJ | 104,625 | | 07/12/2010 | 07/15/2020 |
| 68402L-AC-8 | ORACLE CORP/OZARK HLDG | | | | 1FE | 25,722,930 | 112.4280 | 30,355,614 | 27,000,000 | 26,247,755 | | 124,739 | | | 5.250 | 5.896 | JJ | 653,625 | 1,417,500 | 10/31/2006 | 01/15/2016 |
| 68557D-AA-3 | ORCAL GEOTHERMAL INC SENIOR SECURED 2020 | | | | 2FE | 8,360,290 | 94.9910 | 7,963,837 | 8,383,781 | 8,364,015 | | 1,425 | | | 6.210 | 6.266 | JD | 1,446 | 513,529 | 11/10/2009 | 12/30/2020 |
| 688225-AB-7 | OSHKOSH CORP | | | 1 | 4FE | 2,695,000 | 108.7500 | 2,827,500 | 2,600,000 | 2,688,892 | | (6,108) | | | 8.250 | 8.044 | MS | 71,500 | 106,058 | 07/21/2010 | 03/01/2017 |
| 688225-AD-3 | OSHKOSH CORP | | | 1 | 4FE | 528,750 | 109.7500 | 548,750 | 500,000 | 526,918 | | (1,832) | | | 8.500 | 7.779 | MS | 14,167 | 21,014 | 04/29/2010 | 03/01/2020 |
| 688239-9B-0 | OSHKOSH TRUCK COPR TERM B LOAN | | | 2 | 4FE | | 100.3110 | | | | | | | | 0.000 | 0.000 | MJSD | 780 | | 01/20/2010 | 12/06/2013 |
| 690113-A*-6 | OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC | | | 1 | 5 | 1,073,343 | 104.0070 | 1,116,355 | 1,073,343 | 1,073,343 | | | | | 15.000 | 15.000 | MJSD | 447 | 159,009 | 07/26/2006 | 07/26/2014 |
| 690742-AA-9 | OWENS CORNING INC | | | | 2FE | 11,968,080 | 105.9120 | 12,709,452 | 12,000,000 | 11,978,830 | | 2,848 | | | 6.500 | 6.537 | JD | 65,000 | 780,000 | 10/26/2006 | 12/01/2016 |
| 69073T-AP-8 | OWENS-BROCKWAY | | | | 3FE | 3,551,875 | 106.2500 | 3,506,250 | 3,300,000 | 3,543,293 | | (8,582) | | | 7.375 | 5.771 | FA | 101,406 | 47,938 | 10/27/2010 | 05/15/2016 |
| 69242*-AA-1 | OYSTER CREEK LTD SR NTS | | | | 2 | 7,486,500 | 109.6770 | 8,210,942 | 7,486,500 | 7,508,735 | | (6,152) | | | 8.660 | 8.754 | MJSD | 28,815 | 609,192 | 01/23/1989 | 03/15/2014 |
| 694308-GC-5 | PACIFIC GAS & ELECTRIC | | | | 1FE | 5,320,959 | 100.5670 | 5,682,052 | 5,650,000 | 5,637,274 | | 74,636 | | | 4.200 | 5.587 | MS | 79,100 | 237,300 | 11/12/2009 | 03/01/2011 |
| 694308-GE-1 | PACIFIC GAS & ELECTRIC | | | | 1FE | 11,655,125 | 109.4900 | 13,686,238 | 12,500,000 | 11,731,199 | | 13,867 | | | 6.050 | 6.570 | MS | 252,083 | 756,250 | 06/23/2004 | 03/01/2034 |
| 6944P0-AH-8 | PACIFIC LIFE GLOBAL FNDG | | | | 1FE | 9,995,200 | 106.9090 | 10,690,850 | 10,000,000 | 9,997,652 | | 944 | | | 5.150 | 5.161 | AO | 108,722 | 515,000 | 03/18/2009 | 04/15/2013 |
| 695114-BT-4 | PACIFICORP | | | | 1FE | 13,508,507 | 128.1080 | 14,732,374 | 11,500,000 | 13,283,833 | | (44,300) | | | 7.700 | 6.432 | MN | 113,147 | 885,500 | 03/23/2005 | 11/15/2031 |
| 695114-CD-8 | PACIFICORP | | | | 1FE | 8,999,640 | 106.3140 | 9,568,296 | 9,000,000 | 8,999,659 | | 5 | | | 5.750 | 5.769 | AO | 129,375 | 517,500 | 03/09/2007 | 04/01/2037 |
| 69512E-CA-1 | PACIFICORP | | | | 1FE | 5,341,400 | 126.4100 | 6,320,515 | 5,000,000 | 5,229,815 | | (12,582) | | | 8.375 | 7.811 | MS | 139,583 | 418,750 | 03/26/1997 | 12/31/2021 |
| 69512E-FR-1 | PACIFICORP | | | | 1FE | 7,797,280 | 117.9210 | 9,433,696 | 8,000,000 | 7,689,462 | | 13,903 | | | 7.260 | 7.720 | AO | 145,200 | 580,800 | 08/08/1996 | 07/21/2023 |
| 69512E-BY-0 | PACIFICORP 1ST MTG MTN | | | | 1FE | 10,000,000 | 127.6190 | 12,761,900 | 10,000,000 | 9,938,593 | | 3,175 | | | 8.530 | 8.532 | MS | 284,333 | 853,000 | 12/09/1991 | 12/16/2021 |
| 695629-AQ-8 | PAINE WEBBER GROUP INC | | R | | 1FE | 2,789,274 | 112.5080 | 3,375,231 | 3,000,000 | 2,928,723 | | 19,191 | | | 7.625 | 8.507 | FA | 86,417 | 228,750 | 07/24/2000 | 02/15/2014 |
| 69806L-AC-8 | PAN PACIFIC RETAIL PROP | | | | 2FE | 3,077,370 | 105.9570 | 3,178,713 | 3,000,000 | 3,025,270 | | (11,381) | | | 6.125 | 5.680 | JJ | 84,729 | 183,750 | 11/09/2005 | 01/15/2013 |
| 69806L-AE-4 | PAN PACIFIC RETAIL PROP | | | | 2FE | 2,283,570 | 109.0880 | 2,454,473 | 2,250,000 | 2,409,799 | | (43,100) | | | 5.950 | 5.726 | JD | 11,156 | 133,875 | 11/17/2005 | 06/01/2014 |
| 69806L-AF-1 | PAN PACIFIC RETAIL PROP | | | | 2FE | 11,391,255 | 105.5280 | 12,135,674 | 11,500,000 | 11,441,321 | | 10,755 | | | 5.250 | 5.375 | MS | 201,250 | 603,750 | 12/15/2005 | 09/01/2015 |
| 698455-AA-0 | PANHANDLE EAST PIPE LINE | | | | 2FE | 4,370,250 | 106.5410 | 5,327,050 | 5,000,000 | 4,462,646 | | 56,515 | | | 6.200 | 8.292 | MN | 51,667 | 310,000 | 04/22/2009 | 11/01/2017 |
| 698455-AB-8 | PANHANDLE EAST PIPE LINE | | | | 2FE | 11,965,800 | 110.9700 | 13,316,460 | 12,000,000 | 11,972,418 | | 2,732 | | | 7.000 | 7.048 | JD | 37,333 | 840,000 | 06/06/2008 | 06/15/2018 |
| 698465-BJ-9 | PANHANDLE EASTERN PIPELN | | | | 2FE | 3,249,060 | 107.7450 | 3,232,350 | 3,000,000 | 3,181,531 | | (64,885) | | | 6.050 | 3.609 | FA | 68,567 | 181,500 | 12/11/2009 | 08/15/2013 |
| 698465-BJ-9 | PANHANDLE EASTERN PIPELN | LS | | | 2FE | 3,249,060 | 107.7450 | 3,232,350 | 3,000,000 | 3,181,531 | | (64,885) | | | 6.050 | 3.609 | FA | 68,567 | 181,500 | 12/11/2009 | 08/15/2013 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | | | | 2FE | 14,463,713 | 103.1820 | 14,923,948 | 14,463,713 | 14,463,713 | | | | | 6.885 | 6.899 | FA | 334,708 | 993,332 | 01/24/2008 | 07/31/2029 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | 0 | | | 2FE | 20,000,000 | 103.1820 | 20,636,400 | 20,000,000 | 20,000,000 | | | | | 6.885 | 6.899 | FA | 462,825 | 1,373,551 | 01/24/2008 | 07/31/2029 |
| 701094-AG-9 | PARKER-HANNIFIN CORP | | | | 1FE | 4,963,250 | 107.8420 | 5,392,105 | 5,000,000 | 4,990,642 | | 4,085 | | | 4.875 | 4.969 | FA | 92,083 | 243,750 | 02/05/2003 | 02/15/2013 |
| 70109H-AK-1 | PARKER-HANNIFIN CORP | | | | 1FE | 7,660,720 | 93.9850 | 7,283,876 | 7,750,000 | 7,662,569 | | 1,849 | | | 3.500 | 3.624 | MS | 83,635 | | 09/07/2010 | 09/15/2022 |
| 703481-A*-2 | PATTERSON-UTI UNSECURED NOTES SERIES A 4 | | | | 2 | 5,000,000 | 93.3160 | 4,665,784 | 5,000,000 | 5,000,000 | | | | | 4.970 | 4.970 | AO | 59,364 | | 08/13/2010 | 10/05/2020 |
| 704549-AE-4 | PEABODY ENERGY CORP | | | | 3FE | 5,185,000 | 111.0000 | 5,550,000 | 5,000,000 | 5,172,658 | | (12,342) | | | 7.375 | 6.650 | MN | 61,458 | 184,375 | 06/24/2010 | 11/01/2016 |
| 704549-AF-1 | PEABODY ENERGY CORP | | | | 3FE | 3,180,500 | 108.5000 | 3,038,000 | 2,800,000 | 3,177,625 | | (2,875) | | | 7.875 | 6.498 | MN | 36,750 | 110,250 | 10/14/2010 | 11/01/2026 |
| 69331V-AA-4 | PECO ENERGY CAP TRST III | | | | 2FE | 965,362 | 94.6710 | 946,712 | 1,000,000 | 969,748 | | 814 | | | 7.380 | 7.699 | AO | 12,505 | 73,800 | 06/01/2004 | 04/06/2028 |
| 706451-BF-7 | PEMEX PROJ FDG MASTER TR | | R | | 2FE | 8,514,637 | 108.5200 | 9,766,800 | 9,000,000 | 8,701,171 | | 49,584 | | | 5.750 | 6.545 | JD | 23,000 | 517,500 | 11/12/2009 | 12/15/2015 |
| 706451-BG-5 | PEMEX PROJ FDG MASTER TR | | R | | 2FE | 2,590,782 | 101.7490 | 2,543,735 | 2,500,000 | 2,588,008 | | (1,479) | | | 6.625 | 6.339 | JD | 7,361 | 165,625 | 01/26/2009 | 06/15/2035 |
| 706451-BR-1 | PEMEX PROJ FDG MASTER TR | | R | | 2FE | 1,495,485 | 101.5730 | 1,523,589 | 1,500,000 | 1,495,620 | | 55 | | | 6.625 | 6.663 | JD | 4,417 | 99,375 | 05/28/2008 | 06/15/2038 |
| 706451-BS-9 | PEMEX PROJ FDG MASTER TR | | R | | 2FE | 19,028,330 | 106.9190 | 20,314,553 | 19,000,000 | 19,023,000 | | (2,553) | | | 5.750 | 5.712 | MS | 364,167 | 1,092,500 | 06/06/2008 | 03/01/2018 |
| 990041-9B-3 | PENN NATIONAL GAMING TERM B | | | 2 | 3FE | 3,047,760 | 99.0330 | 2,970,990 | 3,000,000 | 2,970,990 | | 9,740 | | | 2.026 | 2.484 | MJSD | 7,502 | 31,910 | 11/08/2010 | 10/03/2012 |
| 708160-BQ-8 | PENNEY (JC) CO INC | | | | 3FE | 1,073,750 | 109.0000 | 1,090,000 | 1,000,000 | 1,065,086 | | (8,160) | | | 7.950 | 6.657 | AO | 19,875 | 79,500 | 12/03/2009 | 04/01/2017 |
| 708160-BS-4 | PENNEY (JC) CO INC | | | | 3FE | 2,580,000 | 95.0000 | 2,375,000 | 2,500,000 | 2,579,771 | | (229) | | | 7.400 | 7.129 | AO | 46,250 | | 10/07/2010 | 04/01/2037 |
| 708160-BY-1 | PENNEY (JC) CO INC | | | | 3FE | 575,273 | 108.2500 | 541,250 | 500,000 | 521,412 | | (12,516) | | | 9.000 | 6.118 | FA | 18,750 | 45,000 | 03/09/2006 | 08/01/2012 |
| 708696-BS-7 | PENNSYLVANIA ELECTRIC CO | | | | 2FE | 9,501,400 | 105.6170 | 10,561,730 | 10,000,000 | 9,767,661 | | 63,105 | | | 5.125 | 5.921 | AO | 128,125 | 512,500 | 04/20/2006 | 04/01/2014 |
| 708653-D#-4 | PENNSYLVANIA-AMERICAN WTR CO GEN MTG | | | | 1 | 7,000,000 | 120.0000 | 8,400,000 | 7,000,000 | 6,968,586 | | 1,088 | | | 8.150 | 8.151 | FA | 237,708 | 570,500 | 03/22/1995 | 08/01/2025 |
| 708653-B#-6 | PENNSYLVANIA-AMERICAN WTR GEN MTG BD | | | | 1 | 12,000,000 | 120.0000 | 14,400,000 | 12,000,000 | 11,558,837 | | 24,188 | | | 9.690 | 9.692 | JJ | 536,180 | 1,162,800 | 11/13/1989 | 01/15/2021 |
| 708653-C#-5 | PENNSYLVANIA-AMERICAN WTR GEN MTG BD | | | | 1 | 10,000,000 | 120.0000 | 12,000,000 | 10,000,000 | 9,739,184 | | 4,124 | | | 8.820 | 8.821 | MN | 147,000 | 882,000 | 06/02/1989 | 11/01/2031 |
| 709631-F#-7 | PENTAIR, INC. (2007 TRANSACTION) 2017 | | | | 2 | 60,000,000 | 104.5140 | 62,708,328 | 60,000,000 | 60,000,000 | | | | | 5.870 | 5.870 | MN | 430,467 | 3,522,000 | 05/03/2007 | 05/17/2017 |
| 910748-A@-1 | PEPCO HOLDINGS / DELMARVA P&L / UNITED J | | | | 2 | 15,319,323 | 115.0000 | 17,617,221 | 15,319,323 | 15,239,711 | | 8,340 | | | 10.370 | 10.757 | JJ | 789,894 | 1,536,887 | 03/31/1992 | 07/02/2018 |
| 713291-AR-3 | PEPCO HOLDINGS INC | | | | 2FE | 15,303,375 | 97.4660 | 14,903,603 | 15,291,000 | 15,303,268 | | (106) | | | 2.700 | 2.682 | AO | 103,214 | | 10/26/2010 | 10/01/2015 |
| 71343P-AB-7 | PEPSIAMERICAS INC | | | | 1FE | 9,471,425 | 107.9940 | 9,621,221 | 8,909,000 | 9,415,602 | | (55,823) | | | 5.000 | 3.980 | MN | 56,919 | 445,450 | 03/04/2010 | 05/15/2017 |
| 71343P-AD-3 | PEPSIAMERICAS INC | | | | 1FE | 6,514,720 | 102.0250 | 6,631,632 | 6,500,000 | 6,503,256 | | (7,631) | | | 5.625 | 5.720 | MN | 31,484 | 309,375 | 11/12/2009 | 05/31/2011 |
| 71343P-AE-1 | PEPSIAMERICAS INC | | | | 1FE | 2,493,125 | 107.6150 | 2,690,373 | 2,500,000 | 2,497,625 | | 1,396 | | | 5.750 | 5.861 | JJ | 60,295 | 143,750 | 07/11/2007 | 07/31/2012 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 71343P-AF-8 | PEPSIAMERICAS INC | | | | 1FE | 4,968,450 | 108.1530 | 5,407,635 | 5,000,000 | 4,979,517 | | 5,981 | | | 4.375 | 4.525 | FA | 82,639 | 218,750 | 02/09/2009 | 02/15/2014 |
| 71343X-AD-6 | PEPSIAMERICAS INC | | | | 1FE | 5,886,780 | 107.0840 | 6,425,010 | 6,000,000 | 5,968,001 | | 13,459 | | | 4.500 | 4.757 | MS | 79,500 | 270,000 | 02/03/2004 | 03/15/2013 |
| 713448-BG-2 | PEPSICO INC | | | | 1FE | 1,498,620 | 107.6810 | 1,615,211 | 1,500,000 | 1,499,396 | | 265 | | | 4.650 | 4.875 | FA | 26,350 | 69,750 | 11/29/2007 | 02/15/2013 |
| 713448-BK-3 | PEPSICO INC | | | | 1FE | 9,978,800 | 105.8290 | 10,582,910 | 10,000,000 | 9,986,112 | | 4,054 | | | 3.750 | 3.795 | MS | 125,000 | 375,000 | 11/12/2009 | 03/01/2014 |
| 713448-BM-9 | PEPSICO INC | | | | 1FE | 32,966,670 | 104.3120 | 34,423,026 | 33,000,000 | 32,972,698 | | 6,028 | | | 3.100 | 3.124 | JJ | 471,717 | 514,342 | 01/11/2010 | 01/15/2015 |
| 714290-B*-3 | PERRIGO COMPANY 2010 2017 | | | | 2 | 12,000,000 | 103.5530 | 12,426,392 | 12,000,000 | 12,000,000 | | | | | 4.910 | 4.910 | AO | 99,837 | 294,600 | 04/09/2010 | 04/30/2017 |
| 714290-B@-1 | PERRIGO COMPANY 2010 2020 | | | | 2 | 3,000,000 | 103.7140 | 3,111,419 | 3,000,000 | 3,000,000 | | | | | 5.450 | 5.450 | AO | 27,704 | 81,750 | 04/09/2010 | 04/30/2020 |
| 69320D-AA-7 | PETRO-CANADA | | I | | 2FE | 3,978,880 | 108.0670 | 4,322,696 | 4,000,000 | 3,990,553 | | 2,157 | | | 5.000 | 5.068 | MN | 25,556 | 200,000 | 11/08/2004 | 11/15/2014 |
| 69331C-AE-8 | PG&E CORP | | | | 2FE | 3,978,240 | 109.4550 | 4,378,220 | 4,000,000 | 3,985,290 | | 3,999 | | | 5.750 | 5.946 | AO | 57,500 | 230,000 | 03/09/2009 | 04/01/2014 |
| 71713U-AQ-5 | PHARMACIA CORP | | | | 1FE | 8,677,949 | 119.0760 | 9,089,048 | 7,633,000 | 8,281,046 | | (64,792) | | | 6.500 | 5.179 | JD | 41,345 | 496,145 | 06/01/2004 | 12/01/2018 |
| 718592-AK-4 | PHILLIPS-VAN HEUSEN | | | 1 | 4FE | 2,515,625 | 106.2500 | 2,656,250 | 2,500,000 | 2,514,808 | | (817) | | | 7.375 | 7.882 | MN | 23,559 | 96,797 | 06/24/2010 | 05/15/2020 |
| 991195-9A-8 | PHILLIPS-VAN HEUSEN CORP TRANCHE B TERM | | | 2 | 3FE | 863,240 | 99.6020 | 864,124 | 867,577 | 864,124 | | 885 | | | 4.750 | 4.966 | JAJO | 2,175 | 12,111 | 06/08/2010 | 05/06/2016 |
| 720830-9B-6 | PIERRE FOODS INC TERM LOAN 1ST LIEN | | | 2 | 4FE | 1,964,900 | 98.0590 | 1,961,188 | 2,000,000 | 1,961,188 | | 1,188 | | | 7.001 | 7.707 | MJSD | 31,549 | | 10/12/2010 | 09/30/2016 |
| 72129#-AB-7 | PIKE ELECTRIC TERM LOAN B | | | 2 | 4 | 1,271,611 | 100.6650 | 1,270,150 | 1,261,764 | 1,270,150 | | (2,305) | | | 2.063 | 1.481 | MJSD | 1,373 | 32,891 | 04/14/2009 | 07/01/2012 |
| 72129#-AC-5 | PIKE ELECTRIC TERM LOAN C (12/04) | | | 2 | 4 | 957,648 | 100.0000 | 957,648 | 957,648 | 957,648 | | | | | 2.063 | 4.410 | MJSD | 658 | 23,127 | 05/27/2008 | 12/10/2012 |
| 72147K-AA-6 | PILGRIM'S PRIDE CORP | | | 1 | 4FE | 1,563,518 | 99.5000 | 1,567,125 | 1,575,000 | 1,563,568 | | 50 | | | 7.875 | 8.943 | JD | 5,857 | | 12/09/2010 | 12/15/2018 |
| 72165#-9A-6 | PILOT TRAVEL CENTERS TERM B | | | 2 | 3FE | 851,953 | 99.0690 | 852,546 | 860,559 | 852,546 | | 593 | | | 5.250 | 5.382 | JAJO | 8,032 | 19,117 | 07/09/2010 | 06/30/2016 |
| 991222-9A-0 | PINAFORE LLC TERM B LOAN | | | 2 | 3FE | 659,999 | 99.0200 | 651,299 | 657,747 | 651,299 | | 129 | | | 4.761 | 6.502 | MJSD | 10,604 | 32 | 10/05/2010 | 09/21/2016 |
| 724060-AA-6 | PIPELINE FUNDING CO LLC | | | 2 | 2FE | 5,000,000 | 104.0910 | 5,204,550 | 5,000,000 | 5,000,000 | | | | | 7.500 | 7.500 | JJ | 172,917 | 281,250 | 10/08/2009 | 01/15/2030 |
| 72447W-AU-3 | PITNEY BOWES INC | | | | 1FE | 5,324,300 | 105.3200 | 5,265,985 | 5,000,000 | 5,314,739 | | (9,561) | | | 4.875 | 3.026 | FA | 92,083 | | 11/16/2010 | 08/15/2014 |
| 72447X-AC-1 | PITNEY BOWES INC | | | | 1FE | 18,797,355 | 105.2780 | 19,476,486 | 18,500,000 | 18,828,558 | | 1,830 | | | 5.750 | 5.449 | MS | 313,215 | 776,250 | 10/12/2010 | 09/15/2017 |
| 726503-AD-7 | PLAINS ALL AMER PIPELINE | | | | 2FE | 7,192,000 | 109.8200 | 6,808,852 | 6,200,000 | 6,475,160 | | (143,442) | | | 7.750 | 5.119 | AO | 101,439 | 480,500 | 05/24/2005 | 10/15/2012 |
| 72650R-AB-8 | PLAINS ALL AMER PIPELINE | | | | 2FE | 19,958,025 | 109.3730 | 21,327,794 | 19,500,000 | 19,847,552 | | (109,122) | | | 5.625 | 4.981 | JD | 48,750 | 1,096,875 | 12/17/2009 | 12/15/2013 |
| 72650R-AF-9 | PLAINS ALL AMER PIPELINE | | | | 2FE | 12,015,685 | 109.1580 | 13,098,912 | 12,000,000 | 12,021,803 | | 3,715 | | | 5.875 | 5.734 | FA | 266,333 | 705,000 | 09/21/2004 | 08/15/2016 |
| 72650R-AP-7 | PLAINS ALL AMER PIPELINE | | | | 2FE | 5,747,609 | 109.7980 | 5,857,702 | 5,335,000 | 5,708,035 | | (39,574) | | | 6.125 | 4.777 | JJ | 150,677 | 163,384 | 03/24/2010 | 01/15/2017 |
| 72650R-AP-7 | PLAINS ALL AMER PIPELINE | .0 | | | 2FE | 5,386,700 | 109.7980 | 5,489,880 | 5,000,000 | 5,349,611 | | (37,089) | | | 6.125 | 4.777 | JJ | 141,215 | 153,125 | 03/24/2010 | 01/15/2017 |
| 72650R-AV-4 | PLAINS ALL AMER PIPELINE | | | | 2FE | 5,201,215 | 104.2800 | 5,213,980 | 5,000,000 | 5,125,653 | | (72,776) | | | 4.250 | 2.734 | MS | 70,833 | 234,931 | 12/17/2009 | 09/01/2012 |
| 72650R-AW-2 | PLAINS ALL AMER PIPELINE | | | | 2FE | 9,952,300 | 106.5140 | 10,651,380 | 10,000,000 | 9,956,937 | | 3,535 | | | 5.750 | 5.714 | JJ | 265,139 | 496,736 | 09/01/2009 | 01/15/2020 |
| 727610-AD-9 | PLASTIPAK HOLDINGS INC | | | 1 | 4FE | 3,395,910 | 103.0000 | 3,395,910 | 3,297,000 | 3,388,895 | | (7,015) | | | 8.500 | 13.675 | JD | 12,455 | 140,123 | 09/24/2010 | 12/15/2015 |
| 72925#-AC-1 | PLUM CREEK 7.66% SER J SR NTS | | | | 2 | 2,821,864 | 103.8770 | 2,932,804 | 2,823,353 | 2,821,503 | | 2,315 | | | 7.660 | 7.688 | AO | 54,067 | 216,269 | 11/12/2009 | 10/01/2011 |
| 72925#-AJ-6 | PLUM CREEK TIMBER L.P. 6.18% SER O SR NT | | | | 2 | 14,116,766 | 106.3430 | 15,012,130 | 14,116,766 | 14,099,168 | | 7,792 | | | 6.180 | 6.180 | JJ | 387,741 | 872,416 | 12/16/2002 | 01/21/2013 |
| 72925P-AB-1 | PLUM CREEK TIMBERLANDS | | | | 2FE | 9,973,100 | 107.6500 | 10,765,020 | 10,000,000 | 9,984,952 | | 2,596 | | | 5.875 | 5.911 | MN | 75,069 | 587,500 | 11/08/2005 | 11/15/2015 |
| 693476-BL-6 | PNC FUNDING CORP | | | | 1FE | 9,945,600 | 98.8300 | 9,883,020 | 10,000,000 | 9,947,303 | | 1,703 | | | 4.375 | 4.443 | FA | 170,139 | | 08/04/2010 | 08/11/2020 |
| 73020*-AB-9 | PNG COMPANIES LLC 2017 (7-YR) | | | | 2FE | 6,000,000 | 100.0490 | 6,002,955 | 6,000,000 | 6,000,000 | | | | | 4.930 | 4.930 | FA | 102,708 | 147,900 | 02/12/2010 | 02/26/2017 |
| 86708*-AA-2 | POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA | | | | 3 | 4,375,000 | 108.7310 | 4,756,971 | 4,375,000 | 4,375,000 | | | | | 7.230 | 7.233 | JD | 7,908 | 316,313 | 09/16/1997 | 12/22/2017 |
| 736508-BQ-4 | PORTLAND GENERAL ELEC | | | | 1FE | 9,992,600 | 114.7970 | 11,479,670 | 10,000,000 | 9,993,572 | | 581 | | | 6.100 | 6.108 | AO | 128,778 | 610,000 | 04/13/2009 | 04/15/2019 |
| 737662-BP-0 | POTOMAC EDISON CO | | | | 2FE | 4,255,533 | 109.0340 | 4,366,800 | 4,005,000 | 4,206,442 | | (47,280) | | | 5.350 | 3.936 | MN | 27,379 | 214,268 | 12/17/2009 | 11/15/2014 |
| 73932L-AA-1 | POWER RECEIVABLES FINANC | | | | 2FE | 2,520,374 | 100.0550 | 2,522,502 | 2,521,115 | 2,521,024 | | 89 | | | 6.290 | 6.344 | JAJO | 39,645 | 136,644 | 09/30/2003 | 01/01/2012 |
| 693506-BD-8 | PPG INDUSTRIES INC | | | | 2FE | 9,877,400 | 93.1200 | 9,311,990 | 10,000,000 | 9,878,788 | | 1,388 | | | 3.600 | 3.752 | MN | 49,000 | | 11/08/2010 | 11/15/2020 |
| 693506-BF-3 | PPG INDUSTRIES INC | | | | 2FE | 14,672,550 | 94.9300 | 14,239,575 | 15,000,000 | 14,676,787 | | 4,237 | | | 1.900 | 2.443 | JJ | 38,792 | | 12/09/2010 | 01/15/2016 |
| 69351U-AM-5 | PPL ELECTRIC UTILITIES | | | | 1FE | 6,957,860 | 113.0350 | 7,912,450 | 7,000,000 | 6,958,677 | | 517 | | | 6.250 | 6.286 | MN | 55,903 | 437,500 | 05/19/2009 | 05/15/2039 |
| 69351U-AF-0 | PPL ELECTRIC UTILITIES CORP SR SEC NTS S | | | | 1 | 12,000,000 | 106.3430 | 12,761,122 | 12,000,000 | 12,000,000 | | | | | 4.950 | 4.950 | JD | 26,400 | 594,000 | 07/07/2005 | 12/20/2015 |
| 69351U-AG-8 | PPL ELECTRIC UTILITIES CORP SR SEC NTS S | | | | 1 | 8,000,000 | 101.3730 | 8,109,816 | 8,000,000 | 8,000,000 | | | | | 5.150 | 5.150 | JD | 18,311 | 412,000 | 07/07/2005 | 12/20/2020 |
| 69352J-AF-4 | PPL ENERGY SUPPLY LLC | | | | 2FE | 11,958,960 | 107.3330 | 12,880,008 | 12,000,000 | 12,276,045 | | (70,095) | | | 5.400 | 5.445 | FA | 244,800 | 648,000 | 08/16/2004 | 08/15/2014 |
| 69352J-AH-0 | PPL ENERGY SUPPLY LLC | | | | 2FE | 2,696,247 | 110.1050 | 2,972,838 | 2,700,000 | 2,697,702 | | 351 | | | 6.200 | 6.219 | MN | 21,390 | 167,400 | 05/15/2006 | 05/15/2016 |
| 69352J-AH-0 | PPL ENERGY SUPPLY LLC | LS | | | 2FE | 299,583 | 110.1050 | 330,315 | 300,000 | 299,745 | | 39 | | | 6.200 | 6.219 | MN | 2,377 | 18,600 | 05/15/2006 | 05/15/2016 |
| 69352J-AK-3 | PPL ENERGY SUPPLY LLC | | | | 2FE | 2,075,808 | 96.7930 | 2,032,659 | 2,100,000 | 2,077,126 | | 356 | | | 6.000 | 6.085 | JD | 5,600 | 126,000 | 12/11/2006 | 12/15/2036 |
| 50204#-AA-3 | PPL ENERGY SUPPLY/LMB FUND. SER A SR SEC | | | | 2 | 11,907,170 | 115.0000 | 13,693,246 | 11,907,170 | 11,907,170 | | | | | 8.050 | 8.088 | JD | 2,663 | 958,527 | 12/27/2001 | 12/21/2013 |
| 50204#-AB-1 | PPL ENERGY SUPPLY/LMB FUND. SER B SR SEC | | | | 2 | 8,092,830 | 115.0000 | 9,306,754 | 8,092,830 | 8,092,830 | | | | | 8.300 | 8.423 | JD | 1,866 | 671,705 | 12/27/2001 | 12/21/2013 |
| 127216-AD-1 | PRATT INDUSTRIES (USA), INC. / CADDO-BOS | | | 23 | 3 | 20,000,000 | 113.3290 | 22,665,810 | 20,000,000 | 19,983,344 | | 2,733 | | | 8.900 | 9.425 | MJSD | 4,944 | 1,804,722 | 12/03/2007 | 06/12/2018 |
| 74005P-AL-8 | PRAXAIR INC | | | | 1FE | 13,942,618 | 106.2910 | 15,943,710 | 15,000,000 | 14,659,836 | | 127,200 | | | 3.950 | 7.440 | JD | 49,375 | 592,500 | 03/18/2009 | 06/01/2013 |
| 74005P-AN-4 | PRAXAIR INC | | | | 1FE | 1,497,255 | 113.3420 | 1,700,124 | 1,500,000 | 1,498,225 | | 253 | | | 5.375 | 5.399 | MN | 13,438 | 80,625 | 10/30/2006 | 11/01/2016 |
| 74005P-AU-8 | PRAXAIR INC | | | | 1FE | 14,925,900 | 105.1050 | 15,765,780 | 15,000,000 | 14,934,271 | | 6,099 | | | 4.500 | 4.565 | FA | 255,000 | 678,750 | 08/10/2009 | 08/15/2019 |
| 74005P-AX-2 | PRAXAIR INC | | | | 1FE | 13,483,800 | 102.1500 | 13,790,304 | 13,500,000 | 13,488,250 | | 4,450 | | | 2.125 | 2.109 | JD | 13,547 | 262,969 | 01/11/2010 | 06/14/2013 |
| 740816-AF-0 | PRES & FELLOWS OF HARVAR | | | | 1FE | 5,047,396 | 110.1970 | 5,069,062 | 4,600,000 | 4,959,928 | | (87,468) | | | 5.000 | 2.318 | JJ | 106,056 | 115,000 | 03/18/2010 | 01/15/2014 |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | | 2 | 5 | 1,501,573 | 100.0000 | 1,501,573 | 1,501,573 | 1,501,573 | | (10,261) | | | 10.250 | 12.439 | MJSD | 40,804 | 223,601 | 09/30/2009 | 06/30/2012 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 74153W-BK-4 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 5,989,260 | 109.4060 | 6,564,366 | 6,000,000 | 5,995,323 | | 1,548 | | | 5.300 | 5.331 | MS | 83,033 | 318,000 | 09/21/2006 | 09/27/2013 |
| 74153W-BY-4 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 8,650,800 | 110.8600 | 8,868,776 | 8,000,000 | 8,543,048 | | (107,752) | | | 5.450 | 3.346 | JD | 24,222 | 436,000 | 04/01/2010 | 06/11/2014 |
| 69351H-AA-0 | PRIME PROPERTY FUNDING | | | | 2FE | 17,944,560 | 96.7220 | 17,409,888 | 18,000,000 | 18,172,075 | | (34,438) | | | 5.125 | 5.165 | JD | 76,875 | 922,500 | 05/31/2005 | 06/01/2015 |
| 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL | 0 | | | 1FE | 10,374,200 | 106.2740 | 10,627,360 | 10,000,000 | 10,113,965 | | (52,115) | | | 5.250 | 4.657 | JJ | 242,083 | 525,000 | 06/16/2005 | 01/15/2013 |
| 74254P-YE-6 | PRINCIPAL LIFE INC FDG | | | | 1FE | 4,990,900 | 108.2160 | 5,410,800 | 5,000,000 | 4,995,493 | | 1,785 | | | 5.300 | 5.342 | AO | 49,319 | 265,000 | 04/17/2008 | 04/24/2013 |
| 74254P-AK-8 | PRINCIPAL LIFE INC FNDG | | | | 1FE | 19,966,000 | 107.8500 | 21,569,940 | 20,000,000 | 19,986,877 | | 3,578 | | | 5.100 | 5.122 | AO | 215,333 | 1,020,000 | 04/13/2004 | 04/15/2014 |
| 74252N-AB-5 | PRINCIPAL MUTUAL | | | 1 | 1FE | 1,024,474 | 110.7020 | 1,107,017 | 1,000,000 | 1,019,919 | | (847) | | | 8.000 | 7.797 | MS | 26,667 | 80,000 | 06/01/2004 | 03/01/2044 |
| 742651-DK-5 | PRIVATE EXPORT FUNDING | | | | 1 | 11,471,365 | 94.7830 | 10,900,034 | 11,500,000 | 11,472,152 | | 787 | | | 2.250 | 2.179 | JD | 11,500 | 43,844 | 10/06/2010 | 12/15/2017 |
| 742718-DA-4 | PROCTER & GAMBLE CO | | | | 1FE | 5,961,919 | 111.0830 | 6,054,040 | 5,450,000 | 5,844,553 | | (102,049) | | | 4.950 | 2.832 | FA | 101,915 | 269,775 | 11/03/2009 | 08/15/2014 |
| 742718-DB-2 | PROCTER & GAMBLE CO | | | | 1FE | 20,404,200 | 110.4170 | 22,083,400 | 20,000,000 | 20,364,392 | | (7,227) | | | 5.800 | 5.659 | FA | 438,222 | 1,160,000 | 08/17/2004 | 08/15/2034 |
| 742718-DM-8 | PROCTER & GAMBLE CO | | | | 1FE | 4,431,310 | 104.9930 | 4,672,166 | 4,450,000 | 4,436,789 | | 2,925 | | | 3.500 | 3.594 | FA | 58,839 | 155,750 | 02/03/2009 | 02/15/2015 |
| 742718-DM-8 | PROCTER & GAMBLE CO | M | | | 1FE | 10,057,580 | 104.9930 | 10,604,243 | 10,100,000 | 10,070,016 | | 6,638 | | | 3.500 | 3.594 | FA | 133,544 | 353,500 | 11/20/2009 | 02/15/2015 |
| 742718-DN-6 | PROCTER & GAMBLE CO | | | | 1FE | 7,985,920 | 108.2480 | 8,659,856 | 8,000,000 | 7,988,113 | | 1,176 | | | 4.700 | 4.737 | FA | 142,044 | 376,000 | 02/03/2009 | 02/15/2019 |
| 742718-DS-5 | PROCTER & GAMBLE CO/THE | | | | 1FE | 9,918,200 | 98.0360 | 9,803,590 | 10,000,000 | 9,920,072 | | 1,872 | | | 1.800 | 1.969 | MN | 21,500 | | 11/15/2010 | 11/15/2015 |
| 743263-AD-7 | PROGRESS ENERGY | | | | 2FE | 1,611,536 | 101.0170 | 1,515,258 | 1,500,000 | 1,504,670 | | (27,432) | | | 7.100 | 5.182 | MS | 35,500 | 106,500 | 06/11/2008 | 03/01/2011 |
| 743263-AJ-4 | PROGRESS ENERGY INC | | | | 2FE | 10,194,400 | 107.1170 | 10,711,670 | 10,000,000 | 10,032,744 | | (23,625) | | | 6.850 | 5.566 | AO | 144,611 | 685,000 | 12/23/2003 | 04/15/2012 |
| 743263-AP-0 | PROGRESS ENERGY INC | | | | 2FE | 4,995,700 | 105.6750 | 5,283,725 | 5,000,000 | 4,995,760 | | 54 | | | 6.000 | 6.020 | JD | 25,000 | 310,000 | 11/16/2009 | 12/01/2039 |
| 743263-AQ-8 | PROGRESS ENERGY INC | | | | 2FE | 9,980,900 | 104.9450 | 10,494,550 | 10,000,000 | 9,982,597 | | 1,524 | | | 4.875 | 4.920 | JD | 40,625 | 503,750 | 11/16/2009 | 12/01/2019 |
| 743862-AA-2 | PROVIDENT COMPANIES INC | | | | 2FE | 2,656,375 | 100.9560 | 2,700,565 | 2,675,000 | 2,658,306 | | 413 | | | 7.250 | 7.320 | MS | 57,104 | 193,938 | 03/24/2005 | 03/15/2028 |
| 744320-AG-0 | PRUDENTIAL FINANCIAL INC | | | | 2FE | 9,983,500 | 105.3580 | 10,535,780 | 10,000,000 | 9,991,694 | | 1,639 | | | 4.750 | 4.771 | JD | 23,750 | 475,000 | 06/08/2005 | 06/13/2015 |
| 744320-BP-9 | PRUDENTIAL FINANCIAL INC | | | | 2FE | 11,908,560 | 97.7950 | 11,735,400 | 12,000,000 | 11,909,433 | | 873 | | | 4.500 | 4.591 | MN | 64,500 | | 11/15/2010 | 11/15/2020 |
| 69362B-AM-4 | PSEG POWER | | | | 2FE | 19,643,976 | 107.8160 | 18,700,685 | 17,345,000 | 17,853,738 | | (339,347) | | | 6.950 | 4.782 | JD | 100,456 | 1,205,478 | 11/12/2009 | 06/01/2012 |
| 69362B-AN-2 | PSEG POWER | | | | 2FE | 3,386,915 | 109.7380 | 3,840,844 | 3,500,000 | 3,431,413 | | 11,687 | | | 5.500 | 5.965 | JD | 16,042 | 192,500 | 10/25/2006 | 12/01/2015 |
| 69362B-AW-2 | PSEG POWER LLC | | | | 2FE | 7,965,760 | 104.0520 | 8,324,144 | 8,000,000 | 7,967,731 | | 1,971 | | | 5.125 | 5.198 | AO | 86,556 | 216,389 | 03/29/2010 | 04/15/2020 |
| 693627-AY-7 | PSI ENERGY INC | | | | 2FE | 9,994,700 | 104.4250 | 10,442,460 | 10,000,000 | 9,995,082 | | 83 | | | 6.120 | 6.124 | AO | 129,200 | 612,000 | 10/18/2005 | 10/15/2035 |
| 693627-AZ-4 | PSI ENERGY INC | | | | 2FE | 4,486,872 | 113.7010 | 5,116,550 | 4,500,000 | 4,490,434 | | 1,438 | | | 6.050 | 6.056 | JD | 12,100 | 272,250 | 06/27/2008 | 06/15/2016 |
| 69366A-AC-4 | PSS WORLD MEDICAL INC 3.125000% 08/01/20 | | | | 3FE | 995,000 | 123.0000 | 1,230,000 | 1,000,000 | 996,896 | | 805 | | | 3.125 | 3.217 | FA | 13,021 | 31,250 | 07/30/2008 | 08/01/2014 |
| 74451P-AA-1 | PUB SERV NC INC | | | | 1FE | 11,664,765 | 100.6570 | 10,568,954 | 10,500,000 | 10,526,869 | | (216,258) | | | 6.625 | 4.484 | FA | 262,792 | 695,625 | 11/12/2009 | 02/15/2011 |
| 744560-AU-0 | PUB SVC ELEC & GAS | | | | 1FE | 2,990,370 | 101.8230 | 3,054,702 | 3,000,000 | 2,990,519 | | 135 | | | 5.375 | 5.374 | MN | 26,875 | 150,948 | 11/18/2009 | 11/01/2039 |
| 744560-AW-6 | PUB SVC ELEC & GAS | | | | 1FE | 3,992,880 | 100.8900 | 4,035,616 | 4,000,000 | 3,993,713 | | 833 | | | 2.700 | 2.708 | MN | 18,000 | 48,300 | 05/17/2010 | 05/01/2015 |
| 744448-CA-7 | PUBLIC SERVICE COLORADO | | | | 1FE | 995,980 | 118.0840 | 1,180,836 | 1,000,000 | 996,094 | | 50 | | | 6.500 | 6.515 | FA | 27,083 | 65,000 | 08/06/2008 | 08/01/2038 |
| 744448-CB-5 | PUBLIC SERVICE COLORADO | | | | 1FE | 1,497,795 | 114.0880 | 1,711,323 | 1,500,000 | 1,498,214 | | 183 | | | 5.800 | 5.795 | FA | 36,250 | 87,000 | 08/06/2008 | 08/01/2018 |
| 744448-CC-3 | PUBLIC SERVICE COLORADO | | | | 1FE | 3,978,400 | 109.0560 | 4,362,232 | 4,000,000 | 3,981,116 | | 1,749 | | | 5.125 | 5.190 | JD | 17,083 | 205,000 | 05/28/2009 | 06/01/2019 |
| 744448-CD-1 | PUBLIC SERVICE COLORADO | | | 1 | 1FE | 6,971,510 | 94.2880 | 6,600,181 | 7,000,000 | 6,971,814 | | 304 | | | 3.200 | 3.247 | MN | 28,000 | | 11/08/2010 | 11/15/2020 |
| 744567-CN-6 | PUBLIC SERVICE ELEC & GAS 1ST MTG NCL | | | | 1FE | 5,240,400 | 138.1740 | 6,908,695 | 5,000,000 | 5,125,310 | | (7,087) | | | 9.250 | 9.155 | JD | 38,542 | 462,500 | 10/24/1991 | 06/01/2021 |
| 745310-AA-0 | PUGET ENERGY INC | | | | 3FE | 5,014,910 | 98.3470 | 4,917,350 | 5,000,000 | 5,014,835 | | (75) | | | 6.500 | 6.481 | JD | 22,569 | | 12/01/2010 | 12/15/2020 |
| 745332-BZ-8 | PUGET SOUND ENERGY INC | | | | 2FE | 5,160,000 | 116.7140 | 5,835,690 | 5,000,000 | 5,126,105 | | (20,762) | | | 6.750 | 6.147 | JJ | 155,625 | 337,500 | 04/28/2009 | 01/15/2016 |
| 745332-CA-2 | PUGET SOUND ENERGY INC | | | | 2FE | 12,000,000 | 100.0740 | 12,008,844 | 12,000,000 | 12,000,000 | | | | | 5.757 | 5.757 | AO | 172,710 | 729,220 | 09/08/2009 | 10/01/2039 |
| 745332-CC-8 | PUGET SOUND ENERGY INC | | | | 2FE | 5,000,000 | 99.4780 | 4,973,895 | 5,000,000 | 5,000,000 | | | | | 5.764 | 5.764 | JJ | 145,701 | | 06/24/2010 | 07/15/2040 |
| 93936#-AB-6 | PUGET SOUND ENERGY INC. 1ST MTG BND | | | 1 | 2 | 20,000,000 | 115.0000 | 23,000,000 | 20,000,000 | 19,763,588 | | 14,214 | | | 9.570 | 9.571 | MS | 638,000 | 1,914,000 | 07/18/1989 | 09/01/2020 |
| 81130#-AA-7 | PUNA GEOTHERMAL VENTURE SR SECD PROJECT | | | | 2 | 24,670,823 | 106.8470 | 26,359,955 | 24,670,823 | 24,670,823 | | | | | 6.240 | 6.241 | JD | 4,276 | 1,539,459 | 05/16/2005 | 12/30/2019 |
| 74733V-AA-8 | QEP RESOURCES INC | | | | 3FE | 4,207,900 | 105.0000 | 4,210,500 | 4,010,000 | 4,204,930 | | (2,970) | | | 6.875 | 6.263 | MS | 103,383 | | 10/15/2010 | 03/01/2021 |
| 747316-BH-1 | QUAD/GRAPHICS SR SECD NTS DUE 2013 | | | 2 | 3 | 3,307,000 | 105.4640 | 3,427,573 | 3,250,000 | 3,269,380 | | (4,989) | | | 7.030 | 6.664 | JD | 12,693 | 228,475 | 01/24/2003 | 12/11/2013 |
| 74834L-AE-0 | QUEST DIAGNOSTIC INC | | | | 2FE | 4,949,523 | 103.1620 | 4,278,141 | 4,147,000 | 4,213,288 | | (120,915) | | | 7.500 | 4.416 | JJ | 146,009 | 311,025 | 03/05/2004 | 07/12/2011 |
| 74834L-AL-4 | QUEST DIAGNOSTIC INC | | | | 2FE | 4,268,474 | 107.6090 | 4,235,482 | 3,936,000 | 4,217,747 | | (50,727) | | | 5.450 | 3.813 | MN | 35,752 | 214,512 | 01/06/2010 | 11/01/2015 |
| 74834L-AL-4 | QUEST DIAGNOSTIC INC | LS | | | 2FE | 271,118 | 107.6090 | 269,022 | 250,000 | 267,895 | | (3,222) | | | 5.450 | 3.813 | MN | 2,271 | 13,625 | 01/06/2010 | 11/01/2015 |
| 74834L-AM-2 | QUEST DIAGNOSTIC INC | | | | 2FE | 9,978,600 | 109.5270 | 10,952,660 | 10,000,000 | 9,984,636 | | 1,852 | | | 6.400 | 6.451 | JJ | 320,000 | 640,000 | 06/19/2007 | 07/01/2017 |
| 74834L-AP-5 | QUEST DIAGNOSTIC INC | | | | 2FE | 11,818,920 | 98.9090 | 11,869,092 | 12,000,000 | 11,834,711 | | 14,121 | | | 4.750 | 5.065 | JJ | 239,083 | 400,583 | 11/12/2009 | 01/30/2020 |
| 74834L-AQ-3 | QUEST DIAGNOSTIC INC | | | | 2FE | 2,916,840 | 95.2580 | 2,857,734 | 3,000,000 | 2,918,000 | | 1,038 | | | 5.750 | 6.033 | JJ | 72,354 | 121,229 | 11/12/2009 | 01/30/2040 |
| 74835W-AC-9 | QUESTAR GAS COMPANY | | | | 1FE | 17,000,000 | 108.8680 | 18,507,594 | 17,000,000 | 17,000,000 | | | | | 5.310 | 5.310 | AO | 225,675 | 902,700 | 03/20/2003 | 03/15/2018 |
| 74835N-AJ-4 | QUESTAR PIPELINE 7.09% SER B SR NTS | | | | 1FE | 15,000,000 | 102.2880 | 15,343,125 | 15,000,000 | 15,036,794 | | (85,304) | | | 7.090 | 7.090 | JD | 88,625 | 1,063,500 | 11/12/2009 | 06/01/2011 |
| 749121-BR-9 | QWEST COMMUNICATIONS INT | | | 1 | 3FE | 4,962,500 | 101.2500 | 5,062,500 | 5,000,000 | 4,971,002 | | 7,935 | | | 7.500 | 23.620 | FA | 141,667 | 375,000 | 12/01/2009 | 02/15/2014 |
| 749121-BV-0 | QWEST COMMUNICATIONS INT | | | 1 | 3FE | 1,990,000 | 101.2500 | 2,025,000 | 2,000,000 | 1,991,299 | | 1,299 | | | 7.500 | 10.156 | FA | 56,667 | 75,000 | 06/15/2010 | 02/15/2014 |
| 749121-CA-5 | QWEST COMMUNICATIONS INT | | | 1 | 3FE | 6,157,500 | 107.5000 | 6,450,000 | 6,000,000 | 6,140,935 | | (16,565) | | | 8.000 | 8.335 | AO | 120,000 | 240,000 | 06/24/2010 | 10/01/2015 |
| 74913G-AK-1 | QWEST CORPORATION | | | | 2FE | 2,055,000 | 112.7500 | 2,255,000 | 2,000,000 | 2,045,957 | | (8,516) | | | 7.625 | 7.015 | JD | 6,778 | 152,500 | 12/03/2009 | 06/15/2015 |
| 74955D-AA-9 | R G S (AEGCO) FDG SEC LSE OBLIG SER E | | | | 2FE | 5,429,020 | 111.4310 | 6,049,611 | 5,429,020 | 5,559,688 | | (12,765) | | | 9.810 | 9.813 | JD | 35,506 | 531,370 | 02/08/1990 | 12/07/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 74955E-AA-7 | R G S (IME) FDG SEC LSE OBLIG SER E | | | | 2FE | 8,524,094 | 111.4310 | 9,349,399 | 8,390,303 | 8,562,348 | | (16,776) | | | 9.810 | 9.723 | JD | 54,873 | 821,209 | 02/15/1991 | 12/07/2022 |
| 751028-AE-1 | RALCORP HOLDINGS CORP | | | | 2FE | 10,967,220 | 103.5980 | 11,395,747 | 11,000,000 | 10,967,727 | | 371 | | | 6.625 | 6.649 | FA | 275,306 | 730,774 | 08/11/2009 | 08/15/2039 |
| 751028-A#-8 | RALCORP HOLDINGS, SER C, DUE 2013 | | | | 2 | 6,930,695 | 105.9890 | 7,419,227 | 7,000,000 | 7,188,097 | | (59,237) | | | 5.430 | 5.645 | JD | 9,503 | 380,100 | 06/27/2008 | 12/22/2013 |
| 75281A-AF-6 | RANGE RESOURCES CORP | | | 1 | 3FE | 1,277,750 | 102.0000 | 1,326,000 | 1,300,000 | 1,281,476 | | 3,489 | | | 6.375 | 21.660 | MS | 24,402 | 73,313 | 06/29/2010 | 03/15/2015 |
| 75281A-AG-4 | RANGE RESOURCES CORP | | | 1 | 3FE | 2,417,000 | 103.7500 | 2,490,000 | 2,400,000 | 2,414,989 | | (2,011) | | | 7.500 | 10.702 | MN | 23,000 | 90,000 | 06/29/2010 | 05/15/2016 |
| 75281A-AH-2 | RANGE RESOURCES CORP | | | 1 | 3FE | 1,371,500 | 105.3750 | 1,422,563 | 1,350,000 | 1,368,854 | | (2,532) | | | 7.500 | 8.129 | AO | 25,313 | 82,500 | 06/30/2010 | 10/01/2017 |
| 75281A-AL-3 | RANGE RESOURCES CORP | | | 1 | 3FE | 1,005,313 | 103.1250 | 1,031,250 | 1,000,000 | 1,005,114 | | (199) | | | 6.750 | 7.147 | FA | 26,063 | | 07/29/2010 | 08/01/2020 |
| 75508A-AB-2 | RAYONIER TRS HOLDINGS IN 3.750000% 10/15 | | | | 2FE | 4,088,420 | 110.5000 | 4,420,000 | 4,000,000 | 4,035,361 | | (18,915) | | | 3.750 | 3.018 | AO | 31,667 | 150,000 | 03/12/2008 | 10/15/2012 |
| 88708*-AC-4 | RAYONIER/TIMBER NOTE HOLDINGS LLC | | | | 2 | 11,431,800 | 106.5790 | 10,657,889 | 10,000,000 | 10,236,147 | | (218,833) | | | 9.050 | 6.575 | JJ | 442,444 | 905,000 | 06/24/2004 | 12/31/2011 |
| 755111-AJ-0 | RAYTHEON CO | | | | 1FE | 17,993,105 | 117.7160 | 20,011,771 | 17,000,000 | 17,718,867 | | (77,943) | | | 6.750 | 6.353 | MS | 337,875 | 1,147,500 | 11/12/2009 | 03/15/2018 |
| 755111-AU-5 | RAYTHEON CO | | | | 1FE | 7,765,125 | 116.9740 | 8,773,028 | 7,500,000 | 7,688,971 | | (18,069) | | | 6.400 | 5.996 | JD | 21,333 | 480,000 | 04/19/2006 | 12/15/2018 |
| 755111-BS-9 | RAYTHEON COMPANY | | | | 1FE | 19,912,400 | 95.9460 | 19,189,120 | 20,000,000 | 19,915,733 | | 3,333 | | | 1.625 | 1.712 | AO | 64,097 | | 10/13/2010 | 10/15/2015 |
| 755111-BT-7 | RAYTHEON COMPANY | | | | 1FE | 4,973,250 | 92.2090 | 4,610,445 | 5,000,000 | 4,973,703 | | 453 | | | 3.125 | 3.183 | AO | 30,816 | | 10/13/2010 | 10/15/2020 |
| 756109-AF-1 | REALTY INCOME CORP | | | 1 | 2FE | 14,926,200 | 103.3010 | 15,495,150 | 15,000,000 | 14,964,069 | | 6,263 | | | 5.500 | 6.029 | MN | 105,417 | 825,000 | 11/19/2003 | 11/15/2015 |
| 756109-AH-7 | REALTY INCOME CORP | | | | 2FE | 14,996,100 | 103.1440 | 15,471,555 | 15,000,000 | 14,997,521 | | 300 | | | 5.375 | 5.378 | MS | 237,396 | 806,250 | 09/08/2005 | 09/15/2017 |
| 758202-AB-1 | REED ELSEVIER CAPITAL INC | | R | | 2FE | 5,135,400 | 103.4670 | 4,919,851 | 4,755,000 | 4,882,712 | | (215,496) | | | 6.750 | 2.090 | FA | 133,734 | 320,963 | 11/12/2009 | 08/01/2011 |
| 758753-AD-9 | REGAL CINEMAS CORP | | | 1 | 4FE | 2,353,125 | 106.0000 | 2,385,000 | 2,250,000 | 2,343,923 | | (9,202) | | | 8.625 | 8.193 | JJ | 89,484 | 97,031 | 03/04/2010 | 07/15/2019 |
| 75875#-9C-6 | REGAL CINEMAS CORP TERM LOAN | | | 2 | 3FE | 453,392 | 100.0000 | 453,392 | 453,392 | 453,392 | | | | | 3.803 | 4.034 | MJSD | 4,450 | | 01/14/2010 | 11/19/2016 |
| 758750-A@-2 | REGAL-BELOIT CORP. SENIOR NOTES SERIES B | | | 3 | 2 | 39,195,280 | 93.5560 | 37,422,360 | 40,000,000 | 39,385,386 | | 84,115 | | | 0.984 | 6.104 | FMAN | 42,656 | 420,096 | 11/12/2009 | 08/23/2017 |
| 75884R-AL-7 | REGENCY CENTERS LP | | | | 2FE | 9,974,700 | 104.5980 | 10,459,760 | 10,000,000 | 9,990,831 | | 2,507 | | | 4.950 | 4.982 | AO | 104,500 | 495,000 | 03/29/2004 | 04/15/2014 |
| 75884R-AP-8 | REGENCY CENTERS LP | | | | 2FE | 10,016,700 | 104.3460 | 10,434,600 | 10,000,000 | 10,008,706 | | (1,641) | | | 5.250 | 5.228 | FA | 218,750 | 525,000 | 07/18/2005 | 08/01/2015 |
| 76009N-AF-7 | RENT-A-CENTER INC | | | 1 | 3FE | 177,625 | 99.5000 | 174,125 | 175,000 | 177,583 | | (42) | | | 6.625 | 6.887 | MN | 1,900 | | 10/28/2010 | 11/15/2020 |
| 76009N-AF-7 | RENT-A-CENTER INC | LS | | 1 | 3FE | 2,024,750 | 99.5000 | 1,990,000 | 2,000,000 | 2,024,358 | | (392) | | | 6.625 | 6.949 | MN | 21,715 | | 10/28/2010 | 11/15/2020 |
| 760759-AF-7 | REPUBLIC SERVICES INC | | | | 2FE | 4,050,000 | 101.4510 | 4,108,782 | 4,050,000 | 4,050,000 | | | | | 6.086 | 6.086 | MS | 72,576 | 246,483 | 03/21/2005 | 03/15/2035 |
| 760759-AH-3 | REPUBLIC SERVICES INC | | | | 2FE | 20,177,700 | 105.2230 | 21,044,600 | 20,000,000 | 20,170,159 | | (7,541) | | | 5.000 | 4.881 | MS | 333,333 | 491,667 | 06/22/2010 | 03/01/2020 |
| 760761-AB-2 | REPUBLIC SERVICES INC | | | | 2FE | 9,928,500 | 109.0540 | 10,905,360 | 10,000,000 | 9,935,791 | | 5,591 | | | 5.500 | 5.608 | MS | 161,944 | 560,694 | 08/31/2009 | 09/15/2019 |
| 990688-9E-5 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | | 2 | 3FE | 4,403,537 | 99.2270 | 4,402,522 | 4,436,813 | 4,402,522 | | (1,015) | | | 3.804 | 5.157 | MJSD | 5,157 | 136,387 | 05/04/2010 | 04/21/2017 |
| 991196-9A-6 | REYNOLDS GROUP HOLDINGS INC US TERM LOAN | | | 2 | 3FE | 1,982,531 | 99.7690 | 1,982,899 | 1,987,500 | 1,982,899 | | 368 | | | 6.242 | 6.498 | JAJO | 6,556 | 60,208 | 06/29/2010 | 05/05/2016 |
| 991196-9B-4 | REYNOLDS GROUP HOLDINGS TERM LOAN A | | | 2 | 3FE | 990,000 | 99.0230 | 990,234 | 1,000,000 | 990,234 | | 234 | | | 6.250 | 6.383 | MJSD | 2,778 | 7,021 | 11/16/2010 | 08/15/2015 |
| 991196-9C-2 | REYNOLDS GROUP HOLDINGS TERM LOAN D | | | 2 | 3FE | 990,000 | 99.8160 | 998,161 | 1,000,000 | 990,195 | | 195 | | | 6.500 | 6.623 | MJSD | 2,889 | 7,330 | 11/16/2010 | 05/05/2016 |
| 771196-AQ-5 | ROCHE HLDGS INC | | R | | 1FE | 40,345,673 | 109.5070 | 42,167,976 | 38,507,000 | 39,919,317 | | (413,991) | | | 5.000 | 3.789 | MS | 641,783 | 1,925,350 | 01/07/2010 | 03/01/2014 |
| 771196-AS-1 | ROCHE HLDGS INC | | R | | 1FE | 11,108,250 | 116.2840 | 11,628,390 | 10,000,000 | 11,009,109 | | (85,153) | | | 6.000 | 4.509 | MS | 200,000 | 450,000 | 04/15/2010 | 03/01/2019 |
| 77340R-AH-0 | ROCKIES EXPRESS PIPELINE | | | | 2FE | 10,014,000 | 98.9090 | 9,890,920 | 10,000,000 | 10,013,118 | | (882) | | | 3.900 | 3.903 | AO | 82,333 | 219,917 | 08/05/2010 | 04/15/2015 |
| 773903-AE-9 | ROCKWELL AUTOMATION | | | | 1FE | 4,969,200 | 110.1620 | 5,508,090 | 5,000,000 | 4,970,395 | | 413 | | | 6.250 | 6.293 | JD | 26,042 | 312,500 | 11/28/2007 | 12/01/2037 |
| 774341-AA-9 | ROCKWELL COLLINS | | | | 1FE | 13,002,468 | 107.8260 | 14,017,406 | 13,000,000 | 13,000,835 | | (262) | | | 4.750 | 4.747 | JD | 51,458 | 617,500 | 11/12/2009 | 12/01/2013 |
| 774341-AB-7 | ROCKWELL COLLINS INC | | | | 1FE | 12,931,230 | 107.0880 | 13,921,414 | 13,000,000 | 12,940,037 | | 5,423 | | | 5.250 | 5.120 | JJ | 314,708 | 682,500 | 05/01/2009 | 07/15/2019 |
| 991001-9C-4 | ROCKWOOD SPECIALTIES GROUP TERM D (12/04 | | | 2 | 3FE | 4,654,099 | 99.7390 | 4,657,213 | 4,669,400 | 4,657,213 | | 7,341 | | | 4.500 | 5.396 | MJSD | 37,355 | 53,114 | 12/28/2004 | 07/30/2012 |
| 776696-AB-2 | ROPER INDUSTRIES INC | | | | 2FE | 18,286,284 | 111.4540 | 20,061,774 | 18,000,000 | 18,209,583 | | (74,729) | | | 6.625 | 6.193 | FA | 450,500 | 1,192,500 | 12/17/2009 | 08/15/2013 |
| 776696-AC-0 | ROPER INDUSTRIES INC | | | | 2FE | 11,997,360 | 110.6840 | 13,282,031 | 12,000,000 | 11,997,625 | | 201 | | | 6.250 | 6.251 | MS | 250,000 | 747,917 | 08/26/2009 | 09/01/2019 |
| 77775*-BQ-3 | ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14 | | | | 2 | 12,000,000 | 102.2140 | 12,265,738 | 12,000,000 | 12,000,000 | | | | | 6.460 | 6.460 | AO | 157,193 | 775,200 | 09/17/2007 | 10/18/2014 |
| 779382-AK-6 | ROWAN COMPANIES INC | | | | 2FE | 4,967,050 | 116.0500 | 5,802,510 | 5,000,000 | 4,970,362 | | 2,331 | | | 7.875 | 8.003 | FA | 164,063 | 404,688 | 07/15/2009 | 08/01/2019 |
| 779382-AN-0 | ROWAN COMPANIES INC | | | | 2FE | 4,975,200 | 100.8710 | 5,043,530 | 5,000,000 | 4,976,206 | | 1,006 | | | 5.000 | 5.087 | MS | 84,028 | | 08/19/2010 | 09/01/2017 |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST ADD-ON TERM | | | 2 | 2FE | 3,561,943 | 99.6460 | 3,569,611 | 3,582,302 | 3,569,611 | | 4,076 | | | 2.553 | 3.856 | MJSD | 23,501 | 56,938 | 04/27/2010 | 04/16/2013 |
| 74966*-AC-1 | RPC INC 5.63% SR NT | | | 3 | 2 | 4,083,867 | 107.3370 | 4,293,492 | 4,000,000 | 4,010,583 | | (5,142) | | | 7.630 | 5.305 | MN | 38,998 | 305,200 | 01/01/2005 | 11/15/2012 |
| 749868-AF-8 | RREEF AMERICA REIT II 5.03% SR NTS | | | | 1 | 10,000,000 | 104.7880 | 10,478,815 | 10,000,000 | 10,000,000 | | | | | 5.030 | 5.030 | FA | 185,831 | 503,000 | 11/17/2009 | 08/18/2012 |
| 749868-AD-3 | RREEF AMERICA REIT II SER. A SR NTS | | | | 1 | 14,541,601 | 104.3370 | 15,650,592 | 15,000,000 | 14,898,145 | | 16,365 | | | 5.060 | 5.060 | JD | 37,950 | 759,000 | 11/12/2009 | 06/13/2015 |
| 749868-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | | | | 1 | 10,000,000 | 105.8180 | 10,581,848 | 10,000,000 | 10,059,540 | | (14,424) | | | 5.290 | 5.290 | AO | 111,678 | 529,000 | 11/17/2009 | 10/15/2014 |
| 749868-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | 0 | | | 1 | 5,000,000 | 105.8180 | 5,290,924 | 5,000,000 | 5,297,702 | | (72,119) | | | 5.290 | 5.290 | AO | 55,839 | 264,500 | 08/10/2004 | 10/15/2014 |
| 651229-AB-2 | RUBBERMAID INC. | | | | 2FE | 19,974,000 | 106.4810 | 21,296,140 | 20,000,000 | 19,995,883 | | 3,179 | | | 6.750 | 6.768 | MS | 397,500 | 1,350,000 | 03/11/2002 | 03/15/2012 |
| 78355H-JH-3 | RYDER SYSTEM INC | | | | 2FE | 5,187,995 | 104.7900 | 5,239,520 | 5,000,000 | 5,111,599 | | (73,563) | | | 5.000 | 3.415 | JD | 11,111 | 250,000 | 12/17/2009 | 06/15/2012 |
| 78355H-JJ-9 | RYDER SYSTEM INC | | | | 2FE | 6,103,930 | 101.5730 | 5,979,614 | 5,887,000 | 5,940,791 | | (157,109) | | | 5.950 | 3.186 | MN | 57,406 | 350,277 | 12/17/2009 | 05/02/2011 |
| 78355H-JL-4 | RYDER SYSTEM INC | | | | 2FE | 4,823,505 | 106.9600 | 4,813,214 | 4,500,000 | 4,760,579 | | (62,926) | | | 5.850 | 3.888 | MS | 87,750 | 131,625 | 03/01/2010 | 03/01/2014 |
| 78355H-JP-5 | RYDER SYSTEM INC | | | | 2FE | 9,638,999 | 99.6940 | 9,620,510 | 9,650,000 | 9,639,603 | | 604 | | | 3.600 | 3.621 | MS | 114,835 | | 08/26/2010 | 03/01/2016 |
| 47922*-AM-8 | S.C. JOHNSON & SON 6.74% SR NTS, DUE 201 | | | | 1 | 9,000,000 | 109.4530 | 9,850,793 | 9,000,000 | 9,000,000 | | | | | 6.740 | 6.740 | JD | 45,495 | 606,600 | 11/16/2001 | 12/04/2013 |
| 990890-9A-5 | SABRE INC. TERM LOAN | | | 2 | 4FE | 7,560,388 | 100.0000 | 7,560,388 | 7,560,388 | 7,560,388 | | | | | 2.271 | 2.452 | MJSD | 20,812 | 138,737 | 05/31/2007 | 09/30/2014 |
| 786514-BC-2 | SAFEWAY INC | | | | 2FE | 2,079,808 | 100.7810 | 2,015,626 | 2,000,000 | 2,002,858 | | (16,761) | | | 6.500 | 5.617 | MS | 43,333 | 130,000 | 01/01/2006 | 03/01/2011 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 786514-BF-5 | SAFEWAY INC | | | | 2FE | 12,984,270 | 107.6220 | 13,990,873 | 13,000,000 | 12,996,803 | | 1,829 | | | 5.800 | 5.816 | FA | 284,844 | 754,000 | 08/07/2002 | 08/15/2012 |
| 786514-BM-0 | SAFEWAY INC | | | | 2FE | 8,784,630 | 110.1430 | 9,912,888 | 9,000,000 | 8,897,191 | | 24,736 | | | 5.625 | 5.979 | FA | 191,250 | 506,250 | 11/15/2005 | 08/15/2014 |
| 786514-BS-7 | SAFEWAY INC | | | | 2FE | 4,629,354 | 94.6950 | 4,403,318 | 4,650,000 | 4,630,050 | | 696 | | | 3.950 | 4.020 | FA | 75,511 | | 07/27/2010 | 08/15/2020 |
| 786514-BS-7 | SAFEWAY INC | LS | | | 2FE | 4,977,800 | 94.6950 | 4,734,750 | 5,000,000 | 4,978,548 | | 748 | | | 3.950 | 4.020 | FA | 81,194 | | 07/27/2010 | 08/15/2020 |
| 78390X-AB-7 | SAIC INC | | | | 1FE | 4,992,550 | 101.4010 | 5,070,065 | 5,000,000 | 4,992,553 | | 3 | | | 5.950 | 5.939 | JD | 9,090 | | 12/13/2010 | 12/01/2040 |
| 795830-AV-0 | SALVATION ARMY TAXABLE 2006 | | | 2 | 1FE | 5,000,000 | 97.5150 | 4,875,750 | 5,000,000 | 4,875,750 | | | 124,250 | | 5.637 | 5.637 | MS | 93,950 | 281,850 | 09/08/2006 | 09/01/2026 |
| 79603#-AL-5 | SAMSON INV CO FLOAT RATE, SER 2005-C | | | 1 | 2 | 39,527,010 | 98.5990 | 39,439,648 | 40,000,000 | 39,816,322 | | 126,213 | | | 0.711 | 3.617 | MON | 6,293 | 292,387 | 11/12/2009 | 05/24/2012 |
| 79603#-AM-3 | SAMSON INV CO FLOAT RATE, SER 2005-D | | | 1 | 2 | 10,000,000 | 94.2970 | 9,429,680 | 10,000,000 | 10,000,000 | | | | | 0.761 | 3.669 | MON | 1,684 | 78,166 | 04/06/2005 | 05/24/2015 |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | | | 2 | 22,156,250 | 115.0000 | 25,479,687 | 22,156,250 | 22,136,397 | | 1,040 | | | 8.770 | 8.901 | JAJO | 410,211 | 1,933,288 | 05/24/2002 | 07/15/2025 |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | | | 2 | 4,431,250 | 109.6420 | 4,858,500 | 4,431,250 | 4,431,250 | | | | | 7.100 | 7.209 | JAJO | 66,420 | 313,030 | 05/22/2003 | 07/15/2025 |
| 797440-BH-6 | SAN DIEGO G & E | | | | 1FE | 3,733,238 | 115.2900 | 4,323,360 | 3,750,000 | 3,735,529 | | 556 | | | 6.000 | 6.039 | JD | 18,750 | 225,000 | 06/05/2006 | 06/01/2026 |
| 798237-G@-6 | SAN JOSE WTR CO SERIES A NOTES | | | | 1 | 15,000,000 | 120.0000 | 18,000,000 | 15,000,000 | 14,843,930 | | 7,649 | | | 8.580 | 8.584 | JJ | 643,500 | 1,287,000 | 05/20/1992 | 07/01/2022 |
| 799183-AA-6 | SAN PASQUAL CASINO | | | 1 | 4FE | 1,362,600 | 100.1250 | 1,441,800 | 1,440,000 | 1,381,874 | | 17,994 | | | 8.000 | 18.130 | MS | 33,920 | 115,200 | 12/01/2009 | 09/15/2013 |
| 80007P-AC-3 | SANDRIDGE ENERGY INC | | | 1 | 4FE | 347,813 | 101.5000 | 355,250 | 350,000 | 347,899 | | 86 | | | 8.000 | 9.508 | JD | 2,333 | 14,000 | 07/26/2010 | 06/01/2018 |
| 80007P-AC-3 | SANDRIDGE ENERGY INC | LS | | 1 | 4FE | 1,142,813 | 101.5000 | 1,167,250 | 1,150,000 | 1,143,096 | | 283 | | | 8.000 | 9.508 | JD | 7,667 | 46,000 | 07/26/2010 | 06/01/2018 |
| 80007P-AH-2 | SANDRIDGE ENERGY INC | | | 1 | 4FE | 1,590,000 | 105.7500 | 1,586,250 | 1,500,000 | 1,583,336 | | (6,664) | | | 9.875 | 8.983 | MN | 18,927 | 74,063 | 07/22/2010 | 05/15/2016 |
| 80007P-AL-3 | SANDRIDGE ENERGY INC | | | 1 | 4FE | 49,750 | 102.7500 | 51,375 | 50,000 | 49,767 | | 16 | | | 8.750 | 9.749 | JJ | 2,017 | 2,540 | 12/16/2009 | 01/15/2020 |
| 80007P-AL-3 | SANDRIDGE ENERGY INC | LS | | 1 | 4FE | 447,750 | 102.7500 | 462,375 | 450,000 | 447,901 | | 147 | | | 8.750 | 9.749 | JJ | 18,156 | 22,859 | 12/16/2009 | 01/15/2020 |
| 803111-AM-5 | SARA LEE CORP | | | | 2FE | 6,679,450 | 99.6910 | 6,978,384 | 7,000,000 | 6,688,493 | | 5,066 | | | 6.125 | 6.560 | MN | 71,458 | 428,750 | 09/11/2009 | 11/01/2032 |
| 803111-AQ-6 | SARA LEE CORP | | | | 2FE | 6,818,825 | 104.6060 | 6,799,403 | 6,500,000 | 6,765,808 | | (53,017) | | | 3.875 | 2.156 | JD | 11,194 | 125,938 | 06/24/2010 | 06/15/2013 |
| 803111-AR-4 | SARA LEE CORP | | | | 2FE | 19,638,014 | 99.0300 | 19,459,415 | 19,650,000 | 19,638,723 | | 710 | | | 2.750 | 2.776 | MS | 171,119 | | 08/30/2010 | 09/15/2015 |
| 78401F-AC-1 | SBA TELECOMMUNICATIONS | | | 1 | 3FE | 6,505,594 | 108.2500 | 6,792,688 | 6,275,000 | 6,486,263 | | (19,331) | | | 8.000 | 8.688 | FA | 189,644 | 251,000 | 07/08/2010 | 08/15/2016 |
| 78401F-AD-9 | SBA TELECOMMUNICATIONS | | | 1 | 3FE | 3,326,438 | 109.2500 | 3,332,125 | 3,050,000 | 3,316,041 | | (10,396) | | | 8.250 | 6.528 | FA | 95,058 | 64,969 | 10/15/2010 | 08/15/2019 |
| 78403D-AA-8 | SBA TOWER TRUST | | | | 1FE | 10,506,000 | 103.4810 | 10,348,079 | 10,000,000 | 10,462,841 | | (43,159) | | | 4.254 | 3.120 | MON | 18,907 | 177,250 | 07/21/2010 | 04/15/2015 |
| 78387G-AP-8 | SBC COMMUNICATIONS | | | | 1FE | 7,589,920 | 109.4100 | 8,752,776 | 8,000,000 | 7,768,679 | | 54,271 | | | 5.100 | 5.980 | MS | 120,133 | 408,000 | 06/12/2007 | 09/15/2014 |
| 87901#-AA-1 | SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE | | | 2 | 6 | 453,702 | 0.0000 | | 500,000 | | | | | | 5.803 | 10.494 | MJSD | | | 03/28/2008 | 03/08/2015 |
| 805901-AP-0 | SCANA CORP | | | | 2FE | 17,325,644 | 102.1580 | 17,060,319 | 16,700,000 | 16,775,043 | | (195,005) | | | 6.875 | 6.582 | MN | 146,705 | 1,148,125 | 11/12/2009 | 05/15/2011 |
| 806605-AE-1 | SCHERING-PLOUGH | | | 3 | 1FE | 51,138,001 | 111.0800 | 55,540,050 | 50,000,000 | 50,887,787 | | (279,727) | | | 5.300 | 5.168 | JD | 220,833 | 2,650,000 | 11/12/2009 | 12/01/2013 |
| 806605-AJ-0 | SCHERING-PLOUGH | | | | 1FE | 1,492,665 | 116.8590 | 1,752,881 | 1,500,000 | 1,494,616 | | 634 | | | 6.000 | 6.062 | MS | 26,500 | 90,000 | 09/12/2007 | 09/15/2017 |
| 80803@-AA-7 | SCHOTT CORP. SENIOR NOTES | | | | 2 | 22,000,000 | 105.5490 | 23,220,716 | 22,000,000 | 22,000,000 | | | | | 6.980 | 6.980 | MS | 430,821 | 1,535,600 | 11/12/2009 | 03/20/2012 |
| 80821#-AB-1 | SCHURZ COMMUNICATIONS, INC. FRN 10/02/13 | | | 3 | 2 | 22,000,000 | 96.4190 | 21,212,149 | 22,000,000 | 22,000,000 | | | | | 1.053 | 5.481 | MJSD | 643 | 243,472 | 09/18/2006 | 10/10/2013 |
| 810186-AH-9 | SCOTTS MIRACLE-GRO CO/TH | | | 1 | 4FE | 2,283,750 | 105.2500 | 2,368,125 | 2,250,000 | 2,281,247 | | (2,503) | | | 7.250 | 7.670 | JJ | 75,219 | 58,322 | 07/14/2010 | 01/15/2018 |
| 812141-AP-4 | SEALY MATTRESS CO | | | 1 | 3FE | 2,531,250 | 113.0000 | 2,542,500 | 2,250,000 | 2,508,233 | | (23,017) | | | 10.875 | 7.496 | AO | 51,656 | 122,344 | 07/26/2010 | 04/15/2016 |
| 784120-AN-9 | SEMCO ENERGY INC | | | | 2FE | 9,993,000 | 102.9480 | 10,294,760 | 10,000,000 | 9,993,380 | | 380 | | | 5.150 | 5.159 | AO | 100,139 | 257,500 | 04/14/2010 | 04/21/2020 |
| 816752-AA-7 | SEMINOLE HARD ROCK ENT | | | 1 | 4FE | 6,190,625 | 91.5000 | 5,650,125 | 6,175,000 | 6,164,234 | | (7,378) | | | 2.802 | 8.615 | MJSD | 7,689 | 175,060 | 08/08/2007 | 03/15/2014 |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | | | 2 | 3FE | 700,000 | 97.4500 | 682,150 | 700,000 | 700,000 | | | | | 7.804 | 7.804 | AO | 13,657 | 54,628 | 11/17/2009 | 10/01/2020 |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | D | | 2 | 3FE | 10,000,000 | 97.4500 | 9,745,000 | 10,000,000 | 10,000,000 | | | | | 7.804 | 7.804 | AO | 195,100 | 780,400 | 11/17/2009 | 10/01/2020 |
| 995942-9C-5 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | | 2 | 3FE | 479,126 | 99.8960 | 479,441 | 479,942 | 479,441 | | 145 | | | 1.803 | 5.544 | MJSD | 24 | 3,076 | 09/30/2008 | 03/05/2014 |
| 995942-9E-1 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | | 2 | 3FE | 899,084 | 99.8570 | 899,327 | 900,612 | 899,327 | | 157 | | | 1.803 | 5.675 | MJSD | 45 | 9,030 | 09/30/2008 | 03/05/2014 |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | | 2 | 3FE | 21,813,869 | 100.6260 | 21,951,562 | 21,815,000 | 21,814,418 | | 158 | | | 5.798 | 5.800 | AO | 316,208 | 1,264,834 | 03/21/2007 | 10/01/2013 |
| 995942-9D-3 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2 | | | 2 | 3FE | 1,815,651 | 99.8950 | 1,816,851 | 1,818,770 | 1,816,851 | | 556 | | | 1.803 | 5.676 | MJSD | 91 | 25,527 | 09/30/2008 | 03/05/2014 |
| 808086-A#-9 | SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H | | | | 1 | 17,363,281 | 114.9980 | 19,967,450 | 17,363,281 | 17,363,281 | | | | | 12.125 | 12.125 | JD | 5,848 | 1,980,151 | 09/22/1999 | 06/30/2013 |
| 816851-AJ-8 | SEMPRA ENERGY | | | | 2FE | 4,268,745 | 114.3930 | 5,147,690 | 4,500,000 | 4,299,660 | | 19,943 | | | 6.150 | 6.924 | JD | 12,300 | 276,750 | 11/12/2009 | 06/15/2018 |
| 816851-AN-9 | SEMPRA ENERGY | | | | 2FE | 1,496,670 | 116.0910 | 1,741,365 | 1,500,000 | 1,497,311 | | 402 | | | 6.500 | 6.591 | JD | 8,125 | 97,500 | 05/12/2009 | 06/01/2016 |
| 816851-AP-4 | SEMPRA ENERGY | | | | 2FE | 4,957,950 | 105.6600 | 5,283,015 | 5,000,000 | 4,958,592 | | 524 | | | 6.000 | 6.069 | AO | 63,333 | 305,833 | 10/05/2009 | 10/15/2039 |
| 81721M-AE-9 | SENIOR HOUSING PROP TRUS | | | | 2FE | 7,645,720 | 105.6250 | 8,133,125 | 7,700,000 | 7,648,190 | | 2,470 | | | 6.750 | 6.860 | AO | 109,725 | 268,538 | 06/25/2010 | 04/15/2020 |
| 990502-9A-6 | SENSATA TECHNOLOGIES US TERM LOAN | | | 2 | 4FE | 1,367,000 | 100.0000 | 1,367,000 | 1,367,000 | 1,367,000 | | | | | 2.038 | 2.203 | MJSD | 4,966 | 29,085 | 10/29/2009 | 04/27/2013 |
| 81725T-C@-7 | SENSIENT TECHNOLOGIES CORP. 5 YR FIXED | D | | | 2 | 25,000,000 | 136.3040 | 26,354,118 | 25,000,000 | 25,837,371 | | | | (1,884,874) | 5.780 | 5.780 | MN | 136,895 | 1,425,687 | 06/02/2006 | 11/28/2011 |
| 817565-BF-0 | SERVICE CORP INTL | | | | 4FE | 2,188,125 | 102.0000 | 2,295,000 | 2,250,000 | 2,191,846 | | 3,721 | | | 7.000 | 7.513 | JD | 7,000 | 78,750 | 06/14/2010 | 06/15/2017 |
| 817565-BT-0 | SERVICE CORP INTL | | | | 4FE | 3,500,000 | 95.7500 | 3,351,250 | 3,500,000 | 3,500,000 | | | | | 7.500 | 7.500 | AO | 65,625 | 262,500 | 03/28/2007 | 04/01/2027 |
| 817565-BV-5 | SERVICE CORP INTL | | | 1 | 4FE | 425,000 | 100.0000 | 425,000 | 425,000 | 425,000 | | | | | 7.000 | 7.725 | MN | 3,223 | | 11/17/2010 | 05/15/2019 |
| 82101#-AA-0 | SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 | | | | 1 | 36,865,600 | 101.6670 | 37,480,242 | 36,865,600 | 36,865,600 | | | | | 5.060 | 5.060 | JD | 82,907 | 1,857,065 | 06/21/2005 | 06/15/2025 |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | | R | | 1 | 25,313,110 | 110.9800 | 28,053,011 | 25,277,647 | 24,128,783 | | (3,606) | | | 5.830 | 5.724 | JJ | 732,750 | 1,445,617 | 11/12/2009 | 01/02/2020 |
| 826418-BD-6 | SIERRA PACIFIC POWER CO | | | | 2FE | 10,617,100 | 113.2630 | 11,326,270 | 10,000,000 | 10,508,068 | | (80,823) | | | 6.000 | 4.911 | MN | 76,667 | 600,000 | 08/18/2009 | 05/15/2016 |
| 826418-BE-4 | SIERRA PACIFIC POWER CO | | | | 2FE | 4,439,150 | 112.7610 | 5,638,070 | 5,000,000 | 4,448,957 | | 6,224 | | | 6.750 | 7.733 | JJ | 168,750 | 337,500 | 05/15/2009 | 07/01/2037 |
| 826418-BH-7 | SIERRA PACIFIC POWER CO | | | | 2FE | 3,928,480 | 109.0260 | 4,361,036 | 4,000,000 | 3,954,476 | | 15,337 | | | 5.450 | 5.916 | MS | 72,667 | 218,000 | 04/03/2009 | 09/01/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 82658#-AA-7 | SIGMA INTL GROUP 16% TERM LOAN C NTS (HA | | | 3 | 5 | 158,506 | 85.9440 | 165,479 | 192,543 | 165,190 | | 6,684 | | | 16.000 | 22.440 | MON | 2,482 | 22,616 | 01/27/2010 | 04/10/2013 |
| 826552-AA-9 | SIGMA-ALDRICH | | | 1 | 1FE | 16,985,550 | 93.7970 | 15,945,541 | 17,000,000 | 16,985,764 | | 214 | | | 3.375 | 3.388 | MN | 100,406 | | 10/25/2010 | 11/01/2020 |
| 82671#-AA-0 | SIGNUM EMERALD LLC | .B | | 3 | 1FE | 11,409,377 | 89.7010 | 11,213,664 | 12,501,144 | 11,482,597 | | 36,770 | | | 0.000 | 0.000 | NA | | | 12/20/2006 | 06/30/2037 |
| 828807-BM-8 | SIMON PROPERTY GROUP LP | | | | 1FE | 7,497,525 | 108.5400 | 8,140,508 | 7,500,000 | 7,884,948 | | (77,811) | | | 5.100 | 5.104 | JD | 17,000 | 382,500 | 06/01/2005 | 06/15/2015 |
| 828807-BP-1 | SIMON PROPERTY GROUP LP | | | | 1FE | 4,994,150 | 111.0990 | 5,554,950 | 5,000,000 | 4,996,722 | | 562 | | | 5.750 | 5.765 | JD | 23,958 | 287,500 | 11/08/2005 | 12/01/2015 |
| 828807-CF-2 | SIMON PROPERTY GROUP LP | | | | 1FE | 14,693,700 | 98.8230 | 14,823,495 | 15,000,000 | 14,694,391 | | 691 | | | 4.375 | 4.637 | MS | 246,094 | | 12/16/2010 | 03/01/2021 |
| 83001W-9C-0 | SIX FLAGS THEME PARKS, INC TRANCHE B TER | | | 2 | 3FE | 5,286,786 | 99.1220 | 5,290,822 | 5,337,662 | 5,290,822 | | 4,036 | | | 5.500 | 5.315 | MJSD | 20,133 | 73,170 | 12/02/2010 | 06/30/2016 |
| 78442F-ED-6 | SLM CORP | | | | 2FE | 8,976,768 | 101.7650 | 9,158,805 | 9,000,000 | 8,992,757 | | 8,459 | | | 5.400 | 5.500 | AO | 89,100 | 486,000 | 12/17/2009 | 10/25/2011 |
| 832248-AH-1 | SMITHFIELD FOODS INC | | | | 5FE | 1,041,928 | 106.5630 | 1,085,872 | 1,019,000 | 1,029,403 | | (3,887) | | | 7.750 | 7.271 | MN | 10,091 | 78,973 | 06/20/2007 | 05/15/2013 |
| 832248-AH-1 | SMITHFIELD FOODS INC | LS | | | 5FE | 3,660,573 | 106.5630 | 3,709,441 | 3,481,000 | 3,550,597 | | (26,212) | | | 7.750 | 6.820 | MN | 34,472 | 269,778 | 06/20/2007 | 05/15/2013 |
| 832696-C*-7 | SMUCKER (J.M.) CO. (UNITED STATES) 15/10 | | | | 1 | 25,000,000 | 108.8970 | 27,224,203 | 25,000,000 | 25,000,000 | | | | | 5.550 | 5.550 | AO | 346,875 | 1,387,500 | 04/19/2007 | 04/01/2022 |
| 834376-9B-3 | SOLUTIA INC TERM LOAN | | | 2 | 3FE | 314,705 | 99.5450 | 314,847 | 316,287 | 314,847 | | 141 | | | 3.261 | 4.703 | MJSD | 86 | 7,670 | 04/07/2010 | 03/17/2017 |
| 835495-AJ-1 | SONOCO PRODUCTS CO | | | 1 | 2FE | 9,920,900 | 96.4040 | 9,640,410 | 10,000,000 | 9,921,068 | | 168 | | | 5.750 | 5.806 | MN | 95,833 | | 10/25/2010 | 11/01/2040 |
| 837004-CA-6 | SOUTH CAROLINA ELEC&GAS | | | | 1FE | 5,445,150 | 107.3310 | 5,366,545 | 5,000,000 | 5,436,569 | | (7,590) | | | 6.250 | 5.602 | JJ | 156,250 | 312,500 | 11/06/2009 | 07/01/2036 |
| 837004-CB-4 | SOUTH CAROLINA ELEC&GAS | | | | 1FE | 3,096,240 | 107.9720 | 3,239,154 | 3,000,000 | 3,094,097 | | (1,412) | | | 6.050 | 5.818 | JJ | 83,692 | 181,500 | 06/11/2009 | 01/15/2038 |
| 837004-CD-0 | SOUTH CAROLINA ELEC&GAS | | | | 1FE | 4,960,700 | 99.2660 | 4,963,295 | 5,000,000 | 4,961,263 | | 531 | | | 5.500 | 5.560 | JD | 12,222 | 279,583 | 12/02/2009 | 12/15/2039 |
| 841504-AA-1 | SOUTHEAST SUPPLY HEADER | | | | 2FE | 10,170,000 | 104.8530 | 10,485,320 | 10,000,000 | 10,135,062 | | (33,664) | | | 4.850 | 4.443 | FA | 183,222 | 487,694 | 12/17/2009 | 08/15/2014 |
| 842400-FA-6 | SOUTHERN CAL EDISON | | | | 1FE | 14,992,800 | 101.3550 | 15,203,220 | 15,000,000 | 14,993,425 | | 127 | | | 5.350 | 5.353 | JJ | 370,042 | 802,500 | 06/20/2005 | 07/15/2035 |
| 842400-FL-2 | SOUTHERN CAL EDISON | | | | 1FE | 8,901,212 | 111.2030 | 9,285,442 | 8,350,000 | 8,893,058 | | (7,942) | | | 6.050 | 5.593 | MS | 148,746 | 505,175 | 12/11/2009 | 03/15/2039 |
| 842434-CJ-9 | SOUTHERN CALIF GAS CO | | | | 1FE | 9,975,700 | 98.8480 | 9,884,750 | 10,000,000 | 9,975,742 | | 42 | | | 5.125 | 5.138 | MN | 61,215 | | 11/15/2010 | 11/15/2040 |
| 60467M-AC-5 | SOUTHERN ENERGY MID-ATL 144A | | | | 3FE | 25,109,859 | 111.0000 | 24,873,736 | 22,408,772 | 24,831,988 | | (60,202) | | | 10.060 | 8.605 | JD | 6,262 | 3,381,484 | 03/23/2005 | 12/30/2028 |
| 84265V-AD-7 | SOUTHERN PERU COPPER COR | | | | 2FE | 4,974,050 | 101.0980 | 5,054,910 | 5,000,000 | 4,975,469 | | 1,419 | | | 5.375 | 5.443 | AO | 55,990 | 134,375 | 04/13/2010 | 04/16/2020 |
| 84265V-AE-5 | SOUTHERN PERU COPPER COR | | | | 2FE | 9,925,000 | 103.5500 | 10,354,970 | 10,000,000 | 9,925,566 | | 566 | | | 6.750 | 6.809 | AO | 140,625 | 337,500 | 04/13/2010 | 04/16/2040 |
| 843646-AC-4 | SOUTHERN POWER CO | | | | 2FE | 30,365,692 | 107.5140 | 32,254,230 | 30,000,000 | 30,118,844 | | (72,539) | | | 6.250 | 6.159 | JJ | 864,583 | 1,875,000 | 06/27/2008 | 07/15/2012 |
| 843646-AG-5 | SOUTHERN POWER CO | | | 1 | 2FE | 12,500,000 | 99.0400 | 12,379,975 | 12,500,000 | 12,500,000 | | | | | 6.375 | 6.375 | MN | 101,823 | 796,875 | 11/13/2006 | 11/15/2036 |
| 306279-A#-7 | SOUTHERN UNION (FALL RIVER GAS) 1ST MTG | | | | 2 | 6,500,000 | 115.0000 | 7,475,000 | 6,500,000 | 6,500,000 | | | | | 9.440 | 9.440 | FA | 231,804 | 613,600 | 09/22/1989 | 02/15/2020 |
| 306279-B*-0 | SOUTHERN UNION (FALL RIVER GAS) 1ST MTG | | | | 2 | 7,000,000 | 109.0780 | 7,635,461 | 7,000,000 | 6,972,459 | | 853 | | | 7.990 | 7.990 | MS | 164,683 | 559,300 | 06/27/1996 | 09/15/2026 |
| 844730-AG-6 | SOUTHTRUST CORP | | | | 1FE | 25,372,750 | 108.2400 | 27,060,075 | 25,000,000 | 25,151,936 | | (38,828) | | | 5.800 | 5.601 | JD | 64,444 | 1,450,000 | 06/29/2004 | 06/15/2014 |
| 844741-AR-9 | SOUTHWEST AIR | | | | 2FE | 3,633,974 | 100.1680 | 3,577,017 | 3,571,015 | 3,586,081 | | (7,026) | | | 7.220 | 7.250 | JJ | 128,914 | 221,967 | 01/01/2006 | 07/01/2013 |
| 844741-AU-2 | SOUTHWEST AIR | | | | 2FE | 5,000,000 | 101.1390 | 5,056,926 | 5,000,000 | 5,056,926 | | (3,640) | | | 8.000 | 8.002 | JJ | 198,889 | 400,000 | 09/04/1996 | 01/02/2021 |
| 20763#-BV-2 | SOUTHWEST AIR N502SW/CN NATL BK | | | 2 | 2 | 794,073 | 101.9390 | 826,405 | 810,683 | 810,124 | | 554 | | | 10.010 | 10.261 | FA | 30,656 | 41,235 | 07/02/1990 | 02/15/2012 |
| 20763#-BX-8 | SOUTHWEST AIR N507SW/CONN NATL BK | | | 2 | 2 | 810,631 | 101.9410 | 826,367 | 810,631 | 810,138 | | 488 | | | 10.010 | 10.013 | FA | 30,654 | 39,912 | 07/02/1990 | 02/15/2012 |
| 20763#-BW-0 | SOUTHWEST AIRLINES N506SW/CN NATL BNK | | | | 2 | 794,023 | 101.9390 | 826,352 | 810,631 | 810,072 | | 553 | | | 10.010 | 10.257 | FA | 30,654 | 40,572 | 07/02/1990 | 02/15/2012 |
| 844895-AR-3 | SOUTHWEST GAS CO | | | | 2FE | 17,863,380 | 100.7850 | 18,141,390 | 18,000,000 | 17,998,331 | | 13,654 | | | 8.375 | 8.489 | FA | 569,500 | 1,507,500 | 02/08/2001 | 02/15/2011 |
| 844895-AS-1 | SOUTHWEST GAS CORP | | | | 2FE | 2,988,720 | 107.5230 | 3,225,699 | 3,000,000 | 2,997,913 | | 1,393 | | | 7.625 | 7.679 | MN | 29,229 | 228,750 | 05/01/2002 | 05/15/2012 |
| 845437-BJ-0 | SOUTHWESTERN ELEC POWER | | | | 2FE | 3,487,260 | 107.6730 | 3,768,566 | 3,500,000 | 3,490,322 | | 1,057 | | | 5.875 | 6.110 | MS | 68,542 | 205,625 | 11/29/2007 | 03/01/2018 |
| 845437-BE-1 | SOUTHWESTERN ELECTR. PWR, DUE 2015 | | | | 2FE | 19,980,600 | 107.2560 | 21,451,260 | 20,000,000 | 19,991,622 | | 1,695 | | | 5.375 | 5.386 | AO | 226,944 | 1,075,000 | 09/24/2003 | 04/15/2015 |
| 845467-AE-9 | SOUTHWESTERN ENERGY CO | | | | 3FE | 2,070,000 | 112.7500 | 2,255,000 | 2,000,000 | 2,062,847 | | (6,675) | | | 7.500 | 6.929 | FA | 62,500 | 150,000 | 12/01/2009 | 02/01/2018 |
| 84611#-AC-5 | SOVRAN SELF STORAGE, INC. (UNITED STATES | | | 3 | 2 | 10,000,000 | 104.9590 | 10,495,932 | 10,000,000 | 10,000,000 | | | | | 6.380 | 6.380 | AO | 115,194 | 638,000 | 11/12/2009 | 04/26/2016 |
| 991185-9A-9 | SPANSION LLC TERM LOAN | | | 2 | 3FE | 1,118,889 | 98.8840 | 1,103,618 | 1,116,078 | 1,101,127 | | (14,951) | | | 6.500 | 7.275 | MJSD | 9,090 | 47,822 | 02/24/2010 | 02/09/2015 |
| 84755T-AD-9 | SPECTRA ENERGY CAPITAL | | | | 2FE | 4,989,400 | 106.2300 | 5,311,480 | 5,000,000 | 4,990,434 | | 777 | | | 5.650 | 5.683 | MS | 94,167 | 284,854 | 08/25/2009 | 03/01/2020 |
| 84755T-AB-3 | SPECTRA ENERGY CORP | | | | 2FE | 4,991,750 | 110.0050 | 5,500,240 | 5,000,000 | 4,995,256 | | 1,573 | | | 5.900 | 5.965 | MS | 86,861 | 295,000 | 11/12/2009 | 09/15/2013 |
| 790849-AE-3 | ST JUDE MEDICAL INC | | | | 1FE | 1,848,095 | 105.6910 | 1,913,013 | 1,810,000 | 1,839,937 | | (7,859) | | | 3.750 | 3.246 | JJ | 31,298 | 65,424 | 12/17/2009 | 07/15/2014 |
| 790849-AF-0 | ST JUDE MEDICAL INC | | | | 1FE | 6,911,100 | 105.9700 | 7,417,928 | 7,000,000 | 6,921,279 | | 7,218 | | | 4.875 | 5.016 | JJ | 157,354 | 328,927 | 07/23/2009 | 07/15/2019 |
| 792860-AJ-7 | ST PAUL TRAVELERS | | | | 1FE | 8,002,260 | 115.1720 | 9,213,792 | 8,000,000 | 8,001,449 | | (224) | | | 6.250 | 6.246 | JD | 15,278 | 500,000 | 07/14/2006 | 06/20/2016 |
| 854616-AM-1 | STANLEY BLACK & DECKER I 05/17/2012 | | | 3 | 2FE | 3,071,573 | 113.0000 | 3,248,750 | 2,875,000 | 3,018,500 | | (53,072) | | | 0.000 | (3.493) | FMAN | | | 08/30/2010 | 05/17/2012 |
| 855244-AC-3 | STARBUCKS CORP | | | | 2FE | 9,981,100 | 111.7830 | 11,178,290 | 10,000,000 | 9,986,210 | | 1,635 | | | 6.250 | 6.257 | FA | 236,111 | 625,000 | 08/20/2007 | 08/15/2017 |
| 85744N-AA-9 | STATE STREET BANK & TRST | | | | 1FE | 4,989,150 | 108.2480 | 5,412,395 | 5,000,000 | 4,993,872 | | 1,035 | | | 5.300 | 5.327 | JJ | 122,194 | 265,000 | 12/05/2005 | 01/15/2016 |
| 857449-AB-8 | STATE STREET CORP | | | | 1FE | 22,401,732 | 108.6840 | 24,942,955 | 22,950,000 | 22,599,715 | | 34,817 | | | 5.250 | 5.495 | AO | 254,363 | 1,204,875 | 11/12/2009 | 10/15/2018 |
| 85744R-AA-0 | STATE STREET CORP | | | | 1FE | 19,990,400 | 100.3240 | 20,064,780 | 20,000,000 | 19,998,993 | | 4,860 | | | 1.850 | 1.862 | MS | 108,944 | 370,000 | 11/12/2009 | 03/15/2011 |
| 858119-AH-3 | STEEL DYNAMICS INC | | | 1 | 3FE | 980,000 | 101.2500 | 1,012,500 | 1,000,000 | 981,882 | | 1,882 | | | 6.750 | 13.794 | AO | 16,875 | 33,750 | 06/17/2010 | 04/01/2015 |
| 858119-AJ-9 | STEEL DYNAMICS INC | | | | 3FE | 4,081,688 | 105.5000 | 4,272,750 | 4,050,000 | 4,070,702 | | (10,240) | | | 7.375 | 7.069 | MN | 49,781 | 298,688 | 12/01/2009 | 11/01/2012 |
| 858119-AN-0 | STEEL DYNAMICS INC | | | 1 | 3FE | 2,030,000 | 105.2500 | 2,105,000 | 2,000,000 | 2,026,455 | | (3,545) | | | 7.750 | 8.855 | AO | 32,722 | 77,500 | 06/24/2010 | 04/15/2016 |
| 858155-AC-8 | STEELCASE INC | | | | 3FE | 7,986,740 | 102.1920 | 8,175,392 | 8,000,000 | 7,998,117 | | 2,878 | | | 6.500 | 6.539 | FA | 196,444 | 520,000 | 11/12/2009 | 08/15/2011 |
| 858271-AA-7 | STEELRIVER TRANSMISSION COMPANY LLC 4.7 | | | 2 | 2FE | 18,000,000 | 98.3200 | 17,697,600 | 18,000,000 | 18,000,000 | | | | | 4.710 | 4.710 | MJSD | 103,620 | | 11/17/2010 | 06/30/2017 |
| 85915#-AD-3 | STERICYCLE INC. 3.89% SENIOR UNSECURED N | | | | 2Z | 20,000,000 | 96.6770 | 19,335,368 | 20,000,000 | 20,000,000 | | | | | 3.890 | 3.890 | AO | 164,244 | | 07/16/2010 | 10/15/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 85915#-AE-1 | STERICYCLE INC. 4.47% SENIOR UNSECURED N | | | | 2 | 8,000,000 | 95.3700 | 7,629,609 | 8,000,000 | 8,000,000 | | | | | 4.470 | 4.470 | AO | 75,493 | | 07/16/2010 | 10/15/2020 |
| 863667-AA-9 | STRYKER CORP | | | | 1FE | 19,990,420 | 102.1730 | 20,434,540 | 20,000,000 | 19,992,152 | | 1,732 | | | 3.000 | 3.010 | JJ | 276,667 | 300,000 | 01/12/2010 | 01/15/2015 |
| 864577-B#-7 | SUBURBAN WATER SYSTEMS FMB | | | | 1 | 4,000,000 | 120.0000 | 4,800,000 | 4,000,000 | 4,010,972 | | (553) | | | 9.090 | 9.090 | FA | 132,310 | 363,600 | 10/29/1991 | 02/20/2022 |
| 866930-AB-6 | SUNAMERICA INC. | | | | 1FE | 1,214,075 | 105.9490 | 1,059,489 | 1,000,000 | 1,165,269 | | (8,731) | | | 8.125 | 6.188 | AO | 14,219 | 81,250 | 06/01/2004 | 04/28/2023 |
| 990135-9D-9 | SUNGARD DATA SYSTEMS INC TRANCHE A US TE | | | 2 | 3FE | 1,903,314 | 95.1480 | 1,886,691 | 1,982,893 | 1,886,691 | | 25,250 | | | 2.013 | 3.703 | MON | 2,461 | 36,507 | 02/01/2010 | 02/28/2014 |
| 990135-9E-7 | SUNGARD DATA SYSTEMS INC TRANCHE B US TE | | | 2 | 4FE | 971,888 | 99.3880 | 972,017 | 978,000 | 972,017 | | 129 | | | 3.910 | 4.337 | MJSD | 4,860 | 1,343 | 11/15/2010 | 02/28/2016 |
| 86764P-AB-5 | SUNOCO INC | | | | 2FE | 26,932,230 | 101.0840 | 24,765,531 | 24,500,000 | 24,591,143 | | (355,352) | | | 6.750 | 5.223 | AO | 413,438 | 1,653,750 | 11/12/2009 | 04/01/2011 |
| 86771*-AA-4 | SUNRISE POWER CO. LLC, DUE 2011 | | | | 2 | 2,900,850 | 103.2000 | 2,993,689 | 2,900,850 | 2,990,745 | | (5,706) | | | 7.090 | 7.098 | AO | 34,850 | 154,915 | 09/03/2003 | 10/31/2011 |
| 86787G-AE-2 | SUNTRUST BANK | | | | 2FE | 3,038,907 | 99.2530 | 3,029,202 | 3,052,000 | 3,042,743 | | 753 | | | 5.400 | 5.442 | AO | 41,202 | 540,000 | 03/17/2005 | 04/01/2020 |
| 868536-9A-3 | SUPERVALU INC TERM B-1 ADVANCE | | | 2 | 3FE | 2,196,563 | 97.7340 | 2,199,023 | 2,250,000 | 2,199,023 | | 2,460 | | | 1.538 | 3.531 | MJSD | 2,499 | 3,281 | 12/06/2010 | 06/02/2012 |
| 869099-AD-3 | SUSQUEHANNA BANCSHARES | | | | 3FE | 4,271,165 | 99.9710 | 4,248,755 | 4,250,000 | 4,255,566 | | (2,795) | | | 6.050 | 5.972 | MN | 42,854 | 257,125 | 11/12/2009 | 11/01/2012 |
| 869099-AF-8 | SUSQUEHANNA BANCSHARES | | | 1 | 3FE | 3,944,600 | 87.0010 | 3,480,048 | 4,000,000 | 3,978,712 | | 6,072 | | | 2.106 | 5.070 | FMAN | 14,274 | 87,420 | 11/12/2009 | 05/01/2014 |
| 784860-AA-9 | SVB FINANCIAL GROUP 3.875000% 04/15/2011 | | | | 2FE | 9,067,800 | 107.7500 | 9,697,500 | 9,000,000 | 9,013,871 | | (47,616) | | | 3.875 | 3.337 | AO | 73,625 | 348,750 | 11/19/2009 | 04/15/2011 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST | | | | 1FE | 6,964,476 | 110.0000 | 7,787,470 | 7,079,518 | 6,972,895 | | 5,156 | | | 6.150 | 6.335 | FA | 181,413 | 427,974 | 08/17/2009 | 08/01/2022 |
| 870537-AA-5 | SWEETWATER INVESTORS SR SEC NOTES | | | | 5Z | 4,173,396 | 92.4880 | 3,859,891 | 4,173,396 | 4,173,396 | | | | | 5.875 | 5.875 | MN | 31,329 | 230,059 | 11/10/2009 | 05/15/2014 |
| 990258-9C-1 | SWETT & CRAWFORD (HMSC) 2ND LIEN (2007) | | | 2 | 5FE | 1,500,000 | 100.0000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | 5.761 | 6.037 | MJSD | 480 | 102,630 | 10/30/2009 | 09/30/2014 |
| 990258-9B-3 | SWETT & CRAWFORD (HSMC) FIRST LIEN (2007 | | | 2 | 4FE | 4,258,357 | 98.9890 | 4,260,635 | 4,304,154 | 4,260,636 | | 12,396 | | | 2.511 | 2.952 | MJSD | 9,590 | 112,661 | 10/30/2009 | 04/03/2014 |
| 871503-AF-5 | SYMANTEC CORP 1.000000% 06/15/2013 | LS | | | 2 | 1,595,910 | 113.6250 | 1,704,375 | 1,500,000 | 1,585,999 | | (9,911) | | | 1.000 | (1.291) | JD | 667 | 7,500 | 09/16/2010 | 06/15/2013 |
| 361561-AA-1 | SYSTEM ENERGY RESOURCES | | | 1 | 2FE | 9,901,993 | 103.2400 | 10,222,817 | 9,901,993 | 9,901,993 | | | | | 5.129 | 5.131 | JJ | 234,186 | 413,953 | 11/12/2009 | 01/15/2014 |
| 875127-AS-1 | TAMPA ELECTRIC | | | | 2FE | 6,276,540 | 108.5280 | 6,511,656 | 6,000,000 | 6,049,142 | | (31,303) | | | 6.875 | 6.272 | JD | 18,333 | 412,500 | 12/23/2003 | 06/15/2012 |
| 875127-AV-4 | TAMPA ELECTRIC | | | | 2FE | 1,490,625 | 111.3030 | 1,669,551 | 1,500,000 | 1,491,173 | | 132 | | | 6.550 | 6.598 | MN | 12,554 | 98,250 | 05/09/2006 | 05/15/2036 |
| 87612E-AM-8 | TARGET CORP | | | | 1FE | 4,623,350 | 106.8000 | 5,340,005 | 5,000,000 | 4,888,625 | | 41,652 | | | 4.000 | 4.974 | JD | 8,889 | 200,000 | 03/18/2009 | 06/15/2013 |
| 87612E-AP-1 | TARGET CORP | | | | 1FE | 24,933,000 | 112.0680 | 28,017,025 | 25,000,000 | 24,953,544 | | 6,005 | | | 5.375 | 5.410 | MN | 223,958 | 1,343,750 | 04/26/2007 | 05/01/2017 |
| 87612E-AT-3 | TARGET CORP | | | | 1FE | 2,905,497 | 108.2430 | 3,155,275 | 2,915,000 | 2,910,825 | | 1,894 | | | 5.125 | 5.193 | JJ | 68,887 | 149,394 | 01/14/2008 | 01/15/2013 |
| 87612E-AU-0 | TARGET CORP | | | | 1FE | 4,965,900 | 122.5940 | 6,129,675 | 5,000,000 | 4,967,008 | | 400 | | | 7.000 | 7.052 | JJ | 161,389 | 350,000 | 01/14/2008 | 01/15/2038 |
| 87612E-AV-8 | TARGET CORP | | | | 1FE | 19,289,180 | 99.5660 | 18,917,464 | 19,000,000 | 19,280,111 | | (9,069) | | | 3.875 | 3.692 | JJ | 337,448 | | 08/11/2010 | 07/15/2020 |
| 991181-9B-6 | TASC INC TERM LOAN A | | | 2 | 3FE | 320,513 | 99.1260 | 312,248 | 315,000 | 312,248 | | 398 | | | 2.303 | 6.047 | MON | 4,571 | 267 | 01/20/2010 | 12/18/2014 |
| 991181-9A-8 | TASC INC TERM LOAN B | | | 2 | 3FE | 643,500 | 99.1290 | 637,897 | 643,500 | 637,897 | | 832 | | | 4.053 | 5.755 | JAJO | 9,552 | 25,961 | 01/20/2010 | 12/18/2015 |
| 48244*-AB-1 | TATE & LYLE (A.E. STALEY) SECD NTS 2004A | | R | | 2 | 4,328,852 | 104.8900 | 4,540,520 | 4,328,852 | 4,328,852 | | | | | 5.830 | 5.831 | JJ | 116,372 | 252,372 | 11/30/2004 | 01/15/2021 |
| 48244*-AA-3 | TATE & LYLE (A.E. STALEY) SECD NTS, 2004 | | R | | 2 | 4,630,067 | 104.8180 | 4,853,123 | 4,630,067 | 4,630,067 | | | | | 5.830 | 5.831 | JJ | 124,469 | 269,933 | 04/27/2004 | 01/15/2021 |
| 872312-AA-1 | TCM SUB LLC | | | | 2FE | 14,987,100 | 102.0680 | 15,310,140 | 15,000,000 | 14,989,564 | | 2,362 | | | 3.550 | 3.633 | JJ | 245,542 | 310,625 | 12/08/2009 | 01/15/2015 |
| 87236Y-AA-6 | TD AMERITRADE HOLDING CO | | | | 2FE | 4,993,100 | 104.7210 | 5,236,040 | 5,000,000 | 4,993,685 | | 533 | | | 5.600 | 5.630 | JD | 23,333 | 284,667 | 11/20/2009 | 12/01/2019 |
| 87236Y-AB-4 | TD AMERITRADE HOLDING CO | | | | 2FE | 4,995,050 | 103.4090 | 5,170,470 | 5,000,000 | 4,996,050 | | 910 | | | 4.150 | 4.187 | JD | 17,292 | 210,958 | 11/20/2009 | 12/01/2014 |
| 87236Y-AC-2 | TD AMERITRADE HOLDING CO | | | | 2FE | 9,989,700 | 102.3180 | 10,231,760 | 10,000,000 | 9,993,351 | | 3,323 | | | 2.950 | 3.003 | JD | 24,583 | 299,917 | 11/20/2009 | 12/01/2012 |
| 87922R-9A-2 | TELCORDIA TECHNOLOGIES TERM LOAN | | | 2 | 4FE | 742,500 | 99.0860 | 739,432 | 746,250 | 739,432 | | 645 | | | 6.750 | 6.824 | MJSD | 4,478 | 27,325 | 05/19/2010 | 04/30/2016 |
| 879369-C#-1 | TELEFLEX INC. SER. 2004-1 TRANCHE B SR N | | | 3 | 3 | 10,095,873 | 113.4970 | 11,349,696 | 10,000,000 | 11,063,697 | | (8,096) | | | 7.890 | 5.750 | JJ | 379,158 | 789,000 | 01/01/2005 | 07/08/2014 |
| 88031R-AA-6 | TENASKA ALABAMA | | | 2 | 2FE | 20,062,899 | 104.0910 | 20,733,773 | 19,918,891 | 20,019,601 | | (6,072) | | | 6.125 | 6.106 | MJSD | 3,389 | 1,204,240 | 08/10/2010 | 03/30/2023 |
| 88031V-AA-7 | TENASKA GATEWAY | | | 2 | 2FE | 12,518,030 | 101.4290 | 13,003,270 | 12,820,071 | 12,555,271 | | 17,158 | | | 6.052 | 6.484 | MJSD | 2,155 | 959,820 | 09/10/2008 | 12/31/2023 |
| 88031Q-AA-8 | TENASKA VIRGINIA | | | | 2FE | 19,194,297 | 99.8610 | 19,127,499 | 19,154,124 | 19,182,484 | | (1,847) | | | 6.119 | 6.135 | MJSD | 3,256 | 1,163,506 | 05/05/2004 | 03/30/2024 |
| 88163V-AD-1 | TEVA PHARM FINANCE LLC | | R | | 1FE | 5,214,000 | 112.5990 | 5,629,930 | 5,000,000 | 5,209,672 | | (3,629) | | | 6.150 | 5.829 | FA | 128,125 | 307,500 | 10/14/2009 | 02/01/2036 |
| 88163V-AD-1 | TEVA PHARM FINANCE LLC | LS | R | | 1FE | 2,085,600 | 112.5990 | 2,251,972 | 2,000,000 | 2,083,869 | | (1,452) | | | 6.150 | 5.829 | FA | 51,250 | 123,000 | 10/14/2009 | 02/01/2036 |
| 88164R-AB-3 | TEVA PHARMACEUT FIN LLC .250000% 02/01/2 | | R | 1 | 1FE | 2,926,438 | 151.6250 | 4,093,875 | 2,700,000 | 2,697,242 | | (5,809) | | | 0.250 | (2.365) | FA | 2,813 | 6,750 | 05/07/2007 | 02/01/2024 |
| 881685-AY-7 | TEXACO CAPITAL INC | | | | 1FE | 666,607 | 132.6610 | 663,306 | 500,000 | 647,958 | | (3,330) | | | 8.625 | 6.117 | AO | 10,781 | 43,125 | 06/01/2004 | 04/01/2032 |
| 991099-9C-8 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | | 2 | 4FE | 2,708,317 | 94.3850 | 2,713,455 | 2,874,885 | 2,713,455 | | 37,110 | | | 3.506 | 5.618 | MJSD | 6,511 | 91,852 | 11/09/2009 | 10/10/2014 |
| 991099-9A-2 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | | 2 | 4FE | 2,245,083 | 97.1540 | 2,247,263 | 2,313,095 | 2,247,263 | | 15,354 | | | 3.764 | 4.768 | MJSD | 5,620 | 53,237 | 09/03/2008 | 10/10/2014 |
| 991099-9B-0 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | | 2 | 4FE | 7,740,000 | 100.0000 | 7,740,000 | 7,740,000 | 7,740,000 | | | | | 3.764 | 3.905 | MJSD | 18,805 | 296,105 | 11/09/2009 | 10/10/2014 |
| 882384-AA-8 | TEXAS EASTERN TRANSMISSI | | | | 2FE | 1,493,970 | 112.1540 | 1,682,313 | 1,500,000 | 1,495,580 | | 521 | | | 6.000 | 6.063 | MS | 26,500 | 90,000 | 09/06/2007 | 09/15/2017 |
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% SR. NTS | | | | 3 | 6,215,479 | 100.0640 | 6,319,804 | 6,315,789 | 6,255,144 | | 16,149 | | | 4.390 | 4.987 | JD | 5,391 | 254,158 | 06/27/2008 | 12/24/2013 |
| 46361#-AF-9 | THE IRVINE COMPANY 2007 10-YEAR | | | | 1 | 35,000,000 | 108.2860 | 37,900,258 | 35,000,000 | 35,000,000 | | | | | 5.820 | 5.820 | JD | 169,750 | 2,037,000 | 11/12/2009 | 12/01/2017 |
| 883556-AS-1 | THERMO FISHER SCIENTIFIC | | | | 1FE | 5,975,220 | 102.3080 | 6,138,480 | 6,000,000 | 5,978,343 | | 3,123 | | | 3.200 | 3.298 | MN | 32,000 | 98,133 | 04/20/2010 | 05/01/2015 |
| 883556-AU-6 | THERMO FISHER SCIENTIFIC | | | | 1FE | 18,948,280 | 102.8230 | 19,536,294 | 19,000,000 | 18,956,936 | | 8,351 | | | 3.250 | 3.309 | MN | 70,326 | 617,500 | 03/29/2010 | 11/20/2014 |
| 883556-AV-4 | THERMO FISHER SCIENTIFIC | | | | 1FE | 7,988,400 | 101.7200 | 8,137,568 | 8,000,000 | 7,992,469 | | 3,659 | | | 2.150 | 2.278 | JD | 1,433 | 190,155 | 11/13/2009 | 12/28/2012 |
| 884315-AG-7 | THOMAS & BETTS CORP | | | | 2FE | 18,155,880 | 106.0420 | 19,087,578 | 18,000,000 | 18,156,244 | | (399) | | | 5.625 | 5.515 | MN | 129,375 | 909,375 | 07/30/2010 | 11/15/2021 |
| 87244E-AA-0 | TIAA GLOBAL MARKETS | | | | 1FE | 2,998,290 | 100.0670 | 3,002,019 | 3,000,000 | 2,999,988 | | 375 | | | 4.875 | 4.888 | JJ | 68,656 | 146,250 | 01/05/2006 | 01/12/2011 |
| 87244E-AC-6 | TIAA GLOBAL MARKETS | | | | 1FE | 9,938,000 | 107.0300 | 10,703,030 | 10,000,000 | 9,976,050 | | 12,563 | | | 5.125 | 5.268 | AO | 115,313 | 512,500 | 10/15/2007 | 10/10/2012 |
| 87244E-AG-7 | TIAA GLOBAL MARKETS | | | | 1FE | 16,926,684 | 108.7470 | 17,139,662 | 15,761,000 | 16,567,697 | | (302,216) | | | 4.950 | 2.845 | JJ | 359,745 | 780,170 | 11/12/2009 | 07/15/2013 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 88732J-AG-3 | TIME WARNER CABLE INC | | | | 2FE | 1,497,225 | 106.1630 | 1,592,447 | 1,500,000 | 1,499,121 | | 547 | | | 5.400 | 5.140 | JJ | 40,275 | 81,000 | 04/04/2007 | 07/02/2012 |
| 88732J-AJ-7 | TIME WARNER CABLE INC | | | | 2FE | 4,967,800 | 107.0700 | 5,353,475 | 5,000,000 | 4,969,260 | | 427 | | | 6.550 | 6.630 | MN | 54,583 | 327,500 | 04/04/2007 | 05/01/2037 |
| 88732J-AL-2 | TIME WARNER CABLE INC | | | | 2FE | 1,498,755 | 116.5680 | 1,748,519 | 1,500,000 | 1,498,996 | | 100 | | | 6.750 | 6.792 | JJ | 50,625 | 101,250 | 06/16/2008 | 07/01/2018 |
| 88732J-AU-2 | TIME WARNER CABLE INC | | | | 2FE | 7,673,349 | 110.4470 | 8,725,345 | 7,900,000 | 7,676,970 | | 2,447 | | | 6.750 | 6.959 | JD | 23,700 | 533,250 | 06/24/2009 | 06/15/2039 |
| 88732J-AU-2 | TIME WARNER CABLE INC | LS | | | 2FE | 97,131 | 110.4470 | 110,447 | 100,000 | 97,177 | | 31 | | | 6.750 | 6.959 | JD | 300 | 6,750 | 06/24/2009 | 06/15/2039 |
| 88732J-AV-0 | TIME WARNER CABLE INC | | | | 2FE | 10,413,188 | 102.7490 | 10,769,091 | 10,481,000 | 10,426,109 | | 12,257 | | | 3.500 | 3.749 | FA | 152,848 | 234,367 | 12/08/2009 | 02/01/2015 |
| 88732J-AV-0 | TIME WARNER CABLE INC | LS | | | 2FE | 4,489,762 | 102.7490 | 4,643,214 | 4,519,000 | 4,495,333 | | 5,285 | | | 3.500 | 3.749 | FA | 65,902 | 101,050 | 12/08/2009 | 02/01/2015 |
| 88732J-AW-8 | TIME WARNER CABLE INC | | | | 2FE | 10,648,350 | 102.9140 | 10,805,949 | 10,500,000 | 10,649,177 | | 353 | | | 5.000 | 4.863 | FA | 218,750 | 175,694 | 08/12/2010 | 02/01/2020 |
| 88732J-AX-6 | TIME WARNER CABLE INC | | | 1 | 2FE | 2,690,913 | 95.1550 | 2,576,789 | 2,708,000 | 2,691,083 | | 171 | | | 4.125 | 4.080 | FA | 14,273 | | 11/09/2010 | 02/15/2021 |
| 88732J-AX-6 | TIME WARNER CABLE INC | LS | | 1 | 2FE | 7,245,987 | 95.1550 | 6,938,681 | 7,292,000 | 7,246,448 | | 460 | | | 4.125 | 4.080 | FA | 38,435 | | 11/09/2010 | 02/15/2021 |
| 887315-BJ-7 | TIME WARNER COMPANIES INC | | | | 2FE | 2,696,893 | 119.3620 | 2,984,045 | 2,500,000 | 2,620,222 | | (13,776) | | | 7.250 | 6.365 | AO | 38,264 | 181,250 | 06/01/2004 | 10/15/2017 |
| 887317-AC-9 | TIME WARNER INC | | | | 2FE | 1,990,140 | 112.8720 | 2,257,434 | 2,000,000 | 1,993,531 | | 897 | | | 5.875 | 5.941 | MN | 15,014 | 117,500 | 11/08/2006 | 11/15/2016 |
| 887317-AF-2 | TIME WARNER INC | | | | 2FE | 4,983,500 | 104.1450 | 5,207,270 | 5,000,000 | 4,984,553 | | 1,053 | | | 4.875 | 4.924 | MS | 71,771 | 124,583 | 03/03/2010 | 03/15/2020 |
| 887317-AG-0 | TIME WARNER INC | | | | 2FE | 19,952,400 | 101.8170 | 20,363,380 | 20,000,000 | 19,954,048 | | 1,648 | | | 4.700 | 4.731 | JJ | 436,056 | | 07/07/2010 | 01/15/2021 |
| 887317-AH-8 | TIME WARNER INC | | | | 2FE | 6,995,170 | 104.9290 | 7,345,002 | 7,000,000 | 6,995,197 | | 27 | | | 6.100 | 6.106 | JJ | 198,081 | | 07/07/2010 | 07/15/2040 |
| 887317-AJ-4 | TIME WARNER INC | | | | 2FE | 9,988,100 | 101.6020 | 10,160,180 | 10,000,000 | 9,989,127 | | 1,027 | | | 3.150 | 3.178 | JJ | 146,125 | | 07/07/2010 | 07/15/2015 |
| 887389-AG-9 | TIMKEN CO | | | | 2FE | 7,342,230 | 110.0780 | 7,705,467 | 7,000,000 | 7,273,747 | | (65,982) | | | 6.000 | 4.832 | MS | 123,667 | 421,167 | 12/17/2009 | 09/15/2014 |
| 872540-AM-1 | TJX COS INC | LS | | | 1FE | 5,364,200 | 121.4650 | 6,073,275 | 5,000,000 | 5,318,219 | | (28,944) | | | 6.950 | 5.978 | AO | 73,361 | 347,500 | 05/14/2009 | 04/15/2019 |
| 88947E-AJ-9 | TOLL BROS FINANCE CORP | | | | 2FE | 5,776,875 | 105.0670 | 6,041,370 | 5,750,000 | 5,777,729 | | 854 | | | 6.750 | 6.683 | MN | 64,688 | 194,063 | 10/14/2010 | 11/01/2019 |
| 88947E-AE-0 | TOLL BROTHERS INC | | | | 2FE | 3,834,880 | 102.4050 | 4,096,220 | 4,000,000 | 3,930,749 | | 19,244 | | | 4.950 | 5.546 | MS | 58,300 | 198,000 | 05/10/2005 | 03/15/2014 |
| 891490-AT-1 | TOSCO CORP | | | | 1FE | 9,894,700 | 129.5250 | 12,952,550 | 10,000,000 | 9,597,892 | | 8,156 | | | 8.125 | 8.220 | FA | 306,944 | 812,500 | 02/08/2000 | 02/15/2030 |
| 991180-9A-0 | TOWERCO LLC TERM LOAN | | | 2 | 3FE | 1,985,000 | 100.0000 | 1,985,000 | 1,985,000 | 1,985,000 | | | | | 6.006 | 6.343 | MON | 19,613 | 104,308 | 12/24/2009 | 11/24/2014 |
| 89233P-4C-7 | TOYOTA MOTOR CREDIT CORP | | | | 1FE | 19,922,000 | 104.5160 | 20,903,120 | 20,000,000 | 19,925,372 | | 3,372 | | | 4.500 | 4.549 | JD | 35,000 | 450,000 | 06/14/2010 | 06/17/2020 |
| 89233P-A2-2 | TOYOTA MOTOR CREDIT CORP MTN SER B | @ | R | 3 | 1FE | 50,000,000 | 94.8090 | 47,404,500 | 50,000,000 | 50,000,000 | | | | | 0.000 | 0.000 | NA | | | 11/28/2006 | 12/12/2016 |
| 990789-9B-7 | TPF GENERATION HOLDINS LLC 2ND LIEN TERM | | | 2 | 4FE | 1,004,328 | 100.3950 | 1,003,950 | 1,000,000 | 1,003,950 | | (904) | | | 4.553 | 4.775 | MJSD | 126 | 46,512 | 05/31/2007 | 12/15/2014 |
| 893045-AC-8 | TRANS-ALLEGHENY INTERSTA | | | | 2FE | 9,962,600 | 102.6910 | 10,269,130 | 10,000,000 | 9,969,061 | | 6,461 | | | 4.000 | 4.059 | JJ | 184,444 | 188,889 | 01/19/2010 | 01/15/2015 |
| 893647-AN-7 | TRANSDIGM INC | LS | | 1 | 4FE | 4,207,875 | 103.5000 | 4,347,000 | 4,200,000 | 4,207,834 | | (41) | | | 7.750 | 8.534 | JD | 15,371 | | 12/01/2010 | 12/15/2018 |
| 893647-9A-7 | TRANSDIGM INC. TERM LOAN (FIRST LIEN) | | | 2 | 3FE | 3,030,000 | 100.9980 | 3,029,953 | 3,000,000 | 3,029,953 | | (47) | | | 5.000 | 4.967 | MJSD | 1,667 | 395 | 12/28/2010 | 12/06/2016 |
| 991204-9A-8 | TRANSUNION LLC TERM LOAN | | | 2 | 3FE | 4,677,309 | 101.1320 | 4,685,309 | 4,632,885 | 4,676,519 | | (790) | | | 5.303 | 1.158 | MJSD | 73,117 | 16,378 | 10/06/2010 | 06/15/2017 |
| 89417E-AG-4 | TRAVELERS COS INC | | | | 1FE | 6,993,700 | 97.1440 | 6,800,059 | 7,000,000 | 6,993,787 | | 87 | | | 3.900 | 3.911 | MN | 45,500 | | 10/27/2010 | 11/01/2020 |
| 89417E-AH-2 | TRAVELERS COS INC | | | | 1FE | 1,987,580 | 98.5260 | 1,970,520 | 2,000,000 | 1,987,608 | | 28 | | | 5.350 | 5.392 | MN | 17,833 | | 10/27/2010 | 11/01/2040 |
| 89469A-AA-2 | TREEHOUSE FOODS INC | | | 1 | 3FE | 4,200,000 | 108.3750 | 4,335,000 | 4,000,000 | 4,186,308 | | (13,692) | | | 7.750 | 7.111 | MS | 103,333 | 154,139 | 07/13/2010 | 03/01/2018 |
| 89615#-AF-3 | TRIDENT SEAFOODS SER B SR. SECD. NTS | | | | 2 | 13,500,000 | 106.0200 | 14,312,658 | 13,500,000 | 13,500,000 | | | | | 7.320 | 7.337 | MS | 290,970 | 988,200 | 02/13/2002 | 03/15/2012 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN | | | | 1FE | 9,800,900 | 101.3850 | 10,138,500 | 10,000,000 | 9,802,242 | | 1,342 | | | 6.000 | 6.155 | JD | 26,667 | 311,667 | 06/03/2010 | 06/15/2040 |
| 89566E-AA-6 | TRISTATE GENERAT | | | 2 | 1FE | 13,848,236 | 109.3010 | 15,074,642 | 13,791,800 | 13,823,668 | | (5,681) | | | 6.040 | 6.000 | JJ | 349,408 | 789,217 | 11/10/2009 | 01/31/2018 |
| 89566E-AB-4 | TRISTATE GENERAT | | | | 1FE | 15,000,000 | 115.0000 | 17,250,000 | 15,000,000 | 15,000,000 | | | | | 7.144 | 7.147 | JJ | 449,477 | 1,071,600 | 10/14/2003 | 07/31/2033 |
| 89675*-AN-7 | TRITON CONTAINER INTERNATIONAL 6.07% SEC | | | | 2 | 5,000,000 | 96.3390 | 4,816,953 | 5,000,000 | 5,000,000 | | | | | 6.070 | 6.070 | AO | 51,426 | 151,750 | 03/26/2010 | 04/30/2020 |
| 87264M-AA-7 | TRW AUTOMOTIVE INC | | | | 3FE | 1,980,000 | 107.0000 | 2,140,000 | 2,000,000 | 1,982,273 | | 2,273 | | | 7.000 | 7.311 | MS | 41,222 | 70,000 | 07/07/2010 | 03/15/2014 |
| 873050-BW-0 | TTX CO | | | | 2FE | 39,900,400 | 105.0800 | 42,032,080 | 40,000,000 | 39,952,847 | | 9,966 | | | 4.900 | 4.931 | MS | 653,333 | 1,960,000 | 11/01/2009 | 03/01/2015 |
| 873050-BX-8 | TTX CO 5% SR UNSEC NTS | | | | 2FE | 14,884,350 | 103.5490 | 15,532,380 | 15,000,000 | 14,976,211 | | 17,999 | | | 5.000 | 5.133 | AO | 187,500 | 750,000 | 04/05/2005 | 04/01/2012 |
| 33632*-NJ-2 | TTX CO FIRST SECURITY BANK OF UTAH | | | 2 | 1 | 2,047,056 | 114.0190 | 2,334,028 | 2,047,056 | 2,047,056 | | | | | 8.260 | 8.363 | JJ | 84,543 | 144,265 | 08/18/1994 | 07/01/2013 |
| 33632*-NL-7 | TTX CO FIRST SECURITY BANK OF UTAH | | | | 1 | 246,546 | 110.5800 | 272,631 | 246,546 | 246,546 | | | | | 8.260 | 8.331 | JJ | 10,182 | 13,143 | 08/18/1994 | 07/01/2012 |
| 33632*-NN-3 | TTX CO FIRST SECURITY BANK OF UTAH 42-C | | | | 1 | 115,302 | 99.9930 | 115,293 | 115,302 | 115,302 | | | | | 8.260 | 8.339 | JJ | 4,762 | 4,762 | 08/18/1994 | 01/01/2011 |
| 87305N-AR-9 | TTX CO. 6.61% SR NTS | | | 2 | 1FE | 6,868,906 | 100.1420 | 6,118,389 | 6,109,713 | 6,325,734 | | (71,601) | | | 6.610 | 5.160 | JJ | 186,221 | 366,900 | 11/12/2009 | 01/15/2015 |
| 873050-BU-4 | TTX COMPANY SR UNSECD NTS | | | | 2FE | 18,955,452 | 110.6180 | 21,017,477 | 19,000,000 | 18,973,733 | | 6,785 | | | 5.625 | 5.638 | JD | 89,063 | 1,068,750 | 11/12/2009 | 06/01/2014 |
| 873050-BY-6 | TTX COMPANY SR UNSECURED NOTES 2017 | | | | 2FE | 8,969,400 | 105.1500 | 9,463,455 | 9,000,000 | 8,981,321 | | 2,394 | | | 5.000 | 5.038 | JD | 20,000 | 450,000 | 06/06/2005 | 06/15/2017 |
| 89861*-AA-9 | TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT | | | 4 | 6 | 267,499 | 99.5590 | 298,705 | 300,028 | 267,499 | 287,074 | | | | 8.750 | 8.847 | MJSD | | | 05/28/2004 | 06/30/2011 |
| 89861*-AB-7 | TUBE-TEX (HANCOCK MEZZ) 12% SUB NTS DUE | | | 4 | 6 | 0.0000 | | | 646,383 | | | | | | 12.000 | 14.221 | MJSD | | | 05/28/2004 | 06/30/2014 |
| 902494-AN-3 | TYSON FOODS INC | | | 3 | 3FE | 9,989,600 | 109.6880 | 10,968,750 | 10,000,000 | 10,817,153 | | (129,470) | | | 7.350 | 6.614 | AO | 183,750 | 760,000 | 03/17/2006 | 04/01/2016 |
| 91154G-9B-5 | U S AIR INC PASS THRU SER 1990-A1 | | | 4 | 2FE | 30,450 | 0.0000 | | 1,191,959 | | | | | | 11.200 | 11.200 | JD | | | 09/13/1990 | 12/31/2008 |
| 912325-A*-8 | U.S. OFFICE PRODUCTS CO. TRANCHE B | | | 2 | 5Z | 2,314,489 | 0.0000 | | 1,157,244 | | | | | | 7.000 | 5.128 | MJSD | | | 08/25/2003 | 12/31/2009 |
| 902690-AP-4 | UGI UTILITIES, INC. | | | | 1FE | 10,000,000 | 110.2030 | 11,020,310 | 10,000,000 | 10,000,000 | | | | | 6.169 | 6.169 | MN | 78,826 | 616,900 | 06/12/2007 | 06/15/2017 |
| 902690-AQ-2 | UGI UTILITIES, INC. (UNITED STATES) (DIS | | | | 1FE | 10,000,000 | 107.3700 | 10,737,030 | 10,000,000 | 10,000,000 | | | | | 5.670 | 5.670 | MN | 72,450 | 567,000 | 01/08/2008 | 01/15/2018 |
| 902690-AN-9 | UGI UTILITIES, INC. (UNITED STATES) MTN- | | | | 1FE | 15,010,800 | 109.6440 | 16,446,525 | 15,000,000 | 15,006,089 | | (1,048) | | | 5.640 | 5.709 | JD | 70,500 | 846,000 | 12/16/2005 | 12/01/2015 |
| 902691-AD-6 | UGI UTILITIES, INC. 144A SENIOR 09/30/20 | | | | 1FE | 5,000,000 | 111.6900 | 5,584,485 | 5,000,000 | 5,000,000 | | | | | 5.753 | 5.753 | MS | 72,712 | 287,650 | 09/12/2006 | 09/30/2016 |
| 902690-AE-9 | UGI UTILITIES, INC. 7.25% OF 11/01/17 | | | | 1FE | 5,567,200 | 117.0160 | 5,850,785 | 5,000,000 | 5,391,069 | | (45,071) | | | 7.250 | 5.847 | MN | 46,319 | 362,500 | 09/13/2006 | 11/01/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 902748-AA-0 | UIL HOLDINGS CORPORATION | | | | 2FE | 4,876,150 | 94.6920 | 4,734,605 | 5,000,000 | 4,877,188 | | 1,038 | | | 4.625 | 4.937 | AO | 53,958 | | 11/18/2010 | 10/01/2020 |
| 90388@-AE-1 | ULTRA PETROLEUM CORP. - 2010 SECONDARY S | | | | 2 | 5,571,994 | 103.3160 | 5,553,251 | 5,375,000 | 5,571,223 | | (770) | | | 4.980 | 4.940 | MS | 89,225 | | 12/08/2010 | 01/27/2017 |
| 904764-AH-0 | UNILEVER CAPITAL CORP | | R | | 1FE | 11,492,625 | 111.8630 | 12,864,291 | 11,500,000 | 11,490,957 | | 85 | | | 5.900 | 5.908 | MN | 86,697 | 678,500 | 06/10/2004 | 11/15/2032 |
| 904764-AJ-6 | UNILEVER CAPITAL CORP | | R | | 1FE | 18,974,920 | 105.1650 | 19,981,312 | 19,000,000 | 18,983,836 | | 4,801 | | | 3.650 | 3.686 | FA | 261,989 | 693,500 | 11/12/2009 | 02/15/2014 |
| 904764-AK-3 | UNILEVER CAPITAL CORP | | R | | 1FE | 2,996,910 | 108.2780 | 3,248,325 | 3,000,000 | 2,997,386 | | 258 | | | 4.800 | 4.818 | FA | 54,400 | 144,000 | 02/09/2009 | 02/15/2019 |
| 08658E-AA-5 | UNILEVER NV | | R | | 1FE | 8,784,800 | 117.3530 | 11,735,300 | 10,000,000 | 8,982,581 | | 27,508 | | | 6.625 | 7.694 | AO | 139,861 | 662,500 | 10/19/2000 | 04/15/2028 |
| 91321*-AG-6 | UNIMIN CORP 5.44% SR NTS | | | | 1 | 20,000,000 | 106.5000 | 21,300,052 | 20,000,000 | 20,000,000 | | | | | 5.440 | 5.450 | JD | 48,356 | 1,088,000 | 11/25/2002 | 12/15/2012 |
| 907818-BY-3 | UNION PACIFIC CORP | | | | 2FE | 1,170,650 | 114.7330 | 1,147,330 | 1,000,000 | 1,140,143 | | (4,695) | | | 7.125 | 5.819 | FA | 29,688 | 71,250 | 02/25/2003 | 02/01/2028 |
| 907818-CU-0 | UNION PACIFIC CORP | | | | 2FE | 18,180,720 | 108.3950 | 19,511,082 | 18,000,000 | 18,163,945 | | (3,088) | | | 6.250 | 6.175 | MN | 187,500 | 1,125,000 | 08/18/2004 | 05/01/2034 |
| 907818-CY-2 | UNION PACIFIC CORP | | | | 2FE | 18,471,510 | 108.0160 | 19,982,997 | 18,500,000 | 18,488,095 | | 5,265 | | | 5.450 | 5.411 | JJ | 422,905 | 1,008,250 | 03/18/2009 | 01/31/2013 |
| 907818-CZ-9 | UNION PACIFIC CORP | | | | 2FE | 13,267,160 | 112.2810 | 14,035,100 | 12,500,000 | 13,180,130 | | (82,918) | | | 5.750 | 4.831 | MN | 91,840 | 718,750 | 12/08/2009 | 11/15/2017 |
| 907818-DC-9 | UNION PACIFIC CORP | | | | 2FE | 4,266,560 | 107.9180 | 4,316,736 | 4,000,000 | 4,196,574 | | (58,663) | | | 5.125 | 3.450 | FA | 77,444 | 205,000 | 10/15/2009 | 02/15/2014 |
| 907830-AA-4 | UNION PACIFIC CORP | | | | 2FE | 7,000,000 | 107.4720 | 7,523,040 | 7,000,000 | 7,003,280 | | (774) | | | 5.214 | 5.214 | MS | 92,259 | 364,980 | 09/28/2004 | 09/30/2014 |
| 94978#-CN-5 | UNION PACIFIC EQUIP. NTS SER A 2004-I | | | | 1 | 4,240,259 | 107.2310 | 4,546,888 | 4,240,259 | 4,240,259 | | | | | 5.500 | 5.500 | JJ | 115,959 | 233,214 | 04/14/2004 | 01/02/2022 |
| 94978#-CL-9 | UNION PACIFIC EQUIP. NTS SER B 2004-I | | | | 1 | 9,157,085 | 105.9090 | 9,698,204 | 9,157,085 | 9,157,085 | | | | | 5.360 | 5.360 | JJ | 244,046 | 490,820 | 02/14/2005 | 01/02/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 4,411,011 | 106.7180 | 4,709,297 | 4,412,833 | 4,411,441 | | 161 | | | 5.510 | 5.525 | JJ | 121,574 | 230,384 | 06/27/2008 | 07/01/2015 |
| 90781#-AB-8 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 3,351,026 | 104.0200 | 3,487,126 | 3,352,357 | 3,351,688 | | 312 | | | 5.510 | 5.121 | JJ | 91,844 | 163,472 | 06/27/2008 | 01/02/2014 |
| 90781#-AC-6 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 2,975,431 | 103.1020 | 3,063,388 | 2,971,217 | 2,972,910 | | (857) | | | 5.510 | 5.444 | JJ | 68,669 | 131,086 | 09/10/2008 | 07/30/2012 |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 4,207,397 | 106.3250 | 4,513,204 | 4,244,712 | 4,214,818 | | 3,342 | | | 5.270 | 5.424 | JJ | 111,227 | 223,696 | 06/27/2008 | 01/02/2021 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 3,231,632 | 106.3270 | 3,466,561 | 3,260,288 | 3,237,332 | | 2,567 | | | 5.270 | 5.421 | JJ | 85,431 | 171,817 | 06/27/2008 | 01/02/2021 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 8,616,648 | 106.1960 | 9,231,249 | 8,692,643 | 8,632,358 | | 7,039 | | | 5.270 | 5.522 | JJ | 227,779 | 455,191 | 11/12/2009 | 01/02/2021 |
| 94978#-BT-3 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | 2 | 1 | 10,035,636 | 106.1150 | 10,755,426 | 10,135,641 | 10,054,699 | | 8,575 | | | 5.270 | 5.435 | JJ | 265,590 | 534,148 | 06/27/2008 | 01/02/2022 |
| 97181#-LH-4 | UNION PACIFIC RAILROAD SECD NTS SER B | | | 2 | 1 | 3,919,353 | 105.5250 | 4,135,877 | 3,919,353 | 3,919,353 | | | | | 5.040 | 5.036 | JJ | 98,219 | 193,645 | 09/23/2005 | 01/02/2020 |
| 90783V-AA-3 | UNION PACIFIC RAILROAD SERIES 2005-1 | | | | 1 | 18,111,763 | 103.1120 | 18,675,470 | 18,111,763 | 18,111,763 | | | | | 5.082 | 5.082 | JJ | 457,663 | 907,626 | 07/21/2005 | 01/02/2029 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-3 | | | | 1FE | 3,864,830 | 114.1100 | 4,410,157 | 3,864,830 | 3,864,830 | | | | | 6.176 | 6.176 | JJ | 118,683 | 239,517 | 07/19/2007 | 01/02/2031 |
| 908594-AC-8 | UNION TANK CAR CO. SR NTS | | | | 1 | 17,999,674 | 101.7890 | 18,507,158 | 18,181,818 | 18,043,624 | | 11,709 | | | 4.710 | 4.710 | MN | 109,424 | 813,545 | 11/12/2009 | 05/15/2020 |
| 908594-A*-5 | UNION TANK CAR SECD. NTS | | | | 1 | 4,490,577 | 111.4440 | 5,004,479 | 4,490,577 | 4,490,577 | | | | | 6.820 | 6.817 | JD | 25,521 | 290,959 | 11/12/2009 | 06/01/2016 |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | | | 1 | 28,809,409 | 106.1620 | 30,400,911 | 28,636,364 | 28,774,812 | | (13,260) | | | 5.640 | 5.640 | JD | 134,591 | 1,525,364 | 11/12/2009 | 06/01/2019 |
| 91019P-CR-1 | UNITED DOMINION RLTY TR | | | | 2FE | 20,948,540 | 106.5840 | 22,382,661 | 21,000,000 | 22,568,313 | | (620,222) | | | 6.050 | 6.094 | JD | 105,875 | 1,270,500 | 03/18/2009 | 06/01/2013 |
| 911308-AB-0 | UNITED PARCEL | | | | 1FE | 9,768,175 | 128.2900 | 11,546,055 | 9,000,000 | 9,515,698 | | (33,976) | | | 8.375 | 7.544 | AO | 188,438 | 753,750 | 10/12/2000 | 04/01/2030 |
| 911312-AG-1 | UNITED PARCEL SERVICE | | | | 1FE | 6,439,356 | 106.9720 | 6,418,326 | 6,000,000 | 6,294,107 | | (139,887) | | | 4.500 | 2.033 | JJ | 124,500 | 270,000 | 12/17/2009 | 01/15/2013 |
| 911312-AH-9 | UNITED PARCEL SERVICE | | | | 1FE | 5,525,850 | 113.6030 | 5,680,170 | 5,000,000 | 5,473,396 | | (52,454) | | | 5.500 | 3.946 | JJ | 126,806 | 137,500 | 01/28/2010 | 01/15/2018 |
| 911312-AL-0 | UNITED PARCEL SERVICE | | | | 1FE | 1,995,560 | 106.5420 | 2,130,832 | 2,000,000 | 1,997,028 | | 842 | | | 3.875 | 3.941 | AO | 19,375 | 77,500 | 03/19/2009 | 04/01/2014 |
| 911312-AM-8 | UNITED PARCEL SERVICE | | | | 1FE | 14,899,500 | 92.9000 | 13,934,970 | 15,000,000 | 14,900,636 | | 1,136 | | | 3.125 | 3.268 | JJ | 63,802 | | 11/08/2010 | 01/15/2021 |
| 911365-AU-8 | UNITED RENTALS NORTH AM | | | 1 | 4FE | 1,985,000 | 111.2500 | 2,225,000 | 2,000,000 | 1,986,031 | | 962 | | | 9.250 | 10.347 | JD | 8,222 | 199,389 | 12/01/2009 | 12/15/2019 |
| 913017-BF-5 | UNITED TECHNOLOGIES CORP | | | | 1FE | 18,249,760 | 107.3390 | 17,174,240 | 16,000,000 | 16,432,478 | | (300,714) | | | 6.100 | 4.053 | MN | 124,711 | 976,000 | 03/23/2004 | 05/15/2012 |
| 913017-BH-1 | UNITED TECHNOLOGIES CORP | | | | 1FE | 9,449,900 | 110.7010 | 11,070,090 | 10,000,000 | 9,701,288 | | 59,284 | | | 4.875 | 5.662 | MN | 81,250 | 487,500 | 04/19/2006 | 05/01/2015 |
| 913017-BM-0 | UNITED TECHNOLOGIES CORP | | | | 1FE | 1,497,105 | 113.0870 | 1,696,311 | 1,500,000 | 1,497,833 | | 251 | | | 5.375 | 5.415 | JD | 3,583 | 80,625 | 12/04/2007 | 12/15/2017 |
| 91324P-AP-7 | UNITEDHEALTH GROUP | | | | 2FE | 14,832,600 | 100.8470 | 15,127,110 | 15,000,000 | 14,992,095 | | 37,524 | | | 5.250 | 5.511 | MS | 231,875 | 787,500 | 11/12/2009 | 03/15/2011 |
| 91324P-AQ-5 | UNITEDHEALTH GROUP | | | | 2FE | 2,802,570 | 110.1230 | 3,303,684 | 3,000,000 | 2,841,441 | | 24,805 | | | 5.375 | 6.589 | MS | 47,479 | 161,250 | 05/20/2009 | 03/15/2016 |
| 91324P-AE-2 | UNITEDHEALTH GROUP INC | | | | 2FE | 5,080,750 | 106.8550 | 5,342,740 | 5,000,000 | 5,025,371 | | (10,470) | | | 4.875 | 4.634 | AO | 60,938 | 243,750 | 02/02/2005 | 04/01/2013 |
| 91324P-AM-4 | UNITEDHEALTH GROUP INC | | | | 2FE | 9,374,400 | 106.8820 | 10,688,190 | 10,000,000 | 9,664,684 | | 68,610 | | | 4.875 | 5.784 | MS | 143,542 | 487,500 | 04/19/2006 | 03/15/2015 |
| 91324P-AW-2 | UNITEDHEALTH GROUP INC | | | | 1FE | 3,518,665 | 111.5210 | 3,903,235 | 3,500,000 | 3,513,923 | | (1,765) | | | 6.000 | 5.918 | JD | 9,333 | 210,000 | 11/09/2007 | 06/15/2017 |
| 91324P-BH-4 | UNITEDHEALTH GROUP INC | | | | 2FE | 4,901,500 | 106.4640 | 5,323,220 | 5,000,000 | 4,954,058 | | 19,943 | | | 4.875 | 5.357 | FA | 92,083 | 243,750 | 03/25/2008 | 02/15/2013 |
| 913275-AD-5 | UNITRIN INC | | | | 2FE | 9,999,800 | 101.1350 | 10,113,520 | 10,000,000 | 9,999,804 | | 4 | | | 6.000 | 6.023 | MN | 61,667 | | 11/19/2010 | 11/30/2015 |
| 91359P-AF-7 | UNIVERSAL HOSPITAL SERVI | | | 1 | 4FE | 967,500 | 102.7500 | 1,027,500 | 1,000,000 | 970,316 | | 2,816 | | | 8.500 | 16.681 | JD | 7,083 | 42,500 | 06/16/2010 | 06/01/2015 |
| 91412N-AF-7 | UNIVERSITY OF CHICAGO | | | 2 | 1FE | 9,989,700 | 100.8130 | 10,081,300 | 10,000,000 | 9,989,896 | | 196 | | | 5.420 | 5.369 | AO | 135,500 | 198,733 | 05/12/2010 | 10/01/2030 |
| 990846-9A-7 | UNIVISION COMMUNICATIONS FIRST LIEN TERM | | | 2 | 4FE | 10,000,158 | 99.1910 | 10,001,048 | 10,082,635 | 10,001,047 | | 18,997 | | | 4.511 | 4.807 | MJSD | 40,388 | 275,172 | 09/30/2009 | 03/29/2017 |
| 90312*-AA-2 | UNS GAS, INC SER. A, DUE 2011 | | | | 2 | 9,375,000 | 102.6200 | 9,620,645 | 9,375,000 | 9,375,000 | | | | | 6.230 | 6.230 | FA | 220,646 | 584,063 | 08/08/2003 | 08/11/2011 |
| 90312*-AB-0 | UNS GAS, INC. SER B, DUE 2015 | | | | 2 | 9,375,000 | 108.4180 | 10,164,223 | 9,375,000 | 9,375,000 | | | | | 6.230 | 6.230 | FA | 220,646 | 584,063 | 08/08/2003 | 08/11/2015 |
| 903192-AA-0 | UNUMPROVIDENT CORP | | | | 2FE | 478,240 | 96.4640 | 470,746 | 488,000 | 479,418 | | 236 | | | 6.750 | 6.921 | JD | 1,464 | 32,940 | 02/17/2005 | 12/15/2028 |
| 91529Y-AC-0 | UNUMPROVIDENT CORP | | | | 2FE | 1,195,938 | 100.8980 | 1,125,015 | 1,115,000 | 1,117,706 | | (15,836) | | | 7.625 | 6.123 | MS | 28,340 | 85,019 | 06/02/2005 | 03/01/2011 |
| 91630*-AA-5 | UPPER PENINSULA POWER WPS F.M.B. | | | | 5* | 5,222,000 | 115.0000 | 6,005,300 | 5,222,000 | 5,315,688 | | (5,649) | | | 9.320 | 9.320 | MN | 81,115 | 473,722 | 05/22/1991 | 11/01/2021 |
| 90345K-AA-8 | US AIRWAYS GROUP INC | | | | 3FE | 5,000,000 | 99.5000 | 4,975,000 | 5,000,000 | 5,000,000 | | | | | 6.250 | 6.250 | AO | 8,681 | | 12/15/2010 | 04/22/2023 |
| 91159H-GY-0 | US BANCORP | | | 1 | 1FE | 14,730,973 | 99.9510 | 14,742,846 | 14,750,000 | 14,732,842 | | 1,869 | | | 1.375 | 1.420 | MS | 60,844 | | 09/08/2010 | 09/13/2013 |
| 90338W-AK-9 | US ONCOLOGY INC | | | 1 | 4FE | 1,050,000 | 123.2500 | 1,232,500 | 1,000,000 | 1,042,260 | | (7,296) | | | 9.125 | 8.585 | FA | 34,472 | 91,250 | 12/03/2009 | 08/15/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 991841-9H-2 | US SHIPPING PARTNERS LP CPR 11/09 | | | 2 | 5Z | | 0.0000 | | 301,760 | | | | | | 4.000 | 0.000 | MAT | 13,915 | | 11/12/2009 | 08/07/2014 |
| 991841-9F-6 | US SHIPPING PARTNERS LP SR SEC CLOSING L | | | 2 | 4FE | 654,652 | 60.9630 | 713,381 | 1,170,187 | 713,381 | | 47,857 | | | 7.503 | 30.076 | MJSD | 27,756 | 96,227 | 11/12/2009 | 08/07/2013 |
| 991841-9G-4 | US SHIPPING PARTNERS LP SUBORDINATED LOA | | | 2 | 5FE | 59,262 | 29.3020 | 95,601 | 326,264 | 95,601 | | 33,073 | | | 2.000 | 59.781 | MJSD | 2,103 | 7,296 | 11/12/2009 | 08/01/2013 |
| 990936-9A-6 | USI HOLDINGS CORP. TRANCHE B | | | 2 | 4FE | 1,438,288 | 99.3770 | 1,438,484 | 1,447,500 | 1,438,484 | | (2,295) | | | 2.761 | 3.064 | MJSD | 3,560 | 6,787 | 10/01/2007 | 05/04/2014 |
| 902905-AK-4 | USX CORPORATION | | | | 2FE | 627,161 | 108.7880 | 543,938 | 500,000 | 521,841 | | (18,430) | | | 9.375 | 5.308 | FA | 17,708 | 46,875 | 06/01/2004 | 02/15/2012 |
| 902905-AL-2 | USX-MARATHON GROUP | | | | 2FE | 638,455 | 133.8810 | 669,406 | 500,000 | 605,246 | | (6,016) | | | 9.375 | 6.700 | MN | 5,990 | 46,875 | 06/01/2004 | 05/15/2022 |
| 91756*-AA-3 | UTAH STATE RETIREMENT INV. FUND SER. A, | | | | 2 | 20,000,000 | 102.0660 | 20,413,298 | 20,000,000 | 20,000,000 | | | | | 4.860 | 4.909 | MON | 81,000 | 972,000 | 05/28/2004 | 07/01/2011 |
| 918005-AY-5 | UTILICORP UNITED | | | | 2FE | 9,057,285 | 100.5020 | 8,794,965 | 8,751,000 | 8,761,988 | | (129,144) | | | 7.950 | 6.394 | FA | 289,877 | 695,705 | 11/12/2009 | 02/01/2011 |
| 91802M-AA-8 | UTILITY CONTRACT FUNDING | | | | 2FE | 8,479,553 | 108.0000 | 9,162,957 | 8,484,219 | 8,482,175 | | 337 | | | 7.944 | 7.951 | AO | 168,497 | 652,541 | 11/10/2009 | 10/01/2016 |
| 91911X-AM-6 | VALEANT PHARMACEUTICALS | | | 1 | 4FE | 2,487,500 | 98.7500 | 2,468,750 | 2,500,000 | 2,487,557 | | 57 | | | 7.000 | 7.746 | AO | 45,208 | | 12/03/2010 | 10/01/2020 |
| 91913Y-AD-2 | VALERO ENERGY CORP | | | | 2FE | 2,992,500 | 106.4180 | 3,192,543 | 3,000,000 | 2,998,727 | | 915 | | | 6.875 | 6.910 | AO | 43,542 | 206,250 | 04/10/2002 | 04/15/2012 |
| 91913Y-AE-0 | VALERO ENERGY CORP | | | | 2FE | 12,541,300 | 105.5890 | 13,198,588 | 12,500,000 | 12,536,653 | | (697) | | | 7.500 | 7.472 | AO | 197,917 | 937,500 | 04/23/2002 | 04/15/2032 |
| 920253-AD-3 | VALMONT INDUSTRIES | | | | 3FE | 9,999,800 | 104.0290 | 10,402,860 | 10,000,000 | 9,999,810 | | 10 | | | 6.625 | 6.645 | AO | 130,660 | 345,972 | 04/07/2010 | 04/20/2020 |
| 920355-AF-1 | VALSPAR CORP | | | | 2FE | 6,887,868 | 115.3360 | 7,958,205 | 6,900,000 | 6,889,276 | | 876 | | | 7.250 | 7.265 | JD | 22,233 | 500,250 | 07/20/2009 | 06/15/2019 |
| 92203#-AP-3 | VANGUARD GROUP, INC. - 2010 DEAL 10 YEAR | | | | 1 | 10,000,000 | 102.6530 | 10,265,305 | 10,000,000 | 10,000,000 | | | | | 5.260 | 5.260 | FA | 188,483 | 263,000 | 01/22/2010 | 02/22/2020 |
| 92203P-AE-6 | VANGUARD HLT HDG LLC/INC | | | 1 | 4FE | 1,763,775 | 102.5000 | 1,798,875 | 1,755,000 | 1,763,228 | | (547) | | | 8.000 | 8.830 | FA | 58,500 | 60,667 | 08/02/2010 | 02/01/2018 |
| 92203P-AF-3 | VANGUARD HLT HDG LLC/INC | | | 1 | 4FE | 1,751,250 | 102.0000 | 1,785,000 | 1,750,000 | 1,751,171 | | (79) | | | 8.000 | 7.579 | FA | 58,333 | 70,778 | 07/23/2010 | 02/01/2018 |
| 92240@-AK-1 | VECTREN CAPITAL CORP 3.48% GUARANTEED SE | | | 3 | 2Z | 20,000,000 | 103.2530 | 20,650,634 | 20,000,000 | 20,000,000 | | | | | 3.480 | 3.734 | JD | 30,933 | | 08/10/2010 | 12/15/2017 |
| 92276M-AD-7 | VENTAS REALTY LP/CAP CRP | | | | 2FE | 3,492,264 | 105.6660 | 3,316,849 | 3,139,000 | 3,213,397 | | (51,600) | | | 9.000 | 7.103 | MN | 47,085 | 282,510 | 01/01/2005 | 05/01/2012 |
| 92343V-AB-0 | VERIZON COMMUNICATIONS | | | | 1FE | 2,457,695 | 100.5440 | 2,513,600 | 2,500,000 | 2,498,734 | | 10,140 | | | 5.350 | 5.775 | FA | 50,528 | 133,750 | 07/14/2006 | 02/15/2011 |
| 92343V-AB-0 | VERIZON COMMUNICATIONS | LS | | | 1FE | 2,494,475 | 100.5440 | 2,513,600 | 2,500,000 | 2,499,848 | | 1,218 | | | 5.350 | 5.401 | FA | 50,528 | 133,750 | 02/09/2006 | 02/15/2011 |
| 42951T-AA-5 | VERIZON COMMUNICATIONS INC CTL 2021 SERI | | | 2 | 2FE | 12,500,000 | 106.6390 | 13,329,933 | 12,500,000 | 12,500,000 | | | | | 5.750 | 5.750 | JJ | 363,368 | | 06/22/2010 | 01/01/2021 |
| 42951T-AB-3 | VERIZON COMMUNICATIONS INC CTL 2022 SERI | | | 2 | 2FE | 12,500,000 | 105.5880 | 13,198,506 | 12,500,000 | 12,500,000 | | | | | 5.650 | 5.650 | JJ | 357,049 | | 06/22/2010 | 01/01/2022 |
| 92344G-AW-6 | VERIZON GLOBAL FDG CORP | | | | 1FE | 923,759 | 109.8160 | 1,098,158 | 1,000,000 | 957,253 | | 7,664 | | | 4.900 | 5.163 | MS | 14,428 | 49,000 | 09/30/2005 | 09/15/2015 |
| 92344W-AA-9 | VERIZON MARYLAND INC | | | | 1FE | 11,433,645 | 105.4930 | 12,131,649 | 11,500,000 | 11,490,041 | | 8,002 | | | 6.125 | 6.203 | MS | 234,792 | 704,375 | 11/12/2009 | 03/01/2012 |
| 92345N-AA-8 | VERIZON VIRGINIA INC | | | | 1FE | 9,527,900 | 105.6170 | 10,561,680 | 10,000,000 | 9,848,829 | | 62,988 | | | 4.625 | 5.361 | MS | 136,181 | 462,500 | 03/23/2005 | 03/15/2013 |
| 165123-AM-2 | VERIZON WEST VIRGINIA INC. 8.40% SR NTS | | | | 2FE | 5,691,150 | 109.4930 | 5,474,655 | 5,000,000 | 5,590,300 | | (14,450) | | | 8.400 | 7.240 | AO | 88,667 | 420,000 | 10/16/2001 | 10/15/2029 |
| 92344S-AP-5 | VERIZON WIRELESS CAPITAL | | | | 1FE | 3,260,010 | 110.2710 | 3,308,118 | 3,000,000 | 3,191,334 | | (57,968) | | | 5.550 | 3.354 | FA | 69,375 | 166,500 | 11/12/2009 | 02/01/2014 |
| 991076-9A-0 | VERTRUE, INC. FIRST LIEN TERM FACILITY | | | 2 | 4FE | 1,778,231 | 92.1960 | 1,794,507 | 1,946,395 | 1,794,507 | | 9,029 | | | 3.303 | 4.299 | MJSD | 179 | 60,317 | 04/16/2010 | 08/16/2014 |
| 92549*-AA-3 | VETCOR PROFESSIONAL PRACTICES TERM A | | | 2 | 4Z | 3,368,750 | 100.0000 | 3,368,750 | 3,368,750 | 3,368,750 | | | | | 7.553 | 9.574 | MJSD | 81,374 | 16,844 | 06/03/2010 | 02/01/2015 |
| 991197-9B-2 | VETCOR PROFESSIONAL PRACTICES TERM B | | | 2 | 4Z | 98,750 | 100.0000 | 98,750 | 98,750 | 98,750 | | | | | 7.550 | 8.867 | MJSD | 629 | 2,803 | 09/02/2010 | 02/01/2015 |
| 991197-9C-0 | VETCOR PROFESSIONAL PRACTICES TERM C | | | 2 | 4Z | 98,750 | 100.0000 | 98,750 | 98,750 | 98,750 | | | | | 7.550 | 8.867 | MJSD | 629 | 2,803 | 09/02/2010 | 02/01/2015 |
| 991197-9D-8 | VETCOR PROFESSIONAL PRACTICES TERM D | | | 2 | 4Z | 98,750 | 100.0000 | 98,750 | 98,750 | 98,750 | | | | | 7.550 | 8.867 | MJSD | 629 | 2,803 | 09/02/2010 | 02/01/2015 |
| 991197-9E-6 | VETCOR PROFESSIONAL PRACTICES TERM E | | | 2 | 4Z | 100,000 | 100.0000 | 100,000 | 100,000 | 100,000 | | | | | 9.250 | 9.483 | MJSD | 1,567 | 500 | 11/01/2010 | 02/01/2015 |
| 991197-9F-3 | VETCOR PROFESSIONAL PRACTICES TERM F | | | 2 | 4Z | 100,000 | 100.0000 | 100,000 | 100,000 | 100,000 | | | | | 9.250 | 9.483 | MJSD | 1,567 | 500 | 11/01/2010 | 02/01/2015 |
| 925524-BB-5 | VIACOM INC | | | | 2FE | 14,559,708 | 113.8030 | 14,825,104 | 13,027,000 | 14,397,235 | | (162,473) | | | 6.250 | 4.036 | AO | 137,960 | 626,688 | 06/16/2010 | 04/30/2016 |
| 92553P-AB-8 | VIACOM INC | | | | 2FE | 1,489,290 | 112.8140 | 1,692,210 | 1,500,000 | 1,492,073 | | 918 | | | 6.125 | 6.222 | AO | 21,948 | 91,875 | 10/02/2007 | 10/05/2017 |
| 92553P-AD-4 | VIACOM INC | | | | 2FE | 4,810,502 | 111.1060 | 5,385,332 | 4,847,000 | 4,814,281 | | 2,830 | | | 5.625 | 5.763 | MS | 80,278 | 287,033 | 08/19/2009 | 09/15/2019 |
| 92553P-AD-4 | VIACOM INC | LS | | | 2FE | 5,114,198 | 111.1060 | 5,725,318 | 5,153,000 | 5,118,216 | | 3,009 | | | 5.625 | 5.763 | MS | 85,347 | 305,154 | 08/19/2009 | 09/15/2019 |
| 92553P-AE-2 | VIACOM INC | | | | 2FE | 5,099,800 | 106.4620 | 5,323,100 | 5,000,000 | 5,077,143 | | (18,991) | | | 4.375 | 3.957 | MS | 64,410 | 230,295 | 10/15/2009 | 09/15/2014 |
| 927804-FA-7 | VIRGINIA ELECTRIC POWER | | | | 1FE | 4,989,600 | 109.0380 | 5,451,885 | 5,000,000 | 4,990,324 | | 163 | | | 6.000 | 6.015 | JJ | 138,333 | 300,000 | 01/10/2006 | 01/15/2036 |
| 927804-FC-3 | VIRGINIA ELECTRIC POWER | | | | 1FE | 11,455,380 | 114.9470 | 13,218,905 | 11,500,000 | 11,467,314 | | 3,858 | | | 5.950 | 6.011 | MS | 201,474 | 684,250 | 09/06/2007 | 09/15/2017 |
| 991224-9A-6 | VISANT CORPORATION TRANCHE B TERM LOAN | | | 2 | 3FE | 977,550 | 98.0630 | 978,179 | 997,500 | 978,179 | | 629 | | | 7.019 | 7.325 | JAJO | 13,261 | 2,846 | 10/08/2010 | 12/22/2016 |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOC. SERIES B | | | | 1 | 14,919,170 | 104.8960 | 15,649,681 | 14,919,170 | 14,919,170 | | | | | 4.590 | 4.616 | JAJO | 116,034 | 672,772 | 03/03/2004 | 04/30/2019 |
| 94978#-EQ-6 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | | | 1 | 10,077,263 | 106.8380 | 10,766,372 | 10,077,263 | 10,077,263 | | | | | 5.660 | 5.650 | JJ | 263,005 | 548,614 | 05/18/2006 | 01/15/2019 |
| 94978#-ER-4 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | | | 1 | 8,562,899 | 106.8380 | 9,148,451 | 8,562,899 | 8,562,899 | | | | | 5.660 | 5.650 | JJ | 223,482 | 466,171 | 05/18/2006 | 01/15/2019 |
| 94978#-DC-8 | WACHOVIA BANK LEASE BACKED NOTES TRANCHE | | | 2 | 1 | 6,422,210 | 104.8640 | 6,734,578 | 6,422,210 | 6,422,210 | | | | | 5.480 | 5.481 | JJ | 174,991 | 351,937 | 12/06/2005 | 01/02/2024 |
| 94978#-CY-1 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 1,009,797 | 104.8750 | 1,059,030 | 1,009,797 | 1,009,797 | | | | | 5.480 | 5.481 | JJ | 27,515 | 55,337 | 12/06/2005 | 01/02/2025 |
| 94978#-CZ-8 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 5,317,474 | 104.9640 | 5,581,458 | 5,317,474 | 5,317,474 | | | | | 5.480 | 5.481 | JJ | 144,889 | 291,398 | 12/06/2005 | 01/02/2025 |
| 94978#-DA-2 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 1,196,407 | 104.2080 | 1,246,748 | 1,196,407 | 1,196,407 | | | | | 5.480 | 5.481 | JJ | 32,599 | 65,563 | 12/06/2005 | 01/02/2025 |
| 94978#-DB-0 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 149,892 | 104.5590 | 156,726 | 149,892 | 149,892 | | | | | 5.480 | 5.481 | JJ | 4,084 | 8,214 | 12/06/2005 | 01/02/2025 |
| 94978#-EP-8 | WACHOVIA BANK N.A. LEASE BACKED NOTES 20 | | | | 1 | 7,040,606 | 106.8380 | 7,522,060 | 7,040,606 | 7,040,606 | | | | | 5.660 | 5.650 | JJ | 183,752 | 383,296 | 11/12/2009 | 01/15/2019 |
| 94978#-FG-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 660,159 | 106.3550 | 702,112 | 660,159 | 660,159 | | | | | 5.720 | 5.721 | JJ | 17,412 | 36,960 | 09/14/2006 | 09/26/2029 |
| 94978#-FH-5 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 2,338,043 | 105.7180 | 2,471,738 | 2,338,043 | 2,338,043 | | | | | 5.720 | 5.718 | JJ | 61,667 | 130,897 | 09/14/2006 | 09/26/2029 |
| 94978#-FJ-1 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 850,398 | 105.9310 | 900,836 | 850,398 | 850,398 | | | | | 5.720 | 5.720 | JJ | 22,430 | 47,610 | 09/14/2006 | 09/26/2029 |
| 94978#-FK-8 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 816,854 | 106.7500 | 871,995 | 816,854 | 816,854 | | | | | 5.720 | 5.721 | JJ | 21,545 | 45,732 | 09/14/2006 | 01/15/2023 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 94978#-FL-6 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 2,131,882 | 105.8500 | 2,256,600 | 2,131,882 | 2,131,882 | | | | | 5.720 | 5.721 | JJ | 56,230 | 119,259 | 09/14/2006 | 01/15/2028 |
| 94978#-FM-4 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 696,640 | 105.9860 | 738,342 | 696,640 | 696,640 | | | | | 5.720 | 5.720 | JJ | 18,374 | 39,135 | 09/14/2006 | 01/15/2028 |
| 94978#-FN-2 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 543,452 | 105.4320 | 572,972 | 543,452 | 543,452 | | | | | 5.720 | 5.715 | JJ | 14,334 | 30,530 | 09/14/2006 | 09/26/2029 |
| 94978#-FP-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 1,966,906 | 105.5220 | 2,075,526 | 1,966,906 | 1,966,906 | | | | | 5.720 | 5.721 | JJ | 51,878 | 110,495 | 09/14/2006 | 09/30/2029 |
| 10222*-AA-9 | WACHOVIA BANK N.A. LIC (BOWATER SALUDA) | | | | 1 | 10,000,000 | 110.9200 | 11,092,000 | 10,000,000 | 10,000,000 | | | | | 6.810 | 6.811 | FA | 257,267 | 681,000 | 09/24/2003 | 02/15/2017 |
| 931422-AD-1 | WALGREEN CO | | | | 1FE | 6,110,160 | 109.2240 | 6,553,452 | 6,000,000 | 6,061,306 | | (21,928) | | | 4.875 | 4.478 | FA | 121,875 | 292,500 | 11/12/2009 | 08/01/2013 |
| 931142-BT-9 | WAL-MART STORES | | | | 1FE | 957,868 | 108.0140 | 1,080,144 | 1,000,000 | 987,078 | | 5,089 | | | 4.550 | 4.898 | MN | 7,583 | 45,500 | 06/01/2004 | 05/01/2013 |
| 931142-CH-4 | WAL-MART STORES INC | | | | 1FE | 4,990,650 | 111.0340 | 5,551,705 | 5,000,000 | 4,991,684 | | 299 | | | 5.875 | 5.891 | AO | 70,174 | 293,750 | 03/29/2007 | 04/05/2027 |
| 931142-CM-3 | WAL-MART STORES INC | | | | 1FE | 3,180,030 | 113.8410 | 3,415,245 | 3,000,000 | 3,176,334 | | (2,620) | | | 6.200 | 5.769 | AO | 39,267 | 186,000 | 07/20/2009 | 04/15/2038 |
| 931142-CM-3 | WAL-MART STORES INC | 0 | | | 1FE | 10,600,100 | 113.8410 | 11,384,150 | 10,000,000 | 10,587,780 | | (8,733) | | | 6.200 | 5.769 | AO | 130,889 | 620,000 | 07/20/2009 | 04/15/2038 |
| 931142-CR-2 | WAL-MART STORES INC | | | | 1FE | 3,972,360 | 102.5810 | 4,103,224 | 4,000,000 | 3,976,251 | | 3,891 | | | 2.875 | 3.025 | AO | 28,750 | 57,500 | 03/24/2010 | 04/01/2015 |
| 931142-CS-0 | WAL-MART STORES INC | | | | 1FE | 3,966,200 | 106.4990 | 4,259,944 | 4,000,000 | 3,966,533 | | 333 | | | 5.625 | 5.684 | AO | 56,250 | 112,500 | 03/24/2010 | 04/01/2040 |
| 931142-CT-8 | WAL-MART STORES INC | | | | 1FE | 9,969,500 | 99.3560 | 9,935,580 | 10,000,000 | 9,972,282 | | 2,782 | | | 2.250 | 2.315 | JJ | 108,125 | | 06/30/2010 | 07/08/2015 |
| 931142-CU-5 | WAL-MART STORES INC | | | | 1FE | 4,980,900 | 97.3180 | 4,865,915 | 5,000,000 | 4,981,097 | | 197 | | | 3.625 | 3.672 | JJ | 87,101 | | 11/15/2010 | 07/08/2020 |
| 931142-CX-9 | WAL-MART STORES INC | | | | 1FE | 21,880,980 | 95.7850 | 21,072,744 | 22,000,000 | 21,885,188 | | 4,208 | | | 1.500 | 1.613 | AO | 60,500 | | 10/18/2010 | 10/25/2015 |
| 254687-AV-8 | WALT DISNEY COMPANY | | | | 1FE | 3,492,020 | 107.1960 | 3,751,867 | 3,500,000 | 3,496,714 | | 1,601 | | | 4.700 | 4.743 | JD | 13,708 | 164,500 | 11/29/2007 | 12/01/2012 |
| 254687-CC-8 | WALT DISNEY COMPANY | | | | 1FE | 9,749,864 | 102.8200 | 9,767,900 | 9,500,000 | 9,546,882 | | (84,345) | | | 5.700 | 5.745 | JJ | 249,692 | 541,500 | 11/12/2009 | 07/15/2011 |
| 25468P-BX-3 | WALT DISNEY COMPANY | | | | 1FE | 12,968,575 | 106.4990 | 13,738,371 | 12,900,000 | 12,919,983 | | (16,342) | | | 6.375 | 6.236 | MS | 274,125 | 860,625 | 10/14/2008 | 03/01/2012 |
| 990457-9G-0 | WARNER CHILCOTT ADDITIONAL TERM LOAN | | | 2 | 3FE | 16,627 | 100.0000 | 16,627 | 16,627 | 16,627 | | | | | 4.261 | 6.440 | MJSD | 2 | 387 | 02/24/2010 | 04/30/2015 |
| 990457-9J-4 | WARNER CHILCOTT TERM A LOAN | | | 2 | 3FE | 593,961 | 100.0000 | 593,961 | 593,961 | 593,961 | | | | | 4.011 | 6.190 | MJSD | 66 | 15,098 | 02/24/2010 | 10/30/2014 |
| 990457-9H-8 | WARNER CHILCOTT TERM B-1 LOAN | | | 2 | 3FE | 229,176 | 100.0000 | 229,176 | 229,176 | 229,176 | | | | | 4.261 | 6.440 | MJSD | 27 | 5,877 | 02/24/2010 | 04/30/2015 |
| 990457-9F-2 | WARNER CHILCOTT TERM B-2 LOAN | | | 2 | 3FE | 381,619 | 100.0000 | 381,619 | 381,619 | 381,619 | | | | | 4.261 | 6.440 | MJSD | 45 | 9,786 | 02/24/2010 | 04/30/2015 |
| 93884P-CR-9 | WASH GAS LIGHT | | | | 1FE | 5,000,000 | 111.5830 | 5,579,170 | 5,000,000 | 4,957,570 | | 1,290 | | | 6.570 | 6.571 | MS | 96,725 | 328,500 | 01/07/1998 | 01/12/2028 |
| 93883#-AD-5 | WASHINGTON FOOTBALL 7.36% SERIES C | | | | 2 | 3,000,000 | 114.1290 | 3,423,878 | 3,000,000 | 3,000,000 | | | | | 7.360 | 7.360 | AO | 45,387 | 220,800 | 08/22/2002 | 10/17/2014 |
| 902917-AF-0 | WASTE MANAGEMENT INC | | | | 2FE | 13,038,434 | 117.2790 | 13,727,519 | 11,705,000 | 12,515,477 | | (91,868) | | | 7.125 | 5.896 | JD | 37,066 | 833,981 | 04/26/2004 | 12/15/2017 |
| 92929Q-AQ-0 | WASTE MANAGEMENT INC | | | | 2FE | 4,414,480 | 115.4340 | 4,617,372 | 4,000,000 | 4,397,309 | | (14,939) | | | 7.100 | 6.102 | FA | 118,333 | 284,000 | 11/02/2009 | 08/01/2026 |
| 94106L-AP-4 | WASTE MANAGEMENT INC | | | | 2FE | 10,640,800 | 109.0530 | 10,905,340 | 10,000,000 | 10,193,060 | | (95,725) | | | 6.375 | 5.277 | MN | 81,458 | 637,500 | 10/13/2005 | 11/15/2012 |
| 94106L-AR-0 | WASTE MANAGEMENT INC | | | | 2FE | 10,408,530 | 108.0810 | 11,888,910 | 11,000,000 | 10,768,109 | | 64,196 | | | 5.000 | 5.730 | MS | 161,944 | 550,000 | 06/23/2004 | 03/15/2014 |
| 94106L-AT-6 | WASTE MANAGEMENT INC | | | | 2FE | 4,982,500 | 113.8370 | 5,691,855 | 5,000,000 | 4,987,162 | | 2,590 | | | 6.375 | 6.499 | MS | 97,396 | 318,750 | 02/23/2009 | 03/11/2015 |
| 94106L-AV-1 | WASTE MANAGEMENT INC | | | | 2FE | 12,930,580 | 107.0180 | 13,912,392 | 13,000,000 | 12,931,523 | | 843 | | | 6.125 | 6.180 | MN | 68,566 | 825,004 | 11/12/2009 | 11/30/2039 |
| 991143-9B-6 | WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D | | | 24 | 5FE | 229,188 | 73.9400 | 185,255 | 250,548 | 171,625 | | 6,728 | 56,020 | | 2.511 | 7.063 | MJSD | 559 | 4,821 | 06/02/2008 | 02/05/2013 |
| 991143-9C-4 | WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO | | | 24 | 5FE | 544,467 | 73.9400 | 439,981 | 595,052 | 407,610 | | 15,937 | 133,199 | | 2.511 | 7.050 | MJSD | 42 | 12,736 | 06/02/2008 | 02/05/2013 |
| 942683-AD-5 | WATSON PHARMACEUTICALS INC | | | | 2FE | 10,278,980 | 107.4690 | 10,746,870 | 10,000,000 | 10,221,529 | | (55,355) | | | 5.000 | 4.322 | FA | 188,889 | 487,500 | 12/17/2009 | 08/15/2014 |
| 942683-AE-3 | WATSON PHARMACEUTICALS INC | | | | 2FE | 6,985,720 | 110.7340 | 7,751,373 | 7,000,000 | 6,987,191 | | 1,098 | | | 6.125 | 6.132 | FA | 161,972 | 418,031 | 08/18/2009 | 08/15/2019 |
| 94403*-AY-2 | WAWA INC SR UNSEC. NTS | | | | 2FE | 25,000,000 | 105.5480 | 26,386,955 | 25,000,000 | 25,000,000 | | | | | 5.870 | 5.870 | MN | 232,354 | 1,467,500 | 04/07/2005 | 05/04/2016 |
| 94768N-AF-1 | WEBSTER BANK | | | | 2FE | 15,024,150 | 100.6300 | 15,094,545 | 15,000,000 | 15,006,873 | | (3,087) | | | 5.875 | 5.850 | JJ | 406,354 | 881,250 | 06/17/2004 | 01/15/2013 |
| 94973V-AG-2 | WELLPOINT INC | | | | 2FE | 3,334,240 | 108.4950 | 3,797,322 | 3,500,000 | 3,393,054 | | 23,378 | | | 5.000 | 5.876 | JD | 7,778 | 175,000 | 05/07/2008 | 12/15/2014 |
| 94973V-AJ-6 | WELLPOINT INC | | | | 2FE | 2,994,990 | 100.1050 | 3,003,165 | 3,000,000 | 2,999,957 | | 1,099 | | | 5.000 | 5.038 | JJ | 69,167 | 150,000 | 01/05/2006 | 01/15/2011 |
| 94973V-AM-9 | WELLPOINT INC | | | | 2FE | 1,983,525 | 111.7800 | 2,235,602 | 2,000,000 | 1,988,216 | | 1,457 | | | 5.875 | 5.998 | JD | 5,222 | 117,500 | 07/24/2007 | 06/15/2017 |
| 94973V-AS-6 | WELLPOINT INC | | | | 2FE | 11,633,108 | 99.2210 | 11,559,223 | 11,650,000 | 11,633,634 | | 527 | | | 4.350 | 4.372 | FA | 195,671 | | 08/09/2010 | 08/15/2020 |
| 94980V-AA-6 | WELLS FARGO BANK NA | | | | 1FE | 2,876,550 | 106.0880 | 3,182,631 | 3,000,000 | 2,930,079 | | 14,845 | | | 4.750 | 5.390 | FA | 56,208 | 142,500 | 02/07/2007 | 02/09/2015 |
| 952355-AG-0 | WEST CORP | | | 1 | 4FE | 3,599,260 | 106.0000 | 3,701,520 | 3,492,000 | 3,596,106 | | (3,154) | | | 8.625 | 8.151 | JJ | 71,950 | | 10/21/2010 | 10/01/2018 |
| 952355-AG-0 | WEST CORP | LS | | 1 | 4FE | 1,030,000 | 106.0000 | 1,060,000 | 1,000,000 | 1,029,105 | | (895) | | | 8.625 | 8.166 | JJ | 20,604 | | 10/07/2010 | 10/01/2018 |
| 952355-9C-1 | WEST CORP TERM B-5 LOAN | | | 2 | 3FE | 499,375 | 99.8760 | 498,085 | 498,701 | 498,085 | | 7 | | | 4.521 | 4.575 | MJSD | 1,443 | 2,157 | 11/29/2010 | 07/15/2016 |
| 952355-9A-5 | WEST CORPORATION TERM B-4 | | | 2 | 3FE | 1,417,423 | 95.7650 | 1,424,168 | 1,487,148 | 1,424,168 | | 6,745 | | | 4.513 | 5.585 | MJSD | 2,839 | 46,830 | 11/29/2010 | 07/15/2016 |
| 955278-BH-8 | WEST PENN POWER CO | | | | 2FE | 11,289,645 | 110.2480 | 12,678,474 | 11,500,000 | 11,321,991 | | 19,881 | | | 5.950 | 6.228 | JD | 30,411 | 684,250 | 11/12/2009 | 12/15/2017 |
| 955306-A*-6 | WEST PHARMACEUTICAL SRVS, FLOAT. SER A S | | | 1 | 2 | 31,722,625 | 98.3510 | 31,472,416 | 32,000,000 | 31,883,675 | | 71,497 | | | 1.088 | 6.482 | JAJO | 62,888 | 368,459 | 11/12/2009 | 07/28/2012 |
| 95648*-AC-2 | WEST VIRGINIA AMER WTR CO GENL MTG | | | | 2 | 13,000,000 | 115.0000 | 14,950,000 | 13,000,000 | 12,573,153 | | 6,466 | | | 9.060 | 9.061 | MN | 196,300 | 1,177,800 | 01/29/1988 | 11/01/2031 |
| 88880L-AB-9 | WEST VIRGINIA TOBACCO STLEMNT FIN 07B | @ | | 14 | 4FE | 39,650,971 | 1.5500 | 17,067,205 | 1,101,110,000 | 33,529,230 | | 4,242,643 | 24,136,121 | | 0.000 | 8.499 | NA | | | 06/15/2007 | 06/01/2047 |
| 97180*-QB-7 | WESTAR / AQUILA INC / UTILICORP SECURED | | | | 2 | 9,499,823 | 114.4800 | 10,875,368 | 9,499,823 | 9,503,254 | | (446) | | | 10.070 | 10.074 | JJ | 473,001 | 834,402 | 03/05/1991 | 01/03/2019 |
| 95709T-AD-2 | WESTAR ENERGY INC | | | | 2FE | 12,967,240 | 105.7740 | 13,750,607 | 13,000,000 | 12,976,462 | | 1,872 | | | 5.100 | 5.124 | JJ | 305,717 | 663,000 | 06/27/2005 | 07/15/2020 |
| 95709T-AD-2 | WESTAR ENERGY INC | LS | | | 2FE | 1,994,960 | 105.7740 | 2,115,478 | 2,000,000 | 1,996,379 | | 288 | | | 5.100 | 5.124 | JJ | 47,033 | 102,000 | 06/27/2005 | 07/15/2020 |
| 959802-AB-5 | WESTERN UNION CO | | | | 1FE | 2,029,640 | 111.9540 | 2,239,072 | 2,000,000 | 2,019,171 | | (2,744) | | | 5.930 | 5.731 | AO | 29,650 | 118,600 | 10/31/2006 | 10/01/2016 |
| 959802-AL-3 | WESTERN UNION CO/THE | | | | 1FE | 9,996,449 | 102.7390 | 10,994,100 | 10,701,000 | 10,036,025 | | 39,576 | | | 5.253 | 6.146 | AO | 140,531 | 282,623 | 03/30/2010 | 04/01/2020 |
| 959802-AM-1 | WESTERN UNION CO/THE | | | | 1FE | 9,987,800 | 98.9290 | 9,892,860 | 10,000,000 | 9,987,876 | | 76 | | | 6.200 | 6.209 | JD | 17,222 | 310,000 | 06/16/2010 | 06/21/2040 |
| 961815-A#-4 | WESTWOOD ONE, INC. 15.00% SENIOR SECURED | | | 4 | 5 | 4,761,658 | 60.0000 | 7,972,046 | 13,286,743 | 3,603,612 | | (1,653,860) | 706,857 | | 15.000 | 56.519 | MJSD | 5,536 | 1,908,084 | 04/24/2009 | 07/15/2012 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 962166-AS-3 | WEYERHAEUSER CO | | | | 3FE | 1,044,229 | 96.3530 | 963,525 | 1,000,000 | 1,034,727 | | (1,722) | | | 7.125 | 6.710 | JJ | 32,854 | 71,250 | 06/01/2004 | 07/15/2023 |
| 962166-AR-5 | WEYERHAEUSER CO. | | | | 3FE | 2,132,540 | 105.6050 | 2,112,100 | 2,000,000 | 2,038,729 | | (13,863) | | | 7.250 | 6.399 | JJ | 72,500 | 145,000 | 07/10/2002 | 07/01/2013 |
| 963320-AN-6 | WHIRLPOOL CORP | | | | 2FE | 9,959,500 | 110.2740 | 11,027,430 | 10,000,000 | 9,974,708 | | 3,746 | | | 6.500 | 6.556 | JD | 28,889 | 650,000 | 06/14/2006 | 06/15/2016 |
| 96332H-CA-5 | WHIRLPOOL CORP | | | | 2FE | 9,977,500 | 106.2030 | 10,620,340 | 10,000,000 | 9,989,512 | | 4,440 | | | 5.500 | 5.563 | MS | 183,333 | 550,000 | 02/25/2008 | 03/01/2013 |
| 96332H-CC-1 | WHIRLPOOL CORP | | | | 2FE | 5,454,110 | 107.7620 | 5,388,085 | 5,000,000 | 5,260,303 | | (186,666) | | | 8.000 | 3.948 | MN | 66,667 | 400,000 | 12/17/2009 | 05/01/2012 |
| 96432W-AB-1 | WHITE PINE HYDRO, LLC OPCO 2037 | | | | 2 | 20,000,000 | 93.2800 | 18,656,000 | 20,000,000 | 20,000,000 | | | | | 6.960 | 6.960 | JJ | 661,200 | 1,392,000 | 05/30/2007 | 07/10/2037 |
| 966387-AF-9 | WHITING PETROLEUM CORP | | | 1 | 3FE | 3,157,500 | 101.0000 | 3,030,000 | 3,000,000 | 3,152,715 | | (4,785) | | | 6.500 | 5.768 | AO | 52,542 | | 10/12/2010 | 10/01/2018 |
| 96647K-AE-2 | WHITMAN CORP | | | | 1FE | 2,319,204 | 107.2790 | 2,145,574 | 2,000,000 | 2,158,673 | | (30,572) | | | 7.625 | 7.736 | JD | 6,778 | 152,500 | 01/01/2005 | 06/15/2015 |
| 96647K-AF-9 | WHITMAN CORP | | | | 1FE | 7,678,597 | 120.1660 | 7,806,003 | 6,496,000 | 7,461,739 | | (36,793) | | | 7.290 | 5.831 | MS | 139,437 | 473,558 | 01/14/2004 | 09/15/2026 |
| 966629-AA-5 | WHITNEY NATL BANK | | | | 2FE | 4,991,250 | 94.1240 | 4,706,175 | 5,000,000 | 5,083,724 | | (10,935) | | | 5.875 | 6.002 | AO | 73,438 | 293,750 | 03/15/2007 | 04/01/2017 |
| 96950F-AB-0 | WILLIAMS PARTNERS LP | | | | 2FE | 9,995,400 | 103.3400 | 10,334,030 | 10,000,000 | 9,996,158 | | 758 | | | 3.800 | 3.824 | FA | 143,556 | 196,333 | 02/02/2010 | 02/15/2015 |
| 96950F-AD-6 | WILLIAMS PARTNERS LP | | | | 2FE | 5,996,700 | 103.6600 | 6,219,600 | 6,000,000 | 5,996,928 | | 228 | | | 5.250 | 5.324 | MS | 92,750 | 189,000 | 02/02/2010 | 03/15/2020 |
| 96950F-AG-9 | WILLIAMS PARTNERS LP | | | 1 | 2FE | 6,999,370 | 94.7190 | 6,630,323 | 7,000,000 | 6,999,377 | | 7 | | | 4.125 | 4.134 | MN | 41,708 | | 11/02/2010 | 11/15/2020 |
| 97381W-AC-8 | WINDSTREAM CORP | | | | 3FE | 1,442,315 | 110.0000 | 1,563,100 | 1,421,000 | 1,438,939 | | (3,376) | | | 8.125 | 7.573 | FA | 48,107 | 57,728 | 06/09/2010 | 08/01/2013 |
| 97381W-AC-8 | WINDSTREAM CORP | LS | | | 3FE | 1,602,685 | 110.0000 | 1,736,900 | 1,579,000 | 1,598,933 | | (3,752) | | | 8.125 | 7.573 | FA | 53,456 | 64,147 | 06/09/2010 | 08/01/2013 |
| 97381W-AD-6 | WINDSTREAM CORP | | | 1 | 3FE | 5,996,250 | 105.2500 | 6,315,000 | 6,000,000 | 5,989,575 | | (5,849) | | | 8.625 | 11.992 | FA | 215,625 | 388,125 | 06/09/2010 | 08/01/2016 |
| 97381W-AF-1 | WINDSTREAM CORP | | | 1 | 3FE | 4,395,000 | 98.5000 | 4,334,000 | 4,400,000 | 4,396,142 | | 338 | | | 7.000 | 7.696 | MS | 90,689 | 308,000 | 04/13/2007 | 03/15/2019 |
| 97381W-AP-9 | WINDSTREAM CORP | | | 1 | 3FE | 3,764,063 | 105.0000 | 3,937,500 | 3,750,000 | 3,763,242 | | (821) | | | 8.125 | 9.151 | MS | 137,109 | | 07/14/2010 | 09/01/2018 |
| 990577-9B-6 | WINDSTREAM CORP TRANCH B-2 TERM LOAN | | | 2 | 3FE | 7,818,778 | 100.0000 | 7,818,778 | 7,818,778 | 7,818,778 | | | | | 3.040 | 3.529 | MJSD | 49,642 | 243,995 | 10/19/2009 | 12/17/2015 |
| 976656-CA-4 | WISC ELEC POWER | | | | 1FE | 5,783,400 | 112.2100 | 5,610,485 | 5,000,000 | 5,727,488 | | (55,912) | | | 6.000 | 1.404 | AO | 75,000 | 150,000 | 09/24/2010 | 04/01/2014 |
| 976656-CC-0 | WISC ELEC POWER | | | | 1FE | 2,990,340 | 102.9780 | 3,089,331 | 3,000,000 | 2,991,168 | | 794 | | | 4.250 | 4.290 | JD | 5,667 | 127,500 | 12/08/2009 | 12/15/2019 |
| 976656-BX-5 | WISCONSIN ELECTRIC POWER | | | | 1FE | 3,055,185 | 107.1860 | 3,408,502 | 3,180,000 | 3,138,176 | | 16,197 | | | 4.500 | 5.095 | MN | 18,285 | 143,100 | 03/23/2005 | 05/15/2013 |
| 976826-BH-9 | WISCONSIN POWER & LIGHT | | | | 1FE | 2,994,990 | 103.9360 | 3,118,086 | 3,000,000 | 2,995,208 | | 218 | | | 4.600 | 4.621 | JD | 6,133 | 69,000 | 06/10/2010 | 06/15/2020 |
| 92933B-AB-0 | WMG ACQUISITION CORP | | | 1 | 3FE | 2,940,750 | 107.2500 | 2,895,750 | 2,700,000 | 2,923,403 | | (17,347) | | | 9.500 | 7.496 | JD | 11,400 | 128,250 | 08/03/2010 | 06/15/2016 |
| 97806*-AC-6 | WOLVERINE POWER SUPPLY COOPERATIVE 2015 | | | | 1 | 7,500,000 | 101.4290 | 7,607,183 | 7,500,000 | 7,500,000 | | | | | 3.290 | 3.290 | MN | 21,248 | 130,229 | 05/06/2010 | 05/31/2015 |
| 981811-B*-2 | WORTHINGTON INDS INC FLOATING RATE NOTES | | | 1 | 2 | 47,000,000 | 99.1340 | 46,592,989 | 47,000,000 | 47,000,000 | | | | | 1.258 | 4.032 | JD | 24,632 | 669,078 | 12/06/2004 | 12/17/2014 |
| 982526-AF-2 | WRIGLEY WM JR CO | | | | 2FE | 4,998,350 | 100.7090 | 5,035,460 | 5,000,000 | 4,998,762 | | 412 | | | 2.450 | 2.467 | JD | 1,021 | 61,250 | 06/21/2010 | 06/28/2012 |
| 982526-AM-7 | WRIGLEY WM JR CO | | | | 2FE | 6,992,790 | 103.0060 | 7,210,399 | 7,000,000 | 6,993,652 | | 862 | | | 3.700 | 3.733 | JD | 719 | 130,939 | 06/21/2010 | 06/30/2014 |
| 98259@-AA-8 | WURTH GROUP OF NORTH AMERICA GTD SR NTS | | R | | 1 | 29,993,610 | 102.7520 | 30,825,600 | 30,000,000 | 29,998,381 | | 2,134 | | | 5.060 | 5.068 | MS | 413,233 | 1,518,000 | 11/12/2009 | 09/23/2011 |
| 026609-AM-9 | WYETH | | | | 1FE | 2,542,601 | 101.2890 | 2,532,218 | 2,500,000 | 2,503,844 | | (18,191) | | | 6.950 | 6.176 | MS | 51,160 | 173,750 | 10/14/2008 | 03/15/2011 |
| 983024-AA-8 | WYETH | | | 3 | 1FE | 1,517,895 | 109.3380 | 1,640,066 | 1,500,000 | 1,507,264 | | (3,031) | | | 5.500 | 5.264 | MS | 24,292 | 82,500 | 03/22/2007 | 03/15/2013 |
| 983024-AE-0 | WYETH | | | | 1FE | 23,444,980 | 111.1710 | 26,680,992 | 24,000,000 | 23,722,125 | | 79,939 | | | 5.500 | 5.874 | FA | 550,000 | 1,320,000 | 04/20/2006 | 02/01/2014 |
| 983024-AJ-9 | WYETH | | | | 1FE | 20,942,020 | 113.1270 | 24,322,327 | 21,500,000 | 21,142,877 | | 58,124 | | | 5.500 | 5.850 | FA | 446,722 | 1,182,500 | 11/12/2009 | 02/15/2016 |
| 98310W-AB-4 | WYNDHAM WORLDWIDE | | | | 3FE | 6,670,175 | 104.6440 | 7,063,436 | 6,750,000 | 6,681,294 | | 5,452 | | | 6.000 | 6.203 | JD | 33,750 | 352,500 | 07/12/2010 | 12/01/2016 |
| 98310W-AE-8 | WYNDHAM WORLDWIDE | | | | 3FE | 5,546,650 | 109.9350 | 5,799,050 | 5,275,000 | 5,541,100 | | (5,550) | | | 7.375 | 6.642 | MS | 129,677 | 105,739 | 10/08/2010 | 03/01/2020 |
| 983130-AR-6 | WYNN LAS VEGAS LLC/CORP | | | 1 | 3FE | 4,278,406 | 108.2500 | 4,600,625 | 4,250,000 | 4,277,332 | | (1,075) | | | 7.750 | 8.282 | FA | 134,495 | | 07/22/2010 | 08/15/2020 |
| 98389B-AM-2 | XCEL ENERGY INC | | | 1 | 2FE | 14,951,400 | 102.9500 | 15,442,485 | 15,000,000 | 14,953,852 | | 2,452 | | | 4.700 | 4.744 | MN | 90,083 | 356,417 | 05/10/2010 | 05/15/2020 |
| 984121-BN-2 | XEROX CORPORATION | | | | 2FE | 8,804,150 | 103.4320 | 8,688,288 | 8,400,000 | 8,456,223 | | (86,691) | | | 6.875 | 5.763 | FA | 218,167 | 577,500 | 11/12/2009 | 08/15/2011 |
| 984121-BP-7 | XEROX CORPORATION | | | | 2FE | 1,562,400 | 114.0100 | 1,710,152 | 1,500,000 | 1,539,024 | | (6,255) | | | 6.400 | 5.812 | MS | 28,267 | 96,000 | 11/30/2006 | 03/15/2016 |
| 984121-BS-1 | XEROX CORPORATION | | | | 2FE | 12,387,588 | 105.6210 | 12,674,556 | 12,000,000 | 12,229,234 | | (161,489) | | | 5.500 | 4.066 | MN | 84,333 | 660,000 | 12/17/2009 | 05/15/2012 |
| 984121-BW-2 | XEROX CORPORATION | | | | 2FE | 1,747,480 | 112.7240 | 1,972,677 | 1,750,000 | 1,748,005 | | 206 | | | 6.350 | 6.410 | MN | 14,199 | 111,125 | 04/23/2008 | 05/15/2018 |
| 984121-BZ-5 | XEROX CORPORATION | | | | 2FE | 5,086,150 | 104.6360 | 5,231,820 | 5,000,000 | 5,074,962 | | (11,188) | | | 4.250 | 3.927 | FA | 80,278 | 148,160 | 04/23/2010 | 02/15/2015 |
| 983919-AE-1 | XILINX INC 2.625000% 06/15/2017 | | | | 2FE | 407,042 | 117.2500 | 445,550 | 380,000 | 405,769 | | (1,273) | | | 2.625 | 1.520 | JD | 443 | 5,154 | 08/25/2010 | 06/15/2017 |
| 983919-AE-1 | XILINX INC 2.625000% 06/15/2017 | LS | | | 2FE | 5,664,121 | 117.2500 | 6,589,450 | 5,620,000 | 5,662,044 | | (2,077) | | | 2.625 | 2.503 | JD | 6,557 | 76,221 | 08/25/2010 | 06/15/2017 |
| 98385X-AD-8 | XTO ENERGY INC | | | | 1FE | 2,986,659 | 110.3650 | 3,139,870 | 2,845,000 | 2,949,335 | | (31,433) | | | 4.900 | 3.631 | FA | 58,085 | 139,405 | 11/12/2009 | 02/01/2014 |
| 98385X-AL-0 | XTO ENERGY INC | | | | 1FE | 2,199,715 | 117.8940 | 2,185,745 | 1,854,000 | 2,177,835 | | (21,880) | | | 6.250 | 3.278 | FA | 48,281 | 57,938 | 06/28/2010 | 08/01/2017 |
| 98385X-AL-0 | XTO ENERGY INC | 0 | | | 1FE | 11,864,700 | 117.8940 | 11,789,350 | 10,000,000 | 11,746,685 | | (118,015) | | | 6.250 | 3.278 | FA | 260,417 | 312,500 | 06/28/2010 | 08/01/2017 |
| 98385X-AP-1 | XTO ENERGY INC | | | | 1FE | 10,395,100 | 115.2290 | 11,522,940 | 10,000,000 | 10,351,578 | | (38,177) | | | 5.500 | 4.930 | JD | 24,444 | 550,000 | 11/04/2009 | 06/15/2018 |
| 98385X-AT-3 | XTO ENERGY INC | | | | 1FE | 1,495,695 | 122.3860 | 1,835,784 | 1,500,000 | 1,496,454 | | 331 | | | 6.500 | 6.418 | JD | 4,333 | 97,500 | 08/04/2008 | 12/15/2018 |
| 98458P-AB-1 | YALE UNIVERSITY | | | | 1FE | 34,036,090 | 103.1430 | 35,068,620 | 34,000,000 | 34,028,200 | | (6,991) | | | 2.900 | 2.834 | AO | 208,156 | 917,528 | 11/06/2009 | 10/15/2014 |
| 990817-9A-8 | YANKEE CANDLE CO., INC. TERM LOAN | | | 2 | 3FE | 2,284,024 | 99.6520 | 2,284,237 | 2,292,205 | 2,284,237 | | 2,761 | | | 2.448 | 2.484 | MJSD | 5,658 | 57,780 | 12/30/2009 | 02/06/2014 |
| 98478*-AG-2 | YANKEE GAS SERVICES CO 1ST MTG SER B | | | | 2 | 9,781,203 | 115.0000 | 11,500,000 | 10,000,000 | 9,854,353 | | 7,496 | | | 8.480 | 8.688 | MS | 282,667 | 848,000 | 01/15/1992 | 03/01/2022 |
| 987184-A*-9 | YORK WATER 10.17% DUE 02/01/2019 | | | | 1 | 6,000,000 | 120.0000 | 7,200,000 | 6,000,000 | 6,042,344 | | (3,273) | | | 10.170 | 10.171 | FA | 254,250 | 610,200 | 11/29/1988 | 02/01/2019 |
| 987184-B*-8 | YORK WATER CO SR NOTE | | | | 1 | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | | | | 9.600 | 9.600 | FA | 200,000 | 480,000 | 11/29/1988 | 02/01/2019 |
| 987184-C#-3 | YORK WATER CO SR NOTE | | | | 1 | 6,500,000 | 120.0000 | 7,800,000 | 6,500,000 | 6,707,495 | | (12,479) | | | 10.050 | 10.053 | MS | 165,127 | 653,250 | 08/09/1990 | 09/30/2020 |
| 988498-AD-3 | YUM! BRANDS INC | | | | 2FE | 1,778,520 | 113.4910 | 2,269,822 | 2,000,000 | 1,782,294 | | 2,331 | | | 6.875 | 7.853 | MN | 17,569 | 137,500 | 04/29/2009 | 11/15/2037 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 988498-AF-8 | YUM! BRANDS INC | | | | 2FE | 6,989,430 | 105.9170 | 7,414,183 | 7,000,000 | 6,990,547 | | 835 | | | 5.300 | 5.357 | MS | 109,239 | 391,611 | 08/20/2009 | 09/15/2019 |
| 98956P-AA-0 | ZIMMER HOLDINGS INC | | | | 2FE | 17,035,020 | 102.6760 | 17,454,988 | 17,000,000 | 17,031,840 | | (2,849) | | | 4.625 | 4.620 | MN | 67,705 | 814,642 | 11/13/2009 | 11/30/2019 |
| 98956P-AB-8 | ZIMMER HOLDINGS INC | | | | 2FE | 5,989,560 | 102.1290 | 6,127,764 | 6,000,000 | 5,989,713 | | 136 | | | 5.750 | 5.777 | MN | 29,708 | 357,458 | 11/12/2009 | 11/30/2039 |
| 989701-AJ-6 | ZIONS BANCORP | | | | 3FE | 6,209,958 | 98.4640 | 5,661,680 | 5,750,000 | 5,973,132 | | (41,121) | | | 6.000 | 5.064 | MS | 101,583 | 345,000 | 11/14/2005 | 09/15/2015 |
| 989701-AL-1 | ZIONS BANCORP | | | | 3FE | 4,033,356 | 99.6570 | 3,986,284 | 4,000,000 | 4,014,276 | | (3,855) | | | 5.650 | 5.535 | MN | 28,878 | 226,000 | 01/01/2005 | 05/15/2014 |
| C0118#-AA-0 | ALBECOUR INC. 7.27% SENIOR NOTES | | A | | 1 | 17,043,479 | 109.3220 | 18,632,248 | 17,043,479 | 17,043,479 | | | | | 7.270 | 7.833 | JD | 55,069 | 1,194,809 | 11/26/2002 | 12/15/2017 |
| 013716-AP-0 | ALCAN INC | | F | | 1FE | 2,508,450 | 101.1380 | 2,528,443 | 2,500,000 | 2,500,245 | | (1,158) | | | 6.450 | 6.399 | MS | 47,479 | 161,250 | 12/26/2001 | 03/15/2011 |
| 013716-AS-4 | ALCAN INC | | F | | 1FE | 968,700 | 107.1140 | 1,071,138 | 1,000,000 | 990,434 | | 3,715 | | | 4.500 | 4.932 | MN | 5,750 | 45,000 | 04/19/2004 | 05/15/2013 |
| 013716-AT-2 | ALCAN INC | | F | | 1FE | 18,551,280 | 107.4500 | 20,415,576 | 19,000,000 | 18,831,401 | | 49,657 | | | 5.200 | 5.520 | JJ | 455,578 | 988,000 | 06/24/2004 | 01/15/2014 |
| 063679-CG-7 | BANK OF MONTREAL | | A | | 1FE | 9,058,743 | 101.7740 | 9,224,759 | 9,064,000 | 9,059,610 | | 867 | | | 2.125 | 2.145 | JD | 1,605 | 96,305 | 06/21/2010 | 06/28/2013 |
| 063679-CG-7 | BANK OF MONTREAL | LS | A | | 1FE | 935,457 | 101.7740 | 952,601 | 936,000 | 935,547 | | 90 | | | 2.125 | 2.145 | JD | 166 | 9,945 | 06/21/2010 | 06/28/2013 |
| 064149-A5-6 | BANK OF NOVA SCOTIA | | A | | 1FE | 5,023,800 | 101.8210 | 5,091,055 | 5,000,000 | 5,017,682 | | (6,118) | | | 2.250 | 2.073 | JJ | 49,688 | 56,250 | 03/31/2010 | 01/22/2013 |
| 064149-A6-4 | BANK OF NOVA SCOTIA | | A | | 1FE | 19,974,400 | 103.7910 | 20,758,200 | 20,000,000 | 19,978,897 | | 4,497 | | | 3.400 | 3.428 | JJ | 300,333 | 340,000 | 01/19/2010 | 01/22/2015 |
| 06415A-AA-1 | BANK OF NOVA SCOTIA | | A | | 1FE | 7,986,240 | 95.5880 | 7,647,032 | 8,000,000 | 7,986,696 | | 456 | | | 1.650 | 1.686 | AO | 22,733 | | 10/21/2010 | 10/29/2015 |
| 06849V-AB-9 | BARRICK GOLD FINANCE INC | | A | | 1FE | 1,410,255 | 109.8950 | 1,648,428 | 1,500,000 | 1,453,943 | | 10,339 | | | 4.875 | 5.771 | MN | 9,344 | 73,125 | 04/24/2006 | 11/15/2014 |
| 990563-9A-8 | BOMBARDIER RECREATIONAL PRODUCTS TERM B | | A | 2 | 5FE | 3,680,176 | 99.7290 | 3,680,684 | 3,690,699 | 3,680,684 | | 3,761 | | | 0.000 | 3.668 | JAJO | 16,402 | 121,027 | 11/20/2009 | 06/28/2013 |
| 12201P-AN-6 | BURLINGTON RESOURCES FIN | | | | 1FE | 5,918,700 | 120.7430 | 6,037,150 | 5,000,000 | 5,798,353 | | (18,649) | | | 7.400 | 6.044 | JD | 30,833 | 370,000 | 09/24/2003 | 12/01/2031 |
| 124765-B*-8 | CAE, INC. SER. D SR NTS | | A | | 2 | 15,000,000 | 107.4080 | 16,111,197 | 15,000,000 | 14,979,984 | | 12,692 | | | 7.760 | 7.760 | JD | 80,833 | 1,164,000 | 04/30/1997 | 06/06/2012 |
| 12800U-AD-2 | CAISSE CENTRALE DESJARDN | | A | | 1FE | 14,742,625 | 99.8810 | 14,732,462 | 14,750,000 | 14,743,327 | | 702 | | | 1.700 | 1.717 | MS | 73,135 | | 09/09/2010 | 09/16/2013 |
| 136069-DP-3 | CANADIAN IMP BK COMM NY | | A | | 1FE | 24,472,070 | 99.6710 | 24,419,518 | 24,500,000 | 24,474,789 | | 2,719 | | | 1.450 | 1.488 | MS | 105,588 | | 09/07/2010 | 09/13/2013 |
| 136069-DM-0 | CANADIAN IMPERIAL BANK | | A | | 1FE | 35,006,400 | 100.5450 | 35,190,785 | 35,000,000 | 35,005,848 | | (552) | | | 2.600 | 2.596 | JJ | 452,472 | | 06/30/2010 | 07/02/2015 |
| 136069-DS-7 | CANADIAN IMPERIAL BANK | | A | | 1FE | 4,994,850 | 97.7990 | 4,889,940 | 5,000,000 | 4,994,899 | | 49 | | | 2.350 | 2.369 | JD | 5,875 | | 12/06/2010 | 12/11/2015 |
| 136375-BM-3 | CANADIAN NATL RAILWAY | | A | | 1FE | 2,492,125 | 114.7820 | 2,869,543 | 2,500,000 | 2,495,181 | | 737 | | | 5.800 | 5.844 | JD | 12,083 | 145,000 | 05/23/2006 | 06/01/2016 |
| 136375-BH-4 | CANADIAN NAT'L RAILWAYS | | A | | 1FE | 5,583,060 | 106.5830 | 6,394,950 | 6,000,000 | 5,875,886 | | 51,677 | | | 4.400 | 5.407 | MS | 77,733 | 264,000 | 03/18/2009 | 03/15/2013 |
| 136375-BL-5 | CANADIAN NAT'L RAILWAYS | | A | | 1FE | 28,163,490 | 114.8970 | 31,022,217 | 27,000,000 | 28,054,032 | | (20,157) | | | 6.250 | 5.941 | FA | 703,125 | 1,687,500 | 09/15/2004 | 08/01/2034 |
| 136385-AE-1 | CANADIAN NATL RESOURCES | | A | | 2FE | 23,830,679 | 111.4660 | 24,884,785 | 22,325,000 | 23,677,565 | | (28,503) | | | 6.450 | 5.962 | JD | 4,000 | 1,439,963 | 10/13/2004 | 06/30/2033 |
| 136385-AG-6 | CANADIAN NATL RESOURCES | | A | | 2FE | 1,523,475 | 103.9400 | 1,559,096 | 1,500,000 | 1,521,449 | | (406) | | | 5.850 | 5.738 | FA | 36,563 | 87,750 | 04/25/2005 | 02/01/2035 |
| 13645R-AK-0 | CANADIAN PACIFIC LTD | | A | | 2FE | 12,695,813 | 96.7640 | 12,337,436 | 12,750,000 | 12,696,706 | | 894 | | | 4.450 | 4.485 | MS | 154,452 | | 09/20/2010 | 03/15/2023 |
| 136440-AL-8 | CANADIAN PACIFIC RAILWAY | | A | | 2FE | 14,714,300 | 134.1950 | 13,419,540 | 10,000,000 | 13,272,991 | | (224,792) | | | 9.450 | 5.357 | FA | 393,750 | 945,000 | 05/28/2003 | 08/01/2021 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY SR SECD NTS | | A | | 2 | 24,992,371 | 105.7630 | 26,990,671 | 25,519,963 | 25,048,339 | | 22,951 | | | 5.410 | 5.686 | MS | 452,540 | 1,370,030 | 09/10/2008 | 03/03/2024 |
| 13645R-AF-1 | CANADIAN PACIFIC RR CO | | A | | 2FE | 3,440,815 | 103.3670 | 3,617,842 | 3,500,000 | 3,443,688 | | 851 | | | 5.950 | 6.081 | MN | 26,610 | 208,250 | 05/03/2007 | 05/15/2037 |
| 13645R-AJ-3 | CANADIAN PACIFIC RR CO | | A | | 2FE | 4,983,150 | 118.9560 | 5,947,805 | 5,000,000 | 4,985,142 | | 1,250 | | | 7.250 | 7.298 | MN | 46,319 | 362,500 | 05/12/2009 | 05/15/2019 |
| C2107#-AA-9 | CANFOR PULP FINANCE GTD SR NTS 6.41% 11/ | | A | | 2 | 12,500,000 | 107.8880 | 13,485,995 | 12,500,000 | 12,500,000 | | | | | 6.410 | 6.410 | MN | 68,997 | 801,250 | 11/12/2009 | 11/30/2013 |
| 125094-AB-8 | CDP FINANCIAL | | A | | 1FE | 41,986,560 | 101.6510 | 42,693,252 | 42,000,000 | 41,989,349 | | 2,538 | | | 3.000 | 3.007 | MN | 126,000 | 1,260,000 | 11/20/2009 | 11/25/2014 |
| 125094-AC-6 | CDP FINANCIAL | | A | | 1FE | 9,974,000 | 103.9360 | 10,393,590 | 10,000,000 | 9,974,383 | | 349 | | | 5.600 | 5.618 | MN | 56,000 | 560,000 | 11/20/2009 | 11/25/2039 |
| 15135U-AB-5 | CENOVUS ENERGY INC | | A | | 2FE | 1,998,060 | 107.1550 | 2,143,108 | 2,000,000 | 1,998,520 | | 359 | | | 4.500 | 4.514 | MS | 26,500 | 89,250 | 09/15/2009 | 09/15/2014 |
| 15135U-AD-1 | CENOVUS ENERGY INC | | A | | 2FE | 11,991,960 | 113.4000 | 13,607,964 | 12,000,000 | 11,992,752 | | 620 | | | 5.700 | 5.764 | AO | 144,400 | 735,300 | 09/15/2009 | 10/15/2019 |
| 20825V-AB-8 | CONOCOPHILLIPS CANADA | | | | 1FE | 3,523,940 | 107.8880 | 3,776,094 | 3,500,000 | 3,522,983 | | (373) | | | 5.950 | 5.900 | AO | 43,964 | 208,250 | 04/18/2008 | 10/15/2036 |
| 25179S-AC-4 | DEVON ENERGY CORPORATION | | | | 2FE | 25,358,976 | 104.4710 | 26,640,054 | 25,500,000 | 25,496,452 | | 4,027 | | | 6.875 | 6.896 | MS | 443,151 | 1,753,125 | 10/14/2008 | 09/30/2011 |
| 292505-AD-6 | ENCANA CORP | | A | | 2FE | 4,956,150 | 109.1910 | 5,459,540 | 5,000,000 | 4,959,924 | | 696 | | | 6.500 | 6.567 | FA | 122,778 | 325,000 | 07/28/2004 | 08/15/2034 |
| 698900-AF-4 | ENCANA CORP | | A | | 2FE | 5,518,450 | 104.5340 | 5,226,675 | 5,000,000 | 5,057,552 | | (66,192) | | | 6.300 | 4.871 | MN | 52,500 | 315,000 | 11/12/2009 | 11/01/2011 |
| 292506-AA-0 | ENCANA HLDINGS FIN CORP | | A | | 2FE | 19,922,800 | 111.3640 | 22,272,720 | 20,000,000 | 19,969,129 | | 8,166 | | | 5.800 | 5.852 | MN | 193,333 | 1,160,000 | 05/10/2004 | 05/01/2014 |
| C8854*-AA-5 | FREEMAN DECORATING CO. SER A SR NTS | | | | 2 | 29,976,578 | 101.8230 | 30,546,966 | 30,000,000 | 30,286,396 | | (568,527) | | | 5.750 | 5.750 | JD | 14,375 | 1,725,000 | 11/12/2009 | 06/28/2011 |
| 389914-AD-4 | GREAT CANADIAN GAMING CO | | A | 1 | 4FE | 1,006,250 | 102.2500 | 1,022,500 | 1,000,000 | 1,005,218 | | (1,032) | | | 7.250 | 12.289 | FA | 27,389 | 36,250 | 07/13/2010 | 02/15/2015 |
| 389914-9A-2 | GREAT CANADIAN GAMING CO TRANCH B TERM L | | A | 2 | 3FE | 962,500 | 100.0000 | 962,500 | 962,500 | 962,500 | | | | | 1.786 | 1.879 | MON | 2,244 | 13,465 | 03/12/2007 | 02/14/2014 |
| 448055-AB-9 | HUSKY ENERGY INC | | A | | 2FE | 9,957,500 | 110.2790 | 11,027,860 | 10,000,000 | 9,971,423 | | 2,506 | | | 6.150 | 6.194 | JD | 27,333 | 615,000 | 06/15/2004 | 06/15/2019 |
| 448055-AD-5 | HUSKY ENERGY INC | | A | | 2FE | 4,081,120 | 110.4130 | 4,416,516 | 4,000,000 | 4,079,629 | | (1,066) | | | 6.800 | 6.639 | MS | 80,089 | 272,000 | 07/28/2009 | 09/15/2037 |
| 448055-AE-3 | HUSKY ENERGY INC | | A | | 2FE | 7,549,220 | 109.8990 | 7,692,937 | 7,000,000 | 7,407,290 | | (107,663) | | | 5.900 | 4.120 | JD | 18,356 | 413,000 | 08/31/2009 | 06/15/2014 |
| 448055-AF-0 | HUSKY ENERGY INC | | A | | 2FE | 7,981,360 | 118.7410 | 9,499,248 | 8,000,000 | 7,983,405 | | 1,276 | | | 7.250 | 6.908 | JD | 25,778 | 580,000 | 05/06/2009 | 12/15/2019 |
| 453258-AN-5 | INCO LTD | | F | | 2FE | 1,998,340 | 107.2360 | 2,144,722 | 2,000,000 | 1,999,692 | | 206 | | | 7.750 | 7.762 | MN | 19,806 | 155,000 | 05/08/2002 | 05/15/2012 |
| 453258-AP-0 | INCO LTD | | F | | 2FE | 2,986,560 | 106.2560 | 3,187,671 | 3,000,000 | 2,988,010 | | 224 | | | 7.200 | 7.237 | MS | 63,600 | 216,000 | 09/18/2002 | 09/15/2032 |
| C4862#-AA-0 | ISLAND TIMBERLANDS FINANCE CORP SER 1 SR | | A | | 2 | 8,000,000 | 100.7550 | 8,060,388 | 8,000,000 | 8,000,000 | | | | | 5.570 | 5.570 | MS | 148,533 | 445,600 | 08/10/2005 | 08/30/2015 |
| C4862#-AB-8 | ISLAND TIMBERLANDS FINANCE CORP SER 2 SR | | A | | 2 | 10,000,000 | 87.5250 | 8,752,526 | 10,000,000 | 10,000,000 | | | | | 6.160 | 6.160 | MS | 205,333 | 616,000 | 08/10/2005 | 08/30/2025 |
| C4932*-AB-8 | KEYERA 2010 TRANSACTION 2020 US$ | | A | | 2 | 16,000,000 | 99.4620 | 15,913,947 | 16,000,000 | 16,000,000 | | | | | 5.140 | 5.140 | MS | 258,142 | | 06/24/2010 | 09/08/2020 |
| 565805-AA-6 | MARATHON OIL CORP. | | A | | 2FE | 7,096,810 | 106.8490 | 7,479,423 | 7,000,000 | 7,018,412 | | (11,424) | | | 6.000 | 5.813 | JJ | 210,000 | 420,000 | 11/12/2009 | 07/01/2012 |
| C5864@-AD-1 | MULLEN GROUP SERIES D | | C | | 2 | 18,696,581 | 106.6080 | 22,387,609 | 18,696,581 | 21,120,386 | | | | 1,224,602 | 5.760 | 5.760 | JD | 608,210 | 1,141,126 | 06/16/2006 | 06/30/2018 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| C5864@-AE-9 | MULLEN GROUP SERIES E SERIES E | | A | | 2 | 20,000,000 | 106.0000 | 21,200,000 | 20,000,000 | 20,000,000 | | | | | 5.900 | 5.899 | MS | 308,111 | 1,179,964 | 11/12/2009 | 09/27/2017 |
| 65334H-AJ-1 | NEXEN INC | | A | | 2FE | 7,955,600 | 108.7500 | 8,699,960 | 8,000,000 | 7,956,199 | | 428 | | | 7.500 | 7.547 | JJ | 251,667 | 600,000 | 07/27/2009 | 07/30/2039 |
| 65334H-AK-8 | NEXEN INC | | A | | 2FE | 2,462,091 | 107.6780 | 2,656,404 | 2,467,000 | 2,462,619 | | 376 | | | 6.200 | 6.227 | JJ | 64,156 | 152,954 | 07/27/2009 | 07/30/2019 |
| 65334H-AK-8 | NEXEN INC | LS | A | | 2FE | 4,523,979 | 107.6780 | 4,881,021 | 4,533,000 | 4,524,949 | | 692 | | | 6.200 | 6.227 | JJ | 117,883 | 281,046 | 07/27/2009 | 07/30/2019 |
| 66977T-AC-0 | NOVA CHEMICALS LTD | | A | 1 | 4FE | 2,328,750 | 95.3750 | 2,145,938 | 2,250,000 | 2,283,694 | | (7,040) | | | 7.875 | 7.136 | MS | 52,172 | 177,188 | 01/01/2005 | 09/15/2025 |
| 66978Q-AE-1 | NOVA GAS TRANS | | A | | 1FE | 9,850,100 | 115.0530 | 11,505,250 | 10,000,000 | 9,883,099 | | 3,792 | | | 7.500 | 7.628 | FA | 272,917 | 750,000 | 08/15/1996 | 08/20/2026 |
| 67000X-AG-1 | NOVELIS INC | | A | 1 | 4FE | 1,250,000 | 103.5000 | 1,293,750 | 1,250,000 | 1,250,000 | | | | | 8.375 | 10.200 | JD | 4,071 | | 12/10/2010 | 12/15/2017 |
| 67000X-AG-1 | NOVELIS INC | LS | A | 1 | 4FE | 1,000,000 | 103.5000 | 1,035,000 | 1,000,000 | 1,000,000 | | | | | 8.375 | 10.200 | JD | 3,257 | | 12/10/2010 | 12/15/2017 |
| 706327-AB-9 | PEMBINA PIPELINE CORP 2014 | | C | | 2 | 9,461,426 | 105.6020 | 13,728,251 | 9,461,426 | 13,074,525 | | | | 758,087 | 5.990 | 5.990 | JD | 34,807 | 767,522 | 04/30/2004 | 06/15/2014 |
| 716442-AH-1 | PETRO-CANADA | | A | | 2FE | 4,646,289 | 93.7710 | 5,143,328 | 5,485,000 | 4,725,954 | | 14,508 | | | 5.350 | 6.531 | JJ | 135,312 | 293,448 | 06/23/2004 | 07/15/2033 |
| 71644E-AH-5 | PETRO-CANADA LTD | | A | | 2FE | 1,497,435 | 113.6160 | 1,704,246 | 1,500,000 | 1,497,969 | | 213 | | | 6.050 | 6.073 | MN | 11,596 | 90,750 | 05/12/2008 | 05/15/2018 |
| 71644E-AJ-1 | PETRO-CANADA LTD | | A | | 2FE | 1,496,760 | 113.9100 | 1,708,658 | 1,500,000 | 1,496,857 | | 39 | | | 6.800 | 6.817 | MN | 13,033 | 102,000 | 05/12/2008 | 05/15/2038 |
| 73755L-AB-3 | POTASH CORP | | A | | 2FE | 24,721,991 | 102.8860 | 22,161,752 | 21,540,000 | 21,727,518 | | (437,069) | | | 7.750 | 5.588 | MN | 143,750 | 1,669,350 | 12/04/2002 | 05/31/2011 |
| 73755L-AE-7 | POTASH CORP-SASKATCHEWAN | | A | | 2FE | 2,992,710 | 109.3470 | 3,280,413 | 3,000,000 | 2,994,913 | | 1,344 | | | 5.250 | 5.352 | MN | 20,125 | 157,500 | 04/28/2009 | 05/15/2014 |
| 73755L-AJ-6 | POTASH CORP-SASKATCHEWAN | | A | | 2FE | 12,954,760 | 96.9030 | 12,597,442 | 13,000,000 | 12,955,259 | | 499 | | | 3.250 | 3.308 | JD | 36,382 | | 11/22/2010 | 12/01/2017 |
| 73755L-AJ-6 | POTASH CORP-SASKATCHEWAN | LS | A | | 2FE | 1,993,040 | 96.9030 | 1,938,068 | 2,000,000 | 1,993,117 | | 77 | | | 3.250 | 3.308 | JD | 5,597 | | 11/22/2010 | 12/01/2017 |
| 75944R-A*-2 | RELIANCE HOME COMFORT 6.3% 03/31/2013 | | A | | 2 | 25,000,000 | 107.5870 | 26,896,853 | 25,000,000 | 25,000,000 | | | | | 6.300 | 5.872 | MN | 135,625 | 1,575,000 | 03/18/2008 | 03/31/2013 |
| 013716-AV-7 | RIO TINTO ALCAN INC | | A | | 1FE | 5,378,562 | 108.9210 | 5,554,966 | 5,100,000 | 5,351,213 | | (27,349) | | | 5.000 | 3.778 | JD | 21,250 | 127,500 | 06/16/2010 | 06/01/2015 |
| 775310-AC-2 | ROGERS WIRELESS INC | | A | | 2FE | 627,200 | 112.3600 | 719,107 | 640,000 | 634,306 | | 1,566 | | | 6.375 | 6.690 | MS | 13,600 | 40,800 | 10/20/2005 | 03/01/2014 |
| 78008K-BS-1 | ROYAL BANK OF CANADA | | A | | 1FE | 19,952,000 | 100.2020 | 20,040,440 | 20,000,000 | 19,955,842 | | 3,842 | | | 2.625 | 2.631 | JD | 23,333 | 220,208 | 07/07/2010 | 12/15/2015 |
| 78009C-AA-8 | ROYAL BANK OF CANADA | | A | | 1FE | 9,994,900 | 102.4310 | 10,243,090 | 10,000,000 | 9,995,581 | | 681 | | | 3.125 | 3.136 | AO | 66,840 | 156,250 | 04/07/2010 | 04/14/2015 |
| 78009J-VK-8 | ROYAL BANK OF CANADA NY | | A | | 1FE | 15,007,280 | 102.9850 | 15,447,675 | 15,000,000 | 15,005,283 | | (2,308) | | | 2.250 | 2.249 | MS | 99,375 | 329,063 | 12/17/2009 | 03/15/2013 |
| 82934H-AF-8 | SINO-FOREST CORP | | A | 1 | 3FE | 1,500,000 | 100.8750 | 1,513,125 | 1,500,000 | 1,500,000 | | | | | 6.250 | 6.941 | AO | 18,229 | | 10/14/2010 | 10/21/2017 |
| 867229-AC-0 | SUNCOR ENERGY INC | | A | | 2FE | 14,048,149 | 112.3410 | 13,689,899 | 12,186,000 | 13,820,027 | | (37,822) | | | 7.150 | 6.019 | FA | 363,041 | 871,299 | 04/12/2004 | 02/01/2032 |
| 86722T-AA-0 | SUNCOR ENERGY INC | | A | | 2FE | 3,495,905 | 114.9780 | 4,024,244 | 3,500,000 | 3,496,736 | | 339 | | | 6.100 | 6.105 | JD | 17,792 | 213,500 | 06/03/2008 | 06/01/2018 |
| 87425E-AM-5 | TALISMAN ENERGY | | A | 1 | 2FE | 14,886,300 | 94.0310 | 14,104,635 | 15,000,000 | 14,887,538 | | 1,238 | | | 3.750 | 3.941 | FA | 76,563 | | 11/08/2010 | 02/01/2021 |
| 878742-AR-6 | TECK RESOURCES LIMITED | | A | | 2FE | 3,498,320 | 101.4390 | 3,550,351 | 3,500,000 | 3,498,399 | | 79 | | | 3.850 | 3.854 | FA | 50,157 | | 08/03/2010 | 08/15/2017 |
| 878742-AR-6 | TECK RESOURCES LIMITED | LS | A | | 2FE | 3,498,320 | 101.4390 | 3,550,351 | 3,500,000 | 3,498,399 | | 79 | | | 3.850 | 3.854 | FA | 50,157 | | 08/03/2010 | 08/15/2017 |
| 878742-AS-4 | TECK RESOURCES LIMITED | | A | 1 | 2FE | 4,542,220 | 105.7290 | 4,757,796 | 4,500,000 | 4,542,072 | | (148) | | | 6.000 | 5.930 | FA | 100,500 | | 09/08/2010 | 08/15/2040 |
| 878742-AT-2 | TECK RESOURCES LIMITED | | A | | 2FE | 4,998,750 | 101.6710 | 5,083,560 | 5,000,000 | 4,998,776 | | 26 | | | 4.500 | 4.405 | JJ | 61,875 | | 09/08/2010 | 01/15/2021 |
| 87971M-AC-7 | TELUS CORP | | A | | 2FE | 6,187,161 | 102.7270 | 6,204,711 | 6,040,000 | 6,169,144 | | (103,643) | | | 8.000 | 7.648 | JD | 40,267 | 483,200 | 06/08/2001 | 06/01/2011 |
| 884903-BA-2 | THOMSON REUTERS CORP | | A | | 1FE | 13,532,428 | 111.0100 | 13,876,275 | 12,500,000 | 13,335,437 | | (197,288) | | | 5.950 | 3.263 | JJ | 342,951 | 446,250 | 07/30/2010 | 07/15/2013 |
| 884903-BB-0 | THOMSON REUTERS CORP | | A | | 1FE | 2,427,558 | 116.5850 | 2,856,320 | 2,450,000 | 2,431,896 | | 1,800 | | | 6.500 | 6.688 | JJ | 73,432 | 159,250 | 06/17/2008 | 07/15/2018 |
| 884903-BG-9 | THOMSON REUTERS CORP | | A | | 1FE | 13,950,860 | 105.1100 | 14,715,470 | 14,000,000 | 13,955,818 | | 3,969 | | | 4.700 | 4.770 | AO | 138,911 | 687,244 | 09/22/2009 | 10/15/2019 |
| 884903-BH-7 | THOMSON REUTERS CORP | | A | | 1FE | 3,912,440 | 105.7940 | 4,231,768 | 4,000,000 | 3,913,252 | | 812 | | | 5.850 | 6.026 | AO | 49,400 | 126,750 | 03/23/2010 | 04/15/2040 |
| 891145-LV-4 | TORONTO-DOMINION BANK | | A | | 1FE | 14,978,850 | 98.3680 | 14,755,170 | 15,000,000 | 14,980,548 | | 1,698 | | | 2.200 | 2.230 | JJ | 139,333 | | 07/22/2010 | 07/29/2015 |
| 893526-BY-8 | TRANS CANADA PIPELINE DEB | | A | | 1FE | 3,164,060 | 139.8690 | 4,196,055 | 3,000,000 | 3,049,767 | | (2,864) | | | 9.875 | 9.446 | JJ | 148,125 | 296,250 | 02/15/1991 | 01/01/2021 |
| 89346D-AA-5 | TRANSALTA CORP | | A | | 2FE | 5,979,300 | 107.2400 | 6,434,406 | 6,000,000 | 5,995,867 | | 2,468 | | | 6.750 | 6.797 | JJ | 186,750 | 405,000 | 06/20/2002 | 07/15/2012 |
| 89346D-AD-9 | TRANSALTA CORP | | A | | 2FE | 11,973,960 | 105.7700 | 12,692,448 | 12,000,000 | 11,979,130 | | 4,579 | | | 4.750 | 4.982 | JJ | 262,833 | 383,167 | 11/09/2009 | 01/15/2015 |
| 893526-DH-3 | TRANS-CANADA PIPELINES | | A | | 1FE | 3,995,240 | 103.8960 | 4,155,848 | 4,000,000 | 3,995,755 | | 515 | | | 3.400 | 3.426 | JD | 11,333 | 68,000 | 05/26/2010 | 06/01/2015 |
| 89352H-AD-1 | TRANS-CANADA PIPELINES | | A | | 1FE | 4,591,650 | 109.7250 | 5,486,255 | 5,000,000 | 4,599,846 | | 5,130 | | | 6.200 | 6.856 | AO | 65,444 | 310,000 | 05/11/2009 | 10/15/2037 |
| 893578-A@-3 | TRANSCONTINENTAL INC, FLOAT. RATE SER 20 | | A | 1 | 2 | 16,500,000 | 98.7790 | 16,298,545 | 16,500,000 | 16,500,000 | | | | | 0.996 | 4.151 | MJSD | 14,151 | 173,359 | 10/05/2004 | 03/01/2012 |
| 893578-A*-5 | TRANSCONTINENTAL INC, FLOAT. RATE SER. 2 | | A | 1 | 2 | 10,000,000 | 98.7790 | 9,877,906 | 10,000,000 | 10,000,000 | | | | | 0.996 | 2.686 | MJSD | 8,576 | 105,066 | 10/05/2004 | 03/01/2012 |
| 91911X-AN-4 | VALEANT PHARMACEUTICALS | | A | 1 | 4FE | 992,400 | 99.2500 | 992,500 | 1,000,000 | 992,476 | | 76 | | | 6.875 | 7.892 | JD | 7,257 | | 11/18/2010 | 12/01/2018 |
| 92658T-AG-3 | VIDEOTRON LTEE | | A | 1 | 3FE | 396,481 | 101.2500 | 399,938 | 395,000 | 396,014 | | (467) | | | 6.875 | 8.255 | JJ | 12,522 | 13,578 | 06/25/2010 | 01/15/2014 |
| 92849T-AJ-7 | VITERRA INC | | A | | 2FE | 14,922,150 | 95.4150 | 14,312,205 | 15,000,000 | 14,924,515 | | 2,365 | | | 5.950 | 6.013 | FA | 364,438 | | 07/30/2010 | 08/01/2020 |
| 98417E-AB-6 | XSTRATA FINANCE CANADA | | | | 2FE | 5,019,240 | 109.6940 | 5,288,343 | 4,821,000 | 4,998,194 | | (21,045) | | | 5.800 | 5.067 | MN | 35,729 | 279,618 | 02/26/2010 | 11/15/2016 |
| 98417E-AC-4 | XSTRATA FINANCE CANADA | | | | 2FE | 4,984,350 | 109.2150 | 5,460,755 | 5,000,000 | 4,984,902 | | 190 | | | 6.900 | 6.918 | MN | 44,083 | 345,000 | 11/13/2007 | 11/15/2037 |
| 02343*-AA-0 | AMCOR LIMITED 2009 7-YEAR | | F | | 2 | 10,000,000 | 105.9140 | 10,591,351 | 10,000,000 | 10,000,000 | | | | | 5.380 | 5.380 | JD | 23,911 | 538,000 | 11/17/2009 | 12/15/2016 |
| Q0307#-AB-4 | AMCOR LIMITED SERIES B | | F | | 2 | 5,833,593 | 106.6110 | 6,396,677 | 6,000,000 | 5,943,232 | | 26,453 | | | 5.650 | 5.650 | JD | 13,183 | 339,000 | 11/18/2002 | 12/17/2012 |
| Q0307#-AC-2 | AMCOR LIMITED SERIES C | | F | | 2 | 7,457,079 | 105.1960 | 8,415,659 | 8,000,000 | 7,815,837 | | 85,810 | | | 4.910 | 4.910 | JD | 15,276 | 392,800 | 11/18/2002 | 12/17/2012 |
| 04363U-AA-4 | ASCIANO FINANCE | | F | | 2FE | 6,739,740 | 96.1400 | 6,489,430 | 6,750,000 | 6,740,260 | | 520 | | | 3.125 | 3.158 | MS | 57,422 | | 09/16/2010 | 09/23/2015 |
| 04363U-AB-2 | ASCIANO FINANCE | | F | | 2FE | 9,977,000 | 92.7400 | 9,274,020 | 10,000,000 | 9,977,499 | | 499 | | | 4.625 | 4.654 | MS | 125,903 | | 09/16/2010 | 09/23/2020 |
| 055451-AG-3 | BHP BILLITON FIN USA LTD | | F | | 1FE | 18,695,320 | 110.6630 | 18,812,727 | 17,000,000 | 18,265,012 | | (364,770) | | | 5.500 | 3.076 | AO | 233,750 | 935,000 | 11/12/2009 | 04/01/2014 |
| 055451-AD-0 | BHP BILLITON FINANCE | | F | | 1FE | 8,039,020 | 105.1800 | 8,414,392 | 8,000,000 | 8,014,299 | | (10,899) | | | 5.125 | 4.974 | MS | 104,778 | 410,000 | 08/18/2008 | 03/29/2012 |
| 055451-AF-5 | BHP BILLITON FINANCE | | F | | 1FE | 10,284,542 | 110.6820 | 11,499,891 | 10,390,000 | 10,314,302 | | 9,902 | | | 5.400 | 5.539 | MS | 143,382 | 561,060 | 10/19/2007 | 03/29/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 055451-AB-4 | BHP BILLITON FINANCE USA | | F | | 1FE | 9,625,900 | 111.0580 | 11,105,840 | 10,000,000 | 9,782,355 | | 36,973 | | | 5.250 | 5.760 | JD | 23,333 | 525,000 | 11/12/2009 | 12/15/2015 |
| 055450-AH-3 | BHP FINANCE USA LTD | | F | | 1FE | 4,170,040 | 116.7400 | 4,669,600 | 4,000,000 | 4,139,568 | | (5,489) | | | 6.420 | 6.064 | MS | 85,600 | 256,800 | 06/25/2004 | 03/01/2026 |
| Q1403*-AA-1 | BLUESCOPE STEEL (FINANCE) LTD SER. A SR | | F | | 2 | 32,865,450 | 101.4290 | 33,471,418 | 33,000,000 | 32,971,832 | | 53,807 | | | 5.230 | 5.317 | JJ | 858,156 | 1,725,900 | 11/12/2009 | 07/01/2011 |
| Q1403*-AB-9 | BLUESCOPE STEEL (FINANCE) LTD SER. B SR | | F | | 2 | 16,000,000 | 105.8620 | 16,937,894 | 16,000,000 | 15,984,010 | | 4,010 | | | 5.740 | 5.740 | JJ | 456,649 | 918,400 | 05/27/2004 | 07/01/2014 |
| 191085-AA-7 | COCA-COLA AMATIL LTD | | F | | 1FE | 34,964,650 | 101.6130 | 35,564,655 | 35,000,000 | 34,972,380 | | 6,654 | | | 3.250 | 3.272 | MN | 186,424 | 1,137,500 | 11/12/2009 | 11/02/2014 |
| 20272B-AF-1 | COMMONWEALTH BANK AUST | | F | | 1FE | 20,266,672 | 106.0980 | 20,513,065 | 19,334,000 | 20,050,450 | | (194,456) | | | 3.625 | 2.507 | JD | 11,681 | 700,858 | 11/17/2009 | 06/25/2014 |
| 20272B-AK-0 | COMMONWEALTH BANK AUST | | F | | 1FE | 4,989,600 | 104.4490 | 5,222,450 | 5,000,000 | 4,992,139 | | 1,977 | | | 2.900 | 2.945 | MS | 41,889 | 145,000 | 09/10/2009 | 09/17/2014 |
| 20272B-AN-4 | COMMONWEALTH BANK AUST | | F | | 1FE | 14,989,500 | 103.1930 | 15,478,995 | 15,000,000 | 14,991,691 | | 1,994 | | | 2.700 | 2.715 | MN | 40,500 | 405,000 | 11/18/2009 | 11/25/2014 |
| Q2759#-AE-7 | CONSOLIDATED PRESS (2000 ISSUE) 8.62'S O | | F | | 2 | 4,416,800 | 110.8100 | 4,432,408 | 4,000,000 | 4,166,192 | | (81,314) | | | 8.620 | 5.641 | MN | 44,058 | 346,800 | 07/18/2007 | 11/15/2012 |
| Q2759#-AJ-6 | CONSOLIDATED PRESS (FINANCE) LIMITED 201 | | F | | 2 | 709,517 | 103.2910 | 774,685 | 750,000 | 734,109 | | 11,108 | | | 4.930 | 4.930 | AO | 6,368 | 37,350 | 11/12/2009 | 04/29/2012 |
| Q3507#-AB-6 | ENERGY PARTNERSHIP GAS PTY LTD (MULTINET | | F | | 2Z | 10,000,000 | 99.4220 | 9,942,199 | 10,000,000 | 10,000,000 | | | | | 4.200 | 4.200 | MN | 61,833 | | 06/08/2010 | 11/08/2015 |
| Q3629#-AC-7 | ETSA UTILITIES / ETSA FINANCE 2009 TRANS | | F | | 1 | 10,000,000 | 109.1580 | 10,915,811 | 10,000,000 | 10,000,000 | | | | | 5.210 | 5.210 | MS | 151,958 | 521,000 | 07/15/2009 | 09/16/2014 |
| Q4877#-AB-6 | ILUKA RESOURCES 5.25% SER B SR NTS | | F | | 2 | 8,752,190 | 102.8950 | 9,157,700 | 8,900,000 | 8,851,649 | | 17,896 | | | 5.250 | 5.491 | JD | 24,660 | 574,103 | 03/18/2009 | 06/12/2013 |
| 45326Y-AA-5 | INCITEC PIVOT FIN LLC | | F | | 2FE | 7,936,000 | 97.4630 | 7,797,000 | 8,000,000 | 7,936,776 | | 776 | | | 4.000 | 4.179 | JD | 21,333 | | 11/30/2010 | 12/07/2015 |
| 55607E-AA-8 | MACQUARIE BANK LTD | | F | | 1FE | 13,138,672 | 107.3400 | 13,277,921 | 12,370,000 | 12,935,835 | | (181,935) | | | 4.100 | 2.488 | JD | 19,723 | 507,170 | 11/16/2009 | 12/17/2013 |
| 6325C0-AV-3 | NATIONAL AUSTRALIA BANK | | F | | 1FE | 7,156,100 | 105.6290 | 7,394,002 | 7,000,000 | 7,124,548 | | (31,552) | | | 3.375 | 2.840 | JJ | 113,531 | 118,125 | 01/13/2010 | 07/08/2014 |
| Q8530#-AB-6 | ONESTEEL LTD SER B SENIOR NOTES | | F | 3 | 2 | 15,073,478 | 106.2260 | 15,933,891 | 15,000,000 | 15,034,051 | | (12,608) | | | 5.880 | 5.299 | JD | 46,550 | 882,000 | 08/29/2007 | 06/12/2013 |
| Q8530#-AD-2 | ONESTEEL LTD SER D SR NTS | | F | 3 | 2 | 29,975,986 | 101.9680 | 30,590,448 | 30,000,000 | 29,985,429 | | 23,849 | | | 5.780 | 5.636 | JJ | 727,317 | 1,734,000 | 11/12/2009 | 07/30/2011 |
| Q7160#-AC-3 | ORICA FINANCE (2005 TRANSACTION - AUD DE | | D | 3 | 2 | 10,000,000 | 102.2020 | 13,262,663 | 10,000,000 | 13,272,751 | | | | 1,682,403 | 5.800 | 7.114 | MN | 120,218 | 657,778 | 03/23/2005 | 05/05/2015 |
| Q7160#-AA-7 | ORICA FINANCE LTD 5.84% SER A GTD SR NTS | | F | | 2 | 6,000,000 | 108.9270 | 6,535,606 | 6,000,000 | 6,000,000 | | | | | 5.840 | 5.840 | AO | 81,760 | 350,400 | 08/20/2003 | 10/07/2015 |
| Q7160#-AB-5 | ORICA FINANCE LTD 6.09% SER B GTD SR NTS | | F | | 2FE | 10,000,000 | 108.7860 | 10,878,577 | 10,000,000 | 10,000,000 | | | | | 6.090 | 6.090 | AO | 142,100 | 609,000 | 08/20/2003 | 10/07/2018 |
| 74728G-AB-6 | QBE INSURANCE GROUP LTD | | F | | 1FE | 12,038,690 | 117.4490 | 12,919,335 | 11,000,000 | 11,772,423 | | (211,793) | | | 9.750 | 7.212 | MS | 318,771 | 1,072,500 | 12/17/2009 | 03/14/2014 |
| 767201-AK-2 | RIO TINTO FIN USA LTD | | F | | 1FE | 14,883,750 | 94.9270 | 14,239,035 | 15,000,000 | 14,885,350 | | 1,600 | | | 3.500 | 3.593 | MN | 86,042 | | 10/28/2010 | 11/02/2020 |
| 767201-AL-0 | RIO TINTO FIN USA LTD | | F | | 1FE | 4,997,000 | 98.0470 | 4,902,330 | 5,000,000 | 4,997,007 | | 7 | | | 5.200 | 5.204 | MN | 42,611 | | 10/28/2010 | 11/02/2040 |
| 767201-AF-3 | RIO TINTO FINANCE PLC | | F | | 1FE | 2,398,366 | 121.0720 | 2,421,440 | 2,000,000 | 2,309,743 | | (85,357) | | | 8.950 | 3.944 | MN | 29,833 | 179,000 | 12/17/2009 | 05/01/2014 |
| Q8277*-AG-6 | SANTOS FINANCE LTD SERIES C SR NTS | | F | | 2 | 21,000,000 | 108.8040 | 22,848,802 | 21,000,000 | 21,000,000 | | | | | 5.950 | 5.950 | AO | 305,433 | 1,249,500 | 09/24/2003 | 10/03/2014 |
| Y9033T-AA-9 | SPI ELECTRICITY & GAS | | F | | 1FE | 24,799,750 | 106.4810 | 26,620,225 | 25,000,000 | 26,360,151 | | (325,588) | | | 5.000 | 5.104 | MN | 197,917 | 1,250,000 | 01/12/2005 | 11/04/2014 |
| 873144-AA-7 | SPI ELECTRICITY & GAS AU | | F | | 1FE | 10,134,700 | 108.5850 | 10,858,480 | 10,000,000 | 10,764,104 | | (249,509) | | | 6.150 | 5.924 | MN | 78,583 | 615,000 | 05/19/2006 | 11/15/2013 |
| Q8773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | | F | | 1 | 5,217,000 | 105.4300 | 5,500,275 | 5,217,000 | 5,217,000 | | | | | 5.980 | 5.980 | JD | 8,666 | 311,977 | 06/05/2007 | 06/21/2018 |
| Q8773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | 0 | F | | 1 | 24,783,000 | 105.4300 | 26,128,680 | 24,783,000 | 24,783,000 | | | | | 5.980 | 5.980 | JD | 41,167 | 1,482,023 | 06/05/2007 | 06/21/2018 |
| 87124V-AA-7 | SYDNEY AIRPORT SENIOR SECURED NOTES 2021 | | F | | 2FE | 9,990,200 | 96.3360 | 9,633,600 | 10,000,000 | 9,990,369 | | 169 | | | 5.125 | 5.060 | FA | 119,583 | | 09/30/2010 | 02/22/2021 |
| Q8815#-AA-4 | TABCORP HOLDINGS LTD (AUSTRALIA) SER A G | | F | | 2 | 9,935,401 | 106.4470 | 10,644,703 | 10,000,000 | 9,956,393 | | 9,453 | | | 5.270 | 5.270 | JD | 14,639 | 527,000 | 11/12/2009 | 12/21/2014 |
| Q8815#-AB-2 | TABCORP HOLDINGS LTD (AUSTRALIA) SER B G | | F | | 2 | 11,762,975 | 106.2340 | 12,748,096 | 12,000,000 | 11,816,874 | | 24,352 | | | 5.420 | 5.732 | JD | 18,067 | 650,400 | 09/10/2008 | 12/21/2016 |
| Q8977*-AA-2 | TEN GROUP PTY LTD SR NTS | | F | | 2 | 15,000,000 | 105.3120 | 15,796,871 | 15,000,000 | 15,000,000 | | | | | 5.380 | 5.380 | MS | 246,583 | 807,000 | 02/13/2003 | 03/11/2013 |
| Q9103#-AB-1 | TOLL HOLDINGS LTD SENIOR UNSECURED NOTES | | F | | 2Z | 30,000,000 | 96.0110 | 28,803,276 | 30,000,000 | 30,000,000 | | | | | 3.650 | 3.650 | JD | 73,000 | | 11/03/2010 | 12/07/2017 |
| Q9194#-AJ-4 | TRANSURBAN 5-YR PIK; 2018 FINAL | | F | | 1 | 10,079,193 | 109.2210 | 11,008,589 | 10,079,193 | 10,079,193 | | | | | 5.860 | 5.860 | MN | 77,111 | 565,660 | 10/03/2006 | 11/14/2018 |
| Q9194#-AG-0 | TRANSURBAN FINANCE CO. SER 2005-1 TR. C | | F | | 1 | 15,000,000 | 104.2160 | 15,632,354 | 15,000,000 | 15,000,000 | | | | | 5.350 | 5.350 | FA | 314,313 | 802,500 | 05/26/2005 | 08/10/2020 |
| Q9194#-AB-1 | TRANSURBAN FINANCE CO. SER. 2004-1, TR. | | F | | 1FE | 14,529,365 | 106.4790 | 15,705,594 | 14,750,000 | 15,187,274 | | (65,594) | | | 5.170 | 5.408 | JD | 50,838 | 762,575 | 09/10/2008 | 12/07/2016 |
| 873152-AC-6 | TXU AUSTRALIA 144A | | F | | 1FE | 7,513,352 | 115.0620 | 8,629,628 | 7,500,000 | 7,506,695 | | (879) | | | 7.250 | 7.438 | JD | 45,313 | 543,750 | 09/08/2000 | 12/01/2016 |
| Q7397#-AA-2 | VISY INDUSTRIES / PRATT FINANCE PTY LTD | | F | | 2 | 20,000,000 | 107.5250 | 21,505,006 | 20,000,000 | 19,992,138 | | 5,138 | | | 7.960 | 7.960 | MN | 168,044 | 1,592,000 | 04/17/1997 | 05/23/2012 |
| Q7397#-AE-4 | VISY INDUSTRIES / PRATT FINANCE PTY LTD | | F | | 2 | 15,000,000 | 115.0000 | 17,250,000 | 15,000,000 | 15,140,588 | | (20,206) | | | 8.120 | 8.120 | MN | 128,567 | 1,218,000 | 04/17/1997 | 05/23/2016 |
| 980236-AJ-2 | WOODSIDE FINANCE LTD | | F | | 2FE | 9,928,000 | 105.1070 | 10,510,740 | 10,000,000 | 9,943,026 | | 13,191 | | | 4.500 | 4.663 | MN | 63,750 | 450,000 | 11/03/2009 | 11/10/2014 |
| 980888-AA-9 | WOOLWORTHS LIMITED | | F | | 1FE | 24,977,750 | 111.7820 | 27,945,425 | 25,000,000 | 24,987,622 | | 2,157 | | | 5.550 | 5.562 | MN | 177,292 | 1,387,500 | 11/16/2005 | 11/15/2015 |
| 980888-AC-5 | WOOLWORTHS LIMITED | | F | | 1FE | 4,994,150 | 98.7660 | 4,938,295 | 5,000,000 | 4,994,454 | | 304 | | | 2.550 | 2.575 | MS | 35,063 | | 09/14/2010 | 09/22/2015 |
| 980888-AD-3 | WOOLWORTHS LIMITED | | F | | 1FE | 4,744,158 | 96.8370 | 4,599,772 | 4,750,000 | 4,744,290 | | 132 | | | 4.000 | 4.015 | MS | 52,250 | | 09/14/2010 | 09/22/2020 |
| 03937L-AA-3 | ARCH CAPITAL GROUP LTD | | | | 2FE | 8,963,600 | 103.6170 | 8,289,368 | 8,000,000 | 8,901,746 | | (16,413) | | | 7.350 | 6.412 | MN | 98,000 | 588,000 | 11/02/2006 | 05/01/2034 |
| 05461T-AA-5 | AXIS CAPITAL HOLDINGS | | | | 2FE | 20,083,000 | 106.3360 | 20,735,559 | 19,500,000 | 19,777,184 | | (62,111) | | | 5.750 | 5.343 | JD | 93,438 | 1,121,250 | 11/12/2009 | 12/01/2014 |
| G0746#-AC-2 | BANK OF N.T. BUTTERFIELD & SON LTD. SUB | | F | 1 | 2 | 13,000,000 | 91.2510 | 11,862,655 | 13,000,000 | 13,000,000 | | | | | 1.385 | 4.810 | JAJO | 44,512 | 678,276 | 11/12/2009 | 07/02/2015 |
| 456866-AM-4 | INGERSOLL-RAND CO | | | | 2FE | 11,877,219 | 109.9720 | 12,212,402 | 11,105,000 | 11,844,641 | | (25,269) | | | 6.443 | 5.817 | MN | 91,424 | 715,495 | 09/10/2009 | 11/15/2027 |
| 45686X-CF-8 | INGERSOLL-RAND CO | | | | 2FE | 13,093,644 | 107.8420 | 13,464,099 | 12,485,000 | 13,067,798 | | (19,915) | | | 6.015 | 5.588 | FA | 283,701 | 750,973 | 09/04/2009 | 02/15/2028 |
| 45687A-AA-0 | INGERSOLL-RAND FIN I | | | | 2FE | 12,981,410 | 115.0940 | 14,962,181 | 13,000,000 | 12,984,765 | | 1,476 | | | 6.875 | 6.895 | FA | 337,639 | 893,750 | 08/12/2008 | 08/15/2018 |
| 45687A-AB-8 | INGERSOLL-RAND FIN I | | | | 2FE | 1,499,355 | 110.5810 | 1,658,718 | 1,500,000 | 1,499,638 | | 124 | | | 6.000 | 6.010 | FA | 34,000 | 90,000 | 08/12/2008 | 08/15/2013 |
| 995962-9C-3 | INTELSAT BERMUDA TERM LOAN | | F | 2 | 4FE | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 2.789 | 3.043 | MJSD | 11,621 | 48,646 | 12/14/2009 | 01/01/2014 |
| 45822E-AH-3 | INTELSAT SUBSIDIARY HLDG | | F | 1 | 4FE | 2,000,000 | 100.1250 | 2,002,500 | 2,000,000 | 2,000,000 | | | | | 8.500 | 8.485 | JJ | 78,389 | 85,000 | 02/11/2010 | 01/15/2013 |
| 45822E-AJ-9 | INTELSAT SUBSIDIARY HLDG | | F | 1 | 4FE | 3,621,250 | 102.7500 | 3,596,250 | 3,500,000 | 3,595,218 | | (26,032) | | | 8.875 | 7.515 | JJ | 143,233 | 44,375 | 07/14/2010 | 01/15/2015 |
| 45822E-AK-6 | INTELSAT SUBSIDIARY HLDG | | F | 1 | 4FE | 8,092,500 | 102.2500 | 8,180,000 | 8,000,000 | 8,062,233 | | (28,431) | | | 8.875 | 28.756 | JJ | 327,389 | 621,250 | 06/09/2010 | 01/15/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 65504R-AD-6 | NOBLE GROUP LTD | | F | | 2FE | 4,955,250 | 110.7520 | 5,537,615 | 5,000,000 | 4,958,940 | | 3,169 | | | 6.750 | 6.651 | JJ | 142,500 | 295,313 | 10/22/2009 | 01/29/2020 |
| 65504R-AG-9 | NOBLE GROUP LTD | | F | | 2FE | 9,634,753 | 102.9820 | 9,937,744 | 9,650,000 | 9,635,859 | | 1,106 | | | 4.875 | 4.911 | FA | 190,789 | | 07/30/2010 | 08/05/2015 |
| G5924#-AA-9 | PRICEWATERHOUSECOOPERS LLP/LIFEGUARD SYN | | | 3 | 1 | 34,865,550 | 99.8160 | 34,935,765 | 35,000,000 | 34,975,499 | | 48,341 | | | 1.162 | 6.169 | MJSD | 108,464 | 430,186 | 09/10/2008 | 07/25/2011 |
| 74733L-AA-0 | QTEL INTERNATIONAL FIN | | F | | 1FE | 2,977,980 | 109.6120 | 3,288,363 | 3,000,000 | 2,984,088 | | 3,989 | | | 6.500 | 6.675 | JD | 11,375 | 195,000 | 06/02/2009 | 06/10/2014 |
| 9021EQ-AC-8 | TYCO/TYCO INTL FIN SA | | | | 1FE | 4,346,220 | 118.9450 | 4,799,423 | 4,035,000 | 4,315,348 | | (23,076) | | | 7.000 | 5.985 | JD | 12,553 | 282,450 | 08/19/2009 | 12/15/2019 |
| 9021EQ-AD-6 | TYCO/TYCO INTL FIN SA | | | | 1FE | 13,550,901 | 120.3150 | 15,274,027 | 12,695,000 | 13,476,970 | | (55,250) | | | 6.875 | 6.047 | JJ | 402,449 | 872,781 | 08/19/2009 | 01/15/2021 |
| 964152-AA-0 | WHITE MOUNTAINS RE GROUP | | | | 2FE | 9,971,500 | 97.1120 | 9,711,220 | 10,000,000 | 9,980,238 | | 2,515 | | | 6.375 | 6.416 | MS | 178,854 | 637,500 | 03/14/2007 | 03/20/2017 |
| 05957N-AQ-4 | BANCO DO BRASIL (CAYMAN) | | F | | 2FE | 1,324,109 | 104.0000 | 1,386,320 | 1,333,000 | 1,325,632 | | 1,523 | | | 4.500 | 4.651 | JJ | 26,493 | 29,993 | 01/15/2010 | 01/22/2015 |
| 37373W-AA-8 | GERDAU TRADE INC | | F | | 2FE | 5,943,060 | 100.2500 | 6,015,000 | 6,000,000 | 5,944,072 | | 1,012 | | | 5.750 | 5.750 | JJ | 86,250 | | 09/23/2010 | 01/30/2021 |
| 37373W-AA-8 | GERDAU TRADE INC | LS | F | | 2FE | 3,962,040 | 100.2500 | 4,010,000 | 4,000,000 | 3,962,714 | | 674 | | | 5.750 | 5.750 | JJ | 57,500 | | 09/23/2010 | 01/30/2021 |
| 71646Y-AA-4 | PETRODRILL FIVE LTD | | | | 1 | 5,500,267 | 104.7910 | 5,763,785 | 5,500,267 | 5,500,267 | | | | | 4.390 | 4.390 | AO | 50,975 | 230,487 | 11/12/2009 | 04/15/2016 |
| 71646X-AA-6 | PETRODRILL FOUR LTD | | | | 1 | 6,875,331 | 104.7370 | 7,201,016 | 6,875,331 | 6,875,331 | | | | | 4.240 | 4.241 | JJ | 134,420 | 278,265 | 09/18/2003 | 01/15/2016 |
| 022650-AA-6 | AMAL LTD | | F | | 1 | 27,397,727 | 101.8910 | 27,915,818 | 27,397,727 | 27,397,727 | | | | | 3.465 | 3.465 | FMAN | 105,481 | 935,806 | 11/12/2009 | 08/21/2021 |
| 37943T-AB-4 | GLOBALSANTAFE CORP | | | | 2FE | 19,055,808 | 104.1940 | 19,624,978 | 18,835,000 | 18,892,309 | | (25,256) | | | 5.000 | 4.848 | FA | 355,772 | 941,750 | 03/18/2009 | 02/15/2013 |
| 44841R-AA-9 | HUTCHISON WHAMP INTL LTD | | F | | 1FE | 23,602,470 | 109.2130 | 25,665,079 | 23,500,000 | 23,527,503 | | (11,788) | | | 6.500 | 6.439 | FA | 585,542 | 1,527,500 | 03/31/2003 | 02/13/2013 |
| 44841A-AA-6 | HUTCHISON WHAMPOA FINANC | | F | | 1FE | 13,976,060 | 104.9880 | 14,698,348 | 14,000,000 | 13,980,726 | | 3,596 | | | 4.625 | 4.658 | MS | 197,847 | 647,500 | 11/12/2009 | 09/11/2015 |
| 61532X-BS-4 | MONUMENTAL GLOBAL FUNDNG | | F | | 1FE | 6,996,990 | 107.0120 | 7,490,854 | 7,000,000 | 6,998,510 | | 590 | | | 5.500 | 5.510 | AO | 73,792 | 385,000 | 04/18/2008 | 04/22/2013 |
| 65504L-AB-3 | NOBLE HOLDING INTL LTD | | F | | 1FE | 5,000,000 | 102.1180 | 5,105,910 | 5,000,000 | 5,000,000 | | | | | 3.450 | 3.450 | FA | 74,271 | | 07/21/2010 | 08/01/2015 |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD | | F | | 1FE | 5,385,150 | 103.4500 | 5,586,284 | 5,400,000 | 5,385,651 | | 501 | | | 4.900 | 4.944 | FA | 113,925 | | 07/21/2010 | 08/01/2020 |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD | LS | F | | 1FE | 1,246,563 | 103.4500 | 1,293,121 | 1,250,000 | 1,246,679 | | 116 | | | 4.900 | 4.944 | FA | 26,372 | | 07/21/2010 | 08/01/2020 |
| 65504L-AD-9 | NOBLE HOLDING INTL LTD | | F | | 1FE | 4,998,600 | 106.9370 | 5,346,870 | 5,000,000 | 4,998,607 | | 7 | | | 6.200 | 6.208 | FA | 133,472 | | 07/21/2010 | 08/01/2040 |
| 71645W-AM-3 | PETROBRAS INTL FIN CO | | F | | 2FE | 2,055,000 | 106.4820 | 2,129,636 | 2,000,000 | 2,050,316 | | (4,684) | | | 5.875 | 5.446 | MS | 39,167 | 58,750 | 02/25/2010 | 03/01/2018 |
| 71645W-AN-1 | PETROBRAS INTL FIN CO | | F | | 2FE | 12,126,750 | 118.2170 | 12,412,785 | 10,500,000 | 12,039,888 | | (86,862) | | | 7.875 | 5.618 | MS | 243,469 | 511,875 | 06/17/2010 | 03/15/2019 |
| 71645W-AP-6 | PETROBRAS INTL FIN CO | | F | | 2FE | 5,943,600 | 103.7570 | 6,225,408 | 6,000,000 | 5,948,491 | | 4,206 | | | 5.750 | 5.672 | JJ | 154,292 | 249,167 | 10/23/2009 | 01/20/2020 |
| 805649-AA-8 | SAYARRA LTD | | F | | 1FE | 14,732,865 | 96.8070 | 14,262,444 | 14,732,865 | 14,732,865 | | | | | 2.774 | 2.774 | JAJO | 70,385 | 39,734 | 09/17/2010 | 10/29/2021 |
| 805649-AB-6 | SAYARRA LTD | | F | | 1Z | 14,724,677 | 95.7230 | 14,094,902 | 14,724,677 | 14,724,677 | | | | | 2.575 | 2.575 | JAJO | 65,300 | 7,373 | 10/15/2010 | 04/14/2022 |
| 81180W-AB-7 | SEAGATE HDD CAYMAN | | F | 1 | 3FE | 4,915,000 | 101.2500 | 4,961,250 | 4,900,000 | 4,914,938 | | (62) | | | 7.750 | 8.500 | JD | 17,933 | | 12/15/2010 | 12/15/2018 |
| 81180W-AA-9 | SEAGATE TECHNOLOGY | | F | 1 | 3FE | 350,000 | 95.5000 | 334,250 | 350,000 | 350,000 | | | | | 6.875 | 7.402 | MN | 4,010 | 11,229 | 04/29/2010 | 05/01/2020 |
| 87239M-AA-9 | TDIC FINANCE LTD | | F | | 1FE | 3,014,500 | 109.5010 | 3,285,018 | 3,000,000 | 3,010,625 | | (2,628) | | | 6.500 | 6.386 | JJ | 96,958 | 195,000 | 06/26/2009 | 07/02/2014 |
| 91911T-AF-0 | VALE OVERSEAS LIMITED | | F | | 2FE | 12,800,528 | 110.9930 | 14,207,078 | 12,800,000 | 13,277,321 | | (81,194) | | | 6.250 | 6.249 | JJ | 377,778 | 800,000 | 01/06/2006 | 01/11/2016 |
| 91911T-AF-0 | VALE OVERSEAS LIMITED | LS | F | | 2FE | 2,202,772 | 110.9930 | 2,441,842 | 2,200,000 | 2,201,604 | | (264) | | | 6.250 | 6.233 | JJ | 64,931 | 137,500 | 01/06/2006 | 01/11/2016 |
| 91911T-AG-8 | VALE OVERSEAS LIMITED | | F | | 2FE | 4,963,350 | 111.5100 | 5,575,525 | 5,000,000 | 4,975,435 | | 3,232 | | | 6.250 | 6.494 | JJ | 137,153 | 312,500 | 11/16/2006 | 01/23/2017 |
| 91911T-AJ-2 | VALE OVERSEAS LIMITED | | F | | 2FE | 3,572,352 | 106.5100 | 3,834,364 | 3,600,000 | 3,575,119 | | 2,152 | | | 5.625 | 5.727 | MS | 59,625 | 202,500 | 09/08/2009 | 09/15/2019 |
| 91911T-AJ-2 | VALE OVERSEAS LIMITED | LS | F | | 2FE | 1,389,248 | 106.5100 | 1,491,141 | 1,400,000 | 1,390,324 | | 837 | | | 5.625 | 5.727 | MS | 23,188 | 78,750 | 09/08/2009 | 09/15/2019 |
| 91911T-AK-9 | VALE OVERSEAS LIMITED | | F | | 2FE | 3,942,560 | 110.4930 | 4,419,720 | 4,000,000 | 3,943,245 | | 602 | | | 6.875 | 6.990 | MN | 38,958 | 275,000 | 11/03/2009 | 11/10/2039 |
| 21987B-AH-1 | CODELCO INC | | F | | 1FE | 22,121,040 | 108.4810 | 23,865,732 | 22,000,000 | 22,040,500 | | (13,134) | | | 5.500 | 5.428 | AO | 255,444 | 1,210,000 | 10/27/2003 | 10/15/2013 |
| 21987B-AJ-7 | CODELCO INC | | F | | 1FE | 6,593,048 | 106.8250 | 7,477,785 | 7,000,000 | 6,767,535 | | 53,315 | | | 4.750 | 4.932 | AO | 70,194 | 332,500 | 02/11/2005 | 10/15/2014 |
| 21987B-AL-2 | CODELCO INC | | F | | 1FE | 6,762,250 | 109.1710 | 7,096,148 | 6,500,000 | 6,757,596 | | (4,215) | | | 6.150 | 5.851 | AO | 74,398 | 399,750 | 11/19/2009 | 10/24/2036 |
| 21987B-AM-0 | CODELCO INC | | F | | 1FE | 14,330,810 | 121.7340 | 14,608,044 | 12,000,000 | 14,097,299 | | (208,843) | | | 7.500 | 4.848 | JJ | 415,000 | 900,000 | 11/12/2009 | 01/15/2019 |
| 21987B-AN-8 | CODELCO INC | | F | | 1FE | 6,876,730 | 94.7540 | 6,632,745 | 7,000,000 | 6,878,339 | | 1,609 | | | 3.750 | 3.965 | MN | 41,563 | | 10/28/2010 | 11/04/2020 |
| 654902-AB-1 | NOKIA CORP | | F | | 1FE | 3,963,000 | 105.5350 | 4,221,384 | 4,000,000 | 3,967,800 | | 2,959 | | | 5.375 | 5.512 | MN | 27,472 | 215,000 | 04/30/2009 | 05/15/2019 |
| 054536-AA-5 | AXASA 8.6 12/15/30 | | F | | 2FE | 12,879,050 | 112.0530 | 14,006,588 | 12,500,000 | 12,805,824 | | (6,257) | | | 8.600 | 8.335 | JD | 47,778 | 1,075,000 | 02/12/2001 | 12/15/2030 |
| 05567L-G6-8 | BNP PARIBAS | | F | | 1FE | 6,312,780 | 101.0690 | 6,064,110 | 6,000,000 | 6,303,909 | | (8,871) | | | 3.250 | 1.985 | MS | 59,583 | | 11/05/2010 | 03/11/2015 |
| 05572F-AA-1 | BNP PARIBAS HOME LOAN | | F | | 1FE | 14,994,300 | 95.7720 | 14,365,800 | 15,000,000 | 14,994,478 | | 178 | | | 2.200 | 2.208 | MN | 54,083 | | 10/26/2010 | 11/02/2015 |
| 268317-AA-2 | ELECTRICITE DE FRANCE | | F | | 1FE | 9,462,285 | 109.7660 | 10,427,818 | 9,500,000 | 9,475,635 | | 7,090 | | | 5.500 | 5.592 | JJ | 224,965 | 522,500 | 11/12/2009 | 01/26/2014 |
| 35177P-AS-6 | FRANCE TELECOM | | F | | 1FE | 10,585,400 | 106.8470 | 10,684,720 | 10,000,000 | 10,469,525 | | (115,875) | | | 4.375 | 2.960 | JJ | 210,243 | 218,750 | 01/22/2010 | 07/08/2014 |
| 35177P-AT-4 | FRANCE TELECOM | | F | | 1FE | 4,974,400 | 110.9520 | 5,547,595 | 5,000,000 | 4,977,385 | | 2,038 | | | 5.375 | 5.444 | JJ | 129,149 | 269,497 | 06/29/2009 | 07/08/2019 |
| 35177P-AU-1 | FRANCE TELECOM | | F | | 1FE | 12,433,500 | 97.3440 | 12,167,963 | 12,500,000 | 12,437,188 | | 3,688 | | | 2.125 | 2.238 | MS | 77,474 | | 09/07/2010 | 09/16/2015 |
| F6132#-AA-6 | MESSER GROUP (FRANCE) SR SECD NTS SER A | | F | | 2 | 2,740,000 | 105.0170 | 2,877,475 | 2,740,000 | 2,740,000 | | | | | 5.240 | 5.240 | FA | 59,425 | 143,576 | 07/08/2005 | 08/02/2012 |
| F6132#-AB-4 | MESSER GROUP (FRANCE) SR SECD NTS SER B | | F | | 2 | 2,160,000 | 107.2550 | 2,316,702 | 2,160,000 | 2,160,000 | | | | | 5.460 | 5.460 | FA | 48,812 | 117,936 | 07/08/2005 | 08/02/2015 |
| 762397-AS-6 | RHODIA SA | | F | 1 | 4FE | 2,023,750 | 101.3750 | 2,027,500 | 2,000,000 | 2,023,185 | | (565) | | | 6.875 | 7.121 | MS | 35,903 | | 10/07/2010 | 09/15/2020 |
| 89152U-AA-0 | TOTAL CAPITAL SA | | F | | 1FE | 40,123,400 | 102.4560 | 40,982,320 | 40,000,000 | 40,102,920 | | (20,016) | | | 3.125 | 3.066 | AO | 309,028 | 1,250,000 | 11/17/2009 | 10/02/2015 |
| 92334N-AA-1 | VEOLIA ENVIRONNEMENT | | F | | 1FE | 20,372,151 | 108.0280 | 21,362,458 | 19,775,000 | 20,191,621 | | (162,744) | | | 5.250 | 4.348 | JD | 80,748 | 1,038,188 | 11/12/2009 | 06/03/2013 |
| D6574*-AA-7 | CLAAS KGAA 5.76% SR NTS | | F | | 2 | 23,200,000 | 105.4340 | 24,460,758 | 23,200,000 | 23,200,000 | | | | | 5.760 | 5.760 | JD | 14,848 | 1,336,320 | 12/05/2002 | 12/27/2014 |
| D2488*-AA-1 | ENTERPRISE RENT-A-CAR COMPANY 2005-B | | | | 2 | 18,576,375 | 134.9580 | 19,359,702 | 18,576,375 | 19,169,350 | | | | (1,398,432) | 3.870 | 3.870 | FA | 292,620 | 767,381 | 11/01/2009 | 02/09/2012 |
| 028191-69-0 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 16,556,550 | 109.8660 | 16,479,900 | 15,000,000 | 16,361,022 | | (195,528) | | | 4.875 | 1.759 | JAN | 712,969 | | 07/14/2010 | 01/10/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 515110-BB-9 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 14,927,100 | 103.6320 | 15,544,815 | 15,000,000 | 14,938,992 | | 11,892 | | | 3.125 | 3.226 | JJ | 216,146 | 236,979 | 01/06/2010 | 07/15/2015 |
| 51511C-AD-0 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 2,492,300 | 102.8350 | 2,570,875 | 2,500,000 | 2,493,135 | | 835 | | | 3.125 | 3.018 | JJ | 36,024 | 16,500 | 04/20/2010 | 01/15/2016 |
| D8355*-AA-8 | SCHULMAN (A.), INC. (UNITED STATES) | | | | 2 | 60,000,000 | 131.6260 | 66,254,909 | 60,000,000 | 67,263,868 | | | | (4,906,998) | 4.485 | 4.485 | MS | 1,005,595 | 2,975,625 | 02/10/2006 | 03/01/2016 |
| 90320R-AA-2 | UPC GERMANY GMBH | | | 1 | 4FE | 5,950,000 | 104.5000 | 6,270,000 | 6,000,000 | 5,952,583 | | 2,583 | | | 8.125 | 8.507 | JD | 40,625 | 243,750 | 06/28/2010 | 12/01/2017 |
| D8884#-AA-4 | VOITH AG SER. A SR NTS, DUE 2014 | | F | | 2 | 49,743,003 | 108.7760 | 54,388,015 | 50,000,000 | 50,952,888 | | (243,023) | | | 5.880 | 5.982 | FA | 1,094,333 | 2,940,000 | 06/27/2008 | 08/17/2014 |
| N9684*-AA-7 | WURTH FINANCE INTL BV GTD SR NTS | | F | | 1 | 10,079,116 | 102.7520 | 10,275,200 | 10,000,000 | 10,010,269 | | (13,580) | | | 5.060 | 5.060 | MS | 137,744 | 506,000 | 11/12/2009 | 09/23/2011 |
| D9860*-AE-6 | ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2 | | F | | 2 | 20,000,000 | 98.5440 | 19,708,882 | 20,000,000 | 20,000,000 | | | | | 6.380 | 6.276 | JD | 3,544 | 1,275,940 | 07/27/2007 | 06/30/2019 |
| Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | | F | | 1 | 4,783,000 | 104.9690 | 5,020,647 | 4,783,000 | 4,783,000 | | | | | 6.280 | 6.280 | JJ | 130,161 | 300,372 | 06/22/2007 | 07/25/2019 |
| Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | D | F | | 1 | 25,217,000 | 104.9690 | 26,469,927 | 25,217,000 | 25,217,000 | | | | | 6.280 | 6.280 | JJ | 686,239 | 1,583,628 | 06/22/2007 | 07/25/2019 |
| 759470-A@-6 | RELIANCE INDUSTRIES LTD (INDIA) SERIES B | | F | | 2 | 34,461,014 | 104.1970 | 36,468,950 | 35,000,000 | 34,553,040 | | 41,733 | | | 6.610 | 6.830 | MS | 661,918 | 2,313,500 | 09/10/2008 | 09/18/2018 |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE | | F | 1 | 3FE | 3,130,000 | 103.1250 | 3,093,750 | 3,000,000 | 3,126,069 | | (3,931) | | | 7.375 | 6.969 | AO | 51,010 | | 10/07/2010 | 10/15/2017 |
| 002447-AA-8 | AWAS AVIATION CAPITAL LT | | F | 1 | 3FE | 4,030,000 | 99.1250 | 3,965,000 | 4,000,000 | 4,028,585 | | (1,415) | | | 7.000 | 7.508 | AO | 56,778 | | 10/07/2010 | 10/15/2016 |
| G12528-AD-6 | BORD GAIS EIREANN, SER D SR NTS, DUE 201 | | F | | 1 | 3,000,000 | 107.3640 | 3,220,931 | 3,000,000 | 3,000,000 | | | | | 5.300 | 5.300 | AO | 30,475 | 159,000 | 09/19/2003 | 10/22/2015 |
| G26138-AA-4 | DCC CORPORATE SERVICES GTD SR NTS | | F | | 2 | 22,828,573 | 101.2090 | 23,278,072 | 23,000,000 | 22,897,227 | | 27,867 | | | 5.120 | 5.274 | AO | 294,400 | 1,177,600 | 06/27/2008 | 04/19/2014 |
| G2614#-AB-9 | DCC PLC (2007 TRANSACTION) 2019 | | F | | 2 | 15,000,000 | 102.0110 | 15,301,676 | 15,000,000 | 15,000,000 | | | | | 6.190 | 6.190 | JJ | 438,458 | 928,500 | 06/11/2007 | 07/11/2019 |
| G2978#-AD-5 | ELECTRICITY SUPPLY BOARD SER D, DUE 2018 | | F | | 1 | 14,582,390 | 80.8540 | 12,128,054 | 15,000,000 | 14,654,952 | | 32,707 | | | 5.390 | 5.760 | JD | 35,933 | 808,500 | 09/10/2008 | 12/15/2018 |
| G2978#-AC-7 | ELECTRICITY SUPPLY BOARD SER. C, DUE 201 | | F | | 1 | 59,627,709 | 88.8560 | 53,313,792 | 60,000,000 | 59,730,034 | | 45,978 | | | 5.190 | 5.190 | JD | 138,400 | 3,114,000 | 11/12/2009 | 12/15/2015 |
| G3107#-AA-3 | ENTERPRISE RENT-A-CAR COMPANY 2005-C | | | | 2 | 4,423,625 | 134.9580 | 4,610,160 | 4,423,625 | 4,564,831 | | | | (333,011) | 3.870 | 3.870 | FA | 69,682 | 182,738 | 11/01/2009 | 02/09/2012 |
| G49390-AA-7 | IRISH FOOD PROCESSORS SER A SR UNSEC NTS | | F | | 2 | 17,142,857 | 106.3840 | 18,237,177 | 17,142,857 | 18,204,353 | | (163,720) | | | 5.990 | 5.990 | JD | 25,671 | 1,026,857 | 12/13/2005 | 12/22/2015 |
| G5264#-AA-7 | KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S | | F | | 2 | 10,000,000 | 103.5620 | 10,356,194 | 10,000,000 | 10,000,000 | | | | | 5.160 | 5.160 | MS | 131,867 | 515,982 | 02/25/2005 | 03/29/2015 |
| X7435K-AS-8 | RUSSIAN RAILWAYS | | F | | 2FE | 2,500,000 | 104.2950 | 2,607,375 | 2,500,000 | 2,500,000 | | | | | 5.739 | 5.739 | AO | 35,072 | 72,535 | 03/26/2010 | 04/03/2017 |
| G7815@-AA-9 | SAP IRELAND US FINANCIAL SERVICES LTD, 2 | | F | | 1 | 27,000,000 | 95.7140 | 25,842,713 | 27,000,000 | 27,000,000 | | | | | 2.340 | 2.340 | AO | 135,135 | | 09/28/2010 | 10/14/2015 |
| 98372P-AK-4 | XL CAPITAL LTD | | | | 2FE | 4,491,225 | 98.4830 | 4,431,717 | 4,500,000 | 4,492,134 | | 270 | | | 6.250 | 6.279 | MN | 35,938 | 281,250 | 05/02/2007 | 05/15/2027 |
| 03210@-AB-4 | AMPLIFON S.P.A 7YR | | F | | 2 | 15,000,000 | 107.9460 | 16,191,872 | 15,000,000 | 15,000,000 | | | | | 6.350 | 6.350 | FA | 394,229 | 952,500 | 11/12/2009 | 08/02/2013 |
| 03210@-AA-6 | AMPLIFON S.P.A. 5YR | | F | | 2 | 15,000,000 | 102.3560 | 15,353,439 | 15,000,000 | 15,000,000 | | | | | 6.250 | 6.250 | FA | 388,021 | 937,500 | 11/12/2009 | 08/02/2011 |
| L9385#-AB-5 | INDESIT COMPANY SER B GTD SR NTS. | | F | | 2 | 32,108,092 | 102.4580 | 32,786,499 | 32,000,000 | 32,011,491 | | (15,633) | | | 5.620 | 5.567 | MS | 519,538 | 1,798,400 | 11/18/2005 | 09/17/2011 |
| 064255-AB-8 | BK TOKYO-MITSUBISHI UFJ | | F | | 1FE | 9,995,900 | 104.2590 | 10,425,900 | 10,000,000 | 9,996,614 | | 714 | | | 3.850 | 3.859 | JJ | 170,042 | 192,500 | 01/13/2010 | 01/22/2015 |
| 064255-AC-6 | BK TOKYO-MITSUBISHI UFJ | | F | | 1FE | 24,748,515 | 99.6210 | 24,656,123 | 24,750,000 | 24,748,658 | | 143 | | | 1.600 | 1.596 | MS | 116,600 | | 09/08/2010 | 09/11/2013 |
| 65535H-AA-7 | NOMURA HOLDINGS INC | | F | | 2FE | 4,984,300 | 104.2590 | 5,212,955 | 5,000,000 | 4,986,632 | | 2,332 | | | 5.000 | 5.072 | MS | 81,250 | 125,000 | 02/25/2010 | 03/04/2015 |
| 865622-AE-4 | SUMITOMO MITSUI BANKING | | F | | 1FE | 14,980,050 | 101.7790 | 15,266,910 | 15,000,000 | 14,981,690 | | 1,640 | | | 3.150 | 3.179 | JJ | 208,688 | | 07/14/2010 | 07/22/2015 |
| 90969Q-AA-0 | UNITED BUSINESS MEDIA LT | | F | | 2FE | 12,778,350 | 96.0060 | 12,480,780 | 13,000,000 | 12,781,011 | | 2,661 | | | 5.750 | 5.979 | MN | 120,431 | | 10/27/2010 | 11/03/2020 |
| 03938L-AC-8 | ARCELORMITTAL | | F | | 2FE | 18,993,083 | 106.2950 | 19,189,509 | 18,053,000 | 18,720,397 | | (259,586) | | | 5.375 | 3.761 | JD | 80,862 | 970,349 | 12/17/2009 | 06/01/2013 |
| 03938L-AL-8 | ARCELORMITTAL | | F | | 2FE | 6,925,170 | 119.0210 | 8,331,463 | 7,000,000 | 6,942,469 | | 11,019 | | | 9.000 | 8.737 | FA | 238,000 | 630,000 | 11/12/2009 | 02/15/2015 |
| 22303Q-AF-7 | COVIDIEN INTERNATIONAL F | | | | 1FE | 19,972,800 | 107.7870 | 21,557,380 | 20,000,000 | 19,989,387 | | 5,506 | | | 5.450 | 5.458 | AO | 230,111 | 1,090,000 | 10/17/2007 | 10/15/2012 |
| 22303Q-AK-6 | COVIDIEN INTL FINANCE SA | | F | | 1FE | 4,990,600 | 100.3690 | 5,018,470 | 5,000,000 | 4,991,503 | | 903 | | | 2.800 | 2.819 | JD | 6,222 | 64,944 | 06/21/2010 | 06/15/2015 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA | | F | | 1FE | 3,995,200 | 99.9750 | 3,998,988 | 4,000,000 | 3,995,400 | | 200 | | | 4.200 | 4.196 | JD | 7,467 | 77,933 | 06/21/2010 | 06/15/2020 |
| 29268B-AB-7 | ENEL FINANCE INTERNATION | | F | | 1FE | 5,032,000 | 109.2200 | 5,460,995 | 5,000,000 | 5,024,012 | | (2,816) | | | 6.250 | 6.155 | MS | 92,014 | 312,500 | 12/21/2007 | 09/15/2017 |
| 29268B-AC-5 | ENEL FINANCE INTERNATION | | F | | 1FE | 2,493,375 | 101.2100 | 2,530,245 | 2,500,000 | 2,493,627 | | 83 | | | 6.800 | 6.814 | MS | 50,056 | 170,000 | 09/13/2007 | 09/15/2037 |
| 29268B-AD-3 | ENEL FINANCE INTL SA | | F | | 1FE | 3,490,550 | 101.6890 | 3,559,122 | 3,500,000 | 3,492,715 | | 1,762 | | | 3.875 | 3.935 | AO | 31,646 | 135,625 | 09/30/2009 | 10/07/2014 |
| 29268B-AF-8 | ENEL FINANCE INTL SA | | F | | 1FE | 1,989,260 | 89.7000 | 1,794,008 | 2,000,000 | 1,989,425 | | 135 | | | 6.000 | 6.039 | AO | 28,000 | 120,000 | 09/30/2009 | 10/07/2039 |
| L4191B-AH-6 | GAZ CAPITAL SA | | F | | 2FE | 12,032,835 | 105.7500 | 13,221,923 | 12,503,000 | 12,146,379 | | 46,807 | | | 6.212 | 6.809 | MN | 84,141 | 699,036 | 05/19/2010 | 11/22/2016 |
| L6346#-AA-1 | MESSER GROUP (FINANCE SA) SR SECD NTS SE | | F | | 2 | 5,760,000 | 105.0170 | 6,048,999 | 5,760,000 | 5,760,000 | | | | | 5.240 | 5.240 | FA | 124,922 | 301,824 | 07/08/2005 | 08/02/2012 |
| L6346#-AB-9 | MESSER GROUP (FINANCE SA) SR SECD NTS SE | | F | | 2 | 6,340,000 | 107.2550 | 6,799,949 | 6,340,000 | 6,340,000 | | | | | 5.460 | 5.460 | FA | 143,273 | 346,164 | 07/08/2005 | 08/02/2015 |
| 87927V-AE-8 | TELECOM ITALIA CAPITAL | | F | | 2FE | 12,838,800 | 104.1810 | 13,543,478 | 13,000,000 | 12,937,882 | | 19,488 | | | 5.250 | 5.431 | MN | 87,208 | 682,500 | 03/24/2005 | 11/15/2013 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL | | F | | 2FE | 12,340,755 | 85.8300 | 11,587,010 | 13,500,000 | 12,412,309 | | 18,665 | | | 6.375 | 7.091 | MN | 109,969 | 860,625 | 09/14/2006 | 11/15/2033 |
| 87927V-AW-8 | TELECOM ITALIA CAPITAL | | F | | 2FE | 5,483,290 | 106.3470 | 5,317,340 | 5,000,000 | 5,378,943 | | (100,486) | | | 6.175 | 3.818 | JD | 11,149 | 308,750 | 12/17/2009 | 06/18/2014 |
| 87927V-AL-2 | TELECOM ITALIA SPA | | F | | 2FE | 9,315,400 | 102.4540 | 10,245,430 | 10,000,000 | 9,563,482 | | 100,448 | | | 4.950 | 6.274 | MS | 125,125 | 495,000 | 05/22/2008 | 09/30/2014 |
| 902133-AE-7 | TYCO ELECTRONICS GROUP S | | | | 2FE | 5,997,360 | 107.5170 | 6,451,002 | 6,000,000 | 5,998,990 | | 533 | | | 6.000 | 6.033 | AO | 90,000 | 360,000 | 09/20/2007 | 10/01/2012 |
| 902133-AF-4 | TYCO ELECTRONICS GROUP S | | | | 2FE | 3,587,655 | 113.6410 | 3,977,453 | 3,500,000 | 3,565,910 | | (7,755) | | | 6.550 | 6.217 | AO | 57,313 | 229,250 | 01/03/2008 | 10/01/2017 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP S | | | | 2FE | 6,470,360 | 114.8630 | 7,466,095 | 6,500,000 | 6,471,415 | | 349 | | | 7.125 | 7.172 | AO | 115,781 | 463,125 | 09/20/2007 | 10/01/2037 |
| 902118-BM-9 | TYCO INTERNATIONAL FINAN | | | | 1FE | 1,993,060 | 106.0390 | 2,120,780 | 2,000,000 | 1,994,639 | | 1,280 | | | 4.125 | 4.228 | AO | 17,417 | 84,792 | 09/30/2009 | 10/15/2014 |
| 902118-BN-7 | TYCO INTERNATIONAL FINAN | | F | | 1FE | 9,967,600 | 102.1870 | 10,218,730 | 10,000,000 | 9,971,194 | | 3,594 | | | 3.375 | 3.403 | AO | 71,250 | 150,000 | 04/28/2010 | 10/15/2015 |
| 902118-AY-4 | TYCO INTL GROUP SA | | | | 1FE | 1,216,390 | 100.6940 | 1,157,975 | 1,150,000 | 1,156,300 | | (51,126) | | | 6.750 | 2.217 | FA | 29,325 | 77,625 | 10/22/2009 | 02/15/2011 |
| 902118-BK-3 | TYCO INTL GROUP SA | | | | 1FE | 19,540,700 | 110.9340 | 19,746,216 | 17,800,000 | 19,095,408 | | (415,544) | | | 6.000 | 3.322 | MN | 136,467 | 1,068,000 | 01/07/2010 | 11/15/2013 |
| 990457-9K-1 | WC LUXCO S.A.R.L. TERM B-3 LOAN | | F | 2 | 3FE | 747,352 | 100.2620 | 508,632 | 507,303 | 500,123 | | (2,108) | | | 4.511 | 6.798 | MJSD | 64 | 14,270 | 09/07/2010 | 02/20/2016 |
| 716743-AD-1 | PETRONAS CAPITAL LTD | | F | | 1FE | 31,734,660 | 107.4890 | 34,396,448 | 32,000,000 | 31,763,392 | | 21,110 | | | 5.250 | 5.358 | FA | 648,667 | 1,680,000 | 08/17/2009 | 08/12/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 716743-AC-3 | PETRONAS GLOBAL SUKUK LT | | F | | 1FE | 8,964,000 | 104.6160 | 9,415,413 | 9,000,000 | 8,973,019 | | 6,746 | | | 4.250 | 4.340 | FA | 147,688 | 382,500 | 10/09/2009 | 08/12/2014 |
| Y85859-DE-6 | TNB CAPITAL (L) LTD | | F | | 2FE | 1,608,750 | 107.2980 | 1,609,464 | 1,500,000 | 1,596,007 | | (12,743) | | | 5.250 | 3.643 | MN | 12,250 | 39,375 | 05/11/2010 | 05/05/2015 |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 6,954,920 | 103.9450 | 7,276,136 | 7,000,000 | 6,957,588 | | 2,668 | | | 5.000 | 5.083 | MS | 88,472 | 175,000 | 03/23/2010 | 03/30/2020 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 5,921,340 | 106.0480 | 6,362,880 | 6,000,000 | 5,922,044 | | 704 | | | 6.125 | 6.222 | MS | 92,896 | 183,750 | 03/23/2010 | 03/30/2040 |
| 02364W-AX-3 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 9,918,600 | 104.0800 | 10,408,040 | 10,000,000 | 9,926,409 | | 6,489 | | | 5.000 | 5.105 | AO | 104,167 | 500,000 | 10/08/2009 | 10/16/2019 |
| 05960A-AB-0 | BANCO MERCANTIL DEL NORT | | F | 1 | 2FE | 11,000,000 | 102.7500 | 11,302,467 | 11,000,000 | 11,000,000 | | | | | 6.135 | 6.135 | AO | 146,218 | 674,850 | 11/12/2009 | 10/13/2016 |
| 15128@-AH-6 | CEMEX ESPANA FINANCE LLC EXCHANGE NOTES | | F | 2 | 4 | 13,270,075 | 96.0000 | 13,422,592 | 13,981,867 | 13,156,755 | | 1,375,381 | | | 8.910 | 7.267 | MJSD | 55,368 | 1,065,656 | 08/14/2009 | 02/14/2014 |
| P07638-AA-6 | COMISION FEDERAL DE ELECTRICIDAD ('CFE') | | F | | 2 | 3,000,000 | 104.9040 | 3,147,109 | 3,000,000 | 2,999,337 | | 298 | | | 6.829 | 6.935 | JJ | 94,461 | 184,369 | 09/16/2002 | 10/15/2012 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | | F | | 2FE | 24,944,300 | 100.3910 | 25,097,825 | 25,000,000 | 24,946,500 | | 2,200 | | | 4.875 | 4.903 | JD | 3,385 | 609,375 | 07/09/2010 | 06/30/2020 |
| P4958*-AA-5 | GRUPO PETROTEMEX 8.31% SR NTS | | F | | 3 | 4,285,714 | 106.2580 | 4,553,902 | 4,285,714 | 4,285,714 | | | | | 8.310 | 8.310 | AO | 60,346 | 356,143 | 10/01/2002 | 10/30/2012 |
| 879403-AS-2 | TELEFONOS DE MEXICO SAB | | F | | 1FE | 8,071,135 | 108.3310 | 7,853,998 | 7,250,000 | 8,040,625 | | (30,510) | | | 5.500 | 2.656 | JJ | 170,576 | | 10/27/2010 | 01/27/2015 |
| 00448M-AA-9 | ACHMEA HYPOTHEEKBANK NV | | F | | 1FE | 33,983,000 | 104.0420 | 35,374,416 | 34,000,000 | 33,986,713 | | 3,203 | | | 3.200 | 3.211 | MN | 175,289 | 1,088,000 | 11/12/2009 | 11/03/2014 |
| 008685-AB-5 | AHOLD FINANCE USA INC | | F | | 2FE | 9,102,905 | 111.4170 | 9,470,454 | 8,500,000 | 9,088,399 | | (14,506) | | | 6.875 | 6.235 | MN | 97,396 | 584,375 | 02/17/2010 | 05/01/2029 |
| N1614R-AP-6 | BRITISH GAS INTL FINANCE | | F | | 1FE | 13,705,600 | 56.0790 | 22,431,800 | 40,000,000 | 19,498,050 | | 1,249,996 | | | 0.000 | 6.743 | MN | | | 09/20/2006 | 11/04/2021 |
| N2272#-AA-6 | CORIO N.V. SER. A GTD SR NTS | | F | | 2 | 49,659,219 | 102.2430 | 51,121,385 | 50,000,000 | 49,924,739 | | 110,750 | | | 5.130 | 5.371 | FA | 904,875 | 2,565,000 | 11/12/2009 | 08/24/2011 |
| 25156P-AF-0 | DEUTSCHE TELEKOM INT FIN | | F | | 2FE | 19,229,950 | 108.3040 | 21,660,720 | 20,000,000 | 19,675,764 | | 114,142 | | | 5.250 | 5.941 | JJ | 463,750 | 1,050,000 | 09/15/2006 | 07/22/2013 |
| 25156P-AG-8 | DEUTSCHE TELEKOM INT FIN | | F | | 2FE | 8,040,080 | 101.0120 | 8,080,936 | 8,000,000 | 8,003,813 | | (16,339) | | | 5.375 | 5.160 | MS | 117,056 | 430,000 | 09/11/2008 | 03/23/2011 |
| 25156P-AH-6 | DEUTSCHE TELEKOM INT FIN | | F | | 2FE | 2,844,240 | 111.9990 | 3,359,958 | 3,000,000 | 2,904,129 | | 14,975 | | | 5.750 | 6.479 | MS | 46,958 | 172,500 | 07/14/2006 | 03/23/2016 |
| N4282#-AA-0 | DSM NV, SER. A SR UNSEC. NTS, DUE 2013 | | F | | 1 | 18,000,000 | 109.2720 | 19,668,926 | 18,000,000 | 18,000,000 | | | | | 5.510 | 5.510 | AO | 228,665 | 991,800 | 08/27/2003 | 10/08/2013 |
| 26835P-AA-8 | EDP FINANCE BV | | F | | 1FE | 3,492,265 | 101.3040 | 3,545,623 | 3,500,000 | 3,496,919 | | 1,556 | | | 5.375 | 5.426 | MN | 30,832 | 188,125 | 10/26/2007 | 11/02/2012 |
| 26835P-AB-6 | EDP FINANCE BV | | F | | 1FE | 3,494,890 | 93.4680 | 3,271,366 | 3,500,000 | 3,496,151 | | 424 | | | 6.000 | 6.217 | FA | 86,917 | 210,000 | 10/26/2007 | 02/02/2018 |
| 26835P-AC-4 | EDP FINANCE BV | | F | | 1FE | 10,800,510 | 85.2440 | 9,376,807 | 11,000,000 | 10,814,828 | | 13,293 | | | 4.900 | 5.146 | AO | 134,750 | 541,994 | 03/24/2010 | 10/01/2019 |
| 29266M-AD-1 | ENERGY EAST CORPORATION | | F | | 1FE | 13,178,975 | 106.8500 | 13,890,474 | 13,000,000 | 13,072,971 | | (46,849) | | | 6.750 | 6.773 | JD | 39,000 | 877,500 | 11/12/2009 | 06/15/2012 |
| 445681-B@-7 | HUNTER DOUGLAS N.V. SER E 5.01% SR NTS | | F | | 2 | 14,000,000 | 104.6230 | 14,647,254 | 14,000,000 | 14,000,000 | | | | | 5.010 | 5.010 | MN | 64,295 | 701,400 | 03/18/2009 | 05/28/2013 |
| N4345#-AE-7 | IBERDROLA INT'L BV 4.48% GTD SR NTS | | F | | 1 | 4,825,323 | 102.6490 | 5,132,470 | 5,000,000 | 4,942,922 | | 48,782 | | | 4.480 | 5.558 | FA | 88,356 | 224,000 | 06/27/2008 | 02/09/2012 |
| N4345#-AA-5 | IBERDROLA INT'L BV GTD SER A SR NTS | | F | | 1 | 37,915,137 | 102.0320 | 38,772,240 | 38,000,000 | 37,981,751 | | 27,623 | | | 5.140 | 5.218 | FA | 716,173 | 1,953,200 | 11/12/2009 | 08/19/2011 |
| N4345#-AC-1 | IBERDROLA INT'L BV GTD SER. C SR NTS | | F | | 1 | 9,935,341 | 103.2660 | 10,326,593 | 10,000,000 | 9,951,959 | | 6,926 | | | 5.720 | 5.822 | FA | 209,733 | 572,000 | 06/27/2008 | 08/19/2016 |
| 45324Q-AC-0 | ING BANK NV | | F | | 1FE | 30,909,758 | 107.4430 | 31,692,580 | 29,497,000 | 30,581,670 | | (305,902) | | | 3.900 | 2.699 | MS | 325,942 | 1,150,383 | 01/22/2010 | 03/19/2014 |
| N4577#-AB-2 | INTERNATIONAL ENDESA B.V. SER. B SR NTS | | F | | 1 | 29,917,230 | 106.1920 | 31,857,591 | 30,000,000 | 29,964,382 | | 19,576 | | | 5.230 | 5.304 | MS | 488,133 | 1,569,000 | 06/27/2008 | 09/09/2012 |
| 718337-AE-8 | KONINKLIJKE PHILIPS ELEC | | F | | 1FE | 12,435,610 | 119.4640 | 13,140,996 | 11,000,000 | 12,253,877 | | (48,154) | | | 7.200 | 6.052 | JD | 66,000 | 792,000 | 11/08/2006 | 06/01/2026 |
| N4281@-BA-2 | KONINKLIJKE VOPAK NV FLOATING | | F | 3 | 2 | 18,000,000 | 93.0940 | 16,756,938 | 18,000,000 | 18,000,000 | | | | | 0.974 | 5.920 | MJSD | 5,843 | 183,995 | 04/16/2007 | 06/19/2015 |
| S05400-29-6 | NEDER WATERSCHAPSBANK | | F | | 1FE | 2,999,880 | 97.4500 | 2,923,500 | 3,000,000 | 2,999,887 | | 7 | | | 2.000 | 2.223 | SEP | 18,667 | | 09/01/2010 | 09/09/2015 |
| 62914A-AB-8 | NIBC BANK NV | | F | | 1FE | 15,965,120 | 103.0750 | 16,491,984 | 16,000,000 | 15,972,249 | | 6,602 | | | 2.800 | 2.847 | JD | 36,089 | 448,000 | 11/24/2009 | 12/02/2014 |
| N6510*-AB-1 | NUTRECO SERIES 2004-1 TRANCHE B DUE 2011 | | F | | 2 | 25,000,000 | 100.8140 | 25,203,435 | 25,000,000 | 25,000,000 | | | | | 4.530 | 4.532 | MN | 179,313 | 1,132,500 | 03/26/2004 | 05/04/2011 |
| 500472-AA-3 | PHILIPS ELECTRONICS NV | | F | | 1FE | 9,923,000 | 106.6970 | 10,669,690 | 10,000,000 | 9,963,971 | | 15,225 | | | 4.625 | 4.800 | MS | 141,319 | 462,500 | 03/05/2008 | 03/11/2013 |
| 500472-AC-9 | PHILIPS ELECTRONICS NV | | F | | 1FE | 4,014,820 | 119.2530 | 4,770,124 | 4,000,000 | 4,014,939 | | (214) | | | 6.875 | 6.846 | MS | 84,028 | 275,000 | 06/12/2009 | 03/11/2038 |
| 21685W-BL-0 | RABOBANK NEDERLAND | | F | | 1FE | 6,982,850 | 96.7100 | 6,769,728 | 7,000,000 | 6,983,557 | | 707 | | | 2.125 | 2.177 | AO | 32,229 | | 10/05/2010 | 10/13/2015 |
| 74977R-BQ-6 | RABOBANK NEDERLAND | | F | | 1FE | 10,428,300 | 106.3830 | 10,638,290 | 10,000,000 | 10,337,484 | | (90,816) | | | 4.200 | 3.135 | MN | 56,000 | 420,000 | 01/07/2010 | 05/13/2014 |
| 74977R-BU-7 | RABOBANK NEDERLAND | | F | | 1FE | 5,033,962 | 102.5770 | 5,118,597 | 4,990,000 | 5,015,851 | | (15,411) | | | 2.650 | 2.323 | FA | 49,221 | 132,235 | 11/12/2009 | 08/17/2012 |
| 74977R-CE-2 | RABOBANK NEDERLAND NV NY | | F | | 1FE | 4,996,550 | 101.8000 | 5,090,000 | 5,000,000 | 4,997,070 | | 520 | | | 3.200 | 3.215 | MS | 48,889 | 80,000 | 03/04/2010 | 03/11/2015 |
| 822582-AC-6 | SHELL INTERNATIONAL FIN | | F | | 1FE | 11,947,930 | 110.8870 | 13,306,452 | 12,000,000 | 11,964,467 | | 4,713 | | | 5.200 | 5.256 | MS | 171,600 | 624,000 | 03/27/2007 | 03/22/2017 |
| 822582-AC-6 | SHELL INTERNATIONAL FIN | LS | F | | 1FE | 996,690 | 110.8870 | 1,108,871 | 1,000,000 | 997,744 | | 299 | | | 5.200 | 5.243 | MS | 14,300 | 52,000 | 03/19/2007 | 03/22/2017 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN | | F | | 1FE | 5,226,500 | 118.5230 | 5,926,150 | 5,000,000 | 5,221,449 | | (2,988) | | | 6.375 | 6.046 | JD | 14,167 | 318,750 | 04/06/2009 | 12/15/2038 |
| 822582-AF-9 | SHELL INTERNATIONAL FIN | | F | | 1FE | 18,849,120 | 106.4100 | 19,153,746 | 18,000,000 | 18,632,255 | | (184,834) | | | 4.000 | 2.851 | MS | 200,000 | 720,000 | 11/12/2009 | 03/21/2014 |
| 822582-AH-5 | SHELL INTERNATIONAL FIN | | F | | 1FE | 12,048,540 | 102.7250 | 12,326,976 | 12,000,000 | 12,041,372 | | (7,683) | | | 3.250 | 3.171 | MS | 107,250 | 390,000 | 01/11/2010 | 09/22/2015 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN | | F | | 1FE | 19,930,800 | 104.2550 | 20,851,100 | 20,000,000 | 19,938,068 | | 5,728 | | | 4.300 | 4.343 | MS | 236,500 | 860,000 | 09/15/2009 | 09/22/2019 |
| 822582-AQ-5 | SHELL INTERNATIONAL FIN | | F | | 1FE | 3,997,240 | 102.6950 | 4,107,796 | 4,000,000 | 3,997,502 | | 262 | | | 3.100 | 3.115 | JD | 1,033 | 62,000 | 06/21/2010 | 06/28/2015 |
| N7660#-AF-4 | SHV NEDERLAND B.V. SER. B GTD. SR. NTS | | F | | 2 | 30,027,037 | 101.9200 | 30,575,853 | 30,000,000 | 30,295,625 | | (586,811) | | | 5.680 | 5.644 | JD | 14,200 | 1,704,000 | 09/10/2008 | 06/28/2011 |
| N7660#-AG-2 | SHV NEDERLAND B.V. SER. C GTD. SR. NTS | | F | | 2 | 5,019,086 | 109.8970 | 5,494,855 | 5,000,000 | 5,012,241 | | (3,079) | | | 6.190 | 6.190 | JD | 2,579 | 309,500 | 11/12/2009 | 06/28/2014 |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAT | | F | | 1FE | 4,989,700 | 112.8910 | 5,644,570 | 5,000,000 | 4,991,026 | | 335 | | | 6.125 | 6.143 | FA | 113,993 | 306,250 | 08/09/2006 | 08/17/2026 |
| N9039*-AA-9 | URALITA S.A. (SPAIN) SER. A GTD SR NTS | | F | | 3 | 25,000,000 | 93.0000 | 23,250,000 | 25,000,000 | 25,000,000 | | | | | 5.110 | 5.110 | MN | 205,819 | 1,277,500 | 11/12/2009 | 11/03/2011 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV | | F | | 1FE | 9,910,500 | 98.4060 | 9,840,620 | 10,000,000 | 9,913,329 | | 2,829 | | | 4.000 | 4.110 | FA | 154,444 | | 08/05/2010 | 08/12/2020 |
| 92928B-AA-9 | WAHA AEROSPACE BV | | F | 2 | 1FE | 5,000,000 | 100.8220 | 5,041,100 | 5,000,000 | 5,000,000 | | | | | 3.925 | 3.925 | JJ | 83,406 | | 07/21/2010 | 07/28/2020 |
| 88165F-AA-0 | TEVA PHARMACEUT FIN BV 1.750000% 02/01/2 | | F | 1 | 1FE | 7,928,597 | 109.6250 | 8,112,250 | 7,400,000 | 7,361,673 | | (192,466) | | | 1.750 | (0.781) | FA | 53,958 | 129,500 | 04/03/2008 | 02/01/2026 |
| Q3915#-AD-8 | FLETCHER BUILDING LTD. (NEW ZEALAND) 201 | | D | 3 | 2 | 10,000,000 | 69.7380 | 10,012,673 | 10,000,000 | 11,187,344 | | | | 833,401 | 3.960 | 8.365 | AO | 80,108 | 383,174 | 04/28/2008 | 10/27/2015 |
| Q3915#-AC-0 | FLETCHER BUILDING LTD. (NEW ZEALAND) 201 | | D | 3 | 2 | 30,000,000 | 92.0520 | 36,432,127 | 30,000,000 | 40,480,139 | | | | 5,131,107 | 5.953 | 7.296 | AO | 435,742 | 2,022,376 | 04/28/2008 | 10/27/2017 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 9612EA-AB-1 | WESTPAC SECURITIES NZ LT | | F | | 1FE | 3,806,523 | 106.5800 | 3,943,467 | 3,700,000 | 3,782,324 | | (21,607) | | | 3.450 | 2.791 | JJ | 54,251 | 127,650 | 11/12/2009 | 07/28/2014 |
| 65562Q-AF-2 | NORDIC INVESTMENT BANK | | F | | 1FE | 27,500,000 | 112.2640 | 28,066,000 | 25,000,000 | 27,149,031 | | (312,751) | | | 5.000 | 3.422 | FA | 520,833 | 1,250,000 | 11/10/2009 | 02/01/2017 |
| 25600W-AA-8 | DNB NOR BOLIGKREDITT AS | | F | | 1FE | 19,982,000 | 95.1000 | 19,019,940 | 20,000,000 | 19,982,734 | | 734 | | | 2.100 | 2.119 | AO | 89,833 | | 10/06/2010 | 10/14/2015 |
| R1894#-AC-8 | E-CO ENERGI AS (NORWAY) SER. C SR NTS | | F | | 1 | 20,000,000 | 110.9880 | 22,197,628 | 20,000,000 | 20,000,000 | | | | | 5.040 | 5.040 | JD | 30,800 | 1,008,000 | 11/24/2004 | 12/20/2016 |
| 28264Q-GC-2 | EKSPORTFINANS A/S | | F | | 1FE | 27,375,000 | 112.2350 | 28,058,850 | 25,000,000 | 27,072,431 | | (274,402) | | | 5.500 | 4.034 | JD | 19,097 | 1,375,000 | 11/18/2009 | 06/26/2017 |
| 28264Q-R6-3 | EKSPORTFINANS A/S | | F | | 1FE | 13,693,376 | 103.1930 | 14,034,180 | 13,600,000 | 13,674,033 | | (17,816) | | | 3.000 | 2.851 | MN | 49,867 | 408,000 | 11/25/2009 | 11/17/2014 |
| 28264Q-T5-3 | EKSPORTFINANS A/S | | F | | 1FE | 17,455,375 | 97.6620 | 17,090,850 | 17,500,000 | 17,457,884 | | 2,509 | | | 2.000 | 2.054 | MS | 103,056 | | 09/08/2010 | 09/15/2015 |
| R6778@-AA-4 | ORKLA ASA (NORWAY) 10'S | | F | | 3 | 10,000,000 | 109.1340 | 10,913,430 | 10,000,000 | 10,000,000 | | | | | 6.090 | 6.090 | MS | 174,242 | 608,940 | 06/21/2007 | 09/18/2017 |
| R6778@-AB-2 | ORKLA ASA (NORWAY) 12'S | | F | | 3 | 30,000,000 | 108.8060 | 32,641,920 | 30,000,000 | 30,000,000 | | | | | 6.190 | 6.190 | MS | 531,308 | 1,856,940 | 06/21/2007 | 09/18/2019 |
| 24820R-AG-3 | STATOIL | | F | | 1FE | 7,838,250 | 117.5900 | 8,231,321 | 7,000,000 | 7,716,776 | | (22,820) | | | 6.500 | 5.588 | JD | 37,917 | 455,000 | 11/22/2004 | 12/01/2028 |
| 85771P-AA-0 | STATOIL | | F | | 1FE | 3,975,720 | 110.1510 | 4,406,052 | 4,000,000 | 3,986,578 | | 3,601 | | | 5.125 | 5.236 | AO | 34,736 | 205,000 | 10/19/2007 | 04/30/2014 |
| 85771P-AB-8 | STATOIL ASA | | F | | 1FE | 19,257,926 | 99.0240 | 19,111,593 | 19,300,000 | 19,259,943 | | 2,017 | | | 3.125 | 3.160 | FA | 224,497 | | 08/10/2010 | 08/17/2017 |
| 85771S-AA-4 | STATOILHYDRO ASA | | F | | 1FE | 2,994,270 | 111.3890 | 3,341,682 | 3,000,000 | 2,995,044 | | 466 | | | 5.250 | 5.260 | AO | 33,250 | 157,500 | 04/16/2009 | 04/15/2019 |
| 85771S-AC-0 | STATOILHYDRO ASA | | F | | 1FE | 16,172,680 | 103.4010 | 16,544,208 | 16,000,000 | 16,154,339 | | (18,701) | | | 2.900 | 2.632 | AO | 97,956 | 319,000 | 06/24/2010 | 10/15/2014 |
| 984851-AA-3 | YARA INTERNATIONAL ASA | | F | | 2FE | 12,428,910 | 107.4190 | 13,964,483 | 13,000,000 | 12,668,980 | | 72,172 | | | 5.250 | 5.982 | JD | 30,333 | 682,500 | 11/12/2009 | 12/15/2014 |
| 00105R-AA-2 | AES PANAMA SA | | | | 2FE | 8,925,930 | 107.2390 | 9,651,510 | 9,000,000 | 8,950,261 | | 6,634 | | | 6.350 | 6.463 | JD | 15,875 | 571,500 | 12/15/2006 | 12/21/2016 |
| 28617X-AA-1 | ELEKTRA NORESTE, SA PANAMA 144A | | F | | 2FE | 19,331,520 | 115.0000 | 22,425,000 | 19,500,000 | 19,363,679 | | 8,161 | | | 7.600 | 7.696 | JJ | 695,717 | 1,482,000 | 06/30/2006 | 07/12/2021 |
| 62983P-AB-1 | NAKILAT INC. 144A 6.267% 12/31/33 SUB NT | | F | 2 | 1FE | 9,777,900 | 94.9430 | 9,494,300 | 10,000,000 | 9,807,901 | | 7,419 | | | 6.267 | 6.154 | JD | 1,741 | 626,700 | 03/29/2007 | 12/31/2033 |
| 62983P-AA-3 | NAKILAT INC. SR SEC 6.067% 12/31/33 | | F | 2 | 1FE | 25,000,000 | 105.0000 | 26,250,000 | 25,000,000 | 25,000,000 | | | | | 6.067 | 6.067 | JD | 4,213 | 1,516,750 | 12/07/2006 | 12/31/2033 |
| 75405U-AE-6 | RAS LAFFAN LNG 3 | | F | | 1FE | 6,168,120 | 105.0050 | 6,300,324 | 6,000,000 | 6,107,264 | | (58,615) | | | 4.500 | 3.541 | MS | 68,250 | 321,000 | 12/17/2009 | 09/30/2012 |
| 75405U-AF-3 | RAS LAFFAN LNG 3 | | F | | 1FE | 3,151,980 | 107.7010 | 3,231,024 | 3,000,000 | 3,121,568 | | (29,297) | | | 5.500 | 4.397 | MS | 41,708 | 196,167 | 12/17/2009 | 09/30/2014 |
| 75405U-AB-2 | RASGAS 3 2016 | | F | | 1FE | 13,196,084 | 107.5000 | 14,386,725 | 13,383,000 | 13,234,632 | | 11,279 | | | 5.832 | 6.065 | MS | 197,292 | 780,497 | 06/27/2008 | 09/30/2016 |
| 75405U-AD-8 | RASGAS 3 2027 | | F | 2 | 1FE | 15,000,000 | 105.5620 | 15,834,300 | 15,000,000 | 15,000,000 | | | | | 6.332 | 6.343 | MS | 240,088 | 949,800 | 09/20/2006 | 09/30/2027 |
| 75405T-AA-7 | RASGAS II 2020 | | F | | 1FE | 18,147,614 | 105.5000 | 20,283,430 | 19,226,000 | 18,569,947 | | 82,496 | | | 5.298 | 5.951 | MS | 257,478 | 1,018,593 | 06/12/2006 | 09/30/2020 |
| Y7084N-AC-0 | PSA INTERNATIONAL PTE LT | | F | | 1FE | 44,914,200 | 103.2560 | 46,465,380 | 45,000,000 | 44,923,272 | | 7,016 | | | 4.625 | 4.649 | MS | 635,937 | 2,081,250 | 09/10/2009 | 09/11/2019 |
| 82929R-AA-4 | SING TELECOMMUNICATIONS | | F | | 1FE | 1,043,632 | 104.5360 | 1,045,357 | 1,000,000 | 1,012,388 | | (12,905) | | | 6.375 | 6.420 | JD | 5,313 | 63,750 | 11/12/2009 | 12/01/2011 |
| 87973P-AA-2 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 20,239,800 | 101.8830 | 20,376,620 | 20,000,000 | 20,217,647 | | (20,072) | | | 4.300 | 4.150 | AO | 157,667 | 857,611 | 11/18/2009 | 10/25/2019 |
| 87973P-AB-0 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 29,708,700 | 103.1890 | 30,956,610 | 30,000,000 | 29,713,152 | | 4,034 | | | 5.375 | 5.441 | MN | 170,208 | 1,612,500 | 11/16/2009 | 11/23/2039 |
| S8059@-AB-7 | STANDARD BANK GROUP LTD (SOUTH AFRICA) 1 | | F | 1 | 2 | 35,000,000 | 77.0000 | 26,950,000 | 35,000,000 | 35,000,000 | | | | | 1.167 | 5.289 | JAJO | 69,202 | 430,169 | 11/12/2009 | 07/31/2017 |
| 44920U-AB-4 | HYUNDAI CAPITAL SERVICES | | F | | 2FE | 2,896,701 | 108.2470 | 3,149,976 | 2,910,000 | 2,899,146 | | 2,123 | | | 6.000 | 6.099 | MN | 27,160 | 174,600 | 11/12/2009 | 05/05/2015 |
| 44920U-AB-4 | HYUNDAI CAPITAL SERVICES | LS | F | | 2FE | 1,085,019 | 108.2470 | 1,179,888 | 1,090,000 | 1,085,935 | | 795 | | | 6.000 | 6.099 | MN | 10,173 | 65,400 | 11/12/2009 | 05/05/2015 |
| 456036-AE-2 | INDUSTRIAL BANK OF KOREA | | F | | 1FE | 14,876,500 | 112.2560 | 16,838,460 | 15,000,000 | 14,913,385 | | 22,367 | | | 7.125 | 7.325 | AO | 201,875 | 1,068,750 | 04/17/2009 | 04/23/2014 |
| 50065A-AA-2 | KOREA SOUTHERN POWER CO | | F | | 1FE | 9,904,500 | 106.5000 | 10,650,000 | 10,000,000 | 9,949,825 | | 19,942 | | | 5.375 | 5.609 | AO | 108,993 | 537,500 | 11/12/2009 | 04/18/2013 |
| 693483-AB-5 | POSCO | | F | | 1FE | 10,348,950 | 94.9550 | 9,870,572 | 10,395,000 | 10,349,603 | | 653 | | | 4.250 | 4.305 | AO | 77,313 | | 10/21/2010 | 10/28/2020 |
| 693483-AB-5 | POSCO | LS | F | | 1FE | 1,597,890 | 94.9550 | 1,524,028 | 1,605,000 | 1,597,991 | | 101 | | | 4.250 | 4.305 | AO | 11,937 | | 10/21/2010 | 10/28/2020 |
| 78440P-AC-2 | SK TELECOM | | F | | 1FE | 8,892,090 | 111.1770 | 10,005,948 | 9,000,000 | 8,902,117 | | 3,147 | | | 6.625 | 6.735 | JJ | 266,656 | 596,250 | 07/13/2007 | 07/20/2027 |
| N0021#-AA-4 | ABERTIS INFRAESTRUCTURAS (SPAIN) SER A G | | F | | 2 | 22,749,829 | 102.8810 | 23,662,533 | 23,000,000 | 22,924,823 | | 72,882 | | | 4.520 | 4.872 | JD | 28,878 | 1,039,540 | 06/27/2008 | 12/21/2011 |
| 802815-AQ-3 | SANTANDER US DEBT SA UNI | | F | | 1FE | 4,500,000 | 94.7460 | 4,263,570 | 4,500,000 | 4,500,000 | | | | | 3.724 | 3.724 | JJ | 74,946 | 84,255 | 01/13/2010 | 01/20/2015 |
| 87938W-AL-7 | TELEFONICA EMISIONES SAU | | F | | 1FE | 17,243,530 | 99.2020 | 16,864,306 | 17,000,000 | 17,227,920 | | (15,610) | | | 3.729 | 3.397 | AO | 112,699 | 318,726 | 09/01/2010 | 04/27/2015 |
| 87938W-AJ-2 | TELEFONICA SA | | F | | 1FE | 8,422,080 | 103.5680 | 8,285,472 | 8,000,000 | 8,332,866 | | (74,846) | | | 4.949 | 3.835 | JJ | 182,563 | 405,818 | 11/12/2009 | 01/15/2015 |
| 049255-AG-7 | ATLAS COPCO AB | | F | | 1FE | 22,601,575 | 107.7430 | 24,242,063 | 22,500,000 | 22,589,773 | | (11,726) | | | 5.600 | 5.527 | MN | 136,500 | 1,260,000 | 11/12/2009 | 05/22/2017 |
| 65557C-AA-1 | NORDEA BANK NORGE ASA | | F | | 1FE | 17,973,900 | 103.0760 | 18,553,770 | 18,000,000 | 17,979,405 | | 4,865 | | | 3.700 | 3.732 | MN | 88,800 | 666,000 | 11/05/2009 | 11/13/2014 |
| W7468#-AD-3 | SANDVIK AB UNSECURED NOTES 12 YEAR | | F | | 2 | 49,837,761 | 108.3050 | 54,152,405 | 50,000,000 | 49,863,912 | | 11,799 | | | 6.100 | 6.142 | JD | 25,417 | 3,355,000 | 09/10/2008 | 06/28/2019 |
| 86959L-AA-1 | SVENSKA HANDELSBANKEN AB | | F | | 1FE | 8,291,090 | 106.2990 | 8,503,904 | 8,000,000 | 8,242,905 | | (49,002) | | | 4.875 | 3.934 | JD | 22,750 | 390,000 | 03/26/2010 | 06/10/2014 |
| 86959L-AB-9 | SVENSKA HANDELSBANKEN AB | | F | | 1FE | 5,992,620 | 102.4260 | 6,145,542 | 6,000,000 | 5,995,735 | | 2,410 | | | 2.875 | 2.918 | MS | 51,271 | 172,500 | 11/12/2009 | 09/14/2012 |
| 87019E-AL-9 | SWEDBANK AB | | F | | 1FE | 20,441,000 | 103.1790 | 20,635,820 | 20,000,000 | 20,281,815 | | (133,914) | | | 2.900 | 2.204 | JJ | 269,056 | 610,600 | 11/12/2009 | 01/14/2013 |
| 00254E-JE-3 | SWEDISH EXPORT CREDIT | | F | | 1FE | 9,990,800 | 104.7410 | 10,474,140 | 10,000,000 | 9,993,037 | | 1,739 | | | 3.250 | 3.270 | MS | 94,792 | 325,000 | 11/12/2009 | 09/16/2014 |
| 22546Q-AD-9 | CREDIT SUISSE | | F | | 1FE | 4,987,800 | 102.1270 | 5,106,370 | 5,000,000 | 4,988,713 | | 913 | | | 5.400 | 5.432 | JJ | 125,250 | 135,000 | 01/11/2010 | 01/14/2020 |
| 22546Q-AA-5 | CREDIT SUISSE NEW YORK | | F | | 1FE | 9,989,700 | 109.6650 | 10,966,520 | 10,000,000 | 9,992,819 | | 1,913 | | | 5.500 | 5.514 | MN | 91,667 | 550,000 | 04/28/2009 | 05/01/2014 |
| 22546Q-AC-1 | CREDIT SUISSE NEW YORK | | F | | 1FE | 19,983,200 | 105.6270 | 21,125,400 | 20,000,000 | 19,985,035 | | 1,339 | | | 5.300 | 5.311 | FA | 406,333 | 1,060,000 | 08/10/2009 | 08/13/2019 |
| 22546Q-AE-7 | CREDIT SUISSE NEW YORK | | F | | 1FE | 2,995,230 | 102.4300 | 3,072,903 | 3,000,000 | 2,995,914 | | 684 | | | 3.500 | 3.535 | MS | 28,583 | 52,500 | 03/18/2010 | 03/23/2015 |
| 22540C-TC-1 | CREDIT SUISSE NEW YORK | | F | | 1FE | 3,507,105 | 107.6280 | 3,766,987 | 3,500,000 | 3,503,586 | | (1,392) | | | 5.000 | 4.980 | MN | 22,361 | 175,000 | 05/12/2008 | 05/15/2013 |
| 22541H-BF-8 | CREDIT SUISSE NEW YORK 1.000000% 08/26/2 | | F | 1 | 1FE | 300,000 | 126.8900 | 380,670 | 300,000 | 300,000 | | | | | 1.000 | 1.000 | FA | 1,042 | 3,000 | 08/25/2006 | 08/26/2013 |
| 893830-AE-9 | TRANSOCEAN INC | | | | 2FE | 7,583,713 | 101.4750 | 7,103,236 | 7,000,000 | 7,024,539 | | (82,605) | | | 6.625 | 5.378 | AO | 97,903 | 463,750 | 03/19/2003 | 04/15/2011 |
| 893830-AF-6 | TRANSOCEAN INC | | | | 2FE | 7,357,530 | 107.1550 | 7,500,850 | 7,000,000 | 7,313,053 | | (6,783) | | | 7.500 | 7.080 | AO | 110,833 | 525,000 | 10/23/2002 | 04/15/2031 |
| 893830-AS-8 | TRANSOCEAN INC | | | | 2FE | 6,208,678 | 105.0290 | 6,039,179 | 5,750,000 | 6,168,892 | | (39,785) | | | 6.000 | 4.792 | MS | 101,583 | 345,000 | 02/25/2010 | 03/15/2018 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 893830-AV-1 | TRANSOCEAN INC 1.500000% 12/15/2037 | | | 1 | 2FE | 6,707,950 | 98.5000 | 6,895,000 | 7,000,000 | 6,557,432 | | (45,550) | | | 1.500 | 3.714 | JD | 4,667 | 105,000 | 05/22/2009 | 12/15/2037 |
| 893830-AV-1 | TRANSOCEAN INC 1.500000% 12/15/2037 | LS | | 1 | 2FE | 2,176,900 | 98.5000 | 1,970,000 | 2,000,000 | 2,042,551 | | (44,840) | | | 1.500 | (0.715) | JD | 1,333 | 30,000 | 01/07/2008 | 12/15/2037 |
| 90261T-GQ-8 | UBS AG EURO PRINCIPAL PROTECTED NTS | | F | 3 | 1FE | 35,000,000 | 91.3610 | 31,976,350 | 35,000,000 | 35,000,000 | | 0 | | | 0.000 | 0.000 | FA | | | 01/25/2006 | 02/05/2016 |
| 90261X-GD-8 | UBS AG STAMFORD CT | | F | | 1FE | 6,136,532 | 101.7340 | 6,256,641 | 6,150,000 | 6,136,964 | | 433 | | | 4.875 | 4.903 | FA | 122,423 | | 07/28/2010 | 08/04/2020 |
| H2654#-AA-1 | UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS, | | F | | 2 | 27,000,000 | 107.9940 | 29,158,410 | 27,000,000 | 27,000,000 | | 0 | | | 6.330 | 6.330 | AO | 379,800 | 1,709,100 | 11/12/2009 | 04/11/2015 |
| 947075-AA-5 | WEATHERFORD INTL INC | | | | 2FE | 17,951,055 | 106.5710 | 20,088,690 | 18,850,000 | 18,956,899 | | (36,967) | | | 4.950 | 4.788 | AO | 196,983 | 933,075 | 06/29/2004 | 10/15/2013 |
| 947075-AA-5 | WEATHERFORD INTL INC | LS | | | 2FE | 1,097,445 | 106.5710 | 1,225,570 | 1,150,000 | 1,131,333 | | 6,029 | | | 4.950 | 5.587 | AO | 12,018 | 56,925 | 06/23/2004 | 10/15/2013 |
| 947076-AB-1 | WEATHERFORD INTL INC | | | | 2FE | 9,687,100 | 106.1100 | 10,611,050 | 10,000,000 | 9,814,500 | | 30,188 | | | 5.500 | 5.924 | FA | 207,778 | 550,000 | 04/19/2006 | 02/15/2016 |
| 23330J-AA-9 | DUBAI PORTS WORLD | | F | | 3FE | 9,991,100 | 91.9550 | 9,195,450 | 10,000,000 | 9,991,461 | | 112 | | | 6.850 | 6.857 | JJ | 340,597 | 685,000 | 06/21/2007 | 07/02/2037 |
| 00386S-AD-4 | TAQA ABU DHABI NATL ENER | | F | | 1FE | 4,992,250 | 110.7600 | 5,537,975 | 5,000,000 | 4,993,651 | | 609 | | | 7.250 | 7.275 | FA | 151,042 | 362,500 | 07/25/2008 | 08/01/2018 |
| 00386S-AE-2 | TAQA ABU DHABI NATL ENER | | F | | 1FE | 4,625,250 | 107.7430 | 4,848,431 | 4,500,000 | 4,591,877 | | (32,374) | | | 6.600 | 5.743 | FA | 123,750 | 297,000 | 12/17/2009 | 08/01/2013 |
| 00386S-AF-9 | TAQA ABU DHABI NATL ENER | | F | | 1FE | 25,972,213 | 103.6210 | 26,941,483 | 26,000,000 | 25,976,546 | | 5,408 | | | 4.750 | 4.780 | MS | 363,639 | 1,238,392 | 12/17/2009 | 09/15/2014 |
| 00388W-AA-9 | TAQA ABU DHABI NATL ENER | | F | | 1FE | 29,258,750 | 104.6240 | 30,340,960 | 29,000,000 | 29,152,469 | | (78,726) | | | 5.620 | 5.314 | AO | 298,797 | 1,629,800 | 08/14/2009 | 10/25/2012 |
| 00279V-CA-1 | ABBEY NATL TREASURY SERV | | F | | 1FE | 4,998,850 | 99.0940 | 4,954,690 | 5,000,000 | 4,999,094 | | 214 | | | 3.875 | 3.880 | MN | 27,448 | 193,750 | 11/04/2009 | 11/10/2014 |
| 00760H-B*-2 | AEGIS GROUP PLC SER A SR UNSEC NTS | | F | | 2 | 32,000,000 | 102.4900 | 32,796,742 | 32,000,000 | 32,000,000 | | 0 | | | 5.250 | 5.250 | JJ | 714,000 | 1,679,975 | 07/01/2005 | 07/28/2012 |
| G0369@-AE-6 | ANGLIAN WATER 7.23% SERIES E SR NTS | | F | | 1 | 10,000,000 | 103.6020 | 10,360,182 | 10,000,000 | 10,000,000 | | 0 | | | 7.230 | 7.230 | JJ | 313,300 | 723,000 | 11/12/2009 | 07/25/2011 |
| 034863-AA-8 | ANGLO AMERICAN CAPITAL | | F | | 2FE | 8,577,857 | 120.3970 | 9,631,792 | 8,000,000 | 8,448,245 | | (124,857) | | | 9.375 | 7.515 | AO | 172,917 | 750,000 | 12/17/2009 | 04/08/2014 |
| 034863-AC-4 | ANGLO AMERICAN CAPITAL | | F | | 2FE | 7,993,280 | 100.8600 | 8,068,784 | 8,000,000 | 7,993,849 | | 569 | | | 2.150 | 2.179 | MS | 44,911 | | 09/20/2010 | 09/27/2013 |
| 046353-AC-2 | ASTRAZENECA PLC | | F | | 1FE | 6,358,946 | 107.8350 | 6,254,418 | 5,800,000 | 6,134,021 | | (190,832) | | | 5.400 | 1.949 | MS | 92,220 | 313,200 | 10/21/2009 | 09/15/2012 |
| 046353-AD-0 | ASTRAZENECA PLC | | F | | 1FE | 4,978,900 | 118.7210 | 5,936,035 | 5,000,000 | 4,979,756 | | 278 | | | 6.450 | 6.486 | MS | 94,958 | 322,500 | 09/05/2007 | 09/15/2037 |
| G0682#-AC-8 | AVIS EUROPE PLC SER A GTD SR UNSECD NTS | | F | | 3 | 21,000,000 | 101.3180 | 21,276,711 | 21,000,000 | 21,000,000 | | 0 | | | 5.660 | 5.660 | JD | 72,637 | 1,188,600 | 11/12/2009 | 06/09/2011 |
| 06739F-GF-2 | BARCLAYS BANK PLC | | F | | 1FE | 8,988,390 | 105.8200 | 9,523,800 | 9,000,000 | 8,990,218 | | 1,442 | | | 5.000 | 5.022 | MS | 123,750 | 450,000 | 09/17/2009 | 09/22/2016 |
| 06741C-AA-2 | BARCLAYS BANK PLC | | F | | 1FE | 19,976,600 | 96.3750 | 19,274,980 | 20,000,000 | 19,977,828 | | 1,228 | | | 2.500 | 2.525 | MS | 138,889 | | 09/14/2010 | 09/21/2015 |
| 06738C-ZX-0 | BARCLAYS BANK PLC MTN DUE 2017 | @ | F | 3 | 1FE | 50,000,000 | 93.5730 | 46,786,500 | 50,000,000 | 50,000,000 | | 0 | | | 0.000 | 0.000 | NA | | | 03/02/2007 | 03/09/2017 |
| 05565Q-BF-4 | BP CAPITAL MARKETS PLC | | F | | 1FE | 10,964,200 | 108.3010 | 10,830,130 | 10,000,000 | 10,690,186 | | (229,924) | | | 5.250 | 2.716 | MN | 78,750 | 525,000 | 11/12/2009 | 11/07/2013 |
| 05565Q-BJ-6 | BP CAPITAL MARKETS PLC | | F | | 1FE | 5,156,100 | 103.1000 | 5,154,975 | 5,000,000 | 5,136,708 | | (13,627) | | | 4.750 | 4.349 | MS | 73,229 | 237,500 | 07/21/2009 | 03/10/2019 |
| 05565Q-BL-1 | BP CAPITAL MARKETS PLC | | F | | 1FE | 10,000,000 | 103.0830 | 10,308,300 | 10,000,000 | 10,000,000 | | 0 | | | 3.625 | 3.625 | MN | 53,368 | 362,500 | 11/12/2009 | 05/08/2014 |
| 111013-AG-3 | BRITISH SKY BROADCASTING | | F | | 2FE | 3,496,115 | 111.5510 | 3,904,292 | 3,500,000 | 3,497,005 | | 327 | | | 6.100 | 6.115 | FA | 80,656 | 213,500 | 02/07/2008 | 02/15/2018 |
| 11102A-AB-7 | BRITISH TELECOM PLC | | F | | 2FE | 23,298,030 | 106.4650 | 25,019,346 | 23,500,000 | 23,436,508 | | 32,088 | | | 5.150 | 5.353 | JJ | 558,060 | 1,158,750 | 02/11/2010 | 01/15/2013 |
| 11778B-AA-0 | BSKYB FINANCE UK LTD | | F | | 2FE | 20,306,070 | 110.2820 | 22,607,831 | 20,500,000 | 20,393,368 | | 18,849 | | | 5.625 | 5.751 | AO | 243,438 | 1,153,125 | 10/13/2005 | 10/15/2015 |
| G2044@-AQ-8 | COMPASS GROUP PLC, DUE 2013 | | F | | 2 | 14,963,041 | 108.1660 | 16,224,827 | 15,000,000 | 15,510,738 | | (172,839) | | | 5.670 | 5.724 | AO | 212,625 | 850,500 | 06/27/2008 | 11/21/2013 |
| 991043-9A-0 | EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS | | F | 2 | 4FE | 4,825,000 | 100.0000 | 4,825,000 | 4,825,000 | 4,825,000 | | 12,340 | | | 2.294 | 2.487 | MJSD | 9,865 | 9,698 | 07/20/2007 | 05/31/2014 |
| 991043-9B-8 | EDWARDS (CAYMAN ISLANDS II) LIMITED SECO | | F | 2 | 5FE | 1,033,357 | 100.0000 | 1,033,357 | 1,033,357 | 1,033,357 | | 0 | | | 6.044 | 6.568 | MJSD | 5,552 | 75,695 | 10/09/2009 | 11/30/2014 |
| G3725@-AE-9 | GEORGE WIMPEY PLC 5.73% NOTES | | F | 4 | 4 | | 100.0000 | | | | | 0 | | | 7.578 | 0.000 | MJSD | | 2,197 | 11/12/2009 | 07/03/2012 |
| 44328M-AB-0 | HSBC BANK PLC | | F | | 1FE | 4,995,900 | 102.5100 | 5,125,525 | 5,000,000 | 4,996,285 | | 385 | | | 3.500 | 3.518 | JD | 1,458 | 87,500 | 06/21/2010 | 06/28/2015 |
| 44328M-AC-8 | HSBC BANK PLC | | F | | 1FE | 11,132,912 | 96.1120 | 10,764,544 | 11,200,000 | 11,135,023 | | 2,111 | | | 4.125 | 4.199 | FA | 178,383 | | 08/05/2010 | 08/12/2020 |
| 44328M-AC-8 | HSBC BANK PLC | LS | F | | 1FE | 3,777,238 | 96.1120 | 3,652,256 | 3,800,000 | 3,777,954 | | 716 | | | 4.125 | 4.199 | FA | 60,523 | | 08/05/2010 | 08/12/2020 |
| G4859#-AB-9 | ICAP PLC (UK) (INTERCAPITAL) SER B GTD | | F | 1 | 2 | 36,578,716 | 96.3460 | 35,648,109 | 37,000,000 | 36,701,772 | | 57,467 | | | 2.253 | 6.554 | MJSD | 9,262 | 1,524,990 | 11/12/2009 | 06/28/2015 |
| G6177#-AB-9 | INCHCAPE PLC UNSECURED NOTES 12 YEAR | | F | | 2 | 23,571,429 | 101.7620 | 23,986,665 | 23,571,429 | 23,571,429 | | 0 | | | 6.040 | 6.040 | MN | 150,281 | 1,423,714 | 04/30/2007 | 05/23/2019 |
| 45763P-AC-0 | INMARSAT FINANCE PLC | | F | 1 | 3FE | 5,370,000 | 105.0000 | 5,512,500 | 5,250,000 | 5,360,670 | | (9,330) | | | 7.375 | 7.565 | JD | 32,266 | 193,594 | 07/08/2010 | 12/01/2017 |
| G4588#-AS-0 | INTERMEDIATE CAPITAL GROUP PLC 5 YR | | F | | 2 | 30,000,000 | 102.9380 | 30,881,262 | 30,000,000 | 30,683,339 | | (563,955) | | | 6.350 | 6.350 | FA | 650,875 | 1,904,975 | 01/24/2007 | 02/28/2012 |
| G4986*-AA-1 | JLT GROUP PLC 7 YEAR | | F | | 3Z | 6,000,000 | 95.8730 | 5,752,357 | 6,000,000 | 6,000,000 | | 0 | | | 5.020 | 5.020 | MS | 76,137 | | 07/22/2010 | 09/30/2017 |
| 479142-B@-9 | JOHNSON MATTHEY PLC (2006 TRANSACTION) 7 | | F | | 1 | 15,000,000 | 109.6530 | 16,448,006 | 15,000,000 | 15,000,000 | | 0 | | | 5.550 | 5.550 | JD | 41,625 | 832,500 | 10/19/2006 | 12/13/2013 |
| 53947M-AB-2 | LLOYDS TSB BANK PLC | | F | | 1FE | 14,965,050 | 98.7360 | 14,810,475 | 15,000,000 | 14,967,629 | | 2,579 | | | 5.800 | 5.833 | JJ | 406,000 | 437,417 | 01/05/2010 | 01/13/2020 |
| 53947N-AA-2 | LLOYDS TSB BANK PLC | | F | | 2FE | 6,957,440 | 92.0030 | 6,440,224 | 7,000,000 | 6,958,354 | | 914 | | | 6.500 | 6.584 | MS | 135,236 | | 09/07/2010 | 09/14/2020 |
| G6043#-AA-3 | METROPOLITAN HOUSING TRUST LIMITED 10-YE | | D | | 1 | 15,759,000 | 153.1810 | 13,786,249 | 15,759,000 | 14,031,805 | | | | (434,857) | 4.860 | 4.860 | AO | 134,495 | 682,653 | 03/06/2006 | 04/20/2016 |
| 636274-AC-6 | NATL GRID PLC | | F | | 2FE | 15,626,396 | 114.1640 | 17,819,828 | 15,609,000 | 15,626,601 | | (2,574) | | | 6.300 | 6.275 | FA | 409,736 | 983,367 | 11/12/2009 | 08/01/2016 |
| G6655#-AD-6 | NORTHERN FOODS PLC (UNITED KINGDOM) 2012 | | D | | 2 | 20,148,000 | 159.8070 | 18,377,767 | 20,148,000 | 18,205,331 | | (146,989) | | (552,067) | 5.470 | 5.470 | JD | 29,967 | 954,014 | 12/08/2005 | 12/20/2012 |
| G6655#-AE-4 | NORTHERN FOODS PLC (UNITED KINGDOM) 2015 | | D | | 2 | 20,148,000 | 160.5860 | 18,467,415 | 20,148,000 | 18,339,095 | | (79,866) | | (561,752) | 5.470 | 5.470 | JD | 29,967 | 954,014 | 12/08/2005 | 12/20/2015 |
| 62941F-AH-1 | NTL CABLE PLC | | | 1 | 3FE | 2,080,000 | 106.5000 | 2,130,000 | 2,000,000 | 2,071,246 | | (8,754) | | | 9.125 | 9.213 | FA | 68,944 | 91,250 | 06/17/2010 | 08/15/2016 |
| 705012-AA-0 | PEARSON FUNDING TWO | | F | | 2FE | 9,947,800 | 101.5370 | 10,153,710 | 10,000,000 | 9,952,649 | | 4,849 | | | 4.000 | 4.099 | MN | 48,889 | 200,000 | 05/10/2010 | 05/17/2016 |
| 049771-45-4 | ROYAL BK OF SCOTLAND PLC | | F | | 1FE | 9,540,923 | 100.2550 | 9,654,595 | 9,630,000 | 9,550,871 | | 9,948 | | | 5.000 | 5.797 | MAY | 299,600 | | 05/18/2010 | 05/17/2015 |
| 81013T-AB-7 | SCOTTISH POWER PLC | | F | | 1FE | 6,232,223 | 106.1230 | 6,924,552 | 6,525,000 | 6,329,850 | | 39,508 | | | 5.375 | 6.192 | MS | 103,267 | 350,719 | 11/12/2009 | 03/15/2015 |
| 81013T-AC-5 | SCOTTISH POWER PLC | | F | | 1FE | 6,863,950 | 100.5380 | 7,037,667 | 7,000,000 | 6,888,461 | | 4,875 | | | 5.810 | 5.978 | MS | 119,751 | 406,700 | 03/23/2005 | 03/15/2025 |
| G8124#-AB-9 | SIG PLC 7.36% SER. B GTD SR NTS | | F | | 3 | 8,000,000 | 103.0820 | 8,246,566 | 8,000,000 | 8,000,000 | | 0 | | | 7.360 | 7.360 | FA | 232,249 | 588,800 | 11/12/2009 | 08/09/2011 |
| 83238P-AA-2 | SMITHS GROUP PLC | | F | | 2FE | 10,321,715 | 107.9130 | 10,791,260 | 10,000,000 | 10,251,988 | | (67,985) | | | 6.050 | 5.248 | MN | 77,306 | 605,000 | 12/17/2009 | 05/15/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 83238P-AB-0 | SMITHS GROUP PLC | | F | | 2FE | 4,994,000 | 112.3100 | 5,615,505 | 5,000,000 | 4,994,713 | | 447 | | | 7.200 | 7.231 | MN | 46,000 | 360,000 | 05/07/2009 | 05/15/2019 |
| G7734@-AD-1 | SVG CAPITAL - 2007 DEAL 7 YEAR | | F | 3 | 3 | 25,655,000 | 97.6390 | 25,049,285 | 25,655,000 | 26,925,434 | | (311,292) | | | 8.490 | 6.615 | JJ | 986,200 | 2,178,110 | 05/02/2007 | 07/18/2014 |
| G8692#-AA-3 | TAYLOR WOODROW PLC SER. A SR NTS, DUE 20 | | F | 4 | 4 | | 100.0000 | | | | | | | | 7.578 | 0.000 | MJSD | | (11,703) | 07/01/2009 | 07/03/2012 |
| G8692#-AB-1 | TAYLOR WOODROW PLC SER. B SR NTS, DUE 20 | | F | 4 | 4 | | 100.0000 | | | | | | | | 7.578 | 0.000 | MJSD | | (4,952) | 07/01/2009 | 07/03/2012 |
| 881575-AC-8 | TESCO PLC | | F | | 1FE | 16,391,555 | 112.5460 | 18,007,296 | 16,000,000 | 16,384,899 | | (6,316) | | | 6.150 | 5.983 | MN | 125,733 | 984,000 | 11/05/2009 | 11/15/2037 |
| G9020*-AA-8 | TRAVIS PERKINS PLC 5.77% DUE 1/26/2013 | | F | | 3 | 39,000,000 | 105.8700 | 41,289,140 | 39,000,000 | 39,000,000 | | | | | 5.770 | 5.770 | JJ | 968,879 | 2,250,300 | 12/01/2005 | 01/26/2013 |
| G9020*-AB-6 | TRAVIS PERKINS PLC 5.89% DUE 1/26/2016 | | F | | 3 | 6,000,000 | 105.7360 | 6,344,160 | 6,000,000 | 6,000,000 | | | | | 5.890 | 5.890 | JJ | 152,158 | 353,350 | 12/01/2005 | 01/26/2016 |
| 89653Q-C*-4 | TRINITY MIRROR 7.17% SER A SR NTS, DUE 2 | | F | | 3 | 5,000,000 | 98.2050 | 4,910,250 | 5,000,000 | 5,000,000 | | | | | 7.170 | 7.170 | JD | 10,954 | 358,500 | 11/12/2009 | 06/20/2012 |
| 89653Q-C@-2 | TRINITY MIRROR 7.27% SER B SR NTS, DUE 2 | | F | | 3 | 5,585,520 | 93.5480 | 5,612,880 | 6,000,000 | 5,585,520 | | 414,480 | | | 7.270 | 7.270 | JD | 13,328 | 436,200 | 05/30/2002 | 06/20/2014 |
| 92769X-AC-9 | VIRGIN MEDIA SECURED FIN | | F | 1 | 3FE | 2,475,000 | 105.2500 | 2,631,250 | 2,500,000 | 2,476,280 | | 1,280 | | | 6.500 | 7.651 | JD | 7,222 | 81,250 | 07/01/2010 | 01/15/2018 |
| 92857W-AE-0 | VODAFONE GROUP PLC | | F | | 1FE | 24,840,520 | 105.0020 | 29,925,570 | 28,500,000 | 25,716,757 | | 281,161 | | | 4.625 | 6.270 | JJ | 607,802 | 1,318,125 | 07/18/2008 | 07/15/2018 |
| 92857W-AF-7 | VODAFONE GROUP PLC | | F | | 1FE | 1,861,400 | 108.8580 | 2,177,168 | 2,000,000 | 1,937,079 | | 18,837 | | | 5.000 | 6.179 | JD | 4,167 | 100,000 | 07/14/2006 | 12/16/2013 |
| 92857W-AG-5 | VODAFONE GROUP PLC | | F | | 1FE | 9,492,650 | 109.2380 | 10,923,790 | 10,000,000 | 9,704,369 | | 52,244 | | | 5.000 | 5.738 | MS | 147,222 | 500,000 | 06/22/2006 | 09/15/2015 |
| 92857W-AK-6 | VODAFONE GROUP PLC | | F | | 1FE | 2,017,840 | 111.9520 | 2,239,036 | 2,000,000 | 2,012,034 | | (1,941) | | | 5.750 | 5.614 | MS | 33,861 | 115,000 | 10/24/2007 | 03/15/2016 |
| 92857W-AU-4 | VODAFONE GROUP PLC | | F | | 1FE | 977,300 | 102.0050 | 1,020,054 | 1,000,000 | 980,705 | | 3,405 | | | 3.375 | 3.810 | MN | 3,469 | 33,750 | 01/08/2010 | 11/24/2015 |
| 92857W-AU-4 | VODAFONE GROUP PLC | LS | F | | 1FE | 3,909,200 | 102.0050 | 4,080,216 | 4,000,000 | 3,922,820 | | 13,620 | | | 3.375 | 3.810 | MN | 13,875 | 135,000 | 01/08/2010 | 11/24/2015 |
| 990588-9A-5 | YELL GROUP PLC TERM LOAN B1 | | F | 2 | 4FE | 2,695,149 | 98.6030 | 2,695,595 | 2,733,790 | 1,248,768 | | (26,912) | 1,446,827 | | 4.011 | 4.605 | MJSD | 10,218 | 147,079 | 09/30/2009 | 07/31/2014 |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 21,573,011,305 | XXX | 22,542,316,080 | 23,303,571,371 | 21,566,621,915 | 208,683 | (24,709,797) | 43,818,392 | (442,391) | XXX | XXX | XXX | 269,156,562 | 976,095,898 | XXX | XXX |
| 04542B-LZ-3 | ABFC 2005-WF1, M2 | | | 3 | 3Z* | 6,288,871 | 77.5840 | 4,879,189 | 6,288,871 | 6,288,871 | | | | | 0.661 | 0.661 | MON | 577 | 41,657 | 11/30/2009 | 01/25/2035 |
| 04542B-MA-7 | ABFC 2005-WF1, M3 | | | 3 | 4Z* | 1,048,814 | 43.9780 | 461,247 | 1,048,814 | 1,048,814 | | | | | 0.711 | 0.711 | MON | 104 | 7,136 | 11/30/2009 | 01/25/2035 |
| 04541G-EU-2 | ABSHE 2003-HE4 M1 | | | 3 | 1Z* | 27,427,358 | 76.8970 | 21,071,061 | 27,401,669 | 27,402,953 | | (47) | | | 1.505 | 1.505 | MON | 19,478 | 417,783 | 07/13/2007 | 08/15/2033 |
| 004421-BH-5 | ACE 2002-HE3, M1 | | | 3 | 1Z* | 4,833,505 | 81.5280 | 3,923,495 | 4,812,451 | 4,825,924 | | (991) | | | 2.061 | 1.997 | MON | 1,377 | 99,451 | 09/26/2006 | 10/25/2032 |
| 004421-JH-7 | ACE 2004-HE4 M1 | | | 3 | 2Z* | 16,508,995 | 78.2940 | 12,933,636 | 16,519,320 | 16,526,543 | | (442) | | | 1.161 | 1.157 | MON | 2,663 | 183,642 | 07/13/2007 | 12/25/2034 |
| 004421-QP-1 | ACE 2005-WF1, M1 | | | 3 | 1Z* | 5,000,000 | 75.3330 | 3,766,645 | 5,000,000 | 5,000,000 | | | | | 0.681 | 0.681 | MON | 473 | 34,942 | 07/15/2005 | 05/25/2035 |
| 004421-QQ-9 | ACE 2005-WF1, M2 | | | 3 | 3Z* | 3,000,000 | 60.0210 | 1,800,615 | 3,000,000 | 3,000,000 | | | | | 0.701 | 0.701 | MON | 292 | 21,572 | 07/15/2005 | 05/25/2035 |
| 004421-QR-7 | ACE 2005-WF1, M3 | | | 3 | 1Z* | 4,530,000 | 51.7570 | 2,344,583 | 4,530,000 | 2,344,583 | (2,185,417) | | | | 0.721 | 0.721 | MON | 453 | 33,490 | 07/15/2005 | 05/25/2035 |
| 004421-QS-5 | ACE 2005-WF1, M4 | | | 3 | 6Z* | 3,109,000 | 75.4430 | 2,345,532 | 3,109,000 | 2,345,532 | 1,567,906 | | | | 0.841 | 0.841 | MON | 363 | 26,757 | 07/15/2005 | 05/25/2035 |
| 03072S-MF-9 | AMSI 2003-11, AV4 | | | 3 | 1Z* | 2,316,732 | 91.7480 | 2,125,551 | 2,316,732 | 2,316,732 | | | | | 0.811 | 0.811 | MON | 261 | 19,236 | 11/03/2003 | 01/25/2034 |
| 073879-TT-5 | BSABS 2005-HE4 M1 | | | 3 | 1Z* | 5,447,315 | 96.5310 | 5,268,247 | 5,457,548 | 5,455,100 | | 158 | | | 0.691 | 0.694 | MON | 523 | 37,431 | 03/13/2007 | 04/25/2035 |
| 07388E-AJ-5 | BSABS 2006-SD2, A2 | | | 3 | 1Z* | 404,218 | 97.8870 | 395,675 | 404,218 | 404,218 | | | | | 0.461 | 0.461 | MON | 26 | 1,797 | 05/30/2006 | 06/25/2036 |
| 152314-JD-3 | CENTEX 2004-A, M1 | | | 3 | 3Z* | 6,257,616 | 82.7910 | 5,180,755 | 6,257,616 | 6,257,616 | | | | | 0.861 | 1.122 | MON | 748 | 54,151 | 01/06/2004 | 01/25/2034 |
| 12558M-AG-7 | CITHE | | | | 1Z* | 3,932,720 | 95.2790 | 3,722,545 | 3,906,994 | 3,998,809 | | (24,965) | | | 6.200 | 5.565 | MON | 20,186 | 238,549 | 12/31/2009 | 02/25/2030 |
| 12558M-BM-3 | CITHE 2003-1 | | | | 3Z* | 1,169,586 | 52.4680 | 613,730 | 1,169,719 | 1,169,652 | | 24 | | | 4.670 | 4.671 | MON | 4,552 | 54,125 | 03/03/2003 | 10/20/2032 |
| 17307G-VW-5 | CMLTI 2005-WF2, MV1 | | | 3 | 1Z* | 3,739,000 | 62.4630 | 2,335,503 | 3,739,000 | 3,739,000 | | | | | 0.691 | 0.691 | MON | 359 | 26,508 | 08/11/2005 | 08/25/2035 |
| 17310N-AH-1 | CRMSI 2006-3, M2 | | | | 1Z* | 3,749,925 | 33.1290 | 1,242,323 | 3,750,000 | 1,242,323 | 77,742 | (2) | | | 5.824 | 5.824 | MON | 18,200 | 218,091 | 11/19/2009 | 11/25/2036 |
| 17310N-AJ-7 | CRMSI 2006-3, M3 | | | 4 | 6Z* | 996,842 | 24.3160 | 242,395 | 996,852 | 242,395 | 17,879 | | 65,975 | | 5.874 | 5.874 | MON | 4,880 | 58,472 | 11/16/2006 | 11/25/2036 |
| 173109-AG-4 | CRMSI 2007-1 M1 | | | | 1Z* | 10,642,894 | 46.7560 | 4,976,230 | 10,643,000 | 4,976,230 | (5,666,709) | 8 | | | 5.878 | 5.878 | MON | 52,133 | 624,966 | 11/19/2009 | 03/25/2037 |
| 173109-AH-2 | CRMSI 2007-1 M2 | | | | 1Z* | 12,406,628 | 25.3380 | 3,143,735 | 12,407,000 | 3,143,735 | (1,124,761) | 27 | | | 5.927 | 5.927 | MON | 61,280 | 734,623 | 11/19/2009 | 03/25/2037 |
| 17312H-AG-4 | CRMSI 2007-2 M1 | | | | 5Z* | 6,999,860 | 43.4810 | 3,043,677 | 7,000,000 | 3,043,677 | 113,516 | 2 | | | 6.391 | 6.391 | MON | 37,281 | 447,370 | 11/18/2009 | 06/25/2037 |
| 17312H-AH-2 | CRMSI 2007-2 M2 | | | 4 | 6Z* | 9,123,635 | 32.2650 | 2,943,877 | 9,124,000 | 2,943,877 | 3,707,961 | 5 | 3,920,979 | | 6.440 | 6.441 | MON | 48,965 | 587,586 | 11/18/2009 | 06/25/2037 |
| 17312H-AJ-8 | CRMSI 2007-2 M3 | | | 4 | 6Z* | 3,107,131 | 25.2000 | 1,426,337 | 5,660,000 | 1,426,337 | 3,454,146 | (83,650) | 3,584,423 | | 6.490 | 6.490 | MON | 30,611 | 367,334 | 11/18/2009 | 06/25/2037 |
| 126671-W8-5 | CWL 2003-BC6, M1 | | | 3 | 1Z* | 9,592,541 | 93.4980 | 8,968,834 | 9,592,541 | 9,592,541 | | | | | 1.086 | 1.086 | MON | 1,446 | 115,181 | 12/04/2003 | 11/25/2033 |
| 126671-W9-3 | CWL 2003-BC6, M2 | | | 3 | 3Z* | 3,742,448 | 47.8850 | 1,792,060 | 3,742,448 | 3,742,446 | | | | | 1.986 | 1.986 | MON | 1,032 | 82,123 | 12/04/2003 | 10/25/2033 |
| 126671-Z2-5 | CWL 2004-1, M1 | | | 3 | 1Z* | 10,000,000 | 81.4120 | 8,141,160 | 10,000,000 | 10,000,000 | | | | | 0.761 | 0.761 | MON | 1,056 | 77,973 | 01/27/2004 | 03/25/2034 |
| 126671-Z4-1 | CWL 2004-1, M3 | | | 3 | 4Z* | 2,035,115 | 72.2120 | 1,469,595 | 2,035,115 | 2,035,115 | | | | | 0.911 | 0.911 | MON | 257 | 16,545 | 01/27/2004 | 02/25/2034 |
| 152314-JX-9 | CXHE 2004-B, M3 | | | 3 | 5Z* | 1,134,789 | 69.0930 | 784,056 | 1,134,789 | 1,134,789 | 728,481 | | | | 0.891 | 0.891 | MON | 140 | 10,126 | 02/24/2004 | 03/25/2034 |
| 152314-LQ-1 | CXHE 2004-D, MV1 | | | 3 | 4Z* | 4,539,772 | 79.7270 | 3,619,442 | 4,539,772 | 4,539,772 | | | | | 0.881 | 0.881 | MON | 555 | 40,646 | 11/30/2009 | 09/25/2034 |
| 152314-MD-9 | CXHE 2005-A AF6 | | | | 1Z* | 4,846,485 | 96.4620 | 4,823,110 | 5,000,000 | 4,870,029 | | (915) | | | 4.690 | 4.945 | MON | 19,542 | 234,500 | 11/19/2009 | 01/25/2035 |
| 152314-MH-0 | CXHE 2005-A, M1 | | | 3 | 2Z* | 9,160,000 | 80.7610 | 7,397,698 | 9,160,000 | 9,160,000 | | | | | 0.741 | 0.741 | MON | 942 | 69,571 | 01/05/2005 | 01/25/2035 |
| 152314-MJ-6 | CXHE 2005-A, M2 | | | 3 | 5Z* | 5,911,414 | 91.0190 | 5,380,504 | 5,911,414 | 5,911,414 | | | | | 0.761 | 0.761 | MON | 625 | 46,093 | 01/05/2005 | 01/25/2035 |
| 35729P-JD-3 | FHLT 2005-1 M3 | | | 3 | 1Z* | 4,990,821 | 93.0350 | 4,651,770 | 5,000,000 | 4,997,889 | | 1,005 | | | 0.771 | 0.811 | MON | 535 | 39,492 | 02/28/2007 | 06/25/2035 |
| 317350-BD-7 | FINA 2004-2 M1 | | | 3 | 1Z* | 4,787,893 | 90.6740 | 4,335,949 | 4,781,915 | 4,787,260 | | (368) | | | 1.086 | 1.075 | MON | 721 | 57,651 | 03/13/2007 | 08/25/2034 |
| 40430G-AB-6 | HFCHC 2005-1, M | | | 3 | 1Z* | 4,075,759 | 91.0360 | 3,710,425 | 4,075,759 | 4,075,758 | | | | | 0.791 | 0.791 | MON | 1,074 | 32,709 | 11/24/2009 | 01/20/2034 |
| 40430X-AD-5 | HFCHC 2006-3, A2V | | | 3 | 1Z* | 4,257,271 | 99.4740 | 4,234,865 | 4,257,271 | 4,257,271 | | | | | 0.391 | 0.391 | MON | 554 | 15,835 | 10/20/2006 | 03/20/2036 |
| 40430X-AF-0 | HFCHC 2006-3, A3V | | | 3 | 1Z* | 23,500,000 | 96.0840 | 22,579,740 | 23,500,000 | 23,500,000 | | | | | 0.421 | 0.421 | MON | 3,295 | 102,372 | 10/20/2006 | 03/20/2036 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 40431F-AD-3 | HFCHC 2007-1 A1V | | | 3 | 1Z* | 233,384 | 99.4110 | 232,010 | 233,384 | 233,384 | | | | | 0.371 | 0.371 | MON | 29 | 754 | 04/18/2007 | 03/20/2036 |
| 40431F-AF-8 | HFCHC 2007-1 A2V | | | 3 | 1Z* | 6,750,000 | 96.5620 | 6,517,915 | 6,750,000 | 6,750,000 | | | | | 0.441 | 0.441 | MON | 991 | 30,770 | 04/17/2007 | 03/20/2036 |
| 40431F-AL-5 | HFCHC 2007-1 M2 | | | 3 | 1Z* | 11,700,000 | 53.7690 | 6,291,032 | 11,700,000 | 11,700,000 | | | | | 0.741 | 0.741 | MON | 2,888 | 88,825 | 04/17/2007 | 03/20/2036 |
| 46626L-EL-0 | JPMAC 2005-OPT2 M1 | | | 3 | 1Z* | 20,033,594 | 63.9750 | 12,795,040 | 20,000,000 | 20,010,690 | | (4,982) | | | 0.691 | 0.674 | MON | 1,918 | 141,791 | 03/07/2007 | 12/25/2035 |
| 57643L-BY-1 | MABS 2003-WMC2 M1 | | | 3 | 1Z* | 11,762,873 | 95.0770 | 11,183,752 | 11,762,873 | 11,762,872 | | | | | 1.311 | 1.311 | MON | 2,141 | 153,757 | 07/16/2007 | 08/25/2033 |
| 61744C-JE-7 | MSAC 2004-OP1, M2 | | | 3 | 2Z* | 10,000,000 | 79.1580 | 7,915,780 | 10,000,000 | 10,000,000 | | | | | 0.871 | 0.871 | MON | 1,209 | 89,096 | 11/04/2004 | 11/25/2034 |
| 61744C-KN-5 | MSAC 2005-HE1, M1 | | | 3 | 1Z* | 7,000,000 | 79.1220 | 5,538,554 | 7,000,000 | 7,000,000 | | | | | 0.711 | 0.711 | MON | 691 | 51,042 | 01/06/2005 | 12/25/2034 |
| 61744C-KP-0 | MSAC 2005-HE1, M2 | | | 3 | 2Z* | 5,000,000 | 73.3690 | 3,668,455 | 5,000,000 | 5,000,000 | | | | | 0.731 | 0.731 | MON | 507 | 37,470 | 01/06/2005 | 12/25/2034 |
| 61744C-NB-8 | MSAC 2005-HE2, M1 | | | 3 | 1Z* | 10,000,000 | 87.1090 | 8,710,850 | 10,000,000 | 10,000,000 | | | | | 0.661 | 0.661 | MON | 918 | 67,862 | 03/08/2005 | 01/25/2035 |
| 61744C-NC-6 | MSAC 2005-HE2, M2 | | | 3 | 3Z* | 9,500,000 | 66.0960 | 6,279,092 | 9,500,000 | 9,502,239 | | (461) | | | 0.701 | 0.696 | MON | 924 | 68,311 | 03/08/2005 | 01/25/2035 |
| 61746W-WK-2 | MSDWC 2002-AM3, M1 | | | 3 | 1Z* | 3,771,813 | 74.7790 | 2,803,459 | 3,748,968 | 3,763,178 | | (613) | | | 1.686 | 1.592 | MON | 878 | 63,299 | 09/26/2006 | 02/25/2033 |
| 65538P-AG-3 | NAA 2007-1 1A6 | | | | 4Z* | 27,024,242 | 83.6250 | 22,599,463 | 27,024,769 | 27,024,552 | | 126 | | | 5.820 | 5.820 | MON | 131,070 | 1,564,938 | 05/08/2007 | 03/25/2047 |
| 63860F-AB-9 | NSTR 2006-B, AV2 | | | 3 | 1Z* | 11,087,788 | 95.0760 | 10,541,859 | 11,087,788 | 11,087,788 | | | | | 0.391 | 0.391 | MON | 602 | 43,225 | 09/08/2006 | 09/25/2036 |
| 68389F-ES-9 | OOMLT 2004-1, M1 | | | 3 | 1Z* | 5,365,453 | 85.1370 | 4,568,002 | 5,365,453 | 5,365,453 | | | | | 1.161 | 1.161 | MON | 865 | 68,793 | 01/08/2004 | 01/25/2034 |
| 68403B-AG-0 | OOMLT 2007-FXD2 2A6 | | | | 4Z* | 3,936,057 | 79.0810 | 3,112,693 | 3,936,057 | 3,936,057 | | | | | 5.680 | 5.680 | MON | 18,631 | 209,291 | 11/19/2009 | 03/25/2037 |
| 73316P-GJ-3 | POPLR 2005-5, AF5 | | | | 4Z* | 7,999,760 | 80.2550 | 6,420,400 | 8,000,000 | 8,017,601 | | (4,041) | | | 5.715 | 5.670 | MON | 38,100 | 457,157 | 10/14/2005 | 11/25/2035 |
| 73316P-GK-0 | POPLR 2005-5, AF6 | | | | 1Z* | 5,149,647 | 85.1330 | 4,381,608 | 5,146,791 | 5,145,035 | | 960 | | | 5.331 | 5.348 | MON | 22,865 | 273,428 | 10/14/2005 | 11/25/2035 |
| 73316P-JR-2 | POPLR 2005-6 A6 | | | | 4Z* | 4,909,880 | 89.4560 | 4,388,078 | 4,905,281 | 4,906,942 | | (52) | | | 5.677 | 5.657 | MON | 23,206 | 300,365 | 11/30/2009 | 01/25/2036 |
| 73316P-EL-0 | POPLR 2005-B, M1 | | | 3 | 1Z* | 8,259,657 | 93.0570 | 7,686,222 | 8,259,657 | 8,259,657 | | | | | 0.741 | 0.741 | MON | 850 | 72,385 | 07/07/2005 | 08/25/2035 |
| 73316Q-AB-4 | POPLR 2006-D, A2 | | | 3 | 1Z* | 9,926,240 | 88.0590 | 8,740,908 | 9,926,240 | 9,926,240 | | | | | 0.421 | 0.421 | MON | 580 | 46,254 | 09/14/2006 | 11/25/2046 |
| 73316T-AB-8 | POPLR 2006-E, A2 | | | 3 | 1Z* | 10,818,000 | 90.9020 | 9,833,789 | 10,818,000 | 10,818,000 | | | | | 0.411 | 0.411 | MON | 617 | 46,068 | 11/16/2006 | 01/25/2037 |
| 70069F-FH-5 | PPSI 2005-WCH1, M1 | | | 3 | 1Z* | 4,000,000 | 97.9460 | 3,917,836 | 4,000,000 | 4,000,000 | | | | | 0.731 | 0.731 | MON | 406 | 29,968 | 01/07/2005 | 01/25/2036 |
| 70069F-FJ-1 | PPSI 2005-WCH1, M2 | | | 3 | 1Z* | 2,000,000 | 89.8520 | 1,797,036 | 2,000,000 | 2,000,000 | | | | | 0.781 | 0.781 | MON | 217 | 15,995 | 01/07/2005 | 01/25/2036 |
| 70069F-FK-8 | PPSI 2005-WCH1, M3 | | | 3 | 1Z* | 1,500,000 | 69.0090 | 1,035,140 | 1,500,000 | 1,500,000 | | | | | 0.821 | 0.821 | MON | 171 | 12,603 | 01/07/2005 | 01/25/2036 |
| 70069F-GB-7 | PPSI 2005-WHQ1, M2 | | | 3 | 1Z* | 8,500,000 | 92.3350 | 7,848,450 | 8,500,000 | 8,500,000 | | | | | 0.761 | 0.761 | MON | 898 | 66,277 | 02/03/2005 | 03/25/2035 |
| 759950-EP-9 | RAMC 2004-4, MF1 | | | | 5Z* | 9,427,259 | 48.0840 | 4,615,415 | 9,598,610 | 9,483,395 | | 43,830 | | | 5.188 | 5.409 | MON | 41,498 | 497,976 | 09/25/2006 | 02/25/2035 |
| 760985-NC-1 | RAMP 2002-RZ3, M1 | | | 3 | 1Z* | 330,563 | 99.5440 | 329,119 | 330,627 | 330,252 | | 38 | | | 5.780 | 5.797 | MON | 1,593 | 15,108 | 11/30/2009 | 08/25/2032 |
| 76112B-HH-6 | RAMP 2004-RZ4, M2 | | | 3 | 1Z* | 10,240,000 | 60.0520 | 6,149,366 | 10,240,000 | 10,240,000 | | | | | 0.811 | 0.811 | MON | 1,153 | 84,945 | 12/29/2004 | 12/25/2034 |
| 76112B-PB-0 | RAMP 2005-RS4, M1 | | | 3 | 1Z* | 14,175,000 | 73.1720 | 10,372,174 | 14,175,000 | 14,175,000 | | | | | 0.691 | 0.691 | MON | 1,360 | 100,258 | 04/28/2005 | 04/25/2035 |
| 76112B-PC-8 | RAMP 2005-RS4, M2 | | | 3 | 1Z* | 5,163,000 | 57.8160 | 2,985,061 | 5,163,000 | 5,163,000 | | | | | 0.711 | 0.711 | MON | 510 | 37,559 | 04/28/2005 | 04/25/2035 |
| 76110W-NG-7 | RASC 2002-KS2 AI5 | | | 3 | 3Z* | 3,086,047 | 98.8790 | 3,051,461 | 3,086,062 | 3,086,064 | | | | | 7.279 | 7.279 | MON | 18,720 | 224,370 | 03/14/2002 | 04/25/2032 |
| 76110W-H8-2 | RASC 2004-KS11, AI3 | | | 3 | 1Z* | 4,793,253 | 94.7470 | 4,541,449 | 4,793,253 | 4,811,791 | | (3,896) | | | 0.731 | 0.705 | MON | 3,472 | 42,535 | 11/12/2004 | 12/25/2034 |
| 76110W-S2-3 | RASC 2005-KS3, M2 | | | 3 | 1Z* | 5,228,942 | 99.4270 | 5,198,965 | 5,228,942 | 5,228,942 | | | | | 0.661 | 0.661 | MON | 480 | 34,419 | 11/30/2009 | 04/25/2035 |
| 76110W-S3-1 | RASC 2005-KS3, M3 | | | 3 | 1Z* | 5,000,000 | 85.5800 | 4,279,000 | 5,000,000 | 5,000,000 | | | | | 0.691 | 0.691 | MON | 480 | 35,145 | 11/30/2009 | 04/25/2035 |
| 76110W-S4-9 | RASC 2005-KS3, M4 | | | 3 | 1Z* | 2,000,000 | 56.1910 | 1,123,814 | 2,000,000 | 2,000,000 | | | | | 0.731 | 0.731 | MON | 203 | 14,860 | 03/29/2005 | 04/25/2035 |
| 76110W-U6-1 | RASC 2005-KS4, M1 | | | 3 | 1Z* | 10,000,000 | 94.0610 | 9,406,150 | 10,000,000 | 10,000,000 | | | | | 0.671 | 0.671 | MON | 931 | 68,854 | 11/30/2009 | 05/25/2035 |
| 81375W-AB-2 | SABR 2004-OP1, M1 | | | 3 | 1Z* | 9,005,071 | 85.5570 | 7,704,468 | 9,005,071 | 9,004,825 | | 9 | | | 1.026 | 1.026 | MON | 1,283 | 102,332 | 02/25/2004 | 02/25/2034 |
| 86360X-AA-8 | SACO 2006-GEL3, A1 | | | 3 | 1Z* | 1,595,357 | 95.4230 | 1,522,340 | 1,595,357 | 1,595,357 | | (126,863) | | | 0.381 | 0.381 | MON | 84 | 5,541 | 11/30/2009 | 07/25/2036 |
| 86359D-LK-1 | SASCO 2005-WF3, A3 | | | 3 | 1Z* | 10,000,000 | 82.9280 | 8,292,760 | 10,000,000 | 10,019,424 | | (1,489) | | | 0.611 | 0.595 | MON | 848 | 62,807 | 07/15/2005 | 07/25/2035 |
| 83611M-PG-7 | SVHE 2006-OPT3, 2A2 | | | 3 | 1Z* | 953,159 | 99.5080 | 948,472 | 953,159 | 953,159 | | | | | 0.371 | 0.371 | MON | 49 | 2,238 | 04/13/2006 | 06/25/2036 |
| 83612Q-AB-4 | SVHE 2007-NS1 A2 | | | 3 | 3Z* | 10,000,000 | 85.6000 | 8,560,050 | 10,000,000 | 10,000,000 | | | | | 0.411 | 0.411 | MON | 570 | 42,584 | 03/02/2007 | 01/25/2037 |
| 94980G-BC-4 | WFHET 2004-2 AII, 1B | | | 3 | 1Z* | 469,239 | 85.7830 | 402,527 | 469,239 | 469,233 | | 1 | | | 0.681 | 0.681 | MON | 44 | 3,279 | 11/30/2009 | 05/25/2034 |
| 3499999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities | | | | | | 542,310,230 | XXX | 420,365,803 | 545,077,408 | 509,517,333 | 690,745 | (207,586) | 7,571,377 | | XXX | XXX | XXX | 663,010 | 10,652,019 | XXX | XXX |
| 04542B-MB-5 | ABFC 2005-WF1, M4 | | | 3 | 1Z* | 874,075 | 47.5170 | 415,336 | 874,075 | 415,336 | (458,739) | | | | 0.861 | 0.861 | MON | 104 | 7,555 | 11/30/2009 | 01/25/2035 |
| 004421-EX-7 | ACE 2004-OP1, M2 | | | 3 | 3Z* | 5,980,015 | 67.9210 | 4,069,101 | 5,990,950 | 5,986,101 | | 213 | | | 1.836 | 1.849 | MON | 1,527 | 98,219 | 04/04/2007 | 04/25/2034 |
| 004421-EY-5 | ACE 2004-OP1, M3 | | | 3 | 1Z* | 1,225,007 | 32.5800 | 399,111 | 1,225,007 | 399,111 | (825,896) | | | | 2.136 | 2.136 | MON | 363 | 23,908 | 04/12/2004 | 04/25/2034 |
| 004406-AA-2 | ACE 2006-GP1, A | | | 3 | 5Z* | 2,300,142 | 75.2260 | 1,730,307 | 2,300,142 | 2,300,142 | | | | | 0.391 | 0.391 | MON | 125 | 9,074 | 11/30/2009 | 02/25/2031 |
| 00442B-AD-3 | ACE 2006-HE4, A2C | | | 4 | 5Z* | 7,085,330 | 35.3050 | 3,480,483 | 9,858,411 | 6,601,665 | 4,679,794 | (36,906) | 1,321,718 | | 0.421 | 0.418 | MON | 576 | 42,986 | 09/15/2006 | 10/25/2036 |
| 00441Y-AC-6 | ACE 2006-OP2, A2B | | | 3 | 1Z* | 7,870,731 | 90.7800 | 7,145,050 | 7,870,731 | 7,870,731 | | | | | 0.371 | 0.371 | MON | 405 | 31,436 | 10/13/2006 | 08/25/2036 |
| 00441Y-AD-4 | ACE 2006-OP2, A2C | | | 3 | 5Z* | 9,000,000 | 55.1910 | 4,967,226 | 9,000,000 | 9,000,000 | | | | | 0.411 | 0.411 | MON | 513 | 38,326 | 10/13/2006 | 08/25/2036 |
| 00441W-AA-4 | ACE 2006-SL4, A-1 | | | 4 | 1Z* | 446,503 | 15.7060 | 376,875 | 2,399,577 | 353,734 | 1,415,333 | (50,348) | 1,324,520 | | 0.381 | 0.380 | MON | 127 | 9,488 | 08/14/2006 | 09/25/2036 |
| 02640F-AA-6 | AGFMT 2010-1A A1 | | | 2 | 1Z* | 4,927,275 | 103.9200 | 5,121,641 | 4,928,460 | 4,927,538 | | 263 | | | 5.150 | 5.158 | MON | 21,151 | 186,451 | 03/29/2010 | 01/26/2014 |
| 007036-FW-1 | ARMT 2005-1 5A2 | | | 2 | 1Z* | 482,380 | 97.4060 | 469,374 | 481,872 | 482,076 | | (140) | | | 0.591 | 0.523 | MON | 40 | 2,785 | 08/02/2005 | 05/25/2035 |
| 007036-UQ-7 | ARMT 2005-11 5A1 | | | 23 | 1Z* | 4,420,205 | 54.8390 | 5,157,486 | 9,404,691 | 4,491,994 | | 63,571 | | | 0.531 | 13.510 | MON | 693 | 55,242 | 05/22/2009 | 02/25/2036 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 2254W0-MM-4 | ARMT 2005-12 5A1 | | | 23 | 1Z* | 4,792,229 | 55.8040 | 5,930,457 | 10,627,259 | 4,836,440 | | 42,925 | | | 0.511 | 17.592 | MON | 754 | 60,128 | 05/27/2009 | 03/25/2036 |
| 040104-MY-4 | ARSI 2005-W1, A2 | | | 3 | 5Z* | 700,752 | 56.0140 | 392,522 | 700,752 | 700,751 | | | | | 0.501 | 0.501 | MON | 49 | 3,565 | 04/11/2005 | 05/25/2035 |
| 04013B-AB-8 | ARSI 2006-M2, A2B | | | 4 | 1Z* | 3,560,951 | 37.2290 | 1,990,637 | 5,346,963 | 3,163,263 | | (178,137) | 1,285,701 | | 0.371 | 0.368 | MON | 275 | 20,591 | 08/17/2006 | 09/25/2036 |
| 04541G-HX-3 | ASSET BACKED SECURITIES CORP H | | | 3 | 3Z* | 5,889,286 | 74.8670 | 4,377,662 | 5,847,259 | 5,852,770 | | (263) | | | 2.136 | 2.116 | MON | 1,734 | 133,597 | 03/08/2007 | 04/25/2034 |
| 059523-BB-5 | BAFC 2007-5 7A5 | | | 24 | 4Z* | 10,919,190 | 69.8760 | 10,284,354 | 14,718,006 | 11,149,783 | | (258,825) | 863,309 | | 6.500 | 6.510 | MON | 79,723 | 954,646 | 06/21/2007 | 07/25/2037 |
| 05955Y-AM-1 | BAFC 2010-R3 3A5 | | | 2 | 1Z* | 17,333,680 | 103.3200 | 17,954,043 | 17,377,123 | 17,346,875 | | 13,195 | | | 5.500 | 5.621 | MON | 79,645 | 697,398 | 03/18/2010 | 09/26/2037 |
| 05955Y-AS-8 | BAFC 2010-R3 4A4 | | | 2 | 1FE | 6,869,582 | 102.7500 | 7,040,893 | 6,852,450 | 6,862,944 | | (6,638) | | | 5.500 | 5.352 | MON | 31,407 | 271,191 | 03/16/2010 | 06/26/2036 |
| 05948K-BE-8 | BANK OF AMERICA ALTERNATIVE LOAN TRUST | | | 2 | 1Z* | 9,587,132 | 100.7980 | 9,607,061 | 9,531,032 | 9,559,622 | | 5,627 | | | 5.750 | 5.688 | MON | 45,670 | 544,585 | 12/31/2009 | 04/25/2033 |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 | | | 2 | 1Z* | 8,212,492 | 99.7500 | 8,120,903 | 8,141,256 | 8,174,484 | | (38,008) | | | 6.000 | 5.370 | MON | 40,706 | 349,668 | 02/26/2010 | 05/26/2037 |
| 05948K-EW-5 | BOAA 2003-7 2A1 | | | 2 | 1Z* | 1,108,390 | 100.8700 | 1,108,336 | 1,098,776 | 1,101,544 | | (5,253) | | | 5.000 | 4.468 | MON | 4,578 | 49,685 | 09/21/2009 | 09/25/2018 |
| 05948K-W5-4 | BOAA 2005-11 4A5 | | | 24 | 2Z* | 6,822,793 | 82.2860 | 6,011,672 | 7,305,817 | 6,819,980 | | (73,268) | 144,533 | | 5.750 | 5.490 | MON | 35,007 | 416,384 | 08/31/2006 | 12/25/2035 |
| 05948K-E5-4 | BOAA 2005-6 2CB1 | | | 24 | 4Z* | 13,275,986 | 88.3090 | 11,708,325 | 13,258,360 | 13,140,917 | | (7,085) | 114,038 | | 6.000 | 6.009 | MON | 66,292 | 787,804 | 06/02/2005 | 07/25/2035 |
| 05948X-RF-0 | BOAMS 2003-6 1A31 | | | 2 | 1Z* | 5,434,181 | 100.0060 | 5,438,777 | 5,438,429 | 5,438,239 | | 513 | | | 5.000 | 5.012 | MON | 22,660 | 256,386 | 07/24/2003 | 08/25/2033 |
| 05949A-AY-6 | BOAMS 2004-3 1A23 | | | 2 | 1Z* | 1,626,781 | 99.9630 | 1,620,105 | 1,620,703 | 1,621,504 | | (4,000) | | | 4.500 | 4.236 | MON | 6,078 | 58,068 | 09/03/2009 | 04/25/2034 |
| 05949C-GV-2 | BOAMS 2005-8 A8 | | | 24 | 1Z* | 4,374,477 | 92.8720 | 4,452,215 | 4,793,947 | 4,437,633 | | 63,157 | | | 5.500 | 8.918 | MON | 21,972 | 213,244 | 02/04/2010 | 09/25/2035 |
| 07384M-6H-0 | BSARM 2004-12 2A1 | | | 23 | 1Z* | 10,067,329 | 88.2000 | 9,030,330 | 10,238,504 | 10,072,242 | | 2,467 | | | 2.989 | 3.320 | MON | 25,502 | 358,115 | 01/16/2007 | 02/25/2035 |
| 07400W-AA-8 | BSMF 2006-SL1, A | | | 4 | 1Z* | | 20.2000 | 1,150,713 | 5,696,741 | 1,148,710 | 2,979,246 | 768,963 | 3,705,363 | | 0.541 | 0.398 | MON | 428 | 29,363 | 07/20/2006 | 08/25/2036 |
| 07401U-AA-1 | BSSLT 2007-SV1A A1 | | | 3 | 1Z* | 1,492,384 | 88.8470 | 1,325,944 | 1,492,384 | 1,492,384 | | | | | 0.481 | 0.481 | MON | 100 | 7,088 | 03/22/2007 | 12/25/2036 |
| 12489W-QG-2 | CBASS 2005-CB8 AF5 | | | | 3Z* | 15,544,831 | 97.2440 | 15,733,429 | 16,179,365 | 15,962,007 | | 207,864 | | | 5.653 | 6.594 | MON | 76,218 | 910,012 | 07/18/2007 | 12/25/2035 |
| 14983A-AA-7 | CBASS 2006-SL1, A-1 | | | 4 | 1Z* | 1,239,083 | 7.5400 | 215,727 | 2,860,949 | 215,727 | 1,034,614 | (53,445) | 1,075,507 | | 0.351 | 0.348 | MON | 139 | 10,269 | 08/25/2006 | 09/25/2036 |
| 1248MG-AP-9 | CBASS 2007-CB1 AF6 | | | 4 | 1Z* | 8,337,902 | 47.2110 | 5,833,459 | 12,356,171 | 7,472,814 | | (207,473) | 2,267,245 | | 5.862 | 5.835 | MON | 60,364 | 650,432 | 11/19/2009 | 01/25/2037 |
| 17311Y-AE-3 | CBASS 2007-CB3 A5 | | | 4 | 2Z* | 13,590,411 | 54.0760 | 10,781,478 | 19,937,676 | 12,861,117 | | (167,718) | 3,806,838 | | 5.076 | 5.810 | MON | 84,341 | 1,032,442 | 11/19/2009 | 03/25/2037 |
| 16678R-AV-9 | CCMFC 2004-1A V1 | | | 234 | 1Z* | 3,681,980 | 48.7450 | 1,907,862 | 3,913,957 | 3,766,594 | | 54,332 | | | 0.849 | 0.817 | MON | 2,768 | 34,259 | 12/01/2008 | 01/25/2035 |
| 16678R-BW-6 | CCMFC 2004-3 B1 | | | 24 | 1Z* | 3,764,642 | 20.3750 | 877,862 | 4,308,590 | 3,900,516 | | 119,642 | | | 0.717 | 0.793 | MON | 2,574 | 31,621 | 01/01/2009 | 08/25/2035 |
| 16678R-CE-5 | CCMFC 2004-4A B1 | | | 234 | 1Z* | 6,119,368 | 28.4470 | 1,857,136 | 6,528,521 | 6,075,761 | | 71,210 | | | 0.697 | 0.649 | MON | 3,793 | 46,481 | 01/01/2009 | 10/25/2035 |
| 16678R-BT-3 | CCMFC 2004-A B1 | | | 234 | 1Z* | 2,902,834 | 47.1090 | 1,509,769 | 3,204,868 | 2,852,257 | | 4,229 | | | 0.763 | 0.969 | MON | 2,038 | 24,758 | 01/01/2009 | 03/25/2035 |
| 16678R-CM-7 | CCMFC 2004-B B1 | | | 23 | 2Z* | 5,954,485 | 51.1550 | 3,288,784 | 6,429,057 | 5,901,343 | | 60,785 | | | 0.720 | 0.661 | MON | 3,856 | 47,468 | 01/01/2009 | 10/25/2035 |
| 16678R-FD-4 | CCMFC 2006-1A B1 | | | 24 | 1Z* | 518,257 | 2.5190 | 192,768 | 7,653,455 | 204,563 | | (139,996) | | | 0.596 | 0.600 | MON | 634 | 10,039 | 03/10/2006 | 12/25/2046 |
| 161546-HK-5 | CFAB 2003-6, 2M2 | | | 3 | 6Z* | 1,155,137 | 18.0240 | 208,207 | 1,155,137 | 208,207 | 104,895 | | | | 1.911 | 1.911 | MON | 307 | 24,429 | 11/20/2003 | 11/25/2034 |
| 161546-JA-5 | CFAB 2004-1, 2M1 | | | 3 | 5Z* | 2,731,619 | 41.4660 | 1,132,696 | 2,731,619 | 2,731,619 | | | | | 1.011 | 1.011 | MON | 383 | 30,669 | 02/11/2004 | 09/25/2033 |
| 161630-BD-9 | CHASE 2007-A1 11M1 | | | 24 | 1Z* | 13,787,929 | 83.2130 | 15,023,163 | 18,053,888 | 13,479,230 | | (308,698) | 1,715,847 | | 5.373 | 9.584 | MON | 163,790 | 801,064 | 01/07/2010 | 03/25/2037 |
| 12669E-T3-0 | CHWL 2003-39 A17 | | | 2 | 1Z* | 4,008,770 | 87.1990 | 3,674,277 | 4,213,693 | 4,128,181 | | 19,735 | | | 5.000 | 5.599 | MON | 17,557 | 208,035 | 10/29/2003 | 10/25/2033 |
| 12558M-BN-1 | CITHE 2003-1 | | | | 1Z* | 920,131 | 24.6210 | 226,614 | 920,415 | 226,614 | (693,674) | 50 | | | 5.060 | 5.063 | MON | 3,881 | 46,573 | 03/03/2003 | 09/20/2032 |
| 12566T-AN-7 | CMALT 2006-A7 1A13 | | | 24 | 5Z* | 1,955,314 | 4.5360 | 218,378 | 4,814,543 | 509,379 | | (842,587) | 86,248 | | 6.000 | 5.738 | MON | 24,073 | 277,960 | 01/16/2007 | 12/25/2036 |
| 172981-AE-2 | CMLTI 2006-4 2A1B | | | 24 | 1Z* | 1,454,055 | 28.6980 | 1,151,955 | 4,014,117 | 602,020 | | (557,044) | 641,667 | | 6.000 | 6.046 | MON | 20,071 | 238,587 | 01/16/2007 | 12/25/2035 |
| 17312B-AB-8 | CMLTI 2007-WFH2 A2 | | | 3 | 1Z* | 12,654,931 | 92.5510 | 11,712,252 | 12,654,931 | 12,654,931 | | | | | 0.411 | 0.411 | MON | 722 | 57,411 | 03/13/2007 | 03/25/2037 |
| 17312B-AF-9 | CMLTI 2007-WFH2 M2 | | | 4 | 6Z* | 12,604,185 | 18.7260 | 2,808,930 | 15,000,000 | 2,808,930 | 2,490,927 | (16,805) | | | 0.711 | 0.709 | MON | 1,480 | 109,377 | 03/13/2007 | 03/25/2037 |
| 17316D-AG-9 | CMLTI 2010-3 2A1 | | | 2 | 1Z* | 32,545,017 | 103.0000 | 33,658,103 | 32,677,770 | 32,606,590 | | 61,573 | | | 5.500 | 5.786 | MON | 149,773 | 1,317,124 | 03/15/2010 | 08/25/2037 |
| 17316D-AM-6 | CMLTI 2010-3 3A1 | | | 2 | 1Z* | 5,360,362 | 103.0000 | 5,554,151 | 5,392,380 | 5,363,785 | | 3,423 | | | 5.500 | 5.623 | MON | 24,715 | 218,116 | 03/15/2010 | 08/25/2037 |
| 17316D-AV-6 | CMLTI 2010-3 5A1 | | | 2 | 1Z* | 48,841,400 | 102.0000 | 50,131,550 | 49,148,579 | 48,943,860 | | 102,460 | | | 5.000 | 5.323 | MON | 204,786 | 1,815,570 | 03/24/2010 | 08/25/2037 |
| 172973-QE-2 | CMSI 2003-6 1A1 | | | 2 | 1Z* | 16,237,833 | 104.0200 | 16,959,557 | 16,304,068 | 16,284,979 | | 4,718 | | | 5.500 | 5.555 | MON | 74,727 | 878,436 | 07/24/2003 | 05/25/2033 |
| 17310N-AK-4 | CRMSI 2006-3, M4 | | | 4 | 5Z* | 2,449,927 | 18.4310 | 451,555 | 2,450,000 | 451,555 | 1,368,335 | (2) | 1,359,370 | | 5.953 | 5.953 | MON | 12,154 | 145,642 | 11/19/2009 | 11/25/2036 |
| 17310N-AL-2 | CRMSI 2006-3, M5 | | | 4 | 6Z* | 2,573,897 | 15.9500 | 410,563 | 2,574,000 | 410,563 | 1,789,966 | (2) | 1,788,000 | | 6.052 | 6.053 | MON | 12,982 | 155,558 | 11/16/2006 | 11/25/2036 |
| 17310N-AM-0 | CRMSI 2006-3, M6 | | | 4 | 6Z* | 1,973,089 | 12.9670 | 264,389 | 2,039,000 | 264,389 | 1,588,450 | (1,848) | 1,615,242 | | 6.151 | 6.151 | MON | 10,452 | 125,241 | 11/19/2009 | 11/25/2036 |
| 17310N-AN-8 | CRMSI 2006-3, M7 | | | 4 | 6Z* | 716,941 | 11.2960 | 183,554 | 1,625,000 | 183,554 | 1,331,352 | (29,187) | 1,350,870 | | 6.399 | 6.399 | MON | 8,665 | 103,837 | 11/16/2006 | 11/25/2036 |
| 17312H-AK-5 | CRMSI 2007-2 M4 | | | 4 | 6Z* | 1,829,284 | 21.3330 | 1,115,055 | 5,227,000 | 1,115,055 | 3,682,146 | (113,083) | 3,724,533 | | 6.589 | 6.589 | MON | 28,701 | 344,407 | 11/18/2009 | 06/25/2037 |
| 17312H-AL-3 | CRMSI 2007-2 M5 | | | 4 | 6Z* | 1,112,528 | 17.5100 | 823,150 | 4,701,000 | 823,150 | 3,715,590 | (141,199) | 3,588,378 | | 6.787 | 6.787 | MON | 26,588 | 318,118 | 11/18/2009 | 06/25/2037 |
| 225458-6G-8 | CSFB 2005-9 5A9 | | | 24 | 1Z* | 6,841,361 | 90.7570 | 7,526,045 | 8,292,559 | 6,814,331 | | (27,031) | | | 5.500 | 9.927 | MON | 38,008 | 413,172 | 01/07/2010 | 10/25/2035 |
| 12644J-AE-5 | CSMC 10-10R 2A1 | | | 2 | 1Z* | 19,188,622 | 101.5000 | 19,337,463 | 19,051,688 | 19,158,493 | | (30,129) | | | 6.000 | 5.695 | MON | 95,258 | 739,482 | 03/23/2010 | 07/25/2030 |
| 225470-08-9 | CSMC 2006-3 5A5 | | | 24 | 1Z* | 9,693,902 | 87.9420 | 10,064,602 | 11,444,629 | 9,446,270 | | (247,632) | 205,703 | | 6.000 | 9.410 | MON | 57,223 | 616,284 | 01/07/2010 | 04/25/2036 |
| 12642L-AA-0 | CSMC 2009-13R 1A1 | | | 2 | 1Z* | 10,727,119 | 102.5000 | 10,789,620 | 10,526,459 | 10,683,207 | | (43,912) | | | 6.000 | 5.374 | MON | 52,632 | 465,175 | 02/26/2010 | 09/26/2037 |
| 12642Y-FC-3 | CSMC 2009-16R 8A1 | | | 2 | 1Z* | 12,185,900 | 101.7950 | 12,124,216 | 11,910,470 | 12,122,972 | | (62,928) | | | 6.000 | 5.146 | MON | 59,552 | 523,528 | 03/22/2010 | 07/26/2037 |
| 12667F-LV-5 | CWALT 2004-16 CB 1A3 | | | 2 | 1Z* | 12,323,849 | 95.6500 | 11,809,967 | 12,347,000 | 12,332,057 | | (1,126) | | | 5.500 | 5.519 | MON | 56,590 | 679,177 | 09/28/2004 | 07/25/2034 |
| 12667F-DN-2 | CWALT 2004-3T1 A1 | | | 2 | 1Z* | 3,585,425 | 94.0160 | 3,365,607 | 3,579,832 | 3,581,555 | | (410) | | | 0.761 | 0.747 | MON | 454 | 27,278 | 03/26/2004 | 05/25/2034 |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 | | | 23 | 1Z* | 1,600,952 | 86.9380 | 1,432,800 | 1,648,076 | 1,601,880 | | 247 | | | 5.500 | 6.077 | MON | 7,554 | 89,666 | 08/16/2006 | 11/25/2034 |
| 12667G-US-0 | CWALT 2005-29 CB A6 | | | 2 | 4Z* | 21,848,741 | 86.4240 | 19,005,812 | 21,991,358 | 21,842,322 | | (17,247) | | | 5.500 | 5.611 | MON | 100,794 | 1,207,878 | 03/31/2007 | 07/25/2035 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 02149J-AV-8 | CWALT 2006-45T1 2A6 | | | 24 | 1Z* | 1,194,126 | 19.2140 | 741,214 | 3,857,679 | 324,437 | | (517,471) | | | 6.000 | 6.073 | MON | 19,288 | 228,734 | 11/30/2009 | 02/25/2037 |
| 12668B-VD-2 | CWALT 2006-9T1 A4 | | | 24 | 1Z* | 11,914,769 | 74.5040 | 10,066,449 | 13,511,286 | 11,429,197 | | (42,021) | 238,542 | | 5.750 | 6.309 | MON | 64,742 | 776,866 | 05/19/2006 | 05/25/2036 |
| 02146P-AB-1 | CWALT 2006-HY12 A2 | | | 23 | 1Z* | 6,832,977 | 100.9650 | 6,938,931 | 6,872,644 | 6,844,332 | | 7,720 | | | 5.859 | 6.212 | MON | 33,554 | 392,272 | 07/16/2009 | 08/25/2036 |
| 02151N-AB-8 | CWALT 2007-18C 3FL3 | | | 24 | 3Z* | 15,763,857 | 43.2980 | 8,090,090 | 18,684,587 | 15,134,516 | | (269,377) | 1,219,597 | | 0.731 | 0.730 | MON | 2,275 | 137,246 | 06/19/2007 | 06/25/2037 |
| 02151L-AA-4 | CWALT 2007-20 A1 | | | 24 | 4Z* | 15,734,370 | 53.0980 | 9,857,759 | 18,565,323 | 15,402,263 | | (19,119) | 724,060 | | 0.761 | 0.760 | MON | 2,346 | 153,983 | 06/19/2007 | 06/25/2047 |
| 12673-FH-0 | CWHEL 2004-I, A | | | 3 | 4Z* | 1,824,532 | 61.5190 | 1,122,441 | 1,824,532 | 1,824,531 | | | | | 0.550 | 0.550 | MON | 474 | 10,253 | 11/24/2009 | 02/15/2034 |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 | | | 2 | 1Z* | 6,372,147 | 103.8860 | 6,682,448 | 6,432,451 | 6,410,047 | | 11,945 | | | 4.750 | 4.892 | MON | 25,462 | 298,549 | 07/22/2005 | 07/25/2018 |
| 12669F-J5-3 | CWHL 2004-13 1A6 | | | 2 | 1Z* | 11,968,782 | 102.9800 | 11,912,304 | 11,567,533 | 11,683,872 | | (76,342) | | | 5.500 | 5.021 | MON | 53,018 | 629,570 | 09/24/2004 | 01/25/2017 |
| 12669F-NK-5 | CWHL 2004-J1 2A3 | | | 2 | 1Z* | 4,517,725 | 101.0410 | 4,515,712 | 4,469,193 | 4,482,647 | | (4,843) | | | 4.750 | 4.591 | MON | 17,691 | 203,398 | 11/30/2009 | 01/25/2019 |
| 12669G-NM-9 | CWHL 2005-7 1-A2 | | | 2 | 1Z* | 591,663 | 50.7640 | 300,895 | 592,729 | 601,235 | | (253) | | | 0.661 | 0.501 | MON | 76 | 6,931 | 01/13/2005 | 03/25/2035 |
| 17025A-AF-9 | CWHL 2006-17 A6 | | | 24 | 1Z* | 11,634,375 | 88.3130 | 13,246,935 | 15,000,000 | 11,634,489 | | 114 | | | 6.000 | 12.771 | MON | 75,000 | 674,715 | 03/22/2010 | 12/25/2036 |
| 12543P-AK-9 | CWHL 2006-21 A10 | | | 24 | 1Z* | 11,466,348 | 93.1140 | 12,560,899 | 13,489,821 | 11,658,970 | | 192,622 | | | 5.750 | 10.838 | MON | 64,639 | 510,826 | 04/20/2010 | 02/25/2037 |
| 126694-X3-7 | CWHL 2006-9 A10 | | | 24 | 1Z* | 30,725,832 | 67.5150 | 23,135,113 | 34,266,423 | 30,037,946 | | 87,811 | 2,123,476 | | 6.000 | 6.815 | MON | 171,332 | 2,055,139 | 08/23/2006 | 05/25/2036 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 | | | 24 | 1Z* | 6,278,636 | 92.0110 | 7,176,426 | 7,799,548 | 6,097,353 | | (181,284) | | | 5.824 | 11.403 | MON | 37,853 | 415,940 | 01/26/2010 | 06/25/2047 |
| 126671-4B-9 | CWL 2004-2, M3 | | | 3 | 6Z* | 720,675 | 35.4050 | 255,156 | 720,675 | 255,156 | 82,563 | | | | 1.161 | 1.161 | MON | 116 | 8,475 | 03/11/2004 | 04/25/2034 |
| 126671-4V-5 | CWL 2004-3, M3 | | | 3 | 5Z* | 1,374,050 | 34.7160 | 477,018 | 1,374,050 | 477,018 | 123,391 | | | | 1.131 | 1.131 | MON | 216 | 15,854 | 03/17/2004 | 05/25/2034 |
| 126671-6M-3 | CWL 2004-5, M3 | | | 3 | 5Z* | 2,162,359 | 47.8390 | 1,034,457 | 2,162,359 | 1,034,457 | 563,857 | | | | 1.411 | 1.411 | MON | 424 | 31,072 | 05/24/2004 | 07/25/2034 |
| 126673-BF-8 | CWL 2004-6, M4 | | | 3 | 6Z* | 1,981,931 | 37.7380 | 747,947 | 1,981,931 | 747,947 | 472,341 | | | | 1.461 | 1.461 | MON | 402 | 29,481 | 06/23/2004 | 08/25/2034 |
| 126670-CK-2 | CWL 2005-11, AF5A | | | 4 | 4Z* | 11,999,333 | 62.3820 | 7,485,804 | 12,000,000 | 11,303,472 | | (743) | 736,493 | | 5.493 | 5.467 | MON | 10,986 | 659,160 | 09/12/2005 | 02/25/2036 |
| 126670-CL-0 | CWL 2005-11, AF6 | | | 4 | 3Z* | 22,908,012 | 83.8700 | 19,184,624 | 22,874,157 | 22,705,643 | | (8,976) | 219,962 | | 5.050 | 5.000 | MON | 96,262 | 1,151,926 | 09/12/2005 | 02/25/2036 |
| 126670-GS-1 | CWL 2005-13, AF5 | | | 4 | 2Z* | 9,254,781 | 35.1730 | 3,517,270 | 10,000,000 | 8,625,700 | | 2,898 | 1,376,661 | | 5.674 | 6.036 | MON | 47,281 | 629,388 | 11/04/2005 | 04/25/2036 |
| 126670-GT-9 | CWL 2005-13, AF6 | | | 4 | 5Z* | 4,626,061 | 71.1970 | 3,376,630 | 4,742,631 | 4,555,520 | | (6,116) | 213,596 | | 5.661 | 5.661 | MON | 22,373 | 268,035 | 12/31/2009 | 04/25/2036 |
| 126670-QV-3 | CWL 2005-17, 1AF5 | | | 4 | 4Z* | 24,452,558 | 66.5570 | 19,127,171 | 28,737,902 | 23,283,189 | | (66,563) | 4,698,693 | | 5.564 | 5.564 | MON | 133,248 | 1,596,779 | 11/30/2009 | 05/25/2036 |
| 126670-TG-3 | CWL 2006-1, AF5 | | | 4 | 1Z* | 8,589,839 | 53.7070 | 5,370,710 | 10,000,000 | 5,370,710 | 3,330,388 | (52,474) | 1,410,034 | | 5.884 | 5.884 | MON | 49,033 | 588,400 | 01/27/2006 | 07/25/2036 |
| 126670-TH-1 | CWL 2006-1, AF6 | | | 4 | 4Z* | 9,052,893 | 79.1000 | 7,265,093 | 9,184,659 | 9,047,300 | | (5,604) | 131,584 | | 5.526 | 5.526 | MON | 42,295 | 505,883 | 01/27/2006 | 07/25/2036 |
| 12666R-AF-7 | CWL 2006-9 1AF6 | | | 4 | 4Z* | 5,562,966 | 72.6080 | 4,378,081 | 6,029,775 | 5,311,291 | | (25,897) | 734,194 | | 5.989 | 5.989 | MON | 30,094 | 360,228 | 11/30/2009 | 10/25/2046 |
| 126683-AD-3 | CWL 2006-S5, A3 | | | 4 | 1Z* | 9,309,634 | 17.6630 | 2,905,697 | 16,450,661 | 2,905,697 | 2,491,523 | 2,597,505 | 5,452,172 | | 5.842 | 5.842 | MON | 80,087 | 941,003 | 09/15/2006 | 06/25/2035 |
| 126683-AC-5 | CWL 2006-S5, A4 | | | 4 | 1Z* | 3,713,209 | 31.0590 | 2,043,771 | 6,580,264 | 2,043,771 | 1,173,482 | 1,149,568 | 1,941,845 | | 5.762 | 5.762 | MON | 31,596 | 371,247 | 09/15/2006 | 06/25/2035 |
| 12668X-AF-2 | CWL 2006-S8, A6 | | | | 5Z* | 4,544,070 | 60.2770 | 2,739,074 | 4,544,167 | 4,544,122 | | 18 | | | 5.505 | 5.505 | MON | 20,846 | 245,661 | 12/07/2006 | 04/25/2036 |
| 12669R-AC-1 | CWL 2007-S1 A3 | | | | 5Z* | 11,352,369 | 45.0150 | 5,110,564 | 11,352,924 | 11,352,666 | | 57 | | | 5.810 | 5.811 | MON | 54,967 | 646,803 | 02/23/2007 | 11/25/2036 |
| 12669R-AD-9 | CWL 2007-S1 A4 | | | | 5Z* | 8,829,434 | 43.7820 | 3,865,938 | 8,830,052 | 8,829,644 | | 86 | | | 5.874 | 5.875 | MON | 43,223 | 508,611 | 02/23/2007 | 11/25/2036 |
| 12669R-AF-4 | CWL 2007-S1 A6 | | | | 4Z* | 10,957,434 | 64.0850 | 7,022,196 | 10,957,560 | 10,957,500 | | 25 | | | 5.693 | 5.693 | MON | 51,985 | 609,578 | 02/23/2007 | 11/25/2036 |
| 12670B-AF-6 | CWL 2007-S2 A6 | | | | 4Z* | 11,520,117 | 58.3230 | 6,719,323 | 11,520,841 | 11,520,475 | | 123 | | | 5.779 | 5.780 | MON | 55,482 | 654,098 | 11/30/2009 | 05/25/2037 |
| 152314-HS-2 | CXHE 2003-C, M2 | | | 3 | 6Z* | 1,873,531 | 61.8630 | 1,153,231 | 1,864,171 | 1,153,231 | (710,939) | 1 | | | 1.861 | 1.861 | MON | 1,577 | 34,052 | 02/14/2007 | 09/25/2033 |
| 152314-JY-7 | CXHE 2004-B, M4 | | | 3 | 3Z* | 567,394 | 54.9530 | 311,799 | 567,394 | 311,799 | 196,878 | | | | 1.186 | 1.186 | MON | 93 | 6,724 | 02/24/2004 | 03/25/2034 |
| 152314-LR-9 | CXHE 2004-D, MV2 | | | 3 | 6Z* | 1,147,193 | 55.3160 | 634,585 | 1,147,193 | 634,585 | 126,084 | | | | 0.951 | 0.951 | MON | 151 | 10,727 | 11/30/2009 | 09/25/2034 |
| 251563-CG-5 | DMSI | | | 23 | 1Z* | 817,917 | 103.4370 | 871,489 | 842,534 | 818,374 | | 71 | | | 5.500 | 6.973 | MON | 3,862 | 43,883 | 08/16/2006 | 09/25/2033 |
| 25158J-AA-3 | DMSI 2010-RS1 A1 | | | 2 | 1Z* | 30,769,471 | 102.7810 | 31,312,141 | 30,464,823 | 30,701,866 | | (67,605) | | | 6.000 | 5.636 | MON | 152,324 | 1,354,098 | 03/23/2010 | 10/25/2035 |
| 31959A-AA-1 | FCHT 2005-1A, A | | | 3 | 1Z* | 1,213,808 | 75.1660 | 912,367 | 1,213,808 | 1,213,611 | | 33 | | | 0.470 | 0.474 | MON | 270 | 5,925 | 05/06/2005 | 09/15/2022 |
| 32029G-AC-8 | FFML 2007-FF2 A2B | | | 4 | 5Z* | 11,722,105 | 50.2810 | 7,011,759 | 13,945,090 | 11,460,549 | 7,874,690 | (261,556) | 1,617,866 | | 0.361 | 0.358 | MON | 698 | 52,320 | 02/23/2007 | 03/25/2037 |
| 32051D-A7-7 | FHASI 2003-7 1A13 | | | 2 | 1Z* | 15,287,194 | 99.5680 | 15,222,104 | 15,288,225 | 15,271,628 | | 7,322 | | | 5.250 | 5.306 | MON | 66,886 | 776,163 | 07/24/2003 | 09/25/2033 |
| 32051D-B7-6 | FHASI 2003-7 1A21 | | | 2 | 1Z* | 1,758,671 | 98.5910 | 1,812,030 | 1,837,932 | 1,805,897 | | 7,882 | | | 5.000 | 5.523 | MON | 7,658 | 90,429 | 07/24/2003 | 09/25/2033 |
| 33848J-AE-5 | FSTAR 2007-1A AF5 | | | | 5Z* | 27,993,672 | 60.9440 | 17,060,659 | 27,994,223 | 27,993,863 | | (31) | | | 5.699 | 5.699 | MON | 132,949 | 1,555,145 | 11/19/2009 | 01/25/2035 |
| 36185N-4E-7 | GMACM 2004-J4 A1 | | | 2 | 1Z* | 354,681 | 101.3750 | 356,772 | 351,932 | 351,932 | | (1,792) | | | 5.500 | 5.500 | MON | 1,613 | 5,754 | 09/22/2009 | 09/25/2034 |
| 36185N-4Y-3 | GMACM 2004-J5 A1 | | | 2 | 1Z* | 1,294,171 | 99.8990 | 1,290,845 | 1,292,152 | 1,292,365 | | (1,287) | | | 5.250 | 5.136 | MON | 5,653 | 57,616 | 09/08/2009 | 01/25/2035 |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 | | | 24 | 1Z* | 6,856,849 | 92.8220 | 7,232,597 | 7,791,874 | 6,810,512 | | (46,337) | | | 5.333 | 8.009 | MON | 34,627 | 307,788 | 03/10/2010 | 11/19/2035 |
| 38012T-AC-6 | GMACM 2006-HE3, A3 | | | 4 | 4Z* | 17,630,803 | 60.3480 | 13,750,795 | 22,785,833 | 18,975,361 | | 1,033,401 | 2,346,759 | | 5.805 | 5.732 | MON | 110,226 | 1,293,472 | 11/30/2009 | 10/25/2036 |
| 362437-AG-0 | GSAMP 2006-HE5 M2 | | | 4 | 1Z* | 101,244 | 1.7000 | 339,920 | 20,000,000 | 109,303 | 9,088,034 | (87,654) | 8,993,063 | | 0.571 | 0.569 | MON | 1,585 | 116,743 | 03/07/2007 | 08/25/2036 |
| 36245E-AG-3 | GSAMP 2006-HE7 M2 | | | 4 | 6Z* | 1,122,237 | 3.6820 | 441,876 | 12,000,000 | 441,876 | 7,575,139 | (40,029) | 7,190,095 | | 0.551 | 0.549 | MON | 918 | 67,581 | 03/07/2007 | 10/25/2046 |
| 36244M-AA-9 | GSAMP 2006-S4, A1 | | | 4 | 1Z* | 198,827 | 12.1600 | 267,207 | 2,197,356 | 102,705 | 933,185 | (83,618) | 935,493 | | 0.351 | 0.348 | MON | 107 | 8,009 | 06/02/2006 | 05/25/2036 |
| 362631-AB-9 | GSR 2006-0A1 2A1 | | | 2 | 1Z* | 7,247,895 | 83.8450 | 8,589,406 | 10,244,375 | 7,404,455 | | 145,193 | | | 0.451 | 16.079 | MON | 641 | 46,458 | 08/04/2009 | 08/25/2046 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 | | | 24 | 1Z* | 8,260,404 | 93.8950 | 9,045,303 | 9,633,454 | 8,257,379 | | (3,025) | | | 6.000 | 9.965 | MON | 48,167 | 426,555 | 03/17/2010 | 01/25/2037 |
| 40431K-AG-5 | HALO 2007-WF1 M1 | | | 4 | 1Z* | 224,955 | 4.6640 | 121,267 | 2,600,000 | 104,606 | | (138,739) | 140,763 | | 5.990 | 5.950 | MON | 12,978 | 155,740 | 11/19/2009 | 12/25/2036 |
| 40431K-AH-3 | HALO 2007-WF1 M2 | | | 4 | 1Z* | 354,223 | 1.7300 | 88,901 | 5,140,000 | 63,409 | 341,301 | (288,137) | 252,245 | | 6.110 | 6.110 | MON | 26,171 | 314,054 | 11/19/2009 | 12/25/2036 |
| 40430F-AG-7 | HASC 2007-HE1 M2 | | | 4 | 5Z* | 260,444 | 1.9730 | 286,071 | 14,500,000 | 196,093 | 319,045 | (105,446) | 515,410 | | 0.741 | 0.739 | MON | 1,492 | 110,103 | 03/07/2007 | 01/25/2037 |
| 225470-QV-8 | HEMT 2005-5, A1A | | | 4 | 1Z* | 4,795,104 | 36.1880 | 1,735,257 | 4,795,104 | 3,645,928 | 3,438,364 | | 1,149,175 | | 0.461 | 0.461 | MON | 307 | 22,403 | 12/22/2005 | 04/25/2036 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 225470-W5-8 | HEMT 2006-2, 2A1 | | | 4 | 4Z* | 2,514,083 | 27.0860 | 1,184,491 | 4,373,073 | 2,013,052 | 2,737,851 | (54,403) | 1,936,237 | | 0.421 | 0.418 | MON | 255 | 20,525 | 04/03/2006 | 07/25/2036 |
| 43739E-BS-5 | HMBT 2005-4 A1 | | | 2 | 1Z* | 11,719,802 | 74.9300 | 11,358,654 | 15,159,000 | 11,823,126 | | 103,324 | | | 0.531 | 6.293 | MON | 1,117 | 57,090 | 05/05/2010 | 10/25/2035 |
| 41161P-CX-9 | HVMLT 2004-1 1A | | | 2 | 1Z* | 1,511,281 | 90.2310 | 1,363,175 | 1,510,767 | 1,511,214 | | (5) | | | 0.561 | 0.553 | MON | 282 | 8,544 | 05/12/2005 | 04/19/2034 |
| 41161P-HD-8 | HVMLT 2004-8 2A4B | | | 24 | 5Z* | 1,827,125 | 33.2100 | 913,971 | 2,752,062 | 1,599,773 | 2,079,974 | (40,063) | 1,112,203 | | 0.731 | 0.730 | MON | 670 | 20,452 | 11/19/2004 | 11/19/2034 |
| 464125-AC-7 | IRWHE 2006-3, 2A2 | | | 4 | 1Z* | 5,512,294 | 51.3820 | 3,596,712 | 7,000,000 | 5,298,146 | | (43,693) | 1,658,106 | | 5.830 | 5.830 | MON | 34,008 | 408,100 | 10/12/2006 | 09/25/2037 |
| 464125-AD-5 | IRWHE 2006-3, 2A3 | | | 4 | 1Z* | 8,286,971 | 38.0010 | 5,108,041 | 13,442,000 | 7,564,983 | | (156,426) | 5,718,263 | | 6.030 | 6.030 | MON | 67,546 | 810,553 | 10/12/2006 | 09/25/2037 |
| 46412R-AE-5 | IRWHE 2007-1 2A4 | | | 4 | 4Z* | 17,547,009 | 43.4810 | 9,310,566 | 21,412,855 | 16,154,286 | | (197,165) | 5,058,232 | | 5.850 | 5.850 | MON | 104,388 | 1,250,352 | 05/11/2007 | 08/25/2037 |
| 46628G-AF-6 | JPALT | | | 24 | 3Z* | 17,105,192 | 64.9110 | 14,012,874 | 21,587,693 | 16,761,871 | | (691,778) | | | 5.130 | 5.790 | MON | 92,281 | 1,215,009 | 11/30/2009 | 05/25/2036 |
| 46629Q-AH-9 | JPMAC 2006-CH2, MF1 | | | 4 | 6Z* | 1,313,197 | 17.4130 | 329,113 | 1,890,000 | 279,775 | 1,531,166 | (17,369) | 1,592,812 | | 5.734 | 5.734 | MON | 9,031 | 108,373 | 11/19/2009 | 10/25/2036 |
| 46629Q-AJ-5 | JPMAC 2006-CH2, MF2 | | | 4 | 6Z* | 625,763 | 13.3200 | 143,852 | 1,080,000 | 112,077 | 833,325 | (16,696) | 836,501 | | 5.784 | 5.676 | MON | 5,206 | 62,467 | 11/19/2009 | 10/25/2036 |
| 46629Q-AK-2 | JPMAC 2006-CH2, MF3 | | | 4 | 5Z* | 631,842 | 10.2100 | 137,839 | 1,350,000 | 103,637 | 907,817 | (27,713) | 930,391 | | 5.833 | 5.817 | MON | 6,562 | 78,746 | 11/19/2009 | 10/25/2036 |
| 46629B-AF-6 | JPMAC 2006-CW2 AF6 | | | 4 | 4Z* | 4,820,313 | 76.7530 | 4,459,397 | 5,810,047 | 4,747,680 | | (57,412) | 1,060,813 | | 5.932 | 5.932 | MON | 28,721 | 343,891 | 12/31/2009 | 08/25/2036 |
| 46630L-AH-7 | JPMAC 2007-CH1 MF1 | | | | 6Z* | 5,499,914 | 29.3290 | 1,613,106 | 5,500,000 | 1,613,106 | 59,202 | (2) | | | 5.791 | 5.791 | MON | 26,542 | 318,505 | 11/18/2009 | 11/25/2036 |
| 46630L-AJ-3 | JPMAC 2007-CH1 MF2 | | | 4 | 6Z* | 2,199,900 | 27.2490 | 599,485 | 2,200,000 | 599,485 | 779,623 | (5) | 716,795 | | 5.840 | 5.840 | MON | 10,707 | 128,480 | 11/18/2009 | 11/25/2036 |
| 46630L-AK-0 | JPMAC 2007-CH1 MF3 | | | 4 | 6Z* | 3,999,895 | 20.5770 | 823,084 | 4,000,000 | 823,084 | 2,660,616 | (7) | 2,680,270 | | 5.890 | 5.890 | MON | 19,633 | 235,600 | 11/18/2009 | 11/25/2036 |
| 46630L-AL-8 | JPMAC 2007-CH1 MF4 | | | 4 | 6Z* | 2,499,912 | 15.9670 | 399,178 | 2,500,000 | 399,178 | 1,841,894 | (7) | 1,944,121 | | 5.989 | 5.989 | MON | 12,477 | 149,725 | 11/18/2009 | 11/25/2036 |
| 46630L-AM-6 | JPMAC 2007-CH1 MF5 | | | 4 | 6Z* | 2,700,895 | 12.2300 | 366,912 | 3,000,000 | 366,912 | 2,395,057 | (4,615) | 2,620,180 | | 6.039 | 6.030 | MON | 15,098 | 181,170 | 11/18/2009 | 11/25/2036 |
| 46630M-AG-7 | JPMAC 2007-CH2 AF6 | | | 4 | 5Z* | 10,643,727 | 57.5150 | 6,718,430 | 11,681,240 | 10,655,719 | | (54,473) | 959,486 | | 5.551 | 5.551 | MON | 54,035 | 645,259 | 05/08/2007 | 01/25/2037 |
| 46630M-AH-5 | JPMAC 2007-CH2 MF1 | | | 4 | 5Z* | 959,198 | 18.8180 | 1,072,033 | 5,697,000 | 696,052 | 334,358 | (263,167) | 655,608 | | 5.785 | 5.780 | MON | 27,464 | 328,652 | 11/19/2009 | 01/25/2037 |
| 46630M-AJ-1 | JPMAC 2007-CH2 MF2 | | | 4 | 3Z* | 670,968 | 17.7220 | 930,572 | 5,251,000 | 407,400 | | (263,633) | 172,997 | | 5.834 | 5.830 | MON | 25,529 | 305,489 | 11/19/2009 | 01/25/2037 |
| 46630M-AK-8 | JPMAC 2007-CH2 MF3 | | | 4 | 1Z* | 324,450 | 16.7120 | 522,758 | 3,128,000 | 152,922 | | (163,312) | 98,383 | | 5.884 | 5.880 | MON | 15,338 | 183,538 | 11/19/2009 | 01/25/2037 |
| 46630M-AL-6 | JPMAC 2007-CH2 MF4 | | | 4 | 1Z* | 269,513 | 15.6380 | 436,781 | 2,793,000 | 87,790 | | (150,464) | 96,375 | | 5.983 | 5.980 | MON | 13,925 | 166,639 | 11/19/2009 | 01/25/2037 |
| 46630M-AM-4 | JPMAC 2007-CH2 MF5 | | | 4 | 1Z* | 178,104 | 12.4180 | 346,697 | 2,792,000 | 46,779 | | (153,703) | 98,676 | | 6.033 | 6.030 | MON | 14,037 | 167,972 | 11/19/2009 | 01/25/2037 |
| 466247-EN-9 | JPMMT 2004-S1 1A4 | | | 2 | 1FE | 14,260,028 | 103.6880 | 15,353,230 | 14,807,200 | 14,617,837 | | 70,031 | | | 4.500 | 5.015 | MON | 55,527 | 666,324 | 09/28/2004 | 08/25/2019 |
| 466247-JB-0 | JPMMT 2004-S2 2A5 | | | 2 | 1Z* | 5,746,645 | 102.2190 | 5,891,531 | 5,763,636 | 5,737,593 | | 5,033 | | | 5.750 | 5.903 | MON | 27,617 | 330,036 | 10/22/2004 | 11/25/2034 |
| 466247-J4-6 | JPMMT 2006-A2 2A1 | | | 24 | 1Z* | 11,687,020 | 92.1690 | 11,879,988 | 12,889,423 | 11,611,967 | | (75,053) | | | 5.720 | 7.011 | MON | 61,439 | 546,168 | 04/26/2010 | 04/25/2036 |
| 52520M-FB-4 | LMT 2006-1 1A5 | | | 24 | 2Z* | 22,581,572 | 74.1310 | 19,274,112 | 26,000,000 | 23,033,968 | | 62,264 | 1,004,404 | | 5.500 | 6.352 | MON | 119,167 | 1,430,000 | 05/18/2006 | 02/25/2036 |
| 52523K-AL-8 | LXS 2006-17, WF62 | | | 4 | 3Z* | 12,850,535 | 58.2870 | 8,740,483 | 14,995,673 | 12,323,954 | | (218,105) | 844,457 | | 5.580 | 5.570 | MON | 69,730 | 833,450 | 10/04/2006 | 11/25/2036 |
| 52524M-AX-7 | LXS 2007-9 WF5 | | | 4 | 1Z* | 4,651,069 | 69.2180 | 3,814,846 | 5,511,326 | 4,655,164 | | (46,959) | 700,552 | | 5.990 | 5.994 | MON | 27,511 | 329,550 | 11/18/2009 | 04/25/2037 |
| 576449-AB-8 | MABS 2006-HE4 A2 | | | 4 | 1Z* | 10,534,837 | 45.0820 | 5,602,902 | 12,428,330 | 5,602,902 | 1,919,846 | 45,118 | 1,437,948 | | 0.371 | 0.368 | MON | 640 | 47,918 | 11/15/2006 | 11/25/2036 |
| 576434-QD-9 | MALT 2004-4 7A1 | | | 2 | 2Z* | 10,023,764 | 98.7140 | 9,524,332 | 9,648,382 | 9,772,845 | | (240,527) | | | 6.000 | 5.459 | MON | 48,242 | 573,296 | 03/17/2004 | 05/25/2034 |
| 576433-UF-1 | MARM 2004-13 3A1 | | | 23 | 1Z* | 12,142,618 | 98.2890 | 12,341,800 | 12,556,593 | 12,157,877 | | 10,062 | | | 2.899 | 3.824 | MON | 30,333 | 369,264 | 08/16/2006 | 11/21/2034 |
| 576436-AS-8 | MARP 2005-1 1A2 | | | 2 | 3Z* | 11,350,499 | 100.1890 | 10,958,800 | 10,938,181 | 11,172,000 | | (268,184) | | | 6.500 | 6.033 | MON | 59,248 | 707,317 | 11/30/2009 | 08/25/2034 |
| 576430-BM-6 | MARP 2006-1 1A2 | | | 2 | 4Z* | 13,159,818 | 90.5210 | 11,455,065 | 12,654,621 | 12,889,838 | | (100,742) | | | 7.000 | 6.368 | MON | 73,819 | 877,864 | 01/20/2006 | 07/25/2035 |
| 55265K-TK-5 | MASTR 2003-3 2A3 | | | 2 | 1Z* | 18,578,586 | 102.2000 | 19,350,924 | 18,934,368 | 18,815,765 | | 50,900 | | | 5.000 | 5.442 | MON | 78,893 | 920,130 | 03/31/2007 | 04/25/2018 |
| 55265K-YV-5 | MASTR 2003-6 6A7 | | | 2 | 1Z* | 20,465,061 | 101.3740 | 21,710,653 | 21,416,434 | 21,060,984 | | 10,803 | | | 5.000 | 5.484 | MON | 89,235 | 1,055,317 | 07/24/2003 | 07/25/2033 |
| 57643M-EE-0 | MASTR 2004-8 1A1 | | | 2 | 1Z* | 14,744,993 | 101.7810 | 15,191,607 | 14,925,735 | 14,848,293 | | 33,823 | | | 4.750 | 4.927 | MON | 59,081 | 670,652 | 08/30/2005 | 08/25/2019 |
| 61913P-AG-7 | MHL 2004-2 A1 | | | 2 | 1Z* | 7,469,351 | 88.5410 | 6,598,996 | 7,453,048 | 7,456,684 | | (126) | | | 0.631 | 0.625 | MON | 783 | 47,308 | 08/18/2005 | 12/25/2034 |
| 61913P-AQ-5 | MHL 2005-1 1A2 | | | 2 | 2Z* | 2,191,890 | 56.7410 | 1,243,707 | 2,191,890 | 2,191,887 | | | | | 0.651 | 0.651 | MON | 238 | 14,356 | 01/14/2005 | 02/25/2035 |
| 61913P-AS-1 | MHL 2005-1 1M1 | | | 2 | 4Z* | 5,479,724 | 42.6780 | 2,338,642 | 5,479,724 | 5,479,722 | | | | | 0.741 | 0.741 | MON | 676 | 40,779 | 01/14/2005 | 02/25/2035 |
| 61915R-AK-2 | MHL 2005-3 A1 | | | 2 | 1Z* | 15,628,645 | 76.5230 | 12,217,283 | 15,965,525 | 15,642,580 | | 8,905 | | | 0.561 | 0.923 | MON | 1,492 | 90,299 | 06/24/2009 | 08/25/2035 |
| 59020U-SJ-5 | MLMI 2005-A2 A2 | | | 23 | 1Z* | 9,498,655 | 93.7540 | 9,118,694 | 9,726,233 | 9,517,665 | | 4,468 | | | 2.773 | 3.057 | MON | 22,477 | 305,821 | 11/30/2009 | 02/25/2035 |
| 59020U-H3-2 | MLMI 2005-A7 2A1 | | | 24 | 1Z* | 7,887,301 | 91.4070 | 8,146,352 | 8,912,205 | 7,862,237 | | (25,064) | | | 5.322 | 7.330 | MON | 39,529 | 431,458 | 01/11/2010 | 09/25/2035 |
| 61790R-AG-1 | MORGAN STANLEY MTG TR 30 SER 30 CL 6 | | | 2 | 5Z | 125,756 | 113.3440 | 161,914 | 142,852 | 142,852 | | | | | 9.250 | 9.250 | MON | 1,101 | 12,898 | 11/30/1988 | 12/01/2018 |
| 61746R-EJ-6 | MSAC 2003-HE3 M2 | | | 3 | 3Z* | 2,091,259 | 53.8830 | 1,114,839 | 2,069,019 | 1,114,839 | (954,798) | (39) | | | 2.811 | 2.805 | MON | 808 | 56,784 | 11/30/2009 | 10/25/2033 |
| 61744C-JG-2 | MSAC 2004-OP1, M4 | | | 3 | 4Z* | 5,112,908 | 84.5130 | 4,321,062 | 5,112,908 | 5,112,908 | | | | | 1.211 | 1.211 | MON | 860 | 61,796 | 11/04/2004 | 11/25/2034 |
| 61746R-GT-2 | MSAC 2004-WMC1 M2 | | | 3 | 3Z* | 2,257,330 | 59.7750 | 1,340,106 | 2,241,917 | 2,250,183 | | (410) | | | 2.136 | 2.059 | MON | 665 | 51,219 | 11/30/2009 | 06/25/2034 |
| 61750S-AE-2 | MSAC 2006-HE8, A2C | | | 4 | 5Z* | 15,357,994 | 37.5540 | 7,465,735 | 19,880,000 | 14,943,736 | 11,953,291 | 100,216 | 4,431,949 | | 0.401 | 0.398 | MON | 1,106 | 82,548 | 11/16/2006 | 10/25/2036 |
| 61755E-AB-4 | MSAC 2007-NC4 A2A | | | 4 | 1Z* | 2,781,323 | 36.9140 | 2,597,370 | 7,036,292 | 2,485,503 | | (269,320) | 1,176,397 | | 0.341 | 0.338 | MON | 333 | 24,828 | 06/18/2007 | 05/25/2037 |
| 61748H-AN-1 | MSM 2004-5AR 1A2 | | | 23 | 1Z* | 2,288,724 | 88.1590 | 2,024,407 | 2,296,324 | 2,290,183 | | 118 | | | 1.010 | 1.053 | MON | 1,933 | 26,319 | 12/06/2004 | 07/25/2034 |
| 61749T-AA-2 | MSM 2006-105L, A1 | | | 4 | 1Z* | 590,927 | 9.7010 | 460,812 | 4,750,298 | 413,668 | 3,043,600 | (176,284) | 3,077,183 | | 0.391 | 0.388 | MON | 258 | 19,149 | 07/14/2006 | 08/25/2036 |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B | | | 2 | 2Z* | 2,914,815 | 53.7790 | 1,567,550 | 2,914,815 | 2,915,578 | | (14) | | | 0.631 | 0.625 | MON | 306 | 18,498 | 12/16/2004 | 01/25/2035 |
| 61748H-VW-8 | MSMT 2006-2 6PT | | | 24 | 4Z* | 15,669,267 | 80.5750 | 13,056,637 | 16,204,267 | 15,167,194 | | 54,413 | 423,093 | | 6.500 | 7.070 | MON | 87,773 | 1,045,723 | 01/24/2006 | 06/25/2044 |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 | | | 24 | 1Z* | 16,440,778 | 53.5310 | 13,128,173 | 24,524,338 | 16,388,861 | | (616,042) | 1,547,039 | | 6.431 | 6.407 | MON | 131,430 | 1,573,531 | 07/24/2006 | 08/25/2036 |
| 64352V-MC-2 | NCHET 2005-A M2 | | | 4 | 6Z* | 5,883,567 | 18.0350 | 1,841,915 | 10,213,000 | 1,841,915 | 6,364,212 | (95,112) | 6,245,761 | | 5.344 | 5.344 | MON | 45,482 | 545,783 | 11/18/2009 | 08/25/2035 |
| 65539B-AA-6 | NMRR 2010-1R A1 | | | 2 | 1Z* | 13,916,566 | 104.0000 | 14,410,184 | 13,855,946 | 13,900,689 | | (15,877) | | | 6.000 | 5.816 | MON | 69,280 | 606,059 | 03/22/2010 | 07/26/2037 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Des. | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Maturity |
| 68403B-AH-8 | OOMLT 2007-FXD2 M1 | | | 4 | 1Z* | 1,035,009 | 9.7680 | 1,172,196 | 12,000,000 | 545,027 | 1,131,011 | (557,749) | 1,666,632 | | 5.910 | 5.900 | MON | 59,100 | 650,747 | 11/18/2009 | 03/25/2037 |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 | | | 2 | 1FE | 48,845 | 108.8700 | 54,891 | 50,418 | 49,910 | | 1,013 | | | 8.000 | 8.853 | MON | 672 | 3,915 | 10/11/1991 | 01/01/2019 |
| 743873-AX-9 | PFMLT 2005-1 2A1 | | | 23 | 1Z* | 5,021,749 | 94.9710 | 4,893,273 | 5,152,370 | 5,022,932 | | 1,618 | | | 2.901 | 3.714 | MON | 12,456 | 157,124 | 08/16/2006 | 05/25/2035 |
| 743873-BX-8 | PFMLT 2005-2 2A1B | | | 23 | 1Z* | 2,194,077 | 55.8610 | 2,269,711 | 4,063,105 | 2,231,729 | | 17,821 | | | 2.790 | 29.740 | MON | 9,448 | 139,546 | 06/04/2009 | 10/25/2035 |
| 69337M-AA-8 | PHHAM 2007-3 A1 | | | 24 | 1Z* | 5,060,542 | 93.9420 | 5,923,931 | 6,305,972 | 5,745,509 | | 817,233 | | | 0.366 | 20.342 | MON | 321 | 22,207 | 06/16/2009 | 07/25/2037 |
| 69336R-AS-9 | PHMMC 2005-3 A3 | | | 23 | 1Z* | 8,994,056 | 99.9990 | 8,942,636 | 8,942,770 | 8,914,923 | | 31,471 | | | 5.520 | 6.108 | MON | 41,138 | 485,639 | 04/27/2005 | 06/18/2035 |
| 69336R-BG-4 | PHMMC 2005-4 A2 | | | 23 | 1Z* | 2,872,985 | 97.3470 | 2,781,279 | 2,857,065 | 2,856,360 | | 24,901 | | | 5.600 | 5.785 | MON | 13,333 | 146,223 | 05/24/2005 | 07/18/2035 |
| 69336R-BZ-2 | PHMMC 2005-5 A3 | | | 23 | 1Z* | 10,488,836 | 99.8560 | 10,440,344 | 10,455,347 | 10,397,765 | | 39,010 | | | 5.525 | 6.289 | MON | 48,135 | 560,087 | 06/16/2005 | 08/18/2035 |
| 69336R-CQ-1 | PHMMC 2005-6 A4 | | | 23 | 1Z* | 24,096,491 | 95.7750 | 23,073,667 | 24,091,408 | 24,034,386 | | 26,342 | | | 5.471 | 5.828 | MON | 109,843 | 1,282,543 | 09/19/2005 | 11/18/2035 |
| 69335V-AA-0 | PHMMC 2006-3 A1 | | | 23 | 1Z* | 5,517,500 | 102.2900 | 5,593,488 | 5,468,286 | 5,482,112 | | (2,375) | | | 6.437 | 6.231 | MON | 29,331 | 332,741 | 08/23/2006 | 10/18/2036 |
| 69337A-AC-0 | PHMMC 2007-1 A5 | | | 23 | 1Z* | 21,323,079 | 100.8410 | 21,408,551 | 21,229,901 | 21,220,313 | | 4,267 | | | 5.985 | 6.047 | MON | 105,882 | 1,219,013 | 01/12/2007 | 02/18/2037 |
| 69337G-AA-1 | PHMMC 2007-2 A1 | | | 23 | 1Z* | 21,147,747 | 91.9260 | 19,223,357 | 20,911,820 | 21,014,996 | | (33,566) | | | 5.933 | 5.541 | MON | 103,393 | 1,205,866 | 04/09/2007 | 05/18/2037 |
| 69336Q-AC-6 | PHMMC 2007-4 A3 | | | 23 | 1Z* | 5,034,400 | 97.5010 | 5,035,304 | 5,164,351 | 5,113,294 | | 36,627 | | | 5.958 | 7.997 | MON | 25,642 | 299,318 | 06/08/2007 | 06/18/2037 |
| 69337R-AC-3 | PHMMC 2007-5 A3 | | | 23 | 1Z* | 6,156,694 | 97.8050 | 6,259,229 | 6,399,670 | 6,332,725 | | 68,559 | | | 6.199 | 7.248 | MON | 33,059 | 396,190 | 08/02/2007 | 08/18/2037 |
| 73316P-BT-6 | POPLR 2005-1 M2 | | | 4 | 1Z* | 1,695,578 | 38.3100 | 661,177 | 1,725,847 | 661,177 | (932,073) | 8,855 | 111,975 | | 5.507 | 5.739 | MON | 7,920 | 94,935 | 02/07/2007 | 05/25/2035 |
| 70069F-LW-5 | PPSI 2005-WCW3, M1 | | | 3 | 1Z* | 4,000,000 | 63.8890 | 2,555,564 | 4,000,000 | 2,555,564 | (1,444,436) | | | | 0.741 | 0.741 | MON | 411 | 30,380 | 07/15/2005 | 08/25/2035 |
| 70069F-LX-3 | PPSI 2005-WCW3, M2 | | | 3 | 6Z* | 6,000,000 | 27.3460 | 1,640,766 | 6,000,000 | 1,640,766 | 298,278 | | | | 0.751 | 0.751 | MON | 626 | 46,177 | 07/15/2005 | 08/25/2035 |
| 748351-AR-4 | QUEST 2006-X1, A-2 | | | 4 | 1Z* | 6,538,888 | 52.2420 | 3,804,365 | 7,282,225 | 3,804,365 | (2,554,073) | (775) | 923,011 | | 0.451 | 0.449 | MON | 456 | 33,737 | 03/08/2006 | 03/25/2036 |
| 76110H-S4-2 | RALI 2005-QA2 A1 II | | | 24 | 3Z* | 9,653,760 | 68.7150 | 6,926,899 | 10,080,622 | 9,509,050 | | 95,771 | 599,721 | | 3.256 | 3.070 | MON | 27,352 | 332,493 | 11/30/2009 | 02/25/2035 |
| 75970H-AK-6 | RAMC 2006-4, M1 | | | 4 | 4Z* | 944,468 | 17.5940 | 934,780 | 5,313,000 | 671,069 | 4,588,385 | (144,405) | 4,497,526 | | 5.555 | 5.555 | MON | 24,595 | 295,137 | 11/18/2009 | 01/25/2037 |
| 75970J-AK-2 | RAMC 2007-1 M1 | | | 4 | 2Z* | 2,639,684 | 10.1780 | 1,821,862 | 17,900,000 | 1,820,237 | 4,348,173 | (799,262) | 3,670,829 | | 5.843 | 5.832 | MON | 87,158 | 1,045,897 | 11/19/2009 | 04/25/2037 |
| 75970Q-AK-6 | RAMC 2007-2 M1 | | | 4 | 1Z* | 1,373,202 | 9.0260 | 902,580 | 10,000,000 | 1,075,960 | 2,659,328 | (394,556) | 2,304,114 | | 6.065 | 6.055 | MON | 50,542 | 555,958 | 11/18/2009 | 06/25/2037 |
| 760985-4U-2 | RAMP 2004-RZ2 A16 | | | 4 | 1Z* | 9,257,860 | 84.3000 | 8,262,391 | 9,801,210 | 9,320,941 | | 66,922 | 147,188 | | 5.410 | 5.410 | MON | 44,187 | 524,582 | 11/30/2009 | 03/25/2034 |
| 76112B-LA-6 | RAMP 2004-RZ4, M1 | | | 3 | 1FE | 10,520,000 | 84.8800 | 8,929,344 | 10,520,000 | 10,520,000 | | | | | 0.731 | 0.731 | MON | 1,068 | 78,765 | 11/30/2009 | 12/25/2034 |
| 76112B-PD-6 | RAMP 2005-RS4, M3 | | | 3 | 1Z* | 3,000,000 | 40.7410 | 1,222,236 | 3,000,000 | 1,222,236 | (1,777,764) | | | | 0.741 | 0.741 | MON | 309 | 22,732 | 04/28/2005 | 04/25/2035 |
| 76110W-LL-8 | RASC 2001-KS2 AI5 | | | 3 | 5Z* | 3,177,831 | 79.0860 | 2,410,389 | 3,047,823 | 3,047,823 | | | | | 7.514 | 7.514 | MON | 19,084 | 228,733 | 11/30/2009 | 06/25/2031 |
| 76110W-PD-2 | RASC 2002-KS4 | | | 4 | 3Z* | 2,752,857 | 77.7900 | 2,347,431 | 3,017,667 | 2,786,891 | | 55,300 | 305,818 | | 5.600 | 5.600 | MON | 14,082 | 165,061 | 01/01/2005 | 07/25/2032 |
| 45660N-VH-5 | RAST 2003-A11 A9 | | | 2 | 1Z* | 13,266,357 | 98.2380 | 12,909,519 | 13,141,105 | 13,209,152 | | 8,752 | | | 5.750 | 5.646 | MON | 62,968 | 751,741 | 10/29/2003 | 11/25/2033 |
| 45660N-VZ-5 | RAST 2003-A13 | | | 2 | 1Z* | 21,105,256 | 89.9570 | 19,680,669 | 21,877,766 | 21,564,876 | | 185,466 | | | 5.500 | 6.166 | MON | 100,273 | 1,198,280 | 06/30/2007 | 01/25/2034 |
| 45660N-QS-7 | RAST 2003-A6 A2 | | | 2 | 1Z* | 2,564,231 | 101.6030 | 2,634,966 | 2,593,407 | 2,585,752 | | 18,753 | | | 4.750 | 5.395 | MON | 10,266 | 117,162 | 07/23/2009 | 06/01/2033 |
| 45660N-K8-7 | RAST 2004-A4 A15 | | | 2 | 1Z* | 9,689,736 | 98.4180 | 9,627,606 | 9,782,363 | 9,693,859 | | (474) | | | 5.500 | 5.673 | MON | 44,836 | 534,883 | 03/31/2007 | 08/25/2034 |
| 45660L-EW-5 | RAST 2005-A1 A3 | | | 2 | 1Z* | 10,018,116 | 93.9840 | 11,343,827 | 12,070,020 | 10,220,349 | | 202,232 | | | 5.500 | 8.806 | MON | 55,321 | 606,770 | 01/07/2010 | 04/25/2035 |
| 76110V-LA-4 | RFMS2 02 HI4 A-6 | | | 3 | 1Z* | 2,795,785 | 95.8210 | 2,679,873 | 2,796,746 | 2,795,917 | | 83 | | | 5.840 | 5.850 | MON | 13,611 | 160,488 | 11/30/2009 | 10/25/2027 |
| 76110V-GP-7 | RFMS2 2001-HI3 AI7 | | | 3 | 1Z* | 1,889,946 | 89.4270 | 1,632,111 | 1,825,071 | 1,856,856 | | (2,511) | | | 7.560 | 6.796 | MON | 11,498 | 135,114 | 11/30/2009 | 07/25/2026 |
| 76110V-JX-7 | RFMS2 2002-HI3 | | | 4 | 1Z* | 8,359,886 | 84.5740 | 7,513,113 | 8,883,520 | 8,253,029 | | (107,696) | 521,721 | | 6.390 | 6.390 | MON | 47,305 | 598,441 | 11/30/2009 | 06/25/2032 |
| 76110V-JQ-2 | RFMS2 2002-HI2, A7 | | | 3 | 1Z* | 1,721,066 | 88.9630 | 1,531,841 | 1,721,892 | 1,728,584 | | 6,996 | | | 7.450 | 7.267 | MON | 10,690 | 136,283 | 11/30/2009 | 03/25/2032 |
| 76110V-LM-8 | RFMS2 2002-HI5, A7 | | | | 1Z* | 6,969,710 | 96.6400 | 6,739,004 | 6,973,279 | 6,972,073 | | 283 | | | 5.700 | 5.706 | MON | 33,123 | 461,103 | 12/11/2002 | 01/25/2028 |
| 76110V-MG-0 | RFMS2 2003-HI1 | | | | 1Z* | 2,521,947 | 96.3010 | 2,429,041 | 2,522,353 | 2,522,218 | | 39 | | | 5.320 | 5.322 | MON | 11,182 | 135,316 | 02/25/2003 | 04/25/2028 |
| 76110V-NE-4 | RFMS2 2003-HI2, A-6 | | | | 1Z* | 5,083,835 | 99.1210 | 5,040,269 | 5,084,987 | 5,084,595 | | 33 | | | 4.760 | 4.763 | MON | 20,170 | 237,357 | 06/19/2003 | 07/25/2028 |
| 76110V-SF-6 | RFMS2 2005-HI3, M1 | | | | 1Z* | 6,076,086 | 80.0010 | 4,870,061 | 6,087,500 | 6,081,785 | | 808 | | | 5.680 | 5.711 | MON | 28,814 | 345,770 | 11/19/2009 | 09/25/2035 |
| 76110V-ST-6 | RFMS2 2005-HS2, AI4 | | | 4 | 1Z* | 10,295,667 | 14.1020 | 2,355,084 | 16,700,000 | 7,959,704 | 13,441,750 | (293,852) | 6,617,031 | | 5.660 | 5.660 | MON | 78,768 | 945,183 | 12/31/2009 | 12/25/2035 |
| 43718M-AD-6 | RFMS2 2006-HI4, A4 | | | 4 | 1Z* | 22,334,702 | 34.0670 | 10,331,158 | 30,326,000 | 10,331,158 | 7,242,334 | (220,808) | 7,381,920 | | 5.720 | 5.900 | MON | 144,554 | 1,734,647 | 09/25/2006 | 09/25/2036 |
| 43718V-AD-6 | RFMS2 2006-HI5, A4 | | | 4 | 5Z* | 15,008,418 | 38.1020 | 7,801,663 | 20,476,000 | 13,570,346 | 11,696,215 | (218,644) | 4,305,242 | | 5.700 | 5.700 | MON | 97,261 | 1,167,132 | 11/19/2009 | 12/25/2036 |
| 43718W-AD-4 | RFMS2 2007-HI1 A4 | | | 4 | 5Z* | 21,053,992 | 27.0960 | 8,128,770 | 30,000,000 | 19,214,460 | 13,881,867 | (411,036) | 4,160,142 | | 5.930 | 5.934 | MON | 148,250 | 1,779,000 | 11/19/2009 | 03/25/2037 |
| 43710R-AG-6 | RFMS2 2007-HSA2 A6 | | | | 5Z* | 21,575,708 | 42.5520 | 9,182,176 | 21,578,768 | 21,577,320 | | 186 | | | 5.710 | 5.713 | MON | 102,679 | 1,230,341 | 04/24/2007 | 04/25/2037 |
| 43710W-AF-7 | RFMS2 2007-HSA3 AI6 | | | | 4Z* | 14,761,312 | 49.0410 | 7,241,606 | 14,766,373 | 14,763,917 | | 442 | | | 5.990 | 5.997 | MON | 73,709 | 883,525 | 11/18/2009 | 06/25/2037 |
| 76111X-MG-5 | RFMSI 2004-S6 3A6 | | | 2 | 1Z* | 7,996,536 | 94.8940 | 7,703,782 | 8,118,311 | 8,086,342 | | 34,399 | | | 5.000 | 5.228 | MON | 33,826 | 405,916 | 09/28/2004 | 06/25/2019 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 | | | 24 | 1Z* | 3,795,630 | 89.9060 | 3,853,214 | 4,285,821 | 3,514,373 | | 386,141 | 667,398 | | 6.000 | 10.716 | MON | 21,429 | 184,118 | 03/09/2010 | 07/25/2036 |
| 76200R-AV-0 | RFMSI 2007-S7 A20 | | | 24 | 1Z* | 19,658,392 | 91.6500 | 21,512,619 | 23,472,707 | 19,596,749 | | (61,643) | | | 6.000 | 9.633 | MON | 117,364 | 1,043,262 | 03/16/2010 | 07/25/2037 |
| 77876K-AF-1 | ROTHSCHILD L F MTG TR 3 CL 3 F | | | 2 | 1FE | 59,063 | 115.0460 | 71,257 | 61,938 | 61,599 | 59,732 | 1,867 | | | 9.950 | 10.290 | MON | 1,027 | 6,056 | 08/31/1987 | 09/01/2017 |
| 81375W-AC-0 | SABR 2004-OP1, M2 | | | 3 | 1Z* | 477,597 | 58.8360 | 280,998 | 477,597 | 280,998 | (201,230) | (354) | | | 1.911 | 1.766 | MON | 127 | 9,733 | 02/25/2004 | 06/25/2034 |
| 863579-VQ-8 | SARM 2005-17 4A2 | | | 2 | 1Z* | 1,417,326 | 100.7050 | 1,472,405 | 1,462,103 | 1,447,325 | | 21,611 | | | 5.150 | 6.828 | MON | 6,275 | 67,942 | 08/11/2009 | 08/25/2035 |
| 86359D-SR-9 | SASC 2005-17 5A1 | | | 24 | 1Z* | 15,096,779 | 86.2300 | 15,827,243 | 18,354,747 | 15,026,508 | | (70,272) | | | 5.500 | 8.972 | MON | 84,126 | 749,760 | 03/02/2010 | 10/25/2035 |
| 86363M-AA-9 | SASC 2007-GEL2 A1 | | | 3 | 1Z* | 7,820,957 | 91.3810 | 7,146,845 | 7,820,957 | 7,820,956 | | | | | 0.411 | 0.411 | MON | 446 | 31,914 | 11/30/2009 | 05/25/2037 |
| 80556B-AC-9 | SAST 2007-1, A-2B | | | 3 | 1Z* | 6,000,000 | 85.3630 | 5,121,756 | 6,000,000 | 6,000,000 | | | | | 0.371 | 0.371 | MON | 309 | 23,063 | 02/28/2007 | 01/25/2047 |
| 80556Y-AB-1 | SAST 2007-2 A2A | | | 3 | 1Z* | 1,247,134 | 94.6200 | 1,180,035 | 1,247,134 | 1,247,134 | | | | | 0.361 | 0.361 | MON | 442 | 4,194 | 04/18/2007 | 05/25/2047 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z | | | 2 | 1FE | 226,384 | 111.3440 | 301,711 | 270,972 | 266,694 | | 23,000 | | | 8.700 | 9.923 | MON | 3,929 | 23,278 | 11/29/1988 | 12/01/2018 |
| 83168L-AA-5 | SHOME 2004-1, M1 | | | 3 | 1Z* | 2,481,857 | 90.7050 | 2,251,181 | 2,481,857 | 2,481,857 | | | | | 1.161 | 1.161 | MON | 560 | 29,086 | 11/30/2009 | 07/25/2011 |
| 863572-AW-3 | SLH MTG TRUST 1989-1 Z | | | 2 | 1Z* | 5,860 | 100.2750 | 5,712 | 5,696 | 5,711 | | (5) | | | 9.500 | 9.251 | MON | 45 | | 07/24/2000 | 10/25/2020 |
| 84751P-GZ-6 | SURF 2005-BC3 M2 | | | 3 | 4Z* | 8,952,188 | 66.7710 | 6,009,399 | 9,000,000 | 8,987,384 | | 4,862 | | | 0.761 | 0.781 | MON | 951 | 70,176 | 03/07/2007 | 06/25/2036 |
| 84751W-AD-6 | SURF 2006-BC3, A-2C | | | 4 | 1Z* | 6,599,681 | 47.5750 | 4,281,714 | 9,000,000 | 6,389,100 | | (3,909) | 2,383,557 | | 0.411 | 0.408 | MON | 513 | 38,326 | 06/07/2006 | 06/25/2037 |
| 83612J-AC-8 | SVHE 2006-EQ1 A3 | | | 3 | 4Z* | 11,733,477 | 62.8070 | 7,379,811 | 11,750,000 | 11,747,353 | | 2,168 | | | 0.421 | 0.433 | MON | 686 | 51,225 | 04/20/2007 | 10/25/2036 |
| 83612L-AE-9 | SVHE 2006-WF1, M1 | | | 4 | 1Z* | 263,531 | 1.3760 | 85,383 | 6,204,728 | 87,100 | 3,844,800 | (175,147) | 3,859,101 | | 6.026 | 5.520 | MON | 31,158 | 407,891 | 10/26/2006 | 10/25/2036 |
| 88157G-AA-8 | TMTS 2007-1SL A1 | | | 3 | 1Z* | 26,314,430 | 29.0000 | 7,631,185 | 26,314,430 | 7,631,185 | | | 18,683,245 | | 0.371 | 0.371 | MON | 1,355 | 101,197 | 01/09/2007 | 01/25/2038 |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z | | | 2 | 1 | 3,579,125 | 114.3190 | 4,427,439 | 3,872,895 | 3,802,587 | | 71,371 | | | 7.750 | 8.527 | MON | 25,012 | 297,414 | 06/17/1992 | 05/15/2022 |
| 863572-L9-2 | WASHINGTON MUTUAL 2000-1 M2 | | | 2 | 1Z* | 56,626 | 95.9270 | 54,320 | 56,626 | 56,626 | | | | | 1.561 | 1.560 | MON | 12 | 699 | 03/27/2000 | 01/25/2040 |
| 94979R-AD-2 | WFMBS 2003-8 A4 | | | 2 | 1Z* | 1,374,357 | 101.9490 | 1,455,732 | 1,427,904 | 1,407,244 | | 2,117 | | | 4.500 | 5.180 | MON | 5,355 | 60,459 | 08/31/2006 | 08/25/2018 |
| 949757-AG-3 | WFMBS 2004-6 A7 | | | 2 | 1Z* | 6,719,982 | 102.9650 | 7,042,500 | 6,839,677 | 6,801,405 | | 17,613 | | | 5.500 | 5.757 | MON | 31,349 | 373,137 | 07/23/2004 | 06/25/2034 |
| 94981Q-AU-2 | WFMBS 2005-AR16 6A3 | | | 23 | 2Z* | 8,570,081 | 92.3300 | 7,929,214 | 8,587,860 | 8,575,817 | | 250 | | | 2.888 | 2.914 | MON | 20,667 | 317,720 | 09/28/2005 | 10/25/2035 |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 | | | 24 | 1Z* | 4,854,217 | 94.0590 | 4,976,358 | 5,290,700 | 4,841,168 | | (13,049) | | | 5.374 | 7.985 | MON | 23,695 | 207,770 | 02/24/2010 | 10/25/2036 |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 | | | 24 | 1Z* | 7,405,951 | 90.3280 | 7,756,096 | 8,586,610 | 7,543,267 | | 137,316 | | | 5.433 | 9.101 | MON | 38,878 | 306,299 | 04/08/2010 | 10/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 | | | 23 | 1Z* | 8,632,569 | 89.3000 | 8,835,437 | 9,894,062 | 8,650,591 | | 18,022 | | | 5.792 | 8.709 | MON | 47,756 | 521,905 | 01/19/2010 | 04/25/2036 |
| 949837-BY-3 | WFMBS 2007-10 2A5 | | | 24 | 1Z* | 6,321,783 | 94.5670 | 6,351,455 | 6,716,369 | 6,304,414 | | (17,369) | | | 6.250 | 7.177 | MON | 34,981 | 272,298 | 04/01/2010 | 07/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 | | | 24 | 1Z* | 11,791,302 | 96.2430 | 12,679,628 | 13,174,639 | 11,807,809 | | 16,507 | | | 6.000 | 8.695 | MON | 65,873 | 517,582 | 04/12/2010 | 08/25/2037 |
| 94985L-AG-0 | WFMBS 2007-13 A7 | | | 24 | 1Z* | 7,532,289 | 93.8020 | 7,831,468 | 8,348,917 | 7,497,471 | | (34,818) | | | 6.000 | 7.815 | MON | 41,745 | 326,797 | 04/12/2010 | 09/25/2037 |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 | | | 24 | 1Z* | 7,440,806 | 91.5170 | 7,838,383 | 8,564,957 | 7,335,780 | | (105,027) | | | 5.858 | 9.400 | MON | 41,810 | 289,709 | 04/30/2010 | 04/25/2037 |
| 1248M5-AJ-7 | C-BASS CBO XIX CLASS A-2 ABS | | F | 34 | 6Z* | | 1.5000 | | | | | | | | 0.921 | 0.000 | JAJO | | (1,922) | 06/15/2007 | 10/05/2047 |
| 1248MM-AB-7 | C-BASS CBO XVIII-A CLASS A-2 ABS | | | 14 | 6FE | 37,088,271 | 3.5000 | 1,500,538 | 42,872,511 | 1,500,538 | 5,309,676 | (1,474,326) | 4,156,895 | | 5.538 | 5.538 | MJSD | 118,714 | 1,912,661 | 11/18/2009 | 03/13/2047 |
| 3599999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities | | | | | | 1,951,703,194 | XXX | 1,567,013,143 | 2,314,658,312 | 1,787,524,339 | 161,700,672 | (5,786,239) | 194,144,704 | | XXX | XXX | XXX | 8,485,519 | 97,441,912 | XXX | XXX |
| 05947U-EV-6 | BACM 2002-PB2 | | | 2 | 1Z* | 5,129,883 | 102.8850 | 5,144,226 | 5,000,000 | 5,017,348 | | (16,331) | | | 6.417 | 6.059 | MON | 26,738 | 320,850 | 12/23/2003 | 06/11/2035 |
| 05947U-LK-2 | BACM 2003-1, B | | | 2 | 1Z* | 1,920,547 | 103.6400 | 2,072,791 | 2,000,000 | 1,976,604 | | 9,914 | | | 4.805 | 5.378 | MON | 8,008 | 96,100 | 06/17/2004 | 09/11/2036 |
| 05947U-LL-0 | BACM 2003-1, C | | | 2 | 1Z* | 4,934,256 | 102.1320 | 5,014,246 | 4,909,576 | 4,916,019 | | (2,756) | | | 4.844 | 4.780 | MON | 19,818 | 237,820 | 11/19/2009 | 09/11/2036 |
| 05947U-LZ-9 | BACM 2003-2, B | | | 2 | 1Z* | 5,025,122 | 104.1810 | 5,209,051 | 5,000,000 | 5,008,318 | | (2,746) | | | 5.183 | 5.118 | MON | 21,596 | 259,150 | 11/19/2009 | 03/11/2041 |
| 05947U-MA-3 | BACM 2003-2, C | | | 2 | 1Z* | 3,015,198 | 102.7200 | 3,081,590 | 3,000,000 | 3,005,359 | | (1,341) | | | 5.223 | 5.159 | MON | 13,058 | 156,690 | 11/19/2009 | 03/11/2041 |
| 05947U-PS-1 | BACM 2004-1, A4 | | | 2 | 1Z* | 2,346,764 | 104.9820 | 2,624,546 | 2,500,000 | 2,462,582 | | 12,233 | | | 4.760 | 5.329 | MON | 9,917 | 119,000 | 03/03/2004 | 11/10/2039 |
| 05947U-PU-6 | BACM 2004-1, B | | | 2 | 1Z* | 5,483,676 | 98.9920 | 5,464,940 | 5,520,604 | 5,569,675 | | (14,788) | | | 4.867 | 4.562 | MON | 22,391 | 268,688 | 03/03/2004 | 11/10/2039 |
| 05947U-PV-4 | BACM 2004-1, C | | | 2 | 1Z* | 5,298,298 | 95.5610 | 5,037,795 | 5,271,833 | 5,308,489 | | (9,676) | | | 4.935 | 4.719 | MON | 21,680 | 260,165 | 03/03/2004 | 11/10/2039 |
| 05947U-RE-0 | BACM 2004-2, A5 | | | 2 | 1Z* | 14,070,055 | 104.0940 | 14,573,138 | 14,000,000 | 14,025,433 | | (6,995) | | | 4.580 | 4.517 | MON | 53,433 | 641,200 | 04/01/2004 | 11/10/2038 |
| 05947U-RG-5 | BACM 2004-2, B | | | 2 | 1Z* | 11,055,334 | 100.9400 | 11,103,354 | 11,000,000 | 11,021,646 | | (4,621) | | | 4.665 | 4.603 | MON | 42,763 | 513,150 | 04/01/2004 | 11/10/2038 |
| 05947U-RH-3 | BACM 2004-2, C | | | 2 | 1Z* | 6,845,561 | 97.8470 | 6,664,387 | 6,811,056 | 6,825,381 | | (2,166) | | | 4.706 | 4.645 | MON | 26,711 | 320,528 | 04/01/2004 | 11/10/2038 |
| 05950E-AH-1 | BACM 2006-2, AJ | | | 23 | 4Z* | 10,025,159 | 95.7930 | 9,579,254 | 10,000,000 | 10,923,881 | | (149,988) | | | 5.775 | 3.881 | MON | 48,124 | 585,278 | 06/12/2006 | 05/10/2045 |
| 05950V-AC-4 | BACM 2006-6 A3 | | | 2 | 1Z* | 19,346,094 | 103.6160 | 20,723,246 | 20,000,000 | 19,646,734 | | 115,600 | | | 5.369 | 6.054 | MON | 89,483 | 1,073,800 | 02/26/2008 | 10/10/2045 |
| 059497-BA-4 | BACM 2007-1 AMFX | | | 2 | 1Z* | 17,675,000 | 97.7240 | 19,544,728 | 20,000,000 | 18,207,267 | | 229,540 | | | 5.482 | 7.333 | MON | 91,367 | 1,096,400 | 07/17/2008 | 01/15/2049 |
| 05952C-AG-5 | BACM 2007-5 AM | | | 2 | 1Z* | 9,570,703 | 99.4400 | 9,944,030 | 10,000,000 | 9,673,902 | | 37,490 | | | 5.772 | 6.368 | MON | 48,100 | 577,200 | 11/18/2009 | 02/10/2051 |
| 07383F-GK-8 | BSCMS 2001-TOP4, B | | | 2 | 1Z* | 3,015,090 | 101.9240 | 3,057,729 | 3,000,000 | 3,084,078 | | (143,021) | | | 5.800 | 0.980 | MON | 14,500 | 174,000 | 10/30/2009 | 11/15/2033 |
| 07383F-GL-6 | BSCMS 2001-TOP4, C | | | 2 | 1Z* | 4,842,666 | 101.7340 | 4,902,561 | 4,819,000 | 4,820,961 | | (2,989) | | | 6.050 | 5.984 | MON | 24,296 | 291,549 | 10/31/2001 | 11/15/2033 |
| 07383F-XJ-2 | BSCMS 2003-PWR2, A4 | | | 2 | 1Z* | 993,953 | 106.6820 | 1,066,824 | 1,000,000 | 998,064 | | 741 | | | 5.186 | 5.270 | MON | 4,322 | 51,860 | 05/31/2004 | 05/11/2039 |
| 07383F-WE-4 | BSCMS 2003-PWR2, B | | | 23 | 1Z* | 5,027,351 | 104.1490 | 5,207,449 | 5,000,000 | 5,008,858 | | (3,010) | | | 5.338 | 5.267 | MON | 22,244 | 270,478 | 09/11/2003 | 05/11/2039 |
| 07383F-Q7-6 | BSCMS 2004-PWR5, B | | | 2 | 1Z* | 2,513,624 | 99.8180 | 2,495,442 | 2,500,000 | 2,505,856 | | (1,420) | | | 5.055 | 4.985 | MON | 10,531 | 126,375 | 11/19/2009 | 07/11/2042 |
| 07383F-Q8-4 | BSCMS 2004-PWR5, C | | | 2 | 1Z* | 1,508,199 | 97.4740 | 1,462,106 | 1,500,000 | 1,503,556 | | (826) | | | 5.087 | 5.017 | MON | 6,359 | 76,305 | 11/19/2009 | 07/11/2042 |
| 07383F-X3-7 | BSCMS 2004-PWR6, A4 | | | 2 | 1Z* | 8,308,596 | 102.4370 | 8,707,109 | 8,500,000 | 8,473,067 | | 32,548 | | | 4.521 | 4.930 | MON | 32,024 | 378,634 | 12/08/2004 | 11/11/2041 |
| 07383F-U7-1 | BSCMS 2004-T16, A6 | | | 2 | 1Z* | 10,802,702 | 105.2560 | 11,683,366 | 11,100,000 | 10,966,840 | | 27,620 | | | 4.750 | 5.109 | MON | 43,938 | 527,250 | 12/20/2004 | 02/13/2046 |
| 07383F-7X-0 | BSCMS 2005-PWR8, X2 | | | 234 | 1FE | 6,915,766 | 1.6480 | 2,636,517 | | 1,816,421 | | (817,735) | | | 0.740 | 0.000 | MON | 98,604 | 922,036 | 10/01/2010 | 06/11/2041 |
| 07383F-5M-6 | BSCMS 2005-T18, AJ | | | 2 | 1Z* | 15,082,395 | 96.0520 | 14,407,854 | 15,000,000 | 15,040,469 | | (8,263) | | | 5.005 | 4.935 | MON | 62,563 | 750,750 | 04/19/2005 | 02/13/2042 |
| 07387M-AK-5 | BSCMS 2006-PW11, B | | | 23 | 5Z* | 11,918,664 | 89.4960 | 10,739,502 | 12,000,000 | 11,953,397 | | 7,706 | | | 5.456 | 5.544 | MON | 54,558 | 663,062 | 03/08/2006 | 03/11/2039 |
| 07387M-AL-3 | BSCMS 2006-PW11, C | | | 23 | 5Z* | 6,183,549 | 82.4360 | 5,139,898 | 6,235,000 | 6,205,404 | | 4,891 | | | 5.456 | 5.563 | MON | 28,347 | 344,516 | 03/08/2006 | 03/11/2039 |
| 07388L-AK-6 | BSCMS 2006-PW13, X2 | | | 234 | 1FE | 6,780,743 | 1.1760 | 3,203,234 | | 2,355,154 | | (977,740) | | | 0.440 | 0.000 | MON | 99,850 | 1,141,265 | 10/01/2010 | 09/11/2041 |
| 07388R-AC-1 | BSCMS 2007-PW15 A3 | | | 2 | 1Z* | 23,952,271 | 105.3320 | 25,132,218 | 23,860,000 | 23,909,134 | | (16,073) | | | 5.309 | 5.232 | MON | 105,561 | 1,266,727 | 01/16/2008 | 02/11/2044 |
| 12513X-AH-5 | CD 2006-CD2 AJ | | | 23 | 1Z* | 26,326,736 | 90.0470 | 27,261,778 | 30,275,000 | 27,398,445 | | 448,017 | | | 5.433 | 7.714 | MON | 137,070 | 1,671,617 | 06/19/2008 | 01/15/2046 |
| 173067-EE-5 | CGCMT 2004-C2, A5 | | | 2 | 1Z* | 9,736,743 | 105.3680 | 10,536,753 | 10,000,000 | 9,883,093 | | 29,701 | | | 4.733 | 5.091 | MON | 39,442 | 473,300 | 12/15/2004 | 10/15/2041 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 173067-EN-5 | CGCMT 2004-C2, XP | | | 234 | 1FE | 15,000,000 | 0.8640 | 2,544,933 | | 1,530,919 | | (1,776,142) | | | 0.913 | 0.000 | MON | 224,237 | 1,891,570 | 10/01/2010 | 10/15/2041 |
| 173067-GZ-6 | CGCMT 2005-C3, AM | | | 2 | 1Z* | 7,022,422 | 102.4360 | 7,170,500 | 7,000,000 | 7,011,039 | | (2,312) | | | 4.830 | 4.789 | MON | 28,175 | 338,100 | 07/12/2005 | 05/15/2043 |
| 173067-GH-6 | CGCMT 2005-C3, XP | | | 234 | 1FE | 9,999,802 | 0.8610 | 3,334,416 | | 2,020,020 | | (1,060,217) | | | 0.453 | 0.000 | MON | 146,082 | 1,132,213 | 10/01/2010 | 05/15/2043 |
| 173067-FU-8 | CGCMT 2005-EMG, B | | | 2 | 1Z* | 999,999 | 99.0020 | 990,020 | 1,000,000 | 1,000,000 | | | | | 4.934 | 4.934 | MON | 4,111 | 49,337 | 05/11/2005 | 09/20/2051 |
| 173067-FV-6 | CGCMT 2005-EMG, C | | | 2 | 1Z* | 999,994 | 97.7940 | 977,938 | 1,000,000 | 999,998 | | 1 | | | 4.967 | 4.967 | MON | 4,139 | 49,669 | 05/11/2005 | 09/20/2051 |
| 20047A-AE-0 | COMM 2004-LB2A, B | | | 2 | 1Z* | 9,755,708 | 102.6650 | 10,266,469 | 10,000,000 | 9,898,115 | | 28,867 | | | 4.820 | 5.169 | MON | 40,167 | 482,000 | 02/27/2004 | 03/10/2039 |
| 20047N-AL-6 | COMM 2004-LB4A, XP | | | 234 | 1FE | 10,107,994 | 0.6600 | 1,716,364 | | 824,861 | | (1,136,287) | | | 0.766 | 0.000 | MON | 165,957 | 1,119,361 | 10/01/2010 | 10/15/2037 |
| 22540V-LV-2 | CSFB 2001-CK6 | | | 2 | 1Z* | 10,718,750 | 102.7180 | 10,271,775 | 10,000,000 | 10,100,665 | | (115,347) | | | 6.824 | 5.588 | MON | 56,867 | 682,400 | 11/18/2009 | 08/15/2036 |
| 22540V-LT-7 | CSFB 2001-CK6, B | | | 2 | 1Z* | 10,050,000 | 103.3290 | 10,332,889 | 10,000,000 | 10,005,322 | | (6,343) | | | 6.582 | 6.513 | MON | 54,850 | 658,200 | 12/19/2001 | 08/15/2036 |
| 22541Q-DL-3 | CSFB 2003-C3, C | | | 2 | 1Z* | 7,718,438 | 99.0370 | 7,922,986 | 8,000,000 | 7,913,537 | | 33,969 | | | 4.082 | 4.575 | MON | 27,213 | 326,560 | 04/27/2004 | 05/15/2038 |
| 22541Q-DM-1 | CSFB 2003-C3, D | | | 2 | 1Z* | 6,938,086 | 97.2960 | 7,297,233 | 7,500,000 | 7,328,447 | | 67,428 | | | 4.131 | 5.174 | MON | 25,819 | 309,825 | 04/27/2004 | 05/15/2038 |
| 22541Q-SG-8 | CSFB 2003-C4, B | | | 2 | 1Z* | 5,793,825 | 104.2180 | 6,008,167 | 5,765,000 | 5,773,827 | | (3,223) | | | 5.253 | 5.188 | MON | 25,236 | 302,835 | 09/11/2003 | 08/15/2036 |
| 22541S-2S-6 | CSFB 2004-C5, A4 | | | 2 | 1Z* | 4,900,037 | 104.9410 | 5,247,057 | 5,000,000 | 4,954,437 | | 11,006 | | | 4.829 | 5.098 | MON | 20,121 | 241,450 | 12/16/2004 | 11/15/2037 |
| 22541S-2U-1 | CSFB 2004-C5, AJ | | | 2 | 1Z* | 5,025,000 | 96.1580 | 4,807,885 | 5,000,000 | 5,011,313 | | (2,562) | | | 4.889 | 4.825 | MON | 20,371 | 244,450 | 12/16/2004 | 11/15/2037 |
| 22541S-3Z-9 | CSFB 2004-C5, ASP | | | 234 | 1FE | 13,405,296 | 0.7720 | 2,445,909 | | 1,310,137 | | (1,585,589) | | | 0.779 | 0.000 | MON | 205,684 | 1,692,349 | 10/01/2010 | 11/15/2037 |
| 225470-AS-2 | CSFB 2005-C5, AJ | | | 2 | 1Z* | 11,855,320 | 96.7470 | 12,190,179 | 12,600,000 | 12,131,003 | | 84,520 | | | 5.100 | 6.017 | MON | 53,550 | 642,556 | 06/22/2007 | 08/15/2038 |
| 225470-G2-3 | CSMC 2006-C1 AJ | | | 23 | 1Z* | 6,809,375 | 95.3920 | 7,631,378 | 8,000,000 | 7,152,976 | | 130,110 | | | 5.539 | 8.104 | MON | 36,924 | 449,532 | 11/18/2009 | 02/15/2039 |
| 225470-G5-6 | CSMC 2006-C1, D | | | 23 | 5Z* | 11,739,433 | 67.9380 | 8,009,903 | 11,790,000 | 11,760,111 | | 4,933 | | | 5.539 | 5.596 | MON | 54,417 | 662,497 | 03/07/2006 | 02/15/2039 |
| 396789-ET-2 | GCCFC 2003-C2, B | | | 2 | 1Z* | 7,536,990 | 104.1520 | 7,811,369 | 7,500,000 | 7,690,917 | | (62,291) | | | 5.034 | 4.081 | MON | 31,463 | 377,550 | 12/09/2003 | 01/05/2036 |
| 20173M-AG-5 | GCCFC 2006-GG7 AM | | | 23 | 1Z* | 3,956,913 | 102.9900 | 4,289,534 | 4,165,000 | 4,011,469 | | 22,691 | | | 5.883 | 6.696 | MON | 20,419 | 248,541 | 11/19/2009 | 07/10/2038 |
| 36158Y-BC-2 | GECMC 2001-1, C | | | 2 | 1Z* | 5,688,477 | 100.9920 | 5,049,584 | 5,000,000 | 5,025,512 | | (95,432) | | | 6.971 | 4.913 | MON | 29,046 | 348,550 | 02/11/2003 | 05/15/2033 |
| 36158Y-EQ-8 | GECMC 2002-1A | | | 2 | 1Z* | 4,420,477 | 104.1770 | 4,112,444 | 3,947,543 | 4,009,065 | | (63,195) | | | 6.269 | 4.616 | MON | 20,623 | 246,886 | 11/19/2009 | 12/10/2035 |
| 36158Y-FW-4 | GECMC 2002-2A, D | | | 2 | 1Z* | 5,024,629 | 104.5160 | 5,225,821 | 5,000,000 | 5,004,763 | | (2,880) | | | 5.586 | 5.521 | MON | 23,275 | 279,300 | 11/19/2009 | 08/11/2036 |
| 36828Q-AE-6 | GECMC 2003-C1, B | | | 2 | 1Z* | 4,019,950 | 104.6900 | 4,187,582 | 4,000,000 | 4,005,072 | | (2,258) | | | 4.933 | 4.869 | MON | 16,443 | 197,320 | 11/19/2009 | 01/10/2038 |
| 36828Q-AF-3 | GECMC 2003-C1, C | | | 2 | 1Z* | 5,024,984 | 104.2210 | 5,211,059 | 5,000,000 | 5,006,461 | | (2,815) | | | 4.975 | 4.911 | MON | 20,729 | 248,750 | 11/19/2009 | 01/10/2038 |
| 36828Q-HK-5 | GECMC 2004-C2, B | | | 2 | 1Z* | 10,049,917 | 102.5510 | 10,255,056 | 10,000,000 | 10,329,892 | | (96,057) | | | 4.983 | 3.874 | MON | 41,525 | 498,300 | 04/08/2004 | 03/10/2040 |
| 36828Q-HL-3 | GECMC 2004-C2, C | | | 2 | 1Z* | 5,024,780 | 101.1870 | 5,059,363 | 5,000,000 | 5,165,100 | | (48,035) | | | 5.022 | 3.912 | MON | 20,925 | 251,100 | 04/08/2004 | 03/10/2040 |
| 36828Q-KR-6 | GECMC 2005-C1, A5 | | | 2 | 1Z* | 2,434,163 | 105.2120 | 2,630,292 | 2,500,000 | 2,469,216 | | 6,296 | | | 4.772 | 5.120 | MON | 9,942 | 119,300 | 02/03/2005 | 06/10/2048 |
| 36828Q-LX-2 | GECMC 2005-C1, AAB | | | 2 | 1Z* | 1,894,693 | 104.4640 | 1,969,452 | 1,885,289 | 1,888,158 | | (643) | | | 4.599 | 4.522 | MON | 7,225 | 84,388 | 11/19/2009 | 06/10/2048 |
| 36828Q-KU-9 | GECMC 2005-C1, XP | | | 234 | 1FE | 6,826,695 | 0.6260 | 1,526,439 | | 744,771 | | (768,415) | | | 0.584 | 0.000 | MON | 118,659 | 680,179 | 10/01/2010 | 06/10/2048 |
| 361849-TR-3 | GMAC 2002-C1, B | | | 2 | 1Z* | 4,522,429 | 103.5000 | 4,657,512 | 4,500,000 | 4,502,508 | | (2,839) | | | 6.453 | 6.384 | MON | 24,199 | 290,385 | 01/25/2002 | 11/15/2039 |
| 361849-TS-1 | GMAC 2002-C1, C | | | 2 | 1Z* | 2,745,801 | 103.1440 | 2,578,602 | 2,500,000 | 2,536,091 | | (41,457) | | | 6.551 | 4.780 | MON | 13,648 | 163,775 | 11/18/2009 | 11/15/2039 |
| 361849-RC-8 | GMACC 2001-C2, B | | | 2 | 1Z* | 8,401,549 | 101.6730 | 8,106,385 | 7,973,000 | 7,997,126 | | (55,484) | | | 6.790 | 6.053 | MON | 45,114 | 541,367 | 10/04/2001 | 04/15/2034 |
| 361849-M8-2 | GMACC 2005-C1, A4 | | | 2 | 1Z* | 5,125,199 | 103.2040 | 5,263,405 | 5,100,000 | 5,107,672 | | (3,348) | | | 4.619 | 4.541 | MON | 19,631 | 235,569 | 11/19/2009 | 05/10/2043 |
| 36228C-PU-1 | GSMS 2003-C1, B | | | 2 | 1Z* | 3,014,813 | 104.3850 | 3,131,548 | 3,000,000 | 3,003,600 | | (1,678) | | | 4.733 | 4.670 | MON | 11,833 | 141,990 | 11/19/2009 | 01/10/2040 |
| 36228C-PV-9 | GSMS 2003-C1, C | | | 2 | 1Z* | 5,024,788 | 103.0340 | 5,151,675 | 5,000,000 | 5,006,026 | | (2,808) | | | 4.746 | 4.683 | MON | 19,775 | 237,650 | 03/13/2003 | 01/10/2040 |
| 36228C-PW-7 | GSMS 2003-C1, D | | | 2 | 1Z* | 3,517,420 | 101.9960 | 3,569,866 | 3,500,000 | 3,504,239 | | (1,975) | | | 4.773 | 4.709 | MON | 13,921 | 167,055 | 03/13/2003 | 01/10/2040 |
| 36228C-SH-7 | GSMS 2004-C1, B | | | 2 | 1Z* | 5,024,783 | 99.9370 | 4,996,827 | 5,000,000 | 4,996,827 | | (29,114) | 3,173 | | 4.458 | 4.458 | MON | 18,575 | 222,900 | 04/06/2004 | 10/10/2028 |
| 36228C-TF-0 | GSMS 2004-GG2, A4 | | | 2 | 1Z* | 10,049,510 | 103.6880 | 10,368,806 | 10,000,000 | 10,012,801 | | 3,359 | | | 4.964 | 4.891 | MON | 41,367 | 496,400 | 07/29/2004 | 08/10/2038 |
| 36228C-TK-9 | GSMS 2004-GG2, B | | | 2 | 1Z* | 3,441,894 | 95.1580 | 3,330,531 | 3,500,000 | 3,471,654 | | 7,016 | | | 5.490 | 5.743 | MON | 16,013 | 192,150 | 11/19/2009 | 08/10/2038 |
| 46625M-HF-9 | JPMCC 2001-CIBC3, C | | | 23 | 1Z* | 7,034,587 | 104.5860 | 7,321,034 | 7,000,000 | 7,004,674 | | (4,776) | | | 6.791 | 6.716 | MON | 39,615 | 485,486 | 12/14/2001 | 11/15/2035 |
| 46625M-RB-7 | JPMCC 2002-C3, A2 | | | 2 | 1Z* | 15,556,641 | 105.6720 | 15,850,803 | 15,000,000 | 15,126,534 | | (68,820) | | | 4.994 | 4.498 | MON | 62,425 | 749,100 | 11/19/2009 | 07/12/2035 |
| 46625M-P3-7 | JPMCC 2003-CB7, B | | | 2 | 1Z* | 5,024,660 | 99.7630 | 4,988,172 | 5,000,000 | 5,067,117 | | (21,885) | | | 4.996 | 4.506 | MON | 20,817 | 249,800 | 11/25/2003 | 01/12/2038 |
| 46625M-P5-2 | JPMCC 2003-CB7, D | | | 23 | 1Z* | 5,024,680 | 92.8930 | 4,644,662 | 5,000,000 | 5,113,023 | | (27,137) | | | 5.104 | 4.527 | MON | 21,267 | 255,292 | 12/12/2003 | 01/12/2038 |
| 46625M-WX-3 | JPMCC 2003-CIB6, A2 | | | 2 | 1Z* | 10,353,906 | 106.9980 | 10,699,823 | 10,000,000 | 10,230,733 | | (92,004) | | | 5.255 | 4.243 | MON | 43,792 | 525,500 | 12/12/2003 | 07/12/2037 |
| 46625M-VS-5 | JPMCC 2003-ML1, B | | | 2 | 1Z* | 9,044,460 | 105.1150 | 9,460,328 | 9,000,000 | 9,011,630 | | (4,971) | | | 4.896 | 4.833 | MON | 36,720 | 440,640 | 11/19/2009 | 03/12/2039 |
| 46625M-VT-3 | JPMCC 2003-ML1, C | | | 2 | 1Z* | 4,019,912 | 104.6560 | 4,186,246 | 4,000,000 | 4,005,216 | | (2,228) | | | 4.936 | 4.872 | MON | 16,453 | 197,440 | 11/19/2009 | 03/12/2039 |
| 46625M-3P-2 | JPMCC 2004-C2, B | | | 23 | 1Z* | 4,896,530 | 93.1200 | 4,655,984 | 5,000,000 | 4,958,617 | | 10,976 | | | 5.289 | 5.562 | MON | 22,039 | 268,121 | 11/18/2009 | 05/15/2041 |
| 46625M-3Q-0 | JPMCC 2004-C2, C | | | 23 | 1Z* | 5,223,526 | 87.7740 | 4,695,899 | 5,350,000 | 5,299,375 | | 13,416 | | | 5.289 | 5.601 | MON | 23,582 | 286,890 | 11/18/2009 | 05/15/2041 |
| 46625Y-DD-2 | JPMCC 2004-CBX, A5 | | | 2 | 1Z* | 14,334,078 | 103.6560 | 15,548,375 | 15,000,000 | 14,828,613 | | 116,741 | | | 4.654 | 5.498 | MON | 58,175 | 698,100 | 11/15/2004 | 01/12/2037 |
| 46625Y-DN-0 | JPMCC 2004-CBX, X2 | | | 234 | 1FE | 14,898,750 | 0.6220 | 2,332,313 | | 999,115 | | (1,531,812) | | | 0.673 | 0.000 | MON | 210,441 | 1,641,423 | 10/01/2010 | 01/12/2037 |
| 46625Y-GS-6 | JPMCC 2005-LDP1, X2 | | | 234 | 1FE | 8,480,639 | 0.2930 | 2,181,501 | | 898,788 | | (809,135) | | | 0.219 | 0.000 | MON | 135,911 | 716,470 | 10/01/2010 | 03/15/2046 |
| 46625Y-NE-9 | JPMCC 2005-LDP2, AM | | | 2 | 1Z* | 2,896,488 | 101.0670 | 2,930,933 | 2,900,000 | 2,898,233 | | 347 | | | 4.780 | 4.795 | MON | 11,552 | 138,620 | 07/12/2005 | 07/15/2042 |
| 46625Y-NH-2 | JPMCC 2005-LDP2, X2 | | | 234 | 1FE | 13,000,035 | 0.7140 | 3,287,519 | | 1,900,641 | | (1,536,615) | | | 0.529 | 0.000 | MON | 202,900 | 1,629,296 | 10/01/2010 | 07/15/2042 |
| 46625Y-XT-5 | JPMCC 2005-LDP5 AM | | | 23 | 1Z* | 8,076,522 | 103.1240 | 8,951,986 | 8,680,786 | 8,327,244 | | 111,742 | | | 5.245 | 6.208 | MON | 37,943 | 460,234 | 07/08/2008 | 12/15/2044 |
| 46629G-AL-2 | JPMCC 2006-CB16, X2 | | | 234 | 1FE | 19,877,792 | 1.1800 | 8,791,373 | | 6,703,357 | | (2,915,240) | | | 0.509 | 0.000 | MON | 316,004 | 3,389,349 | 10/01/2010 | 05/12/2045 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 46630E-AG-5 | JPMCC 2006-CB17 AM | | | 2 | 1Z* | 6,394,063 | 98.2580 | 6,878,074 | 7,000,000 | 6,542,785 | | 61,725 | | | 5.464 | 6.824 | MON | 31,873 | 382,480 | 11/18/2009 | 12/12/2043 |
| 46630D-AG-7 | JPMCC 2007-C1 AM | | | 23 | 1Z* | 12,552,891 | 97.7440 | 13,195,491 | 13,500,000 | 12,751,119 | | 82,420 | | | 5.944 | 6.966 | MON | 66,867 | 814,143 | 11/18/2009 | 02/15/2051 |
| 52108H-FT-6 | LBUBS 2001-C7, B | | | 2 | 1Z* | 5,024,768 | 103.0200 | 5,151,018 | 5,000,000 | 5,002,560 | | (3,114) | | | 6.299 | 6.231 | MON | 17,497 | 314,950 | 12/05/2001 | 11/15/2033 |
| 52108H-FU-3 | LBUBS 2001-C7, C | | | 2 | 1Z* | 5,024,647 | 102.7260 | 5,136,300 | 5,000,000 | 5,002,555 | | (3,107) | | | 6.377 | 6.309 | MON | 17,714 | 318,850 | 12/05/2001 | 11/15/2033 |
| 52108H-FV-1 | LBUBS 2001-C7, D | | | 2 | 1Z* | 5,024,639 | 102.2840 | 5,114,182 | 5,000,000 | 5,002,568 | | (3,119) | | | 6.514 | 6.446 | MON | 18,094 | 325,700 | 12/05/2001 | 11/15/2033 |
| 52108H-PP-3 | LBUBS 2003-C1, B | | | 2 | 1Z* | 12,415,168 | 102.3870 | 12,798,433 | 12,500,000 | 12,478,178 | | 9,601 | | | 4.479 | 4.566 | MON | 31,104 | 559,875 | 11/18/2009 | 12/15/2036 |
| 52108H-PS-7 | LBUBS 2003-C1, E | | | 2 | 1Z* | 4,019,870 | 97.7950 | 3,911,790 | 4,000,000 | 4,005,012 | | (2,213) | | | 4.568 | 4.506 | MON | 10,151 | 182,720 | 11/18/2009 | 12/15/2036 |
| 52108H-PT-5 | LBUBS 2003-C1, F | | | 2 | 1Z* | 4,019,960 | 96.8760 | 3,875,024 | 4,000,000 | 4,005,038 | | (2,224) | | | 4.588 | 4.525 | MON | 10,196 | 183,520 | 11/18/2009 | 12/15/2036 |
| 52108H-RC-0 | LBUBS 2003-C3, A4 | | | 2 | 1Z* | 8,114,649 | 104.4450 | 8,616,703 | 8,250,000 | 8,214,608 | | 15,341 | | | 4.166 | 4.375 | MON | 19,094 | 343,695 | 11/18/2009 | 05/15/2032 |
| 52108H-RD-8 | LBUBS 2003-C3, B | | | 2 | 1Z* | 4,725,809 | 102.9460 | 5,147,322 | 5,000,000 | 4,909,011 | | 36,750 | | | 4.225 | 5.073 | MON | 11,736 | 211,250 | 05/20/2003 | 02/15/2037 |
| 52108H-RE-6 | LBUBS 2003-C3, C | | | 2 | 1Z* | 2,878,944 | 101.9930 | 3,104,678 | 3,044,000 | 2,989,215 | | 22,124 | | | 4.244 | 5.082 | MON | 7,177 | 129,187 | 05/20/2003 | 02/15/2037 |
| 52108H-RF-3 | LBUBS 2003-C3, D | | | 2 | 1Z* | 3,783,511 | 100.7510 | 4,030,031 | 4,000,000 | 3,928,081 | | 29,029 | | | 4.274 | 5.112 | MON | 9,498 | 170,960 | 05/20/2003 | 02/15/2037 |
| 52108H-TC-8 | LBUBS 2003-C5, B | | | 2 | 1Z* | 4,880,946 | 104.3060 | 5,215,293 | 5,000,000 | 4,957,829 | | 15,793 | | | 4.742 | 5.110 | MON | 13,172 | 237,100 | 07/16/2003 | 04/15/2037 |
| 52108H-TD-6 | LBUBS 2003-C5, C | | | 2 | 1Z* | 3,907,525 | 103.7560 | 4,150,241 | 4,000,000 | 3,967,204 | | 12,280 | | | 4.762 | 5.120 | MON | 10,582 | 190,480 | 07/16/2003 | 04/15/2037 |
| 52108H-TE-4 | LBUBS 2003-C5, D | | | 2 | 1Z* | 3,907,797 | 102.6450 | 4,105,795 | 4,000,000 | 3,967,267 | | 12,250 | | | 4.792 | 5.149 | MON | 10,649 | 191,680 | 07/16/2003 | 04/15/2037 |
| 52108H-TF-1 | LBUBS 2003-C5, E | | | 2 | 1Z* | 9,567,983 | 101.0630 | 9,911,207 | 9,807,000 | 9,721,081 | | 31,364 | | | 4.811 | 5.187 | MON | 26,212 | 471,815 | 07/16/2003 | 04/15/2037 |
| 52108H-TG-9 | LBUBS 2003-C5, F | | | 2 | 1Z* | 2,009,861 | 100.4900 | 2,009,804 | 2,000,000 | 2,002,965 | | (1,078) | | | 4.843 | 4.781 | MON | 5,381 | 96,860 | 07/16/2003 | 04/15/2037 |
| 52108H-XM-1 | LBUBS 2003-C8, A4 | | | 2 | 1Z* | 5,121,875 | 106.8660 | 5,343,325 | 5,000,000 | 5,133,571 | | (48,443) | | | 5.124 | 4.052 | MON | 14,233 | 256,200 | 08/27/2004 | 11/15/2032 |
| 52108H-XN-9 | LBUBS 2003-C8, B | | | 2 | 1Z* | 5,024,825 | 105.6050 | 5,280,248 | 5,000,000 | 5,008,287 | | (2,707) | | | 5.178 | 5.114 | MON | 14,383 | 258,900 | 11/18/2009 | 09/15/2037 |
| 52108H-XP-4 | LBUBS 2003-C8, C | | | 2 | 1Z* | 2,009,852 | 104.7360 | 2,094,711 | 2,000,000 | 2,003,292 | | (1,075) | | | 5.207 | 5.143 | MON | 5,786 | 104,140 | 11/18/2009 | 09/15/2037 |
| 52108H-XQ-2 | LBUBS 2003-C8, D | | | 2 | 1Z* | 3,014,893 | 103.6130 | 3,108,385 | 3,000,000 | 3,004,981 | | (1,625) | | | 5.237 | 5.173 | MON | 8,728 | 157,110 | 11/18/2009 | 09/15/2037 |
| 52108H-YK-4 | LBUBS 2004-C1, A4 | | | 2 | 1Z* | 23,758,250 | 104.4110 | 26,102,650 | 25,000,000 | 24,535,704 | | 145,144 | | | 4.568 | 5.248 | MON | 63,444 | 1,142,000 | 12/21/2004 | 01/15/2031 |
| 52108H-YM-0 | LBUBS 2004-C1, C | | | 2 | 1Z* | 502,475 | 96.3400 | 481,698 | 500,000 | 501,261 | | (186) | | | 4.846 | 4.793 | MON | 1,346 | 24,230 | 01/23/2004 | 01/15/2036 |
| 52108H-YN-8 | LBUBS 2004-C1, D | | | 2 | 1Z* | 2,512,480 | 94.1110 | 2,352,786 | 2,500,000 | 2,506,643 | | (971) | | | 4.945 | 4.892 | MON | 6,868 | 123,625 | 01/23/2004 | 01/15/2036 |
| 52108H-ZY-3 | LBUBS 2004-C2, A4 | | | 2 | 1Z* | 17,197,338 | 103.9800 | 19,236,263 | 18,500,000 | 18,000,687 | | 139,075 | | | 4.367 | 5.316 | MON | 44,883 | 807,895 | 06/25/2004 | 03/15/2036 |
| 52108H-E4-2 | LBUBS 2004-C4, A4 | | | 23 | 1Z* | 13,900,897 | 107.1370 | 14,463,492 | 13,500,000 | 13,657,222 | | (42,920) | | | 5.258 | 4.870 | MON | 39,438 | 718,840 | 11/18/2009 | 06/15/2029 |
| 52108H-E5-9 | LBUBS 2004-C4, B | | | 23 | 1Z* | 4,075,340 | 102.3090 | 4,211,025 | 4,116,000 | 4,099,453 | | 4,252 | | | 5.258 | 5.387 | MON | 12,024 | 219,166 | 05/25/2004 | 06/15/2036 |
| 52108H-E6-7 | LBUBS 2004-C4, C | | | 23 | 1Z* | 2,963,614 | 100.4270 | 3,012,819 | 3,000,000 | 2,985,186 | | 3,804 | | | 5.258 | 5.416 | MON | 8,764 | 159,742 | 05/25/2004 | 06/15/2036 |
| 52108H-E7-5 | LBUBS 2004-C4, D | | | 23 | 1Z* | 3,306,781 | 97.6830 | 3,277,280 | 3,355,000 | 3,335,356 | | 5,041 | | | 5.258 | 5.445 | MON | 9,801 | 178,645 | 05/25/2004 | 06/15/2036 |
| 52108H-J7-0 | LBUBS 2004-C6, A4 | | | 2 | 1Z* | 5,024,883 | 100.8220 | 5,041,078 | 5,000,000 | 5,001,739 | | (4,140) | | | 4.583 | 4.498 | MON | 12,731 | 229,150 | 11/18/2009 | 08/15/2029 |
| 52108H-K6-0 | LBUBS 2004-C6, A5 | | | 2 | 1Z* | 5,024,858 | 103.3770 | 5,168,856 | 5,000,000 | 5,006,146 | | (3,087) | | | 4.826 | 4.752 | MON | 13,406 | 241,300 | 11/18/2009 | 08/15/2029 |
| 52108H-S2-1 | LBUBS 2004-C7, X-CP | | | 234 | 1FE | 13,500,015 | 0.5980 | 2,100,583 | | 919,323 | | (1,256,989) | | | 0.718 | 0.000 | MON | 139,925 | 1,326,276 | 10/01/2010 | 10/15/2036 |
| 52108H-S3-9 | LBUBS 2004-C7, X-OL | | | 24 | 1FE | 7,000,022 | 2.5670 | 3,651,912 | | 2,394,725 | | (632,084) | | | 0.820 | 0.000 | MON | 64,815 | 766,925 | 10/01/2010 | 10/15/2036 |
| 52108H-2S-2 | LBUBS 2005-C1, A3 | | | 2 | 1Z* | 8,925,954 | 101.6920 | 9,152,243 | 9,000,000 | 8,990,640 | | 16,148 | | | 4.545 | 4.698 | MON | 22,725 | 409,050 | 11/18/2009 | 02/15/2030 |
| 52108H-2W-3 | LBUBS 2005-C1, AJ | | | 2 | 1Z* | 14,319,141 | 98.9400 | 14,840,954 | 15,000,000 | 14,630,979 | | 80,600 | | | 4.806 | 5.495 | MON | 40,050 | 720,900 | 10/10/2006 | 02/15/2040 |
| 52108H-3P-7 | LBUBS 2005-C2, XCP | | | 234 | 1FE | 15,000,071 | 0.3580 | 2,947,923 | | 1,385,249 | | (1,459,961) | | | 0.320 | 0.000 | MON | 146,758 | 1,554,999 | 10/01/2010 | 04/15/2040 |
| 52108R-AF-9 | LBUBS 2006-C4 AM | | | 23 | 1Z* | 7,003,828 | 103.8850 | 7,271,977 | 7,000,000 | 7,002,705 | | (412) | | | 5.901 | 5.893 | MON | 22,948 | 418,895 | 01/25/2008 | 06/15/2038 |
| 52108R-AG-7 | LBUBS 2006-C4, AJ | | | 23 | 1Z* | 8,867,162 | 94.8700 | 9,534,478 | 10,050,000 | 9,158,796 | | 125,662 | | | 5.901 | 7.911 | MON | 32,947 | 601,414 | 07/10/2008 | 06/15/2038 |
| 50180J-AD-7 | LBUBS 2007-C2, A3 | | | 2 | 1Z* | 19,275,000 | 103.1200 | 20,623,962 | 20,000,000 | 20,962,059 | | (138,721) | | | 5.430 | 4.517 | MON | 60,333 | 1,086,000 | 08/01/2007 | 02/15/2040 |
| 60687V-AH-8 | MLCFC 2006-3, AJ | | | 2 | 2Z* | 27,309,735 | 91.2650 | 26,440,386 | 28,971,000 | 27,730,578 | | 168,032 | | | 5.485 | 6.402 | MON | 132,422 | 1,589,059 | 05/19/2008 | 07/12/2046 |
| 60687V-BB-0 | MLCFC 2006-3, XP | | | 234 | 1FE | 21,610,089 | 2.1800 | 12,028,936 | | 8,952,124 | | (2,811,692) | | | 0.657 | 0.000 | MON | 302,056 | 3,338,822 | 10/01/2010 | 07/12/2046 |
| 59022H-BN-1 | MLMT 2003-KEY1, B | | | 2 | 1Z* | 8,039,861 | 99.3940 | 7,951,500 | 8,000,000 | 8,013,547 | | (4,319) | | | 5.334 | 5.270 | MON | 35,560 | 426,720 | 11/19/2009 | 11/12/2035 |
| 59022H-FY-3 | MLMT 2005-MKB2, A4 | | | 2 | 1Z* | 6,907,578 | 106.2580 | 7,438,083 | 7,000,000 | 6,954,765 | | 10,527 | | | 5.204 | 5.390 | MON | 30,357 | 362,112 | 11/09/2005 | 09/12/2042 |
| 59022H-HB-1 | MLMT 2005-MKB2, XP | | | 234 | 1FE | 4,525,046 | 0.5490 | 1,517,767 | | 819,552 | | (406,802) | | | 0.221 | 0.000 | MON | 50,936 | 449,001 | 10/01/2010 | 09/12/2042 |
| 59023B-AC-8 | MLMT 2006-C1 A3 | | | 23 | 1Z* | 5,156,250 | 104.1520 | 5,207,584 | 5,000,000 | 5,079,765 | | (15,961) | | | 5.656 | 5.292 | MON | 23,567 | 286,578 | 01/14/2008 | 05/12/2039 |
| 61745M-T4-5 | MSC 2004-HQ4, A7 | | | 2 | 1Z* | 9,893,350 | 106.3210 | 10,632,082 | 10,000,000 | 9,953,565 | | 12,684 | | | 4.970 | 5.120 | MON | 41,417 | 497,000 | 10/06/2004 | 04/14/2040 |
| 61745M-ZA-4 | MSC 2004-IQ7, A4 | | | 23 | 1Z* | 21,027,344 | 106.8040 | 21,360,854 | 20,000,000 | 20,381,302 | | (114,802) | | | 5.400 | 4.738 | MON | 90,000 | 1,091,539 | 11/18/2009 | 06/15/2038 |
| 61745M-L4-3 | MSC 2004-T15, A4 | | | 2 | 1Z* | 32,719,848 | 107.1130 | 34,276,205 | 32,000,000 | 32,753,215 | | (209,254) | | | 5.270 | 4.516 | MON | 140,533 | 1,686,400 | 11/19/2009 | 06/13/2041 |
| 61745M-3D-3 | MSC 2005-HQ5, A3 | | | 2 | 1Z* | 4,824,480 | 102.4130 | 4,916,584 | 4,800,735 | 4,807,786 | | (649) | | | 5.007 | 4.930 | MON | 20,031 | 239,856 | 11/19/2009 | 01/14/2042 |
| 61745M-3G-6 | MSC 2005-HQ5, X2 | | | 234 | 1FE | 5,043,645 | 0.4390 | 1,250,096 | | 768,509 | | (381,487) | | | 0.169 | 0.000 | MON | 40,072 | 430,703 | 10/01/2010 | 01/14/2042 |
| 61745M-6K-4 | MSC 2005-HQ6 AJ | | | 2 | 1Z* | 8,532,422 | 95.1490 | 9,514,874 | 10,000,000 | 9,004,796 | | 178,247 | | | 5.073 | 7.697 | MON | 42,275 | 507,300 | 02/26/2008 | 08/13/2042 |
| 61745M-2S-1 | MSC 2005-IQ9, X2 | | | 234 | 1FE | 11,004,243 | 1.0730 | 2,147,612 | | 1,383,221 | | (1,422,164) | | | 1.092 | 0.000 | MON | 182,194 | 1,511,416 | 10/01/2010 | 07/15/2056 |
| 61745M-W4-1 | MSC 2005-T17, A5 | | | 2 | 1Z* | 9,788,109 | 106.0510 | 10,605,056 | 10,000,000 | 9,903,705 | | 23,426 | | | 4.780 | 5.064 | MON | 39,833 | 478,000 | 01/20/2005 | 12/13/2041 |
| 61745M-5H-2 | MSC 2005-T19, A4B | | | 2 | 1Z* | 6,032,808 | 104.3510 | 6,261,082 | 6,000,000 | 6,016,844 | | (3,268) | | | 4.945 | 4.875 | MON | 24,725 | 296,700 | 07/19/2005 | 06/12/2047 |
| 61750H-AG-1 | MSC 2006-HQ10 AJ | | | 2 | 4Z* | 10,054,550 | 89.7270 | 8,972,738 | 10,000,000 | 10,035,118 | | (5,087) | | | 5.389 | 5.318 | MON | 44,908 | 538,900 | 11/01/2006 | 11/12/2041 |
| 617451-FU-8 | MSC 2006-HQ8, X | | | 234 | 1FE | 5,000,753 | 0.2460 | 2,272,456 | | 2,455,359 | | (473,210) | | | 0.071 | 0.000 | MON | 54,640 | 661,667 | 10/01/2010 | 03/12/2044 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 61750C-AH-0 | MSC 2006-HQ9, AJ | | | 23 | 1Z* | 9,761,779 | 95.2620 | 9,469,004 | 9,940,000 | 9,820,017 | | 17,850 | | | 5.793 | 6.052 | MON | 47,985 | 575,824 | 06/22/2007 | 07/12/2044 |
| 61746W-LU-2 | MSDWC 2001-TOP5, B | | | 2 | 1Z* | 5,512,891 | 104.0280 | 5,201,425 | 5,000,000 | 5,075,179 | | (86,408) | | | 6.560 | 4.716 | MON | 27,333 | 328,000 | 11/18/2009 | 10/15/2035 |
| 61746W-LV-0 | MSDWC 2001-TOP5, C | | | 2 | 1Z* | 591,973 | 104.4710 | 522,354 | 500,000 | 510,673 | | (12,335) | | | 6.720 | 4.110 | MON | 2,800 | 33,600 | 06/25/2003 | 10/15/2035 |
| 61746W-PH-7 | MSDWC 2002-TOP7, C | | | 2 | 1Z* | 4,021,840 | 103.5100 | 4,140,415 | 4,000,000 | 4,003,771 | | (2,634) | | | 6.180 | 6.106 | MON | 20,600 | 247,200 | 12/23/2003 | 01/15/2039 |
| 61746W-PL-8 | MSDWC 2002-TOP7, D | | | 2 | 1Z* | 2,009,580 | 100.6720 | 2,013,441 | 2,000,000 | 2,001,702 | | (1,112) | | | 6.230 | 6.165 | MON | 10,383 | 124,600 | 06/05/2002 | 01/15/2039 |
| 61746W-D5-6 | MSDWC 2003-HQ2, B | | | 2 | 1Z* | 7,539,158 | 103.3270 | 7,749,561 | 7,500,000 | 7,509,952 | | (4,424) | | | 5.040 | 4.973 | MON | 31,500 | 378,000 | 03/20/2003 | 03/12/2035 |
| 61746W-ZB-9 | MSDWC 2003-TOP9, B | | | 2 | 1Z* | 1,234,460 | 100.0050 | 1,250,065 | 1,250,000 | 1,244,994 | | 2,319 | | | 4.860 | 5.071 | MON | 5,063 | 60,750 | 01/24/2003 | 11/13/2036 |
| 61746W-ZC-7 | MSDWC 2003-TOP9, C | | | 2 | 1Z* | 5,943,585 | 97.7250 | 5,890,850 | 6,028,000 | 6,001,159 | | 12,407 | | | 4.990 | 5.225 | MON | 25,066 | 300,797 | 01/24/2003 | 11/13/2036 |
| 74432G-AC-1 | PCMT 2003-PWR1, B | | | 2 | 1Z* | 8,043,553 | 102.5680 | 8,205,470 | 8,000,000 | 8,010,885 | | (4,871) | | | 4.607 | 4.538 | MON | 30,713 | 368,560 | 11/19/2009 | 02/11/2036 |
| 79548C-CT-1 | SBM7 2002-KEY2, D | | | 2 | 1Z* | 6,376,293 | 101.0340 | 6,393,450 | 6,328,000 | 6,338,191 | | (6,389) | | | 5.074 | 4.962 | MON | 26,757 | 321,083 | 11/19/2009 | 03/18/2036 |
| 93364L-AD-0 | WBCMT 2005-C21, B | | | 23 | 2Z* | 3,246,811 | 89.9310 | 2,990,212 | 3,325,000 | 3,276,110 | | 8,732 | | | 5.204 | 5.557 | MON | 14,419 | 175,516 | 05/16/2007 | 10/15/2044 |
| 92976B-DV-1 | WBCMT 2006-C23 AM | | | 2 | 1Z* | 23,429,688 | 102.3050 | 25,576,355 | 25,000,000 | 23,874,850 | | 184,350 | | | 5.466 | 6.523 | MON | 113,875 | 1,366,500 | 11/18/2009 | 01/15/2045 |
| 92976V-AJ-7 | WBCMT 2006-C25, AJ | | | 23 | 1Z* | 9,985,760 | 95.2400 | 9,523,983 | 10,000,000 | 9,991,330 | | 1,346 | | | 5.737 | 5.756 | MON | 47,808 | 581,582 | 05/18/2006 | 05/15/2043 |
| 12513Y-AD-2 | CD 2007-CD4 A3 | | | 2 | 1Z* | 20,169,532 | 103.0420 | 20,608,458 | 20,000,000 | 20,110,958 | | (9,506) | | | 5.293 | 5.157 | MON | 88,217 | 1,058,600 | 01/15/2008 | 01/01/9999 |
| 22545Y-AF-8 | CSMC 2007-C2 AM | | | 2 | 1Z* | 18,807,422 | 94.9230 | 18,984,528 | 20,000,000 | 19,092,995 | | 115,254 | | | 5.615 | 6.513 | MON | 93,583 | 1,123,000 | 07/09/2008 | 01/01/9999 |
| 46631B-AD-7 | JPMCC 2007-LD11 A3 | | | 23 | 1Z* | 10,209,886 | 105.1640 | 10,403,922 | 9,893,000 | 10,086,613 | | (44,664) | | | 5.817 | 5.263 | MON | 47,960 | 583,272 | 01/16/2008 | 01/01/9999 |
| 61755B-AE-4 | MSC 2007-HQ12 A4 | | | 23 | 1Z* | 24,960,938 | 100.2550 | 25,063,723 | 25,000,000 | 24,975,173 | | 5,545 | | | 5.598 | 5.623 | MON | 116,617 | 1,425,223 | 11/19/2009 | 01/01/9999 |
| 61755B-AD-6 | MSC 2007-HQ12, A3 | | | 23 | 1Z* | 9,604,297 | 102.1980 | 10,219,770 | 10,000,000 | 9,800,973 | | 75,790 | | | 5.598 | 6.122 | MON | 46,647 | 570,089 | 11/19/2009 | 01/01/9999 |
| 61751X-AF-7 | MSC 2007-T25, AM | | | 2 | 1Z* | 14,287,334 | 101.9210 | 15,033,315 | 14,750,000 | 14,429,324 | | 43,512 | | | 5.544 | 5.979 | MON | 68,145 | 817,740 | 06/22/2007 | 01/01/9999 |
| 3699999. Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities | | | | | | 1,343,793,703 | XXX | 1,225,281,985 | 1,156,366,422 | 1,184,939,686 | | (22,477,230) | 3,173 | | XXX | XXX | XXX | 7,629,627 | 86,794,193 | XXX | XXX |
| 003890-AA-8 | ACADEMIC FIN CORP SR - TRUST 2005 - SER | | | 3 | 1FE | 200,000 | 98.1300 | 196,260 | 200,000 | 200,000 | | | | | 1.762 | 5.299 | 4WK | 225 | 3,560 | 01/03/2008 | 06/01/2041 |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | @ | | | 1 | 19,028 | 71.1390 | 20,569 | 28,914 | 24,819 | | 1,347 | | | 0.000 | 4.744 | NA | | | 04/01/2002 | 03/01/2017 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | @ | | | 1 | 52,323 | 71.1380 | 56,561 | 79,509 | 68,249 | | 3,714 | | | 0.000 | 4.744 | NA | | | 04/01/2002 | 03/01/2017 |
| 05377R-AB-0 | AESOP FUNDING II LLC | | | | 1FE | 8,327,344 | 109.4770 | 8,210,765 | 7,500,000 | 8,253,904 | | (73,440) | | | 9.310 | 2.821 | MON | 21,335 | 116,375 | 11/01/2010 | 10/20/2013 |
| 05377R-AC-8 | AESOP FUNDING II LLC | | | | 1FE | 13,940,269 | 107.1310 | 13,838,067 | 12,917,000 | 13,865,114 | | (75,155) | | | 5.680 | 1.800 | MON | 22,418 | 122,281 | 11/02/2010 | 02/20/2014 |
| 05377R-AD-6 | AESOP FUNDING II LLC | | | | 1FE | 5,224,805 | 103.2720 | 5,163,588 | 5,000,000 | 5,211,337 | | (13,467) | | | 3.630 | 1.847 | MON | 5,546 | 30,250 | 11/01/2010 | 08/20/2014 |
| 030612-AC-9 | AMCAR 2006-RM A3 | | | | 1FE | 24,603,865 | 101.2680 | 24,924,577 | 24,612,403 | 24,611,586 | | 1,728 | | | 5.530 | 5.538 | MON | 94,518 | 1,353,106 | 11/19/2009 | 01/06/2014 |
| 03064E-AE-6 | AMCAR 2010-2, C | | | | 1FE | 11,996,309 | 104.1600 | 12,499,204 | 12,000,000 | 11,996,975 | | 666 | | | 4.520 | 4.530 | MON | 34,653 | 298,320 | 05/13/2010 | 10/08/2015 |
| 030610-AD-1 | AMERICREDIT AUTOMOBILE RECEIVA | | | | 1FE | 6,559,946 | 100.4620 | 6,418,443 | 6,388,909 | 6,460,169 | | (84,641) | | | 5.640 | 4.127 | MON | 25,023 | 332,974 | 12/10/2009 | 09/06/2013 |
| 030613-AD-5 | AMERICREDIT AUTOMOBILE RECEIVA | | | 3 | 1FE | 5,078,636 | 99.2660 | 5,265,146 | 5,304,058 | 5,159,973 | | 55,791 | | | 0.306 | 3.096 | MON | 1,171 | 15,594 | 09/16/2009 | 10/06/2013 |
| 03063P-AD-4 | AMERICREDIT AUTOMOBILE RECEIVA | | | | 1FE | 3,998,946 | 99.4940 | 3,979,755 | 4,000,000 | 3,999,039 | | 93 | | | 2.040 | 2.049 | MON | 5,213 | 17,000 | 09/15/2010 | 09/08/2015 |
| 03063P-AE-2 | AMERICREDIT AUTOMOBILE RECEIVA | | | | 1FE | 3,679,676 | 100.9860 | 3,716,300 | 3,680,000 | 3,679,699 | | 23 | | | 3.340 | 3.343 | MON | 7,853 | 25,607 | 09/15/2010 | 04/08/2016 |
| 03063T-AF-1 | AMERICREDIT AUTOMOBILE RECEIVA | | | | 1FE | 15,872,140 | 104.7460 | 16,063,225 | 15,335,401 | 15,600,734 | | (257,605) | | | 5.560 | 3.658 | MON | 59,212 | 839,722 | 12/10/2009 | 06/06/2014 |
| 030616-AF-3 | AMERICREDIT PRIME AUTOMOBILE R | | | | 3FE | 12,683,456 | 104.9160 | 13,010,176 | 12,400,568 | 12,531,886 | | (142,364) | | | 5.350 | 4.174 | MON | 42,386 | 662,142 | 10/23/2009 | 03/08/2016 |
| 02005A-AF-5 | AMOT 10 - 2 A | | | | 1FE | 54,989,605 | 105.8600 | 58,222,989 | 55,000,000 | 54,990,889 | | 1,284 | | | 4.250 | 4.254 | MON | 103,889 | 1,467,431 | 04/23/2010 | 04/15/2017 |
| 03027W-AC-6 | AMTT 2007-1 B | | | | 1FE | 20,000,000 | 105.9370 | 21,187,426 | 20,000,000 | 21,046,569 | | (292,920) | | | 5.537 | 3.841 | MON | 49,218 | 1,107,400 | 04/27/2007 | 04/15/2037 |
| 03027W-AD-4 | AMTT 2007-1 C | | | | 1FE | 18,000,000 | 105.5510 | 18,999,097 | 18,000,000 | 18,943,099 | | (263,538) | | | 5.615 | 3.915 | MON | 44,921 | 1,010,718 | 04/27/2007 | 04/15/2037 |
| 05368B-AA-8 | AVIATION SECURITIZATION II LLC | | | 3 | 1 | 773,973 | 109.3940 | 846,678 | 773,973 | 773,973 | | | | | 1.210 | 1.210 | MON | 442 | 9,446 | 03/06/2003 | 12/15/2023 |
| 05947U-EX-2 | BACM 2002-PB2 | | | 2 | 1Z* | 4,296,990 | 101.4850 | 4,306,304 | 4,243,286 | 4,258,089 | | (13,921) | | | 6.525 | 6.164 | MON | 23,073 | 276,874 | 05/21/2002 | 06/11/2035 |
| 05947U-4K-1 | BACM 2005-6 D | | | 23 | 2Z* | 1,974,339 | 89.5350 | 1,790,708 | 2,000,000 | 1,985,565 | | 2,494 | | | 5.195 | 5.363 | MON | 8,659 | 105,070 | 12/16/2005 | 09/10/2047 |
| 059500-AG-3 | BACM 2006-3 AJ | | | 23 | 2Z* | 13,939,374 | 85.4100 | 13,665,538 | 16,000,000 | 14,488,984 | | 211,899 | | | 5.891 | 8.034 | MON | 78,553 | 947,515 | 11/19/2009 | 07/10/2044 |
| 05950X-AJ-5 | BACM 2006-5, AJ | | | 2 | 4Z* | 15,166,407 | 83.8890 | 12,583,397 | 15,000,000 | 15,109,946 | | (16,055) | | | 5.477 | 5.328 | MON | 68,463 | 821,550 | 03/15/2007 | 09/10/2047 |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% | | | | 1Z* | 7,748,806 | 106.5260 | 8,254,487 | 7,748,806 | 7,748,806 | | | | | 6.410 | 6.416 | MON | 41,392 | 491,686 | 11/17/2009 | 12/01/2016 |
| 20763#-BF-7 | BASIN ELE PWR CORP/DAKOTA COAL/CN BNK | | | | 1 | 2,092,216 | 101.6180 | 2,126,065 | 2,092,216 | 2,092,327 | | (307) | | | 10.160 | 10.159 | JJ | 105,104 | 122,522 | 01/03/1994 | 01/03/2012 |
| 07783N-AD-9 | BELHURST CLO LTD B LOANS | | | 3 | 2FE | 6,000,000 | 79.6550 | 4,779,300 | 6,000,000 | 6,000,000 | | | | | 0.689 | 0.689 | JAJO | 8,958 | 45,120 | 02/15/2006 | 01/15/2020 |
| 07783N-AE-7 | BELHURST CLO LTD C LOANS | | | 3 | 3 | 12,000,000 | 73.8900 | 8,866,800 | 12,000,000 | 12,000,000 | | | | | 0.989 | 0.989 | JAJO | 25,716 | 126,739 | 02/15/2006 | 01/15/2020 |
| 09201J-AA-4 | BLACK DIAMOND INT'L FUNDING, LTD. MTN SE | | | 1 | 1FE | 16,251,345 | 96.0000 | 15,601,291 | 16,251,345 | 16,251,345 | | | | | 1.689 | 1.689 | JAJO | 59,474 | 135,486 | 05/10/2005 | 07/17/2017 |
| 07387B-EH-2 | BSCMS 2005-PW10 D | | | 23 | 3Z* | 11,516,599 | 50.7600 | 5,837,354 | 11,500,000 | 11,515,695 | | (200) | | | 5.483 | 5.474 | MON | 52,550 | 637,781 | 12/09/2005 | 12/11/2040 |
| 07387B-EE-9 | BSCMS 2005-PW10, AJ | | | 23 | 1Z* | 2,165,539 | 90.3170 | 1,986,968 | 2,200,000 | 2,180,027 | | 3,418 | | | 5.467 | 5.679 | MON | 10,024 | 121,658 | 11/19/2009 | 12/11/2040 |
| 07387B-EG-4 | BSCMS 2005-PW10, C | | | 23 | 2Z* | 4,552,875 | 68.3780 | 3,165,237 | 4,629,000 | 4,584,851 | | 7,549 | | | 5.483 | 5.706 | MON | 21,152 | 256,721 | 11/19/2009 | 12/11/2040 |
| 07387B-AA-1 | BSCMS 2005-PWR8, C | | | 2 | 4Z* | 5,027,169 | 67.7480 | 3,387,403 | 5,000,000 | 5,013,667 | | (2,714) | | | 4.858 | 4.789 | MON | 20,242 | 242,900 | 06/08/2005 | 06/11/2041 |
| 07388N-AH-9 | BSCMS 2006 - T24, B | | | 2 | 1Z* | 13,851,063 | 62.7510 | 8,644,569 | 13,776,000 | 8,644,569 | (5,879,350) | (111,161) | | | 5.657 | 4.581 | MON | 64,942 | 779,308 | 10/18/2006 | 10/12/2041 |
| 07388N-AJ-5 | BSCMS 2006 - T24, C | | | 2 | 1Z* | | 54.7220 | | | | | | | | 5.687 | 0.000 | MON | 35,207 | | 10/18/2006 | 10/12/2041 |
| 07388L-AL-4 | BSCMS 2006-PW13, B | | | 2 | 1Z* | | 84.9600 | | | | | | | | 5.660 | 0.000 | MON | 58,491 | | 09/13/2006 | 09/11/2041 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 07387B-FX-6 | BSCMS 2006-T22, C | | | 23 | 2Z* | 12,615,349 | 73.0950 | 9,345,145 | 12,785,000 | 12,679,886 | | 16,684 | | | 5.512 | 5.694 | MON | 58,727 | 709,892 | 04/06/2006 | 04/12/2038 |
| 14042H-AF-0 | CAPITAL ONE AUTO FINANCE TRUST | | | | 1FE | 9,223,261 | 103.2380 | 9,224,297 | 8,935,000 | 9,054,241 | | (152,660) | | | 5.230 | 3.467 | MON | 20,769 | 467,300 | 11/10/2009 | 07/15/2014 |
| 12513E-AN-4 | CD 2005-CD1, D | | | 23 | 5Z* | 6,898,640 | 76.6990 | 5,368,923 | 7,000,000 | 6,944,346 | | 9,893 | | | 5.222 | 5.411 | MON | 30,461 | 370,692 | 10/27/2005 | 07/15/2044 |
| 15132K-AA-2 | CDTIM 2005-1, A1 | | | | 1FE | 1,462,330 | 99.7550 | 1,458,855 | 1,462,435 | 1,462,410 | | 66 | | | 4.670 | 4.671 | MON | 2,087 | 65,345 | 08/02/2005 | 05/20/2017 |
| 12519A-AA-4 | CHRYSLER FINANCIAL AUTO SECURI | | | | 1FE | 7,199,063 | 103.9690 | 7,277,818 | 7,000,000 | 7,142,258 | | (56,805) | | | 5.570 | 4.071 | MON | 24,910 | 227,442 | 05/28/2010 | 08/08/2014 |
| 12519B-AA-2 | CHRYSLER FINANCIAL AUTO SECURI | | | | 3FE | 5,219,336 | 104.1440 | 5,207,186 | 5,000,000 | 5,161,347 | | (57,989) | | | 6.540 | 4.285 | MON | 20,892 | 163,500 | 06/09/2010 | 11/10/2014 |
| 171202-AC-8 | CHRYSLER FINANCIAL AUTO SECURI | | | | 1FE | 5,999,189 | 100.1980 | 6,011,898 | 6,000,000 | 5,999,736 | | 495 | | | 2.940 | 2.949 | MON | 11,270 | 176,400 | 11/19/2009 | 06/08/2013 |
| 17121D-AE-9 | CHRYSLER FINANCIAL AUTO SECURI | | | | 1FE | 5,999,521 | 99.7860 | 5,987,133 | 6,000,000 | 5,999,573 | | 53 | | | 2.000 | 2.004 | MON | 7,667 | 23,000 | 09/24/2010 | 01/08/2014 |
| 17121D-AF-6 | CHRYSLER FINANCIAL AUTO SECURI | | | | 2FE | 7,199,122 | 99.6500 | 7,174,806 | 7,200,000 | 7,199,207 | | 85 | | | 3.520 | 3.525 | MON | 16,192 | 48,576 | 09/24/2010 | 08/08/2016 |
| 171204-AK-6 | CHRYSLER FINANCIAL LEASE TRUST | | | | 1FE | 15,814,507 | 100.0530 | 15,823,407 | 15,815,000 | 15,814,854 | | 347 | | | 4.490 | 4.493 | MON | 31,560 | 540,460 | 03/02/2010 | 09/16/2013 |
| 22237P-AC-7 | CPMH 2005-1, A3 | | | | 2FE | 4,958,468 | 93.0000 | 4,611,955 | 4,959,091 | 4,958,861 | | 77 | | | 4.800 | 4.802 | MON | 19,836 | 238,036 | 11/18/2009 | 12/15/2035 |
| 126190-AD-9 | CPS 2008-A, A4 | | | | 1FE | 4,298,125 | 108.1710 | 4,326,828 | 4,000,000 | 4,242,638 | | (55,487) | | | 7.130 | 4.159 | MON | 12,676 | 142,600 | 06/22/2010 | 10/15/2014 |
| 126193-AB-7 | CPS AUTO TRUST | | | | 1FE | 4,044,916 | 99.8650 | 4,042,811 | 4,048,295 | 4,045,153 | | 237 | | | 2.890 | 2.966 | MON | 5,200 | 16,510 | 11/16/2010 | 03/15/2016 |
| 126193-AC-5 | CPS AUTO TRUST | | | | 2FE | 999,975 | 100.2200 | 1,002,200 | 1,000,000 | 999,980 | | 5 | | | 5.680 | 5.682 | MON | 2,524 | 12,464 | 09/22/2010 | 03/15/2016 |
| 12619B-AD-5 | CPS AUTO TRUST | | | | 3FE | 4,942,617 | 101.7700 | 4,937,547 | 4,851,649 | 4,893,088 | | (46,059) | | | 5.140 | 4.023 | MON | 11,083 | 229,126 | 12/14/2009 | 06/17/2013 |
| 12619R-AD-0 | CPS AUTO TRUST | | | | 3FE | 4,300,403 | 101.7710 | 4,275,704 | 4,201,279 | 4,277,562 | | (22,841) | | | 5.050 | 2.368 | MON | 9,430 | 67,715 | 08/26/2010 | 11/15/2013 |
| 22822R-AX-8 | CROWN CASTLE TOWERS LLC | | | | 1FE | 10,000,000 | 97.0720 | 9,707,160 | 10,000,000 | 10,000,000 | | | | | 4.174 | 4.174 | MON | 18,551 | 137,974 | 07/29/2010 | 08/15/2017 |
| 22545D-AJ-6 | CSMC 2006-C3, C | | | 23 | 2Z* | 7,905,560 | 37.8540 | 3,028,333 | 8,000,000 | 7,941,518 | | 8,854 | | | 5.826 | 5.984 | MON | 38,839 | 472,507 | 06/21/2006 | 06/15/2038 |
| 233880-AD-5 | DAIMLER CHRYSLER AUTO TRUST | | | | 1FE | 5,610,860 | 101.5710 | 5,586,396 | 5,500,000 | 5,540,245 | | (63,343) | | | 5.010 | 3.783 | MON | 17,605 | 275,550 | 11/23/2009 | 05/08/2013 |
| 233882-AF-6 | DAIMLER CHRYSLER AUTO TRUST | | | | 1FE | 7,084,670 | 102.4380 | 6,913,880 | 6,749,313 | 6,859,939 | | (179,087) | | | 5.280 | 2.436 | MON | 22,768 | 355,399 | 09/24/2009 | 03/08/2013 |
| 233889-AG-9 | DAIMLER CHRYSLER AUTO TRUST | | | | 1FE | 8,435,707 | 103.8690 | 8,413,413 | 8,100,000 | 8,235,682 | | (158,006) | | | 5.320 | 3.301 | MON | 27,531 | 430,920 | 09/15/2009 | 11/10/2014 |
| 23383W-AE-8 | DCAT 2006-B, B | | | | 1FE | 2,143,091 | 100.0060 | 2,143,511 | 2,143,383 | 2,143,379 | | 50 | | | 5.490 | 5.493 | MON | 7,518 | 88,737 | 11/19/2009 | 11/08/2012 |
| 26188J-6#-9 | DREYFUS CASH MGT. FUND CORPUS RECEIPT | @ | | | 1 | 25,657,084 | 92.1890 | 57,618,381 | 62,500,000 | 53,853,242 | | 3,113,929 | | | 0.000 | 6.010 | NA | | | 06/16/1998 | 06/30/2013 |
| 23336D-AC-2 | DT AUTO OWNER TRUST | | | | 1FE | 6,125,284 | 100.0340 | 6,127,062 | 6,125,000 | 6,125,252 | | (31) | | | 2.360 | 2.356 | MON | 6,424 | 27,878 | 10/19/2010 | 04/15/2013 |
| 23336D-AD-0 | DT AUTO OWNER TRUST | | | | 1FE | 4,249,667 | 100.0490 | 4,252,088 | 4,250,000 | 4,249,719 | | 52 | | | 3.460 | 3.465 | MON | 6,536 | 33,495 | 09/16/2010 | 01/15/2014 |
| 92718B-AB-1 | DT AUTO OWNER TRUST | | | | 5Z | 4,563,672 | 103.5070 | 4,528,411 | 4,375,000 | 4,540,583 | | (23,089) | | | 4.780 | 2.628 | MON | 9,294 | 52,281 | 09/23/2010 | 10/15/2015 |
| 92718B-AD-7 | DT AUTO OWNER TRUST | | | | 5Z | 3,291,059 | 106.6460 | 3,267,301 | 3,063,676 | 3,257,767 | | (33,291) | | | 10.750 | 3.963 | MON | 14,638 | 79,446 | 09/22/2010 | 10/15/2015 |
| 280850-AE-8 | EDINVEST COMPANY STUD LN SR - TRUST 2003 | | | 3 | 1FE | 17,800,000 | 95.9900 | 17,086,220 | 17,800,000 | 17,800,000 | | | | | 1.761 | 5.429 | 4WK | 13,061 | 318,547 | 07/06/2007 | 06/01/2041 |
| 28140U-AH-8 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 2,250,000 | 95.0800 | 2,139,300 | 2,250,000 | 2,250,000 | | | | | 1.765 | 5.382 | 4WK | 2,758 | 46,816 | 01/09/2007 | 12/15/2042 |
| 28140V-AD-5 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 10,250,000 | 95.0200 | 9,739,550 | 10,250,000 | 10,250,000 | | | | | 1.761 | 5.416 | 4WK | 7,521 | 183,433 | 07/06/2007 | 06/15/2043 |
| 28140V-AF-0 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 47,500,000 | 95.1150 | 45,179,625 | 47,500,000 | 47,500,000 | | | | | 1.761 | 5.624 | 4WK | 4,654 | 915,200 | 01/04/2008 | 06/15/2043 |
| 281397-AF-6 | EDUCATION LOAN ASSET BACKED (ELAB) - TRU | | | 3 | 1FE | 10,000,000 | 93.3800 | 9,338,000 | 10,000,000 | 10,000,000 | | | | | 0.060 | 6.333 | 4WK | 247 | 129,889 | 01/08/2008 | 02/01/2043 |
| 280907-BM-7 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | | 3 | 2FE | 9,300,000 | 90.1600 | 8,384,880 | 9,300,000 | 9,300,000 | | | | | 2.630 | 5.466 | 4WK | 12,230 | 166,410 | 08/28/2007 | 12/01/2036 |
| 280907-BN-5 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | | 3 | 2FE | 2,900,000 | 82.0700 | 2,380,030 | 2,900,000 | 2,900,000 | | | | | 2.630 | 5.459 | 4WK | 3,531 | 51,896 | 08/07/2006 | 12/01/2036 |
| 28148V-AA-3 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | | 3 | 1FE | 14,200,000 | 90.0650 | 12,789,230 | 14,200,000 | 14,200,000 | | | | | 1.477 | 5.466 | 4WK | 6,409 | 123,498 | 06/12/2007 | 08/01/2041 |
| 28148V-AD-7 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | | 3 | 1FE | 12,290,000 | 90.1450 | 11,078,821 | 12,290,000 | 12,290,000 | | | | | 1.474 | 5.340 | 4WK | 4,117 | 106,533 | 06/14/2007 | 08/01/2041 |
| 268440-AL-8 | EFSI STUDENT LN SR - TRUST 2003 - SER 05 | | | 3 | 1FE | 9,000,000 | 96.5850 | 8,692,650 | 9,000,000 | 9,000,000 | | | | | 1.761 | 5.313 | 4WK | 3,962 | 161,238 | 06/15/2006 | 06/01/2041 |
| 26924X-AD-7 | ETRVM 2004-1, A4 | | | | 2FE | 4,999,691 | 99.0910 | 4,954,544 | 5,000,000 | 4,999,951 | | 45 | | | 4.180 | 4.181 | MON | 13,933 | 209,000 | 11/19/2009 | 07/07/2021 |
| 26924X-AE-5 | ETRVM 2004-1, A5 | | | | 2FE | 8,567,938 | 87.2350 | 7,477,818 | 8,572,000 | 8,570,269 | | 420 | | | 4.580 | 4.586 | MON | 26,173 | 392,598 | 11/19/2009 | 11/07/2031 |
| 26924X-AF-2 | ETRVM 2004-1, B | | | | 3FE | 1,965,787 | 56.4480 | 1,121,562 | 1,986,909 | 1,974,334 | | 6,585 | | | 4.250 | 4.359 | MON | 5,630 | 84,444 | 11/18/2009 | 11/07/2031 |
| 26924X-AG-0 | ETRVM 2004-1, C | | | | 4FE | 2,969,902 | 49.7850 | 1,495,804 | 3,004,530 | 2,981,145 | | 6,469 | | | 4.540 | 4.647 | MON | 9,094 | 136,406 | 12/31/2009 | 11/07/2031 |
| 316175-2#-4 | FIDELITY INSTL CASH PORTFOLIOS | @ | | | 1 | 10,000,000 | 91.7070 | 41,227,769 | 44,955,943 | 36,583,894 | | 2,774,522 | | | 0.000 | 8.070 | NA | | | 08/05/1994 | 08/12/2013 |
| 31770E-2#-8 | FINANCIAL SQUARE TR | @ | | | 1 | 10,000,000 | 87.1360 | 42,655,130 | 48,952,418 | 36,773,351 | | 2,799,522 | | | 0.000 | 8.101 | NA | | | 08/05/1994 | 08/12/2014 |
| 31770E-2*-2 | FINANCIAL SQUARE TR | @ | | | 1 | 10,000,000 | 98.6410 | 37,499,121 | 38,015,586 | 36,231,567 | | 2,733,084 | | | 0.000 | 8.012 | NA | | | 08/05/1994 | 08/12/2011 |
| 31770E-2@-0 | FINANCIAL SQUARE TR | @ | | | 1 | 5,000,000 | 96.0350 | 19,848,492 | 20,667,990 | 18,216,328 | | 1,371,742 | | | 0.000 | 8.042 | NA | | | 08/05/1994 | 08/12/2012 |
| 34528Q-AN-4 | FORD CREDIT FLOORPLAN MASTER O | | | | 1FE | 2,482,973 | 104.5780 | 2,597,715 | 2,484,000 | 2,483,140 | | 167 | | | 5.010 | 5.019 | MON | 5,531 | 107,510 | 01/29/2010 | 02/15/2017 |
| 34528Q-AP-9 | FORD CREDIT FLOORPLAN MASTER O | | | | 1FE | 9,314,457 | 106.0480 | 9,880,474 | 9,317,000 | 9,314,865 | | 408 | | | 5.600 | 5.606 | MON | 23,189 | 450,736 | 01/29/2010 | 02/15/2017 |
| 34528Q-AM-6 | FORDF 2010-2 A | | | | 1FE | 68,196,020 | 104.6770 | 71,388,667 | 68,199,000 | 68,196,510 | | 490 | | | 4.430 | 4.431 | MON | 134,276 | 2,609,995 | 01/29/2010 | 02/15/2017 |
| 35242Y-AL-3 | FRANKLIN AUTO TRUST | | | | 1FE | 4,117,063 | 107.5370 | 4,086,408 | 3,800,000 | 4,015,503 | | (101,560) | | | 7.160 | 3.160 | MON | 8,314 | 204,060 | 04/13/2010 | 05/20/2016 |
| 396789-LN-7 | GCCFC 2005-GG5 AJ | | | 23 | 4Z* | 8,174,000 | 91.2850 | 7,461,661 | 8,174,000 | 8,174,000 | | | | | 5.290 | 5.290 | MON | 36,034 | 439,013 | 12/20/2005 | 04/10/2037 |
| 20173M-AK-6 | GCCFC 2006-GG7, C | | | 23 | 5Z* | 19,863,200 | 43.1530 | 8,630,506 | 20,000,000 | 19,909,698 | | 13,429 | | | 5.883 | 5.979 | MON | 98,048 | 1,193,475 | 06/27/2006 | 07/10/2038 |
| 20173M-AL-4 | GCCFC 2006-GG7, D | | | 24 | 5Z* | 15,446,436 | 40.4800 | 6,309,543 | 15,587,000 | 15,317,725 | | 11,780 | 1,961,289 | | 5.883 | 3.771 | MON | 76,414 | 930,135 | 12/10/2008 | 07/10/2038 |
| 36828Q-SC-1 | GECMC 2006-C1, B | | | 23 | 3Z* | 6,324,934 | 57.6530 | 3,717,465 | 6,448,000 | 6,375,451 | | 11,757 | | | 5.335 | 5.586 | MON | 28,665 | 348,819 | 03/13/2006 | 03/10/2044 |
| 36228C-XC-2 | GSMS 2006-GG6, C | | | 23 | 1Z* | | 62.4420 | | | | | | | | 5.651 | 0.000 | MON | 58,862 | | 03/07/2006 | 04/10/2038 |
| 36228C-XD-0 | GSMS 2006-GG6, D | | | 23 | 1Z* | | 50.6850 | | | | | | | | 5.651 | 0.000 | MON | 89,517 | | 11/18/2009 | 04/10/2038 |
| 41283E-AE-1 | HARLEY-DAVIDSON MOTORCYCLE TRU | | | | 1FE | 11,095,730 | 101.9140 | 10,972,960 | 10,766,845 | 10,972,757 | | (83,017) | | | 5.430 | 4.303 | MON | 25,984 | 584,640 | 11/12/2009 | 11/15/2014 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 41283K-AE-7 | HARLEY-DAVIDSON MOTORCYCLE TRU | | | | 1FE | 8,659,003 | 99.1940 | 8,590,224 | 8,660,000 | 8,659,034 | | 31 | | | 1.990 | 1.994 | MON | 7,659 | 10,532 | 11/17/2010 | 01/15/2016 |
| 41283K-AF-4 | HARLEY-DAVIDSON MOTORCYCLE TRU | | | | 1FE | 8,997,009 | 98.9820 | 8,908,384 | 9,000,000 | 8,997,093 | | 84 | | | 2.590 | 2.600 | MON | 10,360 | 14,245 | 11/17/2010 | 04/15/2018 |
| 41283U-AF-2 | HARLEY-DAVIDSON MOTORCYCLE TRU | | | | 3FE | 2,076,250 | 102.6160 | 2,052,317 | 2,000,000 | 2,067,243 | | (9,007) | | | 5.540 | 4.053 | MON | 4,924 | 36,933 | 08/25/2010 | 04/15/2015 |
| 429827-AB-4 | HIGHER EDUCATION FUNDING I - SER 04-1A-2 | | | 3 | 1FE | 13,700,000 | 92.4850 | 12,670,445 | 13,700,000 | 13,700,000 | | | | | 0.997 | 5.360 | 4WK | 1,123 | 182,781 | 07/18/2007 | 01/01/2044 |
| 429827-AC-2 | HIGHER EDUCATION FUNDING I - SER 04-1A-3 | | | 3 | 1FE | 10,550,000 | 92.6200 | 9,771,410 | 10,550,000 | 10,550,000 | | | | | 0.112 | 5.973 | 4WK | 809 | 149,108 | 01/15/2008 | 01/01/2044 |
| 429827-AJ-7 | HIGHER EDUCATION FUNDING I - SER 04-1A-9 | | | 3 | 1FE | 9,900,000 | 92.3550 | 9,143,145 | 9,900,000 | 9,900,000 | | | | | 0.084 | 5.360 | 4WK | 547 | 140,666 | 07/25/2007 | 01/01/2044 |
| 446148-AC-2 | HUNTINGTON AUTO TRUST | | | | 1FE | 14,721,428 | 101.5270 | 14,521,847 | 14,303,497 | 14,426,559 | | (223,404) | | | 3.940 | 2.177 | MON | 25,047 | 542,368 | 09/09/2009 | 06/17/2013 |
| 446148-AD-0 | HUNTINGTON AUTO TRUST | | | | 1FE | 18,965,625 | 105.8400 | 18,522,086 | 17,500,000 | 18,338,958 | | (588,912) | | | 5.730 | 2.207 | MON | 44,567 | 1,002,750 | 12/04/2009 | 01/15/2014 |
| 46183P-AA-4 | INVICTA CAPITAL CDPC SER A | | | 3 | 5Z | 20,000,000 | 84.7490 | 16,949,760 | 20,000,000 | 20,000,000 | | | | | 0.952 | 0.952 | MJSD | 8,987 | 199,846 | 12/15/2006 | 12/15/2036 |
| 481239-AF-8 | JP MORGAN AUTO RECEIVABLES TRU | | | | 1FE | 876,253 | 101.1450 | 870,907 | 861,050 | 869,633 | | (6,620) | | | 5.220 | 1.833 | MON | 1,998 | 10,595 | 09/21/2010 | 07/15/2015 |
| 46625Y-NF-6 | JPMCC 2005-LDP2, AJ | | | 2 | 2Z* | 10,049,538 | 95.3300 | 9,533,045 | 10,000,000 | 10,024,920 | | (4,846) | | | 4.842 | 4.779 | MON | 40,350 | 484,200 | 06/10/2005 | 07/15/2042 |
| 46625Y-XY-4 | JPMCC 2005-LDP5, D | | | 23 | 1Z* | 14,989,815 | 79.3410 | 11,901,137 | 15,000,000 | 14,976,269 | | (19,853) | | | 5.358 | 5.394 | MON | 66,977 | 812,213 | 12/16/2005 | 12/15/2044 |
| 46625Y-A6-0 | JPMCC 2006-CB14, C | | | 23 | 1Z* | 4,483,382 | 37.4160 | 1,673,991 | 4,474,000 | 1,673,991 | (2,805,280) | (872) | | | 5.532 | 5.506 | MON | 20,627 | 250,987 | 03/02/2006 | 12/12/2044 |
| 46629G-AJ-7 | JPMCC 2006-CB16 AJ | | | 2 | 1Z* | 13,307,813 | 87.9790 | 13,196,811 | 15,000,000 | 13,739,471 | | 175,471 | | | 5.623 | 7.468 | MON | 70,288 | 843,450 | 11/19/2009 | 05/12/2045 |
| 46629G-AM-0 | JPMCC 2006-CB16, B | | | 2 | 3Z* | 5,024,782 | 48.4820 | 2,424,103 | 5,000,000 | 5,015,729 | | (2,314) | | | 5.672 | 5.607 | MON | 23,633 | 283,600 | 09/14/2006 | 05/12/2045 |
| 46625Y-Q4-8 | JPMCC 2006-LDP6, B | | | 23 | 3Z* | 11,252,783 | 84.2780 | 9,436,562 | 11,197,000 | 11,230,088 | | (5,316) | | | 5.516 | 5.451 | MON | 51,469 | 626,269 | 03/24/2006 | 04/15/2043 |
| 46625Y-Q5-5 | JPMCC 2006-LDP6, C | | | 23 | 5Z* | 2,512,375 | 55.9930 | 1,399,834 | 2,500,000 | 2,507,386 | | (1,179) | | | 5.536 | 5.471 | MON | 11,533 | 140,330 | 03/24/2006 | 04/15/2043 |
| 48122C-AB-1 | JRMT 2004-A, A2 | | | 4 | 4FE | 3,903,331 | 78.1940 | 3,485,678 | 4,457,720 | 3,702,250 | | (201,264) | 554,120 | | 4.060 | 4.096 | MON | 8,044 | 173,970 | 11/18/2009 | 04/15/2022 |
| 48273V-AA-8 | K2 STUDENT LOAN - TRUST I - SER 05-1A-1 | | | 3 | 1FE | 7,850,000 | 90.0750 | 7,070,888 | 7,850,000 | 7,850,000 | | | | | 1.354 | 5.435 | 4WK | 886 | 78,538 | 05/23/2007 | 07/01/2044 |
| 48273V-AH-3 | K2 STUDENT LOAN - TRUST I - SER 06-1A-3 | | | 3 | 1FE | 25,000,000 | 90.0450 | 22,511,250 | 25,000,000 | 25,000,000 | | | | | 1.341 | 5.445 | 4WK | 6,269 | 245,646 | 05/25/2007 | 07/01/2045 |
| 49307R-AC-1 | KEYC 2007-SL1, A2 | | | 23 | 1FE | 10,054,399 | 98.4990 | 9,849,947 | 10,000,000 | 10,034,907 | | (5,760) | | | 5.529 | 5.452 | MON | 46,077 | 561,807 | 04/19/2007 | 12/15/2040 |
| 49307R-AD-9 | KEYC 2007-SL1, B | | | 23 | 1FE | 5,373,374 | 36.1230 | 1,930,397 | 5,344,000 | 5,364,211 | | (2,682) | | | 5.633 | 5.560 | MON | 25,087 | 305,787 | 04/19/2007 | 12/15/2040 |
| 49307R-AE-7 | KEYC 2007-SL1, C | | | 23 | 5Z | 5,670,806 | 26.9830 | 1,521,813 | 5,640,000 | 5,676,431 | | (4,781) | | | 5.810 | 5.686 | MON | 27,308 | 332,707 | 04/19/2007 | 12/15/2040 |
| 52521T-AY-3 | LBFRC 2006-LLFA, H | | | 24 | 1Z* | 7,269,840 | 63.0950 | 4,741,322 | 7,514,610 | 7,048,725 | | 12,422 | 456,769 | | 0.660 | 0.806 | MON | 2,343 | 51,141 | 08/07/2006 | 09/15/2021 |
| 52521T-BC-0 | LBFRC 2006-LLFA, K | | | 24 | 1Z* | 6,377,867 | 58.4560 | 4,118,173 | 7,044,947 | 6,614,193 | | 2,554 | 414,376 | | 1.060 | 1.080 | MON | 3,527 | 76,516 | 08/07/2006 | 09/15/2021 |
| 52108H-4W-1 | LBUBS 2005-C3, AJ | | | 2 | 4Z* | 9,726,172 | 95.1090 | 9,510,934 | 10,000,000 | 10,780,356 | | (163,568) | | | 4.843 | 2.951 | MON | 26,906 | 484,300 | 11/18/2009 | 07/15/2040 |
| 52108M-AJ-2 | LBUBS 2005-C7, AJ | | | 2 | 2Z* | 14,806,641 | 98.5760 | 14,786,372 | 15,000,000 | 15,136,607 | | (24,378) | | | 5.323 | 5.109 | MON | 44,358 | 798,450 | 10/10/2006 | 11/15/2040 |
| 52108M-AM-5 | LBUBS 2005-C7, D | | | 2 | 4Z* | 4,500,278 | 78.2860 | 3,522,880 | 4,500,000 | 4,500,153 | | (27) | | | 5.350 | 5.349 | MON | 13,375 | 240,750 | 10/25/2005 | 11/15/2040 |
| 52108M-DS-9 | LBUBS 2006-C1, G | | | 2 | 1Z* | 8,020,282 | 32.7640 | 2,621,113 | 8,000,000 | 2,621,113 | (5,408,498) | (3,200) | | | 5.500 | 5.429 | MON | 24,444 | 440,000 | 01/20/2006 | 02/15/2041 |
| 52108M-FY-4 | LBUBS 2006-C3, D | | | 23 | 4Z* | 4,018,634 | 52.1080 | 2,084,334 | 4,000,000 | 2,084,334 | (1,926,727) | (1,780) | | | 5.677 | 5.616 | MON | 12,616 | 230,114 | 11/18/2009 | 03/15/2039 |
| 52108R-AH-5 | LBUBS 2006-C4, B | | | 23 | 4Z* | 7,343,893 | 54.8160 | 4,026,251 | 7,345,000 | 7,344,613 | | 58 | | | 5.901 | 5.902 | MON | 24,079 | 439,541 | 06/21/2006 | 06/15/2038 |
| 52108R-AJ-1 | LBUBS 2006-C4, C | | | 23 | 5Z* | 18,762,458 | 44.0760 | 8,276,957 | 18,779,000 | 18,769,507 | | 1,432 | | | 5.901 | 5.912 | MON | 61,563 | 1,123,777 | 11/18/2009 | 06/15/2038 |
| 52108R-AK-8 | LBUBS 2006-C4, D | | | 23 | 5Z* | 8,978,946 | 40.9940 | 3,689,457 | 9,000,000 | 8,987,184 | | 1,932 | | | 5.901 | 5.932 | MON | 29,505 | 538,580 | 11/18/2009 | 06/15/2038 |
| 54238R-AD-3 | LONG BEACH AUTO RECEIVABLES TR | | | | 1FE | 3,859,453 | 101.4100 | 3,949,616 | 3,894,702 | 3,883,351 | | 14,743 | | | 5.025 | 5.550 | MON | 8,698 | 183,861 | 09/17/2009 | 01/15/2014 |
| 57165L-AA-2 | MARRIOTT VACATION CLUB OWNER T | | | | 5FE | 4,896,971 | 98.1270 | 4,805,773 | 4,897,504 | 4,896,991 | | 19 | | | 3.540 | 3.544 | MON | 5,297 | 18,300 | 11/05/2010 | 10/20/2032 |
| 593171-AS-0 | MEZZ 2004-C2, A | | | 24 | 1FE | 10,196,555 | 7.9000 | 1,162,082 | 14,709,896 | 10,056,791 | | (127,702) | 2,345,993 | | 5.318 | 5.400 | MON | 65,189 | 760,518 | 03/22/2007 | 10/15/2040 |
| 59317A-AA-9 | MEZZ 2006-C4 A | | | 24 | 1FE | 7,000,108 | 11.5000 | 2,602,728 | 22,632,417 | 5,344,795 | | (903,184) | 9,186,370 | | 5.657 | 5.690 | MON | 106,693 | 1,304,372 | 12/15/2006 | 07/15/2045 |
| 593171-BJ-9 | MEZZCAP 2005-C3, A | | | 24 | 6FE | 13,294,644 | 9.8000 | 2,569,138 | 26,215,689 | 2,569,138 | (9,876,401) | (325,213) | 9,882,035 | | 5.717 | 5.750 | MON | 124,896 | 1,421,730 | 12/02/2005 | 05/15/2044 |
| 593171-BK-6 | MEZZCAP 2005-C3, X | | | 234 | 5Z | 6,906,855 | 8.1600 | 1,632,234 | | 3,405,710 | | (747,158) | | | 5.446 | 0.000 | MON | 90,780 | 969,692 | 10/01/2010 | 05/15/2044 |
| 606935-AM-6 | MLCFC 2006-1, C | | | 23 | 4Z* | 9,213,281 | 46.5660 | 4,656,613 | 10,000,000 | 4,656,613 | (4,799,462) | 86,478 | | | 5.516 | 6.784 | MON | 45,969 | 559,039 | 12/26/2007 | 02/12/2039 |
| 606935-AP-9 | MLCFC 2006-1, E | | | 23 | 4Z* | 5,006,435 | 25.8180 | 1,307,420 | 5,064,000 | 1,307,420 | (3,739,463) | 2,815 | | | 5.516 | 5.592 | MON | 23,279 | 283,097 | 03/22/2006 | 02/12/2039 |
| 60687U-AJ-6 | MLCFC 2006-2, B | | | 23 | 3Z* | 18,989,208 | 56.9840 | 10,826,871 | 19,000,000 | 18,993,578 | | 974 | | | 5.914 | 5.922 | MON | 93,642 | 1,139,380 | 06/16/2006 | 06/12/2046 |
| 60687U-AK-3 | MLCFC 2006-2, C | | | 23 | 3Z* | 11,090,458 | 49.2620 | 5,474,437 | 11,113,000 | 11,099,581 | | 2,034 | | | 5.914 | 5.940 | MON | 54,771 | 666,417 | 06/16/2006 | 06/12/2046 |
| 55312T-AH-6 | MLCFC 2007-7 AM | | | 23 | 4Z* | 16,698,049 | 85.5440 | 14,757,989 | 17,252,000 | 16,839,567 | | 51,468 | | | 5.747 | 6.205 | MON | 82,626 | 1,002,646 | 11/18/2009 | 06/12/2050 |
| 59022H-NG-3 | MLMT 2005-LC1, C | | | 23 | 3Z* | 5,002,815 | 76.7720 | 3,838,619 | 5,000,000 | 5,001,584 | | (273) | | | 5.385 | 5.378 | MON | 22,439 | 272,662 | 12/16/2005 | 01/12/2044 |
| 59023B-AJ-3 | MLMT 2006-C1, B | | | 23 | 5Z* | 8,900,447 | 56.9280 | 5,123,478 | 9,000,000 | 8,939,091 | | 9,456 | | | 5.656 | 5.804 | MON | 42,421 | 515,840 | 05/16/2006 | 05/12/2039 |
| 55314A-AD-4 | MMCA AUTOMOBILE TRUST | | | | 1FE | 5,493,750 | 109.0260 | 5,451,291 | 5,000,000 | 5,318,329 | | (162,210) | | | 6.250 | 2.789 | MON | 13,889 | 312,500 | 11/24/2009 | 11/16/2015 |
| 617451-BU-2 | MSC 2005-HQ7, C | | | 23 | 4Z* | 4,962,975 | 82.3070 | 4,115,340 | 5,000,000 | 5,255,965 | | (47,848) | | | 5.191 | 4.005 | MON | 21,628 | 263,813 | 11/18/2005 | 11/14/2042 |
| 617451-BV-0 | MSC 2005-HQ7, D | | | 23 | 4Z* | 4,951,795 | 81.4930 | 4,074,641 | 5,000,000 | 5,249,971 | | (46,690) | | | 5.191 | 4.033 | MON | 21,628 | 263,813 | 11/18/2005 | 11/14/2042 |
| 61750H-AH-9 | MSC 2006-HQ10 B | | | 2 | 2Z* | 3,016,329 | 64.7350 | 1,942,058 | 3,000,000 | 1,942,058 | (1,068,466) | (1,521) | | | 5.448 | 5.377 | MON | 13,620 | 163,440 | 11/01/2006 | 11/12/2041 |
| 57164R-AJ-1 | MVCOT 2004-2A, A | | | | 1FE | 1,604,167 | 101.2920 | 1,624,888 | 1,604,169 | 1,604,169 | | 1 | | | 4.192 | 4.192 | MON | 5,604 | 65,244 | 11/16/2004 | 10/20/2026 |
| 57164R-AS-1 | MVCOT 2005-1, A | | | | 1FE | 2,796,724 | 101.8380 | 2,848,135 | 2,796,740 | 2,796,737 | | 10 | | | 4.506 | 4.506 | MON | 3,851 | 121,092 | 11/18/2009 | 04/20/2027 |
| 57164R-AW-2 | MVCOT 2005-2, A | | | | 1FE | 5,951,747 | 104.1790 | 6,237,881 | 5,987,644 | 5,978,481 | | 16,954 | | | 5.250 | 5.374 | MON | 26,196 | 305,393 | 08/03/2006 | 10/20/2027 |
| 57164U-AC-9 | MVCOT 2006-2A C | | | | 1FE | 948,505 | 94.1720 | 893,236 | 948,520 | 948,516 | | 10 | | | 5.691 | 5.691 | MON | 4,498 | 53,017 | 10/31/2006 | 10/20/2028 |
| 571628-AC-0 | MVCOT 2007-1A C | | | | 1FE | 732,264 | 99.9790 | 732,122 | 732,273 | 732,270 | | 8 | | | 5.817 | 5.817 | MON | 3,550 | 41,734 | 12/31/2009 | 05/20/2029 |
| 571628-AD-8 | MVCOT 2007-1A D | | | | 2FE | 549,194 | 85.1500 | 467,650 | 549,205 | 549,201 | | 9 | | | 6.135 | 6.135 | MON | 2,808 | 33,011 | 12/31/2009 | 05/20/2029 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 637432-LM-5 | NATIONAL RURAL UTIL COOP | | | | 1FE | 8,775,040 | 109.4910 | 8,759,312 | 8,000,000 | 8,544,106 | | (207,741) | | | 5.500 | 2.669 | JJ | 220,000 | 440,000 | 11/17/2009 | 07/01/2013 |
| 34486#-AA-6 | NFL TRUST II | | | | 1 | 5,000,000 | 107.9430 | 5,397,130 | 5,000,000 | 5,000,000 | | | | | 5.050 | 4.992 | OCT | 61,722 | 256,007 | 02/26/2004 | 10/05/2014 |
| 34486@-AA-8 | NFL TRUST III | | | | 1 | 14,000,000 | 108.3380 | 15,167,379 | 14,000,000 | 14,000,000 | | | | | 5.240 | 5.245 | OCT | 179,324 | 743,789 | 10/19/2005 | 11/21/2015 |
| 64109Y-AB-7 | NLFLP 2005-1, A2 | | | 2 | 4FE | 16,232,458 | 76.4000 | 12,401,598 | 16,232,458 | 16,232,458 | | | | | 4.771 | 4.771 | MON | 8,605 | 770,556 | 11/30/2009 | 02/27/2014 |
| 685048-AA-8 | ONGLT 2006-A, A | | | | 1FE | 12,157,709 | 101.3640 | 12,323,873 | 12,158,037 | 12,157,923 | | 61 | | | 5.779 | 5.780 | MON | 58,551 | 680,160 | 11/20/2009 | 11/15/2021 |
| 70556J-AC-3 | PEGASUS AVIATION LEASE SERIES 1999-1 CLA | | | 4 | 6FE | 3,822,746 | 0.0000 | | 15,000,000 | | 125,261 | (143,409) | 1,112,314 | | 1.340 | 7.730 | MON | | 24,544 | 09/27/2004 | 03/25/2029 |
| 70556M-AA-0 | PEGASUS AVIATION, INC SERIES 2000-A A-1 | | | 4 | 6FE | 5,406,724 | 38.0000 | 3,835,650 | 10,093,817 | 3,365,718 | | (1,704,210) | | | 0.883 | 1.735 | MON | 1,237 | 91,446 | 03/08/2000 | 03/25/2015 |
| 78402*-AA-8 | PPG INDUSTRIES / SC LEASING LLC SR SECD | | | | 1 | 2,238,100 | 105.0650 | 2,418,324 | 2,301,750 | 2,248,815 | | 4,643 | | | 5.200 | 5.008 | MON | 332 | 118,261 | 09/10/2008 | 12/31/2022 |
| 74112K-AC-9 | PRESTIGE AUTO RECEIVABLES TRUS | | | | 1FE | 3,595,397 | 103.5090 | 3,602,237 | 3,480,118 | 3,570,737 | | (24,659) | | | 5.580 | 1.580 | MON | 8,631 | 61,949 | 08/31/2010 | 08/15/2014 |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | | 1 | 1 | 3,634,071 | 100.0000 | 4,151,753 | 4,151,753 | 3,861,596 | | 29,061 | | | 9.250 | 10.879 | JAJO | 75,741 | 363,573 | 09/07/1989 | 07/20/2016 |
| 74681@-AK-5 | PUTNAM LOVELL 2000-1 CLASS A2 NOTES | | | 4 | 5Z | 133,031 | 0.0000 | | 8,735,299 | | | | | | 0.000 | 8.841 | MON | | 45,738 | 05/05/2000 | 01/31/2016 |
| 76126C-MD-1 | RACERS TRUST 2002-38-S | | | | 1FE | 7,981,000 | 52.5000 | 13,125,000 | 25,000,000 | 13,479,232 | | 834,032 | | | 0.000 | 6.490 | JD | | | 10/01/2002 | 12/01/2029 |
| 75405R-AA-1 | RPRO 2005, G | | | 3 | 1FE | 12,545,243 | 80.0000 | 10,036,195 | 12,545,243 | 12,545,243 | | | | | 0.704 | 0.704 | MJSD | 2,943 | 91,528 | 09/15/2005 | 03/23/2024 |
| 78108L-AA-8 | RTP STUDENT LOAN TRUST II 07-1A-1 | | | 3 | 1FE | 8,400,000 | 84.3700 | 7,087,080 | 8,400,000 | 8,400,000 | | | | | 0.977 | 6.136 | 4IWK | 2,508 | 74,540 | 08/30/2007 | 08/01/2047 |
| 78108L-AB-6 | RTP STUDENT LOAN TRUST II 07-1A-2 | | | 3 | 1FE | 10,000,000 | 84.2800 | 8,428,000 | 10,000,000 | 10,000,000 | | | | | 0.870 | 6.134 | 4IWK | 3,625 | 88,914 | 08/30/2007 | 08/01/2047 |
| 80282D-AD-4 | SDART 2010-1 A4 | | | | 1FE | 5,248,526 | 100.8180 | 5,292,920 | 5,250,000 | 5,248,806 | | 280 | | | 2.430 | 2.440 | MON | 5,670 | 70,521 | 05/19/2010 | 05/15/2017 |
| 81376@-AD-6 | SECURITIZED MULTIPLE ASSET RATED TRUST | | | | 1 | 1,492,156 | 0.0000 | | 12,980,299 | | | | | | 7.900 | 8.028 | MON | | | 12/01/2003 | 12/15/2005 |
| 83169W-AB-8 | SHOME 2005-2, M3 | | | 3 | 1FE | 17,500,000 | 95.1100 | 16,644,233 | 17,500,000 | 17,500,000 | | | | | 1.161 | 1.161 | MON | 2,821 | 226,577 | 12/06/2005 | 11/25/2012 |
| 83169W-AD-4 | SHOME 2005-2, M5 | | | 3 | 1FE | 7,500,000 | 90.2180 | 6,766,365 | 7,500,000 | 7,500,000 | | | | | 1.461 | 1.461 | MON | 1,521 | 122,042 | 12/06/2005 | 11/25/2012 |
| 86386M-AT-1 | SLCC STUDENT LOAN TRUST I 2002-2A-17 | | | 3 | 1FE | 1,850,000 | 92.4850 | 1,710,973 | 1,850,000 | 1,850,000 | | | | | 1.761 | 5.642 | 4IWK | 268 | 26,327 | 01/18/2008 | 07/01/2042 |
| 86386M-AC-8 | SLCC STUDENT LOAN TRUST I 2002A-3 | | | 3 | 1FE | 800,000 | 92.5500 | 740,400 | 800,000 | 800,000 | | | | | 0.070 | 6.747 | 4IWK | 26 | 10,935 | 01/03/2008 | 03/01/2042 |
| 78442G-GG-5 | SLMA 2003-4, A5D | | | 3 | 1FE | 1,000,625 | 95.7380 | 955,396 | 997,924 | 997,924 | | | | | 1.052 | 1.052 | MJSD | 496 | 18,509 | 01/01/2005 | 03/15/2033 |
| 83169W-AA-0 | SMART HOME REINSURANCE LIMITED | | | 3 | 1FE | 816,305 | 98.5630 | 804,577 | 816,305 | 816,305 | | | | | 0.961 | 0.961 | MON | 109 | 4,738 | 12/06/2005 | 11/25/2012 |
| 84604K-AE-9 | SOVC 2007-C1, AJ | | | 23 | 2Z* | 23,892,342 | 68.4840 | 16,576,666 | 24,205,000 | 24,040,270 | | 44,937 | | | 5.811 | 6.042 | MON | 117,203 | 1,407,082 | 06/08/2007 | 07/22/2030 |
| 84861#-AA-6 | SPIRITS OF ST. LOUIS BASKETBALL CLUB | | | 2 | 2 | 16,736,105 | 108.8240 | 18,325,828 | 16,839,871 | 16,756,044 | | 9,395 | | | 6.090 | 6.311 | MJSD | 2,849 | 1,012,659 | 09/10/2008 | 12/31/2021 |
| 84860R-AA-1 | SPMF 2006-1A, A | | | | 4FE | 18,096,293 | 81.0000 | 14,662,659 | 18,102,048 | 18,097,951 | | 467 | | | 5.760 | 5.764 | MON | 86,890 | 1,040,722 | 03/08/2006 | 03/20/2024 |
| 86472D-AG-2 | SUFFIELD CLO CLASS K COMBO NOTES LOANS | | | 4 | 1FE | 2,939,835 | 21.3010 | 4,051,386 | 19,019,958 | 1,225,404 | | 97,618 | | | 3.130 | 66.497 | MS | 157,100 | 957,350 | 08/04/2000 | 09/26/2014 |
| 78487T-AA-2 | SVOVM 2005-A, A | | | | 1FE | 4,820,972 | 104.0280 | 5,016,403 | 4,822,170 | 4,821,864 | | 374 | | | 5.250 | 5.255 | MON | 21,097 | 244,851 | 12/31/2009 | 02/20/2021 |
| 89578V-AD-8 | TAROT 2006-B, A4 | | | | 1FE | 7,621,337 | 100.1340 | 7,632,526 | 7,622,316 | 7,622,206 | | 83 | | | 5.520 | 5.523 | MON | 22,206 | 390,681 | 11/19/2009 | 11/12/2012 |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II SUB SEC NT | | | 4 | 1 | 3,359 | 0.0000 | | 7,309,512 | | | | | | 9.550 | 7.778 | JD | | | 12/15/2009 | 12/15/2012 |
| 88713U-AC-0 | TIMBERSTAR CLASS B | | | | 1FE | 8,000,000 | 104.5760 | 8,366,107 | 8,000,000 | 8,000,000 | | | | | 5.747 | 5.816 | MON | 20,433 | 459,736 | 10/13/2006 | 10/15/2036 |
| 88713U-AD-8 | TIMBERSTAR CLASS C | | | | 1FE | 6,000,000 | 102.1110 | 6,126,637 | 6,000,000 | 6,000,000 | | | | | 5.884 | 5.957 | MON | 15,691 | 353,052 | 10/13/2006 | 10/15/2036 |
| 89578P-AD-1 | TRIAD AUTO RECEIVABLES OWNER T | | | | 2FE | 11,823,685 | 101.2960 | 12,026,727 | 11,872,890 | 11,862,620 | | 17,162 | | | 5.310 | 5.526 | MON | 33,274 | 595,353 | 09/29/2009 | 05/13/2013 |
| 89578W-AD-6 | TRIAD AUTO RECEIVABLES OWNER T | | | | 1FE | 13,473,555 | 104.6460 | 13,776,581 | 13,165,000 | 13,334,488 | | (130,462) | | | 5.430 | 4.359 | MON | 37,729 | 714,860 | 12/02/2009 | 07/14/2014 |
| 89655N-AA-8 | TRL 2004-1 | | | | 1FE | 4,146,351 | 99.5080 | 4,125,970 | 4,146,351 | 4,146,351 | | | | | 5.270 | 5.270 | MON | 10,319 | 217,223 | 08/10/2004 | 08/14/2027 |
| 89655X-AA-6 | TRL 2006-1A, A1 | | | | 3FE | 25,530,433 | 101.4640 | 25,904,081 | 25,530,433 | 26,523,283 | | (196,143) | | | 5.900 | 5.247 | MON | 71,131 | 1,498,207 | 05/18/2006 | 05/14/2036 |
| 89655V-AA-0 | TRLT II 2003-1 | | | | 1FE | 6,228,279 | 101.2430 | 6,305,691 | 6,228,279 | 6,228,279 | | | | | 5.640 | 5.640 | MON | 48,000 | 319,891 | 11/17/2009 | 10/12/2026 |
| 922463-AA-2 | VEER 2008-1A SENIOR INCOME NOTES LOANS | | | 3 | 1FE | 1,871,523 | 99.0000 | 2,059,336 | 2,080,137 | 1,929,025 | | 40,635 | | | 1.689 | 4.566 | JAJO | 7,222 | 33,888 | 09/10/2009 | 07/19/2017 |
| 92977U-AN-9 | WACHOVIA AUTO LOAN OWNER TRUST | | | | 1FE | 7,132,070 | 101.2040 | 7,084,290 | 7,000,000 | 7,066,266 | | (65,804) | | | 5.540 | 4.126 | MON | 11,849 | 258,533 | 04/14/2010 | 12/20/2012 |
| 943537-AD-2 | WAVELAND INGOTS CLASS B-2 LOANS | | | | 2FE | 10,000,000 | 94.6500 | 9,465,000 | 10,000,000 | 10,000,000 | | | | | 5.154 | 5.154 | MJSD | 14,317 | 515,400 | 06/13/2003 | 06/21/2015 |
| 92977Q-AH-1 | WBCMT 2006-C27 AJ | | | 2 | 1Z* | 5,408,672 | 91.5030 | 5,490,182 | 6,000,000 | 5,561,681 | | 62,189 | | | 5.825 | 7.448 | MON | 29,125 | 349,500 | 11/18/2009 | 07/15/2045 |
| 17310M-AJ-9 | CGCMT 2006-C5 B | | | 2 | 5Z* | 10,049,650 | 66.3950 | 6,639,498 | 10,000,000 | 10,032,236 | | (4,533) | | | 5.551 | 5.486 | MON | 46,258 | 555,100 | 11/09/2006 | 01/01/9999 |
| 17310M-AK-6 | CGCMT 2006-C5 C | | | 2 | 5Z* | 10,049,950 | 53.8570 | 5,385,721 | 10,000,000 | 10,032,543 | | (4,463) | | | 5.581 | 5.516 | MON | 46,508 | 558,100 | 11/09/2006 | 01/01/9999 |
| 61754K-AG-0 | MSC 2007-IQ14 AM | | | 23 | 4Z* | 28,904,579 | 93.6730 | 29,164,236 | 31,134,000 | 29,452,171 | | 204,424 | | | 5.691 | 6.770 | MON | 147,651 | 1,795,795 | 02/22/2008 | 01/01/9999 |
| 01448Q-AA-8 | ALESCO PREFERRED FUNDING IV 2034 A-1 PRE | | | 3 | 3FE | 21,665,084 | 53.0000 | 11,482,495 | 21,665,084 | 21,665,084 | | | | | 0.767 | 0.767 | JAJO | 28,152 | 179,473 | 04/30/2004 | 07/30/2034 |
| 61753A-AC-2 | ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL | | | 4 | 6FE | | 0.0000 | | 9,300,000 | | | | | | 1.354 | 1.341 | MJSD | 4,197 | 59,589 | 02/28/2007 | 06/20/2017 |
| 88089M-AA-8 | ALLSTATE/SAGE I SYNTHETIC CDO | | | 3 | 6FE | 61,975,000 | 99.1000 | 64,415,000 | 65,000,000 | 62,976,472 | | 568,926 | | | 0.278 | 1.194 | MJSD | 5,016 | 250,060 | 03/20/2009 | 06/20/2014 |
| 00174E-AC-3 | AMMC CLO VI, CL A1B LOANS | | F | 1 | 1FE | 19,250,000 | 91.0000 | 17,517,500 | 19,250,000 | 19,250,000 | | | | | 0.628 | 0.628 | FMAN | 12,079 | 131,647 | 03/22/2007 | 05/03/2018 |
| 00174E-AD-1 | AMMC CLO VI, CL B LOANS | | F | 1 | 2FE | 10,000,000 | 86.5000 | 8,650,000 | 10,000,000 | 10,000,000 | | | | | 0.688 | 0.688 | FMAN | 6,875 | 74,488 | 10/02/2006 | 05/03/2018 |
| 00175X-AB-2 | AMMC VIII LTD. CLASS A2 LOANS | | | 1 | 1FE | 4,909,590 | 83.7500 | 4,187,500 | 5,000,000 | 4,941,720 | | 14,360 | | | 1.288 | 1.567 | FMAN | 6,438 | 67,597 | 10/01/2007 | 11/25/2022 |
| 00175X-AC-0 | AMMC VIII LTD. CLASS B LOANS | | | 1 | 2FE | 4,909,620 | 83.2500 | 4,162,500 | 5,000,000 | 4,940,628 | | 13,501 | | | 2.038 | 2.281 | FMAN | 10,188 | 105,869 | 10/01/2007 | 11/25/2022 |
| 04012L-AC-5 | ARES IIIR/IVR CLO, CL B LOANS | | | 1 | 2FE | 5,000,000 | 76.0000 | 3,800,000 | 5,000,000 | 5,000,000 | | | | | 0.659 | 0.659 | JAJO | 6,865 | 36,345 | 02/15/2007 | 04/16/2021 |
| 04012L-AD-3 | ARES IIIR/IVR CLO, CL C LOANS | | | 1 | 3FE | 15,000,000 | 67.0000 | 10,050,000 | 15,000,000 | 15,000,000 | | | | | 0.939 | 0.939 | JAJO | 29,346 | 151,852 | 02/15/2007 | 04/16/2021 |
| 04010K-AA-3 | ARES VIII CLO CLASS A1A, FLOAT. RATE LOA | | | 3 | 1FE | 13,764,454 | 94.6300 | 13,025,302 | 13,764,454 | 13,764,454 | | | | | 0.718 | 0.717 | FMAN | 9,876 | 103,600 | 11/12/2009 | 02/26/2016 |
| 04963J-AA-3 | ATRIUM CDO, CLASS A LOANS | | F | 3 | 1FE | 16,095,197 | 96.5000 | 16,327,847 | 16,920,049 | 16,256,215 | | 161,018 | | | 0.718 | 2.398 | JAJO | 22,286 | 97,328 | 03/17/2010 | 06/27/2015 |
| 05342R-AD-8 | AVALON CAPITAL 3, CLASS C LOANS | | | 3 | 3FE | 12,000,000 | 78.7500 | 9,450,000 | 12,000,000 | 12,000,000 | | | | | 1.084 | 1.084 | FMAN | 13,735 | 137,796 | 02/17/2005 | 02/24/2019 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 05342R-AC-0 | AVALON CAPITAL LTD 3, CLASS B LOANS | | | 3 | 1FE | 4,000,000 | 87.5000 | 3,500,000 | 4,000,000 | 4,000,000 | | | | | 0.734 | 0.734 | FMAN | 3,101 | 31,738 | 02/17/2005 | 02/24/2019 |
| 05342R-AA-4 | AVALON CAPITAL LTD. 3, CLASS A-1 LOANS | | | 3 | 1FE | 15,701,684 | 93.7500 | 14,720,328 | 15,701,684 | 15,701,684 | | | | | 0.554 | 0.554 | FMAN | 9,188 | 95,928 | 02/17/2005 | 02/24/2019 |
| 05615Y-AA-9 | BABSON 2005-2A A1 LOANS | | | 3 | 1FE | 39,475,242 | 93.5000 | 41,890,702 | 44,802,890 | 40,823,914 | | 1,090,111 | | | 0.539 | 3.198 | JAJO | 48,974 | 268,206 | 10/02/2009 | 07/20/2019 |
| 05615M-AA-5 | BABSON 2005-3A, CLASS A1 LOANS | | F | 3 | 1FE | 8,019,880 | 93.3100 | 8,121,814 | 8,704,120 | 8,129,166 | | 109,286 | | | 0.536 | 2.422 | FMAN | 6,734 | 39,339 | 03/24/2010 | 11/10/2019 |
| 05615N-AD-7 | BABSON CLO 2004-II, CL. C-1 MEZZ NTS. LO | | | 3 | 2FE | 15,000,000 | 87.7500 | 13,162,500 | 15,000,000 | 15,000,000 | | | | | 1.336 | 1.336 | FMAN | 26,156 | 209,864 | 09/30/2004 | 11/15/2016 |
| 05615U-AC-3 | BABSON CLO 2005-I, CLASS A-1B-1 LOANS | | | 3 | 1FE | 38,000,000 | 93.1110 | 35,382,180 | 38,000,000 | 38,000,000 | | | | | 0.579 | 0.579 | JAJO | 47,676 | 243,377 | 02/15/2005 | 04/15/2019 |
| 05615U-AG-4 | BABSON CLO 2005-I, CLASS B1 LOANS | | | 3 | 3FE | 11,000,000 | 81.8560 | 9,004,160 | 11,000,000 | 11,000,000 | | | | | 1.089 | 1.089 | JAJO | 25,956 | 127,330 | 02/15/2005 | 04/15/2019 |
| 05615N-AC-9 | BABSON CLO LTD 2004-II, CL. B SR. NTS LO | | | 3 | 1FE | 8,000,000 | 91.2500 | 7,300,000 | 8,000,000 | 8,000,000 | | | | | 0.856 | 0.856 | FMAN | 8,937 | 73,101 | 09/30/2004 | 11/15/2016 |
| 05615Q-AB-4 | BABSON CLO LTD. 2004-IA CLASS A-2A LOANS | | | 3 | 1FE | 14,724,854 | 96.7500 | 14,246,296 | 14,724,854 | 14,724,854 | | | | | 0.672 | 0.672 | MJSD | 4,670 | 103,795 | 05/07/2004 | 06/15/2016 |
| 05615Q-AC-2 | BABSON CLO LTD. 2004-IA CLASS B LOANS | | | 3 | 2FE | 3,000,000 | 92.0000 | 2,760,000 | 3,000,000 | 3,000,000 | | | | | 1.002 | 1.002 | MJSD | 1,419 | 31,498 | 05/07/2004 | 06/15/2016 |
| 05615N-AS-4 | BABSON CLO LTD. 2004-II, CL. A-2C SR. NT | | | 3 | 1FE | 19,753,110 | 96.0000 | 18,962,985 | 19,753,110 | 19,753,110 | | | | | 0.606 | 0.606 | FMAN | 15,618 | 130,565 | 09/30/2004 | 11/15/2016 |
| 05874D-AA-1 | BALLY 2006-1A, A LOANS | | | 3 | 1FE | 3,983,250 | 92.7500 | 4,359,250 | 4,700,000 | 4,205,527 | | 182,434 | | | 0.514 | 3.650 | FMAN | 2,217 | 26,528 | 08/03/2009 | 08/28/2019 |
| 09202E-AD-8 | BLACK DIAMOND CLO 2005-1, CLASS B LOANS | | | 3 | 1FE | 5,000,000 | 86.2200 | 4,311,000 | 5,000,000 | 5,000,000 | | | | | 0.724 | 0.724 | MJSD | 1,206 | 38,359 | 03/09/2005 | 06/20/2017 |
| 09202E-AE-6 | BLACK DIAMOND CLO 2005-1, CLASS C LOANS | | | 3 | 3FE | 30,000,000 | 77.4100 | 23,223,000 | 30,000,000 | 30,000,000 | | | | | 1.074 | 1.074 | MJSD | 10,738 | 336,324 | 03/09/2005 | 06/20/2017 |
| 363259-AA-0 | BLACKROCK GALENA II SYNTHETIC CDO, CL A1 | | | 4 | 1FE | 5,261,776 | 39.6300 | 13,870,500 | 35,000,000 | 4,981,672 | | (344,824) | | | 1.162 | 1.142 | AO | 97,146 | 433,463 | 03/07/2007 | 04/07/2017 |
| 09624W-AD-8 | BLUEM 2006-2A B LOANS | | | 3 | 1FE | 2,340,000 | 85.3000 | 3,412,000 | 4,000,000 | 2,677,318 | | 244,342 | | | 0.736 | 9.983 | MJSD | 2,535 | 31,482 | 06/30/2009 | 07/15/2018 |
| 100756-AA-3 | BOST 2004-1A A LOANS | | | 3 | 1FE | 2,182,428 | 95.5000 | 2,466,531 | 2,582,755 | 2,303,499 | | 44,797 | | | 0.674 | 5.126 | FMAN | 1,790 | 16,226 | 06/26/2009 | 05/25/2016 |
| 10600P-AA-5 | BRAMER 2003-1 | | F | | 1FE | 1,071,681 | 101.5000 | 1,087,756 | 1,071,681 | 1,071,681 | | | | | 5.911 | 5.955 | MJSD | 2,815 | 63,928 | 07/02/2003 | 06/15/2011 |
| 108124-AA-6 | BRIDGEPORT CLO LTD 2006-1A, CL. A-1 LOAN | | | 3 | 1FE | 4,806,898 | 91.9010 | 4,417,587 | 4,806,898 | 4,806,898 | | | | | 0.539 | 0.539 | JAJO | 5,182 | 28,728 | 05/24/2006 | 07/21/2020 |
| 108124-AC-2 | BRIDGEPORT CLO LTD 2006-1A, CL. A-2 LOAN | | | 3 | 1FE | 10,000,000 | 82.8130 | 8,281,300 | 10,000,000 | 10,000,000 | | | | | 0.659 | 0.659 | JAJO | 13,181 | 71,931 | 05/24/2006 | 07/21/2020 |
| 108124-AE-8 | BRIDGEPORT CLO LTD 2006-1A, CL. B LOANS | | | 3 | 2FE | 3,000,000 | 77.9640 | 2,338,920 | 3,000,000 | 3,000,000 | | | | | 0.939 | 0.939 | JAJO | 5,634 | 30,096 | 05/24/2006 | 07/21/2020 |
| 09250F-AA-2 | BSIS 2005-2A, A1 LOANS | | | 3 | 1FE | 6,195,023 | 94.3000 | 7,894,469 | 8,371,653 | 6,872,293 | | 400,734 | | | 0.538 | 5.974 | FMAN | 4,500 | 49,587 | 04/29/2009 | 05/25/2017 |
| 131244-AC-9 | CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS | | | 3 | 1FE | 9,296,423 | 93.9500 | 9,353,670 | 9,956,008 | 9,419,102 | | 122,679 | | | 0.549 | 2.250 | JAJO | 11,388 | 46,676 | 03/24/2010 | 04/17/2020 |
| 131244-AE-5 | CALLIDUS DEBT PARTNERS CLO FUND IV, LTD | | | 3 | 1FE | 17,000,000 | 86.2220 | 14,657,740 | 17,000,000 | 17,000,000 | | | | | 0.739 | 0.739 | JAJO | 26,175 | 135,996 | 03/15/2006 | 04/17/2020 |
| 131244-AG-0 | CALLIDUS DEBT PARTNERS CLO FUND IV, LTD | | | 3 | 3FE | 7,500,000 | 82.6000 | 6,195,000 | 7,500,000 | 7,500,000 | | | | | 1.039 | 1.039 | JAJO | 16,235 | 82,748 | 03/15/2006 | 04/17/2020 |
| 14308T-AD-8 | CARLYLE HIGH YIELD PARTNERS IV, DEFERRAB | | | | 1FE | 9,999,922 | 93.0000 | 9,300,000 | 10,000,000 | 9,999,971 | | (1) | | | 7.591 | 7.591 | FMAN | 96,996 | 756,990 | 03/28/2002 | 05/15/2014 |
| 14308V-AA-9 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | | | 3 | 1FE | 28,747,530 | 95.0000 | 27,310,154 | 28,747,530 | 28,747,530 | | | | | 0.656 | 0.656 | FMAN | 26,177 | 206,896 | 06/02/2004 | 08/11/2016 |
| 14308V-AD-3 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | | | 3 | 2FE | 1,000,000 | 81.0000 | 810,000 | 1,000,000 | 1,000,000 | | | | | 1.486 | 1.486 | FMAN | 2,063 | 15,612 | 06/02/2004 | 08/11/2016 |
| 14845T-AB-2 | CASTLE HILL II - INGOTS LTD. CLASS B1 FL | | | 3 | 1FE | 10,000,000 | 89.0600 | 8,906,000 | 10,000,000 | 10,000,000 | | | | | 1.789 | 1.789 | JAJO | 38,763 | 186,727 | 09/19/2002 | 10/15/2014 |
| 15641Y-AD-0 | CENTURION CDO 3, CLASS II HIGHYIELD | | F | | 1FE | 9,225,000 | 102.0000 | 9,180,000 | 9,000,000 | 9,146,224 | | (78,776) | | | 6.890 | 5.349 | AO | 137,800 | 310,050 | 05/13/2010 | 04/11/2013 |
| 15642J-AE-0 | CENTURION CDO VI, LTD CLASS B-2 NTS, DUE | | | 3 | 2FE | 9,914,500 | 87.0000 | 8,700,000 | 10,000,000 | 9,965,511 | | 9,091 | | | 1.686 | 1.782 | FMAN | 25,284 | 174,569 | 08/01/2002 | 11/07/2015 |
| 15641S-AE-1 | CENTURION CDO VII CLASS A-2 LOANS | | | 3 | 1FE | 19,897,580 | 95.4990 | 19,001,990 | 19,897,580 | 19,897,580 | | | | | 0.687 | 0.687 | JAJO | 23,158 | 149,486 | 11/12/2009 | 01/30/2016 |
| 15641S-AF-8 | CENTURION CDO VII CLASS B-2 LOANS | | | 3 | 2FE | 5,000,000 | 84.0860 | 4,204,300 | 5,000,000 | 5,000,000 | | | | | 1.687 | 1.687 | JAJO | 14,292 | 88,536 | 04/14/2004 | 01/30/2016 |
| 16208N-AC-9 | CHATHAM LIGHT II CLO, LIMITED CLASS B LO | | | 3 | 2FE | 14,000,000 | 82.6220 | 11,567,080 | 14,000,000 | 14,000,000 | | | | | 0.986 | 0.986 | FMAN | 22,622 | 146,577 | 07/01/2005 | 08/03/2019 |
| 16208N-AD-7 | CHATHAM LIGHT II CLO, LIMITED CLASS C LO | | | 4 | 1FE | 6,355,404 | 77.9900 | 8,968,850 | 11,500,000 | 7,498,208 | | 783,372 | | | 1.986 | 12.478 | FMAN | 37,429 | 237,000 | 07/01/2005 | 08/03/2019 |
| 18532U-AA-0 | CLEARWATER FUNDING CBO, 2001-AA CLASS A1 | | F | 3 | 1FE | 24,112,394 | 97.5000 | 24,236,685 | 24,858,138 | 24,209,934 | | 97,540 | | | 1.133 | 2.950 | JJ | 133,010 | | 10/06/2010 | 07/15/2013 |
| 18971W-AA-4 | CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS | | F | 3 | 1FE | 2,793,750 | 94.8000 | 2,844,000 | 3,000,000 | 2,836,871 | | 43,121 | | | 0.594 | 2.217 | FMAN | 1,981 | 15,143 | 03/11/2010 | 01/20/2017 |
| 199648-AA-4 | COLUMBUS NOVA CLO 2006-1, CLASS A LOANS | | F | 3 | 1FE | 22,711,585 | 93.1480 | 22,945,106 | 24,632,956 | 22,995,164 | | 283,578 | | | 0.549 | 2.610 | JAJO | 28,177 | 115,486 | 04/06/2010 | 07/18/2018 |
| 12629C-AA-7 | CSAM FUNDING II 2A, CLASS A LOANS | | F | 3 | 1FE | 2,981,481 | 95.9200 | 2,994,593 | 3,121,969 | 3,006,864 | | 25,383 | | | 0.729 | 2.241 | JAJO | 4,932 | 18,503 | 03/24/2010 | 10/15/2016 |
| 26249W-AE-5 | DRYDEN XI CLO CL. B LOANS | | | 3 | 2FE | 20,000,000 | 79.7110 | 15,942,200 | 20,000,000 | 20,000,000 | | | | | 0.989 | 0.989 | JAJO | 44,508 | 210,319 | 04/05/2006 | 04/12/2020 |
| 26249X-AG-8 | DRYDEN XI COMBO NOTE Q2 LOANS | | | 4 | 1FE | 7,095,994 | 84.5300 | 16,906,000 | 20,000,000 | 7,873,948 | | 408,614 | | | 8.870 | 24.679 | JAJO | 399,150 | 1,223,989 | 04/05/2006 | 04/12/2020 |
| 783422-AR-9 | DRYDEN XII IG SYNTHETIC CDO 2006-1 A4-L | | | 3 | 5FE | 15,000,000 | 87.5500 | 13,132,500 | 15,000,000 | 15,000,000 | | | | | 1.404 | 1.404 | MJSD | 7,019 | 218,212 | 03/20/2006 | 06/20/2013 |
| 26248P-AB-7 | DRYDEN XVI CLO, CL A2 LOANS | | | 1 | 2FE | 3,000,000 | 78.2680 | 2,348,040 | 3,000,000 | 3,000,000 | | | | | 0.669 | 0.669 | JAJO | 4,070 | 21,913 | 11/20/2006 | 10/20/2020 |
| 26248P-AC-5 | DRYDEN XVI CLO, CL B LOANS | | | 1 | 3FE | 12,000,000 | 72.0100 | 8,641,200 | 12,000,000 | 12,000,000 | | | | | 0.969 | 0.969 | JAJO | 23,580 | 124,153 | 11/20/2006 | 10/20/2020 |
| 76135O-AU-1 | DRYDEN XVII SYNTHETIC CDO, CL B-2 SYNTHE | | F | 4 | 5Z | 14,913,000 | 40.5200 | 12,156,000 | 30,000,000 | 14,698,473 | | (214,527) | | | 1.304 | 1.291 | MJSD | 13,038 | 406,090 | 02/27/2007 | 03/20/2017 |
| 26358E-AA-0 | DUANE STREET 4, CLASS A1T LOANS | | | 3 | 1FE | 12,591,776 | 91.0000 | 14,412,179 | 15,837,560 | 13,308,635 | | 408,828 | | | 0.514 | 4.832 | FMAN | 10,636 | 90,268 | 09/23/2009 | 11/16/2021 |
| 26358B-AA-6 | DUANE STREET CLO 2006-3A, CLASS A1 LOANS | | | 3 | 1FE | 25,462,570 | 91.7200 | 27,395,037 | 29,868,118 | 26,643,923 | | 936,287 | | | 0.539 | 3.994 | JAJO | 36,424 | 178,023 | 09/18/2009 | 01/11/2021 |
| 290908-AC-6 | EMERALD INVESTMENT GRADE CBO DUE 2011 | | F | 4 | 5FE | 7,263,609 | 97.7200 | 7,817,607 | 8,000,000 | 7,690,697 | | 511,897 | | | 8.250 | 19.941 | MN | 67,833 | 660,000 | 02/15/2002 | 05/24/2011 |
| 33842R-AA-1 | FLAGSHIP 06-1A, CLASS A LOANS | | | 3 | 1FE | 16,173,735 | 91.5000 | 17,900,145 | 19,563,000 | 17,250,324 | | 805,380 | | | 0.534 | 3.531 | MJSD | 3,191 | 112,502 | 08/31/2009 | 09/20/2019 |
| 33842B-AC-2 | FLAGSHIP CLO III CLASS B LOANS | | | 3 | 3FE | 16,400,000 | 82.3000 | 13,497,200 | 16,400,000 | 16,400,000 | | | | | 1.690 | 1.690 | MS | 84,688 | 287,878 | 07/29/2004 | 09/12/2016 |
| 33842E-AB-8 | FLAGSHIP CLO IV CLASS A FUNDED LOANS | | F | 3 | 1FE | 4,014,063 | 93.0000 | 4,068,750 | 4,375,000 | 4,084,789 | | 70,726 | | | 0.546 | 2.566 | MJSD | 2,057 | 20,475 | 03/04/2010 | 06/01/2017 |
| 345627-AE-3 | FOREST CREEK CLO, CL. A-4L LOANS | | | 3 | 2FE | 13,500,000 | 88.3100 | 11,921,850 | 13,500,000 | 13,500,000 | | | | | 2.039 | 2.039 | JAJO | 61,936 | 285,214 | 04/23/2003 | 04/10/2015 |
| 61750G-AW-8 | FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT | | F | 3 | 1 | 0.0000 | | 20,000,000 | | | | (90,891) | 99,171 | | 1.154 | 6.378 | MJSD | | 112,454 | 09/07/2006 | 12/20/2013 |
| 61750G-AS-7 | FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN | | F | 4 | 6FE | 2.5000 | | 250,000 | 10,000,000 | | | | | | 1.504 | 6.738 | MJSD | | 114,808 | 09/13/2006 | 12/20/2013 |
| 355524-AC-3 | FRASER SULLIVAN CLO I LTD SER 2006-1A CL | | | 3 | 1FE | 20,000,000 | 83.5000 | 16,700,000 | 20,000,000 | 20,000,000 | | | | | 0.772 | 0.772 | MJSD | 7,287 | 163,345 | 02/08/2006 | 03/15/2020 |
| 355524-AD-1 | FRASER SULLIVAN CLO I LTD SER 2006-1A CL | | | 3 | 3FE | 4,000,000 | 76.0000 | 3,040,000 | 4,000,000 | 4,000,000 | | | | | 1.072 | 1.072 | MJSD | 2,024 | 44,836 | 02/08/2006 | 03/15/2020 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 36318N-AF-7 | GALAXY 2007-8A CLO CASS C MEZZ NTS LOAN | | | 4 | 3FE | 12,000,000 | 78.5000 | 9,420,000 | 12,000,000 | 12,000,000 | | | | | 0.918 | 0.918 | JAJO | 20,818 | 117,228 | 01/31/2007 | 04/25/2019 |
| 363176-AA-6 | GALAXY IV CLO CLASS A-1 LOANS | | | 3 | 1FE | 14,792,325 | 95.2500 | 14,089,689 | 14,792,325 | 14,792,325 | | | | | 0.569 | 0.569 | JAJO | 17,537 | 92,909 | 11/12/2009 | 04/17/2017 |
| 363176-AE-8 | GALAXY IV CLO CLASS B LOANS | | | 3 | 1FE | 4,000,000 | 88.2500 | 3,530,000 | 4,000,000 | 4,000,000 | | | | | 0.739 | 0.739 | JAJO | 6,159 | 31,999 | 02/16/2005 | 04/17/2017 |
| 363176-AG-3 | GALAXY IV CLO CLASS C LOANS | | | 3 | 3FE | 10,000,000 | 84.0000 | 8,400,000 | 10,000,000 | 10,000,000 | | | | | 1.089 | 1.089 | JAJO | 22,689 | 115,386 | 02/16/2005 | 04/17/2017 |
| 363620-AC-9 | GALLATIN CLO III 2007-1, CLASS A2L LOANS | | | 3 | 1FE | 7,287,500 | 84.1420 | 8,414,200 | 10,000,000 | 7,737,031 | | 354,159 | | | 0.624 | 5.307 | FMAN | 8,177 | 68,120 | 10/14/2009 | 05/15/2021 |
| 364731-AA-7 | GANNETT PEAK CLO, A-1A LOANS | 0 | | 3 | 1FE | 22,100,000 | 90.7500 | 20,055,750 | 22,100,000 | 22,100,000 | | | | | 0.538 | 0.538 | JAJO | 21,816 | 131,443 | 09/20/2006 | 10/27/2020 |
| 38136G-AE-1 | GOLDEN TREE LOAN OPPORTUNITIES IV CLASS | | | 1 | 1FE | 15,000,000 | 80.0000 | 12,000,000 | 15,000,000 | 15,000,000 | | | | | 0.704 | 0.704 | FMAN | 12,914 | 114,476 | 06/29/2007 | 08/18/2022 |
| 38136G-AF-8 | GOLDEN TREE LOAN OPPORTUNITIES IV CLASS | | | 1 | 2FE | 15,000,000 | 76.0000 | 11,400,000 | 15,000,000 | 15,000,000 | | | | | 1.004 | 1.004 | FMAN | 18,414 | 160,101 | 06/29/2007 | 08/18/2022 |
| 38136B-AL-6 | GOLDENTREE CLO III, CL B LOANS | | | 1 | 2FE | 10,000,000 | 84.2100 | 8,421,000 | 10,000,000 | 10,000,000 | | | | | 0.937 | 0.937 | FMAN | 15,875 | 99,579 | 02/27/2007 | 05/01/2022 |
| 39807K-AC-2 | GREYLOCK SYNTHETIC CDO 2006-1A, CL A3L3 | | | 3 | 5FE | 30,000,000 | 79.9400 | 23,982,000 | 30,000,000 | 30,000,000 | | | | | 1.004 | 1.004 | MJSD | 10,038 | 315,090 | 11/17/2006 | 03/20/2014 |
| 402553-AB-7 | GULF STREAM - COMPASS CLO 2002-1 CL B FL | | | 3 | 1FE | 12,700,000 | 91.5000 | 11,620,500 | 12,700,000 | 12,700,000 | | | | | 1.254 | 1.254 | MJSD | 5,308 | 165,357 | 12/09/2002 | 12/19/2014 |
| 40256V-AD-0 | GULF STREAM SEXTANT 2007-1 CLASS B LOANS | | | 1 | 2FE | 14,600,000 | 84.5000 | 12,675,000 | 15,000,000 | 14,703,537 | | 43,119 | | | 0.752 | 1.084 | MJSD | 4,699 | 119,671 | 10/22/2007 | 06/17/2021 |
| 40256B-AC-6 | GULF STREAM SEXTANT CLO, A1B LOANS | | | 1 | 1FE | 10,000,000 | 89.0000 | 8,900,000 | 10,000,000 | 10,000,000 | | | | | 0.624 | 0.624 | FMAN | 6,938 | 68,296 | 07/26/2006 | 08/21/2020 |
| 40256B-AE-2 | GULF STREAM SEXTANT CLO, B LOANS | | | 1 | 1FE | 5,000,000 | 84.5000 | 4,225,000 | 5,000,000 | 5,000,000 | | | | | 0.684 | 0.684 | FMAN | 3,802 | 37,181 | 07/26/2006 | 08/21/2020 |
| 40536Y-AG-9 | HALCYON CLO II CLASS A-2 LOANS | | | 1 | 2FE | 9,976,600 | 81.2100 | 8,121,000 | 10,000,000 | 9,983,378 | | 2,309 | | | 0.678 | 0.698 | JAJO | 12,815 | 73,423 | 03/20/2007 | 04/24/2021 |
| 41163V-AB-4 | HARBOURVIEW CLO 2006-1, CLASS A2 LOANS | | | 3 | 1FE | 11,362,500 | 77.5000 | 11,625,000 | 15,000,000 | 11,856,437 | | 410,576 | | | 0.683 | 3.436 | MJSD | 1,423 | 109,390 | 10/23/2009 | 12/27/2019 |
| 41162S-AC-0 | HARCH 2007-1A, CLASS B LOANS | | | 3 | 1FE | 12,320,000 | 85.1680 | 13,626,880 | 16,000,000 | 12,917,244 | | 486,567 | | | 0.688 | 4.167 | JAJO | 19,573 | 119,249 | 10/09/2009 | 04/17/2020 |
| 42822T-AA-2 | HICDO 2004-1A A1 LOANS | | F | 3 | 1FE | 8,871,881 | 94.0000 | 8,955,241 | 9,526,853 | 8,984,096 | | 112,214 | | | 0.642 | 2.749 | MJSD | 2,886 | 51,114 | 04/30/2010 | 12/15/2016 |
| 88653P-AA-7 | HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI | | F | 4 | 1FE | 1,648,535 | 55.1110 | 16,533,180 | 30,000,000 | 1,590,677 | | (270,962) | | | 0.914 | 0.901 | MJSD | 9,138 | 287,805 | 05/30/2007 | 12/20/2014 |
| 449796-AE-1 | ING CLO II, A2 LOANS | | | 1 | 1FE | 14,250,000 | 91.5000 | 13,038,750 | 14,250,000 | 14,250,000 | | | | | 0.627 | 0.627 | FMAN | 15,137 | 96,725 | 06/30/2006 | 08/01/2020 |
| 449796-AG-6 | ING CLO II, B LOANS | | | 1 | 2FE | 8,750,000 | 85.5000 | 7,481,250 | 8,750,000 | 8,750,000 | | | | | 0.687 | 0.687 | FMAN | 10,184 | 64,701 | 06/30/2006 | 08/01/2020 |
| 449796-AJ-0 | ING CLO II, C LOANS | | | 3 | 3FE | 7,000,000 | 78.0000 | 5,460,000 | 7,000,000 | 7,000,000 | | | | | 0.987 | 0.987 | FMAN | 11,705 | 72,994 | 06/30/2006 | 08/01/2020 |
| 476759-AA-3 | JERSEY STREET CLO, CLASS A LOANS | | | 3 | 1FE | 24,675,000 | 91.8600 | 27,558,000 | 30,000,000 | 26,291,620 | | 1,136,329 | | | 0.539 | 4.114 | JAJO | 32,793 | 179,591 | 07/30/2009 | 10/20/2018 |
| 48601P-AC-0 | KATONAH III LTD, CLASS B-2 LOANS | | | | 3FE | 9,000,000 | 90.0000 | 8,100,000 | 9,000,000 | 9,000,000 | | | | | 7.515 | 7.515 | FMAN | 80,786 | 676,350 | 03/14/2002 | 05/18/2015 |
| 48600P-AA-5 | KATONAH IV LTD CLASS A FLOAT. RATE LOANS | | | 3 | 1FE | 6,307,269 | 97.0000 | 6,143,238 | 6,333,235 | 6,326,255 | | 2,310 | | | 0.853 | 0.904 | MJSD | 1,500 | 46,109 | 02/12/2003 | 02/20/2015 |
| 49638T-AE-3 | KINGSLAND 2006-3A, A2 LOANS | | | 3 | 1FE | 12,075,000 | 83.0000 | 12,450,000 | 15,000,000 | 12,557,416 | | 434,714 | | | 0.644 | 3.647 | FMAN | 10,203 | 105,328 | 10/30/2009 | 08/24/2021 |
| 49636R-AE-9 | KINGSLAND V STRUCTURE CLASS B LOANS | | | 1 | 2FE | 12,869,982 | 76.0000 | 9,804,000 | 12,900,000 | 12,878,929 | | 3,337 | | | 0.709 | 0.733 | JAJO | 20,072 | 99,532 | 05/02/2007 | 07/14/2021 |
| 49636R-AG-4 | KINGSLAND V STRUCTURE CLASS C LOANS | | | 1 | 3FE | 4,949,840 | 70.0000 | 3,500,000 | 5,000,000 | 4,964,299 | | 5,730 | | | 1.089 | 1.193 | JAJO | 11,949 | 57,842 | 05/03/2007 | 07/14/2021 |
| 515015-AD-7 | LANDGROVE SYNTHETIC CDO CLASS 7 A2 SYNTH | | | 3 | 5FE | 20,000,000 | 63.5000 | 12,700,000 | 20,000,000 | 20,000,000 | | | | | 1.854 | 1.854 | MJSD | 12,358 | 381,949 | 11/12/2009 | 09/21/2014 |
| 51507U-AB-0 | LANDMARK CLO VII A2L LOANS | | | 3 | 1FE | 5,000,000 | 91.7300 | 4,586,500 | 5,000,000 | 5,000,000 | | | | | 0.739 | 0.739 | JAJO | 8,006 | 40,134 | 03/17/2006 | 07/15/2018 |
| 51507U-AD-6 | LANDMARK CLO VII A3L LOANS | | | 3 | 3FE | 13,000,000 | 80.1400 | 10,418,200 | 13,000,000 | 13,000,000 | | | | | 1.039 | 1.039 | JAJO | 29,267 | 143,891 | 03/17/2006 | 07/15/2018 |
| 54265S-AA-3 | LGCLO 2004-1A A LOANS | | | 3 | 1FE | 3,321,702 | 95.7500 | 3,843,540 | 4,014,141 | 3,558,976 | | 156,727 | | | 0.668 | 5.068 | FMAN | 2,754 | 27,407 | 06/05/2009 | 05/25/2016 |
| 54347U-AB-8 | LOOM 2006-1A, B LOANS | | | 3 | 1FE | 7,625,000 | 78.0000 | 7,800,000 | 10,000,000 | 8,046,717 | | 365,177 | | | 0.688 | 4.428 | JAJO | 12,813 | 74,698 | 10/28/2009 | 10/26/2020 |
| 55659R-AA-6 | MADISON AVENUE CDO LTD 2A-A INVESTMENT G | | F | 3 | 1FE | 3,385,924 | 98.5000 | 3,425,071 | 3,477,229 | 3,407,896 | | 21,972 | | | 0.944 | 3.248 | MS | 9,027 | 16,290 | 08/27/2010 | 03/24/2014 |
| 966602-AA-2 | MAGMA CDO, CLASS A INVESTMENT GRADE | | F | 3 | 1FE | 99,023 | 99.5000 | 99,397 | 99,897 | 99,046 | | 23 | | | 0.883 | 2.274 | MN | 115 | 543 | 08/27/2010 | 11/15/2012 |
| 55309N-AA-9 | MM COMMUNITY FUNDING, LTD. CLASS A FLOAT | | | 3 | 4FE | 2,080,961 | 63.0000 | 1,311,005 | 2,080,961 | 2,080,961 | | | | | 1.678 | 1.678 | FA | 14,741 | 34,882 | 06/29/2001 | 08/01/2031 |
| 60686G-AA-7 | MMCAPS FUNDING I, INC SENIOR NOTES, DUE | | | | 2FE | 7,471,911 | 94.0000 | 7,023,596 | 7,471,911 | 7,471,911 | | | | | 8.030 | 8.030 | JD | 26,666 | 581,093 | 03/19/2001 | 06/15/2031 |
| 62431R-AC-3 | MOUNTAIN VIEW CLO III LTD. LOANS | | | 1 | 2FE | 12,480,628 | 77.0000 | 9,625,000 | 12,500,000 | 12,487,153 | | 2,732 | | | 0.739 | 0.755 | JAJO | 19,246 | 101,057 | 04/05/2007 | 04/16/2021 |
| 62431R-AB-5 | MOUNTAIN VIEW CLO III, CLASS A2 LOANS | | | 3 | 1FE | 5,005,000 | 81.5000 | 5,705,000 | 7,000,000 | 5,363,766 | | 293,643 | | | 0.629 | 5.097 | JAJO | 9,174 | 48,742 | 08/28/2009 | 04/16/2021 |
| 62443P-AA-7 | MOUNTAIN VIEW FUNDING CLO 06-2. CL A-1 L | | | 3 | 1FE | 20,000,000 | 90.3200 | 18,064,000 | 20,000,000 | 20,000,000 | | | | | 0.539 | 0.539 | JAJO | 24,258 | 119,319 | 11/12/2009 | 01/15/2021 |
| 62443P-AD-1 | MOUNTAIN VIEW FUNDING CLO, CL B LOANS | | | 3 | 1FE | 7,000,000 | 79.0400 | 5,532,800 | 7,000,000 | 7,000,000 | | | | | 0.689 | 0.689 | JAJO | 10,853 | 52,378 | 10/27/2006 | 01/12/2021 |
| 57060N-AA-4 | MSCLO 2005-1A A LOANS | | | 3 | 1FE | 7,196,243 | 94.9820 | 8,763,013 | 9,225,953 | 7,686,549 | | 307,463 | | | 0.549 | 6.567 | JAJO | 10,272 | 54,883 | 05/26/2009 | 04/20/2017 |
| 652454-BA-6 | NEWPORT WAVES SYNTHETIC CDO SYNTHETIC | | | 3 | 4FE | 30,000,000 | 64.3500 | 19,305,000 | 30,000,000 | 30,000,000 | | | | | 0.754 | 0.754 | MJSD | 7,538 | 239,257 | 04/13/2007 | 06/20/2014 |
| 66858N-AA-1 | NORTHWOODS CAPITAL IV, LTD. CLASS A-1A | | | 3 | 1FE | 32,673,935 | 93.5000 | 30,550,129 | 32,673,935 | 32,673,935 | | | | | 0.686 | 0.686 | FMAN | 36,731 | 242,465 | 04/01/2004 | 05/03/2018 |
| 66858X-AG-6 | NORTHWOODS CAPITAL V, LIMITED CLASS B LO | | | 4 | 3FE | 8,000,000 | 76.7800 | 6,142,400 | 8,000,000 | 8,000,000 | | | | | 1.900 | 1.900 | MJSD | 10,556 | 85,579 | 11/09/2005 | 12/07/2020 |
| 66858W-AC-7 | NORTHWOODS CAPITAL V, LIMITED COMBINATIO | | | 4 | 1FE | 12,016,930 | 87.4000 | 17,480,000 | 20,000,000 | 11,853,972 | | (234,758) | | | 8.600 | 13.022 | MJSD | 114,667 | 1,481,836 | 11/09/2005 | 12/07/2020 |
| 66859A-AE-0 | NORTHWOODS CAPITAL VI, LTD A-2 LOANS | | | 3 | 1FE | 20,000,000 | 86.3700 | 17,274,000 | 20,000,000 | 20,000,000 | | | | | 0.679 | 0.679 | JAJO | 28,294 | 149,458 | 02/09/2006 | 03/16/2021 |
| 66859A-AG-5 | NORTHWOODS CAPITAL VI, LTD B LOANS | | | 3 | 2FE | 18,000,000 | 80.0000 | 14,400,000 | 18,000,000 | 18,000,000 | | | | | 0.979 | 0.979 | JAJO | 36,715 | 189,562 | 02/09/2006 | 03/16/2021 |
| 66859G-AC-1 | NORTHWOODS CAPITAL VIII CLASS B LOANS | | | 1 | 1FE | 10,000,000 | 82.7200 | 8,272,000 | 10,000,000 | 10,000,000 | | | | | 0.708 | 0.708 | JAJO | 12,791 | 76,616 | 05/15/2007 | 07/28/2022 |
| 66859G-AD-9 | NORTHWOODS CAPITAL VIII CLASS C LOANS | | | 1 | 3FE | 20,000,000 | 74.1100 | 14,822,000 | 20,000,000 | 20,000,000 | | | | | 1.108 | 1.108 | JAJO | 40,027 | 234,343 | 05/15/2007 | 07/28/2022 |
| 67085X-AD-6 | OAK HILL ADVISORS PARK AVENUE CLO I, CL | | | 14 | 3FE | 20,000,000 | 78.0000 | 15,600,000 | 20,000,000 | 20,000,000 | | | | | 0.932 | 0.932 | MJSD | 9,316 | 195,788 | 02/23/2007 | 03/14/2022 |
| 67085A-AB-0 | OAK HILL ADVISORS PARK AVENUE CLO I, EQU | | | 14 | 5Z | 293,574 | 70.0000 | 7,000,000 | 10,000,000 | | | | | | 0.000 | 11.847 | MJSD | | 2,343,823 | 02/23/2007 | 03/14/2022 |
| 67133X-AG-1 | OAK HILL CREDIT OPPORTUNITIES FUND 2006, | | | 3 | 3FE | 4,000,000 | 90.5000 | 3,620,000 | 4,000,000 | 4,000,000 | | | | | 0.702 | 0.702 | MJSD | 1,325 | 29,830 | 08/08/2006 | 09/13/2013 |
| 67133X-AJ-5 | OAK HILL CREDIT OPPORTUNITIES FUND 2006, | | | 3 | 4FE | 15,000,000 | 88.0000 | 13,200,000 | 15,000,000 | 15,000,000 | | | | | 1.002 | 1.002 | MJSD | 7,094 | 157,488 | 08/08/2006 | 09/13/2013 |
| 67133U-AA-0 | OAK HILL CREDIT PARTNERS II, CL. A-1A LO | | | 3 | 1FE | 5,244,711 | 97.7500 | 5,126,705 | 5,244,711 | 5,244,711 | | | | | 0.836 | 0.836 | FMAN | 6,087 | 36,891 | 02/14/2003 | 02/12/2015 |
| 67133U-AE-2 | OAK HILL CREDIT PARTNERS II, CL. B LOANS | | | 3 | 1FE | 15,000,000 | 88.5000 | 13,275,000 | 15,000,000 | 15,000,000 | | | | | 1.886 | 1.886 | FMAN | 39,284 | 294,447 | 02/14/2003 | 02/12/2015 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 67134F-AG-9 | OAK HILL CREDIT PARTNERS IV, LTD. CLASS | | | 3 | 1FE | 6,800,000 | 86.1500 | 5,858,200 | 6,800,000 | 6,800,000 | | | | | 0.684 | 0.684 | FMAN | 5,817 | 50,510 | 06/24/2005 | 05/17/2021 |
| 67134F-AN-4 | OAK HILL CREDIT PARTNERS IV, LTD. CLASS | | | 3 | 2FE | 5,000,000 | 78.9500 | 3,947,500 | 5,000,000 | 5,000,000 | | | | | 0.984 | 0.984 | FMAN | 6,152 | 52,348 | 06/24/2005 | 05/17/2021 |
| 67134B-AD-5 | OAK HILL CREDIT PARTNERS IV, LTD. COMBO | | | 4 | 1FE | 9,248,804 | 88.9900 | 17,798,000 | 20,000,000 | 9,994,074 | | 60,965 | | | 7.300 | 16.260 | FMAN | 182,500 | 1,510,337 | 11/12/2009 | 05/17/2021 |
| 67085M-AG-3 | OAK HILL SECURITIES FUND FINANCING 2006, | | | 3 | 3FE | 17,500,000 | 81.0000 | 14,175,000 | 17,500,000 | 17,500,000 | | | | | 0.702 | 0.692 | MJSD | 5,798 | 130,507 | 08/08/2006 | 09/13/2013 |
| 67085M-AJ-7 | OAK HILL SECURITIES FUND FINANCING 2006, | | | 3 | 4FE | 7,250,000 | 70.0000 | 5,075,000 | 7,250,000 | 7,250,000 | | | | | 1.002 | 0.992 | MJSD | 3,429 | 76,119 | 08/08/2006 | 09/13/2013 |
| 67085M-AL-2 | OAK HILL SECURITIES FUND FINANCING 2006, | | | 3 | 2FE | 4,000,000 | 60.0000 | 2,400,000 | 4,000,000 | 4,000,000 | | | | | 1.802 | 1.792 | MJSD | 3,403 | 74,441 | 08/08/2006 | 09/13/2013 |
| 67085P-AL-5 | OAK HILL SECURITIES FUND FINANCING 2006- | | | 3 | 2FE | 16,000,000 | 65.0000 | 10,400,000 | 16,000,000 | 16,000,000 | | | | | 1.802 | 1.802 | MJSD | 13,612 | 297,765 | 08/08/2006 | 09/13/2013 |
| 67571M-AE-9 | OCTAGON INVESTMENT PARTNERS V CLASS C-1 | | | 4 | 1FE | 2,708,835 | 72.4900 | 5,074,300 | 7,000,000 | 3,443,278 | | 476,778 | | | 2.192 | 16.272 | FMAN | 14,065 | 158,463 | 02/28/2006 | 11/28/2018 |
| 67571M-AL-3 | OCTAGON INVESTMENT PARTNERS V CLASS C2 L | | | 4 | 1FE | 763,900 | 83.2600 | 2,081,500 | 2,500,000 | 729,752 | | (119,526) | | | 7.036 | 7.040 | FMAN | 16,124 | 175,900 | 02/28/2006 | 11/28/2018 |
| 675919-AE-4 | OCTAGON INVESTMENT PARTNERS XI CLASS A-2 | | | 1 | 1FE | 17,000,000 | 80.5240 | 13,689,080 | 17,000,000 | 17,000,000 | | | | | 0.688 | 0.688 | FMAN | 11,688 | 126,290 | 06/28/2007 | 08/25/2021 |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO | | | 4 | 5Z | 471,971 | 63.8800 | 550,098 | 861,136 | 537,477 | | (62,156) | 212,798 | | 7.470 | 6.109 | FMAN | 10,721 | 38,711 | 03/13/1999 | 05/31/2012 |
| 69763N-AC-5 | PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L | | | 4 | 5Z | 1,410,912 | 63.8800 | 1,100,195 | 1,722,271 | 1,290,207 | | (62,138) | 341,436 | | 7.040 | 2.438 | FMAN | 20,545 | 17,484 | 03/13/1999 | 05/31/2012 |
| 30605K-AD-3 | PIMCO/FAIRWAY LOAN FUNDING CO. A-2L LOAN | | | 3 | 1FE | 8,125,000 | 85.2700 | 6,928,188 | 8,125,000 | 8,125,000 | | | | | 0.659 | 0.659 | JAJO | 11,156 | 58,426 | 06/14/2006 | 10/17/2018 |
| 30605K-AE-1 | PIMCO/FAIRWAY LOAN FUNDING CO. A-3L LOAN | | | 3 | 3FE | 12,000,000 | 81.3300 | 9,759,600 | 12,000,000 | 12,000,000 | | | | | 0.949 | 0.949 | JAJO | 23,727 | 121,477 | 06/14/2006 | 10/17/2018 |
| 74041A-AA-1 | PREFERRED TERM SECURITIES XIII PREFERRED | | | 3 | 3FE | 29,828,517 | 61.0000 | 18,195,396 | 29,828,517 | 29,828,518 | | | | | 0.852 | 0.854 | MJSD | 69,119 | 203,575 | 03/10/2004 | 03/24/2034 |
| 74041A-AB-9 | PREFERRED TERM SECURITIES XIII PREFERRED | | | 3 | 3FE | 7,000,000 | 42.5000 | 2,975,000 | 7,000,000 | 7,000,000 | | | | | 1.004 | 1.004 | MJSD | 976 | 73,533 | 03/10/2004 | 03/24/2034 |
| 74042E-AB-0 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | | 1 | 4FE | 7,000,000 | 38.0000 | 2,660,000 | 7,000,000 | 7,000,000 | | | | | 0.803 | 0.803 | MJSD | 1,405 | 73,377 | 03/09/2005 | 06/23/2035 |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | | 1 | 6FE | 498,240 | 7.8750 | 796,679 | 10,116,554 | 498,240 | | | | | 1.102 | 0.000 | MJSD | | | 03/09/2005 | 06/23/2035 |
| 042059-AB-1 | PRIMA SYNTHETIC CDO SYNTHETIC | | | 3 | 6FE | 138,844 | 0.0000 | | 25,000,000 | | | (103,178) | 429,377 | | 1.054 | 0.000 | MJSD | | 129,249 | 06/30/2006 | 12/20/2013 |
| 74981M-AG-4 | RACE POINT IV CLO CLASS B LOANS | | | 1 | 2FE | 11,000,000 | 88.5000 | 9,735,000 | 11,000,000 | 11,000,000 | | | | | 0.687 | 0.687 | FMAN | 12,803 | 81,731 | 06/19/2007 | 08/01/2021 |
| 75903A-AC-1 | REGIONAL DIVERSIFIED FUNDING 2005-1 CL. | | | 4 | 6FE | 925,038 | 12.0000 | 1,800,000 | 15,000,000 | 799,887 | | (119,368) | | | 0.788 | 0.800 | JAJO | 22,339 | 126,818 | 03/21/2005 | 01/25/2036 |
| 75902X-AA-6 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | | 3 | 3FE | 23,751,953 | 55.0000 | 13,063,574 | 23,751,953 | 23,751,953 | | | | | 0.836 | 0.836 | FMAN | 25,912 | 210,834 | 02/13/2004 | 05/15/2034 |
| 75902X-AC-2 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | | 4 | 1FE | 6,331,690 | 36.0000 | 3,600,000 | 10,000,000 | 6,415,889 | | (29,804) | | | 1.136 | 1.970 | FMAN | 14,826 | 119,687 | 02/13/2004 | 05/15/2034 |
| 75157E-AB-8 | RMPRT 2007-1A B LOANS | | | 3 | 1FE | 7,373,250 | 81.3000 | 10,609,650 | 13,050,000 | 8,282,929 | | 654,974 | | | 0.988 | 7.993 | JAJO | 24,365 | 136,722 | 07/09/2009 | 10/25/2021 |
| 803444-AD-0 | SARATOGA CLO I, A2 LOANS | | | 3 | 1FE | 13,000,000 | 88.5000 | 11,505,000 | 13,000,000 | 13,000,000 | | | | | 0.612 | 0.612 | MJSD | 3,754 | 84,922 | 05/16/2006 | 12/15/2019 |
| 82669J-AA-6 | SIG6 6A 6 INVESTMENT GRADE | | | 3 | 1FE | 953,593 | 96.8690 | 967,263 | 998,527 | 970,419 | | 10,527 | | | 0.964 | 4.383 | MS | 2,566 | 6,372 | 10/13/2009 | 09/27/2016 |
| 82668Q-AB-9 | SIGNATURE 5.9920 CLASS B1 FLTG RATE NOTE | | | 4 | 1FE | 9,742,146 | 98.5000 | 9,749,431 | 9,897,899 | 10,333,990 | | | | | 2.653 | 5.971 | AO | 48,133 | 274,628 | 12/21/2000 | 10/27/2012 |
| 85431N-AC-3 | STANFIELD AZURE CLO 2006 A2L LOANS | | | 3 | 2FE | 10,000,000 | 85.6300 | 8,563,000 | 10,000,000 | 10,000,000 | | | | | 0.692 | 0.692 | FMAN | 6,342 | 75,177 | 02/28/2006 | 05/27/2020 |
| 85431N-AD-1 | STANFIELD AZURE CLO 2006 A3L LOANS | | | 3 | 3FE | 10,000,000 | 76.4400 | 7,644,000 | 10,000,000 | 10,000,000 | | | | | 0.992 | 0.992 | FMAN | 9,092 | 105,760 | 02/28/2006 | 05/27/2020 |
| 854315-AA-6 | STANFIELD VANTAGE CLO CLASS A1 LOANS | | F | 3 | 1FE | 11,488,561 | 96.5000 | 11,920,926 | 12,353,291 | 11,645,646 | | 157,085 | | | 0.604 | 3.051 | MJSD | 2,279 | 74,909 | 03/04/2010 | 03/21/2017 |
| 861763-AD-2 | STONE TOWER CLO 2007-7X CLASS A3 NOTES L | | | 3 | 1FE | 2,156,265 | 81.0000 | 3,425,490 | 4,229,000 | 2,507,733 | | 235,508 | | | 1.452 | 9.107 | MJSD | 2,899 | 63,696 | 06/10/2009 | 08/30/2021 |
| 872376-AC-2 | TCW GLOBAL PROJECT FUND II, CL. A-2-A PR | | | 3 | 1FE | 20,000,000 | 77.0000 | 15,400,000 | 20,000,000 | 20,000,000 | | | | | 1.639 | 1.639 | JAJO | 71,026 | 343,037 | 06/17/2004 | 06/15/2016 |
| 872376-AE-8 | TCW GLOBAL PROJECT FUND II, CL. B-1 PROJ | | | 3 | 2FE | 20,000,000 | 67.0000 | 13,400,000 | 20,000,000 | 20,000,000 | | | | | 2.239 | 2.239 | JAJO | 97,026 | 464,704 | 06/17/2004 | 06/15/2016 |
| 872377-AJ-5 | TCW GLOBAL PROJECT FUND III CL. B-2 PROJ | | | | 3FE | 23,000,000 | 75.0000 | 17,250,000 | 23,000,000 | 23,000,000 | | | | | 5.793 | 5.793 | MJSD | 111,033 | 1,332,390 | 06/15/2005 | 09/01/2017 |
| 896223-AC-8 | TRIMARAN 06-1A, CLASS A2 LOANS | | | 3 | 1FE | 9,555,000 | 83.5000 | 10,855,000 | 13,000,000 | 10,325,668 | | 584,106 | | | 0.682 | 5.331 | MJSD | 4,184 | 94,312 | 08/18/2009 | 03/15/2018 |
| 903329-AA-8 | U.S. CAPITAL FUNDING I, CORP, CLASS A-1 | | | 3 | 1FE | 21,240,542 | 57.0000 | 12,107,109 | 21,240,542 | 21,240,542 | | | | | 0.907 | 0.907 | FMAN | 32,639 | 204,333 | 02/20/2004 | 05/01/2034 |
| 92719U-AB-8 | VINACASA CLO CLASS A-2 LOANS | | | 1 | 1FE | 4,750,000 | 98.0000 | 4,655,000 | 4,750,000 | 4,750,000 | | | | | 3.789 | 3.789 | JAJO | 39,496 | 184,981 | 03/04/2008 | 10/14/2015 |
| 92719U-AC-6 | VINACASA CLO CLASS B LOANS | | | 1 | 2FE | 2,500,000 | 97.5000 | 2,437,500 | 2,500,000 | 2,500,000 | | | | | 5.289 | 5.289 | JAJO | 29,016 | 135,379 | 03/04/2008 | 10/14/2015 |
| 92719U-AD-4 | VINACASA CLO CLASS C LOANS | | | 14 | 1FE | 2,377,616 | 92.0000 | 2,901,309 | 3,153,597 | 2,400,510 | | (56,243) | | | 7.289 | 7.300 | JAJO | 50,443 | 234,718 | 03/04/2008 | 10/14/2015 |
| 92719T-AA-3 | VINACASA CLO LTD. CLASS D LOANS | @ | | 4 | 6 | | 0.0000 | | 17,500,000 | | | | | | 0.000 | 0.000 | NA | | | 03/04/2008 | 10/14/2015 |
| 97314V-AA-6 | WIND RIVER CLO, 2004-1A CLASS A1 LOANS | | F | 3 | 1FE | 23,250,000 | 93.5000 | 23,375,000 | 25,000,000 | 23,375,047 | | 125,047 | | | 0.621 | 2.528 | MJSD | 5,610 | 39,270 | 09/24/2010 | 12/19/2016 |
| 66859B-AC-2 | WOODS 2006-7A, A2 LOANS | | | 3 | 1FE | 7,200,000 | 91.8000 | 9,180,000 | 10,000,000 | 7,862,680 | | 446,655 | | | 0.548 | 6.976 | JAJO | 10,816 | 60,681 | 05/15/2009 | 10/22/2021 |
| 225383-AH-1 | BGI/ANDERSON VALLEY CDO III SYNTHETIC CD | | F | 4 | 1FE | 41,412 | 7.7800 | 778,000 | 10,000,000 | | | (37,914) | | | 1.104 | 1.091 | MJSD | 3,679 | 115,141 | 03/26/2007 | 03/20/2017 |
| 225383-AF-5 | BGI/ANDERSON VALLEY III SYNTHETIC CDO SY | | F | 4 | 1FE | 328,438 | 11.0400 | 1,656,000 | 15,000,000 | 162,974 | | (168,558) | | | 1.104 | 1.091 | MJSD | 5,519 | 172,712 | 03/15/2007 | 03/20/2017 |
| 289237-AB-5 | MORRO BAY SYNTHETIC CDO CL. B SYNTHETIC | | | 3 | 3FE | 30,000,000 | 69.8300 | 20,949,000 | 30,000,000 | 30,000,000 | | | | | 1.254 | 1.254 | MJSD | 12,538 | 390,924 | 06/13/2006 | 06/20/2013 |
| 055443-AA-3 | ICA PANAMA, S.A. SEN NOTES DUE 2025 | | F | | 2FE | 14,187,873 | 105.0000 | 14,897,267 | 14,187,873 | 14,187,873 | | | | | 6.950 | 7.010 | FMAN | 98,606 | 981,993 | 05/17/2005 | 05/25/2025 |
| 060340-A*-7 | PRIMER BANCO DEL ISTMO | | F | 4 | 1 | 2,119,799 | 102.5450 | 2,173,740 | 2,119,799 | 2,119,799 | | | | | 5.858 | 5.858 | MON | 5,519 | 115,253 | 02/23/2006 | 12/15/2011 |
| G2044D-AH-1 | CHANNEL LINK ENTERPRISES FINANCE PLC EUR | | D | 3 | 1FE | 48,618,984 | 107.9070 | 36,688,360 | 49,792,993 | 44,396,609 | | 17,340 | | (3,239,161) | 2.504 | 5.615 | JD | 34,762 | 1,668,496 | 11/14/2007 | 06/30/2050 |
| 3799999. Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | 3,651,580,715 | XXX | 3,401,982,250 | 4,246,783,476 | 3,746,812,714 | (35,378,387) | 18,652,309 | 26,996,049 | (3,239,161) | XXX | XXX | XXX | 9,622,528 | 101,270,373 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 29,062,399,146 | XXX | 29,156,959,262 | 31,566,456,989 | 28,795,415,988 | 127,221,714 | (34,528,544) | 272,533,695 | (3,681,552) | XXX | XXX | XXX | 295,557,246 | 1,272,254,395 | XXX | XXX |
| 52468#-AA-0 | AT&T INC / AT&T MOBILITY (FKA CINGULAR W | | | 2 | 1 | 10,952,607 | 113.8210 | 11,407,522 | 10,022,334 | 10,634,258 | | (87,820) | | | 7.080 | 4.998 | MON | 31,537 | 705,842 | 11/12/2009 | 07/15/2016 |
| 09776@-AB-7 | BON SECOURS HEALTH SYSTEM LEASE-COLLATER | | | 3 | 1 | 10,681,965 | 115.0000 | 10,714,762 | 9,317,184 | 10,255,105 | | (83,033) | | | 7.700 | 5.867 | MON | 31,885 | 715,039 | 09/06/2005 | 09/15/2021 |
| 97181#-HV-8 | BORDERS GROUP SR SEC NTS | | | | 4 | 3,293,366 | 83.6510 | 2,781,104 | 3,324,651 | 3,307,086 | | 2,284 | | | 6.850 | 7.120 | MON | 18,978 | 225,870 | 11/12/2009 | 12/01/2017 |
| 94978#-AQ-0 | BURLINGTON NORTHERN LEASE-BACKED CRTS. | | | | 2 | 16,323,963 | 114.7000 | 18,723,651 | 16,323,963 | 16,323,963 | | | | | 6.605 | 6.689 | MON | 350,375 | 1,079,294 | 06/07/2002 | 08/01/2022 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | | | 2 | 5,414,117 | 102.3430 | 5,540,983 | 5,414,117 | 5,414,117 | | | | | 6.000 | 6.096 | MON | 18,949 | 324,257 | 09/22/2004 | 05/10/2025 |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | | | 1 | 6,145,865 | 114.9090 | 7,062,164 | 6,145,865 | 6,145,865 | | | | | 6.115 | 6.193 | MON | 21,923 | 374,882 | 06/01/2004 | 06/10/2024 |
| 126650-BC-3 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | | | 2FE | 43,699,727 | 101.4640 | 44,339,491 | 43,699,727 | 43,699,727 | | | | | 5.880 | 5.953 | MON | 149,890 | 2,563,065 | 12/08/2005 | 01/10/2028 |
| 33632*-UQ-8 | CVS CTL CERTS/FIRST SEC. BK DUE 2024 | | | | 2 | 5,752,843 | 104.5000 | 6,011,721 | 5,752,843 | 5,752,843 | | | | | 7.280 | 7.391 | MON | 24,430 | 417,763 | 03/19/2001 | 01/10/2024 |
| 36312K-AA-0 | GENERAL ELECTRIC LEASE / SFHI 7.01% CERT | | | 2 | 1 | 10,091,150 | 112.2180 | 11,010,093 | 9,811,387 | 10,031,010 | | (52,979) | | | 7.010 | 6.263 | MON | 40,120 | 692,544 | 11/17/2009 | 04/11/2014 |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | | | 1 | 24,180,988 | 102.1570 | 24,702,616 | 24,180,988 | 24,180,988 | | | | | 5.180 | 5.182 | JD | 73,067 | 1,245,241 | 09/24/2004 | 06/10/2030 |
| 94978#-AJ-6 | HY-VEE INC 7.42% SR SECD NTS (CTL) | | | | 1 | 13,407,804 | 115.0000 | 15,418,975 | 13,407,804 | 13,407,804 | | | | | 7.420 | 7.536 | MON | 71,851 | 992,112 | 08/07/2001 | 10/05/2021 |
| 81617@-AA-1 | JACOBS ENGINEERING GROUP SER A MULTI-FUN | | | 1 | 1 | 43,312,500 | 98.0960 | 42,487,982 | 43,312,500 | 43,312,500 | | | | | 1.011 | 1.211 | MON | 1,216 | 449,465 | 11/12/2009 | 08/31/2015 |
| 12495*-AA-5 | LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20 | | | 2 | 1 | 12,184,717 | 112.0730 | 11,171,178 | 9,967,766 | 12,027,504 | | (83,501) | | | 6.510 | 4.835 | MON | 37,853 | 652,024 | 02/09/2009 | 01/10/2034 |
| 12484@-AA-6 | LEE MEMORIAL CTL (2006 TRANSACTION) | | | 23 | 1 | 26,633,306 | 107.5360 | 28,640,272 | 26,633,306 | 26,633,306 | | | | | 6.080 | 6.347 | MON | 71,969 | 1,628,944 | 11/14/2006 | 08/15/2033 |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS | | | | 1 | 21,714,037 | 106.8000 | 23,190,600 | 21,714,037 | 21,714,037 | | | | | 5.610 | 5.676 | MON | 87,978 | 1,217,944 | 08/02/2005 | 02/05/2027 |
| 795549-AA-2 | MCDONALD'S CORP/SALT CREEK LEASE-BACKED | | | 3 | 1 | 29,723,584 | 107.7500 | 32,325,000 | 30,000,000 | 29,746,510 | | 7,781 | | | 5.672 | 5.856 | JD | 75,627 | 1,701,600 | 06/27/2008 | 12/15/2028 |
| 58528#-BB-2 | MEIJER INC SR SECURED NOTES | | | | 1 | 2,395,514 | 109.5570 | 2,531,269 | 2,310,466 | 2,314,275 | | (1,454) | | | 7.940 | 7.825 | JJ | 91,725 | 170,649 | 10/15/1996 | 07/01/2013 |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | | | 1 | 5,707,274 | 104.9530 | 6,262,153 | 5,966,638 | 5,782,242 | | 11,387 | | | 5.347 | 5.908 | MON | 23,042 | 318,231 | 05/17/2004 | 01/05/2025 |
| 04854*-AA-7 | MOTOROLA/ AFI PH 1B SEC LSE NTS | | | | 2 | 406,957 | 107.4110 | 432,075 | 402,265 | 404,560 | | (428) | | | 6.650 | 6.585 | MON | 2,229 | 24,283 | 02/28/1999 | 02/01/2015 |
| 04853#-AA-4 | MOTOROLA/AFG PH 1A SEC LSE NTS | | | 2 | 2 | 5,874,661 | 108.5990 | 7,085,834 | 6,524,785 | 6,252,230 | | 53,593 | | | 6.570 | 7.906 | MON | 35,723 | 409,190 | 06/14/2001 | 10/01/2014 |
| 04853#-AB-2 | MOTOROLA/AFG PH 1B SEC LSE NTS | | | 2 | 2 | 21,909,358 | 108.9840 | 23,877,623 | 21,909,358 | 22,027,257 | | (21,313) | | | 6.650 | 6.745 | MON | 121,414 | 1,409,077 | 11/12/2009 | 02/01/2015 |
| 898613-AA-2 | QWEST/TUCKAHOE CTL | | | | 3FE | 13,562,380 | 115.0000 | 14,881,530 | 12,940,461 | 13,384,862 | | (22,040) | | | 9.310 | 9.121 | MON | 40,159 | 1,218,748 | 11/12/2009 | 10/20/2025 |
| 44440*-AC-0 | RAYTHEON/HUGHES AIR/AURORA IRE - SB | | | | 1 | 765,979 | 108.6410 | 801,707 | 737,938 | 752,041 | | (8,095) | | | 10.360 | 8.390 | MS | 19,325 | 76,450 | 09/10/2008 | 09/30/2012 |
| 56481*-AR-1 | RAYTHEON/MANUFACTURERS HANOVER | | | | 1FE | 479,945 | 105.6950 | 507,278 | 479,945 | 479,945 | | | | | 9.050 | 9.049 | MS | 10,979 | 43,435 | 09/20/1999 | 09/30/2011 |
| 96928*-BA-4 | ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL | | | 2 | 1 | 24,972,882 | 109.9030 | 27,154,555 | 24,707,756 | 24,925,042 | | (11,463) | | | 5.730 | 5.453 | MON | 62,922 | 1,415,273 | 11/03/2006 | 04/15/2028 |
| 29272#-AA-4 | TXU CORP/ENERGY PLAZA CERT. SER A-1-A | | | 2 | 1 | 3,402,778 | 107.5180 | 3,658,613 | 3,402,778 | 3,402,778 | | | | | 5.880 | 5.750 | FA | 76,143 | 185,792 | 11/12/2009 | 02/14/2014 |
| 89222*-AA-3 | TYCO INT'L - U.S. SURGICAL 7.20% SR NTS | | | | 2 | 9,791,533 | 115.0000 | 11,260,263 | 9,791,533 | 9,791,533 | | | | | 7.200 | 7.309 | MON | 1,958 | 702,921 | 03/15/2001 | 03/31/2021 |
| 92948#-AF-5 | WAL-MART WESTMINSTER CTL | | | | 1 | 4,008,823 | 117.5560 | 4,700,253 | 3,998,307 | 4,005,044 | | (427) | | | 6.730 | 6.700 | MN | 34,383 | 266,270 | 03/28/2002 | 05/15/2023 |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | | | 1 | 25,176,187 | 108.5520 | 27,040,425 | 24,910,122 | 25,108,624 | | (10,799) | | | 5.570 | 5.535 | MON | 61,666 | 1,385,913 | 12/14/2006 | 05/15/2028 |
| P7906#-AA-7 | GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1 | | F | 2 | 2 | 38,094,557 | 108.4450 | 41,311,654 | 38,094,557 | 38,094,557 | | | | | 6.090 | 6.218 | JJ | 1,159,979 | 2,290,172 | 12/19/2006 | 01/01/2023 |
| 3999999. Credit Tenant Loans - Issuer Obligations | | | | | | 440,061,365 | XXX | 467,033,345 | 435,205,380 | 439,311,610 | | (308,307) | | | XXX | XXX | XXX | 2,849,298 | 24,902,290 | XXX | XXX |
| 4199999. Total - Credit Tenant Loans | | | | | | 440,061,365 | XXX | 467,033,345 | 435,205,380 | 439,311,610 | | (308,307) | | | XXX | XXX | XXX | 2,849,298 | 24,902,290 | XXX | XXX |
| 01039X-AA-8 | ALABAMA POWER CAP TR V | | | 1 | 1FE | 10,216,085 | 100.0000 | 10,149,000 | 10,149,000 | 10,149,000 | | | | | 3.390 | 5.309 | JAJO | 87,924 | 354,181 | 11/12/2009 | 10/01/2042 |
| 025816-AU-3 | AMERICAN EXPRESS | | | 1 | 2FE | 18,087,840 | 99.0000 | 16,830,000 | 17,000,000 | 17,697,530 | | (100,872) | | | 6.800 | 5.936 | MS | 385,333 | 1,156,000 | 10/05/2006 | 09/01/2066 |
| 04622D-AA-9 | ASSURED GUARANTY US HLDG | | | 1 | 2FE | 9,980,500 | 76.0000 | 7,600,000 | 10,000,000 | 9,980,631 | | 36 | | | 6.400 | 6.415 | JD | 28,444 | 640,000 | 12/13/2006 | 12/15/2066 |
| 05530A-AA-3 | BB&T CAPITAL TRUST II | | | | 2FE | 1,494,075 | 99.1890 | 1,487,829 | 1,500,000 | 1,494,405 | | 81 | | | 6.750 | 6.781 | JD | 6,750 | 101,250 | 05/31/2006 | 06/07/2036 |
| 14043C-AB-9 | CAPITAL ONE CAPITAL V | | | | 2FE | 2,965,380 | 107.0000 | 3,210,000 | 3,000,000 | 2,965,647 | | 193 | | | 10.250 | 10.406 | FA | 116,167 | 316,042 | 07/29/2009 | 08/15/2039 |
| 14043D-AB-7 | CAPITAL ONE CAPITAL VI | | | 1 | 2FE | 987,050 | 104.1250 | 1,041,250 | 1,000,000 | 987,150 | | 88 | | | 8.875 | 9.216 | MN | 11,340 | 89,243 | 11/09/2009 | 05/15/2040 |
| 21869M-AA-5 | CORESTATES CAPTL | | | 1 | 1FE | 14,683,994 | 77.8850 | 11,682,705 | 15,000,000 | 14,776,579 | | 12,703 | | | 0.856 | 6.571 | FMAN | 16,756 | 137,550 | 02/06/1997 | 02/15/2027 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I 144A | | R | 1 | 4FE | 5,684,721 | 86.0000 | 6,450,000 | 7,500,000 | 5,807,407 | | 21,739 | | | 8.152 | 8.743 | JD | 1,698 | 611,400 | 06/02/2000 | 06/30/2031 |
| 316781-AA-1 | FIFTH THIRD CAP TRUST IV | | | 1 | 2FE | 16,995,580 | 95.0000 | 16,150,000 | 17,000,000 | 16,995,786 | | 60 | | | 6.500 | 6.540 | AO | 233,278 | 1,105,000 | 03/26/2007 | 04/15/2037 |
| 316781-AA-1 | FIFTH THIRD CAP TRUST IV | D | | 1 | 2FE | 9,997,400 | 95.0000 | 9,500,000 | 10,000,000 | 9,997,521 | | 35 | | | 6.500 | 6.540 | AO | 137,222 | 650,000 | 03/26/2007 | 04/15/2037 |
| 31769P-AB-6 | FINL SECURITY ASSUR HLGS | | | 1 | 2FE | 9,977,600 | 71.5000 | 7,150,000 | 10,000,000 | 9,977,739 | | 41 | | | 6.400 | 6.423 | JD | 28,444 | 640,000 | 04/25/2007 | 12/15/2066 |
| 39136W-AA-2 | GREAT WEST LIFE & ANN IN | | I | 1 | 2FE | 5,000,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | 7.153 | 7.153 | MN | 44,706 | 357,650 | 05/16/2006 | 05/16/2046 |
| 40430L-AA-7 | HSBC FIN CAP TRUST IX | | R | 1 | 2FE | 1,518,615 | 92.0000 | 1,380,000 | 1,500,000 | 1,510,576 | | (1,815) | | | 5.911 | 5.743 | MN | 7,635 | 88,665 | 01/19/2006 | 11/30/2035 |
| 453414-AB-0 | INDEPENDENCE COMM BANK | | R | 13 | 2FE | 14,932,650 | 99.9990 | 14,999,790 | 15,000,000 | 14,975,577 | | 7,169 | | | 2.110 | 3.804 | JAJO | 90,198 | 328,805 | 11/12/2009 | 04/01/2014 |
| 46631V-AA-9 | JPM CHASE CAPITAL XXV | | | | 1FE | 2,007,200 | 103.1090 | 2,062,182 | 2,000,000 | 2,007,115 | | (85) | | | 6.800 | 6.770 | AO | 34,000 | 136,000 | 01/29/2010 | 10/01/2037 |
| 481227-AA-4 | JPMC CAPITAL XVIII | | | | 1FE | 10,949,100 | 100.3390 | 10,033,920 | 10,000,000 | 10,900,213 | | (14,008) | | | 6.950 | 6.241 | FA | 258,694 | 695,000 | 03/12/2007 | 08/17/2036 |
| 62874F-AA-7 | NATIONSBANK | | | 1 | 2FE | 14,773,500 | 67.8060 | 10,170,855 | 15,000,000 | 14,843,286 | | 8,930 | | | 0.839 | 6.491 | JAJO | 27,269 | 135,611 | 01/22/1997 | 01/15/2027 |
| 636792-AA-1 | NATL LIFE INSURANCE-VRMT | | | | 2FE | 3,500,000 | 117.0510 | 4,096,799 | 3,500,000 | 3,500,000 | | | | | 10.500 | 10.500 | MS | 108,208 | 359,333 | 09/18/2009 | 09/15/2039 |
| 70212J-AA-3 | PARTNERRE FINANCE | | | 1 | 2FE | 19,937,600 | 92.3060 | 18,461,160 | 20,000,000 | 19,938,001 | | 112 | | | 6.440 | 6.499 | JD | 107,333 | 1,288,000 | 12/10/2008 | 12/01/2066 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | | 1 | 3FE | 8,978,940 | 98.0000 | 8,820,000 | 9,000,000 | 8,979,056 | | 33 | | | 6.700 | 6.758 | MS | 152,425 | 603,000 | 11/12/2009 | 03/30/2067 |
| 7591EL-AA-7 | REGIONS FINANCING TR II | | | 1 | 4FE | 8,451,833 | 86.2500 | 12,937,500 | 15,000,000 | 8,477,590 | | 10,906 | | | 6.625 | 6.657 | MN | 126,979 | 993,750 | 04/24/2007 | 05/15/2047 |
| 759351-AE-9 | REINSURANCE GRP OF AMER | | | 1 | 2FE | 20,021,650 | 92.5880 | 18,517,620 | 20,000,000 | 19,996,391 | | (5,760) | | | 6.750 | 6.734 | JD | 60,000 | 1,350,000 | 02/15/2006 | 12/15/2065 |
| 85748D-AA-7 | STATE STREET CAP TR IV | D | | 1 | 1FE | 35,000,000 | 75.0430 | 26,264,945 | 35,000,000 | 35,000,000 | | | | | 1.302 | 6.312 | MJSD | 21,512 | 473,931 | 04/23/2007 | 06/15/2037 |
| 86787X-AA-3 | SUNTRUST BANKS | | | 1 | 2FE | 9,933,686 | 74.1760 | 7,417,600 | 10,000,000 | 9,952,894 | | 2,634 | | | 0.956 | 6.559 | FMAN | 12,476 | 101,622 | 05/12/1997 | 05/15/2027 |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY | | | | 1FE | 20,944,150 | 117.0000 | 23,400,040 | 20,000,000 | 20,938,959 | | (5,200) | | | 6.850 | 6.524 | JD | 57,083 | 1,198,750 | 08/03/2010 | 12/16/2039 |
| 929768-AA-7 | WACHOVIA CAP II | | | 1 | 1FE | 9,837,800 | 76.8170 | 7,681,710 | 10,000,000 | 9,897,338 | | 5,876 | | | 0.789 | 6.138 | JAJO | 17,096 | 85,300 | 01/28/1997 | 01/15/2027 |
| 92977E-AA-3 | WACHOVIA CAPITAL TRUST V | | | 1 | 1FE | 1,093,346 | 98.4990 | 984,985 | 1,000,000 | 1,025,597 | | (4,000) | | | 7.965 | 5.357 | JD | 6,638 | 79,650 | 01/01/2005 | 06/01/2027 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 92931B-AC-0 | WPS RESOURCES CORP | | | 1 | 2FE | 13,198,298 | 96.5000 | 12,706,155 | 13,167,000 | 13,187,048 | | (3,036) | | | 6.110 | 6.078 | JD | 67,042 | 804,504 | 11/12/2009 | 12/01/2066 |
| 003723-AA-1 | ABN AMRO NA HOLDING CAP | | | 1 | 3FE | 29,053,696 | 84.7500 | 23,138,445 | 27,302,000 | 27,908,688 | | (304,275) | | | 6.523 | 5.247 | MN | 262,189 | 1,780,909 | 11/12/2009 | 01/01/9999 |
| 00845W-AD-0 | AGFIRST FARM CREDIT BANK | | | 1 | 1FE | 10,000,000 | 76.7430 | 7,674,310 | 10,000,000 | 10,000,000 | | | | | 6.585 | 6.585 | JD | 29,267 | 658,500 | 06/06/2007 | 01/01/9999 |
| 00845W-AD-0 | AGFIRST FARM CREDIT BANK | 0 | | 1 | 1FE | 10,000,000 | 76.7430 | 7,674,310 | 10,000,000 | 10,000,000 | | | | | 6.585 | 6.585 | JD | 29,267 | 658,500 | 11/12/2009 | 01/01/9999 |
| 25153R-AA-0 | DEUTSCHE BANK NY | | R | 1 | 2FE | 33,394,900 | 89.5000 | 30,430,000 | 34,000,000 | 33,411,224 | | 3,960 | | | 5.628 | 5.879 | JJ | 861,084 | 1,913,520 | 06/01/2006 | 01/01/9999 |
| 251528-AA-3 | DEUTSCHE BK CAP FDG TR I 144A | | R | 1 | 2FE | 20,969,195 | 71.5000 | 13,585,000 | 19,000,000 | 18,641,158 | | 3,936 | | | 3.273 | 8.032 | MJSD | 3,455 | 600,787 | 06/15/2001 | 01/01/9999 |
| 38144Q-AA-7 | GOLDMAN SACHS CAP III | | | 13 | 2FE | 5,000,000 | 72.2500 | 3,612,500 | 5,000,000 | 5,000,000 | | | | | 1.067 | 5.966 | MJSD | 4,594 | 56,082 | 05/09/2007 | 01/01/9999 |
| 58551T-AA-5 | MELLON CAPITAL IV | | | 1 | 1FE | 15,000,000 | 90.8750 | 13,631,250 | 15,000,000 | 15,000,000 | | | | | 6.244 | 6.244 | JD | 28,618 | 936,600 | 06/12/2007 | 01/01/9999 |
| 66644P-AA-5 | NORTHGROUP PFD CAP CORP | | I | 1 | 1FE | 16,000,000 | 92.2130 | 14,754,080 | 16,000,000 | 16,000,000 | | | | | 6.378 | 6.378 | AO | 215,435 | 1,020,480 | 05/10/2007 | 01/01/9999 |
| 69350J-AA-7 | PNC PREFERRED FUNDING TR | | | 1 | 2FE | 15,000,000 | 79.4400 | 11,916,045 | 15,000,000 | 15,000,000 | | | | | 6.517 | 6.517 | MJSD | 43,447 | 977,550 | 11/12/2009 | 01/01/9999 |
| 69350K-AA-4 | PNC PREFERRED FUNDING TR | | | 1 | 2FE | 20,000,000 | 74.5180 | 14,903,540 | 20,000,000 | 20,000,000 | | | | | 6.113 | 6.113 | MJSD | 54,338 | 1,222,600 | 03/22/2007 | 01/01/9999 |
| 74927P-AA-7 | RBS CAPITAL TRUST II | | R | 1 | 6FE | 3,639,486 | 65.2500 | 4,567,500 | 7,000,000 | 3,640,000 | | | | | 6.425 | 6.476 | JD | | | 06/05/2007 | 01/01/9999 |
| 74927Q-AA-5 | RBS CAPITAL TRUST III | | R | 1 | 6FE | 918,648 | 65.2500 | 1,305,000 | 2,000,000 | 920,000 | | | | | 5.512 | 6.109 | MS | | 55,120 | 11/12/2009 | 01/01/9999 |
| 86800X-AA-6 | SUNTRUST PREFERRED CAP I | | | 1 | 3FE | 277,032 | 76.0000 | 383,040 | 504,000 | 266,283 | | | | | 5.853 | 6.547 | JD | 1,311 | 29,499 | 08/06/2007 | 01/01/9999 |
| 90264A-AA-7 | UBS PFD FUNDING TR V | | R | 1 | 2FE | 2,900,000 | 96.0000 | 2,784,000 | 2,900,000 | 2,900,000 | | | | | 6.243 | 6.243 | MN | 23,134 | 90,524 | 11/12/2009 | 01/01/9999 |
| 90264A-AA-7 | UBS PFD FUNDING TR V | LS | R | 1 | 2FE | 100,000 | 96.0000 | 96,000 | 100,000 | 100,000 | | | | | 6.243 | 6.243 | MN | 798 | 3,122 | 11/12/2009 | 01/01/9999 |
| 90342Y-AA-1 | US AGBANK FCB | | | 1 | 1 | 30,000,000 | 66.3930 | 19,917,900 | 30,000,000 | 30,000,000 | | | | | 6.110 | 6.110 | JJ | 870,675 | 1,833,000 | 11/12/2009 | 01/01/9999 |
| 91731K-AA-8 | USB CAPITAL IX | | | 1 | 1FE | 26,500,000 | 77.0000 | 20,405,000 | 26,500,000 | 26,500,000 | | | | | 6.189 | 6.187 | AO | 346,240 | 1,640,085 | 03/14/2006 | 01/01/9999 |
| 903312-AA-4 | USB REALTY CORP | | | 1 | 1FE | 15,999,360 | 75.3750 | 12,060,000 | 16,000,000 | 15,999,374 | | 4 | | | 6.091 | 5.885 | JAJO | 205,740 | 974,560 | 12/18/2006 | 01/01/9999 |
| 92978A-AA-0 | WACHOVIA CAPITAL TRUST I | | | 1 | 1FE | 5,000,000 | 86.7500 | 4,337,500 | 5,000,000 | 5,000,000 | | | | | 5.800 | 5.802 | MS | 85,389 | 290,000 | 01/25/2006 | 01/01/9999 |
| 902671-AA-4 | UFJ FINANCE ARUBA AEC | | F | | 1FE | 10,728,600 | 111.5100 | 11,151,040 | 10,000,000 | 10,225,688 | | (80,323) | | | 6.750 | 5.635 | JJ | 311,250 | 675,000 | 03/30/2005 | 07/15/2013 |
| 055291-AC-2 | BBV INTL FIN UNSEC SUB | | F | | 1FE | 4,318,750 | 103.2410 | 5,162,035 | 5,000,000 | 4,453,161 | | 18,086 | | | 7.000 | 8.290 | JD | 29,167 | 350,000 | 04/25/2000 | 12/01/2025 |
| 236363-AA-5 | DANSKE BANK A/S | | F | 1 | 2FE | 9,618,180 | 92.6010 | 8,797,067 | 9,500,000 | 9,559,579 | | (15,176) | | | 5.914 | 5.710 | JD | 23,410 | 561,830 | 11/12/2009 | 01/01/9999 |
| 054536-AB-3 | AXA SA | | F | 1 | 2FE | 10,000,000 | 89.2500 | 8,925,000 | 10,000,000 | 10,000,000 | | | | | 6.463 | 6.463 | JD | 30,520 | 646,300 | 12/07/2006 | 01/01/9999 |
| 054536-AC-1 | AXA SA | | F | 1 | 2FE | 15,000,000 | 90.3750 | 13,556,250 | 15,000,000 | 15,000,000 | | | | | 6.379 | 6.379 | JD | 45,185 | 956,850 | 12/07/2006 | 01/01/9999 |
| 05565A-AA-1 | BNP PARIBAS | | F | 1 | 1FE | 3,404,905 | 91.0000 | 3,185,000 | 3,500,000 | 3,407,452 | | 718 | | | 5.186 | 5.598 | JD | 1,008 | 181,510 | 03/02/2007 | 01/01/9999 |
| 05565A-AB-9 | BNP PARIBAS | | F | 1 | 1FE | 6,500,000 | 95.5000 | 6,207,500 | 6,500,000 | 6,500,000 | | | | | 7.195 | 7.195 | JD | 7,795 | 467,675 | 06/18/2007 | 01/01/9999 |
| 225313-AA-3 | CREDIT AGRICOLE (LONDON) | | F | 1 | 1FE | 28,000,000 | 85.7500 | 24,010,000 | 28,000,000 | 28,000,000 | | | | | 6.637 | 6.637 | MN | 160,025 | 1,858,360 | 05/23/2007 | 01/01/9999 |
| 83367T-AA-7 | SOCIETE GENERALE | | F | 1 | 2FE | 36,000,000 | 88.3240 | 31,796,532 | 36,000,000 | 36,000,000 | | | | | 5.922 | 5.922 | AO | 509,292 | 2,131,920 | 11/12/2009 | 01/01/9999 |
| 83367T-AA-7 | SOCIETE GENERALE | LS | F | 1 | 2FE | 9,000,000 | 88.3240 | 7,949,133 | 9,000,000 | 9,000,000 | | | | | 5.922 | 5.922 | AO | 127,323 | 532,980 | 03/29/2007 | 01/01/9999 |
| F43638-AD-1 | SOCIETE GENERALE PERP FRN | | F | 1 | 2FE | 8,450,000 | 58.3840 | 5,838,440 | 10,000,000 | 8,607,764 | | 28,301 | | | 0.534 | 11.821 | MN | 4,744 | 71,563 | 03/23/1995 | 01/01/9999 |
| 51488Y-AB-5 | LB BADEN-WUERTTEMBERG NY | | F | | 1FE | 30,000,000 | 112.5280 | 33,758,280 | 30,000,000 | 30,000,000 | | | | | 5.050 | 5.051 | JD | 4,208 | 1,515,000 | 02/05/2004 | 12/30/2015 |
| 40411C-AA-0 | HBOS CAPITAL FUNDING LP | | F | 1 | 3FE | 1,412,285 | 81.5000 | 2,037,500 | 2,500,000 | 1,412,500 | | | | | 6.071 | 6.142 | JD | 422 | 91,080 | 04/18/2006 | 01/01/9999 |
| 87089A-AA-6 | SWISS RE CAPITAL I LP | | F | 1 | 2FE | 15,541,400 | 95.5270 | 14,329,095 | 15,000,000 | 15,342,603 | | (51,725) | | | 6.854 | 6.346 | MN | 102,810 | 1,028,100 | 10/03/2006 | 01/01/9999 |
| 749770-AQ-6 | RABOBANK NEDERLAND | | F | 1 | 1FE | 3,000,000 | 129.2500 | 3,877,500 | 3,000,000 | 3,000,000 | | | | | 11.000 | 11.000 | JD | 917 | 330,000 | 05/29/2009 | 12/29/2049 |
| 456837-AC-7 | ING GROEP NV | | F | 1 | 3FE | 11,184,410 | 86.0000 | 15,050,000 | 17,500,000 | 11,200,000 | | | | | 5.775 | 6.044 | JD | 64,568 | 794,063 | 11/12/2009 | 01/01/9999 |
| 62914E-AA-2 | NIB CAPITAL BANK NV | | F | 1 | 3FE | 3,501,232 | 44.1770 | 6,405,636 | 14,500,000 | 3,480,000 | | | | | 5.817 | 5.763 | JD | 46,859 | 843,465 | 11/12/2009 | 01/01/9999 |
| 0557X2-AB-4 | BTMU (CURACAO) HLDG NV | | F | 1 | 1FE | 9,978,137 | 99.4150 | 9,941,490 | 10,000,000 | 9,986,232 | | 2,257 | | | 0.624 | 5.530 | MJSD | 2,079 | 66,575 | 12/08/2006 | 12/19/2016 |
| 233048-AC-1 | DBS BANK LIMITED | | F | 1 | 1FE | 30,000,000 | 92.3750 | 27,712,590 | 30,000,000 | 30,000,000 | | | | | 0.899 | 6.047 | JAJO | 58,439 | 289,472 | 06/09/2006 | 07/15/2021 |
| 05530R-AB-4 | BBVA INTL PREF UNIPERSON | | F | 1 | 1FE | 16,000,000 | 76.0000 | 12,160,000 | 16,000,000 | 16,000,000 | | | | | 5.919 | 5.919 | AO | 192,039 | 947,200 | 11/12/2009 | 01/01/9999 |
| 05530R-AB-4 | BBVA INTL PREF UNIPERSON | LS | F | 1 | 1FE | 4,000,000 | 76.0000 | 3,040,000 | 4,000,000 | 4,000,000 | | | | | 5.919 | 5.919 | AO | 48,010 | 236,800 | 03/22/2007 | 01/01/9999 |
| 65557A-AB-3 | NORDIC BALTIC HOLDING | | F | 1 | 1FE | 29,916,200 | 94.7780 | 28,433,250 | 30,000,000 | 29,918,313 | | 594 | | | 5.424 | 5.467 | AO | 320,920 | 1,491,600 | 02/26/2007 | 01/01/9999 |
| 870836-AB-9 | SWISS BANK CORP-NY | | F | | 1FE | 5,514,700 | 108.8550 | 5,442,760 | 5,000,000 | 5,223,336 | | (41,395) | | | 7.375 | 6.229 | JJ | 170,035 | 368,750 | 02/21/2002 | 07/15/2015 |
| 225448-AA-7 | CREDIT SUISSE GUERNSEY | | F | 1 | 1FE | 15,000,000 | 94.5000 | 14,175,000 | 15,000,000 | 15,000,000 | | | | | 5.860 | 5.860 | MN | 112,317 | 879,000 | 05/08/2007 | 01/01/9999 |
| 06738C-AG-4 | BARCLAYS BANK PLC | | F | 3 | 1FE | 3,000,000 | 94.5000 | 2,835,000 | 3,000,000 | 3,000,000 | | | | | 6.860 | 6.861 | JD | 9,147 | 205,800 | 09/18/2002 | 06/15/2032 |
| 4041A2-AH-7 | HBOS PLC | | F | | 2FE | 6,472,960 | 93.6340 | 6,086,217 | 6,500,000 | 6,478,382 | | 2,188 | | | 6.750 | 6.808 | MN | 48,750 | 438,750 | 05/15/2008 | 05/21/2018 |
| 404280-AH-2 | HSBC HOLDINGS PLC | | F | | 1FE | 3,990,520 | 104.7240 | 4,188,960 | 4,000,000 | 3,990,902 | | 124 | | | 6.500 | 6.522 | MS | 76,556 | 260,000 | 09/05/2007 | 09/15/2037 |
| 63859W-AB-5 | NATIONWIDE BLDG SOCIETY | | F | | 2FE | 2,034,920 | 105.7370 | 2,114,734 | 2,000,000 | 2,013,517 | | (4,022) | | | 5.250 | 5.007 | JJ | 48,417 | 105,000 | 01/01/2005 | 01/15/2014 |
| 780097-AN-1 | ROYAL BK OF SCOTLAND PLC | | F | | 3FE | 1,919,320 | 98.7540 | 1,975,082 | 2,000,000 | 1,965,330 | | 10,863 | | | 5.000 | 5.664 | MN | 13,611 | 100,000 | 04/21/2006 | 11/12/2013 |
| 853250-AB-4 | STANDARD CHARTERED BANK | | F | | 1FE | 598,686 | 107.0020 | 642,011 | 600,000 | 599,028 | | 112 | | | 6.400 | 6.430 | MS | 10,133 | 38,400 | 09/21/2007 | 09/26/2017 |
| 06738C-82-8 | BARCLAYS BANK PLC | | F | 1 | 1FE | 16,045,500 | 85.0000 | 13,600,000 | 16,000,000 | 16,042,813 | | (763) | | | 6.278 | 6.256 | JD | 44,644 | 878,920 | 02/27/2007 | 01/01/9999 |
| G60956-AA-0 | HSBC BANK PLC | | F | 1 | 1FE | 3,962,500 | 60.5000 | 3,025,000 | 5,000,000 | 4,063,404 | | 19,293 | | | 0.600 | 8.178 | JD | 750 | 35,191 | 11/12/2009 | 01/01/9999 |
| G60956-AF-9 | MIDLAND BK I PERP FRN | | F | 1 | 1FE | 7,912,500 | 61.2500 | 6,125,000 | 10,000,000 | 8,103,239 | | 36,262 | | | 0.688 | 14.224 | JD | 191 | 85,677 | 11/12/2009 | 01/01/9999 |
| G60956-AB-8 | MIDLAND BK II PERP FRN | | F | 1 | 1FE | 2,407,500 | 58.5000 | 1,755,000 | 3,000,000 | 2,462,606 | | 10,433 | | | 0.713 | 7.540 | MS | 5,524 | 25,658 | 04/12/1995 | 01/01/9999 |
| 853254-AB-6 | STANDARD CHARTERED BANK | | F | 1 | 2 | 1,500,000 | 97.9150 | 1,468,719 | 1,500,000 | 1,500,000 | | | | | 7.014 | 7.014 | JJ | 44,130 | 105,209 | 05/22/2007 | 01/01/9999 |

# SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Des. | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity |
| 4299999. Hybrid Securities - Issuer Obligations | | | | | | 926,814,117 | XXX | 830,118,285 | 957,222,000 | 922,781,609 | | (424,687) | | | XXX | XXX | XXX | 7,992,825 | 49,215,370 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 926,814,117 | XXX | 830,118,285 | 957,222,000 | 922,781,609 | | (424,687) | | | XXX | XXX | XXX | 7,992,825 | 49,215,370 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 30,602,019,317 | XXX | 32,604,682,372 | 35,102,883,909 | 31,396,830,266 | 8,182,006 | 75,018,876 | 68,126,059 | 581,331 | XXX | XXX | XXX | 362,514,990 | 1,302,998,649 | XXX | XXX |
| 7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | 919,364,454 | XXX | 942,676,366 | 891,056,447 | 912,314,102 | | 2,453,901 | | | XXX | XXX | XXX | 4,159,776 | 40,216,655 | XXX | XXX |
| 7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities | | | | | | 542,310,230 | XXX | 420,365,803 | 545,077,408 | 509,517,333 | 690,745 | (207,586) | 7,571,377 | | XXX | XXX | XXX | 663,010 | 10,652,019 | XXX | XXX |
| 8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities | | | | | | 2,738,680,673 | XXX | 2,404,481,821 | 3,103,057,653 | 2,578,146,819 | 161,700,672 | (5,976,456) | 194,144,704 | | XXX | XXX | XXX | 11,714,841 | 135,949,157 | XXX | XXX |
| 8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities | | | | | | 1,343,793,703 | XXX | 1,225,281,985 | 1,156,366,422 | 1,184,939,686 | | (22,477,230) | 3,173 | | XXX | XXX | XXX | 7,629,627 | 86,794,193 | XXX | XXX |
| 8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | 3,990,490,286 | XXX | 3,716,335,984 | 4,578,806,642 | 4,084,589,684 | (35,378,387) | 18,304,878 | 26,996,049 | (3,239,161) | XXX | XXX | XXX | 10,970,208 | 111,098,303 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 40,136,658,662 | XXX | 41,313,824,330 | 45,377,248,482 | 40,666,337,892 | 135,195,037 | 67,116,382 | 296,841,362 | (2,657,831) | XXX | XXX | XXX | 397,652,452 | 1,687,708,975 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation | Date Acquired |
| 190750-20-1 | COBANK,ACB SER A CUMULATIVE PREF STK | | | 350,000.000 | 50.00 | 51.110 | 17,889,835 | 47.531 | 16,635,955 | 17,610,400 | | 1,367,450 | | | | | | | P1LFE | 05/15/2002 |
| 247131-30-3 | DELPHI FINANCIAL GROUP INC REDEEM | | | 140,000.000 | 25.00 | 25.000 | 3,500,001 | 23.400 | 3,276,000 | 3,500,000 | 43,744 | 258,160 | | | | | | | RP3LFE | 05/16/2007 |
| 25153X-20-8 | DEUTSCHE BANK CONTINGENT CAPITAL | | R | 140,000.000 | 25.00 | 20.780 | 2,909,200 | 23.150 | 3,241,000 | 2,909,200 | | 229,250 | | | | | | | P2LFE | 05/16/2007 |
| 26632V-20-1 | DURA AUTOMOTIVE SERIES A REDEEM VOTING M | | | 20,275.000 | 100.00 | 0.000 | | 0.000 | | | | | | | | | | | P6*A | 06/27/2008 |
| 34619@-12-6 | FOREST RESOURCES SERIES C | | | 985.210 | 90.32 | 90.320 | 88,984 | 100.460 | 98,974 | 88,984 | | | | 88,984 | | | 88,984 | | RP5A | 05/05/2006 |
| 49906#-12-4 | KNIGHTS APPAREL NON-REDEEMABLE PREFERRED | | | 1,551.000 | 1.00 | 0.000 | | 0.000 | | | | | | | | | | | P6A | 03/01/2005 |
| 59560#-AC-8 | DAIRY FARMERS OF AMER/MID-AM SER B PFD C | | | 10,000,000.000 | 100.00 | 1.060 | 10,618,585 | 115.000 | 11,500,000 | 11,235,400 | 73,950 | 783,000 | | | (111,643) | | (111,643) | | RP2A | 05/27/2004 |
| 651195-30-7 | NEWELL FINANCIAL TRUST I | | | 241,395.000 | 50.00 | 48.010 | 11,589,034 | 42.000 | 10,138,590 | 11,546,455 | 84,488 | 633,662 | | | | | | | RP3LFE | 12/11/2007 |
| 949746-80-4 | WELLS FARGO AND COMPANY | | | 3,000.000 | 1,000.00 | 998.050 | 2,994,150 | 1,000.550 | 3,001,650 | 2,994,150 | | | | | | | | | P1LFE | 12/08/2010 |
| 151327-20-2 | CENTAUR FUNDING | | F | 4,500.000 | 1,000.00 | 1,062.300 | 4,780,343 | 1,083.125 | 4,874,063 | 4,879,280 | 56,750 | 408,600 | | | (19,292) | | (19,292) | | RP2LFE | 11/12/2009 |
| 8499999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 54,370,132 | XXX | 52,766,232 | 54,763,869 | 258,932 | 3,680,122 | | 88,984 | (130,935) | | (41,951) | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | |
| 8999999 - Total Preferred Stocks | | | | | | | 54,370,132 | XXX | 52,766,232 | 54,763,869 | 258,932 | 3,680,122 | | 88,984 | (130,935) | | (41,951) | | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | NAIC Market Indicator (a) | Date Acquired |
| 990648-10-6 | BLB WORLDWIDE HOLDINGS | | | 10,385.000 | 93,465 | 9.000 | 93,465 | 14,667 | | | | 78,798 | | 78,798 | | U | 11/05/2010 |
| 14739#-11-3 | CASCADED ADVANCED TURBINE, INC SER A CON | | | 10.000 | | 0.000 | | | | | | | | | | U | 10/15/1993 |
| 21254X-10-6 | CONVERSUS CAP | | R | 1,032,000.000 | 18,705,000 | 18.125 | 18,705,000 | 6,321,000 | | | | 7,655,376 | | 7,655,376 | | A | 06/29/2007 |
| 26507#-11-7 | DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME | | | 27,706.000 | 16,901 | 0.610 | 16,901 | 19,674 | | | | 2,186 | 18,643 | (16,457) | | A | 11/01/2006 |
| 26507#-10-9 | DUNCAN SYSTEMS CS (HANCOCK MEZZ) | | | 88,243.000 | 53,828 | 0.610 | 53,828 | 62,732 | | | | (27,788) | 25,511 | (53,299) | | A | 11/01/2006 |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC | | | 40,000.000 | 1,157,600 | 28.940 | 1,157,600 | 910,494 | 5,800 | 22,000 | | 247,106 | | 247,106 | | L | 01/06/2010 |
| 43128@-10-5 | HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ | | | 4,033.990 | 504,450 | 125.050 | 504,450 | 403,399 | | | | 172,856 | | 172,856 | | U | 12/19/2007 |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | | 696.000 | 65,508 | 94.120 | 65,508 | 63,571 | 178 | 1,360 | | 1,937 | | 1,937 | | L | 12/30/2010 |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | | 3,080.000 | 240,948 | 78.230 | 240,948 | 209,054 | | 1,399 | | 27,427 | | 27,427 | | L | 10/25/2010 |
| 49906#-11-6 | KNIGHTS APPAREL WARRANTS | | | 873.000 | | 0.000 | | | | | | | | | | U | 07/30/2004 |
| 49906#-13-2 | KNIGHTS APPAREL WARRANTS | | | 318.000 | | 0.000 | | | | | | | | | | U | 03/01/2005 |
| 49906#-10-8 | KNIGHTS APPAREL-COMMON STOCK (HANCOCK ME | | | 1,085.700 | | 0.000 | | | | | | | | | | U | 03/01/2005 |
| 59170@-10-8 | METRO-GOLDWYN-MAYER INC. (MGM) | | | 54,000.000 | 1,242,000 | 23.000 | 1,242,000 | 1,003,130 | | | | 238,870 | | 238,870 | | U | 12/20/2010 |
| 67389#-10-6 | OAKRIVER TECHNOLOGY, INC | | | 149,459.190 | 110,600 | 0.740 | 110,600 | 44,838 | | | | (41,849) | | (41,849) | | A | 01/03/2006 |
| 67389#-11-4 | OAKRIVER TECHOLOGY, INC WARR | | | 34,954.080 | 26,216 | 0.750 | 26,216 | 10,042 | | | | (9,088) | | (9,088) | | A | 10/16/2009 |
| 80685?-10-8 | SCHLUMBERGER LTD | | | 5,000.000 | 417,500 | 83.500 | 417,500 | 190,295 | 1,050 | 1,050 | | 227,205 | | 227,205 | | L | 06/11/2010 |
| 80822#-14-6 | SCHURMAN FINE PAPERS WARRANTS | | | 289,200.000 | | 0.000 | | | | | | | | | | U | 04/01/2004 |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | | 27,424.000 | 3,449,391 | 125.780 | 3,449,391 | 2,573,479 | 17,980 | 56,281 | | 397,782 | | 397,782 | | L | 11/30/2010 |
| 872540-10-9 | TJX COMPANIES INC | | | 35,000.000 | 1,553,650 | 44.390 | 1,553,650 | 847,733 | | 19,950 | | 274,400 | | 274,400 | | L | 05/08/2009 |
| 89708X-10-5 | TROPICANA ENTERTAINMENT INC | | | 204,619.000 | 3,120,440 | 15.250 | 3,120,440 | 2,487,181 | | | | 633,259 | | 633,259 | | A | 03/08/2010 |
| 89861*-11-9 | TUBULAR TEXTILE MACHINERY INC WARRANTS ( | | | 106,763.720 | | 0.000 | | | | | | | | | | A | 05/28/2004 |
| 89861*-10-1 | TUBULAR TEXTILE MACHINERY INCE (HANCOCK | | | 352,973.810 | | 0.000 | | | | | | | | | | U | 05/28/2004 |
| 90341W-10-8 | US AIRWAYS GROUP INC | | | 270.000 | 2,703 | 10.010 | 2,703 | | | | | 1,396 | | 1,396 | | L | 05/14/2009 |
| 903417-10-3 | US SHIPPING PARTNERS COMMON STOCK | | | 21,269.850 | | 0.000 | | | | | | | | | | U | 11/12/2009 |
| 92337#-10-7 | VERDE REALTY PRIVATE REIT | | | 433,334.000 | 12,020,685 | 27.740 | 12,020,685 | 11,725,080 | | | | 1,624,569 | | 1,624,569 | | A | 07/24/2007 |
| 961815-30-5 | WESTWOOD ONE | | | 604,124.000 | 5,515,652 | 9.130 | 5,515,652 | | | | | 5,515,652 | | 5,515,652 | | U | 04/24/2009 |
| 62886N-10-8 | NORTHERN CRANE SERVICES INC COMMON (HANC | | C | 3,215.000 | 18,851 | 5.863 | 18,851 | 28,061 | | | | (5,286) | 9,210 | (14,496) | (2,489) | U | 10/04/2006 |
| 70175R-10-2 | PARMALAT SPA ORDINARY SHARES | | F | 4,319,785.000 | 10,643,950 | 2.464 | 10,643,950 | 9,694,258 | | 232,100 | | (291,629) | | (291,629) | | U | 10/07/2005 |
| 70175R-11-0 | PARMALAT SPA WARRANTS | | F | 650.000 | 831 | 1.279 | 831 | 757 | | | | 26 | | 26 | | U | 10/07/2005 |
| 877409-11-0 | TAYLOR WIMPEY WARRANTS | | F | 837,100.000 | 63,620 | 0.076 | 63,620 | | | | | (89,917) | | (89,917) | | U | 06/01/2009 |
| 9099999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 59,023,788 | XXX | 59,023,788 | 36,609,444 | 25,008 | 334,141 | | 16,633,290 | 53,365 | 16,579,925 | (2,489) | XXX | XXX |
| 01609*-10-3 | ALIC REINSURANCE COMPANY | | | 100,000.000 | | 0.000 | | 15,000,000 | | | | | | | | K | 02/02/2005 |
| 01609*-20-2 | ALIC REINSURANCE COMPANY II | | | 100,000.000 | 250,000 | 2.500 | 250,000 | 250,000 | | | | | | | | K | 12/09/2010 |
| 01989@-10-1 | ALLSTATE ASSURANCE COMPANY | | | 1,000,000.000 | 9,747,314 | 9.747 | 9,747,314 | 7,502,693 | | | | 462,701 | | 462,701 | | K | 02/01/2001 |
| 02001@-10-3 | ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK | | | 100,000.000 | 497,018,846 | 4,970.188 | 497,018,846 | 132,347,181 | | | | (9,266,794) | | (9,266,794) | | K | 12/30/1999 |
| 16002*-10-4 | CHARTER NATIONAL LIFE INSURANCE COMPANY | | | 110,000.000 | 10,594,469 | 96.313 | 10,594,469 | 22,039,917 | | | | 277,571 | | 277,571 | | K | 07/01/1999 |
| 46118*-10-2 | INTRAMERICA LIFE INSURANCE COMPANY | | | 300,000.000 | 9,215,728 | 30.719 | 9,215,728 | 16,705,976 | | | | 223,645 | | 223,645 | | K | 07/01/1999 |
| 53301#-10-1 | LINCOLN BENEFIT LIFE COMPANY | | | 25,000.000 | 310,830,251 | 12,433.210 | 310,830,251 | 178,851,294 | | | | 4,833,420 | | 4,833,420 | | K | 07/19/1988 |
| 86869#-10-5 | SURETY LIFE INSURANCE COMPANY | | | 2,500,000.000 | 11,908,962 | 4.764 | 11,908,962 | 13,917,205 | | 1,200,000 | | (750,861) | | (750,861) | | K | 06/01/1989 |
| 01989#-10-9 | ALLSTATE ASSIGNMENT COMPANY | | | 1,000.000 | 3,246,371 | 3,246.371 | 3,246,371 | 100,000 | | | | 378,583 | | 378,583 | | K | 05/14/2001 |
| 02008@-10-6 | ALLSTATE LIFE FINANCIAL SERVICES | | | 250.000 | 210,877 | 843.508 | 210,877 | 134,903 | | | | | | | | J | 04/01/1993 |
| 02005@-10-9 | ALLSTATE SETTLEMENT CORPORATION | | | 1,000.000 | 14,060,201 | 14,060.201 | 14,060,201 | 11,286,949 | | | | 862,771 | | 862,771 | | K | 01/01/2003 |
| 9199999. Total - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 867,083,018 | XXX | 867,083,018 | 398,136,119 | | 1,200,000 | | (2,978,963) | | (2,978,963) | | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 926,106,807 | XXX | 926,106,807 | 434,745,563 | 25,008 | 1,534,141 | | 13,654,327 | 53,365 | 13,600,962 | (2,489) | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 980,476,938 | XXX | 978,873,038 | 489,509,432 | 283,940 | 5,214,262 | | 13,743,311 | 53,365 | 13,559,011 | (2,489) | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 15 , the total $ value (included in Column 8) of all such issues $ 18,082,820

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 465139-TK-9 | AID 0.00 11/15/26 11/15/2026 | F | 08/13/2010 | UNION BANK OF SWITZERLAND | | 10,537,724 | 20,600,000 | |
| 038461-AC-3 | AID-EGYPT 09/15/2015 | | 03/19/2010 | BANK OF AMERICA | | 43,208,400 | 40,000,000 | 41,410 |
| 465139-NX-7 | AID-ISRAEL 11/15/2015 | | 03/18/2010 | CANTOR FITZGERALD | | 17,367,007 | 20,588,000 | |
| 465139-RJ-4 | AID-ISRAEL 02/15/2025 | F | 08/11/2010 | CANTOR FITZGERALD | | 12,272,217 | 21,677,000 | |
| 46513E-JX-1 | AID-ISRAEL 04/26/2024 | | 03/18/2010 | HSBC SECURITIES, INC. | | 44,269,413 | 40,292,000 | 870,434 |
| 3136F3-LA-2 | FANNIE MAE 10/03/2033 | | 03/15/2010 | J. P. MORGAN SECURITIES, INC. | | 2,262,378 | 8,302,000 | |
| 31398A-J9-4 | FANNIE MAE 05/07/2013 | | 03/11/2010 | BARCLAYS BANK | | 11,980,680 | 12,000,000 | |
| 31315P-GT-0 | FARMER MAC 09/15/2015 | | 09/09/2010 | SALOMON SMITH BARNEY | | 6,986,770 | 7,000,000 | |
| 31331J-BV-4 | FEDERAL FARM CREDIT BANK 02/21/2013 | | 03/18/2010 | Various | | 25,051,500 | 25,000,000 | 29,167 |
| 313370-NE-4 | FEDERAL HOME LOAN BANK 08/20/2015 | | 08/11/2010 | SALOMON SMITH BARNEY | | 25,000,000 | 25,000,000 | |
| 3133XG-AY-0 | FEDERAL HOME LOAN BANK 07/15/2036 | | 03/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 25,891,250 | 25,000,000 | 229,167 |
| 3133XW-X8-7 | FEDERAL HOME LOAN BANK 03/08/2013 | | 03/18/2010 | SALOMON SMITH BARNEY | | 10,012,800 | 10,000,000 | 22,361 |
| 31771K-AE-7 | FICO STRIP PRINC 02/08/2018 | | 08/11/2010 | HSBC SECURITIES, INC. | | 5,738,971 | 7,000,000 | |
| 31771E-AM-3 | FICO STRIP PRN12 12/06/2018 | | 08/11/2010 | HSBC SECURITIES, INC. | | 5,513,935 | 7,000,000 | |
| 31771E-AN-1 | FINANCING CORP PRINCIPAL STRI 12/27/2018 | | 08/16/2010 | HSBC SECURITIES, INC. | | 43,772,438 | 57,851,000 | |
| 31358D-CS-1 | FNMA PRIN STRIP 08/07/2028 | | 03/15/2010 | UNION BANK OF SWITZERLAND | | 6,342,086 | 17,339,000 | |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 06/15/2023 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 7,619 | 6,679 | 22 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 01/15/2024 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 76,950 | 67,337 | 223 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 01/15/2024 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 35,400 | 30,978 | 102 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 07/15/2029 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 2,454 | 2,125 | 8 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 05/15/2027 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 11,093 | 9,682 | 32 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 74 04/20/2017 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 1,982 | 1,756 | 7 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 78 06/20/2017 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 7,401 | 6,558 | 26 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G2927 09/20/2017 | | 11/18/2010 | INTRAMERICA INC | | 9,155 | 8,205 | 38 |
| 465138-QU-2 | ISRAEL ST BDS 02/15/2020 | | 08/11/2010 | HSBC SECURITIES, INC. | | 19,196,762 | 26,000,000 | |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING 02/06/2022 | F | 03/11/2010 | GOLDMAN, SACHS & CO. | | 4,000,000 | 4,000,000 | |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING 04/10/2022 | F | 04/22/2010 | GOLDMAN, SACHS & CO. | | 20,000,000 | 20,000,000 | |
| 742651-DJ-8 | PRIVATE EXPORT FUNDING 12/15/2021 | | 06/23/2010 | BANK OF AMERICA | | 10,216,200 | 10,000,000 | 17,917 |
| 76116F-AC-1 | RESOLUTION TR 04/15/2030 | | 03/18/2010 | Various | | 63,023,750 | 175,000,000 | |
| 76116E-CJ-7 | RESOLUTION TR CORP 04/15/2018 | | 08/13/2010 | UNION BANK OF SWITZERLAND | | 15,056,511 | 18,157,000 | |
| 76116E-FS-4 | RESOLUTION TR CORP 07/15/2018 | | 08/11/2010 | HSBC SECURITIES, INC. | | 13,848,914 | 17,000,000 | |
| 76116E-GL-8 | RESOLUTION TR CORP 07/15/2027 | | 03/11/2010 | BARCLAYS BANK | | 10,828,265 | 26,235,000 | |
| 76116E-GM-6 | RESOLUTION TR CORP 01/15/2028 | | 08/11/2010 | Various | | 19,290,704 | 44,740,000 | |
| 76116E-GN-4 | RESOLUTION TR CORP 07/15/2028 | | 03/11/2010 | BARCLAYS BANK | | 12,816,375 | 32,795,000 | |
| 76116E-HD-5 | RESOLUTION TR CORP 04/15/2025 | | 03/15/2010 | BARCLAYS BANK | | 8,098,295 | 17,056,000 | |
| 76116E-HH-6 | RESOLUTION TR CORP 04/15/2027 | | 03/11/2010 | BARCLAYS BANK | | 10,879,170 | 26,000,000 | |
| 76116E-HJ-2 | RESOLUTION TR CORP 10/15/2027 | | 03/11/2010 | BARCLAYS BANK | | 13,222,567 | 32,500,000 | |
| 76116E-HL-7 | RESOLUTION TR CORP 10/15/2028 | | 03/11/2010 | BARCLAYS BANK | | 16,577,360 | 43,000,000 | |
| 76116E-HN-3 | RESOLUTION TR CORP 10/15/2029 | | 08/11/2010 | UNION BANK OF SWITZERLAND | | 4,584,859 | 10,405,000 | |
| 76116F-AA-5 | RFCO STRIP PRINC 10/15/2019 | | 08/11/2010 | Various | | 37,773,000 | 50,000,000 | |
| 76116F-AG-2 | RFCO STRIP PRINC 01/15/2021 | | 03/18/2010 | FTN FINANCIAL | | 93,937,500 | 150,000,000 | |
| 76116F-AE-7 | RFCSP 0 10/15/20 10/15/2020 | | 08/18/2010 | FTN FINANCIAL | | 19,506,563 | 26,740,000 | |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC 06/07/2022 | | 06/15/2010 | GOLDMAN, SACHS & CO. | | 18,000,000 | 18,000,000 | |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC 11/22/2022 | | 12/01/2010 | GOLDMAN, SACHS & CO. | | 12,500,000 | 12,500,000 | |
| 465139-BN-2 | STATE OF ISRAEL GOVT LOAN TR 09/15/2019 | | 08/13/2010 | FTN FINANCIAL | | 7,546,985 | 9,975,000 | |
| 465139-DM-2 | STATE OF ISRAEL GOVT LOAN TR 03/15/2021 | | 03/18/2010 | HSBC SECURITIES, INC. | | 11,657,589 | 19,000,000 | |
| 465139-HY-2 | STATE OF ISRAEL GOVT LOAN TR 05/15/2020 | | 08/11/2010 | HSBC SECURITIES, INC. | | 13,805,229 | 19,000,000 | |
| 880591-DM-1 | TEN VAL AUTH 05/01/2030 | | 03/11/2010 | HSBC SECURITIES, INC. | | 16,899,360 | 13,600,000 | 352,608 |
| 880591-DS-8 | TEN VAL AUTH 12/15/2016 | | 08/10/2010 | MORGAN STANLEY DEAN WITTER | | 11,560,900 | 10,000,000 | 75,833 |
| 88059E-NG-5 | TENN VAL AUTH CPN STRIP 01/15/2025 | | 03/12/2010 | BARCLAYS BANK | | 2,987,850 | 6,584,000 | |
| 88059E-NH-3 | TENN VAL AUTH CPN STRIP 07/15/2025 | | 03/12/2010 | BARCLAYS BANK | | 5,115,916 | 11,647,000 | |
| 880591-CW-0 | TENN VALLEY AUTHORITY 03/15/2013 | | 03/11/2010 | MORGAN STANLEY DEAN WITTER | | 14,020,875 | 12,463,000 | |
| 880591-DW-9 | TENN VALLEY AUTHORITY 08/01/2013 | | 03/19/2010 | R. W. PRESSPRICH | | 21,814,200 | 20,000,000 | 134,583 |
| 880591-ED-0 | TENN VALLEY AUTHORITY 06/15/2038 | | 03/18/2010 | MORGAN STANLEY DEAN WITTER | | 20,960,600 | 20,000,000 | 287,222 |
| 880591-EH-1 | TENN VALLEY AUTHORITY 09/15/2039 | | 08/10/2010 | MORGAN STANLEY DEAN WITTER | | 5,587,300 | 5,000,000 | 106,458 |
| 89609G-AB-8 | TRICAHUE LEASING LLC 02/26/2022 | | 03/26/2010 | PARIBAS CAPITAL MARKETS | | 7,481,757 | 7,481,757 | |
| 912810-PV-4 | TSY INFL IX N/B 01/15/2028 | | 08/10/2010 | BARCLAYS BANK | | 85,134,387 | 81,300,000 | 84,497 |
| 912828-ET-3 | TSY INFL IX N/B 01/15/2016 | | 08/16/2010 | Various | | 59,605,636 | 50,000,000 | 76,145 |
| 912828-FL-9 | TSY INFL IX N/B 07/15/2016 | | 07/30/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 30,079,882 | 25,000,000 | 33,026 |
| 912828-HN-3 | TSY INFL IX N/B 01/15/2018 | | 08/12/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 27,929,420 | 25,000,000 | 33,328 |
| 912828-JX-9 | TSY INFL IX N/B 01/15/2019 | | 08/12/2010 | SALOMON SMITH BARNEY | | 56,466,141 | 50,000,000 | 83,589 |
| 912828-MF-4 | TSY INFL IX N/B 01/15/2020 | | 07/30/2010 | GOLDMAN, SACHS & CO. | | 50,438,491 | 49,700,000 | 16,760 |
| 912828-MY-3 | TSY INFL IX N/B 04/15/2015 | | 08/13/2010 | MORGAN STANLEY DEAN WITTER | | 77,315,991 | 75,000,000 | 124,763 |
| 912828-NM-8 | TSY INFL IX N/B 07/15/2020 | | 08/11/2010 | Various | | 103,481,949 | 101,000,000 | 86,222 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912828-MR-8 | US TREASURY N/B 02/28/2015 | | 08/13/2010 | MORGAN STANLEY DEAN WITTER | | 26,170,005 | 25,000,000 | 272,673 |
| 912828-NP-1 | US TREASURY N/B 07/31/2015 | | 08/12/2010 | Various | | 33,462,970 | 33,000,000 | 22,303 |
| 912828-NV-8 | US TREASURY N/B 08/31/2015 | | 08/25/2010 | Various | | 99,368,148 | 100,000,000 | |
| 912828-NW-6 | US TREASURY N/B 08/31/2017 | | 08/27/2010 | GOLDMAN, SACHS & CO. | | 24,678,810 | 25,000,000 | |
| 0399999. Bonds - U.S. Governments | | | | | | 1,533,286,805 | 1,899,661,077 | 3,000,925 |
| 05957A-AA-7 | BANCO DEL ESTADO -CHILE 10/07/2020 | F | 09/30/2010 | DEUTSCHE BANK SECURITIES | | 5,954,400 | 6,000,000 | |
| 219868-BL-9 | CORP ANDINA DE FOMENTO 01/12/2017 | | 03/09/2010 | JEFFERIES & COMPANY, INC. | | 2,075,000 | 2,000,000 | 19,167 |
| 30216H-AB-5 | EXPORT IMPORT BANK CHINA 07/21/2015 | F | 03/08/2010 | UNION BANK OF SWITZERLAND | | 14,559,010 | 13,500,000 | 90,052 |
| 302154-AV-1 | EXPORT-IMPORT BK KOREA 09/09/2015 | F | 03/02/2010 | UNION BANK OF SWITZERLAND | | 4,973,250 | 5,000,000 | |
| 302154-AX-7 | EXPORT-IMPORT BK KOREA 01/29/2021 | F | 10/13/2010 | BANK OF AMERICA | | 6,956,600 | 7,000,000 | |
| 105756-BG-4 | FED REPUBLIC OF BRAZIL 03/07/2015 | F | 01/26/2010 | JEFFERIES & COMPANY, INC. | | 5,886,250 | 5,000,000 | 155,313 |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL 01/15/2018 | F | 01/27/2010 | BARCLAYS BANK | | 3,062,667 | 2,666,667 | 9,481 |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL 01/20/2037 | F | 06/09/2010 | Various | | 5,787,500 | 5,000,000 | 142,500 |
| 105756-BQ-2 | FED REPUBLIC OF BRAZIL 01/15/2019 | F | 01/20/2010 | Various | | 10,610,000 | 10,000,000 | 13,872 |
| 105756-BR-0 | FED REPUBLIC OF BRAZIL 01/07/2041 | F | 09/14/2010 | Various | | 11,958,490 | 12,000,000 | 107,500 |
| 105756-BS-8 | FED REPUBLIC OF BRAZIL 01/22/2021 | F | 04/15/2010 | CHASE SECURITIES | | 29,693,400 | 30,000,000 | |
| 500630-BR-8 | KOREA DEVELOPMENT BANK 08/10/2015 | F | 02/03/2010 | MERRILL LYNCH CAPITAL MARKETS | | 3,988,960 | 4,000,000 | |
| 500630-BS-6 | KOREA DEVELOPMENT BANK 03/09/2016 | F | 09/01/2010 | CITIBANK | | 15,646,870 | 15,650,000 | |
| 50066A-AA-1 | KOREA GAS CORP 11/02/2020 | F | 10/26/2010 | DEUTSCHE BANK SECURITIES | | 9,950,100 | 10,000,000 | |
| 50065W-AA-4 | KOREA NATIONAL OIL CORP 11/09/2015 | F | 11/02/2010 | BARCLAYS BANK | | 4,991,900 | 5,000,000 | |
| 669827-FX-0 | NOVA SCOTIA PROVINCE 07/21/2015 | A | 07/14/2010 | CIBC WORLD MARKETS | | 4,995,100 | 5,000,000 | |
| 683234-8K-7 | ONTARIO (PROVINCE OF) 04/14/2020 | A | 04/07/2010 | RBC DOMINION SECURITIES | | 4,983,600 | 5,000,000 | |
| 683234-8Y-7 | ONTARIO (PROVINCE OF) 06/16/2015 | A | 06/09/2010 | RBC DOMINION SECURITIES | | 4,997,700 | 5,000,000 | |
| 71654Q-AV-4 | PETROLEOS MEXICANOS 03/15/2015 | F | 03/02/2010 | UNION BANK OF SWITZERLAND | | 2,550,000 | 2,500,000 | 56,536 |
| 71654Q-AW-2 | PETROLEOS MEXICANOS 03/05/2020 | F | 01/28/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,939,400 | 5,000,000 | |
| 71654Q-AX-0 | PETROLEOS MEXICANOS 01/21/2021 | F | 07/13/2010 | Various | | 11,881,320 | 12,000,000 | |
| 74733W-AB-4 | QATARI DIAR FINANCE QSC 07/21/2020 | F | 07/14/2010 | BARCLAYS BANK | | 9,996,900 | 10,000,000 | |
| 748148-RU-9 | QUEBEC PROVINCE 07/29/2020 | A | 07/22/2010 | BANK OF AMERICA | | 29,882,100 | 30,000,000 | |
| 168863-AV-0 | REPUBLIC OF CHILE 08/05/2020 | F | 07/29/2010 | CITIBANK | | 4,993,850 | 5,000,000 | |
| 698299-AV-6 | REPUBLIC OF PANAMA 01/29/2026 | F | 03/25/2010 | Various | | 11,318,500 | 10,000,000 | 119,740 |
| 698299-AX-2 | REPUBLIC OF PANAMA 01/30/2020 | F | 07/19/2010 | FAHNESTOCK & CO., INC. | | 2,126,000 | 2,000,000 | 69,044 |
| 715638-AQ-5 | REPUBLIC OF PERU 05/03/2016 | F | 05/24/2010 | Various | | 15,870,000 | 13,000,000 | 219,611 |
| 715638-AS-1 | REPUBLIC OF PERU 07/21/2025 | F | 03/29/2010 | BARCLAYS BANK | | 5,780,000 | 5,000,000 | 71,458 |
| 731011-AS-1 | REPUBLIC OF POLAND 07/16/2015 | F | 07/08/2010 | HSBC SECURITIES, INC. | | 7,976,240 | 8,000,000 | |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA 05/30/2022 | F | 02/24/2010 | STANDARD NY SEC INC | | 5,025,000 | 5,000,000 | 74,253 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA 03/09/2020 | F | 03/03/2010 | Various | | 7,031,500 | 7,000,000 | |
| 78307A-DA-8 | RUSSIA FOREIGN BOND 04/29/2015 | F | 05/06/2010 | BARCLAYS BANK | | 7,373,750 | 7,500,000 | 3,021 |
| 78307A-DB-6 | RUSSIA FOREIGN BOND 04/29/2020 | F | 04/22/2010 | CITIBANK | | 11,923,560 | 12,000,000 | |
| 46513E-5Y-4 | STATE OF ISRAEL 03/26/2019 | F | 05/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,218,750 | 5,000,000 | 37,014 |
| 00254E-KM-3 | SWEDISH EXPORT CREDIT 10/20/2015 | F | 10/13/2010 | BANK OF AMERICA | | 18,978,340 | 19,000,000 | |
| 91086Q-AY-4 | UNITED MEXICAN STATES 01/15/2020 | F | 03/04/2010 | Various | | 12,114,720 | 12,000,000 | 95,667 |
| 1099999. Bonds - All Other Governments | | | | | | 326,050,727 | 317,816,667 | 1,284,229 |
| 917542-QV-7 | UTAH ST G O BABS 2010 B 07/01/2025 | | 09/24/2010 | GOLDMAN, SACHS & CO. | | 10,000,000 | 10,000,000 | |
| 1799999. Bonds - U.S. States, Territories and Possessions | | | | | | 10,000,000 | 10,000,000 | |
| 544646-ZR-6 | LOS ANGELES CA USD G O BABS 2 07/01/2034 | | 02/18/2010 | MORGAN STANLEY DEAN WITTER | | 10,000,000 | 10,000,000 | |
| 696550-WS-7 | PALM BEACH CNTY FL SCH BRD CO 08/01/2025 | | 11/04/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 41,046,957 | 42,515,000 | |
| 360046-Q9-0 | FULTON CNTY GA G O LIBR BABS 07/01/2039 | | 09/15/2010 | CITIGROUP GLOBAL MARKETS | | 8,000,000 | 8,000,000 | |
| 158249-HX-3 | CHAMPAIGN CNTY IL SD 004 BABS 06/01/2036 | | 02/05/2010 | STIFEL NICOLAUS & CO, INC. | | 7,000,000 | 7,000,000 | |
| 713040-GQ-0 | PEORIA IL SCH DIST NO 150 200 01/01/2012 | | 05/06/2010 | PRE-REFUNDING | | 430,032 | 465,000 | |
| 713040-GT-4 | PEORIA IL SCH DIST NO 150 200 01/01/2012 | | 05/06/2010 | PRE-REFUNDING | | 795,328 | 860,000 | |
| 299620-EF-7 | EVANSVILLE VANDERBURGH IN SCH 01/15/2030 | | 01/21/2010 | HILLIARD LYONS | | 5,500,000 | 5,500,000 | |
| 042467-JM-3 | ARMSTRONG PA SCH DIST G O BAB 03/15/2041 | | 11/15/2010 | Various | | 12,000,000 | 12,000,000 | |
| 235219-CA-8 | DALLAS TX G O REF TXBLE 2010 02/15/2023 | | 11/10/2010 | LOOP CAPITAL MARKETS | | 10,000,000 | 10,000,000 | |
| 235219-CB-6 | DALLAS TX G O REF TXBLE 2010 02/15/2024 | | 11/10/2010 | LOOP CAPITAL MARKETS | | 10,000,000 | 10,000,000 | |
| 442331-SR-6 | HOUSTON TX PUB IMPT REF BABS 03/01/2023 | | 11/17/2010 | JEFFERIES & COMPANY, INC. | | 8,000,000 | 8,000,000 | |
| 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 03/01/2030 | | 11/17/2010 | JEFFERIES & COMPANY, INC. | | 37,000,000 | 37,000,000 | |
| 486063-MH-0 | KATY TX INDPT SCH DIST PSF BA 02/15/2041 | | 12/03/2010 | MORGAN STANLEY DEAN WITTER | | 10,000,000 | 10,000,000 | 49,381 |
| 779240-HF-0 | ROUND ROCK TX ISD BABS 2010 D 08/01/2035 | | 12/01/2010 | SEIBERT BRANFORD | | 7,000,000 | 7,000,000 | |
| 2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 166,772,317 | 168,340,000 | 49,381 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #36011 08/01/2020 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 1,498 | 1,293 | 6 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #53966 09/01/2019 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 2,239 | 1,943 | 8 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #54172 11/01/2019 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 194 | 168 | 1 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C9077 08/01/2023 | | 08/02/2010 | INCAPITAL | | 2,754,217 | 2,593,730 | 3,566 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D9629 08/01/2023 | | 08/02/2010 | INCAPITAL | | 665,758 | 627,149 | 862 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD # 03/01/2026 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 35,848 | 31,670 | 105 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD # 04/01/2026 | | 11/18/2010 | SURETY LIFE INSURANCE COMPANY | | 47,098 | 41,939 | 129 |
| 3128M4-JJ-3 | FED HOME LOAN MTG CORP GOLD # 03/01/2037 | | 08/13/2010 | INCAPITAL | | 2,982,287 | 2,787,184 | 5,536 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 04/01/2025 | | 07/30/2010 | CANTOR FITZGERALD | | 20,591,059 | 19,199,123 | 29,332 |
| 31378H-3H-2 | FED NATL MTG ASSOC #399600 12/01/2012 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 13,301 | 12,196 | 37 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 05/01/2031 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 15,244 | 13,462 | 41 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 05/01/2032 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 1,576 | 1,419 | 4 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 07/01/2032 | | 11/18/2010 | CHARTER NATIONAL LIFE | | 16,750 | 15,079 | 43 |
| 31390J-4L-2 | FED NATL MTG ASSOC #648027 07/01/2032 | | 11/18/2010 | INTRAMERICA INC | | 56,998 | 51,313 | 145 |
| 914026-LZ-0 | UNIVERSITY OF AL BABS 2010 C 07/01/2038 | | 11/09/2010 | PRAGER MCCARTHY & SEALY | | 17,673,731 | 17,840,000 | |
| 79575D-E6-3 | SALT RIVER PROJ AZ ELEC BABS 01/01/2041 | | 09/30/2010 | MORGAN STANLEY DEAN WITTER | | 15,000,000 | 15,000,000 | |
| 79741T-AR-5 | SAN DIEGO CNTY CA WTR REV BAB 05/01/2049 | | 01/22/2010 | CITIGROUP GLOBAL MARKETS | | 5,000,000 | 5,000,000 | |
| 196632-LD-3 | COLORADO SPRINGS CO UTIL SYS 11/15/2040 | | 09/30/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 15,000,000 | 15,000,000 | |
| 626207-YF-5 | MUNICIPAL ELEC AUTH GA BABS 1 04/01/2057 | | 03/04/2010 | GOLDMAN, SACHS & CO. | | 22,000,000 | 22,000,000 | |
| 438701-RH-9 | HONOLULU HI CITY & CNTY WSTWT 07/01/2040 | | 10/27/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 10,000,000 | 10,000,000 | |
| 167593-AN-2 | CHICAGO IL OHARE INTL ARPT GE 01/01/2040 | | 04/15/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 10,000,000 | 10,000,000 | |
| 16772P-AQ-9 | CHICAGO IL TRANS AUTH SLS TAX 12/01/2040 | | 03/24/2010 | GOLDMAN, SACHS & CO. | | 10,000,000 | 10,000,000 | |
| 167736-YU-5 | CHICAGO IL WTR REV SEC LIEN B 11/01/2040 | | 11/05/2010 | CABRERA CAPITAL MARKETS INC | | 9,200,000 | 9,200,000 | |
| 958697-HP-2 | WESTERN MN MUN PWR AGY PWR SU 01/01/2046 | | 11/17/2010 | CITIGROUP GLOBAL MARKETS | | 28,000,000 | 28,000,000 | |
| 537011-BB-3 | LITTLE BLUE VALLEY MO SWR BAB 09/01/2040 | | 11/18/2010 | FAHNESTOCK & CO., INC. | | 23,000,000 | 23,000,000 | |
| 681793-4Q-5 | OMAHA NE PUB PWR DIST ELEC BA 02/01/2041 | | 11/05/2010 | GOLDMAN, SACHS & CO. | | 10,000,000 | 10,000,000 | |
| 64972F-Y2-6 | NEW YORK NY MUN WTR FIN FISCA 06/15/2042 | | 11/10/2010 | RAMIREZ, SAMUAL A. & COMPANY | | 20,000,000 | 20,000,000 | |
| 64971M-5L-2 | NEW YORK NY TRANS FIN AUTH 10 11/01/2038 | | 10/27/2010 | MORGAN STANLEY DEAN WITTER | | 7,500,000 | 7,500,000 | |
| 649902-EZ-2 | NEW YORK ST DORM PERS INC EDU 03/15/2013 | | 12/20/2010 | VARIOUS | | 337,569 | | |
| 64986A-L2-5 | NEW YORK ST ENVIR NYCMWFA BAB 06/15/2039 | | 02/03/2010 | SEIBERT BRANFORD | | 15,000,000 | 15,000,000 | |
| 663903-DM-1 | NORTHEAST OH REG SWR DIST BAB 11/15/2040 | | 11/05/2010 | BARCLAYS BANK | | 20,000,000 | 20,000,000 | |
| 386442-UJ-4 | GRAND RIVER DAM AUTH OK 2010 06/01/2040 | | 11/18/2010 | CITIGROUP GLOBAL MARKETS | | 24,465,000 | 24,465,000 | |
| 68607D-NL-5 | OREGON ST DEPT TRANSN HWY USE 11/15/2034 | | 04/01/2010 | CITIGROUP GLOBAL MARKETS | | 16,000,000 | 16,000,000 | |
| 837151-AA-7 | SOUTH CAROLINA PUB SVC SANTEE 01/01/2050 | | 12/09/2010 | CITIGROUP GLOBAL MARKETS | | 10,000,000 | 10,000,000 | |
| 662903-MH-3 | NORTH TX MUN WTR DIST BABS 20 09/01/2040 | | 10/29/2010 | MORGAN KEEGAN & COMPANY, INC. | | 9,000,000 | 9,000,000 | |
| 79642B-LT-8 | SAN ANTONIO TX WTR SYS BABS 1 05/15/2034 | | 11/12/2010 | SEIBERT BRANFORD | | 15,000,000 | 15,000,000 | |
| 915137-5R-0 | UNIVERSITY OF TX REV BABS 20 08/15/2046 | | 09/15/2010 | J. P. MORGAN SECURITIES, INC. | | 10,000,000 | 10,000,000 | |
| 927781-VR-2 | VIRGINIA CLG BLDG AUTH PUB HI 09/01/2021 | | 10/28/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 9,055,000 | 9,055,000 | |
| 927781-VS-0 | VIRGINIA CLG BLDG AUTH PUB HI 09/01/2022 | | 10/28/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 4,950,000 | 4,950,000 | |
| 927781-VT-8 | VIRGINIA CLG BLDG AUTH PUB HI 09/01/2023 | | 10/28/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 9,365,000 | 9,365,000 | |
| 927781-VU-5 | VIRGINIA CLG BLDG AUTH PUB HI 09/01/2024 | | 10/28/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 8,995,000 | 8,995,000 | |
| 387883-PP-0 | GRANT CNTY WA PUD 2 PRIEST RA 01/01/2040 | | 04/15/2010 | CITIGROUP GLOBAL MARKETS | | 9,990,600 | 10,000,000 | |
| 254845-GQ-7 | DISTRICT COLUMBIA WTR & SWR B 10/01/2044 | | 10/20/2010 | J. P. MORGAN SECURITIES, INC. | | 7,500,000 | 7,500,000 | |
| 3199999. Bonds - U.S. Special Revenues | | | | | | 399,215,967 | 397,247,668 | 39,815 |
| 88579Y-AB-7 | 3M COMPANY 0% 11/21/2032 11/21/2032 | | 06/29/2010 | MCMAHAN SECURITIES CO LP | | 127,800 | 142,000 | |
| 002824-AX-8 | ABBOTT LABORATORIES 05/27/2015 | | 08/17/2010 | ROYAL BANK OF SCOTLAND PLC | | 14,668,780 | 14,000,000 | 87,150 |
| 002824-AY-6 | ABBOTT LABORATORIES 05/27/2040 | | 05/24/2010 | MORGAN STANLEY DEAN WITTER | | 4,961,400 | 5,000,000 | |
| 00440E-AN-7 | ACE INA HOLDINGS 11/23/2015 | | 11/18/2010 | MORGAN STANLEY DEAN WITTER | | 19,981,400 | 20,000,000 | |
| 00506T-9C-1 | ACTIVANT SOLUTIONS INC B-3 TE 02/02/2016 | | 11/19/2010 | EXCHANGE | | 827,193 | 840,498 | |
| 00506T-9B-3 | ACTIVANT SOLUTIONS TERM LOAN 05/02/2013 | | 02/18/2010 | DEUTSCHE BANK SECURITIES | | 947,500 | 1,000,000 | |
| 00508X-AD-6 | ACTUANT CORPORATION 06/15/2017 | | 07/22/2010 | STERNE AGEE & LEACH | | 1,360,125 | 1,350,000 | 10,828 |
| 005125-9B-7 | ACXIOM CORP EXTENDED TERM LOA 03/15/2015 | | 01/08/2010 | J. P. MORGAN SECURITIES, INC. | | 1,145,022 | 1,174,381 | |
| 00724F-AB-7 | ADOBE SYSTEMS INC 02/01/2020 | | 03/31/2010 | BANK OF AMERICA | | 2,249,561 | 2,286,000 | 19,606 |
| 05377R-AB-0 | AESOP FUNDING II LLC 10/20/2013 | | 11/01/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 8,327,344 | 7,500,000 | 27,154 |
| 05377R-AC-8 | AESOP FUNDING II LLC 02/20/2014 | | 11/02/2010 | DEUTSCHE BANK SECURITIES | | 13,940,269 | 12,917,000 | 30,570 |
| 05377R-AD-6 | AESOP FUNDING II LLC 08/20/2014 | | 11/01/2010 | GREENWICH CAPITAL MARKETS, INC. | | 5,224,805 | 5,000,000 | 7,058 |
| 008252-AL-2 | AFFILIATED MANAGERS GROU 3.95 08/15/2038 | | 08/30/2010 | Various | | 2,031,760 | 2,000,000 | 13,112 |
| 990501-9B-6 | AFFINION GROUP HOLDINGS, INC. 03/01/2012 | | 12/01/2010 | VARIOUS | | 225,849 | | |
| 00828D-AM-3 | AFFINION GROUP INC 12/15/2018 | | 11/08/2010 | DEUTSCHE BANK SECURITIES | | 3,225,788 | 3,250,000 | |
| 990501-9C-4 | AFFINION GROUP TRANCHE B TERM 10/09/2016 | | 04/26/2010 | BANK OF AMERICA | | 2,475,000 | 2,500,000 | |
| 02640F-AA-6 | AGFMT 2010-1A A1 01/26/2014 | | 03/29/2010 | GREENWICH CAPITAL MARKETS, INC. | | 5,998,557 | 6,000,000 | 24,892 |
| 02660T-JJ-3 | AHMT 2006-1 M1 03/25/2046 | | 01/02/2010 | VARIOUS | | 5,946,000 | 5,946,000 | |
| 008685-AB-5 | AHOLD FINANCE USA INC 05/01/2029 | F | 02/17/2010 | J. P. MORGAN SECURITIES, INC. | | 9,102,905 | 8,500,000 | 180,182 |
| 009163-AA-4 | AIR PRODUCTS & CHEMICALS 02/01/2013 | | 06/28/2010 | JEFFERIES & COMPANY, INC. | | 2,104,600 | 2,000,000 | 34,583 |
| 009363-AJ-1 | AIRGAS INC 10/01/2015 | | 09/27/2010 | BANK OF AMERICA | | 4,992,450 | 5,000,000 | |
| 991209-9A-7 | AL GULF COAST TERMINALS TERM 07/22/2016 | | 07/30/2010 | BARCLAYS BANK | | 2,425,000 | 2,500,000 | |
| 01168#-9C-8 | ALASKA COMMUNICATIONS SYSTEMS 10/21/2016 | | 11/09/2010 | J. P. MORGAN SECURITIES, INC. | | 668,250 | 675,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 018490-AN-2 | ALLERGAN INC 09/15/2020 | | 09/07/2010 | GOLDMAN, SACHS & CO. | | 8,623,791 | 8,650,000 | |
| 018804-AP-9 | ALLIANT TECHSYSTEMS INC 09/15/2020 | | 10/14/2010 | WELLS FARGO | | 3,888,988 | 3,695,000 | 25,403 |
| 01903#-BA-9 | ALLIED CAPITAL CORPORATION SE 06/15/2011 | | 02/11/2010 | VARIOUS | | 460,643 | | |
| 01903#-BB-7 | ALLIED CAPITAL CORPORATION SE 03/31/2012 | | 02/11/2010 | VARIOUS | | 460,643 | | |
| 01903#-BC-5 | ALLIED CAPITAL CORPORATION SE 04/01/2012 | | 02/08/2010 | VARIOUS | | 95,904 | | |
| 471109-AB-4 | ALLTRISTA CORP 05/01/2017 | | 06/02/2010 | BARCLAYS BANK | | 1,965,000 | 2,000,000 | 15,000 |
| 02005N-AB-6 | ALLY FINANCIAL INC 02/12/2015 | | 06/16/2010 | CITIBANK | | 4,654,684 | 4,600,000 | 89,225 |
| 02005N-AE-0 | ALLY FINANCIAL INC 03/15/2020 | | 03/10/2010 | MORGAN STANLEY DEAN WITTER | | 1,081,520 | 1,100,000 | |
| 021345-AA-1 | ALTA WIND HOLDINGS, LLC ALTA 06/30/2035 | | 07/14/2010 | CITICORP SECURITIES | | 5,000,000 | 5,000,000 | |
| 00163M-AM-6 | AMB PROPERTY L.P. 01/15/2018 | | 12/06/2010 | FTN FINANCIAL | | 975,590 | 1,000,000 | 3,000 |
| 03064E-AE-6 | AMCAR 2010-2, C 10/08/2015 | | 05/13/2010 | WACHOVIA SECURITIES | | 11,996,309 | 12,000,000 | |
| 0258M0-DA-4 | AMER EXPRESS CREDIT CO 09/15/2015 | | 09/08/2010 | GOLDMAN, SACHS & CO. | | 9,941,600 | 10,000,000 | |
| 02360X-AF-4 | AMERENENERGY 11/01/2010 | | 09/07/2010 | VARIOUS | | 4,231 | | |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV 03/30/2020 | F | 03/23/2010 | J. P. MORGAN SECURITIES, INC. | | 6,954,920 | 7,000,000 | |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV 03/30/2040 | F | 03/23/2010 | CITIBANK | | 5,921,340 | 6,000,000 | |
| 02369A-AG-3 | AMERICAN ACHIEVEMENT COR 04/15/2016 | | 10/21/2010 | GOLDMAN, SACHS & CO. | | 2,537,500 | 2,500,000 | |
| 024937-A#-1 | AMERICAN CAPITAL STRATEGIES S 08/01/2010 | | 02/01/2010 | SCHEDULED PAY UP | | 1,311,512 | 1,311,512 | |
| 02666Q-G6-4 | AMERICAN HONDA FINANCE 09/21/2015 | | 09/14/2010 | J. P. MORGAN SECURITIES, INC. | | 9,990,700 | 10,000,000 | |
| 029912-BC-5 | AMERICAN TOWER CORP 09/01/2020 | | 08/11/2010 | CITIBANK | | 9,988,000 | 10,000,000 | |
| 029912-BD-3 | AMERICAN TOWER CORP 01/15/2018 | | 12/02/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,992,100 | 10,000,000 | |
| 03028P-C*-5 | AMERICAN TRANSMISSION 4.17% S 03/14/2026 | | 08/18/2010 | GOLDMAN, SACHS & CO. | | 5,000,000 | 5,000,000 | |
| 03063P-AD-4 | AMERICREDIT AUTOMOBILE RECEIV 09/08/2015 | | 09/15/2010 | BARCLAYS BANK | | 3,998,946 | 4,000,000 | |
| 03063P-AE-2 | AMERICREDIT AUTOMOBILE RECEIV 04/08/2016 | | 09/15/2010 | BARCLAYS BANK | | 3,679,676 | 3,680,000 | |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP 11/15/2019 | | 08/03/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,247,350 | 5,000,000 | 54,844 |
| 031162-AV-2 | AMGEN INC 06/01/2017 | | 02/04/2010 | DEUTSCHE BANK SECURITIES | | 6,209,830 | 5,613,000 | 62,024 |
| 031162-BD-1 | AMGEN INC 10/01/2020 | | 09/13/2010 | MORGAN STANLEY DEAN WITTER | | 9,713,828 | 9,750,000 | |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC 05/01/2018 | | 07/21/2010 | BARCLAYS BANK | | 2,029,000 | 2,000,000 | 32,860 |
| 02005A-AF-5 | AMOT 10 - 2 A 04/15/2017 | | 04/23/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 54,989,605 | 55,000,000 | |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 10/20/2012 | | 10/20/2009 | SCHEDULED PAY UP | | 700,132 | 700,132 | |
| 032511-BH-9 | ANADARKO PETROLEUM CORP 09/15/2017 | | 08/09/2010 | J. P. MORGAN SECURITIES, INC. | | 9,650,000 | 9,650,000 | |
| 034863-AC-4 | ANGLO AMERICAN CAPITAL 09/27/2013 | F | 09/20/2010 | BARCLAYS BANK | | 7,993,280 | 8,000,000 | |
| 037389-AV-5 | AON CORP 09/30/2015 | | 09/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,702,908 | 9,750,000 | |
| 037411-AX-3 | APACHE CORP 02/01/2021 | | 11/30/2010 | J. P. MORGAN SECURITIES, INC. | | 5,938,200 | 6,000,000 | |
| 037411-AY-1 | APACHE CORP 02/01/2042 | | 11/30/2010 | J. P. MORGAN SECURITIES, INC. | | 4,915,650 | 5,000,000 | |
| 990798-9H-5 | ARAMARK CORPORATION LC 2 FACI 07/26/2016 | | 05/07/2010 | Various | | 75,304 | 77,434 | |
| 990798-9G-7 | ARAMARK CORPORATION LC FACILI 01/26/2014 | | 05/07/2010 | Various | | 44,716 | 45,980 | |
| 990798-9F-9 | ARAMARK CORPORATION US TERM B 07/26/2016 | | 05/07/2010 | Various | | 1,083,454 | 1,114,091 | |
| 990798-9E-2 | ARAMARK CORPORATION US TERM L 01/26/2014 | | 05/07/2010 | Various | | 741,526 | 762,495 | |
| 039380-AB-6 | ARCH COAL INC 08/01/2016 | | 06/23/2010 | Various | | 5,611,900 | 5,440,000 | 154,277 |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE 10/15/2017 | F | 10/07/2010 | Various | | 3,130,000 | 3,000,000 | 2,766 |
| 040555-CH-5 | ARIZONA PUB SERVICE CO 09/01/2035 | | 03/29/2010 | BROADPOINT FINANCIAL | | 4,488,450 | 5,000,000 | 22,917 |
| 04273W-AA-9 | ARROW ELECTRONICS INC 11/01/2015 | | 10/29/2010 | BANK OF AMERICA | | 2,989,500 | 3,000,000 | |
| 04273W-AB-7 | ARROW ELECTRONICS INC 03/01/2021 | | 10/29/2010 | BANK OF AMERICA | | 9,967,400 | 10,000,000 | |
| 04363U-AA-4 | ASCIANO FINANCE 09/23/2015 | F | 09/16/2010 | MORGAN STANLEY DEAN WITTER | | 6,739,740 | 6,750,000 | |
| 04363U-AB-2 | ASCIANO FINANCE 09/23/2020 | F | 09/16/2010 | MORGAN STANLEY DEAN WITTER | | 9,977,000 | 10,000,000 | |
| 00206R-AG-7 | AT&T INC 01/15/2038 | | 11/22/2010 | ROYAL BANK OF SCOTLAND PLC | | 2,678,200 | 2,500,000 | 57,313 |
| 00206R-AV-4 | AT&T INC 08/15/2015 | | 08/17/2010 | Various | | 19,054,450 | 19,000,000 | 12,500 |
| 04963J-AA-3 | ATRIUM CDO, CLASS A LOANS 06/27/2015 | F | 03/17/2010 | Various | | 17,903,984 | 18,821,534 | 18,009 |
| 05329W-AJ-1 | AUTONATION INC 04/15/2018 | | 06/17/2010 | Various | | 4,245,464 | 4,300,000 | 51,000 |
| 053332-AH-5 | AUTOZONE INC 01/15/2014 | | 02/03/2010 | MORGAN STANLEY DEAN WITTER | | 6,779,106 | 6,110,000 | 25,373 |
| 053332-AL-6 | AUTOZONE INC 11/15/2020 | | 11/08/2010 | SUNTRUST | | 9,956,000 | 10,000,000 | |
| 05348E-AP-4 | AVALONBAY COMMUNITIES 01/15/2021 | | 12/15/2010 | WACHOVIA SECURITIES | | 9,471,000 | 10,000,000 | 36,208 |
| 991235-9A-2 | AVAYA, INC. TERM B-1 LOAN 10/24/2014 | | 12/22/2010 | MORGAN STANLEY DEAN WITTER | | 930,000 | 1,000,000 | |
| 002447-AA-8 | AWAS AVIATION CAPITAL LT 10/15/2016 | F | 10/07/2010 | STERNE AGEE & LEACH | | 4,030,000 | 4,000,000 | |
| 05615M-AA-5 | BABSON 2005-3A, CLASS A1 LOAN 11/10/2019 | F | 03/24/2010 | Various | | 8,019,880 | 8,704,120 | 4,620 |
| 05955Y-AM-1 | BAFC 2010-R3 3A5 09/26/2037 | | 03/18/2010 | BANK OF AMERICA | | 22,942,500 | 23,000,000 | 105,417 |
| 05955Y-AS-8 | BAFC 2010-R3 4A4 06/26/2036 | | 03/16/2010 | BANK OF AMERICA | | 9,771,431 | 9,747,064 | 44,674 |
| 058498-AN-6 | BALL CORP 09/01/2019 | | 06/30/2010 | Various | | 3,188,340 | 3,088,000 | 71,480 |
| 058498-AP-1 | BALL CORP 09/15/2020 | | 03/18/2010 | Various | | 2,372,400 | 2,340,000 | 405 |
| 058498-AQ-9 | BALL CORP 05/15/2021 | | 11/15/2010 | Various | | 1,784,469 | 1,785,000 | |
| 059165-EC-0 | BALTIMORE GAS & ELECTRIC 10/01/2036 | | 11/17/2010 | CANTOR, FITZGERALD & CO. | | 5,535,000 | 5,000,000 | 44,979 |
| 05957N-AQ-4 | BANCO DO BRASIL (CAYMAN) 01/22/2015 | F | 01/15/2010 | DEUTSCHE BANK SECURITIES | | 10,926,630 | 11,000,000 | |
| 063679-CG-7 | BANK OF MONTREAL 06/28/2013 | A | 06/21/2010 | MORGAN STANLEY DEAN WITTER | | 9,994,200 | 10,000,000 | |
| 06406H-BS-7 | BANK OF NEW YORK MELLON 01/15/2016 | | 12/02/2010 | MORGAN STANLEY DEAN WITTER | | 14,995,500 | 15,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 064149-A5-6 | BANK OF NOVA SCOTIA 01/22/2013 | A | 03/31/2010 | BANK OF AMERICA | | 5,023,800 | 5,000,000 | 23,438 |
| 064149-A6-4 | BANK OF NOVA SCOTIA 01/22/2015 | A | 01/19/2010 | MORGAN STANLEY DEAN WITTER | | 39,948,800 | 40,000,000 | |
| 06415A-AA-1 | BANK OF NOVA SCOTIA 10/29/2015 | A | 10/21/2010 | BARCLAYS BANK | | 7,986,240 | 8,000,000 | |
| 06741C-AA-2 | BARCLAYS BANK PLC 09/21/2015 | F | 09/14/2010 | BARCLAYS BANK | | 19,976,600 | 20,000,000 | |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 05/26/2037 | | 02/26/2010 | CANTOR FITZGERALD | | 11,710,685 | 11,609,105 | 3,870 |
| 055381-AQ-0 | BE AEROSPACE INC 07/01/2018 | | 06/23/2010 | Various | | 7,355,000 | 7,000,000 | 287,819 |
| 07385T-AJ-5 | BEAR STEARNS CO INC 11/15/2014 | | 02/09/2010 | J. P. MORGAN SECURITIES, INC. | | 5,493,400 | 5,000,000 | 68,875 |
| 075811-AE-9 | BECKMAN COULTER INC 06/01/2015 | | 06/17/2010 | J. P. MORGAN SECURITIES, INC. | | 18,811,561 | 16,845,000 | 57,150 |
| 075811-AD-1 | BECKMAN COULTER INC 2.500000% 12/15/2036 | | 10/07/2010 | Various | | 1,924,768 | 1,800,000 | 16,764 |
| 075887-AW-9 | BECTON DICKINSON 11/12/2020 | | 11/08/2010 | GOLDMAN, SACHS & CO. | | 14,992,350 | 15,000,000 | |
| 081437-AG-0 | BEMIS COMPANY INC 08/01/2014 | | 06/22/2010 | BANK OF AMERICA | | 7,933,050 | 7,225,000 | 163,285 |
| 991200-9A-6 | BI-LO LLC FIRST LIEN TERM LOA 05/12/2015 | | 05/27/2010 | CREDIT SUISSE | | 1,940,000 | 2,000,000 | |
| 991093-9B-3 | BIOMET INC DOLLAR TERM LOAN 03/25/2015 | | 02/01/2010 | BANK OF AMERICA | | 980,000 | 1,000,000 | |
| 064255-AB-8 | BK TOKYO-MITSUBISHI UFJ 01/22/2015 | F | 01/13/2010 | MORGAN STANLEY DEAN WITTER | | 9,995,900 | 10,000,000 | |
| 064255-AC-6 | BK TOKYO-MITSUBISHI UFJ 09/11/2013 | F | 09/08/2010 | MORGAN STANLEY DEAN WITTER | | 24,748,515 | 24,750,000 | |
| 091797-AM-2 | BLACK & DECKER CORP 11/01/2014 | | 06/22/2010 | J. P. MORGAN SECURITIES, INC. | | 6,426,240 | 6,000,000 | 42,750 |
| 990648-9C-3 | BLB WORLDWIDE HOLDINGS INC EX 11/05/2015 | | 11/05/2010 | EXCHANGE | | 78,036 | 335,030 | |
| 05567L-G6-8 | BNP PARIBAS 03/11/2015 | F | 11/05/2010 | PARIBAS CAPITAL MARKETS | | 6,312,780 | 6,000,000 | 34,667 |
| 05572F-AA-1 | BNP PARIBAS HOME LOAN 11/02/2015 | F | 10/26/2010 | PARIBAS CAPITAL MARKETS | | 14,994,300 | 15,000,000 | |
| 05949C-GV-2 | BOAMS 2005-8 A8 09/25/2035 | | 02/04/2010 | CITIBANK | | 5,801,875 | 6,358,219 | 7,771 |
| 096629-AA-8 | BOARDWALK PIPELINES LLC 02/01/2017 | | 08/17/2010 | BARCLAYS BANK | | 2,166,480 | 2,000,000 | 5,806 |
| 097014-AH-7 | BOEING CAPITAL CORP 01/15/2013 | | 01/31/2010 | VARIOUS | | 1,360,944 | | |
| 097014-AK-0 | BOEING CAPITAL CORP 10/27/2014 | | 02/22/2010 | Various | | 19,094,191 | 18,895,000 | 172,782 |
| 10112R-AQ-7 | BOSTON PROPERTIES LP 10/15/2019 | | 12/15/2010 | Various | | 40,581,941 | 36,639,000 | 317,185 |
| 10112R-AS-3 | BOSTON PROPERTIES LP 05/15/2021 | | 12/17/2010 | Various | | 2,359,525 | 2,500,000 | 9,740 |
| 101137-AJ-6 | BOSTON SCIENTIFIC CORP 01/15/2015 | | 03/30/2010 | ROYAL BANK OF SCOTLAND PLC | | 2,600,696 | 2,719,000 | 37,726 |
| 10510K-AB-3 | BRAMBLES USA INC 04/01/2015 | R | 03/24/2010 | J. P. MORGAN SECURITIES, INC. | | 9,991,400 | 10,000,000 | |
| 991246-9A-9 | BRESNAN BROADBAND HOLDINGS, L 12/14/2017 | | 12/28/2010 | CITIBANK | | 668,250 | 675,000 | |
| 990797-9B-0 | BRICKMAN GROUP HOLDINGS TERM 10/14/2016 | | 11/16/2010 | BARCLAYS BANK | | 668,250 | 675,000 | |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO 11/15/2036 | | 09/21/2010 | Various | | 4,000,850 | 3,500,000 | 73,682 |
| 11102A-AB-7 | BRITISH TELECOM PLC 01/15/2013 | F | 02/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,113,580 | 2,000,000 | 9,156 |
| 111320-AA-5 | BROADCOM CORP 11/01/2013 | | 11/09/2010 | Various | | 16,007,580 | 16,000,000 | 6,417 |
| 111320-AC-1 | BROADCOM CORP 11/01/2015 | | 10/27/2010 | J. P. MORGAN SECURITIES, INC. | | 4,972,200 | 5,000,000 | |
| 07388V-AH-1 | BSCMS 2007-T26, AJ 01/12/2045 | | 01/28/2010 | VARIOUS | | 1,305,951 | | |
| 991055-9B-2 | BUCYRUS INTERNATIONAL TRANCHE 02/17/2016 | | 03/10/2010 | J. P. MORGAN SECURITIES, INC. | | 995,000 | 1,000,000 | |
| 990882-9C-8 | BUILDING MATERIALS COPR OF AM 02/22/2014 | | 05/12/2010 | DEUTSCHE BANK SECURITIES | | 991,250 | 1,000,000 | |
| 120111-BJ-7 | BUILDING MATERIALS CORP 03/15/2020 | | 06/16/2010 | DEUTSCHE BANK SECURITIES | | 2,910,000 | 3,000,000 | 61,875 |
| 120111-BK-4 | BUILDING MATERIALS CORP 08/15/2018 | | 09/27/2010 | Various | | 3,970,000 | 4,000,000 | 35,521 |
| 12189L-AA-9 | BURLINGTN NORTH SANTA FE 05/01/2040 | | 05/12/2010 | BANK OF AMERICA | | 4,983,150 | 5,000,000 | |
| 127210-AB-8 | CADBURY SCHWEPPES US FIN 10/01/2013 | | 10/21/2010 | VARIOUS | | (64,485) | | |
| 12800U-AD-2 | CAISSE CENTRALE DESJARDN 09/16/2013 | A | 09/09/2010 | MORGAN STANLEY DEAN WITTER | | 14,742,625 | 14,750,000 | |
| 131244-AC-9 | CALLIDUS DEBT PARTNERS CLO FU 04/17/2020 | | 03/24/2010 | J. P. MORGAN SECURITIES, INC. | | 9,296,423 | 9,956,008 | 9,756 |
| 131347-BS-4 | CALPINE CORP 07/31/2020 | | 07/20/2010 | Various | | 3,149,159 | 3,150,000 | |
| 131347-BW-5 | CALPINE CORP 02/15/2021 | | 10/18/2010 | MORGAN STANLEY DEAN WITTER | | 1,000,000 | 1,000,000 | |
| 131347-9A-6 | CALPINE CORP FIRST PRIORITY T 03/29/2014 | | 05/10/2010 | Various | | 2,943,750 | 3,000,000 | |
| 134429-AT-6 | CAMPBELL SOUP CO 02/15/2019 | | 11/05/2010 | ROYAL BANK OF SCOTLAND PLC | | 6,714,720 | 6,000,000 | 63,750 |
| 134429-AV-1 | CAMPBELL SOUP CO 07/15/2017 | | 06/30/2010 | J. P. MORGAN SECURITIES, INC. | | 4,985,550 | 5,000,000 | |
| 136069-DP-3 | CANADIAN IMP BK COMM NY 09/13/2013 | A | 09/07/2010 | BARCLAYS BANK | | 24,472,070 | 24,500,000 | |
| 136069-DM-0 | CANADIAN IMPERIAL BANK 07/02/2015 | A | 06/30/2010 | Various | | 35,006,400 | 35,000,000 | 1,444 |
| 136069-DS-7 | CANADIAN IMPERIAL BANK 12/11/2015 | A | 12/06/2010 | BARCLAYS BANK | | 4,994,850 | 5,000,000 | |
| 13645R-AK-0 | CANADIAN PACIFIC LTD 03/15/2023 | A | 09/20/2010 | MORGAN STANLEY DEAN WITTER | | 12,695,813 | 12,750,000 | |
| 14040E-HG-0 | CAPITAL ONE BANK 06/13/2013 | | 12/20/2010 | VARIOUS | | 411,112 | | |
| 14149Y-AT-5 | CARDINAL HEALTH INC 12/15/2020 | | 12/08/2010 | DEUTSCHE BANK SECURITIES | | 4,975,050 | 5,000,000 | |
| 147446-AP-3 | CASE NEW HOLLAND INC 09/01/2013 | | 06/24/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,075,000 | 3,000,000 | 76,208 |
| 147528-E@-8 | CASEY'S GENERAL STORES, INC. 08/09/2020 | | 08/05/2010 | PP COMPANY DIRECT | | 10,000,000 | 10,000,000 | |
| 14912L-3U-3 | CATERPILLAR FIN SERV CRP 04/15/2018 | | 03/04/2010 | FIRST TENNESSEE BANK (THE) | | 5,359,200 | 5,000,000 | 109,000 |
| 124857-AD-5 | CBS CORP 04/15/2020 | | 03/30/2010 | MORGAN STANLEY DEAN WITTER | | 2,496,925 | 2,500,000 | |
| 925524-AT-7 | CBS CORP 08/15/2012 | | 05/10/2010 | VARIOUS | | 730,590 | | |
| 1248EP-AL-7 | CCO HLDGS LLC/CAP CORP 04/30/2018 | | 07/08/2010 | Various | | 3,190,313 | 3,125,000 | 32,813 |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP 10/30/2017 | | 09/20/2010 | CITIBANK | | 3,000,000 | 3,000,000 | |
| 151020-AD-6 | CELGENE CORP 10/15/2015 | | 10/04/2010 | MORGAN STANLEY DEAN WITTER | | 4,992,700 | 5,000,000 | |
| 151020-AE-4 | CELGENE CORP 10/15/2020 | | 10/04/2010 | MORGAN STANLEY DEAN WITTER | | 7,979,600 | 8,000,000 | |
| 15128@-AH-6 | CEMEX ESPANA FINANCE LLC EXCH 02/14/2014 | F | 08/15/2009 | Various | | 1,618,851 | 151,362 | |
| 991238-9A-6 | CENGAGE LEARNING ACQUISITIONS 07/03/2014 | | 12/03/2010 | Various | | 4,662,500 | 5,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 15189T-AG-2 | CENTERPOINT ENERGY 06/01/2015 | | 10/22/2010 | J. P. MORGAN SECURITIES, INC. | | 17,635,500 | 15,000,000 | 416,708 |
| 15641Y-AD-0 | CENTURION CDO 3, CLASS II HIG 04/11/2013 | F | 05/13/2010 | GREENWICH CAPITAL MARKETS, INC. | | 9,225,000 | 9,000,000 | 63,733 |
| 15672W-AA-2 | CEQUEL COM HLDG I/CAP CP 11/15/2017 | | 05/18/2010 | EXCHANGE | | 1,121,851 | 1,100,000 | 791 |
| 15724*-9A-3 | CF INDUSTRIES TERM LOAN B-1 04/05/2015 | | 06/14/2010 | MORGAN STANLEY DEAN WITTER | | 560,222 | 560,222 | |
| 990512-9E-7 | CHARTER COMMUNICATIONS OPERAT 09/06/2016 | | 03/31/2010 | EXCHANGE | | 14,793,141 | 14,863,583 | |
| 161630-BD-9 | CHASE 2007-A1 11M1 03/25/2037 | | 01/07/2010 | BARCLAYS BANK | | 18,809,810 | 21,903,709 | 36,329 |
| 165167-CD-7 | CHESAPEAKE ENERGY CORP 02/15/2015 | | 07/14/2010 | OPPENHEIMER & CO. INC | | 4,490,000 | 4,000,000 | 162,556 |
| 165167-CE-5 | CHESAPEAKE ENERGY CORP 08/15/2018 | | 08/09/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,500,000 | 1,500,000 | |
| 166751-AH-0 | CHEVRON CORP 03/03/2014 | | 01/27/2010 | Various | | 33,563,300 | 32,000,000 | 460,394 |
| 167885-AA-0 | CHICAGO PARKING METERS, LLC S 12/30/2020 | | 11/04/2010 | BARCLAYS BANK | | 30,000,000 | 30,000,000 | |
| 12519A-AA-4 | CHRYSLER FINANCIAL AUTO SECUR 08/08/2014 | | 05/28/2010 | CITIGROUP GLOBAL MARKETS | | 7,199,063 | 7,000,000 | 25,993 |
| 12519B-AA-2 | CHRYSLER FINANCIAL AUTO SECUR 11/10/2014 | | 06/09/2010 | SALOMON SMITH BARNEY | | 5,219,336 | 5,000,000 | |
| 17121D-AE-9 | CHRYSLER FINANCIAL AUTO SECUR 01/08/2014 | | 09/24/2010 | BARCLAYS BANK | | 5,999,521 | 6,000,000 | |
| 17121D-AF-6 | CHRYSLER FINANCIAL AUTO SECUR 08/08/2016 | | 09/24/2010 | BARCLAYS BANK | | 7,199,122 | 7,200,000 | |
| 171204-AK-6 | CHRYSLER FINANCIAL LEASE TRUS 09/16/2013 | | 03/02/2010 | J. P. MORGAN SECURITIES, INC. | | 15,814,507 | 15,815,000 | |
| 995481-9H-3 | CHS/COMMUNITY HEALTH SYS INC 01/25/2017 | | 11/05/2010 | EXCHANGE | | 1,936,553 | 1,938,525 | |
| 125509-BJ-7 | CIGNA CORP 03/15/2017 | | 10/14/2010 | BARCLAYS BANK | | 5,592,650 | 5,000,000 | 25,382 |
| 125509-BN-8 | CIGNA CORP 12/15/2020 | | 12/01/2010 | Various | | 6,983,010 | 7,000,000 | |
| 990992-9A-9 | CITADEL BROADCASTING CORP. TE 06/12/2014 | | 12/01/2010 | VARIOUS | | 94,917 | | |
| 172895-A@-3 | CITATION CORP. PIK TERM LOAN 04/06/2013 | | 01/01/2010 | VARIOUS | | 28,276 | | |
| 172967-FD-8 | CITIGROUP INC 05/19/2015 | | 05/12/2010 | CITIBANK | | 4,972,350 | 5,000,000 | |
| 172967-FH-9 | CITIGROUP INC 12/15/2015 | | 12/01/2010 | CITIBANK | | 10,197,760 | 10,000,000 | |
| 18451Q-AD-0 | CLEAR CHANNEL WORLDWIDE 12/15/2017 | | 06/16/2010 | CITADEL SECURITIES | | 2,314,688 | 2,250,000 | 3,469 |
| 18532U-AA-0 | CLEARWATER FUNDING CBO, 2001- 07/15/2013 | F | 10/06/2010 | GREENWICH CAPITAL MARKETS, INC. | | 24,112,394 | 24,858,138 | 66,505 |
| 18683K-AB-7 | CLIFFS NATURAL RESOURCES 10/01/2020 | | 09/15/2010 | BANK OF AMERICA | | 9,729,818 | 9,750,000 | |
| 18971W-AA-4 | CLYDESDALE STRATEGIC CLO, CLA 01/20/2017 | F | 03/11/2010 | GREENWICH CAPITAL MARKETS, INC. | | 2,793,750 | 3,000,000 | 1,029 |
| 12572X-AA-8 | CME GROUP INDEX SERVICES 03/15/2018 | | 03/08/2010 | BARCLAYS BANK | | 4,990,000 | 5,000,000 | |
| 17316D-AG-9 | CMLTI 2010-3 2A1 08/25/2037 | | 03/15/2010 | CITIBANK | | 40,305,591 | 40,470,000 | 185,488 |
| 17316D-AM-6 | CMLTI 2010-3 3A1 08/25/2037 | | 03/15/2010 | CITIBANK | | 6,461,406 | 6,500,000 | 29,792 |
| 17316D-AV-6 | CMLTI 2010-3 5A1 08/25/2037 | | 12/01/2010 | Various | | 56,643,750 | 57,000,000 | 237,500 |
| 210518-B#-2 | CMS ENERGY / CONSUMERS ENERGY 10/15/2017 | | 08/20/2010 | DEUTSCHE BANK SECURITIES | | 18,000,000 | 18,000,000 | |
| 125896-BE-9 | CMS ENERGY CORP 02/01/2020 | | 10/15/2010 | Various | | 5,956,100 | 5,600,000 | 73,160 |
| 191216-AL-4 | COCA-COLA CO 03/15/2014 | | 08/13/2010 | RBC DOMINION SECURITIES | | 10,787,700 | 10,000,000 | 154,063 |
| 191216-AP-5 | COCA-COLA CO/THE 11/15/2015 | | 11/04/2010 | GOLDMAN, SACHS & CO. | | 14,466,650 | 14,500,000 | |
| 191216-AR-1 | COCA-COLA CO/THE 11/15/2020 | | 11/04/2010 | BANK OF AMERICA | | 14,455,630 | 14,500,000 | |
| 21987B-AN-8 | CODELCO INC 11/04/2020 | F | 10/28/2010 | DEUTSCHE BANK SECURITIES | | 6,876,730 | 7,000,000 | |
| 195869-AM-4 | COLONIAL PIPELINE CO 10/15/2020 | | 10/15/2010 | ROYAL BANK OF SCOTLAND PLC | | 9,976,700 | 10,000,000 | |
| 199648-AA-4 | COLUMBUS NOVA CLO 2006-1, CLA 07/18/2018 | F | 04/06/2010 | CITICORP SECURITIES | | 22,711,585 | 24,632,956 | 26,237 |
| 200340-AN-7 | COMERICA INC 09/16/2015 | | 09/13/2010 | J. P. MORGAN SECURITIES, INC. | | 8,739,150 | 8,750,000 | |
| 202795-HK-9 | COMMONWEALTH EDISON 03/15/2036 | | 10/26/2010 | WARBURG DILLION READ LLC | | 2,727,750 | 2,500,000 | 18,028 |
| 202795-HU-7 | COMMONWEALTH EDISON 03/15/2018 | | 03/15/2010 | J. P. MORGAN SECURITIES, INC. | | 5,422,500 | 5,000,000 | 2,417 |
| 20825C-AS-3 | CONOCOPHILLIPS 02/01/2014 | | 01/11/2010 | BARCLAYS BANK | | 9,720,360 | 9,000,000 | 193,563 |
| 209111-FA-6 | CONS EDISON CO OF NY 06/15/2040 | | 06/02/2010 | J. P. MORGAN SECURITIES, INC. | | 4,975,700 | 5,000,000 | |
| 20854P-AC-3 | CONSOL ENERGY INC 04/01/2017 | | 06/24/2010 | Various | | 4,120,000 | 4,000,000 | 68,444 |
| 20854P-AE-9 | CONSOL ENERGY INC 04/01/2020 | | 03/25/2010 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | |
| 20902#-9E-5 | CONSOLIDATED CONTAINER COMPAN 03/28/2014 | | 05/11/2010 | DEUTSCHE BANK SECURITIES | | 1,890,000 | 2,000,000 | |
| 21079V-AA-1 | CONTL AIRLINES 2010-A 01/12/2021 | | 11/17/2010 | MORGAN STANLEY DEAN WITTER | | 17,000,000 | 17,000,000 | |
| 216871-AF-0 | COOPER US INC 01/15/2016 | | 12/02/2010 | BANK OF AMERICA | | 9,981,700 | 10,000,000 | |
| 219023-AE-8 | CORN PRODUCTS INTL INC 11/01/2015 | | 09/14/2010 | J. P. MORGAN SECURITIES, INC. | | 4,741,593 | 4,750,000 | |
| 219350-AU-9 | CORNING INC 08/15/2020 | | 08/03/2010 | DEUTSCHE BANK SECURITIES | | 2,972,460 | 3,000,000 | |
| 219350-AV-7 | CORNING INC 08/15/2040 | | 08/03/2010 | DEUTSCHE BANK SECURITIES | | 3,972,800 | 4,000,000 | |
| 22025Y-AK-6 | CORRECTIONS CORP OF AMER 06/01/2017 | | 07/14/2010 | Various | | 2,625,000 | 2,500,000 | 23,788 |
| 222070-A*-5 | COTY INC. SERIES A SNR. SECUR 06/16/2017 | | 05/28/2010 | J. P. MORGAN SECURITIES, INC. | | 20,000,000 | 20,000,000 | |
| 223032-AK-6 | COVIDIEN INTL FINANCE SA 06/15/2015 | F | 06/21/2010 | MORGAN STANLEY DEAN WITTER | | 4,990,600 | 5,000,000 | |
| 223032-AL-4 | COVIDIEN INTL FINANCE SA 06/15/2020 | F | 06/21/2010 | MORGAN STANLEY DEAN WITTER | | 3,995,200 | 4,000,000 | |
| 224050-AE-4 | COX ENTERPRISES INC 07/15/2027 | | 05/25/2010 | MIZUHO INTERNATIONAL PLC | | 1,140,000 | 1,000,000 | 27,247 |
| 126190-AD-9 | CPS 2008-A, A4 10/15/2014 | | 06/22/2010 | J. P. MORGAN SECURITIES, INC. | | 4,298,125 | 4,000,000 | 7,922 |
| 126193-AB-7 | CPS AUTO TRUST 03/15/2016 | | 11/16/2010 | CITIGROUP GLOBAL MARKETS | | 4,719,557 | 4,723,189 | 714 |
| 126193-AC-5 | CPS AUTO TRUST 03/15/2016 | | 09/22/2010 | CITIGROUP GLOBAL MARKETS | | 999,975 | 1,000,000 | |
| 12619R-AD-0 | CPS AUTO TRUST 11/15/2013 | | 08/26/2010 | GREENWICH CAPITAL MARKETS, INC. | | 5,260,848 | 5,139,586 | 11,536 |
| 067383-AC-3 | CR BARD INC 01/15/2021 | | 12/15/2010 | BANK OF AMERICA | | 4,964,100 | 5,000,000 | |
| 22546Q-AD-9 | CREDIT SUISSE 01/14/2020 | F | 01/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,987,800 | 5,000,000 | |
| 22546Q-AE-7 | CREDIT SUISSE NEW YORK 03/23/2015 | F | 03/18/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,995,230 | 3,000,000 | |
| 22822R-AP-5 | CROWN CASTLE TOWERS LLC 01/15/2015 | | 01/08/2010 | MORGAN STANLEY DEAN WITTER | | 2,000,000 | 2,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 22822R-AQ-3 | CROWN CASTLE TOWERS LLC 01/15/2017 | | 02/26/2010 | MORGAN STANLEY DEAN WITTER | | 20,013,456 | 19,800,000 | 13,188 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC 01/15/2020 | | 01/08/2010 | MORGAN STANLEY DEAN WITTER | | 10,000,000 | 10,000,000 | |
| 22822R-AX-8 | CROWN CASTLE TOWERS LLC 08/15/2017 | | 07/29/2010 | MORGAN STANLEY DEAN WITTER | | 10,000,000 | 10,000,000 | |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC 02/15/2018 | | 10/27/2010 | Various | | 3,060,320 | 3,000,000 | 18,736 |
| 12629C-AA-7 | CSAM FUNDING II 2A, CLASS A L 10/15/2016 | F | 03/24/2010 | BANK OF AMERICA | | 3,374,033 | 3,533,019 | 4,952 |
| 126304-9A-4 | CSC HOLDINGS (CABLEVISION) EX 03/29/2016 | | 01/29/2010 | MORGAN STANLEY DEAN WITTER | | 1,927,494 | 1,994,819 | |
| 126304-AK-0 | CSC HOLDINGS INC 07/15/2018 | | 07/26/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,582,500 | 1,500,000 | 4,448 |
| 126307-AB-3 | CSC HOLDINGS INC 06/15/2015 | | 06/15/2010 | Various | | 10,861,250 | 10,500,000 | 316,743 |
| 126304-AG-9 | CSC HOLDINGS LLC 02/15/2018 | | 07/19/2010 | Various | | 2,085,000 | 2,000,000 | 68,250 |
| 225458-6G-8 | CSFB 2005-9 5A9 10/25/2035 | | 01/07/2010 | MORGAN STANLEY DEAN WITTER | | 7,788,464 | 9,440,562 | 15,865 |
| 12644J-AE-5 | CSMC 10-10R 2A1 07/25/2030 | | 03/23/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 24,658,165 | 24,482,199 | 118,331 |
| 225470-08-9 | CSMC 2006-3 5A5 04/25/2036 | | 01/07/2010 | MORGAN STANLEY DEAN WITTER | | 12,953,742 | 14,975,424 | 27,455 |
| 12642L-AA-0 | CSMC 2009-13R 1A1 09/26/2037 | | 02/26/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 12,652,159 | 12,415,489 | 4,139 |
| 12642Y-FC-3 | CSMC 2009-16R 8A1 07/26/2037 | | 03/22/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 15,194,633 | 14,851,199 | 59,405 |
| 126408-GU-1 | CSX CORP 04/15/2041 | | 10/18/2010 | MORGAN STANLEY DEAN WITTER | | 2,473,775 | 2,500,000 | |
| 126650-BJ-8 | CVS CAREMARK CORP 06/01/2027 | | 10/13/2010 | CANTOR, FITZGERALD & CO. | | 3,613,504 | 3,200,000 | 76,111 |
| 126650-BT-6 | CVS CAREMARK CORP 05/18/2015 | | 05/13/2010 | BARCLAYS BANK | | 4,992,700 | 5,000,000 | |
| 126650-BU-3 | CVS CAREMARK CORP 05/18/2020 | | 05/13/2010 | BARCLAYS BANK | | 9,950,500 | 10,000,000 | |
| 17025A-AF-9 | CWHL 2006-17 A6 12/25/2036 | | 03/22/2010 | CANTOR FITZGERALD | | 11,634,375 | 15,000,000 | 60,000 |
| 12543P-AK-9 | CWHL 2006-21 A10 02/25/2037 | | 04/20/2010 | BARCLAYS BANK | | 12,750,000 | 15,000,000 | 52,708 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 06/25/2047 | | 01/26/2010 | CITIBANK | | 6,918,707 | 8,594,667 | 39,685 |
| 23331A-AZ-2 | D.R. HORTON INC 04/15/2016 | | 06/14/2010 | Various | | 7,281,250 | 7,500,000 | 80,347 |
| 233835-AW-7 | DAIMLERCHRYSLER NA HLDG 11/15/2013 | R | 02/01/2010 | Various | | 6,680,080 | 6,000,000 | 65,722 |
| 237266-AB-7 | DARLING INTERNATIONAL IN 12/15/2018 | | 12/03/2010 | J. P. MORGAN SECURITIES, INC. | | 225,000 | 225,000 | |
| 23918K-AL-2 | DAVITA INC 11/01/2018 | | 10/05/2010 | BANK OF AMERICA | | 3,875,000 | 3,875,000 | |
| 23918K-AM-0 | DAVITA INC 11/01/2020 | | 10/05/2010 | BANK OF AMERICA | | 3,875,000 | 3,875,000 | |
| 990074-9C-2 | DAVITA INC. TRANCHE B TERM LO 10/20/2016 | | 11/17/2010 | J. P. MORGAN SECURITIES, INC. | | 3,030,000 | 3,000,000 | |
| 23311R-AD-8 | DCP MIDSTREAM LLC 03/15/2020 | | 03/08/2010 | ROYAL BANK OF SCOTLAND PLC | | 4,994,600 | 5,000,000 | |
| 23311M-A#-4 | DCS BUSINESS SERVICES, INC TE 03/31/2012 | | 06/25/2010 | EXCHANGE | | 1,045,440 | 1,056,000 | |
| 242370-AA-2 | DEAN FOODS CO 06/01/2016 | | 01/15/2010 | WELLS FARGO | | 980,000 | 1,000,000 | 9,722 |
| 242361-9B-1 | DEAN FOODS COMPANY TERM LOAN 04/02/2016 | | 02/23/2010 | J. P. MORGAN SECURITIES, INC. | | 1,936,875 | 2,000,000 | |
| 24468#-AB-7 | DEFIANCE METAL 14% SR SUB NTS 09/21/2013 | | 12/31/2009 | DIRECT | | 34,457 | 36,492 | |
| 245217-AR-5 | DEL MONTE FOODS CO 10/15/2019 | | 08/13/2010 | Various | | 5,861,265 | 5,646,000 | 101,476 |
| 24702R-AD-3 | DELL INC 04/15/2013 | | 07/22/2010 | ROYAL BANK OF SCOTLAND PLC | | 20,566,515 | 18,970,000 | 252,617 |
| 24702R-AK-7 | DELL INC 09/10/2013 | | 09/07/2010 | BARCLAYS BANK | | 13,984,040 | 14,000,000 | |
| 247131-AF-2 | DELPHI FINANCIAL GROUP 01/31/2020 | | 01/14/2010 | WELLS FARGO BROKERAGE SERVICES | | 7,999,600 | 8,000,000 | |
| 24736V-AA-0 | DELTA AIR LINES 07/02/2018 | | 06/28/2010 | GOLDMAN, SACHS & CO. | | 7,000,000 | 7,000,000 | |
| 247367-BH-7 | DELTA AIR LINES 2007-1 A 08/10/2022 | | 09/23/2010 | PIPER JAFFRAY INC. | | 4,296,402 | 4,062,792 | 36,950 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A 05/23/2019 | | 11/15/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,000,000 | 10,000,000 | |
| 24823U-AF-5 | DENBURY RESOURCES INC 12/15/2015 | | 06/23/2010 | JEFFERIES & COMPANY, INC. | | 2,020,000 | 2,000,000 | 5,417 |
| 24823U-AG-3 | DENBURY RESOURCES INC 02/15/2020 | | 02/03/2010 | J. P. MORGAN SECURITIES, INC. | | 500,000 | 500,000 | |
| 25459H-AN-5 | DIRECTV HOLDINGS LLC 03/15/2015 | | 09/30/2010 | GREENWICH CAPITAL MARKETS, INC. | | 2,083,420 | 2,000,000 | 3,944 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC 03/15/2020 | | 04/19/2010 | Various | | 9,999,950 | 10,000,000 | 29,611 |
| 25470D-AB-5 | DISCOVERY COMMUNICATIONS 06/01/2015 | | 05/26/2010 | J. P. MORGAN SECURITIES, INC. | | 7,488,825 | 7,500,000 | |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS 06/01/2040 | | 05/26/2010 | J. P. MORGAN SECURITIES, INC. | | 2,999,220 | 3,000,000 | |
| 27876G-BH-0 | DISH DBS CORP 05/31/2015 | | 07/22/2010 | Various | | 15,640,000 | 15,250,000 | 102,418 |
| 255100-AA-7 | DIVERSEY INC 11/15/2019 | | 07/08/2010 | Various | | 2,816,250 | 2,700,000 | 60,981 |
| 25158J-AA-3 | DMSI 2010-RS1 A1 10/25/2035 | | 03/23/2010 | FTN FINANCIAL | | 35,138,723 | 34,790,815 | 173,954 |
| 25600W-AA-8 | DNB NOR BOLIGKREDITT AS 10/14/2015 | F | 10/06/2010 | BARCLAYS BANK | | 19,982,000 | 20,000,000 | |
| 25746U-BJ-7 | DOMINION RESOURCES INC 09/01/2015 | | 08/30/2010 | MORGAN STANLEY DEAN WITTER | | 2,995,620 | 3,000,000 | |
| 25746U-AT-6 | DOMINION RESOURCES INC 2.1250 12/15/2023 | | 01/27/2010 | Various | | 5,441,255 | 4,840,000 | 9,888 |
| 26157V-9D-1 | DRESSER INC 1ST LIEN TERM LOA 05/04/2014 | | 04/13/2010 | Various | | 2,897,114 | 2,991,974 | |
| 23336D-AC-2 | DT AUTO OWNER TRUST 04/15/2013 | | 10/19/2010 | Various | | 6,125,284 | 6,125,000 | 1,606 |
| 23336D-AD-0 | DT AUTO OWNER TRUST 01/15/2014 | | 09/16/2010 | DEUTSCHE BANK SECURITIES | | 4,249,667 | 4,250,000 | |
| 92718B-AB-1 | DT AUTO OWNER TRUST 10/15/2015 | | 09/23/2010 | JEFFERIES & COMPANY, INC. | | 4,563,672 | 4,375,000 | 7,552 |
| 92718B-AD-7 | DT AUTO OWNER TRUST 10/15/2015 | | 09/22/2010 | DEUTSCHE BANK SECURITIES | | 3,796,154 | 3,533,874 | 12,663 |
| 263901-AC-4 | DUKE ENERGY INDIANA INC 07/15/2020 | | 08/13/2010 | Various | | 8,072,700 | 8,000,000 | 8,125 |
| 26483E-AE-0 | DUN & BRADSTREET CORP 11/15/2015 | | 11/17/2010 | J. P. MORGAN SECURITIES, INC. | | 9,964,700 | 10,000,000 | |
| 266233-AC-9 | DUQUENSE LIGHT HLDGS INC 09/15/2020 | | 09/08/2010 | BARCLAYS BANK | | 3,970,880 | 4,000,000 | |
| 277432-AJ-9 | EASTMAN CHEMICAL CO 12/15/2015 | | 12/01/2010 | J. P. MORGAN SECURITIES, INC. | | 4,994,200 | 5,000,000 | |
| 278642-AB-9 | EBAY INC 10/15/2015 | | 10/21/2010 | BANK OF AMERICA | | 9,963,000 | 10,000,000 | |
| 27876G-BE-7 | ECHOSTAR DBS CORP 02/01/2016 | | 07/08/2010 | Various | | 3,257,813 | 3,250,000 | 88,568 |
| 281020-AF-4 | EDISON INTERNATIONAL 09/15/2017 | | 09/14/2010 | CITIBANK | | 6,737,243 | 6,750,000 | |
| 26835P-AC-4 | EDP FINANCE BV 10/01/2019 | F | 03/24/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 2,851,710 | 3,000,000 | 73,500 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 991043-9B-8 | EDWARDS (CAYMAN ISLANDS II) L 11/30/2014 | F | 12/01/2010 | VARIOUS | | 15,915 | | |
| 28264Q-T5-3 | EKSPORTFINANS A/S 09/15/2015 | F | 09/08/2010 | MORGAN STANLEY DEAN WITTER | | 17,455,375 | 17,500,000 | |
| 28336L-BT-5 | EL PASO CORP 02/15/2016 | | 06/24/2010 | Various | | 7,367,500 | 7,000,000 | 210,375 |
| 28336L-BQ-1 | EL PASO CORPORATION 06/15/2017 | | 07/01/2010 | CITADEL SECURITIES | | 498,750 | 500,000 | 2,139 |
| 28336L-BR-9 | EL PASO NATURAL GAS 06/01/2018 | | 07/26/2010 | Various | | 7,028,750 | 7,000,000 | 38,465 |
| 28370T-AA-7 | EL PASO PIPELINE PART OP 04/01/2020 | | 03/25/2010 | MORGAN STANLEY DEAN WITTER | | 1,325,000 | 1,325,000 | |
| 28932M-AD-7 | ELM RD GENERATING STAT 02/11/2040 | | 02/03/2010 | J. P. MORGAN SECURITIES, INC. | | 4,000,000 | 4,000,000 | |
| 290908-AC-6 | EMERALD INVESTMENT GRADE CBO 05/24/2011 | F | 05/24/2010 | SCHEDULED PAY UP | | 128,687 | 128,687 | |
| 29255W-AJ-9 | ENCORE ACQUISITION CO 05/01/2016 | | 07/20/2010 | Various | | 2,776,250 | 2,625,000 | 37,274 |
| Q3507#-AB-6 | ENERGY PARTNERSHIP GAS PTY LT 11/08/2015 | F | 06/08/2010 | BANK OF AMERICA | | 10,000,000 | 10,000,000 | |
| 29364D-AQ-3 | ENTERGY ARKANSAS INC 02/15/2021 | | 11/09/2010 | GOLDMAN, SACHS & CO. | | 4,998,550 | 5,000,000 | |
| 76823#-AQ-4 | ENTERGY CORP. (RIVER FUEL FUN 04/15/2015 | | 04/01/2010 | MIZUHO INTERNATIONAL PLC | | 5,000,000 | 5,000,000 | |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER 09/01/2020 | | 05/11/2010 | CITIBANK | | 9,970,100 | 10,000,000 | |
| 29379V-AR-4 | ENTERPRISE PRODUCTS OPER 06/01/2015 | | 08/19/2010 | Various | | 8,630,340 | 8,500,000 | 33,814 |
| 26875P-AD-3 | EOG RESOURCES INC 06/01/2019 | | 11/12/2010 | BANK OF AMERICA | | 10,046,865 | 8,675,000 | 225,008 |
| 26875P-AF-8 | EOG RESOURCES INC 06/01/2015 | | 05/17/2010 | J. P. MORGAN SECURITIES, INC. | | 6,985,650 | 7,000,000 | |
| 26875P-AH-4 | EOG RESOURCES INC 02/01/2016 | | 11/18/2010 | J. P. MORGAN SECURITIES, INC. | | 14,960,400 | 15,000,000 | |
| 29444U-AJ-5 | EQUINIX INC 03/01/2018 | | 06/16/2010 | CITIBANK | | 5,440,000 | 5,350,000 | 97,500 |
| 26884A-AX-1 | ERP OPERATING LP 06/15/2017 | | 12/13/2010 | Various | | 15,993,612 | 14,564,000 | 347,422 |
| 26884A-AY-9 | ERP OPERATING LP 07/15/2020 | | 12/03/2010 | GREENWICH CAPITAL MARKETS, INC. | | 4,533,568 | 4,410,000 | 83,208 |
| 30215*-AP-3 | EXPLORER PIPELINE CO. SER N S 01/31/2015 | | 01/01/2010 | VARIOUS | | (17,857) | | |
| 302154-AL-3 | EXPORT-IMPORT BK KOREA 03/16/2010 | F | 02/23/2010 | VARIOUS | | 7,459 | | |
| 302182-AD-2 | EXPRESS SCRIPTS INC 06/15/2014 | | 02/10/2010 | BANK OF AMERICA | | 19,661,001 | 17,604,000 | 168,376 |
| 303250-C*-3 | FAIR ISAAC CORP 2010 7 YEAR S 07/14/2017 | | 06/16/2010 | USBANK | | 18,000,000 | 18,000,000 | |
| 30704@-AA-2 | FAMILY DOLLAR STORES, SER 200 09/27/2015 | | 01/01/2010 | VARIOUS | | (31,000) | | |
| 30704@-AB-0 | FAMILY DOLLAR STORES, SER 200 09/27/2015 | | 11/17/2010 | VARIOUS | | (39,000) | | |
| 314275-AC-2 | FEDERATED RETAIL HOLDING 03/15/2037 | | 10/20/2010 | CHAPDELAINE COMPANY | | 3,022,500 | 3,000,000 | 21,250 |
| 31620M-AA-4 | FIDELITY NATIONAL INFORM 07/15/2017 | | 07/14/2010 | Various | | 6,608,000 | 6,400,000 | 3,813 |
| 31620M-AC-0 | FIDELITY NATIONAL INFORM 07/15/2020 | | 07/09/2010 | Various | | 9,563,875 | 9,250,000 | |
| 995424-9C-4 | FIDELITY NATIONAL INFORMATION 07/18/2016 | | 07/29/2010 | J. P. MORGAN SECURITIES, INC. | | 990,000 | 1,000,000 | |
| 31620R-AC-9 | FIDELITY NATL FINANCIAL 05/15/2017 | | 04/30/2010 | BANK OF AMERICA | | 9,989,700 | 10,000,000 | |
| 991233-9A-7 | FIFTH THIRD PROCESSING SOLUTI 11/03/2016 | | 11/30/2010 | GOLDMAN, SACHS & CO. | | 2,539,688 | 2,550,000 | |
| 337738-AH-1 | FISERV INC 10/01/2015 | | 09/14/2010 | WELLS FARGO BROKERAGE SERVICES | | 4,739,218 | 4,750,000 | |
| 33842E-AB-8 | FLAGSHIP CLO IV CLASS A FUNDE 06/01/2017 | F | 03/04/2010 | GOLDMAN, SACHS & CO. | | 4,014,063 | 4,375,000 | 488 |
| 338906-B*-0 | FLEXI-VAN LEASING SER. 2004-A 11/16/2011 | | 07/06/2010 | VARIOUS | | (33,000) | | |
| 340711-AR-1 | FLORIDA GAS TRANSMISSION 07/15/2015 | | 07/08/2010 | J. P. MORGAN SECURITIES, INC. | | 4,999,100 | 5,000,000 | |
| 341081-FD-4 | FLORIDA POWER & LIGHT 02/01/2041 | | 12/06/2010 | WELLS FARGO BROKERAGE SERVICES | | 4,987,600 | 5,000,000 | |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMA 10/31/2012 | | 10/20/2010 | SCHEDULED PAY UP | | 5,765 | 2,108 | |
| 34382#-AD-5 | FLUID ENTERPRISES CORP. (HOMA 11/02/2013 | | 09/30/2010 | SCHEDULED PAY UP | | 6,205 | 3,991 | |
| 34528Q-AN-4 | FORD CREDIT FLOORPLAN MASTER 02/15/2017 | | 01/29/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,482,973 | 2,484,000 | |
| 34528Q-AP-9 | FORD CREDIT FLOORPLAN MASTER 02/15/2017 | | 01/29/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,314,457 | 9,317,000 | |
| 990918-9C-0 | FORD MOTOR COMPANY TERM LOAN 12/15/2013 | | 12/23/2010 | J. P. MORGAN SECURITIES, INC. | | 1,639,933 | 1,664,907 | |
| 345397-VL-4 | FORD MOTOR CREDIT CO LLC 10/01/2014 | | 07/20/2010 | CITIBANK | | 3,202,500 | 3,000,000 | 81,200 |
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC 01/15/2020 | | 10/08/2010 | BARCLAYS BANK | | 4,715,000 | 4,000,000 | 80,347 |
| 345397-VN-0 | FORD MOTOR CREDIT CO LLC 04/15/2015 | | 04/06/2010 | J. P. MORGAN SECURITIES, INC. | | 1,492,170 | 1,500,000 | |
| 345397-VP-5 | FORD MOTOR CREDIT CO LLC 08/15/2017 | | 07/28/2010 | CITIBANK | | 1,772,730 | 1,800,000 | |
| 34528Q-AM-6 | FORDF 2010-2 A 02/15/2017 | | 01/29/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 68,196,020 | 68,199,000 | |
| 346091-BE-0 | FOREST OIL CORPORATION 02/15/2014 | | 06/15/2010 | Various | | 6,171,250 | 6,000,000 | 148,750 |
| 41641#-AF-2 | FOREST RESOURCES, LLC (HANCOC 06/30/2012 | | 09/30/2010 | SCHEDULED PAY UP | | 135,546 | 135,546 | |
| 302570-BJ-4 | FPL GROUP CAPITAL INC 09/01/2015 | | 08/26/2010 | BARCLAYS BANK | | 9,646,816 | 9,650,000 | |
| 35177P-AS-6 | FRANCE TELECOM 07/08/2014 | F | 01/22/2010 | CITIBANK | | 10,585,400 | 10,000,000 | 23,090 |
| 35177P-AU-1 | FRANCE TELECOM 09/16/2015 | F | 09/07/2010 | BANK OF AMERICA | | 12,433,500 | 12,500,000 | |
| 35242Y-AL-3 | FRANKLIN AUTO TRUST 05/20/2016 | | 04/13/2010 | J. P. MORGAN SECURITIES, INC. | | 4,117,063 | 3,800,000 | 19,650 |
| 354613-AF-8 | FRANKLIN RESOURCES INC 05/20/2015 | | 05/17/2010 | BANK OF AMERICA | | 1,997,800 | 2,000,000 | |
| 354613-AG-6 | FRANKLIN RESOURCES INC 05/20/2020 | | 05/17/2010 | BANK OF AMERICA | | 4,994,450 | 5,000,000 | |
| 995101-9E-4 | FREESCALE SEMICONDUCTOR EXTEN 12/01/2016 | | 03/31/2010 | Various | | 10,119,272 | 11,021,611 | |
| 991154-9C-1 | FRESENIUS SE TRANCHE C1 DOLLA 09/10/2014 | | 03/18/2010 | EXCHANGE | | 306,637 | 310,267 | |
| 991154-9D-9 | FRESENIUS SE TRANCHE C2 TERM 09/10/2014 | | 03/18/2010 | EXCHANGE | | 175,033 | 177,233 | |
| 35906A-AA-6 | FRONTIER COMMUNICATIONS 05/01/2014 | | 06/09/2010 | J. P. MORGAN SECURITIES, INC. | | 3,067,500 | 3,000,000 | 29,563 |
| 35906A-AD-0 | FRONTIER COMMUNICATIONS CORP 04/15/2015 | | 07/09/2010 | Various | | 1,226,250 | 1,200,000 | 20,125 |
| 35906A-AF-5 | FRONTIER COMMUNICATIONS CORP 04/15/2017 | | 07/13/2010 | Various | | 1,143,750 | 1,110,000 | 21,542 |
| 35906A-AH-1 | FRONTIER COMMUNICATIONS CORP 04/15/2020 | | 03/31/2010 | J. P. MORGAN SECURITIES, INC. | | 2,470,000 | 2,450,000 | |
| 302941-AH-2 | FTI CONSULTING INC 10/01/2020 | | 10/28/2010 | Various | | 5,972,575 | 5,880,000 | 9,525 |
| L4191B-AH-6 | GAZ CAPITAL SA 11/22/2016 | F | 05/19/2010 | CITIBANK | | 2,484,375 | 2,500,000 | 863 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 20173M-AL-4 | GCCFC 2006-GG7, D 07/10/2038 | | 12/29/2010 | VARIOUS | | 1,784,235 | | |
| 36962G-4H-4 | GENERAL ELEC CAP CORP 01/08/2013 | | 01/05/2010 | MORGAN STANLEY DEAN WITTER | | 19,974,200 | 20,000,000 | |
| 36962G-4J-0 | GENERAL ELEC CAP CORP 01/08/2020 | | 01/05/2010 | MORGAN STANLEY DEAN WITTER | | 9,965,800 | 10,000,000 | |
| 370334-BB-9 | GENERAL MILLS INC 02/15/2017 | | 03/01/2010 | Various | | 12,065,270 | 11,000,000 | 170,842 |
| 370334-BH-6 | GENERAL MILLS INC 02/15/2019 | | 06/24/2010 | BANK OF AMERICA | | 11,259,500 | 10,000,000 | 210,306 |
| 370334-BJ-2 | GENERAL MILLS INC 06/15/2040 | | 08/12/2010 | Various | | 10,352,750 | 10,000,000 | 57,000 |
| 990390-9B-4 | GENTIVA HEALTH SERVICES TERM 08/17/2016 | | 08/27/2010 | BANK OF AMERICA | | 1,920,000 | 2,000,000 | |
| 372917-AQ-7 | GENZYME CORP-GENL DIVISN 06/15/2015 | | 08/23/2010 | Various | | 12,220,090 | 12,000,000 | 33,531 |
| G3725@-AE-9 | GEORGE WIMPEY PLC 5.73% NOTES 07/03/2012 | F | 11/12/2009 | Various | | 117,278 | 39,093 | |
| 373334-JR-3 | GEORGIA POWER COMPANY 06/01/2040 | | 05/24/2010 | GOLDMAN, SACHS & CO. | | 9,933,900 | 10,000,000 | |
| 373334-JS-1 | GEORGIA POWER COMPANY 09/01/2040 | | 08/26/2010 | BARCLAYS BANK | | 1,980,720 | 2,000,000 | |
| 373298-BM-9 | GEORGIA-PACIFIC 06/15/2015 | | 06/15/2010 | OPPENHEIMER & CO. INC | | 1,175,108 | 1,134,000 | 728 |
| 373298-BR-8 | GEORGIA-PACIFIC 11/15/2029 | | 10/27/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,921,000 | 2,540,000 | 90,770 |
| 990342-9D-1 | GEORGIA-PACIFIC CORPORATION T 12/23/2014 | | 02/19/2010 | CITIBANK | | 988,680 | 997,407 | |
| 373298-CF-3 | GEORGIA-PACIFIC LLC 01/15/2024 | | 09/22/2010 | OPPENHEIMER & CO. INC | | 1,695,000 | 1,500,000 | 24,000 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC 11/01/2020 | | 10/27/2010 | J. P. MORGAN SECURITIES, INC. | | 15,906,080 | 16,000,000 | |
| 37373W-AA-8 | GERDAU TRADE INC 01/30/2021 | F | 09/23/2010 | HSBC SECURITIES, INC. | | 9,905,100 | 10,000,000 | |
| 374276-9B-1 | GETTY IMAGES INC INITIAL TERM 11/07/2016 | | 12/09/2010 | BARCLAYS BANK | | 3,383,750 | 3,375,000 | |
| 375558-AM-5 | GILEAD SCIENCES INC 1.625000% 05/01/2016 | | 10/13/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 2,118,004 | 2,000,000 | 7,042 |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 11/19/2035 | | 03/10/2010 | INCAPITAL | | 8,194,229 | 9,311,624 | 19,602 |
| 38141G-FM-1 | GOLDMAN SACHS GROUP INC 04/01/2018 | | 02/10/2010 | DEUTSCHE BANK SECURITIES | | 10,504,700 | 10,000,000 | 230,625 |
| 382388-AX-4 | GOODRICH CORP 02/01/2021 | | 09/08/2010 | BANK OF AMERICA | | 12,972,440 | 13,000,000 | |
| 36230*-AA-4 | GPX INTERNATIONAL TIRE CORP. 03/31/2012 | | 04/01/2010 | VARIOUS | | 453,023 | 452,925 | |
| 389914-AD-4 | GREAT CANADIAN GAMING CO 02/15/2015 | A | 07/13/2010 | GOLDMAN, SACHS & CO. | | 1,006,250 | 1,000,000 | 30,410 |
| 991189-9A-1 | GREAT POINT POWER DELAYED DRA 03/10/2017 | | 06/08/2010 | BARCLAYS BANK | | 4,950,000 | 5,000,000 | |
| 39121J-AH-3 | GREAT RIVER ENERGY 07/01/2030 | | 10/19/2010 | J. P. MORGAN SECURITIES, INC. | | 15,000,000 | 15,000,000 | |
| 39248#-9A-6 | GREEKTOWN HOLDINGS, LLC INCRE 12/03/2012 | | 01/01/2010 | VARIOUS | | 80,762 | | |
| 392485-AB-4 | GREEKTOWN SUPERHOLDINGS 07/01/2015 | | 06/25/2010 | GOLDMAN, SACHS & CO. | | 1,380,000 | 1,500,000 | |
| 990760-9B-8 | GROSVENOR CAPITAL MGMT TRANCH 12/05/2016 | | 10/18/2010 | EXCHANGE | | 2,959,174 | 3,027,288 | |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV 06/30/2020 | F | 07/09/2010 | Various | | 24,944,300 | 25,000,000 | 9,479 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 01/25/2037 | | 03/17/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,710,162 | 11,324,191 | 15,143 |
| 40281@-AA-2 | GUN HILL ROAD II LLC DRAW 1 03/02/2014 | | 01/31/2010 | Various | | 9,902,952 | 10,038,754 | 12,136 |
| 410345-AF-9 | HANESBRANDS INC 12/15/2016 | | 06/17/2010 | FBR CAPITAL MARKETS LT INC | | 1,017,500 | 1,000,000 | 1,556 |
| 41283K-AE-7 | HARLEY-DAVIDSON MOTORCYCLE TR 01/15/2016 | | 11/17/2010 | GREENWICH CAPITAL MARKETS, INC. | | 8,659,003 | 8,660,000 | |
| 41283K-AF-4 | HARLEY-DAVIDSON MOTORCYCLE TR 04/15/2018 | | 11/17/2010 | GREENWICH CAPITAL MARKETS, INC. | | 8,997,009 | 9,000,000 | |
| 41283U-AF-2 | HARLEY-DAVIDSON MOTORCYCLE TR 04/15/2015 | | 08/25/2010 | WACHOVIA SECURITIES | | 2,076,250 | 2,000,000 | 4,617 |
| 413875-AN-5 | HARRIS CORPORATION 12/15/2040 | | 11/30/2010 | J. P. MORGAN SECURITIES, INC. | | 5,967,240 | 6,000,000 | |
| 418056-AS-6 | HASBRO INC 03/15/2040 | | 10/27/2010 | Various | | 9,915,900 | 10,000,000 | 65,264 |
| 404119-AX-7 | HCA INC 11/15/2016 | | 06/09/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,237,500 | 5,000,000 | 37,257 |
| 404119-BF-5 | HCA INC 04/15/2019 | | 06/09/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,142,500 | 3,000,000 | 41,792 |
| 404119-BJ-7 | HCA INC 02/15/2020 | | 10/13/2010 | GOLDMAN, SACHS & CO. | | 3,876,250 | 3,500,000 | 48,234 |
| 197677-9C-3 | HCA, INC. TRANCHE B-2 TERM LO 03/31/2017 | | 04/06/2010 | EXCHANGE | | 3,439,076 | 3,528,632 | |
| 421924-BJ-9 | HEALTHSOUTH CORP 09/15/2022 | | 10/20/2010 | OPPENHEIMER & CO. INC | | 5,175,000 | 5,000,000 | 19,375 |
| 42241@-AC-3 | HEARST COMMUNICATIONS GUARANT 10/01/2022 | | 07/20/2010 | BANK OF AMERICA | | 12,000,000 | 12,000,000 | |
| 423074-AJ-2 | HEINZ (H.J.) CO. 07/15/2013 | | 06/29/2010 | CITIBANK | | 12,304,425 | 11,170,000 | 277,218 |
| 127914-AB-5 | HELIX ENERGY SOLUTIONS 3.2500 12/15/2025 | | 05/19/2010 | MCMAHAN SECURITIES CO LP | | 1,822,500 | 2,000,000 | 28,708 |
| 225470-W5-8 | HEMT 2006-2, 2A1 07/25/2036 | | 12/28/2009 | VARIOUS | | (39,882) | (39,882) | |
| 990289-9E-2 | HERTZ CORP PREFUNDED LC 12/21/2012 | | 10/14/2010 | BANK OF AMERICA | | 604,380 | 624,643 | |
| 990289-9D-4 | HERTZ CORP TERM LOAN B 12/21/2012 | | 10/14/2010 | BANK OF AMERICA | | 3,271,945 | 3,381,746 | |
| 42809H-AD-9 | HESS CORP 02/15/2041 | | 08/05/2010 | GOLDMAN, SACHS & CO. | | 11,916,480 | 12,000,000 | |
| 428236-BE-2 | HEWLETT-PACKARD CO 12/01/2015 | | 11/29/2010 | BANK OF AMERICA | | 14,986,650 | 15,000,000 | |
| 428236-BF-9 | HEWLETT-PACKARD CO 12/01/2020 | | 11/29/2010 | BANK OF AMERICA | | 4,991,350 | 5,000,000 | |
| 42822T-AA-2 | HICDO 2004-1A A1 LOANS 12/15/2016 | F | 04/30/2010 | RESOURCE MANAGEMENT | | 8,871,881 | 9,526,853 | 8,216 |
| 431318-AL-8 | HILCORP ENERGY I/HILCORP 04/15/2021 | | 10/13/2010 | Various | | 3,340,000 | 3,250,000 | 2,383 |
| 43739E-BS-5 | HMBT 2005-4 A1 10/25/2035 | | 05/05/2010 | CITIBANK | | 12,686,537 | 16,409,425 | 1,541 |
| 441060-AJ-9 | HOSPIRA INC 03/30/2017 | | 04/01/2010 | MORGAN STANLEY DEAN WITTER | | 2,159,940 | 2,000,000 | 2,353 |
| 44107T-AJ-5 | HOST HOTELS & RESORTS 11/01/2020 | | 10/19/2010 | GOLDMAN, SACHS & CO. | | 8,000,000 | 8,000,000 | |
| 44107T-AD-8 | HOST HOTELS & RESORTS LP 11/01/2014 | | 07/12/2010 | WELLS FARGO | | 4,030,000 | 4,000,000 | 56,528 |
| 44107T-AH-9 | HOST HOTELS & RESORTS LP 05/15/2017 | | 07/13/2010 | WELLS FARGO | | 1,623,750 | 1,500,000 | 375 |
| 44108E-AS-7 | HOST MARRIOTT LP 11/01/2013 | | 06/10/2010 | GOLDMAN, SACHS & CO. | | 8,239,688 | 8,250,000 | 71,844 |
| 441520-AA-1 | HOUGHTON INTL 14.25% SR SUB N 12/19/2014 | | 12/31/2010 | Various | | 48,978 | 48,978 | |
| 44328M-AB-0 | HSBC BANK PLC 06/28/2015 | F | 06/21/2010 | HSBC SECURITIES, INC. | | 4,995,900 | 5,000,000 | |
| 44328M-AC-8 | HSBC BANK PLC 08/12/2020 | F | 08/05/2010 | HSBC SECURITIES, INC. | | 14,910,150 | 15,000,000 | |
| 40420I-AE-7 | HSBC BANK USA NA 08/24/2020 | | 08/17/2010 | HSBC SECURITIES, INC. | | 7,995,600 | 8,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 443510-AF-9 | HUBBELL INC 11/15/2022 | | 11/08/2010 | J. P. MORGAN SECURITIES, INC. | | 14,876,100 | 15,000,000 | |
| 459200-GU-9 | IBM CORP 01/05/2016 | | 12/06/2010 | DEUTSCHE BANK SECURITIES | | 29,903,400 | 30,000,000 | |
| 451102-AD-9 | ICAHN ENTERPRISES/FIN 01/15/2016 | | 07/30/2010 | EXCHANGE | | 2,815,792 | 2,875,000 | 9,284 |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN 01/15/2018 | | 10/08/2010 | Various | | 2,935,000 | 3,000,000 | 89,111 |
| 45167R-AE-4 | IDEX CORP 12/15/2020 | | 12/01/2010 | BANK OF AMERICA | | 9,947,300 | 10,000,000 | |
| 991187-9A-5 | IMS HEALTH INC TRANCHE B DOLL 02/29/2016 | | 03/10/2010 | GOLDMAN, SACHS & CO. | | 1,980,000 | 2,000,000 | |
| 45326Y-AA-5 | INCITEC PIVOT FIN LLC 12/07/2015 | F | 11/30/2010 | CITIBANK | | 7,936,000 | 8,000,000 | |
| 45324Q-AC-0 | ING BANK NV 03/19/2014 | F | 01/22/2010 | ROYAL BANK OF SCOTLAND PLC | | 15,782,250 | 15,000,000 | 208,000 |
| 457153-AE-4 | INGRAM MICRO INC 09/01/2017 | | 08/16/2010 | MORGAN STANLEY DEAN WITTER | | 9,999,800 | 10,000,000 | |
| 45763P-AC-0 | INMARSAT FINANCE PLC 12/01/2017 | F | 07/08/2010 | Various | | 5,370,000 | 5,250,000 | 30,524 |
| 45822P-AA-3 | INTEGRYS ENERGY GROUP 11/01/2020 | | 11/09/2010 | CITIBANK | | 6,995,590 | 7,000,000 | |
| 458140-AF-7 | INTEL CORP 3.250000% 08/01/20 08/01/2039 | | 02/05/2010 | KBC FINANCIAL PRODUCTS USA INC | | 1,076,250 | 1,000,000 | 813 |
| 45822E-AH-3 | INTELSAT SUBSIDIARY HLDG 01/15/2013 | F | 02/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,000,000 | 2,000,000 | 15,111 |
| 45822E-AJ-9 | INTELSAT SUBSIDIARY HLDG 01/15/2015 | F | 07/14/2010 | Various | | 3,621,250 | 3,500,000 | 7,396 |
| 45822E-AK-6 | INTELSAT SUBSIDIARY HLDG 01/15/2015 | F | 06/09/2010 | DEUTSCHE BANK SECURITIES | | 1,995,000 | 2,000,000 | 73,465 |
| 4581X0-BQ-0 | INTER-AMERICAN DEVEL BK 08/15/2017 | | 08/05/2010 | ROYAL BANK OF SCOTLAND PLC | | 34,756,050 | 35,000,000 | |
| 45111#-AA-5 | INTERCONNECT DEVICES 14% SR S 05/11/2014 | | 03/30/2010 | SCHEDULED PAY UP | | 19,943 | 19,943 | |
| 459284-AA-3 | INTERNATIONAL CCE INC 09/15/2015 | | 09/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 29,889,600 | 30,000,000 | |
| 461070-AH-7 | INTERSTATE POWER & LIGHT 06/15/2015 | | 06/10/2010 | BARCLAYS BANK | | 5,981,640 | 6,000,000 | |
| 459902-AS-1 | INTL GAME TECHNOLOGY 06/15/2020 | | 06/03/2010 | MORGAN STANLEY DEAN WITTER | | 5,974,800 | 6,000,000 | |
| 459902-AQ-5 | INTL GAME TECHNOLOGY 3.250% 0 05/01/2014 | | 12/15/2010 | Various | | 3,330,656 | 2,900,000 | 17,252 |
| 459745-GC-3 | INTL LEASE FINANCE CORP 09/01/2018 | | 10/27/2010 | JEFFERIES & COMPANY, INC. | | 3,322,500 | 3,000,000 | 42,156 |
| 46185R-AM-2 | INVITROGEN CORPORATION 3.2500 06/15/2025 | | 07/29/2010 | MCMAHAN SECURITIES CO LP | | 3,236,940 | 3,000,000 | 13,000 |
| 462613-AE-0 | IPALCO ENTERPRISES INC 04/01/2016 | | 06/10/2010 | JEFFERIES & COMPANY, INC. | | 1,522,500 | 1,500,000 | 21,599 |
| 462846-AC-0 | IRON MOUNTAIN INC 01/01/2016 | | 06/17/2010 | DEUTSCHE BANK SECURITIES | | 1,970,000 | 2,000,000 | 62,938 |
| 450679-BW-4 | ITT CORP 05/01/2014 | | 06/30/2010 | J. P. MORGAN SECURITIES, INC. | | 10,919,900 | 10,000,000 | 88,472 |
| 466313-AE-3 | JABIL CIRCUIT INC 07/15/2016 | | 06/10/2010 | DEUTSCHE BANK SECURITIES | | 5,087,500 | 5,000,000 | 161,458 |
| 466313-AF-0 | JABIL CIRCUIT INC 12/15/2020 | | 10/28/2010 | J. P. MORGAN SECURITIES, INC. | | 2,017,250 | 2,000,000 | |
| 471109-AC-2 | JARDEN CORP 05/01/2016 | | 06/02/2010 | DEUTSCHE BANK SECURITIES | | 2,050,000 | 2,000,000 | 16,000 |
| 471109-AD-0 | JARDEN CORP 01/15/2020 | | 07/21/2010 | DEUTSCHE BANK SECURITIES | | 1,259,375 | 1,250,000 | 2,865 |
| 471171-9A-8 | JASON INC TERM LOAN A 09/21/2014 | | 09/21/2010 | EXCHANGE | | 980,562 | 980,562 | |
| 471171-9B-6 | JASON INC TERM LOAN B 09/21/2014 | | 09/21/2010 | EXCHANGE | | 383,023 | 383,023 | |
| 445658-CB-1 | JB HUNT TRANSPRT SVCS 09/15/2015 | | 09/15/2010 | DEUTSCHE BANK SECURITIES | | 3,737,250 | 3,750,000 | |
| 472319-AG-7 | JEFFERIES GROUP INC 3.875000% 11/01/2029 | | 11/16/2010 | Various | | 3,081,806 | 3,000,000 | 19,590 |
| G4986*-AA-1 | JLT GROUP PLC 7 YEAR 09/30/2017 | F | 07/22/2010 | BARCLAYS BANK | | 6,000,000 | 6,000,000 | |
| 24422E-QZ-5 | JOHN DEERE CAPITAL CORP 09/18/2017 | | 09/13/2010 | DEUTSCHE BANK SECURITIES | | 9,732,158 | 9,750,000 | |
| 990410-9B-0 | JOHN MANEELY COMPANY TERM LOA 12/08/2013 | | 11/02/2010 | UNION BANK OF SWITZERLAND | | 490,625 | 500,000 | |
| 478160-AU-8 | JOHNSON & JOHNSON 07/15/2018 | | 01/27/2010 | HSBC SECURITIES, INC. | | 3,252,120 | 3,000,000 | 6,867 |
| 478160-AW-4 | JOHNSON & JOHNSON 09/01/2020 | | 08/12/2010 | CITIBANK | | 12,777,570 | 13,000,000 | |
| 478165-AG-8 | JOHNSON (S.C.) & SON INC 09/01/2040 | | 12/17/2010 | Various | | 11,554,152 | 12,492,000 | 143,929 |
| 478366-AR-8 | JOHNSON CONTROLS INC 01/15/2016 | | 03/12/2010 | J. P. MORGAN SECURITIES, INC. | | 10,794,900 | 10,000,000 | 94,722 |
| 478366-AU-1 | JOHNSON CONTROLS INC 03/30/2020 | | 03/11/2010 | MORGAN STANLEY DEAN WITTER | | 7,086,865 | 7,100,000 | 6,903 |
| 481239-AF-8 | JP MORGAN AUTO RECEIVABLES TR 07/15/2015 | | 09/21/2010 | J. P. MORGAN SECURITIES, INC. | | 1,095,513 | 1,076,506 | 1,405 |
| 46625H-HQ-6 | JP MORGAN SECURITIES 03/25/2020 | | 03/18/2010 | J. P. MORGAN SECURITIES, INC. | | 9,996,100 | 10,000,000 | |
| 466247-J4-6 | JPMMT 2006-A2 2A1 04/25/2036 | | 04/26/2010 | Various | | 14,690,801 | 16,197,495 | 56,133 |
| 46625H-GY-0 | JPMORGAN CHASE & CO 01/15/2018 | | 03/05/2010 | Various | | 16,121,350 | 15,000,000 | 117,500 |
| 487836-BD-9 | KELLOGG CO 12/15/2020 | | 12/08/2010 | BARCLAYS BANK | | 9,913,700 | 10,000,000 | |
| 990316-9B-9 | KENAN ADVANTAGE GROUP TERM LO 06/11/2016 | | 12/30/2010 | KEY BANK | | 1,683,000 | 1,700,000 | |
| 491674-BD-8 | KENTUCKY UTILITIES 11/01/2020 | | 11/08/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,981,100 | 5,000,000 | |
| 491674-BF-3 | KENTUCKY UTILITIES 11/01/2040 | | 11/08/2010 | BANK OF AMERICA | | 9,891,500 | 10,000,000 | |
| 492914-AR-7 | KEY ENERGY SERVICES INC 12/01/2014 | | 07/22/2010 | Various | | 3,868,125 | 3,875,000 | 35,972 |
| 49326E-EC-3 | KEYCORP 08/13/2015 | | 08/10/2010 | J. P. MORGAN SECURITIES, INC. | | 9,987,800 | 10,000,000 | |
| C4932*-AB-8 | KEYERA 2010 TRANSACTION 2020 09/08/2020 | A | 06/24/2010 | RBC DOMINION SECURITIES | | 16,000,000 | 16,000,000 | |
| 49337W-AB-6 | KEYSPAN CORP 11/15/2010 | R | 01/28/2010 | VARIOUS | | 811,589 | | |
| 494368-AY-9 | KIMBERLY-CLARK CORP 08/15/2015 | | 08/19/2010 | DEUTSCHE BANK SECURITIES | | 9,300,177 | 8,100,000 | 9,872 |
| 494550-AU-0 | KINDER MORGAN ENER PART 02/01/2017 | | 03/25/2010 | BANK OF AMERICA | | 5,361,700 | 5,000,000 | 49,167 |
| 49549C-AA-6 | KING INTL LEASING LLC 10/15/2022 | | 11/10/2010 | GOLDMAN, SACHS & CO. | | 6,000,000 | 6,000,000 | |
| 50075N-AZ-7 | KRAFT FOODS INC 02/09/2040 | | 02/04/2010 | HSBC SECURITIES, INC. | | 8,913,240 | 9,000,000 | |
| 501044-CN-9 | KROGER CO/THE 07/15/2040 | | 07/06/2010 | BANK OF AMERICA | | 3,964,760 | 4,000,000 | |
| 502413-AU-1 | L-3 COMMUNICATIONS CORP 10/15/2015 | | 10/08/2010 | Various | | 7,550,000 | 7,500,000 | 144,766 |
| 502413-AZ-0 | L-3 COMMUNICATIONS CORP 07/15/2020 | | 05/18/2010 | BANK OF AMERICA | | 14,951,850 | 15,000,000 | |
| 995121-9B-8 | LAKE AT LAS VEGAS 1ST LIEN 06/30/2012 | | 01/01/2010 | VARIOUS | | 1,568,451 | | |
| 513075-AV-3 | LAMAR MEDIA CORP 04/01/2014 | | 07/22/2010 | BARCLAYS BANK | | 1,005,750 | 900,000 | 28,275 |
| 513075-AY-7 | LAMAR MEDIA CORP 04/15/2018 | | 04/08/2010 | J. P. MORGAN SECURITIES, INC. | | 1,100,000 | 1,100,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 028191-69-0 | LANDWIRTSCH. RENTENBANK 01/10/2014 | F | 07/14/2010 | MORGAN STANLEY DEAN WITTER | | 16,556,550 | 15,000,000 | 383,906 |
| 515110-BB-9 | LANDWIRTSCH. RENTENBANK 07/15/2015 | F | 01/06/2010 | GOLDMAN, SACHS & CO. | | 14,927,100 | 15,000,000 | |
| 51511C-AD-0 | LANDWIRTSCH. RENTENBANK 01/15/2016 | F | 04/20/2010 | MORGAN STANLEY DEAN WITTER | | 2,492,300 | 2,500,000 | |
| 521865-AR-6 | LEAR CORP 03/15/2018 | | 10/27/2010 | Various | | 7,198,647 | 7,000,000 | 102,949 |
| 52736R-AV-4 | LEVI STRAUSS & CO 04/01/2016 | | 07/14/2010 | OPPENHEIMER & CO. INC | | 1,098,500 | 1,050,000 | 26,668 |
| 50188F-AA-3 | LG&E & KU ENERGY LLC 11/15/2015 | | 11/08/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,982,280 | 4,000,000 | |
| 53117C-AM-4 | LIBERTY PROPERTY LP 10/01/2020 | | 12/16/2010 | Various | | 8,945,918 | 9,100,000 | 100,199 |
| 53217V-AB-5 | LIFE TECHNOLOGIES CORP 03/01/2015 | | 06/17/2010 | Various | | 10,379,231 | 10,115,000 | 136,501 |
| 53219L-AJ-8 | LIFEPOINT HOSPITALS INC 10/01/2020 | | 10/06/2010 | Various | | 4,116,250 | 4,000,000 | 10,122 |
| 532716-AM-9 | LIMITED BRANDS INC 07/15/2017 | | 06/02/2010 | SAMCO | | 200,000 | 200,000 | 5,443 |
| 532716-AR-8 | LIMITED BRANDS INC 06/15/2019 | | 07/08/2010 | Various | | 2,176,813 | 2,000,000 | 13,222 |
| 532716-AS-6 | LIMITED BRANDS INC 05/01/2020 | | 06/02/2010 | Various | | 826,750 | 830,000 | 4,171 |
| 538034-AC-3 | LIVE NATION ENTERTAINMEN 05/15/2018 | | 05/06/2010 | Various | | 1,093,500 | 1,080,000 | 1,016 |
| 53947M-AB-2 | LLOYDS TSB BANK PLC 01/13/2020 | F | 01/05/2010 | BANK OF AMERICA | | 14,965,050 | 15,000,000 | |
| 53947N-AA-2 | LLOYDS TSB BANK PLC 09/14/2020 | F | 09/07/2010 | GOLDMAN, SACHS & CO. | | 6,957,440 | 7,000,000 | |
| 539830-AV-1 | LOCKHEED MARTIN CORP 06/01/2040 | | 05/25/2010 | EXCHANGE | | 26,970,063 | 28,670,516 | |
| 548661-CQ-8 | LOWE'S COMPANIES INC 04/15/2020 | | 04/12/2010 | J. P. MORGAN SECURITIES, INC. | | 9,981,800 | 10,000,000 | |
| 548661-CS-4 | LOWE'S COMPANIES INC 04/15/2016 | | 11/17/2010 | WELLS FARGO BROKERAGE SERVICES | | 14,992,500 | 15,000,000 | |
| 990659-9B-2 | LYONDELL CHEMICAL COMPANY EXI 04/08/2016 | | 05/18/2010 | UNION BANK OF SWITZERLAND | | 990,000 | 1,000,000 | |
| 577778-CE-1 | MACYS RETAIL HLDGS INC 07/15/2034 | | 10/05/2010 | CHAPDELAINE COMPANY | | 1,022,500 | 1,000,000 | 15,447 |
| 55659R-AA-6 | MADISON AVENUE CDO LTD 2A-A I 03/24/2014 | F | 08/27/2010 | Various | | 4,479,475 | 4,600,270 | 6,327 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN 02/01/2021 | | 08/04/2010 | J. P. MORGAN SECURITIES, INC. | | 9,963,300 | 10,000,000 | |
| 966602-AA-2 | MAGMA CDO, CLASS A INVESTME 11/15/2012 | F | 08/27/2010 | CITADEL SECURITIES | | 321,303 | 324,139 | 1,026 |
| 563571-AH-1 | MANITOWOC COMPANY INC 11/01/2020 | | 10/14/2010 | Various | | 4,402,775 | 4,350,000 | 472 |
| 57037@-AE-5 | MARK ANDY 15% SR SUB NOTES (H 04/08/2014 | | 12/15/2010 | SCHEDULED PAY UP | | 156,566 | 156,566 | |
| 570506-AH-8 | MARKWEST ENERGY PART/FIN 04/15/2018 | | 07/23/2010 | J. P. MORGAN SECURITIES, INC. | | 715,500 | 675,000 | 16,898 |
| 570506-AM-7 | MARKWEST ENERGY PART/FIN 11/01/2020 | | 10/27/2010 | Various | | 5,085,000 | 5,000,000 | |
| 57165L-AA-2 | MARRIOTT VACATION CLUB OWNER 10/20/2032 | | 11/05/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,999,456 | 5,000,000 | |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER 04/01/2018 | | 10/08/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,575,000 | 2,500,000 | 8,012 |
| 574599-BG-0 | MASCO CORP 03/15/2020 | | 06/17/2010 | CANTOR, FITZGERALD & CO. | | 1,945,000 | 2,000,000 | 40,375 |
| 57629W-BK-5 | MASSMUTUAL GLOBAL FUNDIN 04/21/2014 | | 04/14/2010 | MORGAN STANLEY DEAN WITTER | | 6,977,740 | 7,000,000 | |
| 57629W-BM-1 | MASSMUTUAL GLOBAL FUNDIN 09/28/2015 | | 09/20/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,993,900 | 10,000,000 | |
| 577081-AS-1 | MATTEL INC 03/15/2013 | | 12/20/2010 | VARIOUS | | 116,725 | | |
| 577081-AT-9 | MATTEL INC 10/01/2020 | | 09/23/2010 | BANK OF AMERICA | | 5,986,500 | 6,000,000 | |
| 58013M-EJ-9 | MCDONALD'S CORP 07/15/2020 | | 07/28/2010 | BANK OF AMERICA | | 27,888,560 | 28,000,000 | |
| 581557-AU-9 | MCKESSON HBOC INC 03/01/2013 | | 07/21/2010 | Various | | 10,851,367 | 9,971,000 | 200,345 |
| 581557-AV-7 | MCKESSON HBOC INC 03/01/2017 | | 04/09/2010 | BANK OF AMERICA | | 20,924,175 | 19,500,000 | 295,213 |
| 55382*-AB-8 | MCNEIL TECH SR SUB (HANCOCK M 09/13/2013 | | 07/01/2010 | SCHEDULED PAY UP | | 17,863 | 17,863 | |
| 991239-9A-4 | MEDASSETS INC TERM LOAN 11/16/2016 | | 12/07/2010 | BARCLAYS BANK | | 990,000 | 1,000,000 | |
| 58405U-AF-9 | MEDCO HEALTH SOLUTIONS I 09/15/2015 | | 10/22/2010 | Various | | 14,885,283 | 14,750,000 | 17,951 |
| 585055-AR-7 | MEDTRONIC INC 03/15/2015 | | 03/11/2010 | DEUTSCHE BANK SECURITIES | | 6,999,370 | 7,000,000 | |
| 58933Y-AB-1 | MERCK & CO INC 01/15/2016 | | 12/07/2010 | BANK OF AMERICA | | 9,975,900 | 10,000,000 | |
| 59001A-AN-2 | MERITAGE HOMES CORP 04/15/2020 | | 07/21/2010 | JEFFERIES & COMPANY, INC. | | 2,639,000 | 2,900,000 | 59,325 |
| 59217G-AC-3 | MET LIFE GLOB FUNDING I 09/29/2015 | | 09/22/2010 | DEUTSCHE BANK SECURITIES | | 4,497,705 | 4,500,000 | |
| 552953-BP-5 | MGM MIRAGE INC 03/15/2020 | | 06/10/2010 | Various | | 3,689,013 | 3,685,000 | 55,625 |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 06/01/2046 | | 03/30/2010 | DIRECT | | 9,135,266 | 185,500,000 | |
| 594918-AG-9 | MICROSOFT CORP 09/25/2015 | | 09/22/2010 | J. P. MORGAN SECURITIES, INC. | | 10,951,710 | 11,000,000 | |
| 594918-AH-7 | MICROSOFT CORP 10/01/2020 | | 09/22/2010 | J. P. MORGAN SECURITIES, INC. | | 38,663,040 | 39,000,000 | |
| 594918-AE-4 | MICROSOFT CORP 0% 06/15/2013 06/15/2013 | | 10/12/2010 | Various | | 11,117,877 | 11,000,000 | |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (201 06/30/2027 | | 07/20/2010 | J. P. MORGAN SECURITIES, INC. | | 7,000,000 | 7,000,000 | |
| 59020U-H3-2 | MLMI 2005-A7 2A1 09/25/2035 | | 01/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,154,890 | 10,344,509 | 20,068 |
| 608190-AH-7 | MOHAWK INDUSTRIES INC 01/15/2016 | | 09/23/2010 | Various | | 6,029,750 | 5,850,000 | 35,311 |
| 61747Y-CM-5 | MORGAN STANLEY 01/26/2020 | | 12/08/2010 | BANK OF AMERICA | | 7,950,800 | 8,000,000 | 167,444 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC 01/15/2020 | | 01/06/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 14,970,600 | 15,000,000 | |
| 62425*-AA-5 | MOUNTAIN PRARIE WIND, LLC 6.5 03/25/2030 | | 03/15/2010 | BNP PARIBAS SECURITIES CORP | | 9,000,000 | 9,000,000 | |
| 991092-9B-5 | MSCI INC TERM LOAN FACILITY 06/01/2016 | | 06/11/2010 | MORGAN STANLEY DEAN WITTER | | 1,000,000 | 1,000,000 | |
| 55406*-AA-2 | MULTIAD SVC INC 14.5% SR SUB 11/07/2014 | | 10/31/2010 | SCHEDULED PAY UP | | 27,774 | 27,774 | |
| 626717-AA-0 | MURPHY OIL CORP 05/01/2029 | | 01/06/2010 | ROYAL BANK OF SCOTLAND PLC | | 4,353,934 | 4,075,000 | 55,861 |
| 628530-AK-3 | MYLAN INC 07/15/2017 | | 06/29/2010 | Various | | 3,260,879 | 3,190,000 | 21,528 |
| 628530-AL-1 | MYLAN INC 07/15/2020 | | 07/19/2010 | Various | | 3,693,958 | 3,600,000 | 29,914 |
| 62911*-9C-4 | N.E.W. HOLDINGS I, LLC TERM L 03/23/2016 | | 03/30/2010 | BANK OF AMERICA | | 4,455,000 | 4,500,000 | |
| 629855-AP-2 | NALCO CO 05/15/2017 | | 12/29/2010 | Various | | 2,484,375 | 2,375,000 | 36,122 |
| 629855-AQ-0 | NALCO CO 01/15/2019 | | 12/09/2010 | GOLDMAN, SACHS & CO. | | 1,675,000 | 1,675,000 | |
| 631005-BB-0 | NARRAGANSETT ELECTRIC 03/15/2020 | R | 03/17/2010 | ROYAL BANK OF SCOTLAND PLC | | 8,000,000 | 8,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 631103-AC-2 | NASDAQ OMX GROUP 01/15/2015 | | 01/12/2010 | J. P. MORGAN SECURITIES, INC. | | 9,949,000 | 10,000,000 | |
| 631103-AA-6 | NASDAQ STOCK MARKET INC 2.500 08/15/2013 | | 12/15/2010 | Various | | 7,339,125 | 7,500,000 | 69,736 |
| 63250@-AC-7 | NATIONAL AMUSEMENTS INC. SER 12/31/2010 | | 03/12/2010 | VARIOUS | | 336,644 | | |
| 63250@-AE-3 | NATIONAL AMUSEMENTS, INC. SEN 12/31/2010 | | 03/31/2010 | Various | | 17,443,809 | 28,587,966 | |
| 63250C-AV-3 | NATIONAL AUSTRALIA BANK 07/08/2014 | F | 01/13/2010 | RBC DOMINION SECURITIES | | 7,156,100 | 7,000,000 | 7,219 |
| 41242*-AH-5 | NATIONAL BASKETBALL ASSOCIATI 06/07/2017 | | 05/12/2010 | J. P. MORGAN SECURITIES, INC. | | 6,000,000 | 6,000,000 | |
| 637640-AF-0 | NATIONAL SEMICONDUCTOR 04/15/2015 | | 03/31/2010 | GOLDMAN, SACHS & CO. | | 3,955,080 | 4,000,000 | |
| 63934E-AM-0 | NAVISTAR INTL CORP 11/01/2021 | | 12/06/2010 | Various | | 4,161,350 | 3,945,000 | 71,195 |
| 62875U-AA-3 | NBC UNIVERSAL 04/30/2020 | | 04/27/2010 | J. P. MORGAN SECURITIES, INC. | | 24,961,250 | 25,000,000 | |
| 62875U-AD-7 | NBC UNIVERSAL 04/30/2040 | | 04/27/2010 | MORGAN STANLEY DEAN WITTER | | 4,998,650 | 5,000,000 | |
| 62875U-AJ-4 | NBC UNIVERSAL 04/01/2016 | | 09/27/2010 | J. P. MORGAN SECURITIES, INC. | | 9,994,500 | 10,000,000 | |
| 62875U-AN-5 | NBC UNIVERSAL 04/01/2041 | | 09/27/2010 | GOLDMAN, SACHS & CO. | | 4,986,050 | 5,000,000 | |
| 628782-9A-4 | NBTY INC TERM B LOAN 10/01/2017 | | 10/12/2010 | BARCLAYS BANK | | 3,013,750 | 3,000,000 | |
| S05400-29-6 | NEDER WATERSCHAPSBANK 09/09/2015 | F | 09/01/2010 | RBC DOMINION SECURITIES | | 2,999,880 | 3,000,000 | |
| 990230-9B-2 | NEIMAN MARCUS GROUP INC. TRAN 04/06/2016 | | 11/15/2010 | EXCHANGE | | 1,986,019 | 2,017,287 | |
| 64952W-AW-3 | NEW YORK LIFE GLOBAL FDG 05/04/2015 | | 04/29/2010 | BARCLAYS BANK | | 9,972,800 | 10,000,000 | |
| 64952W-AX-1 | NEW YORK LIFE GLOBAL FDG 12/13/2013 | | 07/09/2010 | BANK OF AMERICA | | 9,994,800 | 10,000,000 | |
| 651229-AK-2 | NEWELL RUBBERMAID INC 08/15/2020 | | 08/02/2010 | BARCLAYS BANK | | 13,994,400 | 14,000,000 | |
| 651290-AK-4 | NEWFIELD EXPLORATION CO 05/15/2018 | | 06/30/2010 | Various | | 4,472,625 | 4,550,000 | 31,874 |
| 651290-AN-8 | NEWFIELD EXPLORATION CO 02/01/2020 | | 10/13/2010 | Various | | 5,123,270 | 5,000,000 | 29,410 |
| 651639-AH-9 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | 02/19/2010 | EXCHANGE | | 5,148,130 | 4,975,000 | 5,873 |
| 651639-AJ-5 | NEWMONT MINING CORP 1.625000% 07/15/2017 | | 02/19/2010 | EXCHANGE | | 4,939,165 | 4,750,000 | 7,290 |
| 990619-9A-8 | NIELSEN FINANCE LLC CLASS A D 08/09/2013 | | 06/14/2010 | Various | | 6,705,000 | 7,000,000 | |
| 654679-AA-7 | NISKA GAS STORAGE US/CAN 03/15/2018 | | 06/11/2010 | Various | | 5,781,250 | 5,750,000 | 74,698 |
| 65473Q-AW-3 | NISOURCE FINANCE CORP 12/15/2040 | | 12/01/2010 | DEUTSCHE BANK SECURITIES | | 7,898,400 | 8,000,000 | |
| 65539B-AA-6 | NMRR 2010-1R A1 07/26/2037 | | 03/22/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 17,677,000 | 17,600,000 | 88,000 |
| 65504R-AG-9 | NOBLE GROUP LTD 08/05/2015 | F | 07/30/2010 | J. P. MORGAN SECURITIES, INC. | | 9,634,753 | 9,650,000 | |
| 65504L-AB-3 | NOBLE HOLDING INTL LTD 08/01/2015 | F | 07/21/2010 | BARCLAYS BANK | | 5,000,000 | 5,000,000 | |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD 08/01/2020 | F | 07/21/2010 | BARCLAYS BANK | | 6,631,713 | 6,650,000 | |
| 65504L-AD-9 | NOBLE HOLDING INTL LTD 08/01/2040 | F | 07/21/2010 | BARCLAYS BANK | | 4,998,600 | 5,000,000 | |
| 65535H-AA-7 | NOMURA HOLDINGS INC 03/04/2015 | F | 02/25/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 4,984,300 | 5,000,000 | |
| 655664-AN-0 | NORDSTROM INC 05/01/2020 | | 04/20/2010 | GOLDMAN, SACHS & CO. | | 4,978,250 | 5,000,000 | |
| 665859-AL-8 | NORTHERN TRUST CORP 11/04/2020 | | 11/01/2010 | BANK OF AMERICA | | 11,636,370 | 11,650,000 | |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE 03/30/2040 | | 03/23/2010 | J. P. MORGAN SECURITIES, INC. | | 10,000,000 | 10,000,000 | |
| 66989H-AB-4 | NOVARTIS CAPITAL CORP 04/24/2013 | | 08/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,244,300 | 10,000,000 | 79,167 |
| 66989H-AC-2 | NOVARTIS CAPITAL CORP 04/24/2015 | R | 08/23/2010 | Various | | 22,417,940 | 22,000,000 | 128,889 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP 04/24/2020 | R | 03/09/2010 | J. P. MORGAN SECURITIES, INC. | | 4,961,850 | 5,000,000 | |
| 67000X-AG-1 | NOVELIS INC 12/15/2017 | A | 12/10/2010 | CITIBANK | | 2,250,000 | 2,250,000 | |
| 629377-AU-6 | NRG ENERGY INC 02/01/2016 | | 06/15/2010 | Various | | 7,243,750 | 7,500,000 | 206,398 |
| 629377-AX-0 | NRG ENERGY INC 01/15/2017 | | 07/15/2010 | DEUTSCHE BANK SECURITIES | | 3,282,500 | 3,250,000 | 3,022 |
| 991673-9H-9 | NRG ENERGY INC 02/01/2013 | | 01/20/2010 | MORGAN STANLEY DEAN WITTER | | 845,248 | 892,083 | |
| 991673-9F-3 | NRG ENERGY INC CREDIT LINKED 02/01/2013 | | 01/20/2010 | MORGAN STANLEY DEAN WITTER | | 496,603 | 524,120 | |
| 62941F-AH-1 | NTL CABLE PLC 08/15/2016 | | 06/17/2010 | CITIBANK | | 2,080,000 | 2,000,000 | 64,382 |
| 67059@-AB-3 | NUSIL ACQUISITION CORP/NUSIL 02/18/2015 | | 03/10/2010 | J. P. MORGAN SECURITIES, INC. | | 495,000 | 500,000 | |
| 67059T-AB-1 | NUSTAR LOGISTICS LP 09/01/2020 | | 08/09/2010 | J. P. MORGAN SECURITIES, INC. | | 14,621,726 | 14,650,000 | |
| 67090F-9A-6 | NUVEEN INVESTMENTS, INC.FIRST 11/13/2014 | | 04/29/2010 | SCHEDULED PAY UP | | 13,514 | 13,514 | |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR 02/01/2021 | | 12/13/2010 | BARCLAYS BANK | | 4,998,850 | 5,000,000 | |
| 674599-BZ-7 | OCCIDENTAL PETROLEUM COR 02/01/2016 | | 12/13/2010 | J. P. MORGAN SECURITIES, INC. | | 9,994,000 | 10,000,000 | |
| 674627-A@-3 | OCE N.V. SENIOR NOTES DUE 201 04/19/2013 | F | 04/29/2010 | VARIOUS | | (17,377) | | |
| 677052-AA-0 | OGLETHORPE POWER CORP 11/01/2040 | | 11/04/2010 | J. P. MORGAN SECURITIES, INC. | | 5,985,000 | 6,000,000 | |
| 678858-BL-4 | OKLAHOMA G&E CO 06/01/2040 | | 06/03/2010 | MIZUHO INTERNATIONAL PLC | | 6,955,060 | 7,000,000 | |
| 680223-AF-1 | OLD REPUBLIC INTL CORP 8.0000 05/15/2012 | | 02/10/2010 | Various | | 5,062,166 | 4,500,000 | 65,933 |
| 681936-AW-0 | OMEGA HLTHCARE INVESTORS 10/15/2022 | | 10/25/2010 | Various | | 6,180,000 | 6,000,000 | 19,031 |
| 681904-AK-4 | OMNICARE INC 12/15/2015 | | 06/02/2010 | JEFFERIES & COMPANY, INC. | | 2,955,000 | 3,000,000 | 98,542 |
| 681904-AM-0 | OMNICARE INC 06/01/2020 | | 09/30/2010 | Various | | 2,556,250 | 2,500,000 | 66,359 |
| 682134-AC-5 | OMNICOM GROUP INC 08/15/2020 | | 08/02/2010 | J. P. MORGAN SECURITIES, INC. | | 9,965,400 | 10,000,000 | |
| 68389X-AJ-4 | ORACLE CORP 07/15/2020 | | 07/12/2010 | BANK OF AMERICA | | 14,966,850 | 15,000,000 | |
| 688225-AB-7 | OSHKOSH CORP 03/01/2017 | | 07/21/2010 | BANK OF AMERICA | | 2,695,000 | 2,600,000 | 64,854 |
| 688225-AD-3 | OSHKOSH CORP 03/01/2020 | | 04/29/2010 | J. P. MORGAN SECURITIES, INC. | | 528,750 | 500,000 | 7,201 |
| 690113-A*-6 | OUTLOOK (FKA - VISTA) GROUP C 07/26/2014 | | 12/30/2010 | SCHEDULED PAY UP | | 21,201 | 21,201 | |
| 69073T-AP-8 | OWENS-BROCKWAY 05/15/2016 | | 10/27/2010 | Various | | 3,551,875 | 3,300,000 | 78,718 |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FX 05/31/2012 | | 02/01/2010 | SCHEDULED PAY UP | | 1,654 | 1,654 | |
| 70109H-AK-1 | PARKER-HANNIFIN CORP 09/15/2022 | | 09/07/2010 | BANK OF AMERICA | | 7,660,720 | 7,750,000 | |
| 703481-A*-2 | PATTERSON-UTI UNSECURED NOTES 10/05/2020 | | 08/13/2010 | WELLS FARGO | | 5,000,000 | 5,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 704549-AE-4 | PEABODY ENERGY CORP 11/01/2016 | | 06/24/2010 | Various | | 5,185,000 | 5,000,000 | 54,083 |
| 704549-AF-1 | PEABODY ENERGY CORP 11/01/2026 | | 10/14/2010 | Various | | 3,180,500 | 2,800,000 | 100,931 |
| 705012-AA-0 | PEARSON FUNDING TWO 05/17/2016 | F | 05/10/2010 | J. P. MORGAN SECURITIES, INC. | | 9,947,800 | 10,000,000 | |
| 70556J-AC-3 | PEGASUS AVIATION LEASE SERIES 03/25/2029 | | 06/25/2010 | SCHEDULED PAY UP | | 33,896 | 33,896 | |
| 990041-9B-3 | PENN NATIONAL GAMING TERM B 10/03/2012 | | 10/12/2010 | Various | | 2,961,250 | 3,000,000 | |
| 708160-BS-4 | PENNEY (JC) CO INC 04/01/2037 | | 10/07/2010 | CHAPDELAINE COMPANY | | 2,580,000 | 2,500,000 | 6,167 |
| 713291-AR-3 | PEPCO HOLDINGS INC 10/01/2015 | | 10/26/2010 | ROYAL BANK OF SCOTLAND PLC | | 15,303,375 | 15,291,000 | 6,911 |
| 71343P-AB-7 | PEPSIAMERICAS INC 05/15/2017 | | 03/04/2010 | ROYAL BANK OF SCOTLAND PLC | | 9,471,425 | 8,909,000 | 141,059 |
| 713448-BM-9 | PEPSICO INC 01/15/2015 | | 01/11/2010 | BANK OF AMERICA | | 32,966,670 | 33,000,000 | |
| 714290-B*-3 | PERRIGO COMPANY 2010 2017 04/30/2017 | | 04/09/2010 | J. P. MORGAN SECURITIES, INC. | | 12,000,000 | 12,000,000 | |
| 714290-B@-1 | PERRIGO COMPANY 2010 2020 04/30/2020 | | 04/09/2010 | J. P. MORGAN SECURITIES, INC. | | 3,000,000 | 3,000,000 | |
| 71645W-AM-3 | PETROBRAS INTL FIN CO 03/01/2018 | F | 02/25/2010 | CITIBANK | | 5,137,500 | 5,000,000 | 816 |
| 71645W-AN-1 | PETROBRAS INTL FIN CO 03/15/2019 | F | 06/17/2010 | Various | | 12,126,750 | 10,500,000 | 257,797 |
| 718592-AK-4 | PHILLIPS-VAN HEUSEN 05/15/2020 | | 06/24/2010 | Various | | 2,515,625 | 2,500,000 | 18,130 |
| 991195-9A-8 | PHILLIPS-VAN HEUSEN CORP TRAN 05/06/2016 | | 06/08/2010 | BARCLAYS BANK | | 995,000 | 1,000,000 | |
| 720830-9B-6 | PIERRE FOODS INC TERM LOAN 1S 09/30/2016 | | 10/12/2010 | CREDIT SUISSE | | 1,960,000 | 2,000,000 | |
| 72147K-AA-6 | PILGRIM'S PRIDE CORP 12/15/2018 | | 12/09/2010 | BARCLAYS BANK | | 1,563,518 | 1,575,000 | |
| 72165#-9A-6 | PILOT TRAVEL CENTERS TERM B 06/30/2016 | | 07/09/2010 | BANK OF AMERICA | | 854,089 | 862,716 | |
| 991222-9A-0 | PINAFORE LLC TERM B LOAN 09/21/2016 | | 10/05/2010 | CITIBANK | | 659,999 | 666,666 | |
| 72447W-AU-3 | PITNEY BOWES INC 08/15/2014 | | 11/16/2010 | KNIGHT LIBERTAS, LLC | | 5,324,300 | 5,000,000 | 63,646 |
| 72447X-AC-1 | PITNEY BOWES INC 09/15/2017 | | 10/12/2010 | ROYAL BANK OF SCOTLAND PLC | | 5,458,950 | 5,000,000 | 23,958 |
| 72650R-AP-7 | PLAINS ALL AMER PIPELINE 01/15/2017 | | 03/24/2010 | J. P. MORGAN SECURITIES, INC. | | 11,134,309 | 10,335,000 | 130,121 |
| 727610-AD-9 | PLASTIPAK HOLDINGS INC 12/15/2015 | | 09/24/2010 | OPPENHEIMER & CO. INC | | 3,395,910 | 3,297,000 | 80,960 |
| 693476-BL-6 | PNC FUNDING CORP 08/11/2020 | | 08/04/2010 | J. P. MORGAN SECURITIES, INC. | | 14,918,400 | 15,000,000 | |
| 73020*-AB-9 | PNG COMPANIES LLC 2017 (7-YR) 02/26/2017 | | 02/12/2010 | BNP PARIBAS SECURITIES CORP | | 6,000,000 | 6,000,000 | |
| 693483-AB-5 | POSCO 10/28/2020 | F | 10/21/2010 | GOLDMAN, SACHS & CO. | | 11,946,840 | 12,000,000 | |
| 73755L-AJ-6 | POTASH CORP-SASKATCHEWAN 12/01/2017 | A | 11/22/2010 | BANK OF AMERICA | | 14,947,800 | 15,000,000 | |
| 693506-BD-8 | PPG INDUSTRIES INC 11/15/2020 | | 11/08/2010 | J. P. MORGAN SECURITIES, INC. | | 9,877,400 | 10,000,000 | |
| 693506-BF-3 | PPG INDUSTRIES INC 01/15/2016 | | 12/09/2010 | Various | | 14,672,550 | 15,000,000 | 8,444 |
| 74005P-AX-2 | PRAXAIR INC 06/14/2013 | | 01/11/2010 | CITIBANK | | 13,483,800 | 13,500,000 | |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVI 06/23/2035 | | 09/23/2010 | Various | | 151,744 | 151,744 | |
| 740816-AF-0 | PRES & FELLOWS OF HARVAR 01/15/2014 | | 03/18/2010 | BARCLAYS BANK | | 5,047,396 | 4,600,000 | 43,444 |
| 74112K-AC-9 | PRESTIGE AUTO RECEIVABLES TRU 08/15/2014 | | 08/31/2010 | BARCLAYS BANK | | 4,398,483 | 4,257,454 | 11,878 |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN 06/30/2012 | | 10/01/2010 | SCHEDULED PAY UP | | 75,994 | 75,994 | |
| 74153W-BY-4 | PRICOA GLOBAL FUNDING 1 06/11/2014 | | 04/01/2010 | DEUTSCHE BANK SECURITIES | | 8,650,800 | 8,000,000 | 140,489 |
| 742651-DK-5 | PRIVATE EXPORT FUNDING 12/15/2017 | | 10/06/2010 | ROYAL BANK OF SCOTLAND PLC | | 11,471,365 | 11,500,000 | |
| 742718-DS-5 | PROCTER & GAMBLE CO/THE 11/15/2015 | | 11/15/2010 | MORGAN STANLEY DEAN WITTER | | 9,918,200 | 10,000,000 | |
| 744320-BP-9 | PRUDENTIAL FINANCIAL INC 11/15/2020 | | 11/15/2010 | WELLS FARGO BROKERAGE SERVICES | | 11,908,560 | 12,000,000 | |
| 69362B-AW-2 | PSEG POWER LLC 04/15/2020 | | 03/29/2010 | MORGAN STANLEY DEAN WITTER | | 7,965,760 | 8,000,000 | |
| 74456Q-AW-6 | PUB SVC ELEC & GAS 05/01/2015 | | 05/17/2010 | BARCLAYS BANK | | 3,992,880 | 4,000,000 | |
| 744448-CD-1 | PUBLIC SERVICE COLORADO 11/15/2020 | | 11/08/2010 | GOLDMAN, SACHS & CO. | | 6,971,510 | 7,000,000 | |
| 745310-AA-0 | PUGET ENERGY INC 12/15/2020 | | 12/01/2010 | BANK OF AMERICA | | 5,014,910 | 5,000,000 | |
| 745332-CC-8 | PUGET SOUND ENERGY INC 07/15/2040 | | 06/24/2010 | ROYAL BANK OF SCOTLAND PLC | | 5,000,000 | 5,000,000 | |
| 74733V-AA-8 | QEP RESOURCES INC 03/01/2021 | | 10/15/2010 | Various | | 4,207,900 | 4,010,000 | 25,331 |
| 74834L-AL-4 | QUEST DIAGNOSTIC INC 11/01/2015 | | 01/06/2010 | CANTOR, FITZGERALD & CO. | | 4,539,591 | 4,186,000 | 44,360 |
| 749121-BV-0 | QWEST COMMUNICATIONS INT 02/15/2014 | | 06/15/2010 | BARCLAYS BANK | | 1,990,000 | 2,000,000 | 51,250 |
| 749121-CA-5 | QWEST COMMUNICATIONS INT 10/01/2015 | | 06/24/2010 | Various | | 6,157,500 | 6,000,000 | 112,000 |
| 21685W-BL-0 | RABOBANK NEDERLAND 10/13/2015 | F | 10/05/2010 | BARCLAYS BANK | | 6,982,850 | 7,000,000 | |
| 74977R-BQ-6 | RABOBANK NEDERLAND 05/13/2014 | F | 01/07/2010 | DEUTSCHE BANK SECURITIES | | 10,428,300 | 10,000,000 | 68,833 |
| 74977R-CE-2 | RABOBANK NEDERLAND NV NY 03/11/2015 | F | 03/04/2010 | BARCLAYS BANK | | 4,996,550 | 5,000,000 | |
| 751028-A@-0 | RALCORP HOLDINGS, SER B, DUE 12/22/2010 | | 07/14/2010 | VARIOUS | | 2,339 | | |
| 760985-4U-2 | RAMP 2004-RZ2 AI6 03/25/2034 | | 04/01/2010 | SCHEDULED PAY UP | | 23,904 | 23,904 | |
| 75281A-AF-6 | RANGE RESOURCES CORP 03/15/2015 | | 06/29/2010 | J. P. MORGAN SECURITIES, INC. | | 297,750 | 300,000 | 5,684 |
| 75281A-AG-4 | RANGE RESOURCES CORP 05/15/2016 | | 06/29/2010 | Various | | 2,417,000 | 2,400,000 | 17,667 |
| 75281A-AH-2 | RANGE RESOURCES CORP 10/01/2017 | | 06/30/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 508,750 | 500,000 | 9,896 |
| 75281A-AL-3 | RANGE RESOURCES CORP 08/01/2020 | | 07/29/2010 | Various | | 1,005,313 | 1,000,000 | |
| 45660L-EW-5 | RAST 2005-A1 A3 04/25/2035 | | 01/07/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 10,375,000 | 12,500,000 | 21,007 |
| 755111-BS-9 | RAYTHEON COMPANY 10/15/2015 | | 10/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 19,912,400 | 20,000,000 | |
| 755111-BT-7 | RAYTHEON COMPANY 10/15/2020 | | 10/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,973,250 | 5,000,000 | |
| 758753-AD-9 | REGAL CINEMAS CORP 07/15/2019 | | 03/04/2010 | Various | | 2,353,125 | 2,250,000 | 18,927 |
| 75875#-9C-6 | REGAL CINEMAS CORP TERM LOAN 11/19/2016 | | 01/14/2010 | CREDIT SUISSE | | 462,443 | 462,443 | |
| 76009N-AF-7 | RENT-A-CENTER INC 11/15/2020 | | 10/28/2010 | Various | | 2,202,375 | 2,175,000 | |
| 760759-AH-3 | REPUBLIC SERVICES INC 03/01/2020 | | 06/22/2010 | Various | | 20,177,700 | 20,000,000 | 154,167 |
| 990688-9E-5 | REYNOLDS & REYNOLDS (DEALER C 04/21/2017 | | 05/04/2010 | DEUTSCHE BANK SECURITIES | | 6,451,250 | 6,500,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 991196-9A-6 | REYNOLDS GROUP HOLDINGS INC U 05/05/2016 | | 06/29/2010 | CREDIT SUISSE | | 1,995,000 | 2,000,000 | |
| 991196-9B-4 | REYNOLDS GROUP HOLDINGS TERM 08/15/2015 | | 11/16/2010 | CREDIT SUISSE | | 990,000 | 1,000,000 | |
| 991196-9C-2 | REYNOLDS GROUP HOLDINGS TERM 05/05/2016 | | 11/16/2010 | CREDIT SUISSE | | 990,000 | 1,000,000 | |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 07/25/2036 | | 03/09/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,574,354 | 6,294,260 | 11,539 |
| 76200R-AV-0 | RFMSI 2007-S7 A20 07/25/2037 | | 03/16/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 21,861,575 | 26,103,373 | 78,310 |
| 762397-AS-6 | RHODIA SA 09/15/2020 | F | 10/07/2010 | OPPENHEIMER & CO. INC | | 2,023,750 | 2,000,000 | 955 |
| 013716-AV-7 | RIO TINTO ALCAN INC 06/01/2015 | A | 06/16/2010 | SUNTRUST CAPITAL MARKETS | | 5,378,562 | 5,100,000 | 14,167 |
| 767201-AK-2 | RIO TINTO FIN USA LTD 11/02/2020 | F | 10/28/2010 | MORGAN STANLEY DEAN WITTER | | 14,883,750 | 15,000,000 | |
| 767201-AL-0 | RIO TINTO FIN USA LTD 11/02/2040 | F | 10/28/2010 | MORGAN STANLEY DEAN WITTER | | 4,997,000 | 5,000,000 | |
| 771196-AQ-5 | ROCHE HLDGS INC 03/01/2014 | R | 01/07/2010 | Various | | 13,770,506 | 12,757,000 | 232,107 |
| 771196-AS-1 | ROCHE HLDGS INC 03/01/2019 | R | 04/15/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,543,700 | 5,000,000 | 40,833 |
| 77340R-AH-0 | ROCKIES EXPRESS PIPELINE 04/15/2015 | | 08/05/2010 | Various | | 10,014,000 | 10,000,000 | 74,750 |
| 779382-AN-0 | ROWAN COMPANIES INC 09/01/2017 | | 08/19/2010 | WELLS FARGO BROKERAGE SERVICES | | 4,975,200 | 5,000,000 | |
| 78008K-BS-1 | ROYAL BANK OF CANADA 12/15/2015 | A | 07/07/2010 | RBC DOMINION SECURITIES | | 19,952,000 | 20,000,000 | |
| 78009C-AA-8 | ROYAL BANK OF CANADA 04/14/2015 | A | 04/07/2010 | RBC DOMINION SECURITIES | | 9,994,900 | 10,000,000 | |
| 049771-45-4 | ROYAL BK OF SCOTLAND PLC 05/17/2015 | F | 05/18/2010 | EXCHANGE | | 9,542,492 | 9,631,584 | |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST 04/16/2013 | | 04/27/2010 | BANK OF AMERICA | | 1,494,375 | 1,500,000 | |
| X7435K-AS-8 | RUSSIAN RAILWAYS 04/03/2017 | F | 03/26/2010 | BARCLAYS BANK | | 2,500,000 | 2,500,000 | |
| 78355H-JL-4 | RYDER SYSTEM INC 03/01/2014 | | 03/01/2010 | CANTOR, FITZGERALD & CO. | | 4,823,505 | 4,500,000 | 2,194 |
| 78355H-JP-5 | RYDER SYSTEM INC 03/01/2016 | | 08/26/2010 | WELLS FARGO BROKERAGE SERVICES | | 9,638,999 | 9,650,000 | |
| 786514-BS-7 | SAFEWAY INC 08/15/2020 | | 07/27/2010 | MORGAN STANLEY DEAN WITTER | | 9,607,154 | 9,650,000 | |
| 78390X-AB-7 | SAIC INC 12/01/2040 | | 12/13/2010 | CITIBANK | | 4,992,550 | 5,000,000 | |
| 80007P-AC-3 | SANDRIDGE ENERGY INC 06/01/2018 | | 07/26/2010 | RBC DOMINION SECURITIES | | 1,490,625 | 1,500,000 | 19,333 |
| 80007P-AH-2 | SANDRIDGE ENERGY INC 05/15/2016 | | 07/22/2010 | WELLS FARGO | | 1,590,000 | 1,500,000 | 29,625 |
| 802815-AQ-3 | SANTANDER US DEBT SA UNI 01/20/2015 | F | 01/13/2010 | MORGAN STANLEY DEAN WITTER | | 12,000,000 | 12,000,000 | |
| G7815@-AA-9 | SAP IRELAND US FINANCIAL SERV 10/14/2015 | F | 09/28/2010 | DEUTSCHE BANK SECURITIES | | 27,000,000 | 27,000,000 | |
| 803111-AQ-6 | SARA LEE CORP 06/15/2013 | | 06/24/2010 | BANK OF AMERICA | | 6,818,825 | 6,500,000 | 9,795 |
| 803111-AR-4 | SARA LEE CORP 09/15/2015 | | 08/30/2010 | BANK OF AMERICA | | 19,638,014 | 19,650,000 | |
| 86359D-SR-9 | SASC 2005-17 5A1 10/25/2035 | | 03/02/2010 | BARCLAYS BANK | | 16,529,419 | 20,096,558 | 12,281 |
| 805649-AA-8 | SAYARRA LTD 10/29/2021 | F | 09/17/2010 | PARIBAS CAPITAL MARKETS | | 15,000,000 | 15,000,000 | |
| 805649-AB-6 | SAYARRA LTD 04/14/2022 | F | 10/15/2010 | PARIBAS CAPITAL MARKETS | | 15,000,000 | 15,000,000 | |
| 78401F-AC-1 | SBA TELECOMMUNICATIONS 08/15/2016 | | 07/08/2010 | Various | | 6,505,594 | 6,275,000 | 184,639 |
| 78401F-AD-9 | SBA TELECOMMUNICATIONS 08/15/2019 | | 10/15/2010 | Various | | 3,326,438 | 3,050,000 | 78,169 |
| 78403D-AA-8 | SBA TOWER TRUST 04/15/2015 | | 07/21/2010 | BARCLAYS BANK | | 10,506,000 | 10,000,000 | 12,998 |
| 810186-AH-9 | SCOTTS MIRACLE-GRO CO/TH 01/15/2018 | | 07/14/2010 | J. P. MORGAN SECURITIES, INC. | | 2,283,750 | 2,250,000 | 53,690 |
| 80282D-AD-4 | SDART 2010-1 A4 05/15/2017 | | 05/19/2010 | WACHOVIA SECURITIES | | 5,248,526 | 5,250,000 | |
| 81180W-AB-7 | SEAGATE HDD CAYMAN 12/15/2018 | F | 12/15/2010 | Various | | 4,915,000 | 4,900,000 | 5,167 |
| 81180W-AA-9 | SEAGATE TECHNOLOGY 05/01/2020 | F | 04/29/2010 | MORGAN STANLEY DEAN WITTER | | 350,000 | 350,000 | |
| 812141-AP-4 | SEALY MATTRESS CO 04/15/2016 | | 07/26/2010 | J. P. MORGAN SECURITIES, INC. | | 2,531,250 | 2,250,000 | 70,688 |
| 78412D-AN-9 | SEMCO ENERGY INC 04/21/2020 | | 04/14/2010 | RBC DOMINION SECURITIES | | 9,993,000 | 10,000,000 | |
| 81721M-AE-9 | SENIOR HOUSING PROP TRUS 04/15/2020 | | 06/25/2010 | Various | | 7,645,720 | 7,700,000 | 65,550 |
| 817565-BF-0 | SERVICE CORP INTL 06/15/2017 | | 06/14/2010 | OPPENHEIMER & CO. INC | | 2,188,125 | 2,250,000 | 875 |
| 817565-BV-5 | SERVICE CORP INTL 05/15/2019 | | 11/17/2010 | BANK OF AMERICA | | 425,000 | 425,000 | |
| 822582-AH-5 | SHELL INTERNATIONAL FIN 09/22/2015 | F | 01/11/2010 | MIZUHO INTERNATIONAL PLC | | 6,060,840 | 6,000,000 | 60,667 |
| 822582-AQ-5 | SHELL INTERNATIONAL FIN 06/28/2015 | F | 06/21/2010 | BANK OF AMERICA | | 3,997,240 | 4,000,000 | |
| 82658#-AA-7 | SIGMA INTL GROUP 16% TERM LOA 04/10/2013 | | 12/03/2010 | Various | | 158,506 | 192,543 | |
| 826552-AA-9 | SIGMA-ALDRICH 11/01/2020 | | 10/25/2010 | BANK OF AMERICA | | 16,985,550 | 17,000,000 | |
| 828807-CF-2 | SIMON PROPERTY GROUP LP 03/01/2021 | | 12/16/2010 | FTN FINANCIAL | | 14,693,700 | 15,000,000 | 224,219 |
| 82934H-AF-8 | SINO-FOREST CORP 10/21/2017 | A | 10/14/2010 | BANK OF AMERICA | | 1,500,000 | 1,500,000 | |
| 83001W-9C-0 | SIX FLAGS THEME PARKS, INC TR 06/30/2016 | | 12/02/2010 | J. P. MORGAN SECURITIES, INC. | | 7,427,500 | 7,500,000 | |
| 834376-9B-3 | SOLUTIA INC TERM LOAN 03/17/2017 | | 04/07/2010 | DEUTSCHE BANK SECURITIES | | 348,250 | 350,000 | |
| 835495-AJ-1 | SONOCO PRODUCTS CO 11/01/2040 | | 10/25/2010 | BANK OF AMERICA | | 9,920,900 | 10,000,000 | |
| 842434-CJ-9 | SOUTHERN CALIF GAS CO 11/15/2040 | | 11/15/2010 | MITSUBISHI UFJ SECURITIES (USA) | | 9,975,700 | 10,000,000 | |
| 84265V-AD-7 | SOUTHERN PERU COPPER COR 04/16/2020 | | 04/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,974,050 | 5,000,000 | |
| 84265V-AE-5 | SOUTHERN PERU COPPER COR 04/16/2040 | | 04/13/2010 | MORGAN STANLEY DEAN WITTER | | 9,925,000 | 10,000,000 | |
| 991185-9A-9 | SPANSION LLC TERM LOAN 02/09/2015 | | 02/24/2010 | BARCLAYS BANK | | 2,000,000 | 2,000,000 | |
| 854315-AA-6 | STANFIELD VANTAGE CLO CLASS A 03/21/2017 | F | 03/04/2010 | CANTOR FITZGERALD | | 13,950,000 | 15,000,000 | 17,985 |
| 854616-AM-1 | STANLEY BLACK & DECKER I 05/ 05/17/2012 | | 08/30/2010 | Various | | 3,071,573 | 2,875,000 | |
| 85771P-AB-8 | STATOIL ASA 08/17/2017 | F | 08/10/2010 | J. P. MORGAN SECURITIES, INC. | | 19,257,926 | 19,300,000 | |
| 85771S-AC-0 | STATOILHYDRO ASA 10/15/2014 | F | 06/24/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,181,800 | 10,000,000 | 59,611 |
| 858119-AH-3 | STEEL DYNAMICS INC 04/01/2015 | | 06/17/2010 | STERNE AGEE & LEACH | | 980,000 | 1,000,000 | 15,188 |
| 858119-AN-0 | STEEL DYNAMICS INC 04/15/2016 | | 06/24/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,030,000 | 2,000,000 | 31,861 |
| 858271-AA-7 | STEELRIVER TRANSMISSION COMPA 06/30/2017 | | 11/17/2010 | BARCLAYS BANK | | 18,000,000 | 18,000,000 | |
| 85915#-AD-3 | STERICYCLE INC. 3.89% SENIOR 10/15/2017 | | 07/16/2010 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 85915#-AE-1 | STERICYCLE INC. 4.47% SENIOR 10/15/2020 | | 07/16/2010 | BANK OF AMERICA | | 8,000,000 | 8,000,000 | |
| 863667-AA-9 | STRYKER CORP 01/15/2015 | | 01/12/2010 | Various | | 19,990,420 | 20,000,000 | |
| 864720-AG-2 | SUFFIELD CLO CLASS K COMBO NO 09/26/2014 | | 03/26/2010 | SCHEDULED PAY UP | | 1,910,663 | 1,910,663 | |
| 865622-AE-4 | SUMITOMO MITSUI BANKING 07/22/2015 | F | 07/14/2010 | GOLDMAN, SACHS & CO. | | 14,980,050 | 15,000,000 | |
| 990135-9D-9 | SUNGARD DATA SYSTEMS INC TRAN 02/28/2014 | | 02/01/2010 | CITIBANK | | 1,918,145 | 2,043,297 | |
| 990135-9E-7 | SUNGARD DATA SYSTEMS INC TRAN 02/28/2016 | | 11/15/2010 | J. P. MORGAN SECURITIES, INC. | | 993,750 | 1,000,000 | |
| 86771*-AA-4 | SUNRISE POWER CO. LLC, DUE 20 10/31/2011 | | 12/20/2010 | VARIOUS | | 95,601 | | |
| 868536-9A-3 | SUPERVALU INC TERM B-1 ADVANC 06/02/2012 | | 12/06/2010 | GREENWICH NATWEST | | 2,196,563 | 2,250,000 | |
| 86959L-AA-1 | SVENSKA HANDELSBANKEN AB 06/10/2014 | F | 03/26/2010 | BANK OF AMERICA | | 5,299,250 | 5,000,000 | 75,156 |
| 87124V-AA-7 | SYDNEY AIRPORT SENIOR SECURED 02/22/2021 | F | 09/30/2010 | J. P. MORGAN SECURITIES, INC. | | 9,990,200 | 10,000,000 | |
| 871503-AF-5 | SYMANTEC CORP 1.000000% 06/15 06/15/2013 | | 09/16/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 1,595,910 | 1,500,000 | 4,000 |
| 87425E-AM-5 | TALISMAN ENERGY 02/01/2021 | A | 11/08/2010 | CITIBANK | | 14,886,300 | 15,000,000 | |
| 87612E-AV-8 | TARGET CORP 07/15/2020 | | 08/11/2010 | Various | | 19,289,180 | 19,000,000 | 29,063 |
| 991181-9B-6 | TASC INC TERM LOAN A 12/18/2014 | | 01/20/2010 | BARCLAYS BANK | | 346,500 | 350,000 | |
| 991181-9A-8 | TASC INC TERM LOAN B 12/18/2015 | | 01/20/2010 | BARCLAYS BANK | | 643,500 | 650,000 | |
| G8692#-AA-3 | TAYLOR WOODROW PLC SER. A SR 07/03/2012 | F | 07/01/2009 | Various | | 566,887 | | |
| G8692#-AB-1 | TAYLOR WOODROW PLC SER. B SR 07/03/2012 | F | 07/01/2009 | Various | | 239,885 | | |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II 12/15/2012 | | 12/15/2009 | DIRECT | | | 289,537 | |
| 878742-AR-6 | TECK RESOURCES LIMITED 08/15/2017 | A | 08/03/2010 | BANK OF AMERICA | | 6,996,640 | 7,000,000 | |
| 878742-AS-4 | TECK RESOURCES LIMITED 08/15/2040 | A | 09/08/2010 | Various | | 4,542,220 | 4,500,000 | 14,583 |
| 878742-AT-2 | TECK RESOURCES LIMITED 01/15/2021 | A | 09/08/2010 | J. P. MORGAN SECURITIES, INC. | | 4,998,750 | 5,000,000 | |
| 87922R-9A-2 | TELCORDIA TECHNOLOGIES TERM L 04/30/2016 | | 05/19/2010 | CREDIT SUISSE | | 742,500 | 750,000 | |
| 879369-C#-1 | TELEFLEX INC. SER. 2004-1 TRA 07/08/2014 | | 12/29/2010 | VARIOUS | | 1,038,006 | | |
| 87938W-AL-7 | TELEFONICA EMISIONES SAU 04/27/2015 | F | 09/01/2010 | Various | | 17,243,530 | 17,000,000 | 94,986 |
| 879403-AS-2 | TELEFONOS DE MEXICO SAB 01/27/2015 | F | 10/27/2010 | GOLDMAN, SACHS & CO. | | 8,071,135 | 7,250,000 | 104,118 |
| 87971M-AC-7 | TELUS CORP 06/01/2011 | A | 09/16/2010 | VARIOUS | | 204,769 | | |
| 88031R-AA-6 | TENASKA ALABAMA 03/30/2023 | | 08/10/2010 | PIPER JAFFRAY INC. | | 206,815 | 201,770 | 1,476 |
| 883556-AS-1 | THERMO FISHER SCIENTIFIC 05/01/2015 | | 04/20/2010 | BANK OF AMERICA | | 5,975,220 | 6,000,000 | |
| 883556-AU-6 | THERMO FISHER SCIENTIFIC 11/20/2014 | | 03/29/2010 | BANK OF AMERICA | | 3,962,680 | 4,000,000 | 47,306 |
| 884315-AG-7 | THOMAS & BETTS CORP 11/15/2021 | | 07/30/2010 | BANK OF AMERICA | | 3,277,980 | 3,000,000 | 37,031 |
| 884903-BA-2 | THOMSON REUTERS CORP 07/15/2013 | A | 07/30/2010 | MORGAN STANLEY DEAN WITTER | | 5,617,050 | 5,000,000 | 15,701 |
| 884903-BH-7 | THOMSON REUTERS CORP 04/15/2040 | A | 03/23/2010 | J. P. MORGAN SECURITIES, INC. | | 3,912,440 | 4,000,000 | |
| 88732J-AW-8 | TIME WARNER CABLE INC 02/01/2020 | | 08/12/2010 | WELLS FARGO BROKERAGE SERVICES | | 5,262,750 | 5,000,000 | 11,111 |
| 88732J-AX-6 | TIME WARNER CABLE INC 02/15/2021 | | 11/09/2010 | ROYAL BANK OF SCOTLAND PLC | | 9,936,900 | 10,000,000 | |
| 887317-AF-2 | TIME WARNER INC 03/15/2020 | | 03/03/2010 | BANK OF AMERICA | | 4,983,500 | 5,000,000 | |
| 887317-AG-0 | TIME WARNER INC 01/15/2021 | | 07/07/2010 | J. P. MORGAN SECURITIES, INC. | | 19,952,400 | 20,000,000 | |
| 887317-AH-8 | TIME WARNER INC 07/15/2040 | | 07/07/2010 | CITIBANK | | 6,995,170 | 7,000,000 | |
| 887317-AJ-4 | TIME WARNER INC 07/15/2015 | | 07/07/2010 | BARCLAYS BANK | | 9,988,100 | 10,000,000 | |
| Y85859-DE-6 | TNB CAPITAL (L) LTD 05/05/2015 | F | 05/11/2010 | STANDARD CHARTERED BANK | | 1,608,750 | 1,500,000 | 1,969 |
| 88947E-AJ-9 | TOLL BROS FINANCE CORP 11/01/2019 | | 10/14/2010 | Various | | 5,776,875 | 5,750,000 | 107,156 |
| Q9103#-AB-1 | TOLL HOLDINGS LTD SENIOR UNSE 12/07/2017 | F | 11/03/2010 | COMMONWEALTH BANK | | 30,000,000 | 30,000,000 | |
| 891145-LV-4 | TORONTO-DOMINION BANK 07/29/2015 | A | 07/22/2010 | ROYAL BANK OF SCOTLAND PLC | | 14,978,850 | 15,000,000 | |
| 89233P-4C-7 | TOYOTA MOTOR CREDIT CORP 06/17/2020 | | 06/14/2010 | BANK OF AMERICA | | 19,922,000 | 20,000,000 | |
| 893045-AC-8 | TRANS-ALLEGHENY INTERSTA 01/15/2015 | | 01/19/2010 | J. P. MORGAN SECURITIES, INC. | | 9,962,600 | 10,000,000 | |
| 893526-DH-3 | TRANS-CANADA PIPELINES 06/01/2015 | A | 05/26/2010 | DEUTSCHE BANK SECURITIES | | 3,995,240 | 4,000,000 | |
| 893647-AN-7 | TRANSDIGM INC 12/15/2018 | | 12/01/2010 | WARBURG DILLION READ LLC | | 4,207,875 | 4,200,000 | |
| 893647-9A-7 | TRANSDIGM INC. TERM LOAN (FIR 12/06/2016 | | 12/28/2010 | CREDIT SUISSE | | 3,030,000 | 3,000,000 | |
| 893830-AS-8 | TRANSOCEAN INC 03/15/2018 | | 02/25/2010 | WARBURG DILLION READ LLC | | 6,208,678 | 5,750,000 | 160,042 |
| 991204-9A-8 | TRANSUNION LLC TERM LOAN 06/15/2017 | | 10/06/2010 | DEUTSCHE BANK SECURITIES | | 4,679,156 | 4,634,760 | |
| Q9194#-AJ-4 | TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018 | F | 11/14/2010 | SCHEDULED PAY UP | | 565,660 | 565,660 | |
| 89417E-AG-4 | TRAVELERS COS INC 11/01/2020 | | 10/27/2010 | WELLS FARGO BROKERAGE SERVICES | | 6,993,700 | 7,000,000 | |
| 89417E-AH-2 | TRAVELERS COS INC 11/01/2040 | | 10/27/2010 | GOLDMAN, SACHS & CO. | | 1,987,580 | 2,000,000 | |
| 89469A-AA-2 | TREEHOUSE FOODS INC 03/01/2018 | | 07/13/2010 | BANK OF AMERICA | | 4,200,000 | 4,000,000 | 115,389 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN 06/15/2040 | | 06/03/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,800,900 | 10,000,000 | |
| 89675*-AN-7 | TRITON CONTAINER INTERNATIONA 04/30/2020 | | 03/26/2010 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 87264M-AA-7 | TRW AUTOMOTIVE INC 03/15/2014 | | 07/07/2010 | GOLDMAN, SACHS & CO. | | 1,980,000 | 2,000,000 | 45,500 |
| 902118-BN-7 | TYCO INTERNATIONAL FINAN 10/15/2015 | F | 04/28/2010 | CITIBANK | | 9,967,600 | 10,000,000 | |
| 902118-BK-3 | TYCO INTL GROUP SA 11/15/2013 | | 01/07/2010 | J. P. MORGAN SECURITIES, INC. | | 11,027,000 | 10,000,000 | 95,000 |
| 90261X-GD-8 | UBS AG STAMFORD CT 08/04/2020 | F | 07/28/2010 | WARBURG DILLION READ LLC | | 6,136,532 | 6,150,000 | |
| 902748-AA-0 | UIL HOLDINGS CORPORATION 10/01/2020 | | 11/18/2010 | CANTOR, FITZGERALD & CO. | | 4,876,150 | 5,000,000 | 29,549 |
| 90388@-AE-1 | ULTRA PETROLEUM CORP. - 2010 01/27/2017 | | 12/08/2010 | G2 CAPITAL MARKETS | | 5,571,994 | 5,375,000 | 81,790 |
| 90969Q-AA-0 | UNITED BUSINESS MEDIA LT 11/03/2020 | F | 10/27/2010 | HSBC SECURITIES, INC. | | 12,778,350 | 13,000,000 | |
| 911312-AH-9 | UNITED PARCEL SERVICE 01/15/2018 | | 01/28/2010 | GOLDMAN, SACHS & CO. | | 5,525,850 | 5,000,000 | 12,986 |
| 911312-AM-8 | UNITED PARCEL SERVICE 01/15/2021 | | 11/08/2010 | J. P. MORGAN SECURITIES, INC. | | 14,899,500 | 15,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 913275-AD-5 | UNITRIN INC 11/30/2015 | | 11/19/2010 | J. P. MORGAN SECURITIES, INC. | | 9,999,800 | 10,000,000 | |
| 91359P-AF-7 | UNIVERSAL HOSPITAL SERVI 06/01/2015 | | 06/16/2010 | STERNE AGEE & LEACH | | 967,500 | 1,000,000 | 4,722 |
| 91412N-AF-7 | UNIVERSITY OF CHICAGO 10/01/2030 | | 05/12/2010 | BANK OF AMERICA | | 9,989,700 | 10,000,000 | |
| 90320R-AA-2 | UPC GERMANY GMBH 12/01/2017 | | 06/28/2010 | Various | | 5,950,000 | 6,000,000 | 35,208 |
| 90345K-AA-8 | US AIRWAYS GROUP INC 04/22/2023 | | 12/15/2010 | MORGAN STANLEY DEAN WITTER | | 5,000,000 | 5,000,000 | |
| 91159H-GY-0 | US BANCORP 09/13/2013 | | 09/08/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 14,730,973 | 14,750,000 | |
| 991841-9H-2 | US SHIPPING PARTNERS LP CPR 1 08/07/2014 | | 11/12/2009 | EXCHANGE | | | 301,760 | |
| 91911X-AM-6 | VALEANT PHARMACEUTICALS 10/01/2020 | | 12/03/2010 | MORGAN STANLEY DEAN WITTER | | 2,487,500 | 2,500,000 | 34,028 |
| 91911X-AN-4 | VALEANT PHARMACEUTICALS 12/01/2018 | A | 11/18/2010 | GOLDMAN, SACHS & CO. | | 992,400 | 1,000,000 | |
| 920253-AD-3 | VALMONT INDUSTRIES 04/20/2020 | | 04/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,999,800 | 10,000,000 | |
| 92203#-AP-3 | VANGUARD GROUP, INC. - 2010 D 02/22/2020 | | 01/22/2010 | J. P. MORGAN SECURITIES, INC. | | 10,000,000 | 10,000,000 | |
| 92203P-AE-6 | VANGUARD HLT HDG LLC/INC 02/01/2018 | | 08/02/2010 | Various | | 1,763,775 | 1,755,000 | 60,227 |
| 92203P-AF-3 | VANGUARD HLT HDG LLC/INC 02/01/2018 | | 07/23/2010 | STERNE AGEE & LEACH | | 1,751,250 | 1,750,000 | 69,611 |
| 92240@-AK-1 | VECTREN CAPITAL CORP 3.48% GU 12/15/2017 | | 08/10/2010 | J. P. MORGAN SECURITIES, INC. | | 20,000,000 | 20,000,000 | |
| 42951T-AA-5 | VERIZON COMMUNICATIONS INC CT 01/01/2021 | | 06/22/2010 | CREDIT SUISSE | | 12,500,000 | 12,500,000 | |
| 42951T-AB-3 | VERIZON COMMUNICATIONS INC CT 01/01/2022 | | 06/22/2010 | CREDIT SUISSE | | 12,500,000 | 12,500,000 | |
| 991076-9A-0 | VERTRUE, INC. FIRST LIEN TERM 08/16/2014 | | 04/16/2010 | BARCLAYS BANK | | 860,000 | 1,000,000 | |
| 92549*-AA-3 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 06/03/2010 | GOLUB CAPITAL | | 3,500,000 | 3,500,000 | |
| 991197-9B-2 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 09/02/2010 | GOLUB CAPITAL | | 100,000 | 100,000 | |
| 991197-9C-0 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 09/02/2010 | GOLUB CAPITAL | | 100,000 | 100,000 | |
| 991197-9D-8 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 09/02/2010 | GOLUB CAPITAL | | 100,000 | 100,000 | |
| 991197-9E-6 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 11/01/2010 | GOLUB CAPITAL | | 100,000 | 100,000 | |
| 991197-9F-3 | VETCOR PROFESSIONAL PRACTICES 02/01/2015 | | 11/01/2010 | GOLUB CAPITAL | | 100,000 | 100,000 | |
| 925524-BB-5 | VIACOM INC 04/30/2016 | | 06/16/2010 | Various | | 14,559,708 | 13,027,000 | 176,341 |
| 92658T-AG-3 | VIDEOTRON LTEE 01/15/2014 | A | 06/25/2010 | OPPENHEIMER & CO. INC | | 396,481 | 395,000 | 12,447 |
| 92719U-AD-4 | VINACASA CLO CLASS C LOANS 10/14/2015 | | 01/14/2010 | SCHEDULED PAY UP | | 153,597 | 153,597 | |
| 92769X-AC-9 | VIRGIN MEDIA SECURED FIN 01/15/2018 | F | 07/01/2010 | BARCLAYS BANK | | 2,475,000 | 2,500,000 | 9,931 |
| 991224-9A-6 | VISANT CORPORATION TRANCHE B 12/22/2016 | | 10/08/2010 | CREDIT SUISSE | | 980,000 | 1,000,000 | |
| 92849T-AJ-7 | VITERRA INC 08/01/2020 | A | 07/30/2010 | MORGAN STANLEY DEAN WITTER | | 14,922,150 | 15,000,000 | |
| 92857W-AU-4 | VODAFONE GROUP PLC 11/24/2015 | F | 01/08/2010 | DEUTSCHE BANK SECURITIES | | 4,886,500 | 5,000,000 | 22,969 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV 08/12/2020 | F | 08/05/2010 | BANK OF AMERICA | | 9,910,500 | 10,000,000 | |
| 92977U-AN-9 | WACHOVIA AUTO LOAN OWNER TRUS 12/20/2012 | | 04/14/2010 | WACHOVIA SECURITIES | | 7,132,070 | 7,000,000 | 1,077 |
| 92928B-AA-9 | WAHA AEROSPACE BV 07/28/2020 | F | 07/21/2010 | DEUTSCHE BANK A.G. | | 5,000,000 | 5,000,000 | |
| 931142-CR-2 | WAL-MART STORES INC 04/01/2015 | | 03/24/2010 | GOLDMAN, SACHS & CO. | | 3,972,360 | 4,000,000 | |
| 931142-CS-0 | WAL-MART STORES INC 04/01/2040 | | 03/24/2010 | GOLDMAN, SACHS & CO. | | 3,966,200 | 4,000,000 | |
| 931142-CT-8 | WAL-MART STORES INC 07/08/2015 | | 06/30/2010 | BARCLAYS BANK | | 9,969,500 | 10,000,000 | |
| 931142-CU-5 | WAL-MART STORES INC 07/08/2020 | | 11/15/2010 | BARCLAYS BANK | | 4,980,900 | 5,000,000 | 65,451 |
| 931142-CX-9 | WAL-MART STORES INC 10/25/2015 | | 10/18/2010 | BARCLAYS BANK | | 21,880,980 | 22,000,000 | |
| 990457-9G-0 | WARNER CHILCOTT ADDITIONAL TE 04/30/2015 | | 02/24/2010 | BANK OF AMERICA | | 16,752 | 16,752 | |
| 990457-9F-2 | WARNER CHILCOTT TERM A LOAN 10/30/2014 | | 02/24/2010 | BANK OF AMERICA | | 659,957 | 659,957 | |
| 990457-9H-8 | WARNER CHILCOTT TERM B-1 LOAN 04/30/2015 | | 02/24/2010 | BANK OF AMERICA | | 257,278 | 257,278 | |
| 990457-9J-4 | WARNER CHILCOTT TERM B-2 LOAN 04/30/2015 | | 02/24/2010 | BANK OF AMERICA | | 566,013 | 566,013 | |
| 990457-9K-1 | WC LUXCO S.A.R.L. TERM B-3 LO 02/20/2016 | F | 09/07/2010 | J. P. MORGAN SECURITIES, INC. | | 747,352 | 754,901 | |
| 94973V-AS-6 | WELLPOINT INC 08/15/2020 | | 08/09/2010 | WARBURG DILLION READ LLC | | 11,633,108 | 11,650,000 | |
| 952355-AG-0 | WEST CORP 10/01/2018 | | 10/21/2010 | Various | | 4,629,260 | 4,492,000 | 9,388 |
| 952355-9C-1 | WEST CORP TERM B-5 LOAN 07/15/2016 | | 11/29/2010 | MORGAN STANLEY DEAN WITTER | | 499,375 | 500,000 | |
| 952355-9A-5 | WEST CORPORATION TERM B-4 07/15/2016 | | 10/25/2010 | Various | | 1,426,990 | 1,497,436 | |
| 959802-AL-3 | WESTERN UNION CO/THE 04/01/2020 | | 03/30/2010 | EXCHANGE | | 9,996,449 | 10,701,000 | |
| 959802-AM-1 | WESTERN UNION CO/THE 06/21/2040 | | 06/16/2010 | WELLS FARGO BROKERAGE SERVICES | | 9,987,800 | 10,000,000 | |
| 961815-A#-4 | WESTWOOD ONE, INC. 15.00% SEN 07/15/2012 | | 12/31/2010 | SCHEDULED PAY UP | | 501,095 | 501,095 | |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 10/25/2036 | | 02/24/2010 | CITIBANK | | 6,634,920 | 7,231,521 | |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 10/25/2036 | | 04/08/2010 | BARCLAYS BANK | | 8,621,002 | 9,995,365 | 18,413 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 04/25/2036 | | 01/19/2010 | CITIBANK | | 9,733,628 | 11,156,021 | 38,120 |
| 94983T-BY-3 | WFMBS 2007-10 2A5 07/25/2037 | | 04/01/2010 | BANK OF AMERICA | | 7,887,149 | 8,379,442 | 8,729 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 08/25/2037 | | 04/12/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 13,704,602 | 15,312,405 | 35,729 |
| 94985L-AG-0 | WFMBS 2007-13 A7 09/25/2037 | | 04/12/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,062,293 | 10,044,800 | 23,438 |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 04/27/2037 | | 04/30/2010 | BARCLAYS BANK | | 8,311,964 | 9,567,729 | 6,318 |
| 966387-AF-9 | WHITING PETROLEUM CORP 10/01/2018 | | 10/12/2010 | BARCLAYS BANK | | 3,157,500 | 3,000,000 | 11,375 |
| 96950F-AB-0 | WILLIAMS PARTNERS LP 02/15/2015 | | 02/02/2010 | CITIBANK | | 9,995,400 | 10,000,000 | |
| 96950F-AD-6 | WILLIAMS PARTNERS LP 03/15/2020 | | 02/02/2010 | CITIBANK | | 5,996,700 | 6,000,000 | |
| 96950F-AG-9 | WILLIAMS PARTNERS LP 11/15/2020 | | 11/02/2010 | J. P. MORGAN SECURITIES, INC. | | 6,999,370 | 7,000,000 | |
| 97314V-AA-6 | WIND RIVER CLO, 2004-1A CLASS 12/19/2016 | F | 09/24/2010 | GOLDMAN, SACHS & CO. | | 23,250,000 | 25,000,000 | 3,884 |
| 97381W-AC-8 | WINDSTREAM CORP 08/01/2013 | | 06/09/2010 | WELLS FARGO | | 3,045,000 | 3,000,000 | 90,052 |
| 97381W-AD-6 | WINDSTREAM CORP 08/01/2016 | | 06/09/2010 | DEUTSCHE BANK SECURITIES | | 2,943,750 | 3,000,000 | 95,594 |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 97381W-AP-9 | WINDSTREAM CORP 09/01/2018 | | 07/14/2010 | MORGAN STANLEY DEAN WITTER | | 5,018,750 | 5,000,000 | |
| 976656-CA-4 | WISC ELEC POWER 04/01/2014 | | 09/24/2010 | ROYAL BANK OF SCOTLAND PLC | | 5,783,400 | 5,000,000 | 148,333 |
| 976826-BH-9 | WISCONSIN POWER & LIGHT 06/15/2020 | | 06/10/2010 | WARBURG DILLION READ LLC | | 2,994,990 | 3,000,000 | |
| 92933B-AB-0 | WMG ACQUISITION CORP 06/15/2016 | | 08/03/2010 | Various | | 3,808,750 | 3,500,000 | 41,826 |
| 97806*-AC-6 | WOLVERINE POWER SUPPLY COOPER 05/31/2015 | | 05/06/2010 | BANK OF AMERICA | | 7,500,000 | 7,500,000 | |
| 980888-AC-5 | WOOLWORTHS LIMITED 09/22/2015 | F | 09/14/2010 | CITIBANK | | 4,994,150 | 5,000,000 | |
| 980888-AD-3 | WOOLWORTHS LIMITED 09/22/2020 | F | 09/14/2010 | CITIBANK | | 4,744,158 | 4,750,000 | |
| 982526-AF-2 | WRIGLEY WM JR CO 06/28/2012 | | 06/21/2010 | CITIBANK | | 4,998,350 | 5,000,000 | |
| 982526-AM-7 | WRIGLEY WM JR CO 06/30/2014 | | 06/21/2010 | J. P. MORGAN SECURITIES, INC. | | 6,992,790 | 7,000,000 | |
| 98310W-AB-4 | WYNDHAM WORLDWIDE 12/01/2016 | | 07/12/2010 | WELLS FARGO | | 1,693,125 | 1,750,000 | 12,708 |
| 98310W-AE-8 | WYNDHAM WORLDWIDE 03/01/2020 | | 10/08/2010 | Various | | 5,546,650 | 5,275,000 | 99,227 |
| 983130-AR-6 | WYNN LAS VEGAS LLC/CORP 08/15/2020 | | 07/22/2010 | Various | | 4,278,406 | 4,250,000 | |
| 98389B-AM-2 | XCEL ENERGY INC 05/15/2020 | | 05/10/2010 | BARCLAYS BANK | | 14,951,400 | 15,000,000 | |
| 984121-BZ-5 | XEROX CORPORATION 02/15/2015 | | 04/23/2010 | J. P. MORGAN SECURITIES, INC. | | 5,086,150 | 5,000,000 | 85,000 |
| 983919-AE-1 | XILINX INC 2.625000% 06/15/20 06/15/2017 | | 08/25/2010 | J. P. MORGAN SECURITIES, INC. | | 6,071,163 | 6,000,000 | 5,906 |
| 98417E-AB-6 | XSTRATA FINANCE CANADA 11/15/2016 | | 02/26/2010 | MORGAN STANLEY DEAN WITTER | | 5,019,240 | 4,821,000 | 83,885 |
| 98385X-AL-0 | XTO ENERGY INC 08/01/2017 | | 06/28/2010 | CITIBANK | | 14,064,415 | 11,854,000 | 308,698 |
| 46630J-AS-8 | JPMCC 2007-LDPX, C 01/01/9999 | | 06/28/2010 | VARIOUS | | 2,484,364 | | |
| 3899999. Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,145,128,077 | 6,302,472,108 | 21,146,692 |
| 46631V-AA-9 | JPM CHASE CAPITAL XXV 10/01/2037 | | 01/29/2010 | J. P. MORGAN SECURITIES, INC. | | 2,007,200 | 2,000,000 | 46,089 |
| 047176-72-2 | LBG CAPITAL NO.1 PLC 144A 12/29/2049 | F | 12/11/2009 | EXCHANGE | | 8,650,000 | | |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY 12/16/2039 | | 08/03/2010 | GOLDMAN, SACHS & CO. | | 5,963,200 | 5,000,000 | 47,569 |
| 4899999. Bonds - Hybrid Securities | | | | | | 16,620,400 | 7,000,000 | 93,658 |
| 8399997. Total - Bonds - Part 3 | | | | | | 8,597,074,292 | 9,102,537,520 | 25,614,700 |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,614,344,655 | 2,190,424,747 | 3,678,248 |
| 8399999. Total - Bonds | | | | | | 10,211,418,947 | 11,292,962,267 | 29,292,949 |
| 18976#-11-6 | COACH BUILDING_HOLDINGS SERIES A P/S | | 01/02/2010 | VARIOUS | 11,806.260 | | 0.00 | |
| 949746-80-4 | WELLS FARGO AND COMPANY | | 12/08/2010 | BARCLAYS CAPITAL | 3,000.000 | 2,994,150 | 0.00 | |
| 8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,994,150 | XXX | |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 2,994,150 | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 2,994,150 | XXX | |
| 990648-10-6 | BLB WORLDWIDE HOLDINGS | | 11/05/2010 | EXCHANGE | 10,385.000 | 14,667 | | |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC | | 01/06/2010 | CONVERSION | 55,827.000 | 1,270,753 | | |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 12/30/2010 | CITIGROUP GLOBAL MARKETS | 750.000 | 68,423 | | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 10/25/2010 | CITIGROUP GLOBAL MARKETS | 2,795.000 | 197,939 | | |
| 591708-10-8 | METRO-GOLDWYN-MAYER INC. (MGM) | | 12/20/2010 | EXCHANGE | 54,000.000 | 1,003,130 | | |
| 806857-10-8 | SCHLUMBERGER LTD | | 06/11/2010 | CONVERSION | 5,000.000 | 190,295 | | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 11/30/2010 | CITIGROUP GLOBAL MARKETS | 3,545.000 | 388,689 | | |
| 89708X-10-5 | TROPICANA ENTERTAINMENT INC | | 03/08/2010 | EXCHANGE | 204,619.000 | 2,487,181 | | |
| 961815-30-5 | WESTWOOD ONE | | 04/24/2009 | DIRECT | 604,104.000 | | | |
| 9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 5,621,077 | XXX | |
| 01609*-20-2 | ALIC REINSURANCE COMPANY II | | 12/09/2010 | DIRECT | 100,000.000 | 250,000 | | |
| 9199999. Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 250,000 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 5,871,077 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 521,013 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 6,392,090 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 9,386,240 | XXX | |
| 9999999 - Totals | | | | | | 10,220,805,187 | XXX | 29,292,949 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 91274E-AA-5 | EXIM BANK/US TRADE 4.26% TRUST CERT. | | 11/15/2010 | SCHEDULED REDEMPTION | | 3,819,031 | 3,819,031 | 3,819,031 | 3,819,031 | | | | | | 3,819,031 | | | | 164,498 | 11/15/2014 |
| 31398A-YM-8 | FANNIE MAE | | 03/15/2010 | J. P. MORGAN SECURITIES, INC. | | 25,258,950 | 25,000,000 | 25,030,975 | 25,027,928 | | (2,186) | | (2,186) | | 25,025,742 | | 233,208 | 233,208 | 262,500 | 08/10/2012 |
| 3133XU-UJ-0 | FEDERAL HOME LOAN BANK | | 12/14/2010 | BARCLAYS BANK | | 50,802,300 | 50,000,000 | 49,779,020 | 49,800,025 | | 68,956 | | 68,956 | | 49,868,981 | | 933,319 | 933,319 | 1,026,910 | 09/26/2012 |
| 3133XV-EM-9 | FEDERAL HOME LOAN BANK | | 12/09/2010 | DEUTSCHE BANK SECURITIES | | 10,172,100 | 10,000,000 | 9,978,400 | 9,979,836 | | 6,465 | | 6,465 | | 9,986,300 | | 185,800 | 185,800 | 171,076 | 11/21/2012 |
| 36209V-6W-9 | GOVT NATL MTG ASSN #483385 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 19 | | (1) | | (1) | | 18 | | | | 1 | 05/15/2029 |
| 362076-7M-7 | GOVT NATL MTG ASSOC I # 45900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,519 | 1,519 | 1,473 | 1,513 | | 6 | | 6 | | 1,519 | | | | 134 | 06/15/2011 |
| 362077-VP-1 | GOVT NATL MTG ASSOC I # 46522 | | 12/01/2010 | SCHEDULED REDEMPTION | | 487 | 487 | 498 | 488 | | (1) | | (1) | | 487 | | | | 40 | 04/15/2011 |
| 362079-3Y-9 | GOVT NATL MTG ASSOC I # 48515 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,219 | 1,219 | 1,205 | 1,217 | | 2 | | 2 | | 1,219 | | | | 107 | 06/15/2011 |
| 362096-M2-2 | GOVT NATL MTG ASSOC I #063377 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,871 | 1,871 | 2,098 | 1,900 | | (29) | | (29) | | 1,871 | | | | 123 | 04/15/2013 |
| 36214E-DR-3 | GOVT NATL MTG ASSOC I #103712 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24 | 24 | 24 | 24 | | | | | | 24 | | | | 2 | 10/15/2013 |
| 36215H-U8-8 | GOVT NATL MTG ASSOC I #135707 | | 12/01/2010 | SCHEDULED REDEMPTION | | 830 | 830 | 1,029 | 866 | | (36) | | (36) | | 830 | | | | 48 | 02/15/2016 |
| 36215N-3T-9 | GOVT NATL MTG ASSOC I #140410 | | 12/01/2010 | SCHEDULED REDEMPTION | | 144 | 144 | 155 | 151 | | (7) | | (7) | | 144 | | | | 9 | 03/15/2016 |
| 362153-NM-6 | GOVT NATL MTG ASSOC I #152596 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,381 | 2,381 | 2,594 | 2,578 | | (197) | | (197) | | 2,381 | | | | 96 | 06/15/2016 |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29 | 29 | 32 | 31 | | (3) | | (3) | | 29 | | | | 2 | 05/15/2016 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,360 | 4,360 | 4,530 | 4,456 | | (96) | | (96) | | 4,360 | | | | 248 | 09/15/2016 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | 12/01/2010 | SCHEDULED REDEMPTION | | 115 | 115 | 120 | 120 | | (5) | | (5) | | 115 | | | | 6 | 10/15/2016 |
| 36216V-HR-9 | GOVT NATL MTG ASSOC I #175840 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,180 | 2,180 | 2,603 | 2,668 | | (488) | | (488) | | 2,180 | | | | 110 | 01/15/2020 |
| 362164-R8-0 | GOVT NATL MTG ASSOC I #183311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 92 | 92 | 104 | 96 | | (3) | | (3) | | 92 | | | | 5 | 09/15/2016 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,991 | 6,991 | 7,654 | 7,468 | | (477) | | (477) | | 6,991 | | | | 342 | 06/15/2017 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | 12/01/2010 | SCHEDULED REDEMPTION | | 288 | 288 | 300 | 305 | | (17) | | (17) | | 288 | | | | 16 | 03/15/2017 |
| 362169-JT-2 | GOVT NATL MTG ASSOC I #186674 | | 12/01/2010 | SCHEDULED REDEMPTION | | 725 | 725 | 756 | 740 | | (16) | | (16) | | 725 | | | | 45 | 12/15/2016 |
| 362169-TR-5 | GOVT NATL MTG ASSOC I #186960 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,372 | 3,372 | 3,327 | 3,335 | | 37 | | 37 | | 3,372 | | | | 135 | 08/15/2029 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,933 | 3,933 | 4,085 | 4,024 | | (91) | | (91) | | 3,933 | | | | 220 | 03/15/2017 |
| 36217G-W7-8 | GOVT NATL MTG ASSOC I #193370 | | 12/01/2010 | SCHEDULED REDEMPTION | | 207 | 207 | 231 | 230 | | (22) | | (22) | | 207 | | | | 12 | 09/15/2017 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81 | 81 | 91 | 92 | | (11) | | (11) | | 81 | | | | 5 | 07/15/2017 |
| 36217M-C7-7 | GOVT NATL MTG ASSOC I #197294 | | 01/01/2010 | SCHEDULED REDEMPTION | | 3,062 | 3,062 | 3,376 | 3,559 | | (497) | | (497) | | 3,062 | | | | 22 | 01/15/2017 |
| 36217W-YC-0 | GOVT NATL MTG ASSOC I #206007 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,392 | 2,392 | 2,618 | 2,512 | | (120) | | (120) | | 2,392 | | | | 119 | 06/15/2017 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,083 | 5,083 | 5,565 | 5,404 | | (321) | | (321) | | 5,083 | | | | 279 | 03/15/2017 |
| 362171-UB-4 | GOVT NATL MTG ASSOC I #209478 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,768 | 4,768 | 5,220 | 4,917 | | (149) | | (149) | | 4,768 | | | | 238 | 06/15/2017 |
| 362172-CW-6 | GOVT NATL MTG ASSOC I #209885 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,743 | 7,743 | 7,680 | 7,689 | | 54 | | 54 | | 7,743 | | | | 338 | 02/15/2017 |
| 362172-DF-2 | GOVT NATL MTG ASSOC I #209902 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,247 | 1,247 | 1,365 | 1,285 | | (38) | | (38) | | 1,247 | | | | 62 | 05/15/2017 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,826 | 13,826 | 15,137 | 14,791 | | (965) | | (965) | | 13,826 | | | | 878 | 05/15/2017 |
| 36218E-B5-9 | GOVT NATL MTG ASSOC I #219760 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,736 | 7,736 | 8,470 | 8,104 | | (368) | | (368) | | 7,736 | | | | 407 | 05/15/2017 |
| 36218F-NG-9 | GOVT NATL MTG ASSOC I #220991 | | 12/01/2010 | SCHEDULED REDEMPTION | | 850 | 850 | 984 | 930 | | (80) | | (80) | | 850 | | | | 52 | 12/15/2017 |
| 36218L-M9-3 | GOVT NATL MTG ASSOC I #225484 | | 12/01/2010 | SCHEDULED REDEMPTION | | 990 | 990 | 1,153 | 1,058 | | (68) | | (68) | | 990 | | | | 58 | 11/15/2018 |
| 36218P-LY-0 | GOVT NATL MTG ASSOC I #228143 | | 12/01/2010 | SCHEDULED REDEMPTION | | 270 | 270 | 276 | 275 | | (5) | | (5) | | 270 | | | | 14 | 08/15/2017 |
| 36218R-H9-6 | GOVT NATL MTG ASSOC I #229856 | | 12/01/2010 | SCHEDULED REDEMPTION | | 136 | 136 | 142 | 145 | | (10) | | (10) | | 136 | | | | 8 | 09/15/2019 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,730 | 1,730 | 1,907 | 1,787 | | (58) | | (58) | | 1,730 | | | | 92 | 07/15/2017 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | 12/01/2010 | SCHEDULED REDEMPTION | | 120 | 120 | 132 | 153 | | (33) | | (33) | | 120 | | | | 6 | 11/15/2021 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,330 | 1,330 | 1,464 | 1,368 | | (38) | | (38) | | 1,330 | | | | 70 | 06/15/2020 |
| 36219H-R5-4 | GOVT NATL MTG ASSOC I #249908 | | 12/01/2010 | SCHEDULED REDEMPTION | | 68 | 68 | 71 | 71 | | (3) | | (3) | | 68 | | | | 4 | 08/15/2018 |
| 36219N-ND-8 | GOVT NATL MTG ASSOC I #254288 | | 05/01/2010 | SCHEDULED REDEMPTION | | 960 | 960 | 1,080 | 1,023 | | (63) | | (63) | | 960 | | | | 38 | 08/15/2018 |
| 36219Q-V9-1 | GOVT NATL MTG ASSOC I #256340 | | 12/01/2010 | SCHEDULED REDEMPTION | | 593 | 593 | 652 | 610 | | (17) | | (17) | | 593 | | | | 37 | 11/15/2022 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,766 | 1,766 | 1,931 | 1,875 | | (109) | | (109) | | 1,766 | | | | 88 | 04/15/2023 |
| 36219T-CP-0 | GOVT NATL MTG ASSOC I #258478 | | 12/01/2010 | SCHEDULED REDEMPTION | | 807 | 807 | 1,025 | 838 | | (31) | | (31) | | 807 | | | | 51 | 06/15/2018 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,170 | 1,170 | 1,223 | 1,184 | | (14) | | (14) | | 1,170 | | | | 69 | 02/15/2019 |
| 362191-PL-6 | GOVT NATL MTG ASSOC I #264227 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,272 | 1,272 | 1,225 | 1,215 | | 57 | | 57 | | 1,272 | | | | 60 | 09/15/2023 |
| 362196-Y8-4 | GOVT NATL MTG ASSOC I #269035 | | 12/01/2010 | SCHEDULED REDEMPTION | | 295 | 295 | 307 | 312 | | (17) | | (17) | | 295 | | | | 18 | 12/15/2018 |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20 | 20 | 22 | 22 | | (2) | | (2) | | 20 | | | | 1 | 12/15/2018 |
| 36220J-HM-1 | GOVT NATL MTG ASSOC I #279336 | | 12/01/2010 | SCHEDULED REDEMPTION | | 639 | 639 | 741 | 705 | | (66) | | (66) | | 639 | | | | 38 | 08/15/2019 |
| 36220J-QZ-2 | GOVT NATL MTG ASSOC I #279572 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,558 | 11,558 | 14,289 | 14,340 | | (2,783) | | (2,783) | | 11,558 | | | | 544 | 12/15/2019 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21 | 21 | 21 | 20 | | | | | | 21 | | | | 1 | 01/15/2023 |
| 36220X-CN-3 | GOVT NATL MTG ASSOC I #290877 | | 12/01/2010 | SCHEDULED REDEMPTION | | 186 | 186 | 180 | 155 | | 31 | | 31 | | 186 | | | | 11 | 07/15/2020 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | 12/01/2010 | SCHEDULED REDEMPTION | | 318 | 318 | 350 | 344 | | (26) | | (26) | | 318 | | | | 17 | 04/15/2021 |
| 362200-J3-2 | GOVT NATL MTG ASSOC I #292882 | | 12/01/2010 | SCHEDULED REDEMPTION | | 156 | 156 | 153 | 152 | | 4 | | 4 | | 156 | | | | 10 | 08/15/2020 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 362204-Z6-9 | GOVT NATL MTG ASSOC I #296965 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,990 | 1,990 | 2,126 | 2,112 | | (122) | | (122) | | 1,990 | | | | 87 | 10/15/2023 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | 12/01/2010 | SCHEDULED REDEMPTION | | 377 | 377 | 394 | 402 | | (25) | | (25) | | 377 | | | | 22 | 12/15/2020 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | 12/01/2010 | SCHEDULED REDEMPTION | | 366 | 366 | 382 | 380 | | (15) | | (15) | | 366 | | | | 22 | 04/15/2021 |
| 36223S-WZ-2 | GOVT NATL MTG ASSOC I #316664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 99 | 99 | 108 | 115 | | (16) | | (16) | | 99 | | | | 5 | 03/15/2023 |
| 36223W-EJ-9 | GOVT NATL MTG ASSOC I #319737 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,844 | 2,844 | 3,125 | 2,951 | | (107) | | (107) | | 2,844 | | | | 151 | 01/15/2022 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | 12/01/2010 | SCHEDULED REDEMPTION | | 896 | 896 | 921 | 912 | | (16) | | (16) | | 896 | | | | 50 | 03/15/2022 |
| 36224C-Y4-3 | GOVT NATL MTG ASSOC I #324831 | | 01/01/2010 | SCHEDULED REDEMPTION | | 1,710 | 1,710 | 1,787 | 1,804 | | (94) | | (94) | | 1,710 | | | | 11 | 10/15/2022 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,692 | 1,692 | 1,850 | 1,753 | | (61) | | (61) | | 1,692 | | | | 85 | 02/15/2023 |
| 36224J-BK-7 | GOVT NATL MTG ASSOC I #329542 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,942 | 7,942 | 8,690 | 8,509 | | (567) | | (567) | | 7,942 | | | | 550 | 07/15/2022 |
| 36224J-2K-7 | GOVT NATL MTG ASSOC I #330278 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,255 | 5,255 | 5,682 | 6,089 | | (835) | | (835) | | 5,255 | | | | 345 | 08/15/2023 |
| 36224K-EQ-8 | GOVT NATL MTG ASSOC I #330543 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,473 | 3,473 | 3,800 | 3,704 | | (232) | | (232) | | 3,473 | | | | 241 | 10/15/2022 |
| 36224N-3N-1 | GOVT NATL MTG ASSOC I #333905 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49 | 49 | 52 | 52 | | (3) | | (3) | | 49 | | | | 3 | 08/15/2022 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | 12/01/2010 | SCHEDULED REDEMPTION | | 277 | 277 | 304 | 296 | | (18) | | (18) | | 277 | | | | 14 | 09/15/2022 |
| 36224Q-ZK-5 | GOVT NATL MTG ASSOC I #335646 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,973 | 1,973 | 2,157 | 2,124 | | (152) | | (152) | | 1,973 | | | | 99 | 03/15/2023 |
| 36224Q-ZL-3 | GOVT NATL MTG ASSOC I #335647 | | 12/01/2010 | SCHEDULED REDEMPTION | | 333 | 333 | 364 | 367 | | (34) | | (34) | | 333 | | | | 16 | 03/15/2023 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,866 | 25,866 | 28,283 | 27,771 | | (1,906) | | (1,906) | | 25,866 | | | | 1,042 | 05/15/2023 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | 12/01/2010 | SCHEDULED REDEMPTION | | 285 | 285 | 284 | 284 | | 1 | | 1 | | 285 | | | | 13 | 05/15/2023 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,589 | 2,589 | 2,831 | 2,780 | | (191) | | (191) | | 2,589 | | | | 138 | 03/15/2023 |
| 36224V-7K-5 | GOVT NATL MTG ASSOC I #340298 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29 | 29 | 29 | 29 | | (1) | | (1) | | 29 | | | | 1 | 02/15/2023 |
| 36224W-GP-2 | GOVT NATL MTG ASSOC I #340506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,456 | 1,456 | 1,453 | 1,454 | | 3 | | 3 | | 1,456 | | | | 66 | 04/15/2023 |
| 36203C-KB-7 | GOVT NATL MTG ASSOC I #345090 | | 12/01/2010 | SCHEDULED REDEMPTION | | 66,186 | 66,186 | 59,391 | 56,961 | | 9,226 | | 9,226 | | 66,186 | | | | 2,816 | 11/15/2023 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 521 | 521 | 529 | 483 | | (7) | | (7) | | 521 | | | | 21 | 06/15/2023 |
| 36203M-L7-3 | GOVT NATL MTG ASSOC I #353250 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,167 | 2,167 | 2,370 | 2,299 | | (131) | | (131) | | 2,167 | | | | 109 | 04/15/2023 |
| 36203N-3U-0 | GOVT NATL MTG ASSOC I #354611 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,280 | 5,280 | 5,076 | 5,052 | | 228 | | 228 | | 5,280 | | | | 221 | 07/15/2023 |
| 36203N-5U-8 | GOVT NATL MTG ASSOC I #354659 | | 12/01/2010 | SCHEDULED REDEMPTION | | 875 | 875 | 956 | 986 | | (111) | | (111) | | 875 | | | | 57 | 09/15/2023 |
| 36203N-6W-3 | GOVT NATL MTG ASSOC I #354685 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,072 | 21,072 | 18,919 | 18,861 | | 2,212 | | 2,212 | | 21,072 | | | | 750 | 11/15/2023 |
| 36203P-AV-5 | GOVT NATL MTG ASSOC I #354720 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,288 | 32,288 | 32,893 | 33,047 | | (759) | | (759) | | 32,288 | | | | 1,484 | 01/15/2024 |
| 36203P-BA-0 | GOVT NATL MTG ASSOC I #354733 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,863 | 16,863 | 16,603 | 16,580 | | 283 | | 283 | | 16,863 | | | | 807 | 01/15/2024 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | 12/01/2010 | SCHEDULED REDEMPTION | | 80,607 | 80,607 | 72,470 | 72,038 | | 8,568 | | 8,568 | | 80,607 | | | | 3,200 | 02/15/2024 |
| 36203S-TE-7 | GOVT NATL MTG ASSOC I #357949 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,040 | 11,040 | 11,794 | 11,867 | | (827) | | (827) | | 11,040 | | | | 448 | 10/15/2023 |
| 36203T-P6-6 | GOVT NATL MTG ASSOC I #358745 | | 12/01/2010 | SCHEDULED REDEMPTION | | 691 | 691 | 755 | 760 | | (69) | | (69) | | 691 | | | | 35 | 09/15/2023 |
| 36203X-G6-7 | GOVT NATL MTG ASSOC I #362121 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37,155 | 37,155 | 35,767 | 35,316 | | 1,839 | | 1,839 | | 37,155 | | | | 2,040 | 10/15/2023 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,203 | 1,203 | 1,374 | | | (172) | | (172) | | 1,203 | | | | 7 | 01/15/2024 |
| 36203X-JV-9 | GOVT NATL MTG ASSOC I #362176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,333 | 34,333 | 35,443 | 35,545 | | (1,212) | | (1,212) | | 34,333 | | | | 1,610 | 01/15/2024 |
| 36204C-QH-7 | GOVT NATL MTG ASSOC I #365956 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,888 | 1,888 | 2,017 | 1,977 | | (89) | | (89) | | 1,888 | | | | 82 | 10/15/2023 |
| 36204D-AC-3 | GOVT NATL MTG ASSOC I #366403 | | 12/01/2010 | SCHEDULED REDEMPTION | | 78,436 | 78,436 | 77,187 | 77,216 | | 1,221 | | 1,221 | | 78,436 | | | | 2,474 | 01/15/2024 |
| 36204D-GR-4 | GOVT NATL MTG ASSOC I #366608 | | 12/01/2010 | SCHEDULED REDEMPTION | | 649 | 649 | 585 | 481 | | 168 | | 168 | | 649 | | | | 28 | 02/15/2024 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,099 | 1,099 | 1,128 | 1,136 | | (37) | | (37) | | 1,099 | | | | 58 | 09/15/2024 |
| 36204H-MN-7 | GOVT NATL MTG ASSOC I #370365 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,088 | 23,088 | 21,113 | 20,371 | | 2,717 | | 2,717 | | 23,088 | | | | 1,083 | 10/15/2023 |
| 36204H-6E-5 | GOVT NATL MTG ASSOC I #370869 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,567 | 11,567 | 12,358 | 12,261 | | (694) | | (694) | | 11,567 | | | | 443 | 10/15/2023 |
| 36204J-DK-9 | GOVT NATL MTG ASSOC I #371006 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,804 | 6,804 | 6,926 | 6,921 | | (117) | | (117) | | 6,804 | | | | 264 | 01/15/2024 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,246 | 21,246 | 19,533 | 19,542 | | 1,704 | | 1,704 | | 21,246 | | | | 1,090 | 04/15/2024 |
| 36204Q-DD-9 | GOVT NATL MTG ASSOC I #376400 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,806 | 31,806 | 31,082 | 30,978 | | 828 | | 828 | | 31,806 | | | | 1,019 | 02/15/2024 |
| 36204Q-MK-3 | GOVT NATL MTG ASSOC I #376662 | | 12/01/2010 | SCHEDULED REDEMPTION | | 846 | 846 | 860 | 855 | | (9) | | (9) | | 846 | | | | 35 | 02/15/2024 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | 12/01/2010 | SCHEDULED REDEMPTION | | 283 | 283 | 290 | 291 | | (9) | | (9) | | 283 | | | | 15 | 08/15/2026 |
| 36204R-RQ-3 | GOVT NATL MTG ASSOC I #377695 | | 12/01/2010 | SCHEDULED REDEMPTION | | 741 | 741 | 744 | 747 | | (6) | | (6) | | 741 | | | | 38 | 02/15/2026 |
| 36204U-SE-2 | GOVT NATL MTG ASSOC I #380417 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,258 | 16,258 | 16,568 | 16,579 | | (321) | | (321) | | 16,258 | | | | 720 | 01/15/2024 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 | | 12/01/2010 | SCHEDULED REDEMPTION | | 116 | 116 | 133 | | | (17) | | (17) | | 116 | | | | 1 | 01/15/2024 |
| 36204X-WC-5 | GOVT NATL MTG ASSOC I #383243 | | 12/01/2010 | SCHEDULED REDEMPTION | | 434 | 434 | 390 | 395 | | 39 | | 39 | | 434 | | | | 19 | 05/15/2024 |
| 36205C-QY-9 | GOVT NATL MTG ASSOC I #386671 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,046 | 11,046 | 11,423 | 11,647 | | (601) | | (601) | | 11,046 | | | | 356 | 02/15/2025 |
| 36205E-K3-9 | GOVT NATL MTG ASSOC I #388314 | | 12/01/2010 | SCHEDULED REDEMPTION | | 104,639 | 104,639 | 103,000 | 102,928 | | 1,712 | | 1,712 | | 104,639 | | | | 3,425 | 02/15/2024 |
| 36205J-U3-7 | GOVT NATL MTG ASSOC I #392202 | | 12/01/2010 | SCHEDULED REDEMPTION | | 93 | 93 | 95 | 96 | | (3) | | (3) | | 93 | | | | 4 | 05/15/2024 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | 12/01/2010 | SCHEDULED REDEMPTION | | 291 | 291 | 301 | 310 | | (19) | | (19) | | 291 | | | | 16 | 01/15/2025 |
| 36205M-PA-0 | GOVT NATL MTG ASSOC I #394717 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28 | 28 | 29 | 29 | | (1) | | (1) | | 28 | | | | 2 | 03/15/2030 |
| 36205R-T9-8 | GOVT NATL MTG ASSOC I #398476 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,207 | 16,207 | 16,207 | 16,211 | | (4) | | (4) | | 16,207 | | | | 934 | 03/15/2026 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168 | 168 | 172 | 176 | | (8) | | (8) | | 168 | | | | 9 | 08/15/2026 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | 12/01/2010 | SCHEDULED REDEMPTION | | 630 | 630 | 652 | 667 | | (37) | | (37) | | 630 | | | | 36 | 09/15/2024 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,385 | 6,385 | 7,025 | 6,845 | | (459) | | (459) | | 6,385 | | | | 171 | 04/15/2025 |
| 36206A-QK-2 | GOVT NATL MTG ASSOC I #405558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,800 | 1,800 | 1,807 | 1,818 | | (17) | | (17) | | 1,800 | | | | 59 | 01/15/2026 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,371 | 6,371 | 6,978 | 7,213 | | (842) | | (842) | | 6,371 | | | | 310 | 07/15/2025 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22 | 22 | 23 | 24 | | (2) | | (2) | | 22 | | | | 1 | 11/15/2030 |
| 36206N-E3-5 | GOVT NATL MTG ASSOC I #416054 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,553 | 3,553 | 3,566 | 3,573 | | (20) | | (20) | | 3,553 | | | | 158 | 01/15/2026 |
| 36206T-KY-7 | GOVT NATL MTG ASSOC I #420711 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21 | 21 | 21 | 21 | | | | | | 21 | | | | 1 | 02/15/2026 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | 12/01/2010 | SCHEDULED REDEMPTION | | 830 | 830 | 840 | 849 | | (19) | | (19) | | 830 | | | | 42 | 01/15/2027 |
| 36206V-KT-3 | GOVT NATL MTG ASSOC I #422506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,604 | 3,604 | 3,604 | 3,604 | | (1) | | (1) | | 3,604 | | | | 116 | 03/15/2026 |
| 36206V-TC-1 | GOVT NATL MTG ASSOC I #422747 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 20 | | | | | | 20 | | | | 1 | 05/15/2026 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | 12/01/2010 | SCHEDULED REDEMPTION | | 575 | 575 | 583 | 595 | | (20) | | (20) | | 575 | | | | 29 | 06/15/2026 |
| 36206V-YJ-0 | GOVT NATL MTG ASSOC I #422913 | | 07/01/2010 | SCHEDULED REDEMPTION | | 6,747 | 6,747 | 6,837 | 6,915 | | (168) | | (168) | | 6,747 | | | | 313 | 06/15/2026 |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | 12/01/2010 | SCHEDULED REDEMPTION | | 204 | 204 | 207 | 210 | | (6) | | (6) | | 204 | | | | 11 | 06/15/2026 |
| 36206W-B2-0 | GOVT NATL MTG ASSOC I #423157 | | 12/01/2010 | SCHEDULED REDEMPTION | | 88 | 88 | 91 | 94 | | (7) | | (7) | | 88 | | | | 4 | 10/15/2029 |
| 36206W-NP-6 | GOVT NATL MTG ASSOC I #423498 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,993 | 14,993 | 14,993 | 14,996 | | (3) | | (3) | | 14,993 | | | | 789 | 02/15/2026 |
| 36206W-7M-1 | GOVT NATL MTG ASSOC I #424000 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,331 | 1,331 | 1,336 | 1,343 | | (12) | | (12) | | 1,331 | | | | 56 | 09/15/2026 |
| 36206X-6F-5 | GOVT NATL MTG ASSOC I #424870 | | 12/01/2010 | SCHEDULED REDEMPTION | | 603 | 603 | 591 | 589 | | 14 | | 14 | | 603 | | | | 26 | 11/15/2027 |
| 36206Y-6M-8 | GOVT NATL MTG ASSOC I #425776 | | 07/01/2010 | SCHEDULED REDEMPTION | | 5,750 | 5,750 | 5,771 | 5,802 | | (52) | | (52) | | 5,750 | | | | 250 | 09/15/2026 |
| 36207A-K6-8 | GOVT NATL MTG ASSOC I #426117 | | 12/01/2010 | SCHEDULED REDEMPTION | | 335 | 335 | 336 | 338 | | (3) | | (3) | | 335 | | | | 6 | 06/15/2026 |
| 36207A-LG-5 | GOVT NATL MTG ASSOC I #426127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 402 | 402 | 404 | 406 | | (3) | | (3) | | 402 | | | | 19 | 07/15/2026 |
| 36207E-AZ-7 | GOVT NATL MTG ASSOC I #429424 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,236 | 1,236 | 1,241 | 1,247 | | (11) | | (11) | | 1,236 | | | | 58 | 04/15/2026 |
| 36207J-VR-1 | GOVT NATL MTG ASSOC I #433624 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,608 | 15,608 | 14,935 | 14,836 | | 772 | | 772 | | 15,608 | | | | 320 | 02/15/2028 |
| 36207J-YS-6 | GOVT NATL MTG ASSOC I #433721 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,834 | 13,834 | 14,370 | 13,910 | | (76) | | (76) | | 13,834 | | | | 648 | 04/15/2013 |
| 36207J-5P-4 | GOVT NATL MTG ASSOC I #433854 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,863 | 22,863 | 23,749 | 22,973 | | (110) | | (110) | | 22,863 | | | | 1,063 | 06/15/2013 |
| 36207J-7J-6 | GOVT NATL MTG ASSOC I #433897 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,508 | 5,508 | 5,722 | 5,541 | | (32) | | (32) | | 5,508 | | | | 258 | 07/15/2013 |
| 36207K-HU-7 | GOVT NATL MTG ASSOC I #434143 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,359 | 1,359 | 1,358 | 1,358 | | 1 | | 1 | | 1,359 | | | | 45 | 01/15/2029 |
| 36207K-RX-0 | GOVT NATL MTG ASSOC I #434402 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,714 | 10,714 | 10,709 | 10,707 | | 7 | | 7 | | 10,714 | | | | 484 | 06/15/2029 |
| 36207K-TU-4 | GOVT NATL MTG ASSOC I #434463 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49 | 49 | 50 | 51 | | (2) | | (2) | | 49 | | | | 2 | 07/15/2029 |
| 36207L-BK-3 | GOVT NATL MTG ASSOC I #434842 | | 12/01/2010 | SCHEDULED REDEMPTION | | 67 | 67 | 68 | 69 | | (2) | | (2) | | 67 | | | | 3 | 08/15/2030 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | 12/01/2010 | SCHEDULED REDEMPTION | | 978 | 978 | 1,002 | 1,058 | | (81) | | (81) | | 978 | | | | 52 | 07/15/2026 |
| 36207M-RP-3 | GOVT NATL MTG ASSOC I #436194 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,626 | 1,626 | 1,626 | 1,626 | | | | | | 1,626 | | | | 72 | 02/15/2028 |
| 36207N-4P-6 | GOVT NATL MTG ASSOC I #437430 | | 12/01/2010 | SCHEDULED REDEMPTION | | 388 | 388 | 380 | 378 | | 10 | | 10 | | 388 | | | | 17 | 11/15/2027 |
| 36207N-6M-1 | GOVT NATL MTG ASSOC I #437476 | | 12/01/2010 | SCHEDULED REDEMPTION | | 228 | 228 | 225 | 223 | | 4 | | 4 | | 228 | | | | 4 | 03/15/2029 |
| 36207Q-MB-0 | GOVT NATL MTG ASSOC I #438754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,557 | 2,557 | 2,618 | 2,611 | | (54) | | (54) | | 2,557 | | | | 122 | 10/15/2028 |
| 36207U-BG-2 | GOVT NATL MTG ASSOC I #442039 | | 12/01/2010 | SCHEDULED REDEMPTION | | 706 | 706 | 709 | 712 | | (6) | | (6) | | 706 | | | | 31 | 10/15/2026 |
| 36207V-6C-5 | GOVT NATL MTG ASSOC I #443767 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,531 | 8,531 | 8,558 | 8,553 | | (22) | | (22) | | 8,531 | | | | 388 | 12/15/2027 |
| 36207W-XQ-2 | GOVT NATL MTG ASSOC I #444487 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,888 | 2,888 | 2,828 | 2,805 | | 83 | | 83 | | 2,888 | | | | 117 | 10/15/2027 |
| 36207Y-J3-5 | GOVT NATL MTG ASSOC I #445882 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,247 | 1,247 | 1,231 | 1,226 | | 22 | | 22 | | 1,247 | | | | 49 | 04/15/2029 |
| 36207Y-MM-9 | GOVT NATL MTG ASSOC I #445964 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,644 | 9,644 | 9,639 | 9,637 | | 7 | | 7 | | 9,644 | | | | 424 | 01/15/2029 |
| 36207Y-ZN-3 | GOVT NATL MTG ASSOC I #446349 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46,706 | 46,706 | 47,678 | 48,153 | | (1,447) | | (1,447) | | 46,706 | | | | 635 | 09/15/2027 |
| 36208D-MD-4 | GOVT NATL MTG ASSOC I #447756 | | 12/01/2010 | SCHEDULED REDEMPTION | | 993 | 993 | 997 | 1,003 | | (9) | | (9) | | 993 | | | | 66 | 07/15/2027 |
| 36208D-NL-5 | GOVT NATL MTG ASSOC I #447795 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,959 | 23,959 | 24,887 | 24,026 | | (67) | | (67) | | 23,959 | | | | 1,367 | 05/15/2013 |
| 36208E-TY-9 | GOVT NATL MTG ASSOC I #448867 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,368 | 4,368 | 4,276 | 4,268 | | 100 | | 100 | | 4,368 | | | | 127 | 10/15/2027 |
| 36208E-ZF-3 | GOVT NATL MTG ASSOC I #449042 | | 12/01/2010 | SCHEDULED REDEMPTION | | 138 | 138 | 141 | 141 | | (2) | | (2) | | 138 | | | | 7 | 06/15/2028 |
| 36208F-J7-6 | GOVT NATL MTG ASSOC I #449486 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,010 | 21,010 | 21,371 | 21,366 | | (356) | | (356) | | 21,010 | | | | 900 | 11/15/2027 |
| 36208F-ME-7 | GOVT NATL MTG ASSOC I #449557 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,077 | 15,077 | 15,662 | 15,141 | | (64) | | (64) | | 15,077 | | | | 702 | 06/15/2013 |
| 36208G-H2-7 | GOVT NATL MTG ASSOC I #450349 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75,076 | 75,076 | 76,366 | 76,517 | | (1,442) | | (1,442) | | 75,076 | | | | 4,237 | 06/15/2028 |
| 36208H-LA-2 | GOVT NATL MTG ASSOC I #451321 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,196 | 2,196 | 2,252 | 2,270 | | (74) | | (74) | | 2,196 | | | | 54 | 07/15/2027 |
| 36208H-LB-0 | GOVT NATL MTG ASSOC I #451322 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168 | 168 | 169 | 170 | | (2) | | (2) | | 168 | | | | 8 | 07/15/2027 |
| 36208H-R5-7 | GOVT NATL MTG ASSOC I #451508 | | 12/01/2010 | SCHEDULED REDEMPTION | | 601 | 601 | 614 | 615 | | (14) | | (14) | | 601 | | | | 32 | 10/15/2027 |
| 36208L-AV-9 | GOVT NATL MTG ASSOC I #453720 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,205 | 10,205 | 9,992 | 9,993 | | 212 | | 212 | | 10,205 | | | | 173 | 10/15/2027 |
| 36208L-LZ-8 | GOVT NATL MTG ASSOC I #454044 | | 12/01/2010 | SCHEDULED REDEMPTION | | 495 | 495 | 506 | 518 | | (23) | | (23) | | 495 | | | | 20 | 04/15/2028 |
| 36208L-SE-8 | GOVT NATL MTG ASSOC I #454217 | | 12/01/2010 | SCHEDULED REDEMPTION | | 879 | 879 | 864 | 863 | | 16 | | 16 | | 879 | | | | 36 | 10/15/2028 |
| 36208M-Z2-4 | GOVT NATL MTG ASSOC I #455361 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,107 | 3,107 | 2,965 | 2,931 | | 176 | | 176 | | 3,107 | | | | 99 | 12/15/2027 |
| 36208N-JX-2 | GOVT NATL MTG ASSOC I #455778 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48 | 48 | 48 | 49 | | | | | | 48 | | | | 2 | 09/15/2027 |
| 36208P-NW-4 | GOVT NATL MTG ASSOC I #456805 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,539 | 15,539 | 14,869 | 14,875 | | 664 | | 664 | | 15,539 | | | | 457 | 04/15/2028 |
| 36208P-S2-5 | GOVT NATL MTG ASSOC I #456937 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,088 | 4,088 | 4,246 | 4,111 | | (24) | | (24) | | 4,088 | | | | 196 | 05/15/2013 |
| 36208P-7M-4 | GOVT NATL MTG ASSOC I #457300 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,844 | 4,844 | 4,603 | 4,546 | | 298 | | 298 | | 4,844 | | | | 197 | 02/15/2028 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36208Q-YL-4 | GOVT NATL MTG ASSOC I #458015 | | 12/01/2010 | SCHEDULED REDEMPTION | | 284 | 284 | 281 | 279 | | 6 | | 6 | | 284 | | | | 16 | 02/15/2029 |
| 36208Q-ZR-0 | GOVT NATL MTG ASSOC I #458052 | | 12/01/2010 | SCHEDULED REDEMPTION | | 773 | 773 | 772 | 772 | | 1 | | 1 | | 773 | | | | 29 | 02/15/2029 |
| 36208R-FN-9 | GOVT NATL MTG ASSOC I #458373 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,440 | 1,440 | 1,493 | 1,469 | | (30) | | (30) | | 1,440 | | | | 67 | 01/15/2013 |
| 36208R-U8-5 | GOVT NATL MTG ASSOC I #458807 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,683 | 15,683 | 15,006 | 15,026 | | 656 | | 656 | | 15,683 | | | | 962 | 02/15/2028 |
| 36208R-YY-4 | GOVT NATL MTG ASSOC I #458927 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11 | 11 | 12 | 12 | | (1) | | (1) | | 11 | | | | 1 | 09/15/2028 |
| 36208T-CP-3 | GOVT NATL MTG ASSOC I #460078 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,300 | 13,300 | 13,815 | 13,369 | | (69) | | (69) | | 13,300 | | | | 635 | 05/15/2013 |
| 36208T-R3-6 | GOVT NATL MTG ASSOC I #460506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,107 | 10,107 | 10,101 | 10,101 | | 6 | | 6 | | 10,107 | | | | 473 | 01/15/2029 |
| 36208V-QV-0 | GOVT NATL MTG ASSOC I #462268 | | 12/01/2010 | SCHEDULED REDEMPTION | | 70 | 70 | 68 | 68 | | 2 | | 2 | | 70 | | | | 3 | 11/15/2027 |
| 36208V-TU-9 | GOVT NATL MTG ASSOC I #462363 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,241 | 5,241 | 5,366 | 5,381 | | (139) | | (139) | | 5,241 | | | | 199 | 11/15/2027 |
| 36208V-UH-6 | GOVT NATL MTG ASSOC I #462384 | | 12/01/2010 | SCHEDULED REDEMPTION | | 404 | 404 | 395 | 393 | | 11 | | 11 | | 404 | | | | 14 | 11/15/2027 |
| 36208V-XZ-3 | GOVT NATL MTG ASSOC I #462496 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 18 | | (1) | | (1) | | 17 | | | | 1 | 01/15/2028 |
| 36208X-GV-7 | GOVT NATL MTG ASSOC I #463812 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,364 | 21,364 | 21,364 | 21,371 | | (7) | | (7) | | 21,364 | | | | 489 | 04/15/2028 |
| 36208X-TY-7 | GOVT NATL MTG ASSOC I #464167 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,113 | 4,113 | 4,171 | 4,180 | | (67) | | (67) | | 4,113 | | | | 97 | 09/15/2028 |
| 36208Y-C6-4 | GOVT NATL MTG ASSOC I #464593 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,778 | 2,778 | 2,776 | 2,776 | | 2 | | 2 | | 2,778 | | | | 102 | 02/15/2029 |
| 36208Y-SE-0 | GOVT NATL MTG ASSOC I #465017 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199 | 199 | 196 | 194 | | 4 | | 4 | | 199 | | | | 8 | 03/15/2029 |
| 36208Y-2G-3 | GOVT NATL MTG ASSOC I #465275 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,552 | 5,552 | 5,478 | 5,395 | | 156 | | 156 | | 5,552 | | | | 131 | 04/15/2029 |
| 36208Y-6L-8 | GOVT NATL MTG ASSOC I #465375 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,835 | 5,835 | 5,832 | 5,831 | | 4 | | 4 | | 5,835 | | | | 224 | 01/15/2029 |
| 36209A-EE-6 | GOVT NATL MTG ASSOC I #465533 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,969 | 2,969 | 3,012 | 3,021 | | (52) | | (52) | | 2,969 | | | | 158 | 06/15/2028 |
| 36209B-C9-7 | GOVT NATL MTG ASSOC I #466396 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,319 | 4,319 | 4,246 | 4,248 | | 70 | | 70 | | 4,319 | | | | 204 | 10/15/2028 |
| 36209C-RS-7 | GOVT NATL MTG ASSOC I #467697 | | 12/01/2010 | SCHEDULED REDEMPTION | | 433 | 433 | 443 | 455 | | (22) | | (22) | | 433 | | | | 16 | 03/15/2028 |
| 36209C-5K-8 | GOVT NATL MTG ASSOC I #468050 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,134 | 48,134 | 45,742 | 44,954 | | 3,180 | | 3,180 | | 48,134 | | | | 642 | 07/15/2028 |
| 36209C-6T-8 | GOVT NATL MTG ASSOC I #468082 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,735 | 5,735 | 5,639 | 5,639 | | 96 | | 96 | | 5,735 | | | | 194 | 07/15/2028 |
| 36209D-B8-6 | GOVT NATL MTG ASSOC I #468163 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63,360 | 63,360 | 64,192 | 64,133 | | (773) | | (773) | | 63,360 | | | | 4,303 | 08/15/2028 |
| 36209E-WG-3 | GOVT NATL MTG ASSOC I #469647 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,371 | 14,371 | 14,129 | 14,113 | | 258 | | 258 | | 14,371 | | | | 664 | 10/15/2028 |
| 36209E-6U-1 | GOVT NATL MTG ASSOC I #469883 | | 12/01/2010 | SCHEDULED REDEMPTION | | 68 | 68 | 67 | 67 | | 1 | | 1 | | 68 | | | | 3 | 01/15/2029 |
| 36209F-A2-5 | GOVT NATL MTG ASSOC I #469925 | | 12/01/2010 | SCHEDULED REDEMPTION | | 497 | 497 | 507 | 514 | | (18) | | (18) | | 497 | | | | 23 | 01/15/2029 |
| 36209F-CV-9 | GOVT NATL MTG ASSOC I #469984 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,463 | 3,463 | 3,355 | 3,390 | | 73 | | 73 | | 3,463 | | | | 136 | 02/15/2029 |
| 36209F-DS-5 | GOVT NATL MTG ASSOC I #470013 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,529 | 9,529 | 9,750 | 10,001 | | (472) | | (472) | | 9,529 | | | | 481 | 02/15/2029 |
| 36209F-E8-8 | GOVT NATL MTG ASSOC I #470059 | | 12/01/2010 | SCHEDULED REDEMPTION | | 144 | 144 | 146 | 148 | | (4) | | (4) | | 144 | | | | 3 | 02/15/2029 |
| 36209F-LS-6 | GOVT NATL MTG ASSOC I #470237 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57 | 57 | 56 | 56 | | 1 | | 1 | | 57 | | | | 3 | 04/15/2029 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35 | 35 | 37 | 38 | | (4) | | (4) | | 35 | | | | 2 | 04/15/2029 |
| 36209F-N4-7 | GOVT NATL MTG ASSOC I #470311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 786 | 786 | 776 | 772 | | 15 | | 15 | | 786 | | | | 31 | 05/15/2029 |
| 36209F-VJ-5 | GOVT NATL MTG ASSOC I #470517 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,782 | 3,782 | 3,860 | 3,920 | | (138) | | (138) | | 3,782 | | | | 122 | 06/15/2029 |
| 36209F-ZX-0 | GOVT NATL MTG ASSOC I #470658 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37 | 37 | 38 | 39 | | (2) | | (2) | | 37 | | | | 2 | 07/15/2029 |
| 36209J-MC-2 | GOVT NATL MTG ASSOC I #472955 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,454 | 6,454 | 6,604 | 6,747 | | (293) | | (293) | | 6,454 | | | | 436 | 11/15/2029 |
| 36209K-Y5-1 | GOVT NATL MTG ASSOC I #474232 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,933 | 14,933 | 15,488 | 14,984 | | (51) | | (51) | | 14,933 | | | | 662 | 04/15/2013 |
| 36209L-3H-7 | GOVT NATL MTG ASSOC I #475200 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,573 | 1,573 | 1,610 | 1,608 | | (36) | | (36) | | 1,573 | | | | 69 | 07/15/2028 |
| 36209M-EK-6 | GOVT NATL MTG ASSOC I #475438 | | 12/01/2010 | SCHEDULED REDEMPTION | | 958 | 958 | 993 | 964 | | (6) | | (6) | | 958 | | | | 45 | 06/15/2013 |
| 36209M-JF-2 | GOVT NATL MTG ASSOC I #475562 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,507 | 17,507 | 16,752 | 16,763 | | 744 | | 744 | | 17,507 | | | | 730 | 09/15/2028 |
| 36209M-K3-7 | GOVT NATL MTG ASSOC I #475614 | | 12/01/2010 | SCHEDULED REDEMPTION | | 335 | 335 | 329 | 329 | | 6 | | 6 | | 335 | | | | 14 | 10/15/2028 |
| 36209M-3X-0 | GOVT NATL MTG ASSOC I #476114 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,894 | 5,894 | 5,795 | 5,798 | | 96 | | 96 | | 5,894 | | | | 351 | 07/15/2028 |
| 36209M-4L-5 | GOVT NATL MTG ASSOC I #476127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,468 | 4,468 | 4,574 | 4,554 | | (87) | | (87) | | 4,468 | | | | 194 | 12/15/2028 |
| 36209N-DX-7 | GOVT NATL MTG ASSOC I #476318 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,207 | 12,207 | 12,500 | 12,515 | | (308) | | (308) | | 12,207 | | | | 313 | 05/15/2028 |
| 36209N-3W-0 | GOVT NATL MTG ASSOC I #477013 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,295 | 8,295 | 8,559 | 8,716 | | (421) | | (421) | | 8,295 | | | | 593 | 10/15/2029 |
| 36209P-MJ-3 | GOVT NATL MTG ASSOC I #477461 | | 12/01/2010 | SCHEDULED REDEMPTION | | 587 | 587 | 597 | 599 | | (12) | | (12) | | 587 | | | | 24 | 09/15/2028 |
| 36209Q-3F-0 | GOVT NATL MTG ASSOC I #478798 | | 10/01/2010 | SCHEDULED REDEMPTION | | 1,346 | 1,346 | 1,328 | 1,323 | | 23 | | 23 | | 1,346 | | | | 72 | 10/15/2029 |
| 36209R-XR-9 | GOVT NATL MTG ASSOC I #479588 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27 | 27 | 28 | 30 | | (3) | | (3) | | 27 | | | | 2 | 09/15/2030 |
| 36209W-HW-5 | GOVT NATL MTG ASSOC I #483645 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,506 | 5,506 | 5,413 | 5,415 | | 91 | | 91 | | 5,506 | | | | 288 | 10/15/2028 |
| 36209W-H7-0 | GOVT NATL MTG ASSOC I #483654 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,814 | 1,814 | 1,784 | 1,786 | | 28 | | 28 | | 1,814 | | | | 73 | 10/15/2028 |
| 36209X-YS-3 | GOVT NATL MTG ASSOC I #485021 | | 11/01/2010 | SCHEDULED REDEMPTION | | 11,735 | 11,735 | 11,537 | 11,542 | | 193 | | 193 | | 11,735 | | | | 692 | 10/15/2028 |
| 36209X-2C-3 | GOVT NATL MTG ASSOC I #485071 | | 12/01/2010 | SCHEDULED REDEMPTION | | 562 | 562 | 552 | 554 | | 8 | | 8 | | 562 | | | | 23 | 11/15/2028 |
| 36210A-L5-4 | GOVT NATL MTG ASSOC I #486448 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,043 | 10,043 | 10,216 | 10,224 | | (181) | | (181) | | 10,043 | | | | 421 | 08/15/2028 |
| 36210A-RV-1 | GOVT NATL MTG ASSOC I #486600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 195 | 195 | 199 | 202 | | (7) | | (7) | | 195 | | | | 9 | 10/15/2028 |
| 36210A-SJ-7 | GOVT NATL MTG ASSOC I #486621 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,313 | 4,313 | 4,241 | 4,238 | | 75 | | 75 | | 4,313 | | | | 247 | 10/15/2028 |
| 36210A-XN-2 | GOVT NATL MTG ASSOC I #486785 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,204 | 8,204 | 8,399 | 8,367 | | (163) | | (163) | | 8,204 | | | | 113 | 12/15/2028 |
| 36210B-BW-4 | GOVT NATL MTG ASSOC I #487053 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,545 | 1,545 | 1,615 | 1,702 | | (156) | | (156) | | 1,545 | | | | 51 | 03/15/2029 |
| 36210B-QZ-1 | GOVT NATL MTG ASSOC I #487472 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,700 | 1,700 | 1,582 | 1,609 | | 91 | | 91 | | 1,700 | | | | 21 | 04/15/2029 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36210B-TT-2 | GOVT NATL MTG ASSOC I #487562 | | 12/01/2010 | SCHEDULED REDEMPTION | | 781 | 781 | 794 | 796 | | (16) | | (16) | | 781 | | | | 36 | 07/15/2029 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | 12/01/2010 | SCHEDULED REDEMPTION | | 142 | 142 | 151 | 158 | | (16) | | (16) | | 142 | | | | 6 | 07/15/2029 |
| 36210E-SB-6 | GOVT NATL MTG ASSOC I #490214 | | 12/01/2010 | SCHEDULED REDEMPTION | | 305 | 305 | 301 | 299 | | 6 | | 6 | | 305 | | | | 12 | 07/15/2029 |
| 36210F-EQ-5 | GOVT NATL MTG ASSOC I #490743 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,180 | 1,180 | 1,206 | 1,203 | | (23) | | (23) | | 1,180 | | | | 51 | 12/15/2028 |
| 36210F-FH-4 | GOVT NATL MTG ASSOC I #490768 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,038 | 14,038 | 13,802 | 13,802 | | 236 | | 236 | | 14,038 | | | | 887 | 10/15/2028 |
| 36210F-RG-3 | GOVT NATL MTG ASSOC I #491087 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,366 | 9,366 | 9,076 | 9,168 | | 198 | | 198 | | 9,366 | | | | 245 | 01/15/2029 |
| 36210F-ZG-4 | GOVT NATL MTG ASSOC I #491343 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,145 | 4,145 | 4,242 | 4,330 | | (185) | | (185) | | 4,145 | | | | 284 | 03/15/2029 |
| 36210F-6Q-4 | GOVT NATL MTG ASSOC I #491479 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,452 | 9,452 | 9,326 | 9,256 | | 196 | | 196 | | 9,452 | | | | 385 | 06/15/2029 |
| 36210J-J8-2 | GOVT NATL MTG ASSOC I #493587 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,334 | 13,334 | 13,110 | 13,106 | | 228 | | 228 | | 13,334 | | | | 272 | 10/15/2028 |
| 36210J-WB-0 | GOVT NATL MTG ASSOC I #493942 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,343 | 23,343 | 22,613 | 22,728 | | 615 | | 615 | | 23,343 | | | | 430 | 05/15/2029 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 19 | | (2) | | (2) | | 17 | | | | 1 | 06/15/2029 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4 | 4 | 5 | | | (1) | | (1) | | 4 | | | | | 07/15/2029 |
| 36210J-2P-2 | GOVT NATL MTG ASSOC I #494082 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,889 | 9,889 | 10,093 | 10,252 | | (363) | | (363) | | 9,889 | | | | 734 | 08/15/2029 |
| 36210K-AC-9 | GOVT NATL MTG ASSOC I #494203 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,573 | 3,573 | 3,525 | 3,540 | | 33 | | 33 | | 3,573 | | | | 158 | 03/15/2029 |
| 36210K-KQ-7 | GOVT NATL MTG ASSOC I #494503 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,431 | 2,431 | 2,399 | 2,388 | | 43 | | 43 | | 2,431 | | | | 101 | 04/15/2029 |
| 36210K-WR-2 | GOVT NATL MTG ASSOC I #494856 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,592 | 6,592 | 6,505 | 6,480 | | 113 | | 113 | | 6,592 | | | | 90 | 07/15/2029 |
| 36210L-MR-1 | GOVT NATL MTG ASSOC I #495468 | | 12/01/2010 | SCHEDULED REDEMPTION | | 70 | 70 | 73 | 76 | | (6) | | (6) | | 70 | | | | 3 | 01/15/2030 |
| 36210L-TZ-6 | GOVT NATL MTG ASSOC I #495668 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,494 | 1,494 | 1,542 | 1,563 | | (68) | | (68) | | 1,494 | | | | 65 | 08/15/2029 |
| 36210M-6E-6 | GOVT NATL MTG ASSOC I #496869 | | 12/01/2010 | SCHEDULED REDEMPTION | | 281 | 281 | 278 | 275 | | 6 | | 6 | | 281 | | | | 11 | 04/15/2029 |
| 36210N-NR-6 | GOVT NATL MTG ASSOC I #497300 | | 12/01/2010 | SCHEDULED REDEMPTION | | 585 | 585 | 599 | 597 | | (12) | | (12) | | 585 | | | | 26 | 12/15/2028 |
| 36210P-N3-4 | GOVT NATL MTG ASSOC I #498210 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,166 | 17,166 | 16,630 | 16,612 | | 554 | | 554 | | 17,166 | | | | 840 | 05/15/2031 |
| 36210R-M2-3 | GOVT NATL MTG ASSOC I #499977 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | 1 | 09/15/2029 |
| 36210S-C5-5 | GOVT NATL MTG ASSOC I #500592 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,847 | 7,847 | 7,578 | 7,660 | | 187 | | 187 | | 7,847 | | | | 318 | 02/15/2029 |
| 36210T-EV-4 | GOVT NATL MTG ASSOC I #501548 | | 12/01/2010 | SCHEDULED REDEMPTION | | 789 | 789 | 779 | 773 | | 16 | | 16 | | 789 | | | | 32 | 03/15/2029 |
| 36210T-SE-7 | GOVT NATL MTG ASSOC I #501917 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,052 | 2,052 | 2,099 | 2,119 | | (68) | | (68) | | 2,052 | | | | 110 | 05/15/2029 |
| 36210U-N5-8 | GOVT NATL MTG ASSOC I #502712 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,194 | 3,194 | 3,152 | 3,145 | | 49 | | 49 | | 3,194 | | | | 199 | 06/15/2029 |
| 36210U-W4-1 | GOVT NATL MTG ASSOC I #502967 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,569 | 1,569 | 1,582 | 1,579 | | (10) | | (10) | | 1,569 | | | | 69 | 03/15/2029 |
| 36210V-EH-0 | GOVT NATL MTG ASSOC I #503336 | | 12/01/2010 | SCHEDULED REDEMPTION | | 191 | 191 | 198 | 205 | | (14) | | (14) | | 191 | | | | 8 | 01/15/2030 |
| 36210V-GA-3 | GOVT NATL MTG ASSOC I #503393 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,644 | 25,644 | 24,767 | 24,719 | | 925 | | 925 | | 25,644 | | | | 906 | 03/15/2029 |
| 36210V-MQ-1 | GOVT NATL MTG ASSOC I #503567 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25 | 25 | 24 | 24 | | | | | | 25 | | | | 1 | 03/15/2029 |
| 36210V-WJ-6 | GOVT NATL MTG ASSOC I #503849 | | 12/01/2010 | SCHEDULED REDEMPTION | | 356 | 356 | 351 | 348 | | 8 | | 8 | | 356 | | | | 14 | 04/15/2029 |
| 36210W-FX-2 | GOVT NATL MTG ASSOC I #504282 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,055 | 12,055 | 11,895 | 11,837 | | 217 | | 217 | | 12,055 | | | | 771 | 04/15/2029 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27 | 27 | 29 | 30 | | (2) | | (2) | | 27 | | | | 1 | 06/15/2029 |
| 36210W-NT-2 | GOVT NATL MTG ASSOC I #504502 | | 12/01/2010 | SCHEDULED REDEMPTION | | 76 | 76 | 77 | 78 | | (3) | | (3) | | 76 | | | | 4 | 08/15/2029 |
| 36210X-VB-0 | GOVT NATL MTG ASSOC I #505610 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,864 | 3,864 | 3,953 | 4,024 | | (161) | | (161) | | 3,864 | | | | 264 | 04/15/2029 |
| 36210X-2N-6 | GOVT NATL MTG ASSOC I #505781 | | 12/01/2010 | SCHEDULED REDEMPTION | | 712 | 712 | 727 | 730 | | (18) | | (18) | | 712 | | | | 33 | 08/15/2029 |
| 36210X-5M-5 | GOVT NATL MTG ASSOC I #505852 | | 12/01/2010 | SCHEDULED REDEMPTION | | 848 | 848 | 865 | 882 | | (34) | | (34) | | 848 | | | | 40 | 09/15/2029 |
| 36210Y-UV-5 | GOVT NATL MTG ASSOC I #506496 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,040 | 6,040 | 5,960 | 5,934 | | 106 | | 106 | | 6,040 | | | | 291 | 04/15/2029 |
| 36210Y-YH-2 | GOVT NATL MTG ASSOC I #506612 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,504 | 12,504 | 12,076 | 12,064 | | 439 | | 439 | | 12,504 | | | | 512 | 03/15/2029 |
| 36210Y-YP-4 | GOVT NATL MTG ASSOC I #506618 | | 12/01/2010 | SCHEDULED REDEMPTION | | 180 | 180 | 183 | 186 | | (5) | | (5) | | 180 | | | | 6 | 03/15/2029 |
| 36210Y-2E-4 | GOVT NATL MTG ASSOC I #506673 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57 | 57 | 58 | 60 | | (4) | | (4) | | 57 | | | | 3 | 04/15/2029 |
| 36211A-N8-5 | GOVT NATL MTG ASSOC I #507215 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,855 | 7,855 | 7,841 | 7,835 | | 19 | | 19 | | 7,855 | | | | 317 | 04/15/2029 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,197 | 11,197 | 10,847 | 10,943 | | 254 | | 254 | | 11,197 | | | | 363 | 06/15/2029 |
| 36211B-YB-4 | GOVT NATL MTG ASSOC I #508406 | | 12/01/2010 | SCHEDULED REDEMPTION | | 103 | 103 | 105 | 105 | | (2) | | (2) | | 103 | | | | 4 | 12/15/2030 |
| 36211B-ZM-9 | GOVT NATL MTG ASSOC I #508448 | | 12/01/2010 | SCHEDULED REDEMPTION | | 888 | 888 | 876 | 871 | | 16 | | 16 | | 888 | | | | 36 | 02/15/2031 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | 12/01/2010 | SCHEDULED REDEMPTION | | 580 | 580 | 614 | 651 | | (71) | | (71) | | 580 | | | | 24 | 07/15/2029 |
| 36211D-UK-4 | GOVT NATL MTG ASSOC I #510086 | | 12/01/2010 | SCHEDULED REDEMPTION | | 405 | 405 | 400 | 397 | | 8 | | 8 | | 405 | | | | 15 | 07/15/2029 |
| 36211E-EP-9 | GOVT NATL MTG ASSOC I #510542 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,350 | 9,350 | 9,542 | 9,646 | | (296) | | (296) | | 9,350 | | | | 221 | 10/15/2029 |
| 36211E-E7-9 | GOVT NATL MTG ASSOC I #510558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 815 | 815 | 832 | 848 | | (33) | | (33) | | 815 | | | | 39 | 10/15/2029 |
| 36211E-LK-2 | GOVT NATL MTG ASSOC I #510730 | | 12/01/2010 | SCHEDULED REDEMPTION | | 313 | 313 | 308 | 306 | | 6 | | 6 | | 313 | | | | 13 | 11/15/2029 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | 12/01/2010 | SCHEDULED REDEMPTION | | 710 | 710 | 752 | 760 | | (49) | | (49) | | 710 | | | | 18 | 06/15/2029 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,037 | 2,037 | 2,156 | 2,193 | | (156) | | (156) | | 2,037 | | | | 72 | 10/15/2030 |
| 36211G-C5-0 | GOVT NATL MTG ASSOC I #512292 | | 12/01/2010 | SCHEDULED REDEMPTION | | 210 | 210 | 214 | 221 | | (11) | | (11) | | 210 | | | | 9 | 01/15/2030 |
| 36211G-UU-5 | GOVT NATL MTG ASSOC I #512795 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34 | 34 | 34 | 35 | | (1) | | (1) | | 34 | | | | 2 | 06/15/2029 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | 12/01/2010 | SCHEDULED REDEMPTION | | 62 | 62 | 66 | 65 | | (3) | | (3) | | 62 | | | | 3 | 07/15/2029 |
| 36211H-G6-2 | GOVT NATL MTG ASSOC I #513321 | | 12/01/2010 | SCHEDULED REDEMPTION | | 158 | 158 | 162 | 165 | | (7) | | (7) | | 158 | | | | 7 | 08/15/2029 |
| 36211H-U4-1 | GOVT NATL MTG ASSOC I #513703 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14 | 14 | 15 | 15 | | (1) | | (1) | | 14 | | | | 1 | 06/15/2029 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39 | 39 | 41 | 43 | | (4) | | (4) | | 39 | | | | 1 | 07/15/2029 |
| 36211H-VR-9 | GOVT NATL MTG ASSOC I #513724 | | 12/01/2010 | SCHEDULED REDEMPTION | | 55 | 55 | 57 | 60 | | (5) | | (5) | | 55 | | | | 3 | 07/15/2029 |
| 36211H-XQ-9 | GOVT NATL MTG ASSOC I #513787 | | 12/01/2010 | SCHEDULED REDEMPTION | | 112 | 112 | 116 | 121 | | (9) | | (9) | | 112 | | | | 5 | 07/15/2029 |
| 36211J-PM-3 | GOVT NATL MTG ASSOC I #514428 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,281 | 2,281 | 2,354 | 2,423 | | (142) | | (142) | | 2,281 | | | | 91 | 08/15/2029 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18 | 18 | 19 | 21 | | (3) | | (3) | | 18 | | | | 1 | 12/15/2029 |
| 36211N-5L-8 | GOVT NATL MTG ASSOC I #518451 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15 | 15 | 16 | 16 | | | | | | 15 | | | | 1 | 09/15/2029 |
| 36211P-BN-2 | GOVT NATL MTG ASSOC I #518545 | | 12/01/2010 | SCHEDULED REDEMPTION | | 352 | 352 | 360 | 368 | | (15) | | (15) | | 352 | | | | 16 | 10/15/2029 |
| 36211Q-GQ-8 | GOVT NATL MTG ASSOC I #519607 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,881 | 10,881 | 11,686 | 11,260 | | (379) | | (379) | | 10,881 | | | | 809 | 08/15/2030 |
| 36211Q-YE-5 | GOVT NATL MTG ASSOC I #520109 | | 12/01/2010 | SCHEDULED REDEMPTION | | 560 | 560 | 578 | 593 | | (32) | | (32) | | 560 | | | | 41 | 04/15/2030 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | 12/01/2010 | SCHEDULED REDEMPTION | | 250 | 250 | 268 | 273 | | (23) | | (23) | | 250 | | | | 12 | 01/15/2030 |
| 36211R-H4-4 | GOVT NATL MTG ASSOC I #520551 | | 12/01/2010 | SCHEDULED REDEMPTION | | 612 | 612 | 611 | 600 | | 12 | | 12 | | 612 | | | | 26 | 02/15/2030 |
| 36211R-Q7-7 | GOVT NATL MTG ASSOC I #520778 | | 12/01/2010 | SCHEDULED REDEMPTION | | 84 | 84 | 87 | 91 | | (6) | | (6) | | 84 | | | | 4 | 07/15/2030 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,867 | 2,867 | 3,036 | 3,000 | | (133) | | (133) | | 2,867 | | | | 147 | 12/15/2029 |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | 12/01/2010 | SCHEDULED REDEMPTION | | 71 | 71 | 75 | 74 | | (4) | | (4) | | 71 | | | | 3 | 01/15/2030 |
| 36211T-4V-4 | GOVT NATL MTG ASSOC I #522936 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,020 | 26,020 | 27,537 | 27,219 | | (1,200) | | (1,200) | | 26,020 | | | | 1,795 | 12/15/2030 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,085 | 17,085 | 18,352 | 18,107 | | (1,022) | | (1,022) | | 17,085 | | | | 1,155 | 10/15/2030 |
| 36211U-XU-1 | GOVT NATL MTG ASSOC I #523691 | | 12/01/2010 | SCHEDULED REDEMPTION | | 419 | 419 | 428 | 432 | | (13) | | (13) | | 419 | | | | 20 | 12/15/2029 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,165 | 1,165 | 1,233 | 1,237 | | (72) | | (72) | | 1,165 | | | | 51 | 03/15/2030 |
| 36211W-V2-1 | GOVT NATL MTG ASSOC I #525433 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,348 | 6,348 | 6,491 | 6,468 | | (120) | | (120) | | 6,348 | | | | 371 | 02/15/2030 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50 | 50 | 53 | 55 | | (5) | | (5) | | 50 | | | | 2 | 02/15/2030 |
| 36212B-HG-1 | GOVT NATL MTG ASSOC I #528631 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33 | 33 | 33 | 34 | | (1) | | (1) | | 33 | | | | 2 | 02/15/2030 |
| 36212B-KW-2 | GOVT NATL MTG ASSOC I #528709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,100 | 2,100 | 2,148 | 2,143 | | (44) | | (44) | | 2,100 | | | | 109 | 04/15/2030 |
| 36212B-LJ-0 | GOVT NATL MTG ASSOC I #528729 | | 12/01/2010 | SCHEDULED REDEMPTION | | 556 | 556 | 580 | 586 | | (30) | | (30) | | 556 | | | | 47 | 04/15/2030 |
| 36212C-CV-1 | GOVT NATL MTG ASSOC I #529384 | | 03/01/2010 | SCHEDULED REDEMPTION | | 16,795 | 16,795 | 16,627 | 16,656 | | 138 | | 138 | | 16,795 | | | | 272 | 04/15/2031 |
| 36212D-KK-4 | GOVT NATL MTG ASSOC I #530498 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46 | 46 | 48 | 48 | | (2) | | (2) | | 46 | | | | 2 | 09/15/2030 |
| 36212D-L9-8 | GOVT NATL MTG ASSOC I #530552 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50 | 50 | 51 | 52 | | (2) | | (2) | | 50 | | | | 2 | 01/15/2031 |
| 36212E-H5-9 | GOVT NATL MTG ASSOC I #531352 | | 12/01/2010 | SCHEDULED REDEMPTION | | 407 | 407 | 420 | 432 | | (25) | | (25) | | 407 | | | | 19 | 09/15/2030 |
| 36212J-5T-9 | GOVT NATL MTG ASSOC I #535558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,923 | 7,923 | 8,385 | 8,604 | | (682) | | (682) | | 7,923 | | | | 278 | 12/15/2030 |
| 36212K-L7-6 | GOVT NATL MTG ASSOC I #535950 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,149 | 16,149 | 17,091 | 17,437 | | (1,288) | | (1,288) | | 16,149 | | | | 1,120 | 11/15/2030 |
| 36212L-AJ-0 | GOVT NATL MTG ASSOC I #536509 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50 | 50 | 51 | 51 | | (1) | | (1) | | 50 | | | | 2 | 02/15/2031 |
| 36212L-7F-2 | GOVT NATL MTG ASSOC I #537394 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 5 | | | | | | 4 | | | | | 01/15/2031 |
| 36212Q-HT-0 | GOVT NATL MTG ASSOC I #540342 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | (1) | | (1) | | 14 | | | | 1 | 04/15/2031 |
| 36212Q-YQ-7 | GOVT NATL MTG ASSOC I #540819 | | 12/01/2010 | SCHEDULED REDEMPTION | | 247 | 247 | 254 | 264 | | (17) | | (17) | | 247 | | | | 12 | 10/15/2030 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | 12/01/2010 | SCHEDULED REDEMPTION | | 82 | 82 | 86 | 88 | | (6) | | (6) | | 82 | | | | 4 | 12/15/2030 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | 12/01/2010 | SCHEDULED REDEMPTION | | 248 | 248 | 262 | 266 | | (18) | | (18) | | 248 | | | | 17 | 11/15/2030 |
| 36212U-ZM-6 | GOVT NATL MTG ASSOC I #544448 | | 12/01/2010 | SCHEDULED REDEMPTION | | 260 | 260 | 269 | 272 | | (11) | | (11) | | 260 | | | | 12 | 04/15/2031 |
| 36212Y-ZR-7 | GOVT NATL MTG ASSOC I #548052 | | 12/01/2010 | SCHEDULED REDEMPTION | | 52 | 52 | 53 | 56 | | (4) | | (4) | | 52 | | | | 3 | 02/15/2031 |
| 36213A-H9-8 | GOVT NATL MTG ASSOC I #548456 | | 12/01/2010 | SCHEDULED REDEMPTION | | 316 | 316 | 323 | 327 | | (11) | | (11) | | 316 | | | | 14 | 02/15/2031 |
| 36213B-DS-8 | GOVT NATL MTG ASSOC I #549213 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | 1 | 03/15/2031 |
| 36213E-AE-6 | GOVT NATL MTG ASSOC I #551805 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101 | 101 | 104 | 105 | | (4) | | (4) | | 101 | | | | 4 | 05/15/2032 |
| 36213F-XE-8 | GOVT NATL MTG ASSOC I #553377 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,916 | 8,916 | 9,193 | 9,346 | | (431) | | (431) | | 8,916 | | | | 354 | 07/15/2033 |
| 36213H-GU-7 | GOVT NATL MTG ASSOC I #554711 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81 | 81 | 84 | 90 | | (9) | | (9) | | 81 | | | | 4 | 03/15/2031 |
| 36213H-6A-2 | GOVT NATL MTG ASSOC I #555365 | | 12/01/2010 | SCHEDULED REDEMPTION | | 61 | 61 | 61 | 61 | | | | | | 61 | | | | 3 | 06/15/2031 |
| 36213J-3S-2 | GOVT NATL MTG ASSOC I #556209 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75 | 75 | 74 | 74 | | 1 | | 1 | | 75 | | | | 3 | 06/15/2031 |
| 36213K-E7-3 | GOVT NATL MTG ASSOC I #556458 | | 12/01/2010 | SCHEDULED REDEMPTION | | 435 | 435 | 449 | 472 | | (38) | | (38) | | 435 | | | | 21 | 03/15/2031 |
| 36213U-JF-8 | GOVT NATL MTG ASSOC I #564662 | | 12/01/2010 | SCHEDULED REDEMPTION | | 102 | 102 | 104 | 107 | | (6) | | (6) | | 102 | | | | 6 | 06/15/2031 |
| 36201G-4T-9 | GOVT NATL MTG ASSOC I #583234 | | 12/01/2010 | SCHEDULED REDEMPTION | | 149,707 | 149,707 | 153,871 | 152,673 | | (2,965) | | (2,965) | | 149,707 | | | | 1,686 | 04/15/2032 |
| 36201K-D6-0 | GOVT NATL MTG ASSOC I #585225 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57,141 | 57,141 | 59,132 | 60,750 | | (3,609) | | (3,609) | | 57,141 | | | | 3,881 | 05/15/2032 |
| 36201V-3G-5 | GOVT NATL MTG ASSOC I #594899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,218 | 1,218 | 1,268 | 1,332 | | (114) | | (114) | | 1,218 | | | | 16 | 09/15/2032 |
| 36200C-5U-5 | GOVT NATL MTG ASSOC I #597659 | | 12/01/2010 | SCHEDULED REDEMPTION | | 118,063 | 118,063 | 122,730 | 124,328 | | (6,265) | | (6,265) | | 118,063 | | | | 3,879 | 08/15/2036 |
| 36200G-CU-8 | GOVT NATL MTG ASSOC I #600483 | | 12/01/2010 | SCHEDULED REDEMPTION | | 68,658 | 68,658 | 71,372 | 71,951 | | (3,293) | | (3,293) | | 68,658 | | | | 1,083 | 01/15/2036 |
| 36201X-RM-2 | GOVT NATL MTG ASSOC I #606292 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,878 | 4,878 | 5,005 | 4,986 | | (107) | | (107) | | 4,878 | | | | 193 | 05/15/2036 |
| 36291A-R5-0 | GOVT NATL MTG ASSOC I #622508 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,738 | 6,738 | 6,925 | 6,900 | | (162) | | (162) | | 6,738 | | | | 81 | 10/15/2033 |
| 36291Q-4V-3 | GOVT NATL MTG ASSOC I #635436 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,121 | 5,121 | 5,263 | 5,243 | | (122) | | (122) | | 5,121 | | | | 137 | 12/15/2035 |
| 36291S-2K-5 | GOVT NATL MTG ASSOC I #637178 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,824 | 2,824 | 2,903 | 2,896 | | (71) | | (71) | | 2,824 | | | | 150 | 06/15/2035 |
| 36292H-FE-8 | GOVT NATL MTG ASSOC I #649165 | | 12/01/2010 | SCHEDULED REDEMPTION | | 675 | 675 | 693 | 698 | | (24) | | (24) | | 675 | | | | 39 | 01/15/2036 |
| 36292K-6T-8 | GOVT NATL MTG ASSOC I #651682 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,417 | 1,417 | 1,457 | 1,449 | | (31) | | (31) | | 1,417 | | | | 30 | 01/15/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36292L-BY-9 | GOVT NATL MTG ASSOC I #651755 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,345 | 25,345 | 26,004 | 26,070 | | (725) | | (725) | | 25,345 | | | | 956 | 03/15/2036 |
| 36292L-DV-3 | GOVT NATL MTG ASSOC I #651816 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,356 | 1,356 | 1,391 | 1,400 | | (44) | | (44) | | 1,356 | | | | 66 | 05/15/2036 |
| 36294N-ZY-7 | GOVT NATL MTG ASSOC I #655159 | | 12/01/2010 | SCHEDULED REDEMPTION | | 44,983 | 44,983 | 46,761 | 50,740 | | (5,757) | | (5,757) | | 44,983 | | | | 1,935 | 06/15/2036 |
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,002 | 6,002 | 5,909 | 5,935 | | 66 | | 66 | | 6,002 | | | | 187 | 04/15/2038 |
| 36294P-5V-1 | GOVT NATL MTG ASSOC I #656160 | | 12/01/2010 | SCHEDULED REDEMPTION | | 375,794 | 375,794 | 390,650 | 389,377 | | (13,583) | | (13,583) | | 375,794 | | | | 12,666 | 07/15/2036 |
| 36294Q-6F-3 | GOVT NATL MTG ASSOC I #657070 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,373 | 9,373 | 9,617 | 9,601 | | (228) | | (228) | | 9,373 | | | | 313 | 08/15/2036 |
| 36294S-D3-8 | GOVT NATL MTG ASSOC I #658122 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,295 | 11,295 | 11,588 | 11,634 | | (339) | | (339) | | 11,295 | | | | 447 | 10/15/2036 |
| 36294V-6F-2 | GOVT NATL MTG ASSOC I #661570 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,665 | 21,665 | 22,268 | 22,173 | | (507) | | (507) | | 21,665 | | | | 421 | 12/15/2036 |
| 36295A-B7-9 | GOVT NATL MTG ASSOC I #664362 | | 12/01/2010 | SCHEDULED REDEMPTION | | 229,028 | 229,028 | 238,082 | 237,837 | | (8,809) | | (8,809) | | 229,028 | | | | 10,976 | 09/15/2037 |
| 36295M-ZW-2 | GOVT NATL MTG ASSOC I #674957 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,193 | 4,193 | 4,359 | 4,395 | | (202) | | (202) | | 4,193 | | | | 150 | 11/15/2037 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63,872 | 63,872 | 62,892 | 63,025 | | 847 | | 847 | | 63,872 | | | | 1,991 | 04/15/2038 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 | | 12/01/2010 | SCHEDULED REDEMPTION | | 103,432 | 103,432 | 101,844 | 101,950 | | 1,483 | | 1,483 | | 103,432 | | | | 3,520 | 05/01/2038 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,810 | 22,810 | 22,460 | 22,465 | | 345 | | 345 | | 22,810 | | | | 755 | 05/15/2038 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | 12/01/2010 | SCHEDULED REDEMPTION | | 709,690 | 709,690 | 721,223 | 718,501 | | (8,811) | | (8,811) | | 709,690 | | | | 27,570 | 04/01/2038 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 | | 12/01/2010 | SCHEDULED REDEMPTION | | 831,189 | 831,189 | 818,429 | 821,401 | | 9,788 | | 9,788 | | 831,189 | | | | 24,344 | 05/01/2038 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,247,948 | 1,247,948 | 1,268,228 | 1,268,310 | | (20,362) | | (20,362) | | 1,247,948 | | | | 40,944 | 04/15/2038 |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 | | 12/01/2010 | SCHEDULED REDEMPTION | | 348,695 | 348,695 | 343,342 | 345,024 | | 3,670 | | 3,670 | | 348,695 | | | | 11,771 | 05/15/2038 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 | | 12/01/2010 | SCHEDULED REDEMPTION | | 163,267 | 163,267 | 160,760 | 161,621 | | 1,646 | | 1,646 | | 163,267 | | | | 3,561 | 04/15/2038 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 | | 12/01/2010 | SCHEDULED REDEMPTION | | 241,201 | 241,201 | 237,498 | 238,386 | | 2,815 | | 2,815 | | 241,201 | | | | 6,468 | 05/01/2038 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 | | 12/01/2010 | SCHEDULED REDEMPTION | | 59,664 | 59,664 | 58,748 | 58,891 | | 773 | | 773 | | 59,664 | | | | 2,542 | 05/15/2038 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,447 | 48,447 | 47,703 | 47,684 | | 763 | | 763 | | 48,447 | | | | 1,522 | 04/15/2038 |
| 36297F-ZF-2 | GOVT NATL MTG ASSOC I #710942 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,652,940 | 2,652,940 | 2,766,518 | 2,763,825 | | (110,885) | | (110,885) | | 2,652,940 | | | | 86,452 | 10/15/2024 |
| 3620A9-QH-7 | GOVT NATL MTG ASSOC I #723256 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,235,881 | 2,235,881 | 2,287,935 | 2,286,938 | | (51,058) | | (51,058) | | 2,235,881 | | | | 62,956 | 09/15/2024 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | 12/01/2010 | SCHEDULED REDEMPTION | | 114,730 | 114,730 | 110,914 | 111,716 | | 3,014 | | 3,014 | | 114,730 | | | | 6,282 | 08/15/2020 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,417 | 43,417 | 41,905 | 41,965 | | 1,452 | | 1,452 | | 43,417 | | | | 2,547 | 08/15/2020 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 | | 12/01/2010 | SCHEDULED REDEMPTION | | 194 | 194 | 222 | | | (28) | | (28) | | 194 | | | | 1 | 05/15/2027 |
| 36225A-VL-1 | GOVT NATL MTG ASSOC I #780619 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41,225 | 41,225 | 41,714 | 41,388 | | (163) | | (163) | | 41,225 | | | | 1,671 | 08/15/2012 |
| 36225A-XC-9 | GOVT NATL MTG ASSOC I #780675 | | 12/01/2010 | SCHEDULED REDEMPTION | | 462 | 462 | 473 | 480 | | (18) | | (18) | | 462 | | | | 20 | 09/15/2024 |
| 36225A-3H-1 | GOVT NATL MTG ASSOC I #780800 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,725 | 53,725 | 55,807 | 53,934 | | (209) | | (209) | | 53,725 | | | | 2,241 | 04/15/2013 |
| 36225B-CN-6 | GOVT NATL MTG ASSOC I #780977 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,588 | 3,588 | 3,662 | 3,734 | | (146) | | (146) | | 3,588 | | | | 165 | 12/15/2028 |
| 36225B-C3-0 | GOVT NATL MTG ASSOC I #780990 | | 12/01/2010 | SCHEDULED REDEMPTION | | 519 | 519 | 535 | 557 | | (38) | | (38) | | 519 | | | | 20 | 12/15/2028 |
| 36225B-DT-2 | GOVT NATL MTG ASSOC I #781014 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,079 | 17,079 | 16,545 | 16,691 | | 388 | | 388 | | 17,079 | | | | 610 | 04/15/2029 |
| 36225B-EG-9 | GOVT NATL MTG ASSOC I #781035 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,398 | 3,398 | 3,353 | 3,320 | | 78 | | 78 | | 3,398 | | | | 136 | 05/15/2029 |
| 36202A-B9-7 | GOVT NATL MTG ASSOC II # 64 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | | 01/20/2014 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | 12/01/2010 | SCHEDULED REDEMPTION | | 105 | 105 | 107 | 106 | | (2) | | (2) | | 105 | | | | 7 | 08/20/2015 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | 12/01/2010 | SCHEDULED REDEMPTION | | 218 | 218 | 222 | 222 | | (4) | | (4) | | 218 | | | | 14 | 11/20/2015 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | 12/01/2010 | SCHEDULED REDEMPTION | | 480 | 480 | 490 | 486 | | (7) | | (7) | | 480 | | | | 32 | 01/20/2016 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,630 | 11,630 | 11,891 | 11,772 | | (142) | | (142) | | 11,630 | | | | 769 | 02/20/2016 |
| 36202A-SA-6 | GOVT NATL MTG ASSOC II # 513 | | 12/01/2010 | SCHEDULED REDEMPTION | | 443 | 443 | 446 | 447 | | (4) | | (4) | | 443 | | | | 28 | 03/20/2016 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,935 | 7,935 | 8,131 | 7,935 | | | | | | 7,935 | | | | 581 | 03/20/2016 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | 12/01/2010 | SCHEDULED REDEMPTION | | 141 | 141 | 132 | 134 | | 8 | | 8 | | 141 | | | | 7 | 09/20/2016 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22 | 22 | 20 | 20 | | 2 | | 2 | | 22 | | | | 1 | 01/20/2017 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | 12/01/2010 | SCHEDULED REDEMPTION | | 464 | 464 | 434 | 437 | | 26 | | 26 | | 464 | | | | 25 | 01/20/2017 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81 | 81 | 73 | 71 | | 9 | | 9 | | 81 | | | | 5 | 03/20/2017 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | 12/01/2010 | SCHEDULED REDEMPTION | | 379 | 379 | 351 | 355 | | 24 | | 24 | | 379 | | | | 21 | 03/20/2017 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 747 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21 | 21 | 24 | | | (3) | | (3) | | 21 | | | | | 04/20/2017 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,034 | 2,034 | 1,888 | 1,915 | | 119 | | 119 | | 2,034 | | | | 113 | 04/20/2017 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,497 | 8,497 | 7,655 | 7,555 | | 942 | | 942 | | 8,497 | | | | 419 | 05/20/2017 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 781 | | 12/01/2010 | SCHEDULED REDEMPTION | | 72 | 72 | 82 | | | (9) | | (9) | | 72 | | | | 1 | 06/20/2017 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,342 | 1,342 | 1,248 | 1,270 | | 71 | | 71 | | 1,342 | | | | 94 | 06/20/2017 |
| 36202A-3G-0 | GOVT NATL MTG ASSOC II # 799 | | 12/01/2010 | SCHEDULED REDEMPTION | | 118 | 118 | 111 | 110 | | 8 | | 8 | | 118 | | | | 7 | 07/20/2017 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | 12/01/2010 | SCHEDULED REDEMPTION | | 592 | 592 | 554 | 557 | | 36 | | 36 | | 592 | | | | 33 | 08/20/2017 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,867 | 2,867 | 2,672 | 2,734 | | 133 | | 133 | | 2,867 | | | | 162 | 09/20/2017 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | 12/01/2010 | SCHEDULED REDEMPTION | | 341 | 341 | 318 | 324 | | 17 | | 17 | | 341 | | | | 19 | 10/20/2017 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,852 | 4,852 | 4,520 | 4,545 | | 307 | | 307 | | 4,852 | | | | 255 | 11/20/2017 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,916 | 14,916 | 13,926 | 14,519 | | 397 | | 397 | | 14,916 | | | | 787 | 12/20/2017 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | 12/01/2010 | SCHEDULED REDEMPTION | | 675 | 675 | 632 | 641 | | 34 | | 34 | | 675 | | | | 38 | 01/20/2018 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | 12/01/2010 | SCHEDULED REDEMPTION | | 64 | 64 | 72 | 71 | | (7) | | (7) | | 64 | | | | 4 | 10/20/2016 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | 12/01/2010 | SCHEDULED REDEMPTION | | 151 | 151 | 172 | 174 | | (23) | | (23) | | 151 | | | | 10 | 02/20/2018 |
| 36202B-JN-6 | GOVT NATL MTG ASSOC II #001169 | | 12/01/2010 | SCHEDULED REDEMPTION | | 66 | 66 | 69 | 70 | | (3) | | (3) | | 66 | | | | 4 | 04/20/2019 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,261 | 1,261 | 1,297 | 1,300 | | (40) | | (40) | | 1,261 | | | | 44 | 04/20/2021 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,028 | 2,028 | 2,087 | 2,087 | | (59) | | (59) | | 2,028 | | | | 75 | 08/20/2021 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | 12/01/2010 | SCHEDULED REDEMPTION | | 156 | 156 | 172 | 172 | | (16) | | (16) | | 156 | | | | 8 | 05/20/2022 |
| 36215X-5T-5 | GOVT NATL MTG ASSOC II #148558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,189 | 3,189 | 3,194 | 3,189 | | | | | | 3,189 | | | | 210 | 01/20/2016 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | 12/01/2010 | SCHEDULED REDEMPTION | | 460 | 460 | 425 | 430 | | 30 | | 30 | | 460 | | | | 26 | 09/20/2016 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G29272 | | 12/01/2010 | SCHEDULED REDEMPTION | | 85 | 85 | 95 | | | (10) | | (10) | | 85 | | | | 1 | 09/20/2017 |
| 383752-GH-9 | GTC ISRAEL | | 05/15/2010 | MATURED | | 6,200,000 | 6,200,000 | 2,071,172 | 6,050,841 | | 149,159 | | 149,159 | | 6,200,000 | | | | | 05/15/2010 |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | F | 11/06/2010 | SCHEDULED REDEMPTION | | 206,236 | 206,236 | 206,236 | | | | | | | 206,236 | | | | 4,103 | 02/06/2022 |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | F | 10/10/2010 | SCHEDULED REDEMPTION | | 737,121 | 737,121 | 737,121 | | | | | | | 737,121 | | | | 11,693 | 04/10/2022 |
| 76116E-BT-6 | RESOLUTION TR CORP | | 10/15/2010 | MATURED | | 4,169,000 | 4,169,000 | 798,697 | 3,899,587 | | 269,413 | | 269,413 | | 4,169,000 | | | | | 10/15/2010 |
| 76116E-CH-1 | RESOLUTION TR CORP | | 09/27/2010 | UNION BANK OF SWITZERLAND | | 2,791,838 | 3,280,000 | 567,702 | 1,862,477 | | 102,959 | | 102,959 | | 1,965,436 | | 826,401 | 826,401 | | 10/15/2017 |
| 76116E-CK-4 | RESOLUTION TR CORP | | 09/23/2010 | UNION BANK OF SWITZERLAND | | 20,302,250 | 25,000,000 | 4,027,500 | 13,243,060 | | 717,085 | | 717,085 | | 13,960,145 | | 6,342,105 | 6,342,105 | | 10/15/2018 |
| 76116E-EZ-9 | RESOLUTION TR CORP | | 01/15/2010 | MATURED | | 2,500,000 | 2,500,000 | 441,050 | 2,491,512 | | 8,488 | | 8,488 | | 2,500,000 | | | | | 01/15/2010 |
| 76116F-AD-9 | RESOLUTION TR CORP | | 09/23/2010 | BARCLAYS BANK | | 18,489,250 | 25,000,000 | 4,280,000 | 11,587,547 | | 633,366 | | 633,366 | | 12,220,912 | | 6,268,338 | 6,268,338 | | 07/15/2020 |
| 779382-AM-2 | ROWAN COMPANIES INC | | 07/15/2010 | SCHEDULED REDEMPTION | | 2,083,550 | 2,083,550 | 2,083,550 | 2,083,550 | | | | | | 2,083,550 | | | | 42,221 | 07/15/2021 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC | | 11/27/2010 | SCHEDULED REDEMPTION | | 1,370,799 | 1,370,799 | 1,370,799 | 1,370,799 | | | | | | 1,370,799 | | | | 40,026 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | 12/07/2010 | SCHEDULED REDEMPTION | | 627,171 | 627,171 | 627,171 | | | | | | | 627,171 | | | | 9,863 | 06/07/2022 |
| 465139-FU-2 | STATE OF ISRAEL GOVT LOAN TR | | 09/23/2010 | UNION BANK OF SWITZERLAND | | 16,980,840 | 18,000,000 | 3,511,480 | 11,876,346 | | 735,935 | | 735,935 | | 12,612,281 | | 4,368,559 | 4,368,559 | | 02/15/2015 |
| 89609G-AA-0 | TRICAHUE LEASING LLC | | 11/19/2010 | SCHEDULED REDEMPTION | | 1,002,458 | 1,002,458 | 1,002,458 | 1,002,458 | | | | | | 1,002,458 | | | | 26,726 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | 11/26/2010 | SCHEDULED REDEMPTION | | 376,475 | 376,475 | 376,475 | | | | | | | 376,475 | | | | 7,881 | 02/26/2022 |
| 912810-PZ-5 | TSY INFL IX N/B | | 08/10/2010 | Various | | 114,044,314 | 100,000,000 | 101,340,316 | 102,404,555 | (1,087,000) | (32,990) | | (1,119,990) | | 101,284,566 | | 12,759,749 | 12,759,749 | 2,684,011 | 01/15/2029 |
| 912828-KM-1 | TSY INFL IX N/B | | 08/16/2010 | Various | | 215,822,082 | 200,000,000 | 204,229,046 | 206,234,832 | (2,070,000) | (221,739) | | (2,291,739) | | 203,943,093 | | 11,878,989 | 11,878,989 | 1,959,892 | 04/15/2014 |
| 912828-LA-6 | TSY INFL IX N/B | | 08/12/2010 | Various | | 219,856,301 | 200,000,000 | 203,881,032 | 205,354,036 | (1,523,000) | (119,567) | | (1,642,567) | | 203,711,468 | | 16,144,833 | 16,144,833 | 3,754,207 | 07/15/2019 |
| 899768-AF-2 | TUNISIA A.I.D. 8.97% GOVT GTD NTS | | 09/01/2010 | SCHEDULED REDEMPTION | | 438,047 | 438,047 | 470,024 | 438,047 | | | | | | 438,047 | | | | 39,293 | 09/01/2019 |
| 899768-AE-5 | TUNISIA A.I.D. 9.29% GOVT GTD NTS | | 09/01/2010 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 325,125 | 316,928 | | (16,928) | | (16,928) | | 300,000 | | | | 27,870 | 09/01/2020 |
| 912833-JU-5 | U S TREAS STRIP 0.00 05/15/10 | | 05/15/2010 | MATURED | | 11,015,000 | 11,015,000 | 1,999,994 | 10,675,170 | | 339,830 | | 339,830 | | 11,015,000 | | | | | 05/15/2010 |
| 912828-LB-4 | US TREASURY N/B | | 06/23/2010 | J. P. MORGAN SECURITIES, INC. | | 25,414,955 | 25,000,000 | 25,031,335 | 25,028,336 | | (5,307) | | (5,307) | | 25,023,029 | | 391,926 | 391,926 | 354,282 | 07/15/2012 |
| 912828-LH-1 | US TREASURY N/B | | 06/24/2010 | Various | | 254,969,865 | 250,000,000 | 252,047,630 | 251,860,085 | | (289,456) | | (289,456) | | 251,570,629 | | 3,399,236 | 3,399,236 | 3,473,412 | 08/15/2012 |
| 912828-LM-0 | US TREASURY N/B | | 12/15/2010 | Various | | 243,507,794 | 240,000,000 | 238,994,260 | 239,089,136 | | 190,420 | | 190,420 | | 239,279,556 | | 4,228,238 | 4,228,238 | 2,852,500 | 09/15/2012 |
| 912828-LS-7 | US TREASURY N/B | | 02/02/2010 | Various | | 150,808,875 | 150,000,000 | 150,578,630 | 150,562,926 | | (9,812) | | (9,812) | | 150,553,114 | | 255,761 | 255,761 | 928,349 | 10/31/2014 |
| 0399999. Bonds - U.S. Governments | | | | | | 1,416,188,880 | 1,368,247,167 | 1,301,933,145 | 1,348,378,771 | (4,680,000) | 2,324,664 | | (2,355,336) | | 1,347,972,420 | | 68,216,460 | 68,216,460 | 18,254,480 | XXX |
| 967963-EH-8 | BELGIUM KINGDOM | F | 02/23/2010 | RBC DOMINION SECURITIES | | 20,175,600 | 20,000,000 | 20,386,000 | 20,382,994 | | (11,808) | | (11,808) | | 20,371,187 | | (195,587) | (195,587) | 257,153 | 09/15/2014 |
| D20659-CX-0 | BUNDESOBLIGATION | D | 12/17/2010 | HSBC SECURITIES, INC. | | 27,878,795 | 28,163,020 | 29,134,644 | 29,528,996 | | (241,771) | | (241,771) | (528,128) | 28,759,097 | (1,751,360) | 871,058 | (880,302) | 1,595,012 | 04/12/2013 |
| D20659-PN-8 | BUNDESOBLIGATION | D | 10/18/2010 | HSBC SECURITIES, INC. | | 34,778,036 | 33,691,170 | 32,938,403 | 33,722,726 | | 120,622 | | 120,622 | (705,200) | 33,138,148 | (180,329) | 1,820,217 | 1,639,888 | 1,157,307 | 04/11/2014 |
| 135087-YN-8 | CANADA GOVT | C | 04/06/2010 | TORONTO DOMINION SECURITIES (USA) INC. | | 25,721,454 | 22,535,232 | 23,465,937 | 24,534,577 | | (62,033) | | (62,033) | (1,191,461) | 23,281,083 | 2,508,950 | (68,579) | 2,440,371 | 308,799 | 06/01/2013 |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | F | 10/08/2010 | SCHEDULED REDEMPTION | | 1,666,667 | 1,666,667 | 1,666,667 | 1,666,667 | | | | | | 1,666,667 | | | | 88,333 | 04/08/2018 |
| 15238P-AC-0 | CENTRAL AMERICAN BANK | | 01/25/2010 | JEFFERIES & COMPANY, INC. | | 2,084,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 84,000 | 84,000 | 37,028 | 09/24/2014 |
| 219868-BK-1 | CORP ANDINA DE FOMENTO | | 03/09/2010 | JEFFERIES & COMPANY, INC. | | 2,140,000 | 2,000,000 | 1,615,831 | 1,675,246 | | 9,462 | | 9,462 | | 1,684,708 | | 455,292 | 455,292 | 87,410 | 05/05/2015 |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | | 07/07/2010 | CITIBANK | | 5,393,750 | 5,000,000 | 5,092,500 | 5,091,094 | | (5,737) | | (5,737) | | 5,085,357 | | 308,393 | 308,393 | 287,500 | 01/12/2017 |
| 219868-BN-5 | CORP ANDINA DE FOMENTO | | 07/27/2010 | Various | | 8,441,800 | 7,000,000 | 8,282,960 | 8,259,722 | | (40,821) | | (40,821) | | 8,218,901 | | 222,899 | 222,899 | 267,674 | 06/04/2019 |
| 302154-AS-8 | EXPORT-IMPORT BK KOREA | F | 02/22/2010 | HSBC SECURITIES, INC. | | 5,017,362 | 4,690,000 | 4,530,362 | 4,575,432 | | 5,528 | | 5,528 | | 4,580,961 | | 436,401 | 436,401 | 91,716 | 10/17/2012 |
| 302154-AV-1 | EXPORT-IMPORT BK KOREA | F | 06/21/2010 | UNION BANK OF SWITZERLAND | | 2,522,650 | 2,500,000 | 2,486,625 | | | 637 | | 637 | | 2,487,262 | | 35,388 | 35,388 | 30,078 | 09/09/2015 |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL | F | 07/15/2010 | SCHEDULED REDEMPTION | | 555,556 | 555,556 | 637,394 | 432,707 | | (68,568) | | (68,568) | | 555,556 | | | | 37,778 | 01/15/2018 |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL | F | 09/14/2010 | Various | | 3,862,500 | 3,000,000 | 3,472,500 | | | (1,926) | | (1,926) | | 3,470,574 | | 391,926 | 391,926 | 140,719 | 01/20/2037 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 105756-BQ-2 | FED REPUBLIC OF BRAZIL | F | 04/07/2010 | HSBC SECURITIES, INC. | | 6,459,000 | 6,000,000 | 6,366,000 | | | (7,140) | | (7,140) | | 6,358,860 | | 100,140 | 100,140 | 85,188 | 01/15/2019 |
| 105756-BS-8 | FED REPUBLIC OF BRAZIL | F | 06/15/2010 | CITIBANK | | 4,950,000 | 5,000,000 | 4,948,900 | | | 561 | | 561 | | 4,949,461 | | 539 | 539 | 37,917 | 01/22/2021 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | F | 11/30/2010 | SCHEDULED REDEMPTION | | 545,638 | 545,638 | 545,638 | 545,638 | | | | | | 545,638 | | | | 47,743 | 05/30/2024 |
| 471065-AB-8 | JAPAN FINANCE CORP | F | 08/17/2010 | Various | | 20,290,250 | 20,000,000 | 19,992,000 | 19,992,404 | | 556 | | 556 | | 19,992,959 | | 297,291 | 297,291 | 156,719 | 11/05/2012 |
| 500769-DJ-0 | KFW | F | 05/17/2010 | Various | | 53,909,800 | 50,000,000 | 54,380,500 | 54,334,060 | | (124,422) | | (124,422) | | 54,209,638 | | (299,838) | (299,838) | 884,271 | 06/17/2019 |
| 500630-BL-1 | KOREA DEVELOPMENT BANK | F | 09/16/2010 | MATURED | | 7,000,000 | 7,000,000 | 6,722,906 | 6,900,803 | | 99,197 | | 99,197 | | 7,000,000 | | | | 323,750 | 09/16/2010 |
| 500630-BM-9 | KOREA DEVELOPMENT BANK | F | 07/19/2010 | Various | | 9,684,750 | 10,000,000 | 8,906,851 | 9,240,571 | | 139,342 | | 139,342 | | 9,379,913 | | 304,837 | 304,837 | 39,555 | 11/22/2012 |
| 500630-BR-8 | KOREA DEVELOPMENT BANK | F | 09/15/2010 | STANDARD CHARTERED BANK | | 3,180,000 | 3,000,000 | 2,991,720 | | | 826 | | 826 | | 2,992,546 | | 187,454 | 187,454 | 80,208 | 08/10/2015 |
| 560904-AF-1 | MALAYSIA 7.500 07/15/2011 | F | 03/05/2010 | UNION BANK OF SWITZERLAND | | 10,800,000 | 10,000,000 | 9,719,800 | 9,941,627 | | 6,949 | | 6,949 | | 9,948,576 | | 851,424 | 851,424 | 489,583 | 07/15/2011 |
| P9767G-UU-3 | MEXICAN FIXED RATE BONDS | D | 04/26/2010 | CITIBANK | | 11,510,706 | 9,895,338 | 10,636,488 | 10,580,630 | | (64,542) | | (64,542) | (40,672) | 10,475,416 | 814,229 | 221,060 | 1,035,290 | 335,931 | 12/20/2012 |
| 55276V-AA-0 | MUBADALA DEVELOPMENT CO | F | 07/20/2010 | Various | | 8,022,500 | 7,500,000 | 7,444,700 | 7,451,012 | | 3,635 | | 3,635 | | 7,454,647 | | 567,853 | 567,853 | 243,177 | 05/06/2014 |
| R63339-FD-3 | NORWEGIAN GOVERNMENT | D | 12/17/2010 | GREENWICH CAPITAL MARKETS, INC. | | 23,810,067 | 20,512,895 | 23,167,032 | 24,953,712 | | (648,476) | | (648,476) | (2,119,000) | 22,186,236 | 1,405,565 | 218,266 | 1,623,831 | 2,211,977 | 05/15/2013 |
| 71654Q-AV-4 | PETROLEOS MEXICANOS | F | 01/28/2010 | STANDARD CHARTERED BANK | | 5,025,000 | 5,000,000 | 4,955,000 | 4,956,324 | | 631 | | 631 | | 4,956,955 | | 68,045 | 68,045 | 90,729 | 03/15/2015 |
| 716743-AB-5 | PETRONAS CAPITAL LTD | F | 08/24/2010 | STANDARD CHARTERED BANK | | 4,138,500 | 3,000,000 | 3,715,200 | 3,656,835 | | (24,947) | | (24,947) | | 3,631,887 | | 506,613 | 506,613 | 180,469 | 05/22/2022 |
| X08158-BE-0 | REPUBLIC OF BULGARIA | F | 02/25/2010 | Various | | 5,750,000 | 5,000,000 | 5,710,000 | 5,486,625 | | (12,568) | | (12,568) | | 5,474,057 | | 275,943 | 275,943 | 253,458 | 01/15/2015 |
| 195325-BJ-3 | REPUBLIC OF COLOMBIA | F | 03/31/2010 | CHASE SECURITIES | | 5,756,250 | 5,000,000 | 5,667,500 | 5,648,016 | | (20,276) | | (20,276) | | 5,627,740 | | 128,510 | 128,510 | 255,052 | 01/27/2017 |
| 445545-AC-0 | REPUBLIC OF HUNGARY | F | 02/25/2010 | MERRILL LYNCH CAPITAL MARKETS | | 3,003,750 | 3,000,000 | 2,760,000 | 2,779,525 | | 6,249 | | 6,249 | | 2,785,773 | | 217,977 | 217,977 | 82,729 | 02/03/2015 |
| 715638-AN-2 | REPUBLIC OF PERU | F | 04/29/2010 | Various | | 15,895,350 | 12,500,000 | 15,781,250 | 15,664,515 | | (156,384) | | (156,384) | | 15,508,131 | | 387,219 | 387,219 | 841,432 | 02/06/2015 |
| 715638-AQ-5 | REPUBLIC OF PERU | F | 04/29/2010 | TENDER OFFER | | 1,858,569 | 1,498,000 | 1,829,058 | | | (2,120) | | (2,120) | | 1,826,938 | | 31,630 | 31,630 | 61,335 | 05/03/2016 |
| 731011-AR-3 | REPUBLIC OF POLAND | F | 08/31/2010 | Various | | 14,097,500 | 12,500,000 | 12,772,550 | 12,767,308 | | (15,372) | | (15,372) | | 12,751,936 | | 1,345,564 | 1,345,564 | 835,833 | 07/15/2019 |
| 836205-AL-8 | REPUBLIC OF SOUTH AFRICA | F | 06/28/2010 | Various | | 10,387,500 | 10,000,000 | 9,478,500 | 9,516,087 | | 8,932 | | 8,932 | | 9,525,019 | | 862,481 | 862,481 | 252,135 | 05/30/2022 |
| 836205-AM-6 | REPUBLIC OF SOUTH AFRICA | F | 03/03/2010 | UNION BANK OF SWITZERLAND | | 2,240,000 | 2,000,000 | 2,150,220 | 2,146,451 | | (2,203) | | (2,203) | | 2,144,249 | | 95,751 | 95,751 | 38,576 | 05/27/2019 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA | F | 07/08/2010 | Various | | 523,750 | 500,000 | 502,250 | | | (59) | | (59) | | 502,191 | | 21,559 | 21,559 | 9,472 | 03/09/2020 |
| X74344-DM-5 | RUSSIA 5 03/31/30 | F | 09/30/2010 | Various | | 40,276,650 | 35,361,500 | 39,489,767 | 39,016,588 | | (236,065) | | (236,065) | | 38,780,523 | | 1,496,127 | 1,496,127 | 1,672,729 | 03/31/2030 |
| 78307A-DB-6 | RUSSIA FOREIGN BOND | F | 08/31/2010 | HSBC SECURITIES, INC. | | 5,106,250 | 5,000,000 | 4,968,150 | | | 855 | | 855 | | 4,969,005 | | 137,245 | 137,245 | 86,111 | 04/29/2020 |
| 833656-AH-4 | SFEF | F | 12/16/2010 | PARIBAS CAPITAL MARKETS | | 5,139,050 | 5,000,000 | 4,973,250 | 4,974,625 | | 4,936 | | 4,936 | | 4,979,560 | | 159,490 | 159,490 | 179,288 | 09/22/2014 |
| W9478G-GL-1 | SGB 6.750 05/05/14 | D | 12/13/2010 | BARCLAYS BANK | | 29,148,431 | 22,316,570 | 26,484,354 | 28,575,483 | | (797,842) | | (797,842) | (2,484,048) | 25,293,593 | 3,640,538 | 214,299 | 3,854,837 | 2,616,655 | 05/05/2014 |
| Y9374Q-AB-0 | SOCIALIST REP OF VIETNAM | F | 08/25/2010 | CRT CAPITAL GROUP | | 5,153,125 | 6,000,000 | 5,002,500 | 5,110,710 | | 48,704 | | 48,704 | | 5,159,414 | | (6,289) | (6,289) | 231,778 | 03/12/2028 |
| 74727P-AG-6 | STATE OF QATAR | F | 07/14/2010 | Various | | 11,512,500 | 10,000,000 | 10,601,250 | 10,583,797 | | (26,772) | | (26,772) | | 10,557,026 | | 955,474 | 955,474 | 509,444 | 04/09/2019 |
| 74727P-AK-7 | STATE OF QATAR | F | 09/27/2010 | CITIBANK | | 5,493,750 | 5,000,000 | 4,987,900 | 4,987,992 | | 693 | | 693 | | 4,988,686 | | 505,064 | 505,064 | 223,125 | 01/20/2020 |
| 870200-BZ-4 | SWEDEN KINGDOM | F | 02/01/2010 | MATURED | | 8,000,000 | 8,000,000 | 11,169,840 | 8,030,030 | | (30,030) | | (30,030) | | 8,000,000 | | | | 480,000 | 02/01/2010 |
| W9478G-LF-8 | SWEDISH GOVERNMENT | D | 12/14/2010 | GREENWICH CAPITAL MARKETS, INC. | | 10,917,172 | 9,238,589 | 10,234,601 | 10,658,084 | | (283,780) | | (283,780) | (586,454) | 9,787,850 | 1,071,440 | 57,882 | 1,129,322 | 686,568 | 10/08/2012 |
| 87973R-AA-8 | TEMASEK FINANCIAL I LTD | F | 05/11/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,097,800 | 10,000,000 | 9,977,500 | 9,977,829 | | 675 | | 675 | | 9,978,504 | | 119,296 | 119,296 | 236,500 | 10/25/2019 |
| 896292-AG-4 | TRINIDAD & TOBAGO | F | 08/18/2010 | FAHNESTOCK & CO., INC. | | 5,350,000 | 5,000,000 | 4,918,940 | 4,924,899 | | 1,624 | | 1,624 | | 4,926,524 | | 423,476 | 423,476 | 225,208 | 05/17/2027 |
| 910860-AU-2 | UNITED MEXICAN STATES | F | 04/06/2010 | BARCLAYS BANK | | 5,325,000 | 5,000,000 | 5,150,000 | 5,127,283 | | (4,135) | | (4,135) | | 5,123,148 | | 201,852 | 201,852 | 206,250 | 01/15/2017 |
| 910860-AW-8 | UNITED MEXICAN STATES | F | 02/23/2010 | Various | | 10,606,250 | 10,000,000 | 10,612,500 | 10,598,921 | | (6,790) | | (6,790) | | 10,592,132 | | 14,118 | 14,118 | 247,917 | 03/19/2019 |
| 910860-AY-4 | UNITED MEXICAN STATES | F | 04/16/2010 | Various | | 5,100,000 | 5,000,000 | 5,047,800 | | | (421) | | (421) | | 5,047,379 | | 52,621 | 52,621 | 68,333 | 01/15/2020 |
| 1099999. Bonds - All Other Governments | | | | | | 526,303,025 | 483,170,172 | 510,472,237 | 480,998,548 | | (2,436,394) | | (2,436,394) | (7,654,964) | 503,711,610 | 7,509,034 | 15,082,381 | 22,591,415 | 19,893,653 | XXX |
| 00037C-AZ-3 | ABAG FIN AUTH CA POWAY RHF HSG 2000B | | 08/04/2010 | FIRST MIAMI SECURITIES | | 5,665,535 | 5,615,000 | 5,013,580 | 4,957,652 | | 34,661 | | 34,661 | | 4,992,313 | | 673,222 | 673,222 | 317,060 | 11/15/2021 |
| 20772G-4Z-8 | CONNECTICUT ST G O BABS 2009 B | | 07/02/2010 | DEUTSCHE BANK SECURITIES | | 5,479,250 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 479,250 | 479,250 | 293,332 | 12/01/2029 |
| 1799999. Bonds - U.S. States, Territories and Possessions | | | | | | 11,144,785 | 10,615,000 | 10,013,580 | 9,957,652 | | 34,661 | | 34,661 | | 9,992,313 | | 1,152,472 | 1,152,472 | 610,393 | XXX |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | 06/01/2010 | CALLED @ 100.00 | | 65,000 | 65,000 | 65,000 | 65,000 | | | | | | 65,000 | | | | 3,205 | 06/01/2023 |
| 158249-HX-3 | CHAMPAIGN CNTY IL SD 004 BABS 10B | | 09/20/2010 | PRAGER MCCARTHY & SEALY | | 1,038,520 | 1,000,000 | 1,000,000 | | | | | | | 1,000,000 | | 38,520 | 38,520 | 69,125 | 06/01/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 167393-LB-1 | CHICAGO HEIGHTS IL CORP PURP SER B 93 | | 12/01/2010 | MATURED | | 3,100,000 | 3,100,000 | 3,129,295 | 3,099,526 | | (474) | | (474) | | 3,100,000 | | | | 232,500 | 12/01/2010 |
| 167505-KH-8 | CHICAGO IL BRD OF ED G O DED BABS 09 E | | 09/22/2010 | GOLDMAN, SACHS & CO. | | 1,526,355 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 26,355 | 26,355 | 138,872 | 12/01/2039 |
| 213185-BP-5 | COOK CNTY IL G O BABS SER 2009 B | | 09/21/2010 | LOOP CAPITAL MARKETS | | 3,179,820 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 179,820 | 179,820 | 257,133 | 11/15/2031 |
| 21614L-AS-6 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 09/30/2010 | PRAGER MCCARTHY & SEALY | | 151,858 | 170,000 | 103,644 | 129,883 | | 5,526 | | 5,526 | | 135,409 | | 16,448 | 16,448 | | 12/01/2014 |
| 21614L-AU-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 11/23/2010 | PRAGER MCCARTHY & SEALY | | 182,759 | 225,000 | 121,898 | 153,249 | | 7,732 | | 7,732 | | 160,981 | | 21,778 | 21,778 | | 12/01/2016 |
| 21614L-AW-7 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 10/27/2010 | SEIBERT BRANFORD | | 714,510 | 1,000,000 | 478,720 | 604,258 | | 29,129 | | 29,129 | | 633,387 | | 81,123 | 81,123 | | 12/01/2018 |
| 21614L-BA-4 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 11/10/2010 | PRAGER MCCARTHY & SEALY | | 350,713 | 645,000 | 243,081 | 307,810 | | 15,683 | | 15,683 | | 323,493 | | 27,220 | 27,220 | | 12/01/2022 |
| 21614L-BC-0 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/06/2010 | PRAGER MCCARTHY & SEALY | | 60,011 | 125,000 | 41,855 | 53,043 | | 2,941 | | 2,941 | | 55,983 | | 4,028 | 4,028 | | 12/01/2024 |
| 713040-FB-4 | PEORIA IL SCH DIST NO 150 2005B | | 05/06/2010 | PRE-REFUNDING | | 1,225,360 | 1,325,000 | 976,671 | 1,204,135 | | 20,164 | | 20,164 | | 1,224,299 | | 1,061 | 1,061 | | 01/01/2012 |
| 850527-JG-8 | SPRINGFIELD IL G O 2004 A TXBL | | 06/29/2010 | PRAGER MCCARTHY & SEALY | | 1,851,626 | 1,765,000 | 1,765,000 | 1,765,000 | | | | | | 1,765,000 | | 86,626 | 86,626 | 47,173 | 12/01/2013 |
| 850527-JH-6 | SPRINGFIELD IL G O 2004 A TXBL | | 06/29/2010 | PRAGER MCCARTHY & SEALY | | 1,490,361 | 1,420,000 | 1,420,000 | 1,420,000 | | | | | | 1,420,000 | | 70,361 | 70,361 | 38,701 | 12/01/2014 |
| 299620-EF-7 | EVANSVILLE VANDERBURGH IN SCH BLDG BABS1 | | 12/20/2010 | PRAGER MCCARTHY & SEALY | | 513,150 | 500,000 | 500,000 | | | | | | | 500,000 | | 13,150 | 13,150 | 28,134 | 01/15/2030 |
| 290090-GA-1 | ELMWOOD PARK NJ G O PENSION 03 | | 07/27/2010 | Various | | 1,203,575 | 1,135,000 | 1,085,911 | 1,100,026 | | 1,256 | | 1,256 | | 1,101,282 | | 102,293 | 102,293 | 46,712 | 03/15/2018 |
| 365856-FU-2 | GARFIELD NJ G O PENSION 2003 | | 07/27/2010 | Various | | 1,023,675 | 975,000 | 933,514 | 945,146 | | 689 | | 689 | | 945,835 | | 77,840 | 77,840 | 39,330 | 03/15/2018 |
| 434110-QH-8 | HOBOKEN NJ PENSION 2003 CAP | | 11/19/2010 | BB&T CAPITAL MARKETS | | 377,511 | 1,140,000 | 337,087 | 439,685 | | 22,338 | | 22,338 | | 462,023 | | (84,512) | (84,512) | | 04/01/2027 |
| 434110-QN-5 | HOBOKEN NJ PENSION 2003 CAP | | 08/26/2010 | PRAGER MCCARTHY & SEALY | | 117,155 | 500,000 | 112,165 | 146,305 | | 5,488 | | 5,488 | | 151,793 | | (34,638) | (34,638) | | 04/01/2032 |
| 642815-ZG-2 | NEW BRUNSWICK NJ PENSION 2003 CAP | | 11/05/2010 | PRAGER MCCARTHY & SEALY | | 307,650 | 1,000,000 | 251,540 | 332,155 | | 17,736 | | 17,736 | | 349,891 | | (42,241) | (42,241) | | 10/15/2029 |
| 650366-7X-9 | NEWARK NJ G O PENSION 03 CAP | | 08/13/2010 | PRAGER MCCARTHY & SEALY | | 1,487,495 | 4,395,000 | 975,734 | 1,487,494 | | 59,787 | | 59,787 | | 1,547,281 | | (59,786) | (59,786) | | 04/01/2027 |
| 650366-7Y-7 | NEWARK NJ G O PENSION 03 CAP | | 10/01/2010 | Various | | 1,436,112 | 4,655,000 | 968,193 | 1,476,963 | | 61,269 | | 61,269 | | 1,538,231 | | (102,119) | (102,119) | | 04/01/2028 |
| 650366-7Z-4 | NEWARK NJ G O PENSION 03 CAP | | 09/23/2010 | PRAGER MCCARTHY & SEALY | | 1,499,222 | 4,935,000 | 961,437 | 1,467,608 | | 70,065 | | 70,065 | | 1,537,674 | | (38,452) | (38,452) | | 04/01/2029 |
| 650366-8A-8 | NEWARK NJ G O PENSION 03 CAP | | 10/28/2010 | PRAGER MCCARTHY & SEALY | | 98,845 | 345,000 | 62,945 | 96,147 | | 5,082 | | 5,082 | | 101,228 | | (2,383) | (2,383) | | 04/01/2030 |
| 217039-CW-4 | COOS CNTY OR G O TAXABLE 2003 B | | 08/17/2010 | VINING SPARKS | | 3,823,375 | 3,650,000 | 3,506,409 | 3,559,319 | | 8,543 | | 8,543 | | 3,567,862 | | 255,513 | 255,513 | 113,705 | 06/01/2017 |
| 686053-AP-4 | OREGON SCH BRD PENSION OBLIG 02A | | 07/28/2010 | Various | | 8,676,522 | 11,000,000 | 5,688,320 | 7,678,440 | | 243,320 | | 243,320 | | 7,921,760 | | 754,762 | 754,762 | | 06/30/2016 |
| 686053-AS-8 | OREGON SCH BRD PENSION OBLIG 02A | | 09/15/2010 | PRAGER MCCARTHY & SEALY | | 68,700 | 100,000 | 37,212 | 56,933 | | 2,482 | | 2,482 | | 59,415 | | 9,285 | 9,285 | | 06/30/2019 |
| 686053-CD-9 | OREGON SCH BRD PENSION OBLIG 03A | | 07/15/2010 | PRAGER MCCARTHY & SEALY | | 2,217,842 | 2,500,000 | 1,618,300 | 1,990,711 | | 56,520 | | 56,520 | | 2,047,231 | | 170,611 | 170,611 | | 06/30/2014 |
| 686053-CH-0 | OREGON SCH BRD PENSION OBLIG 03A | | 09/30/2010 | Various | | 8,498,449 | 12,130,000 | 5,648,496 | 7,416,606 | | 256,085 | | 256,085 | | 7,672,691 | | 825,758 | 825,758 | | 06/30/2018 |
| 686053-CK-3 | OREGON SCH BRD PENSION OBLIG 03A | | 12/13/2010 | PRAGER MCCARTHY & SEALY | | 487,405 | 750,000 | 326,070 | 429,131 | | 19,222 | | 19,222 | | 448,353 | | 39,052 | 39,052 | | 06/30/2020 |
| 686053-CL-1 | OREGON SCH BRD PENSION OBLIG 03A | | 12/29/2010 | PRAGER MCCARTHY & SEALY | | 686,845 | 1,150,000 | 422,257 | 582,781 | | 31,078 | | 31,078 | | 613,859 | | 72,986 | 72,986 | | 06/30/2021 |
| 686053-CM-9 | OREGON SCH BRD PENSION OBLIG 03A | | 08/30/2010 | Various | | 32,786,762 | 63,975,000 | 21,046,067 | 30,403,758 | | 1,060,755 | | 1,060,755 | | 31,464,513 | | 1,322,248 | 1,322,248 | | 06/30/2022 |
| 686053-CN-7 | OREGON SCH BRD PENSION OBLIG 03A | | 09/30/2010 | PRAGER MCCARTHY & SEALY | | 7,830,600 | 15,000,000 | 4,312,200 | 6,519,198 | | 313,658 | | 313,658 | | 6,832,855 | | 997,745 | 997,745 | | 06/30/2023 |
| 736679-KZ-3 | PORTLAND OR G O PENSION 99C CAP | | 08/05/2010 | Various | | 19,472,827 | 39,640,000 | 13,309,923 | 18,192,459 | | 653,040 | | 653,040 | | 18,845,499 | | 627,328 | 627,328 | | 06/01/2023 |
| 736679-LC-3 | PORTLAND OR G O PENSION 99C CAP | | 08/12/2010 | JEFFERIES & COMPANY, INC. | | 5,992,551 | 14,590,000 | 4,072,507 | 5,581,031 | | 208,921 | | 208,921 | | 5,789,952 | | 202,599 | 202,599 | | 06/01/2026 |
| 042467-JM-3 | ARMSTRONG PA SCH DIST G O BABS 10 A | | 11/30/2010 | HAPOALIM SECURITIES USA, INC | | 2,025,000 | 2,000,000 | 2,000,000 | | | | | | | 2,000,000 | | 25,000 | 25,000 | 1,167 | 03/15/2041 |
| 295173-LH-9 | ERIE CNTY PA G O TAXABLE 2005 C | | 12/27/2010 | Various | | 289,730 | 280,000 | 279,563 | 279,685 | | 37 | | 37 | | 279,722 | | 10,008 | 10,008 | 18,054 | 09/01/2017 |
| 755553-TT-1 | READING PA G O 2006 TXBL | | 08/11/2010 | PRAGER MCCARTHY & SEALY | | 4,881,554 | 4,840,000 | 4,840,000 | 4,840,000 | | | | | | 4,840,000 | | 41,554 | 41,554 | 199,166 | 11/15/2026 |
| 755553-TY-0 | READING PA G O 2006 TXBL | | 12/21/2010 | PRAGER MCCARTHY & SEALY | | 2,688,562 | 2,720,000 | 2,720,000 | 2,720,000 | | | | | | 2,720,000 | | (31,438) | (31,438) | 170,541 | 11/15/2031 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 743787-L3-5 | PROVIDENCE RI G O 2001 B | | 01/15/2010 | CALLED @ 100.00 | | 65,000 | 65,000 | 70,439 | 68,819 | | (20) | | (20) | | 68,799 | | (3,799) | (3,799) | 4,381 | 01/15/2021 |
| 235218-K8-6 | DALLAS TX G O 2005 CAP TXBL | | 07/07/2010 | PRAGER MCCARTHY & SEALY | | 8,087,800 | 10,000,000 | 5,793,800 | 7,379,742 | | 196,892 | | 196,892 | | 7,576,634 | | 511,166 | 511,166 | | 02/15/2016 |
| 235218-K9-4 | DALLAS TX G O 2005 CAP TXBL | | 08/20/2010 | DAVIDSON, D.A., & CO. | | 4,045,450 | 5,000,000 | 2,727,800 | 3,489,361 | | 116,454 | | 116,454 | | 3,605,815 | | 439,635 | 439,635 | | 02/15/2017 |
| 235218-L2-8 | DALLAS TX G O 2005 CAP TXBL | | 08/20/2010 | DAVIDSON, D.A., & CO. | | 5,401,270 | 7,000,000 | 3,598,700 | 4,618,776 | | 156,269 | | 156,269 | | 4,775,045 | | 626,225 | 626,225 | | 02/15/2018 |
| 235218-L3-6 | DALLAS TX G O 2005 CAP TXBL | | 07/07/2010 | PRAGER MCCARTHY & SEALY | | 6,673,600 | 10,000,000 | 4,824,900 | 6,219,064 | | 174,184 | | 174,184 | | 6,393,248 | | 280,352 | 280,352 | | 02/15/2019 |
| 235218-L4-4 | DALLAS TX G O 2005 CAP TXBL | | 08/20/2010 | DAVIDSON, D.A., & CO. | | 4,050,926 | 5,895,000 | 2,692,070 | 3,473,257 | | 120,015 | | 120,015 | | 3,593,272 | | 457,654 | 457,654 | | 02/15/2020 |
| 235218-L5-1 | DALLAS TX G O 2005 CAP TXBL | | 08/11/2010 | Various | | 5,242,390 | 11,225,000 | 3,815,153 | 4,963,273 | | 166,495 | | 166,495 | | 5,129,768 | | 112,622 | 112,622 | | 02/15/2025 |
| 235218-L6-9 | DALLAS TX G O 2005 CAP TXBL | | 08/19/2010 | MORGAN KEEGAN & COMPANY, INC. | | 4,903,327 | 11,050,000 | 3,558,321 | 4,629,165 | | 164,543 | | 164,543 | | 4,793,709 | | 109,618 | 109,618 | | 02/15/2026 |
| 235218-L7-7 | DALLAS TX G O 2005 CAP TXBL | | 08/19/2010 | Various | | 6,383,326 | 15,210,000 | 4,640,571 | 6,037,119 | | 214,566 | | 214,566 | | 6,251,685 | | 131,641 | 131,641 | | 02/15/2027 |
| 235218-L8-5 | DALLAS TX G O 2005 CAP TXBL | | 12/29/2010 | PRAGER MCCARTHY & SEALY | | 249,762 | 615,000 | 177,778 | 231,279 | | 10,350 | | 10,350 | | 241,629 | | 8,132 | 8,132 | | 02/15/2028 |
| 2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 168,530,858 | 285,305,000 | 121,760,546 | 152,153,338 | | 4,498,767 | | 4,498,767 | | 160,152,105 | | 8,378,753 | 8,378,753 | 1,407,897 | XXX |
| 313401-KD-2 | FED HOME LOAN MTG CORP #170039 | | 03/01/2010 | SCHEDULED REDEMPTION | | 19 | 19 | 18 | 18 | | 1 | | 1 | | 19 | | | | 1 | 11/01/2010 |
| 313401-NB-3 | FED HOME LOAN MTG CORP #170095 | | 12/01/2010 | SCHEDULED REDEMPTION | | 850 | 850 | 832 | 838 | | 12 | | 12 | | 850 | | | | 43 | 05/01/2014 |
| 31343A-6P-8 | FED HOME LOAN MTG CORP #270878 | | 06/01/2010 | Various | | 1,661 | 1,661 | 1,649 | 1,661 | | | | | | 1,661 | | | | 66 | 06/01/2010 |
| 31344L-EK-5 | FED HOME LOAN MTG CORP #281938 | | 12/01/2010 | SCHEDULED REDEMPTION | | 451 | 451 | 505 | 466 | | (14) | | (14) | | 451 | | | | 31 | 11/01/2016 |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | 12/01/2010 | SCHEDULED REDEMPTION | | 362 | 362 | 405 | 370 | | (8) | | (8) | | 362 | | | | 24 | 07/01/2017 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | 12/01/2010 | SCHEDULED REDEMPTION | | 159 | 159 | 156 | 148 | | 11 | | 11 | | 159 | | | | 8 | 01/01/2020 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | 12/01/2010 | SCHEDULED REDEMPTION | | 448 | 448 | 440 | 422 | | 26 | | 26 | | 448 | | | | 39 | 04/01/2020 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #360119 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7 | 7 | 8 | | | (1) | | (1) | | 7 | | | | | 08/01/2020 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #539664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12 | 12 | 14 | | | (2) | | (2) | | 12 | | | | | 09/01/2019 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #541726 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | | | | | | | 1 | | | | | 11/01/2019 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,824 | 28,824 | 30,910 | 30,425 | | (1,601) | | (1,601) | | 28,824 | | | | 2,199 | 06/01/2019 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C90778 | | 12/01/2010 | SCHEDULED REDEMPTION | | 336,659 | 336,659 | 357,490 | | | (20,831) | | (20,831) | | 336,659 | | | | 4,312 | 08/01/2023 |
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D96291 | | 12/01/2010 | SCHEDULED REDEMPTION | | 56,425 | 56,425 | 59,899 | | | (3,474) | | (3,474) | | 56,425 | | | | 616 | 08/01/2023 |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 403,092 | 403,092 | 365,158 | 380,191 | | 22,901 | | 22,901 | | 403,092 | | | | 18,953 | 06/15/2022 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 662,802 | 662,802 | 616,494 | 637,642 | | 25,160 | | 25,160 | | 662,802 | | | | 32,543 | 06/15/2022 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 374,968 | 374,968 | 339,512 | 353,963 | | 21,005 | | 21,005 | | 374,968 | | | | 19,132 | 09/15/2022 |
| 3133T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 257,359 | 257,359 | 223,102 | 235,270 | | 22,088 | | 22,088 | | 257,359 | | | | 9,857 | 04/15/2024 |
| 3133T5-LA-9 | FED HOME LOAN MTG CORP 1730 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 810,171 | 810,171 | 635,206 | 741,169 | | 69,003 | | 69,003 | | 810,171 | | | | 34,968 | 05/15/2024 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 333 | 333 | 352 | 354 | | (21) | | (21) | | 333 | | | | 21 | 04/01/2020 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | 12/01/2010 | SCHEDULED REDEMPTION | | 584 | 584 | 618 | 613 | | (29) | | (29) | | 584 | | | | 33 | 04/01/2021 |
| 31296K-P6-4 | FED HOME LOAN MTG CORP GOLD #A11345 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,347 | 14,347 | 14,720 | 14,647 | | (299) | | (299) | | 14,347 | | | | 342 | 07/01/2033 |
| 31296L-6B-2 | FED HOME LOAN MTG CORP GOLD #A12666 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,392 | 6,392 | 6,562 | 6,528 | | (136) | | (136) | | 6,392 | | | | 316 | 06/01/2033 |
| 31296N-SQ-1 | FED HOME LOAN MTG CORP GOLD #A14127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 371 | 371 | 381 | 375 | | (5) | | (5) | | 371 | | | | 14 | 10/01/2033 |
| 31296N-T9-8 | FED HOME LOAN MTG CORP GOLD #A14176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,684 | 13,684 | 13,983 | 13,894 | | (210) | | (210) | | 13,684 | | | | 453 | 10/01/2033 |
| 31296N-UA-3 | FED HOME LOAN MTG CORP GOLD #A14177 | | 12/01/2010 | SCHEDULED REDEMPTION | | 131,672 | 131,672 | 134,547 | 134,093 | | (2,421) | | (2,421) | | 131,672 | | | | 2,786 | 10/01/2033 |
| 31296P-VB-5 | FED HOME LOAN MTG CORP GOLD #A15110 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,283,607 | 1,283,607 | 1,328,733 | 1,316,702 | | (33,095) | | (33,095) | | 1,283,607 | | | | 39,340 | 10/01/2033 |
| 31296Q-YK-0 | FED HOME LOAN MTG CORP GOLD #A16114 | | 12/01/2010 | SCHEDULED REDEMPTION | | 326,836 | 326,836 | 330,717 | 329,937 | | (3,101) | | (3,101) | | 326,836 | | | | 11,629 | 12/01/2033 |
| 31296R-ZA-9 | FED HOME LOAN MTG CORP GOLD #A17037 | | 12/01/2010 | SCHEDULED REDEMPTION | | 120,841 | 120,841 | 123,480 | 122,166 | | (1,324) | | (1,324) | | 120,841 | | | | 2,577 | 12/01/2033 |
| 31296T-RC-0 | FED HOME LOAN MTG CORP GOLD #A18583 | | 12/01/2010 | SCHEDULED REDEMPTION | | 152,422 | 152,422 | 155,524 | 154,702 | | (2,280) | | (2,280) | | 152,422 | | | | 4,698 | 02/01/2034 |
| 31296X-XY-6 | FED HOME LOAN MTG CORP GOLD #A21595 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,151 | 12,151 | 12,417 | 12,302 | | (151) | | (151) | | 12,151 | | | | 149 | 02/01/2034 |
| 31296X-5S-0 | FED HOME LOAN MTG CORP GOLD #A21757 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,010 | 3,010 | 3,075 | 3,053 | | (44) | | (44) | | 3,010 | | | | 94 | 05/01/2034 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,842 | 48,842 | 47,308 | 47,809 | | 1,033 | | 1,033 | | 48,842 | | | | 1,566 | 06/01/2034 |
| 31297B-ZH-8 | FED HOME LOAN MTG CORP GOLD #A24344 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,878 | 22,878 | 23,343 | 23,275 | | (397) | | (397) | | 22,878 | | | | 686 | 07/01/2034 |
| 31297C-FJ-4 | FED HOME LOAN MTG CORP GOLD #A24669 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,763 | 47,763 | 48,829 | 48,674 | | (911) | | (911) | | 47,763 | | | | 1,534 | 07/01/2034 |
| 31297C-T8-3 | FED HOME LOAN MTG CORP GOLD #A25075 | | 12/01/2010 | SCHEDULED REDEMPTION | | 193,370 | 193,370 | 197,305 | 196,633 | | (3,264) | | (3,264) | | 193,370 | | | | 7,028 | 07/01/2034 |
| 31297D-AM-0 | FED HOME LOAN MTG CORP GOLD #A25412 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,923 | 10,923 | 11,161 | 11,080 | | (157) | | (157) | | 10,923 | | | | 365 | 08/01/2034 |
| 31297D-E8-7 | FED HOME LOAN MTG CORP GOLD #A25559 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,355 | 21,355 | 21,822 | 21,595 | | (240) | | (240) | | 21,355 | | | | 507 | 08/01/2034 |
| 31297E-GP-5 | FED HOME LOAN MTG CORP GOLD #A26506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 165,043 | 165,043 | 168,647 | 169,357 | | (4,314) | | (4,314) | | 165,043 | | | | 2,551 | 09/01/2034 |
| 31297F-DG-5 | FED HOME LOAN MTG CORP GOLD #A27303 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,462 | 48,462 | 49,520 | 49,183 | | (721) | | (721) | | 48,462 | | | | 1,763 | 10/01/2034 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | 12/01/2010 | SCHEDULED REDEMPTION | | 66,222 | 66,222 | 65,576 | 65,761 | | 461 | | 461 | | 66,222 | | | | 2,300 | 12/01/2034 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,647 | 47,647 | 46,151 | 46,626 | | 1,021 | | 1,021 | | 47,647 | | | | 949 | 03/01/2035 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31297N-GW-0 | FED HOME LOAN MTG CORP GOLD #A32913 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,323 | 1,323 | 1,352 | 1,343 | | (20) | | (20) | | 1,323 | | | | 49 | 05/01/2035 |
| 31297N-LE-4 | FED HOME LOAN MTG CORP GOLD #A33025 | | 12/01/2010 | SCHEDULED REDEMPTION | | 68,004 | 68,004 | 68,796 | 68,425 | | (422) | | (422) | | 68,004 | | | | 2,856 | 08/01/2035 |
| 31297N-PS-9 | FED HOME LOAN MTG CORP GOLD #A33133 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46,378 | 46,378 | 47,391 | 47,348 | | (970) | | (970) | | 46,378 | | | | 1,446 | 01/01/2035 |
| 31297Q-3B-3 | FED HOME LOAN MTG CORP GOLD #A35294 | | 12/01/2010 | SCHEDULED REDEMPTION | | 65,905 | 65,905 | 66,764 | 66,439 | | (534) | | (534) | | 65,905 | | | | 2,112 | 06/01/2035 |
| 31297S-A9-6 | FED HOME LOAN MTG CORP GOLD #A36332 | | 12/01/2010 | SCHEDULED REDEMPTION | | 98,855 | 98,855 | 100,361 | 99,671 | | (816) | | (816) | | 98,855 | | | | 3,325 | 08/01/2035 |
| 31297S-UF-0 | FED HOME LOAN MTG CORP GOLD #A36882 | | 12/01/2010 | SCHEDULED REDEMPTION | | 96,114 | 96,114 | 97,390 | 96,800 | | (686) | | (686) | | 96,114 | | | | 3,262 | 08/01/2035 |
| 31297U-YR-5 | FED HOME LOAN MTG CORP GOLD #A38820 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,755 | 9,755 | 9,865 | 9,821 | | (67) | | (67) | | 9,755 | | | | 308 | 05/01/2035 |
| 3128K0-6R-9 | FED HOME LOAN MTG CORP GOLD #A40880 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,660 | 6,660 | 6,736 | 6,700 | | (40) | | (40) | | 6,660 | | | | 209 | 12/01/2035 |
| 3128K1-RK-9 | FED HOME LOAN MTG CORP GOLD #A41390 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,064 | 16,064 | 16,246 | 16,172 | | (108) | | (108) | | 16,064 | | | | 510 | 01/01/2036 |
| 3128K1-YG-0 | FED HOME LOAN MTG CORP GOLD #A41611 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,942 | 43,942 | 44,499 | 44,262 | | (320) | | (320) | | 43,942 | | | | 1,179 | 01/01/2036 |
| 3128K1-ZF-1 | FED HOME LOAN MTG CORP GOLD #A41642 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,530 | 15,530 | 15,766 | 15,672 | | (142) | | (142) | | 15,530 | | | | 437 | 01/01/2036 |
| 3128K1-3Y-5 | FED HOME LOAN MTG CORP GOLD #A41715 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,617 | 17,617 | 17,886 | 17,787 | | (170) | | (170) | | 17,617 | | | | 513 | 01/01/2036 |
| 3128K1-5P-2 | FED HOME LOAN MTG CORP GOLD #A41754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,901 | 32,901 | 33,328 | 33,102 | | (201) | | (201) | | 32,901 | | | | 1,087 | 01/01/2036 |
| 3128K2-AA-7 | FED HOME LOAN MTG CORP GOLD #A41801 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,461 | 22,461 | 22,787 | 22,683 | | (223) | | (223) | | 22,461 | | | | 646 | 01/01/2036 |
| 3128K2-HZ-5 | FED HOME LOAN MTG CORP GOLD #A42048 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,357 | 11,357 | 11,529 | 11,460 | | (103) | | (103) | | 11,357 | | | | 382 | 01/01/2036 |
| 3128K2-H2-8 | FED HOME LOAN MTG CORP GOLD #A42049 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,738 | 16,738 | 16,993 | 16,887 | | (149) | | (149) | | 16,738 | | | | 508 | 01/01/2036 |
| 3128K2-LH-0 | FED HOME LOAN MTG CORP GOLD #A42128 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,314 | 14,314 | 14,532 | 14,442 | | (128) | | (128) | | 14,314 | | | | 476 | 01/01/2036 |
| 3128K2-LR-8 | FED HOME LOAN MTG CORP GOLD #A42136 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,157 | 9,157 | 9,261 | 9,235 | | (78) | | (78) | | 9,157 | | | | 369 | 01/01/2036 |
| 3128K2-MY-2 | FED HOME LOAN MTG CORP GOLD #A42175 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,370 | 8,370 | 8,465 | 8,429 | | (59) | | (59) | | 8,370 | | | | 339 | 01/01/2036 |
| 3128K2-MZ-9 | FED HOME LOAN MTG CORP GOLD #A42176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,771 | 5,771 | 5,859 | 5,836 | | (65) | | (65) | | 5,771 | | | | 230 | 01/01/2036 |
| 3128K2-N7-0 | FED HOME LOAN MTG CORP GOLD #A42214 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,928 | 22,928 | 23,277 | 23,157 | | (229) | | (229) | | 22,928 | | | | 737 | 01/01/2036 |
| 3128K2-PQ-6 | FED HOME LOAN MTG CORP GOLD #A42231 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,062 | 3,062 | 3,096 | 3,082 | | (20) | | (20) | | 3,062 | | | | 88 | 02/01/2036 |
| 3128K2-Q3-6 | FED HOME LOAN MTG CORP GOLD #A42274 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,613 | 16,613 | 16,866 | 16,764 | | (151) | | (151) | | 16,613 | | | | 618 | 01/01/2036 |
| 3128K2-Q6-9 | FED HOME LOAN MTG CORP GOLD #A42277 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,109 | 5,109 | 5,167 | 5,145 | | (35) | | (35) | | 5,109 | | | | 159 | 01/01/2036 |
| 3128K2-RW-1 | FED HOME LOAN MTG CORP GOLD #A42301 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,554 | 31,554 | 31,911 | 31,762 | | (208) | | (208) | | 31,554 | | | | 1,000 | 02/01/2036 |
| 3128K2-V2-2 | FED HOME LOAN MTG CORP GOLD #A42433 | | 12/01/2010 | SCHEDULED REDEMPTION | | 54,747 | 54,747 | 55,437 | 55,204 | | (457) | | (457) | | 54,747 | | | | 1,618 | 02/01/2036 |
| 3128K2-3W-7 | FED HOME LOAN MTG CORP GOLD #A42613 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,275 | 7,275 | 7,385 | 7,328 | | (54) | | (54) | | 7,275 | | | | 178 | 02/01/2036 |
| 3128K2-5L-9 | FED HOME LOAN MTG CORP GOLD #A42651 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,103 | 4,103 | 4,165 | 4,127 | | (24) | | (24) | | 4,103 | | | | 88 | 02/01/2036 |
| 3128K3-KL-0 | FED HOME LOAN MTG CORP GOLD #A42999 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,333 | 5,333 | 5,414 | 5,381 | | (49) | | (49) | | 5,333 | | | | 243 | 01/01/2036 |
| 3128K4-VC-6 | FED HOME LOAN MTG CORP GOLD #A44211 | | 12/01/2010 | SCHEDULED REDEMPTION | | 326,265 | 326,265 | 316,579 | 321,543 | | 4,722 | | 4,722 | | 326,265 | | | | 14,541 | 03/01/2036 |
| 3128K6-FQ-8 | FED HOME LOAN MTG CORP GOLD #A45575 | | 12/01/2010 | SCHEDULED REDEMPTION | | 118,892 | 118,892 | 121,488 | 120,728 | | (1,836) | | (1,836) | | 118,892 | | | | 2,985 | 06/01/2035 |
| 3128K6-XX-3 | FED HOME LOAN MTG CORP GOLD #A46094 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27,846 | 27,846 | 28,270 | 28,184 | | (338) | | (338) | | 27,846 | | | | 666 | 07/01/2035 |
| 3128K7-BF-4 | FED HOME LOAN MTG CORP GOLD #A46338 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,074 | 22,074 | 22,324 | 22,229 | | (155) | | (155) | | 22,074 | | | | 561 | 08/01/2035 |
| 3128K7-NF-1 | FED HOME LOAN MTG CORP GOLD #A46690 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,901 | 6,901 | 6,979 | 6,946 | | (45) | | (45) | | 6,901 | | | | 224 | 08/01/2035 |
| 3128K8-6K-7 | FED HOME LOAN MTG CORP GOLD #A48074 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,792 | 9,792 | 9,941 | 9,860 | | (68) | | (68) | | 9,792 | | | | 289 | 01/01/2036 |
| 3128K8-7D-2 | FED HOME LOAN MTG CORP GOLD #A48092 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,377 | 9,377 | 9,483 | 9,442 | | (65) | | (65) | | 9,377 | | | | 448 | 01/01/2036 |
| 3128K9-AE-4 | FED HOME LOAN MTG CORP GOLD #A48105 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,426 | 23,426 | 23,774 | 23,627 | | (201) | | (201) | | 23,426 | | | | 562 | 01/01/2036 |
| 312964-FR-5 | FED HOME LOAN MTG CORP GOLD #B11976 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,983 | 19,983 | 20,557 | 20,570 | | (587) | | (587) | | 19,983 | | | | 495 | 01/01/2019 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,997 | 2,997 | 2,890 | 2,937 | | 60 | | 60 | | 2,997 | | | | 58 | 01/01/2019 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,332 | 79,332 | 76,515 | 77,499 | | 1,833 | | 1,833 | | 79,332 | | | | 2,011 | 03/01/2019 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,727 | 2,727 | 2,633 | 2,668 | | 59 | | 59 | | 2,727 | | | | 71 | 05/01/2019 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,502 | 25,502 | 24,645 | 24,964 | | 537 | | 537 | | 25,502 | | | | 668 | 05/01/2019 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,950 | 31,950 | 30,835 | 31,271 | | 679 | | 679 | | 31,950 | | | | 843 | 05/01/2019 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63,496 | 63,496 | 61,275 | 62,123 | | 1,373 | | 1,373 | | 63,496 | | | | 1,569 | 06/01/2019 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,026 | 1,026 | 1,154 | 1,118 | | (92) | | (92) | | 1,026 | | | | 52 | 08/01/2021 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,958 | 2,958 | 3,571 | 3,513 | | (555) | | (555) | | 2,958 | | | | 166 | 06/01/2021 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,753 | 1,753 | 1,853 | 1,844 | | (92) | | (92) | | 1,753 | | | | 128 | 12/01/2021 |
| 31292G-4U-7 | FED HOME LOAN MTG CORP GOLD #C00835 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,450 | 12,450 | 12,276 | 11,767 | | 683 | | 683 | | 12,450 | | | | 484 | 07/01/2029 |
| 31292G-4V-5 | FED HOME LOAN MTG CORP GOLD #C00836 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,954 | 17,954 | 18,144 | 18,405 | | (451) | | (451) | | 17,954 | | | | 756 | 07/01/2029 |
| 31292G-5V-4 | FED HOME LOAN MTG CORP GOLD #C00860 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,314 | 7,314 | 7,443 | 7,624 | | (309) | | (309) | | 7,314 | | | | 256 | 09/01/2029 |
| 31292G-6K-7 | FED HOME LOAN MTG CORP GOLD #C00874 | | 12/01/2010 | SCHEDULED REDEMPTION | | 135 | 135 | 136 | 138 | | (3) | | (3) | | 135 | | | | 6 | 10/01/2029 |
| 31292G-6S-0 | FED HOME LOAN MTG CORP GOLD #C00881 | | 12/01/2010 | SCHEDULED REDEMPTION | | 405 | 405 | 409 | 414 | | (9) | | (9) | | 405 | | | | 15 | 11/01/2029 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,766 | 2,766 | 2,872 | 2,911 | | (146) | | (146) | | 2,766 | | | | 134 | 12/01/2029 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,816 | 1,816 | 1,868 | 1,912 | | (97) | | (97) | | 1,816 | | | | 63 | 01/01/2030 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199 | 199 | 207 | 215 | | (16) | | (16) | | 199 | | | | 11 | 12/01/2030 |
| 31292H-G4-0 | FED HOME LOAN MTG CORP GOLD #C01119 | | 12/01/2010 | SCHEDULED REDEMPTION | | 958 | 958 | 945 | 916 | | 42 | | 42 | | 958 | | | | 36 | 11/01/2030 |
| 31292H-LB-8 | FED HOME LOAN MTG CORP GOLD #C01222 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,066 | 2,066 | 2,085 | 2,114 | | (48) | | (48) | | 2,066 | | | | 89 | 09/01/2031 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31292H-L3-6 | FED HOME LOAN MTG CORP GOLD #C01246 | | 12/01/2010 | SCHEDULED REDEMPTION | | 151,401 | 151,401 | 153,517 | 156,307 | | (4,906) | | (4,906) | | 151,401 | | | | 6,784 | 10/01/2031 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | 12/01/2010 | SCHEDULED REDEMPTION | | 754 | 754 | 776 | 792 | | (38) | | (38) | | 754 | | | | 26 | 10/01/2031 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,418 | 25,418 | 25,732 | 26,064 | | (646) | | (646) | | 25,418 | | | | 1,000 | 02/01/2032 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | 12/01/2010 | SCHEDULED REDEMPTION | | 832 | 832 | 857 | 874 | | (42) | | (42) | | 832 | | | | 29 | 02/01/2032 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,879 | 13,879 | 13,685 | 13,487 | | 392 | | 392 | | 13,879 | | | | 539 | 05/01/2032 |
| 31292H-RR-7 | FED HOME LOAN MTG CORP GOLD #C01396 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,404 | 4,404 | 4,342 | 4,304 | | 100 | | 100 | | 4,404 | | | | 183 | 09/01/2032 |
| 31292H-SD-7 | FED HOME LOAN MTG CORP GOLD #C01416 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,620 | 4,620 | 4,670 | 4,694 | | (75) | | (75) | | 4,620 | | | | 192 | 09/01/2032 |
| 31292H-UQ-5 | FED HOME LOAN MTG CORP GOLD #C01491 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,693 | 2,693 | 2,765 | 2,758 | | (65) | | (65) | | 2,693 | | | | 98 | 02/01/2033 |
| 31292H-YU-2 | FED HOME LOAN MTG CORP GOLD #C01623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,679 | 97,679 | 98,796 | 98,439 | | (760) | | (760) | | 97,679 | | | | 3,440 | 09/01/2033 |
| 31292V-B7-7 | FED HOME LOAN MTG CORP GOLD #C10962 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,699 | 6,699 | 6,795 | 6,785 | | (86) | | (86) | | 6,699 | | | | 247 | 05/01/2028 |
| 31293D-Y4-8 | FED HOME LOAN MTG CORP GOLD #C17931 | | 12/01/2010 | SCHEDULED REDEMPTION | | 52 | 52 | 52 | 51 | | 2 | | 2 | | 52 | | | | 2 | 11/01/2028 |
| 31293D-3X-8 | FED HOME LOAN MTG CORP GOLD #C18014 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,288 | 4,288 | 4,135 | 4,190 | | 97 | | 97 | | 4,288 | | | | 147 | 11/01/2028 |
| 31293E-AG-5 | FED HOME LOAN MTG CORP GOLD #C18107 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,222 | 4,222 | 4,072 | 4,127 | | 95 | | 95 | | 4,222 | | | | 219 | 11/01/2028 |
| 31293E-J8-4 | FED HOME LOAN MTG CORP GOLD #C18387 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,483 | 5,483 | 5,288 | 5,371 | | 112 | | 112 | | 5,483 | | | | 188 | 11/01/2028 |
| 31293M-ZH-8 | FED HOME LOAN MTG CORP GOLD #C24344 | | 12/01/2010 | SCHEDULED REDEMPTION | | 182 | 182 | 179 | 176 | | 6 | | 6 | | 182 | | | | 7 | 04/01/2029 |
| 31293P-3M-5 | FED HOME LOAN MTG CORP GOLD #C26204 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,656 | 1,656 | 1,539 | 1,564 | | 92 | | 92 | | 1,656 | | | | 69 | 05/01/2029 |
| 31293P-7D-1 | FED HOME LOAN MTG CORP GOLD #C26292 | | 12/01/2010 | SCHEDULED REDEMPTION | | 42,574 | 42,574 | 39,850 | 39,854 | | 2,720 | | 2,720 | | 42,574 | | | | 368 | 05/01/2029 |
| 31293Q-E3-3 | FED HOME LOAN MTG CORP GOLD #C26454 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,799 | 29,799 | 28,053 | 28,396 | | 1,403 | | 1,403 | | 29,799 | | | | 491 | 05/01/2029 |
| 31293Q-2Y-8 | FED HOME LOAN MTG CORP GOLD #C27091 | | 12/01/2010 | SCHEDULED REDEMPTION | | 915 | 915 | 902 | 878 | | 37 | | 37 | | 915 | | | | 33 | 06/01/2029 |
| 31293Q-6Q-1 | FED HOME LOAN MTG CORP GOLD #C27179 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,512 | 8,512 | 7,947 | 8,031 | | 481 | | 481 | | 8,512 | | | | 130 | 06/01/2029 |
| 31293R-BA-8 | FED HOME LOAN MTG CORP GOLD #C27233 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,374 | 12,374 | 11,569 | 11,653 | | 721 | | 721 | | 12,374 | | | | 470 | 06/01/2029 |
| 31293R-KF-7 | FED HOME LOAN MTG CORP GOLD #C27494 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,343 | 1,343 | 1,252 | 1,269 | | 74 | | 74 | | 1,343 | | | | 72 | 06/01/2029 |
| 31293S-BL-2 | FED HOME LOAN MTG CORP GOLD #C28143 | | 12/01/2010 | SCHEDULED REDEMPTION | | 44,900 | 44,900 | 42,051 | 42,988 | | 1,912 | | 1,912 | | 44,900 | | | | 522 | 06/01/2029 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | 12/01/2010 | SCHEDULED REDEMPTION | | 718 | 718 | 708 | 688 | | 30 | | 30 | | 718 | | | | 28 | 06/01/2029 |
| 31293S-E8-8 | FED HOME LOAN MTG CORP GOLD #C28259 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,276 | 2,276 | 2,244 | 2,213 | | 63 | | 63 | | 2,276 | | | | 95 | 06/01/2029 |
| 31293S-FH-7 | FED HOME LOAN MTG CORP GOLD #C28268 | | 12/01/2010 | SCHEDULED REDEMPTION | | 247 | 247 | 230 | 225 | | 22 | | 22 | | 247 | | | | 10 | 06/01/2029 |
| 31293S-XL-8 | FED HOME LOAN MTG CORP GOLD #C28783 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,302 | 1,302 | 1,315 | 1,334 | | (31) | | (31) | | 1,302 | | | | 34 | 07/01/2029 |
| 31293T-AT-4 | FED HOME LOAN MTG CORP GOLD #C29018 | | 12/01/2010 | SCHEDULED REDEMPTION | | 55 | 55 | 55 | 56 | | (1) | | (1) | | 55 | | | | 3 | 07/01/2029 |
| 31293T-A6-4 | FED HOME LOAN MTG CORP GOLD #C29029 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29 | 29 | 29 | 29 | | 1 | | 1 | | 29 | | | | 1 | 07/01/2029 |
| 31293V-H7-0 | FED HOME LOAN MTG CORP GOLD #C30254 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,181 | 1,181 | 1,193 | 1,209 | | (28) | | (28) | | 1,181 | | | | 35 | 08/01/2029 |
| 31293W-HV-5 | FED HOME LOAN MTG CORP GOLD #C31144 | | 12/01/2010 | SCHEDULED REDEMPTION | | 516 | 516 | 521 | 527 | | (10) | | (10) | | 516 | | | | 23 | 09/01/2029 |
| 31293X-BE-7 | FED HOME LOAN MTG CORP GOLD #C31837 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,012 | 1,012 | 1,036 | 1,039 | | (27) | | (27) | | 1,012 | | | | 54 | 10/01/2029 |
| 31293X-QP-6 | FED HOME LOAN MTG CORP GOLD #C32262 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,441 | 4,441 | 4,483 | 4,557 | | (116) | | (116) | | 4,441 | | | | 277 | 10/01/2029 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47 | 47 | 49 | 49 | | (2) | | (2) | | 47 | | | | 2 | 10/01/2029 |
| 31293Y-KM-7 | FED HOME LOAN MTG CORP GOLD #C33000 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40 | 40 | 41 | 41 | | (1) | | (1) | | 40 | | | | 1 | 11/01/2029 |
| 31294B-X2-6 | FED HOME LOAN MTG CORP GOLD #C35197 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,539 | 3,539 | 3,573 | 3,604 | | (65) | | (65) | | 3,539 | | | | 127 | 01/01/2030 |
| 31294B-4Q-5 | FED HOME LOAN MTG CORP GOLD #C35331 | | 12/01/2010 | SCHEDULED REDEMPTION | | 183 | 183 | 175 | 176 | | 7 | | 7 | | 183 | | | | 8 | 01/01/2030 |
| 31294B-5Y-7 | FED HOME LOAN MTG CORP GOLD #C35363 | | 12/01/2010 | SCHEDULED REDEMPTION | | 448 | 448 | 453 | 459 | | (11) | | (11) | | 448 | | | | 22 | 01/01/2030 |
| 31294C-SZ-7 | FED HOME LOAN MTG CORP GOLD #C35936 | | 12/01/2010 | SCHEDULED REDEMPTION | | 807 | 807 | 778 | 777 | | 29 | | 29 | | 807 | | | | 41 | 01/01/2030 |
| 31294D-AJ-0 | FED HOME LOAN MTG CORP GOLD #C36309 | | 12/01/2010 | SCHEDULED REDEMPTION | | 541 | 541 | 546 | 553 | | (12) | | (12) | | 541 | | | | 24 | 02/01/2030 |
| 31294D-EA-5 | FED HOME LOAN MTG CORP GOLD #C36429 | | 12/01/2010 | SCHEDULED REDEMPTION | | 130 | 130 | 132 | 133 | | (3) | | (3) | | 130 | | | | 8 | 02/01/2030 |
| 31294D-X4-8 | FED HOME LOAN MTG CORP GOLD #C36999 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,613 | 7,613 | 7,266 | 7,297 | | 316 | | 316 | | 7,613 | | | | 274 | 03/01/2030 |
| 31294E-LC-1 | FED HOME LOAN MTG CORP GOLD #C37523 | | 12/01/2010 | SCHEDULED REDEMPTION | | 220 | 220 | 223 | 224 | | (3) | | (3) | | 220 | | | | 6 | 04/01/2030 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49 | 49 | 51 | 52 | | (3) | | (3) | | 49 | | | | 3 | 04/01/2030 |
| 31294E-RS-0 | FED HOME LOAN MTG CORP GOLD #C37697 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39 | 39 | 40 | 40 | | (1) | | (1) | | 39 | | | | 2 | 04/01/2030 |
| 31294E-WU-9 | FED HOME LOAN MTG CORP GOLD #C37859 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9 | 9 | 8 | 8 | | | | | | 9 | | | | | 04/01/2030 |
| 31294E-W9-6 | FED HOME LOAN MTG CORP GOLD #C37872 | | 12/01/2010 | SCHEDULED REDEMPTION | | 173 | 173 | 175 | 177 | | (4) | | (4) | | 173 | | | | 9 | 04/01/2030 |
| 31294F-SG-2 | FED HOME LOAN MTG CORP GOLD #C38619 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23 | 23 | 22 | 22 | | 1 | | 1 | | 23 | | | | 1 | 06/01/2030 |
| 31294F-6H-4 | FED HOME LOAN MTG CORP GOLD #C38972 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,940 | 48,940 | 48,254 | 47,160 | | 1,779 | | 1,779 | | 48,940 | | | | 1,560 | 05/01/2029 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,267 | 1,267 | 1,321 | 1,359 | | (92) | | (92) | | 1,267 | | | | 57 | 07/01/2030 |
| 31297X-XG-4 | FED HOME LOAN MTG CORP GOLD #C40679 | | 12/01/2010 | SCHEDULED REDEMPTION | | 80 | 80 | 77 | 76 | | 4 | | 4 | | 80 | | | | 4 | 07/01/2030 |
| 31298A-CQ-4 | FED HOME LOAN MTG CORP GOLD #C41879 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,369 | 5,369 | 5,420 | 5,476 | | (107) | | (107) | | 5,369 | | | | 177 | 05/01/2030 |
| 31298D-KF-3 | FED HOME LOAN MTG CORP GOLD #C44794 | | 12/01/2010 | SCHEDULED REDEMPTION | | 108 | 108 | 114 | 121 | | (13) | | (13) | | 108 | | | | 4 | 11/01/2030 |
| 31298E-JX-4 | FED HOME LOAN MTG CORP GOLD #C45678 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 19 | | | | | | 19 | | | | 1 | 12/01/2030 |
| 31298E-WP-6 | FED HOME LOAN MTG CORP GOLD #C46054 | | 08/01/2010 | SCHEDULED REDEMPTION | | 7,329 | 7,329 | 7,730 | 8,192 | | (863) | | (863) | | 7,329 | | | | 235 | 12/01/2030 |
| 31298E-3E-3 | FED HOME LOAN MTG CORP GOLD #C46197 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,648 | 12,648 | 12,870 | 13,332 | | (684) | | (684) | | 12,648 | | | | 235 | 02/01/2030 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | 12/01/2010 | SCHEDULED REDEMPTION | | 150 | 150 | 156 | 164 | | (14) | | (14) | | 150 | | | | 8 | 01/01/2031 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31298L-XT-1 | FED HOME LOAN MTG CORP GOLD #C50690 | | 12/01/2010 | SCHEDULED REDEMPTION | | 84 | 84 | 85 | 86 | | (2) | | (2) | | 84 | | | | 4 | 04/01/2031 |
| 31298M-E3-7 | FED HOME LOAN MTG CORP GOLD #C51054 | | 12/01/2010 | SCHEDULED REDEMPTION | | 182 | 182 | 179 | 175 | | 7 | | 7 | | 182 | | | | 5 | 05/01/2031 |
| 31298M-JF-5 | FED HOME LOAN MTG CORP GOLD #C51162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41 | 41 | 40 | 39 | | 1 | | 1 | | 41 | | | | 2 | 05/01/2031 |
| 31298Q-AD-0 | FED HOME LOAN MTG CORP GOLD #C53604 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60 | 60 | 61 | 63 | | (3) | | (3) | | 60 | | | | 3 | 06/01/2031 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,202 | 5,202 | 5,129 | 5,112 | | 90 | | 90 | | 5,202 | | | | 158 | 06/01/2031 |
| 31298Q-4Z-8 | FED HOME LOAN MTG CORP GOLD #C54440 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,448 | 5,448 | 5,371 | 5,299 | | 149 | | 149 | | 5,448 | | | | 181 | 07/01/2031 |
| 31298R-KD-7 | FED HOME LOAN MTG CORP GOLD #C54792 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,372 | 17,372 | 18,228 | 18,535 | | (1,163) | | (1,163) | | 17,372 | | | | 437 | 07/01/2031 |
| 31298R-NR-3 | FED HOME LOAN MTG CORP GOLD #C54900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,200 | 1,200 | 1,184 | 1,148 | | 52 | | 52 | | 1,200 | | | | 44 | 07/01/2031 |
| 31298R-VY-9 | FED HOME LOAN MTG CORP GOLD #C55131 | | 12/01/2010 | SCHEDULED REDEMPTION | | 712 | 712 | 702 | 680 | | 32 | | 32 | | 712 | | | | 12 | 07/01/2031 |
| 31298S-HK-3 | FED HOME LOAN MTG CORP GOLD #C55634 | | 12/01/2010 | SCHEDULED REDEMPTION | | 686 | 686 | 723 | 737 | | (51) | | (51) | | 686 | | | | 30 | 08/01/2031 |
| 31298S-LV-4 | FED HOME LOAN MTG CORP GOLD #C55740 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,903 | 6,903 | 7,025 | 7,163 | | (259) | | (259) | | 6,903 | | | | 263 | 01/01/2030 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,555 | 12,555 | 12,379 | 12,192 | | 364 | | 364 | | 12,555 | | | | 467 | 03/01/2031 |
| 31298V-JF-5 | FED HOME LOAN MTG CORP GOLD #C58362 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,279 | 3,279 | 3,233 | 3,154 | | 124 | | 124 | | 3,279 | | | | 87 | 09/01/2031 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,485 | 7,485 | 7,380 | 7,234 | | 252 | | 252 | | 7,485 | | | | 86 | 10/01/2031 |
| 31298W-GA-7 | FED HOME LOAN MTG CORP GOLD #C59193 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,781 | 1,781 | 1,756 | 1,716 | | 66 | | 66 | | 1,781 | | | | 73 | 09/01/2031 |
| 31298W-JQ-9 | FED HOME LOAN MTG CORP GOLD #C59271 | | 12/01/2010 | SCHEDULED REDEMPTION | | 735 | 735 | 742 | 751 | | (16) | | (16) | | 735 | | | | 41 | 10/01/2031 |
| 31298W-JR-7 | FED HOME LOAN MTG CORP GOLD #C59272 | | 11/01/2010 | SCHEDULED REDEMPTION | | 24,279 | 24,279 | 25,607 | 27,495 | | (3,216) | | (3,216) | | 24,279 | | | | 1,546 | 10/01/2031 |
| 31298W-TE-5 | FED HOME LOAN MTG CORP GOLD #C59549 | | 12/01/2010 | SCHEDULED REDEMPTION | | 670 | 670 | 660 | 656 | | 13 | | 13 | | 670 | | | | 22 | 11/01/2031 |
| 31298Y-AH-4 | FED HOME LOAN MTG CORP GOLD #C60008 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75 | 75 | 74 | 72 | | 3 | | 3 | | 75 | | | | 3 | 11/01/2031 |
| 31298Y-L3-3 | FED HOME LOAN MTG CORP GOLD #C60346 | | 12/01/2010 | SCHEDULED REDEMPTION | | 134 | 134 | 132 | 129 | | 5 | | 5 | | 134 | | | | 5 | 10/01/2031 |
| 31298Y-XA-4 | FED HOME LOAN MTG CORP GOLD #C60673 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,991 | 9,991 | 9,851 | 9,635 | | 356 | | 356 | | 9,991 | | | | 638 | 11/01/2031 |
| 31287L-7H-9 | FED HOME LOAN MTG CORP GOLD #C61796 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,410 | 1,410 | 1,391 | 1,369 | | 42 | | 42 | | 1,410 | | | | 53 | 12/01/2031 |
| 31287M-MB-3 | FED HOME LOAN MTG CORP GOLD #C62154 | | 12/01/2010 | SCHEDULED REDEMPTION | | 139 | 139 | 137 | 135 | | 5 | | 5 | | 139 | | | | 8 | 01/01/2032 |
| 31287Q-SQ-5 | FED HOME LOAN MTG CORP GOLD #C65027 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,025 | 6,025 | 6,354 | 6,429 | | (405) | | (405) | | 6,025 | | | | 239 | 02/01/2032 |
| 31287Q-YS-4 | FED HOME LOAN MTG CORP GOLD #C65221 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,731 | 5,731 | 5,651 | 5,591 | | 140 | | 140 | | 5,731 | | | | 203 | 03/01/2032 |
| 31287R-ZT-9 | FED HOME LOAN MTG CORP GOLD #C66154 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,077 | 32,077 | 31,628 | 31,550 | | 527 | | 527 | | 32,077 | | | | 1,144 | 03/01/2032 |
| 31287S-JH-1 | FED HOME LOAN MTG CORP GOLD #C66564 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,972 | 3,972 | 3,916 | 3,871 | | 101 | | 101 | | 3,972 | | | | 129 | 04/01/2032 |
| 31287T-CJ-2 | FED HOME LOAN MTG CORP GOLD #C67273 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,922 | 43,922 | 44,341 | 44,410 | | (488) | | (488) | | 43,922 | | | | 1,272 | 05/01/2032 |
| 31287T-FZ-3 | FED HOME LOAN MTG CORP GOLD #C67384 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,316 | 13,316 | 13,443 | 13,463 | | (147) | | (147) | | 13,316 | | | | 321 | 06/01/2032 |
| 31287T-SE-6 | FED HOME LOAN MTG CORP GOLD #C67717 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,358 | 1,358 | 1,371 | 1,382 | | (24) | | (24) | | 1,358 | | | | 60 | 06/01/2032 |
| 31287T-VR-3 | FED HOME LOAN MTG CORP GOLD #C67824 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15 | 15 | 14 | 14 | | | | | | 15 | | | | 1 | 06/01/2032 |
| 31287U-CM-2 | FED HOME LOAN MTG CORP GOLD #C68176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 45 | 45 | 44 | 44 | | 1 | | 1 | | 45 | | | | 2 | 06/01/2032 |
| 31287U-G7-1 | FED HOME LOAN MTG CORP GOLD #C68322 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,243 | 1,243 | 1,255 | 1,257 | | (14) | | (14) | | 1,243 | | | | 54 | 07/01/2032 |
| 31287U-JS-2 | FED HOME LOAN MTG CORP GOLD #C68373 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,736 | 21,736 | 22,479 | 22,982 | | (1,246) | | (1,246) | | 21,736 | | | | 1,293 | 06/01/2032 |
| 31287U-VQ-2 | FED HOME LOAN MTG CORP GOLD #C68723 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,796 | 24,796 | 25,033 | 25,024 | | (228) | | (228) | | 24,796 | | | | 589 | 07/01/2032 |
| 31287V-E7-1 | FED HOME LOAN MTG CORP GOLD #C69158 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,723 | 1,723 | 1,699 | 1,680 | | 43 | | 43 | | 1,723 | | | | 61 | 07/01/2032 |
| 31287V-NX-4 | FED HOME LOAN MTG CORP GOLD #C69406 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,883 | 2,883 | 2,843 | 2,805 | | 78 | | 78 | | 2,883 | | | | 117 | 05/01/2032 |
| 31287V-PE-4 | FED HOME LOAN MTG CORP GOLD #C69421 | | 12/01/2010 | SCHEDULED REDEMPTION | | 472 | 472 | 465 | 459 | | 13 | | 13 | | 472 | | | | 19 | 07/01/2032 |
| 31287V-UJ-7 | FED HOME LOAN MTG CORP GOLD #C69585 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57 | 57 | 57 | 56 | | 2 | | 2 | | 57 | | | | 3 | 08/01/2032 |
| 31287V-W6-3 | FED HOME LOAN MTG CORP GOLD #C69669 | | 03/01/2010 | SCHEDULED REDEMPTION | | 5,933 | 5,933 | 5,850 | 5,805 | | 128 | | 128 | | 5,933 | | | | 54 | 08/01/2032 |
| 31287V-6Q-8 | FED HOME LOAN MTG CORP GOLD #C69879 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,936 | 1,936 | 1,909 | 1,899 | | 36 | | 36 | | 1,936 | | | | 71 | 08/01/2032 |
| 31287X-AN-6 | FED HOME LOAN MTG CORP GOLD #C70013 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,156 | 4,156 | 4,097 | 4,092 | | 64 | | 64 | | 4,156 | | | | 78 | 08/01/2032 |
| 31287X-N7-7 | FED HOME LOAN MTG CORP GOLD #C70414 | | 12/01/2010 | SCHEDULED REDEMPTION | | 243 | 243 | 240 | 234 | | 9 | | 9 | | 243 | | | | 10 | 03/01/2032 |
| 31288B-MZ-3 | FED HOME LOAN MTG CORP GOLD #C73076 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,584 | 26,584 | 27,290 | 27,178 | | (594) | | (594) | | 26,584 | | | | 1,057 | 11/01/2032 |
| 31288D-FL-8 | FED HOME LOAN MTG CORP GOLD #C74671 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,149 | 3,149 | 3,184 | 3,168 | | (19) | | (19) | | 3,149 | | | | 103 | 01/01/2033 |
| 31288H-7G-9 | FED HOME LOAN MTG CORP GOLD #C78995 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,905 | 16,905 | 17,354 | 17,341 | | (436) | | (436) | | 16,905 | | | | 514 | 05/01/2033 |
| 31335G-EK-7 | FED HOME LOAN MTG CORP GOLD #C80138 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,566 | 26,566 | 25,289 | 24,847 | | 1,719 | | 1,719 | | 26,566 | | | | 1,086 | 04/01/2024 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199 | 199 | 207 | 206 | | (7) | | (7) | | 199 | | | | 11 | 03/01/2025 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD #C80391 | | 12/01/2010 | SCHEDULED REDEMPTION | | 145 | 145 | 164 | | | (19) | | (19) | | 145 | | | | 1 | 03/01/2026 |
| 31335G-PN-9 | FED HOME LOAN MTG CORP GOLD #C80429 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,988 | 9,988 | 10,274 | 10,343 | | (354) | | (354) | | 9,988 | | | | 447 | 09/01/2026 |
| 3128F9-6K-1 | FED HOME LOAN MTG CORP GOLD #D69874 | | 12/01/2010 | SCHEDULED REDEMPTION | | 62,071 | 62,071 | 59,283 | 58,178 | | 3,893 | | 3,893 | | 62,071 | | | | 1,797 | 04/01/2026 |
| 3128FB-CY-9 | FED HOME LOAN MTG CORP GOLD #D70087 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101,431 | 101,431 | 93,908 | 92,852 | | 8,578 | | 8,578 | | 101,431 | | | | 990 | 04/01/2026 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD #D70547 | | 12/01/2010 | SCHEDULED REDEMPTION | | 175 | 175 | 196 | | | (22) | | (22) | | 175 | | | | 1 | 04/01/2026 |
| 3128FB-Y8-2 | FED HOME LOAN MTG CORP GOLD #D70735 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81,926 | 81,926 | 76,071 | 75,564 | | 6,362 | | 6,362 | | 81,926 | | | | 2,737 | 04/01/2026 |
| 3128FB-6F-7 | FED HOME LOAN MTG CORP GOLD #D70870 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,631 | 2,631 | 2,444 | 2,410 | | 221 | | 221 | | 2,631 | | | | 106 | 05/01/2026 |
| 3128FF-FW-1 | FED HOME LOAN MTG CORP GOLD #D73781 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,638 | 11,638 | 11,981 | 11,941 | | (303) | | (303) | | 11,638 | | | | 612 | 08/01/2026 |
| 31294J-NE-4 | FED HOME LOAN MTG CORP GOLD #E00389 | | 07/01/2010 | Various | | 6,171 | 6,171 | 6,089 | 6,162 | | 9 | | 9 | | 6,171 | | | | 124 | 07/01/2010 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31294J-PE-2 | FED HOME LOAN MTG CORP GOLD #E00421 | | 12/01/2010 | SCHEDULED REDEMPTION | | 52,924 | 52,924 | 50,070 | 52,293 | | 631 | | 631 | | 52,924 | | | | 1,828 | 03/01/2011 |
| 31294J-PN-2 | FED HOME LOAN MTG CORP GOLD #E00429 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,558 | 18,558 | 18,384 | 18,524 | | 34 | | 34 | | 18,558 | | | | 776 | 04/01/2011 |
| 31294J-QW-1 | FED HOME LOAN MTG CORP GOLD #E00469 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,444 | 16,444 | 16,048 | 16,351 | | 93 | | 93 | | 16,444 | | | | 614 | 12/01/2011 |
| 31294J-UF-3 | FED HOME LOAN MTG CORP GOLD #E00582 | | 12/01/2010 | SCHEDULED REDEMPTION | | 59,789 | 59,789 | 58,159 | 58,946 | | 843 | | 843 | | 59,789 | | | | 2,417 | 11/01/2013 |
| 31294J-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | 12/01/2010 | SCHEDULED REDEMPTION | | 846 | 846 | 875 | 882 | | (36) | | (36) | | 846 | | | | 39 | 09/01/2015 |
| 31294K-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,963 | 5,963 | 6,173 | 6,195 | | (232) | | (232) | | 5,963 | | | | 232 | 11/01/2015 |
| 31294K-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,469 | 5,469 | 5,662 | 5,669 | | (200) | | (200) | | 5,469 | | | | 194 | 01/01/2016 |
| 31294K-CE-3 | FED HOME LOAN MTG CORP GOLD #E00969 | | 12/01/2010 | SCHEDULED REDEMPTION | | 184 | 184 | 190 | 192 | | (8) | | (8) | | 184 | | | | 9 | 02/01/2016 |
| 31294K-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27,926 | 27,926 | 26,934 | 27,312 | | 614 | | 614 | | 27,926 | | | | 737 | 04/01/2018 |
| 31280G-6H-8 | FED HOME LOAN MTG CORP GOLD #E62672 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,790 | 20,790 | 20,283 | 20,704 | | 86 | | 86 | | 20,790 | | | | 587 | 01/01/2011 |
| 31280H-HF-8 | FED HOME LOAN MTG CORP GOLD #E62930 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,259 | 22,259 | 21,717 | 22,179 | | 80 | | 80 | | 22,259 | | | | 769 | 02/01/2011 |
| 31280H-2H-0 | FED HOME LOAN MTG CORP GOLD #E63476 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,621 | 6,621 | 6,326 | 6,566 | | 55 | | 55 | | 6,621 | | | | 218 | 03/01/2011 |
| 31280M-BD-8 | FED HOME LOAN MTG CORP GOLD #E66336 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,475 | 1,475 | 1,409 | 1,452 | | 23 | | 23 | | 1,475 | | | | 55 | 02/01/2012 |
| 3128G7-3D-3 | FED HOME LOAN MTG CORP GOLD #E73496 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,281 | 34,281 | 33,110 | 33,872 | | 409 | | 409 | | 34,281 | | | | 1,155 | 11/01/2013 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,301 | 21,301 | 20,722 | 20,971 | | 330 | | 330 | | 21,301 | | | | 863 | 06/01/2014 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,626 | 5,626 | 5,474 | 5,544 | | 82 | | 82 | | 5,626 | | | | 237 | 06/01/2014 |
| 3128GE-BY-3 | FED HOME LOAN MTG CORP GOLD #E79055 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60,017 | 60,017 | 59,539 | 59,771 | | 246 | | 246 | | 60,017 | | | | 2,948 | 08/01/2014 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,511 | 9,511 | 9,845 | 9,856 | | (345) | | (345) | | 9,511 | | | | 427 | 02/01/2016 |
| 3128H4-R9-2 | FED HOME LOAN MTG CORP GOLD #E96812 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,583 | 38,583 | 39,962 | 39,901 | | (1,318) | | (1,318) | | 38,583 | | | | 1,262 | 06/01/2018 |
| 3128H5-HJ-8 | FED HOME LOAN MTG CORP GOLD #E97433 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,090 | 3,090 | 3,201 | 3,200 | | (110) | | (110) | | 3,090 | | | | 88 | 07/01/2018 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 394 | 394 | 411 | 415 | | (21) | | (21) | | 394 | | | | 21 | 04/01/2025 |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,441 | 22,441 | 24,387 | 24,084 | | (1,644) | | (1,644) | | 22,441 | | | | 1,260 | 12/01/2022 |
| 31283G-XX-0 | FED HOME LOAN MTG CORP GOLD #G00694 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,481 | 16,481 | 16,669 | 16,628 | | (147) | | (147) | | 16,481 | | | | 769 | 03/01/2027 |
| 31283H-AV-7 | FED HOME LOAN MTG CORP GOLD #G00920 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,304 | 7,304 | 7,027 | 6,346 | | 958 | | 958 | | 7,304 | | | | 275 | 05/01/2028 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,367 | 19,367 | 19,948 | 20,484 | | (1,116) | | (1,116) | | 19,367 | | | | 999 | 12/01/2029 |
| 31283H-H2-4 | FED HOME LOAN MTG CORP GOLD #G01149 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,123 | 1,123 | 1,107 | 1,082 | | 41 | | 41 | | 1,123 | | | | 39 | 11/01/2030 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | 12/01/2010 | SCHEDULED REDEMPTION | | 287 | 287 | 294 | 306 | | (19) | | (19) | | 287 | | | | 12 | 11/01/2030 |
| 31283H-H8-1 | FED HOME LOAN MTG CORP GOLD #G01155 | | 12/01/2010 | SCHEDULED REDEMPTION | | 84,926 | 84,926 | 83,736 | 82,019 | | 2,907 | | 2,907 | | 84,926 | | | | 3,116 | 08/01/2030 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,871 | 7,871 | 8,067 | 8,339 | | (467) | | (467) | | 7,871 | | | | 298 | 01/01/2031 |
| 31283H-LC-7 | FED HOME LOAN MTG CORP GOLD #G01223 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,787 | 5,787 | 6,103 | 6,211 | | (424) | | (424) | | 5,787 | | | | 254 | 10/01/2029 |
| 31283H-ML-6 | FED HOME LOAN MTG CORP GOLD #G01263 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,389 | 12,389 | 12,293 | 12,175 | | 214 | | 214 | | 12,389 | | | | 489 | 06/01/2031 |
| 31283H-N2-7 | FED HOME LOAN MTG CORP GOLD #G01309 | | 12/01/2010 | SCHEDULED REDEMPTION | | 866 | 866 | 874 | 886 | | (20) | | (20) | | 866 | | | | 42 | 08/01/2031 |
| 31283H-N4-3 | FED HOME LOAN MTG CORP GOLD #G01311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,272 | 11,272 | 11,380 | 11,528 | | (256) | | (256) | | 11,272 | | | | 431 | 09/01/2031 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,181 | 23,181 | 23,453 | 23,748 | | (568) | | (568) | | 23,181 | | | | 894 | 04/01/2032 |
| 31283H-RL-1 | FED HOME LOAN MTG CORP GOLD #G01391 | | 12/01/2010 | SCHEDULED REDEMPTION | | 607,027 | 607,027 | 614,904 | 624,295 | | (17,268) | | (17,268) | | 607,027 | | | | 23,246 | 04/01/2032 |
| 31283H-TE-5 | FED HOME LOAN MTG CORP GOLD #G01449 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,980 | 53,980 | 56,933 | 57,885 | | (3,905) | | (3,905) | | 53,980 | | | | 2,149 | 07/01/2032 |
| 31283H-6G-5 | FED HOME LOAN MTG CORP GOLD #G01771 | | 12/01/2010 | SCHEDULED REDEMPTION | | 164,852 | 164,852 | 166,719 | 165,999 | | (1,147) | | (1,147) | | 164,852 | | | | 5,687 | 02/01/2035 |
| 3128M4-JJ-3 | FED HOME LOAN MTG CORP GOLD #G02665 | | 12/01/2010 | SCHEDULED REDEMPTION | | 263,213 | 263,213 | 281,638 | | | (18,425) | | (18,425) | | 263,213 | | | | 3,211 | 03/01/2037 |
| 3128M6-VB-1 | FED HOME LOAN MTG CORP GOLD #G04810 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,292,145 | 1,292,145 | 1,329,244 | 1,330,768 | | (38,623) | | (38,623) | | 1,292,145 | | | | 46,629 | 10/01/2038 |
| 3128M7-EM-4 | FED HOME LOAN MTG CORP GOLD #G05240 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,926,197 | 13,926,197 | 14,188,401 | 14,194,815 | | (268,618) | | (268,618) | | 13,926,197 | | | | 460,242 | 03/01/2038 |
| 3128M7-G7-5 | FED HOME LOAN MTG CORP GOLD #G05322 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,339,077 | 2,339,077 | 2,406,234 | 2,410,768 | | (71,691) | | (71,691) | | 2,339,077 | | | | 84,176 | 08/01/2038 |
| 3128MJ-B4-1 | FED HOME LOAN MTG CORP GOLD #G08058 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49,528 | 49,528 | 50,282 | 50,018 | | (490) | | (490) | | 49,528 | | | | 1,754 | 05/01/2035 |
| 3128MJ-CE-8 | FED HOME LOAN MTG CORP GOLD #G08068 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41,326 | 41,326 | 41,953 | 41,705 | | (379) | | (379) | | 41,326 | | | | 1,480 | 07/01/2035 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | 12/01/2010 | SCHEDULED REDEMPTION | | 198,844 | 198,844 | 197,022 | 197,850 | | 995 | | 995 | | 198,844 | | | | 6,681 | 08/01/2035 |
| 3128MJ-DK-3 | FED HOME LOAN MTG CORP GOLD #G08105 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,126 | 8,126 | 8,218 | 8,189 | | (63) | | (63) | | 8,126 | | | | 270 | 01/01/2036 |
| 3128MJ-DR-8 | FED HOME LOAN MTG CORP GOLD #G08111 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,721 | 5,721 | 5,786 | 5,765 | | (44) | | (44) | | 5,721 | | | | 193 | 02/01/2036 |
| 3128MJ-H9-4 | FED HOME LOAN MTG CORP GOLD #G08255 | | 12/01/2010 | SCHEDULED REDEMPTION | | 719,957 | 719,957 | 740,627 | 742,374 | | (22,417) | | (22,417) | | 719,957 | | | | 26,234 | 03/01/2038 |
| 3128JK-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | 12/01/2010 | SCHEDULED REDEMPTION | | 242,757 | 242,757 | 218,064 | 233,330 | | 9,428 | | 9,428 | | 242,757 | | | | 7,742 | 06/01/2014 |
| 3128M1-F6-1 | FED HOME LOAN MTG CORP GOLD #G12089 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,984 | 11,984 | 12,412 | 12,421 | | (437) | | (437) | | 11,984 | | | | 388 | 11/01/2019 |
| 3128M1-KL-2 | FED HOME LOAN MTG CORP GOLD #G12199 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,759 | 12,759 | 13,125 | 13,113 | | (354) | | (354) | | 12,759 | | | | 354 | 06/01/2021 |
| 3128MB-GS-0 | FED HOME LOAN MTG CORP GOLD #G12709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 514,931 | 514,931 | 533,335 | 533,650 | | (18,720) | | (18,720) | | 514,931 | | | | 15,561 | 07/01/2022 |
| 3128MB-JW-8 | FED HOME LOAN MTG CORP GOLD #G12777 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75,585 | 75,585 | 78,286 | 78,458 | | (2,873) | | (2,873) | | 75,585 | | | | 2,016 | 08/01/2022 |
| 3128MB-KK-2 | FED HOME LOAN MTG CORP GOLD #G12798 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,184,945 | 2,184,945 | 2,263,040 | 2,263,749 | | (78,804) | | (78,804) | | 2,184,945 | | | | 65,479 | 09/01/2022 |
| 3128MB-M6-1 | FED HOME LOAN MTG CORP GOLD #G12881 | | 12/01/2010 | SCHEDULED REDEMPTION | | 261,672 | 261,672 | 269,185 | 269,209 | | (7,537) | | (7,537) | | 261,672 | | | | 7,670 | 11/01/2022 |
| 3128MB-NE-3 | FED HOME LOAN MTG CORP GOLD #G12889 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,415 | 24,415 | 25,288 | 25,353 | | (938) | | (938) | | 24,415 | | | | 709 | 12/01/2022 |
| 3128MB-PU-5 | FED HOME LOAN MTG CORP GOLD #G12935 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,107 | 7,107 | 7,361 | 7,383 | | (276) | | (276) | | 7,107 | | | | 211 | 01/01/2023 |
| 3128MB-RR-0 | FED HOME LOAN MTG CORP GOLD #G12996 | | 12/01/2010 | SCHEDULED REDEMPTION | | 134,215 | 134,215 | 139,012 | 139,202 | | (4,987) | | (4,987) | | 134,215 | | | | 4,163 | 02/01/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 3128MB-UL-9 | FED HOME LOAN MTG CORP GOLD #G13087 | | 12/01/2010 | SCHEDULED REDEMPTION | | 887,841 | 887,841 | 919,574 | 920,584 | | (32,743) | | (32,743) | | 887,841 | | | | 28,625 | 04/01/2023 |
| 3128MB-US-4 | FED HOME LOAN MTG CORP GOLD #G13093 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,211,134 | 5,211,134 | 5,353,219 | 5,350,199 | | (139,065) | | (139,065) | | 5,211,134 | | | | 164,481 | 04/01/2023 |
| 3128MB-V5-3 | FED HOME LOAN MTG CORP GOLD #G13136 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,269,315 | 2,269,315 | 2,334,813 | 2,334,589 | | (65,274) | | (65,274) | | 2,269,315 | | | | 73,630 | 05/01/2023 |
| 3128MB-ZD-2 | FED HOME LOAN MTG CORP GOLD #G13240 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,759 | 32,759 | 33,930 | 33,938 | | (1,179) | | (1,179) | | 32,759 | | | | 1,039 | 08/01/2023 |
| 3128MB-ZU-4 | FED HOME LOAN MTG CORP GOLD #G13255 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,154 | 43,154 | 44,696 | 44,746 | | (1,592) | | (1,592) | | 43,154 | | | | 1,382 | 07/01/2023 |
| 3128MB-3F-2 | FED HOME LOAN MTG CORP GOLD #G13298 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75,597 | 75,597 | 78,299 | 78,237 | | (2,640) | | (2,640) | | 75,597 | | | | 2,373 | 10/01/2023 |
| 3128MB-3N-5 | FED HOME LOAN MTG CORP GOLD #G13305 | | 12/01/2010 | SCHEDULED REDEMPTION | | 739,101 | 739,101 | 765,518 | 766,142 | | (27,041) | | (27,041) | | 739,101 | | | | 22,215 | 11/01/2023 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,304,230 | 4,304,230 | 4,458,072 | 4,461,030 | | (156,800) | | (156,800) | | 4,304,230 | | | | 131,680 | 12/01/2023 |
| 3128MC-BK-0 | FED HOME LOAN MTG CORP GOLD #G13442 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,769 | 8,769 | 9,082 | 9,090 | | (321) | | (321) | | 8,769 | | | | 275 | 01/01/2024 |
| 3128MC-BV-6 | FED HOME LOAN MTG CORP GOLD #G13452 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,982 | 17,982 | 18,625 | 18,586 | | (604) | | (604) | | 17,982 | | | | 558 | 02/01/2024 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,462,580 | 7,462,580 | 7,729,309 | 7,742,961 | | (280,381) | | (280,381) | | 7,462,580 | | | | 224,631 | 02/01/2024 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,789,767 | 3,789,767 | 3,925,222 | 3,933,291 | | (143,524) | | (143,524) | | 3,789,767 | | | | 111,016 | 01/01/2024 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,959,212 | 2,959,212 | 3,064,981 | 3,074,804 | | (115,592) | | (115,592) | | 2,959,212 | | | | 86,438 | 04/01/2024 |
| 3128MC-FB-6 | FED HOME LOAN MTG CORP GOLD #G13562 | | 12/01/2010 | SCHEDULED REDEMPTION | | 915,562 | 915,562 | 940,526 | 939,661 | | (24,099) | | (24,099) | | 915,562 | | | | 29,663 | 05/01/2024 |
| 3128MC-J9-7 | FED HOME LOAN MTG CORP GOLD #G13688 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,329,171 | 2,329,171 | 2,413,149 | 2,410,903 | | (81,731) | | (81,731) | | 2,329,171 | | | | 71,694 | 10/01/2024 |
| 3128MC-KF-1 | FED HOME LOAN MTG CORP GOLD #G13694 | | 12/01/2010 | SCHEDULED REDEMPTION | | 256,877 | 256,877 | 265,968 | 265,741 | | (8,864) | | (8,864) | | 256,877 | | | | 8,292 | 11/01/2024 |
| 3128MM-AF-0 | FED HOME LOAN MTG CORP GOLD #G18005 | | 12/01/2010 | SCHEDULED REDEMPTION | | 161,410 | 161,410 | 167,179 | 166,981 | | (5,571) | | (5,571) | | 161,410 | | | | 4,999 | 08/01/2019 |
| 3128MM-AS-2 | FED HOME LOAN MTG CORP GOLD #G18016 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,232 | 48,232 | 49,955 | 49,891 | | (1,659) | | (1,659) | | 48,232 | | | | 1,545 | 10/01/2019 |
| 3128MM-C3-5 | FED HOME LOAN MTG CORP GOLD #G18089 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,942 | 10,942 | 11,333 | 11,331 | | (390) | | (390) | | 10,942 | | | | 359 | 12/01/2020 |
| 3128MM-FJ-7 | FED HOME LOAN MTG CORP GOLD #G18168 | | 12/01/2010 | SCHEDULED REDEMPTION | | 240,701 | 240,701 | 249,304 | 249,412 | | (8,711) | | (8,711) | | 240,701 | | | | 7,886 | 02/01/2022 |
| 3128MM-FX-6 | FED HOME LOAN MTG CORP GOLD #G18181 | | 12/01/2010 | SCHEDULED REDEMPTION | | 127,643 | 127,643 | 132,206 | 132,415 | | (4,772) | | (4,772) | | 127,643 | | | | 4,002 | 05/01/2022 |
| 3128MM-F7-3 | FED HOME LOAN MTG CORP GOLD #G18189 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,573 | 14,573 | 15,094 | 15,140 | | (567) | | (567) | | 14,573 | | | | 409 | 06/01/2022 |
| 3128MM-GT-4 | FED HOME LOAN MTG CORP GOLD #G18209 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,441 | 20,441 | 21,172 | 21,214 | | (773) | | (773) | | 20,441 | | | | 631 | 10/01/2022 |
| 3128MM-HF-3 | FED HOME LOAN MTG CORP GOLD #G18229 | | 12/01/2010 | SCHEDULED REDEMPTION | | 728,247 | 728,247 | 754,276 | 755,657 | | (27,410) | | (27,410) | | 728,247 | | | | 22,703 | 01/01/2023 |
| 3128MM-HK-2 | FED HOME LOAN MTG CORP GOLD #G18233 | | 12/01/2010 | SCHEDULED REDEMPTION | | 692,563 | 692,563 | 717,316 | 719,024 | | (26,462) | | (26,462) | | 692,563 | | | | 22,153 | 02/01/2023 |
| 3128MM-HX-4 | FED HOME LOAN MTG CORP GOLD #G18245 | | 12/01/2010 | SCHEDULED REDEMPTION | | 295,727 | 295,727 | 304,217 | 304,772 | | (9,046) | | (9,046) | | 295,727 | | | | 9,950 | 03/01/2023 |
| 3128MM-H5-5 | FED HOME LOAN MTG CORP GOLD #G18251 | | 12/01/2010 | SCHEDULED REDEMPTION | | 108,176 | 108,176 | 112,042 | 112,158 | | (3,982) | | (3,982) | | 108,176 | | | | 3,718 | 05/01/2023 |
| 3128MM-JC-8 | FED HOME LOAN MTG CORP GOLD #G18258 | | 12/01/2010 | SCHEDULED REDEMPTION | | 776,816 | 776,816 | 804,581 | 805,622 | | (28,806) | | (28,806) | | 776,816 | | | | 27,250 | 06/01/2023 |
| 3128MM-J4-6 | FED HOME LOAN MTG CORP GOLD #G18282 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,269 | 15,269 | 15,815 | 15,830 | | (561) | | (561) | | 15,269 | | | | 502 | 10/01/2023 |
| 3128MM-J5-3 | FED HOME LOAN MTG CORP GOLD #G18283 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,396 | 22,396 | 23,196 | 23,293 | | (897) | | (897) | | 22,396 | | | | 666 | 11/01/2023 |
| 3128MM-KU-6 | FED HOME LOAN MTG CORP GOLD #G18306 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,135,821 | 1,135,821 | 1,176,773 | 1,175,904 | | (40,083) | | (40,083) | | 1,135,821 | | | | 36,917 | 04/01/2024 |
| 3128MM-KV-4 | FED HOME LOAN MTG CORP GOLD #G18307 | | 12/01/2010 | SCHEDULED REDEMPTION | | 44,916 | 44,916 | 46,521 | 46,512 | | (1,596) | | (1,596) | | 44,916 | | | | 1,265 | 04/01/2024 |
| 3128MM-KY-8 | FED HOME LOAN MTG CORP GOLD #G18310 | | 12/01/2010 | SCHEDULED REDEMPTION | | 218,475 | 218,475 | 226,284 | 226,789 | | (8,314) | | (8,314) | | 218,475 | | | | 7,161 | 05/01/2024 |
| 3128MM-K4-4 | FED HOME LOAN MTG CORP GOLD #G18314 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,621 | 29,621 | 30,680 | 30,781 | | (1,159) | | (1,159) | | 29,621 | | | | 1,322 | 06/01/2024 |
| 3128MM-LB-7 | FED HOME LOAN MTG CORP GOLD #G18321 | | 12/01/2010 | SCHEDULED REDEMPTION | | 145,788 | 145,788 | 151,045 | 150,904 | | (5,116) | | (5,116) | | 145,788 | | | | 4,537 | 08/01/2024 |
| 3128MM-LH-4 | FED HOME LOAN MTG CORP GOLD #G18327 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,747,794 | 1,747,794 | 1,810,810 | 1,809,117 | | (61,323) | | (61,323) | | 1,747,794 | | | | 56,427 | 10/01/2024 |
| 3128PE-G8-5 | FED HOME LOAN MTG CORP GOLD #J02923 | | 12/01/2010 | SCHEDULED REDEMPTION | | 243,266 | 243,266 | 251,961 | 252,016 | | (8,750) | | (8,750) | | 243,266 | | | | 7,905 | 06/01/2021 |
| 3128PG-CW-1 | FED HOME LOAN MTG CORP GOLD #J04585 | | 12/01/2010 | SCHEDULED REDEMPTION | | 55,402 | 55,402 | 57,382 | 57,076 | | (1,674) | | (1,674) | | 55,402 | | | | 1,726 | 04/01/2017 |
| 3128PJ-R3-3 | FED HOME LOAN MTG CORP GOLD #J06806 | | 12/01/2010 | SCHEDULED REDEMPTION | | 128,618 | 128,618 | 133,216 | 133,284 | | (4,666) | | (4,666) | | 128,618 | | | | 4,432 | 02/01/2023 |
| 3128PJ-SV-0 | FED HOME LOAN MTG CORP GOLD #J06832 | | 12/01/2010 | SCHEDULED REDEMPTION | | 195,366 | 195,366 | 202,349 | 203,296 | | (7,930) | | (7,930) | | 195,366 | | | | 5,405 | 01/01/2023 |
| 3128PJ-UV-7 | FED HOME LOAN MTG CORP GOLD #J06896 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,754 | 33,754 | 34,960 | 35,138 | | (1,384) | | (1,384) | | 33,754 | | | | 1,062 | 02/01/2023 |
| 3128PJ-YA-9 | FED HOME LOAN MTG CORP GOLD #J07005 | | 12/01/2010 | SCHEDULED REDEMPTION | | 65,597 | 65,597 | 67,942 | 67,881 | | (2,284) | | (2,284) | | 65,597 | | | | 1,780 | 02/01/2023 |
| 3128PJ-ZK-6 | FED HOME LOAN MTG CORP GOLD #J07046 | | 12/01/2010 | SCHEDULED REDEMPTION | | 491,455 | 491,455 | 509,021 | 510,074 | | (18,619) | | (18,619) | | 491,455 | | | | 15,007 | 02/01/2023 |
| 3128PJ-5B-9 | FED HOME LOAN MTG CORP GOLD #J07142 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,407 | 13,407 | 13,886 | 13,833 | | (426) | | (426) | | 13,407 | | | | 556 | 03/01/2023 |
| 3128PK-EW-0 | FED HOME LOAN MTG CORP GOLD #J07349 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,443 | 11,443 | 11,852 | 11,902 | | (459) | | (459) | | 11,443 | | | | 401 | 03/01/2023 |
| 3128PK-MQ-4 | FED HOME LOAN MTG CORP GOLD #J07567 | | 12/01/2010 | SCHEDULED REDEMPTION | | 573,138 | 573,138 | 593,623 | 593,094 | | (19,956) | | (19,956) | | 573,138 | | | | 16,673 | 04/01/2023 |
| 3128PK-MY-7 | FED HOME LOAN MTG CORP GOLD #J07575 | | 12/01/2010 | SCHEDULED REDEMPTION | | 110,373 | 110,373 | 114,318 | 114,251 | | (3,878) | | (3,878) | | 110,373 | | | | 3,111 | 04/01/2023 |
| 3128PK-VE-1 | FED HOME LOAN MTG CORP GOLD #J07813 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,762 | 16,762 | 17,243 | 17,255 | | (494) | | (494) | | 16,762 | | | | 510 | 05/01/2023 |
| 3128PK-XU-3 | FED HOME LOAN MTG CORP GOLD #J07891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,522,222 | 1,522,222 | 1,576,629 | 1,581,097 | | (58,875) | | (58,875) | | 1,522,222 | | | | 42,553 | 05/01/2023 |
| 3128PK-YQ-1 | FED HOME LOAN MTG CORP GOLD #J07919 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,364 | 16,364 | 16,833 | 17,398 | | (1,034) | | (1,034) | | 16,364 | | | | 355 | 05/01/2023 |
| 3128PK-7H-1 | FED HOME LOAN MTG CORP GOLD #J08096 | | 12/01/2010 | SCHEDULED REDEMPTION | | 318,247 | 318,247 | 329,622 | 330,540 | | (12,293) | | (12,293) | | 318,247 | | | | 9,186 | 06/01/2023 |
| 3128PL-P7-1 | FED HOME LOAN MTG CORP GOLD #J08546 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,405 | 5,405 | 5,598 | 5,577 | | (172) | | (172) | | 5,405 | | | | 169 | 08/01/2023 |
| 3128PL-7F-3 | FED HOME LOAN MTG CORP GOLD #J08994 | | 12/01/2010 | SCHEDULED REDEMPTION | | 885,858 | 885,858 | 917,520 | 918,370 | | (32,513) | | (32,513) | | 885,858 | | | | 27,869 | 11/01/2023 |
| 3128PM-HQ-6 | FED HOME LOAN MTG CORP GOLD #J09239 | | 12/01/2010 | SCHEDULED REDEMPTION | | 322,809 | 322,809 | 332,077 | 332,842 | | (10,033) | | (10,033) | | 322,809 | | | | 9,584 | 02/01/2024 |
| 3128PM-KS-8 | FED HOME LOAN MTG CORP GOLD #J09305 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,086 | 24,086 | 24,946 | 24,885 | | (799) | | (799) | | 24,086 | | | | 625 | 02/01/2024 |
| 3128PM-L8-1 | FED HOME LOAN MTG CORP GOLD #J09351 | | 12/01/2010 | SCHEDULED REDEMPTION | | 683,778 | 683,778 | 708,431 | 707,793 | | (24,015) | | (24,015) | | 683,778 | | | | 18,797 | 03/01/2024 |
| 3128PM-ML-1 | FED HOME LOAN MTG CORP GOLD #J09363 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,600 | 31,600 | 32,508 | 32,572 | | (972) | | (972) | | 31,600 | | | | 1,019 | 02/01/2024 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 3128PM-NQ-9 | FED HOME LOAN MTG CORP GOLD #J09399 | | 12/01/2010 | SCHEDULED REDEMPTION | | 116,575 | 116,575 | 119,922 | 119,647 | | (3,071) | | (3,071) | | 116,575 | | | | 4,046 | 03/01/2024 |
| 3128PM-QU-7 | FED HOME LOAN MTG CORP GOLD #J09467 | | 12/01/2010 | SCHEDULED REDEMPTION | | 98,556 | 98,556 | 102,079 | 101,644 | | (3,088) | | (3,088) | | 98,556 | | | | 2,926 | 04/01/2024 |
| 3128PM-Q4-5 | FED HOME LOAN MTG CORP GOLD #J09475 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,036,087 | 3,036,087 | 3,123,256 | 3,116,417 | | (80,330) | | (80,330) | | 3,036,087 | | | | 103,673 | 04/01/2024 |
| 3128PM-Q8-6 | FED HOME LOAN MTG CORP GOLD #J09479 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,790 | 5,790 | 5,997 | 5,973 | | (183) | | (183) | | 5,790 | | | | 181 | 04/01/2024 |
| 3128PM-RY-8 | FED HOME LOAN MTG CORP GOLD #J09503 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,631,872 | 8,631,872 | 8,867,225 | 8,856,343 | | (224,471) | | (224,471) | | 8,631,872 | | | | 256,173 | 04/01/2024 |
| 3128PM-R2-8 | FED HOME LOAN MTG CORP GOLD #J09505 | | 12/01/2010 | SCHEDULED REDEMPTION | | 138,455 | 138,455 | 143,403 | 143,225 | | (4,770) | | (4,770) | | 138,455 | | | | 4,146 | 04/01/2024 |
| 3128PM-SE-1 | FED HOME LOAN MTG CORP GOLD #J09517 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,246 | 12,246 | 12,597 | 12,560 | | (315) | | (315) | | 12,246 | | | | 367 | 04/01/2024 |
| 3128PM-SH-4 | FED HOME LOAN MTG CORP GOLD #J09520 | | 12/01/2010 | SCHEDULED REDEMPTION | | 160,104 | 160,104 | 164,701 | 164,338 | | (4,233) | | (4,233) | | 160,104 | | | | 3,974 | 04/01/2024 |
| 3128PM-SL-5 | FED HOME LOAN MTG CORP GOLD #J09523 | | 12/01/2010 | SCHEDULED REDEMPTION | | 469,516 | 469,516 | 486,298 | 484,406 | | (14,889) | | (14,889) | | 469,516 | | | | 13,533 | 04/01/2024 |
| 3128PM-SX-9 | FED HOME LOAN MTG CORP GOLD #J09534 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60,746 | 60,746 | 62,917 | 63,140 | | (2,394) | | (2,394) | | 60,746 | | | | 2,594 | 04/01/2024 |
| 3128PM-V9-8 | FED HOME LOAN MTG CORP GOLD #J09640 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,301,701 | 8,301,701 | 8,528,052 | 8,529,819 | | (228,118) | | (228,118) | | 8,301,701 | | | | 242,499 | 04/01/2024 |
| 3128PM-WE-6 | FED HOME LOAN MTG CORP GOLD #J09645 | | 12/01/2010 | SCHEDULED REDEMPTION | | 460,780 | 460,780 | 477,250 | 476,176 | | (15,395) | | (15,395) | | 460,780 | | | | 14,868 | 04/01/2024 |
| 3128PM-WJ-5 | FED HOME LOAN MTG CORP GOLD #J09649 | | 12/01/2010 | SCHEDULED REDEMPTION | | 156,292 | 156,292 | 160,779 | 160,423 | | (4,131) | | (4,131) | | 156,292 | | | | 5,094 | 04/01/2024 |
| 3128PM-WR-7 | FED HOME LOAN MTG CORP GOLD #J09656 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,884,652 | 3,884,652 | 3,990,570 | 3,985,852 | | (101,200) | | (101,200) | | 3,884,652 | | | | 115,859 | 05/01/2024 |
| 3128PM-Y6-1 | FED HOME LOAN MTG CORP GOLD #J09733 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,857 | 15,857 | 16,423 | 16,760 | | (903) | | (903) | | 15,857 | | | | 189 | 05/01/2024 |
| 3128PM-4V-9 | FED HOME LOAN MTG CORP GOLD #J09836 | | 12/01/2010 | SCHEDULED REDEMPTION | | 84,984 | 84,984 | 87,302 | 87,245 | | (2,261) | | (2,261) | | 84,984 | | | | 2,489 | 06/01/2024 |
| 3128PM-5F-3 | FED HOME LOAN MTG CORP GOLD #J09846 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,033,213 | 1,033,213 | 1,061,384 | 1,059,439 | | (26,226) | | (26,226) | | 1,033,213 | | | | 20,809 | 06/01/2024 |
| 3128PM-5L-0 | FED HOME LOAN MTG CORP GOLD #J09851 | | 12/01/2010 | SCHEDULED REDEMPTION | | 185,504 | 185,504 | 190,562 | 190,159 | | (4,655) | | (4,655) | | 185,504 | | | | 6,199 | 05/01/2024 |
| 3128PM-5V-8 | FED HOME LOAN MTG CORP GOLD #J09860 | | 12/01/2010 | SCHEDULED REDEMPTION | | 476,652 | 476,652 | 489,648 | 488,784 | | (12,132) | | (12,132) | | 476,652 | | | | 13,547 | 07/01/2024 |
| 3128PN-AA-6 | FED HOME LOAN MTG CORP GOLD #J09901 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,555,736 | 1,555,736 | 1,598,154 | 1,595,739 | | (40,003) | | (40,003) | | 1,555,736 | | | | 51,432 | 06/01/2024 |
| 3128PN-BG-2 | FED HOME LOAN MTG CORP GOLD #J09939 | | 12/01/2010 | SCHEDULED REDEMPTION | | 343,410 | 343,410 | 352,773 | 352,122 | | (8,712) | | (8,712) | | 343,410 | | | | 12,174 | 06/01/2024 |
| 3128PP-QN-6 | FED HOME LOAN MTG CORP GOLD #J10461 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,088 | 97,088 | 100,589 | 100,495 | | (3,407) | | (3,407) | | 97,088 | | | | 3,585 | 08/01/2024 |
| 3128PP-RR-6 | FED HOME LOAN MTG CORP GOLD #J10496 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,473,985 | 7,473,985 | 7,738,493 | 7,731,932 | | (257,947) | | (257,947) | | 7,473,985 | | | | 242,318 | 08/01/2024 |
| 3128PP-UK-7 | FED HOME LOAN MTG CORP GOLD #J10586 | | 12/01/2010 | SCHEDULED REDEMPTION | | 207,041 | 207,041 | 214,506 | 214,306 | | (7,265) | | (7,265) | | 207,041 | | | | 6,426 | 08/01/2024 |
| 3128PP-7L-1 | FED HOME LOAN MTG CORP GOLD #J10899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,239,368 | 1,239,368 | 1,283,230 | 1,282,131 | | (42,763) | | (42,763) | | 1,239,368 | | | | 40,598 | 11/01/2024 |
| 3128PQ-E9-8 | FED HOME LOAN MTG CORP GOLD #J11060 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,341,274 | 1,341,274 | 1,388,743 | 1,387,560 | | (46,286) | | (46,286) | | 1,341,274 | | | | 44,016 | 10/01/2024 |
| 3128PQ-G9-6 | FED HOME LOAN MTG CORP GOLD #J11124 | | 12/01/2010 | SCHEDULED REDEMPTION | | 394,352 | 394,352 | 408,308 | 407,959 | | (13,607) | | (13,607) | | 394,352 | | | | 15,411 | 11/01/2024 |
| 3128PQ-HR-5 | FED HOME LOAN MTG CORP GOLD #J11140 | | 12/01/2010 | SCHEDULED REDEMPTION | | 171,307 | 171,307 | 177,369 | 177,218 | | (5,911) | | (5,911) | | 171,307 | | | | 6,241 | 11/01/2024 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,362 | 9,362 | 9,576 | 9,505 | | (143) | | (143) | | 9,362 | | | | 440 | 07/01/2023 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | 12/01/2010 | SCHEDULED REDEMPTION | | 176,960 | 176,960 | 174,057 | 175,185 | | 1,775 | | 1,775 | | 176,960 | | | | 4,244 | 08/01/2028 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,290 | 5,290 | 5,203 | 5,249 | | 41 | | 41 | | 5,290 | | | | 198 | 08/01/2028 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,656 | 1,656 | 1,656 | 1,656 | | | | | | 1,656 | | | | 67 | 11/01/2028 |
| 31283Y-CL-0 | FED HOME LOAN MTG CORP GOLD #P20176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 94,697 | 94,697 | 94,815 | 94,722 | | (26) | | (26) | | 94,697 | | | | 2,678 | 03/01/2029 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,747 | 33,747 | 33,789 | 33,764 | | (17) | | (17) | | 33,747 | | | | 1,696 | 03/01/2029 |
| 31283Y-F4-5 | FED HOME LOAN MTG CORP GOLD #P20288 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,857 | 5,857 | 5,654 | 5,645 | | 212 | | 212 | | 5,857 | | | | 238 | 09/01/2029 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22 | 22 | 24 | 24 | | (1) | | (1) | | 22 | | | | 1 | 06/01/2016 |
| 31361D-JH-1 | FED NATL MTG ASSOC #046164 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19 | 19 | 18 | 18 | | 1 | | 1 | | 19 | | | | 1 | 05/01/2017 |
| 31361J-AA-9 | FED NATL MTG ASSOC #048601 | | 12/01/2010 | SCHEDULED REDEMPTION | | 288 | 288 | 269 | 271 | | 17 | | 17 | | 288 | | | | 15 | 07/01/2017 |
| 31361J-Y3-7 | FED NATL MTG ASSOC #050230 | | 12/01/2010 | SCHEDULED REDEMPTION | | 227 | 227 | 219 | 220 | | 7 | | 7 | | 227 | | | | 12 | 09/01/2019 |
| 31361S-GJ-9 | FED NATL MTG ASSOC #050601 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,422 | 2,422 | 2,658 | 2,706 | | (283) | | (283) | | 2,422 | | | | 127 | 07/01/2022 |
| 31362S-Q8-1 | FED NATL MTG ASSOC #069779 | | 06/01/2010 | SCHEDULED REDEMPTION | | 13,310 | 13,310 | 13,310 | 13,310 | | | | | | 13,310 | | | | 588 | 01/01/2019 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | 12/01/2010 | SCHEDULED REDEMPTION | | 107 | 107 | 111 | 110 | | (4) | | (4) | | 107 | | | | 5 | 02/01/2017 |
| 31362B-AC-3 | FED NATL MTG ASSOC #081003 | | 12/01/2010 | SCHEDULED REDEMPTION | | 441 | 441 | 426 | 433 | | 8 | | 8 | | 441 | | | | 25 | 09/01/2019 |
| 31362B-FD-6 | FED NATL MTG ASSOC #081164 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,682 | 5,682 | 5,490 | 5,563 | | 119 | | 119 | | 5,682 | | | | 123 | 09/01/2019 |
| 31362B-FE-4 | FED NATL MTG ASSOC #081165 | | 12/01/2010 | SCHEDULED REDEMPTION | | 794 | 794 | 767 | 784 | | 10 | | 10 | | 794 | | | | 45 | 09/01/2019 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | 12/01/2010 | SCHEDULED REDEMPTION | | 150,007 | 150,007 | 158,110 | 157,301 | | (7,293) | | (7,293) | | 150,007 | | | | 8,446 | 10/15/2021 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,121 | 4,121 | 4,190 | 4,134 | | (13) | | (13) | | 4,121 | | | | 154 | 12/01/2018 |
| 31365D-G5-8 | FED NATL MTG ASSOC #124520 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,681 | 10,681 | 10,566 | 10,546 | | 134 | | 134 | | 10,681 | | | | 499 | 10/01/2022 |
| 31365D-G6-6 | FED NATL MTG ASSOC #124521 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,683 | 6,683 | 6,611 | 6,603 | | 80 | | 80 | | 6,683 | | | | 293 | 10/01/2022 |
| 31368H-KA-0 | FED NATL MTG ASSOC #190289 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,978 | 2,978 | 3,102 | 3,264 | | (286) | | (286) | | 2,978 | | | | 125 | 11/01/2027 |
| 31368T-FM-4 | FED NATL MTG ASSOC #199172 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,382 | 10,382 | 10,672 | 10,526 | | (144) | | (144) | | 10,382 | | | | 509 | 12/01/2012 |
| 31371G-EK-2 | FED NATL MTG ASSOC #251338 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,896 | 38,896 | 39,147 | 38,997 | | (101) | | (101) | | 38,896 | | | | 1,467 | 12/01/2012 |
| 31371G-TR-1 | FED NATL MTG ASSOC #251760 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41,811 | 41,811 | 43,892 | 42,812 | | (1,001) | | (1,001) | | 41,811 | | | | 1,482 | 06/01/2013 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,938 | 16,938 | 16,398 | 16,220 | | 718 | | 718 | | 16,938 | | | | 573 | 08/01/2018 |
| 31371G-2T-6 | FED NATL MTG ASSOC #251986 | | 12/01/2010 | SCHEDULED REDEMPTION | | 330 | 330 | 317 | 317 | | 13 | | 13 | | 330 | | | | 13 | 10/01/2028 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,415 | 4,415 | 4,274 | 4,184 | | 231 | | 231 | | 4,415 | | | | 159 | 10/01/2018 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,841 | 14,841 | 14,368 | 14,172 | | 669 | | 669 | | 14,841 | | | | 530 | 12/01/2018 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31371H-DS-4 | FED NATL MTG ASSOC #252213 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,636 | 4,636 | 4,601 | 4,616 | | 21 | | 21 | | 4,636 | | | | 168 | 01/01/2014 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | 12/01/2010 | SCHEDULED REDEMPTION | | 503 | 503 | 499 | 501 | | 3 | | 3 | | 503 | | | | 18 | 07/01/2014 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,778 | 13,778 | 13,339 | 13,171 | | 607 | | 607 | | 13,778 | | | | 563 | 06/01/2019 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,819 | 19,819 | 19,187 | 18,927 | | 892 | | 892 | | 19,819 | | | | 881 | 07/01/2019 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,071 | 5,071 | 5,112 | 5,067 | | 4 | | 4 | | 5,071 | | | | 218 | 11/01/2014 |
| 31371H-4J-4 | FED NATL MTG ASSOC #252925 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,316 | 1,316 | 1,297 | 1,297 | | 18 | | 18 | | 1,316 | | | | 57 | 12/01/2029 |
| 31371H-6T-0 | FED NATL MTG ASSOC #252982 | | 12/01/2010 | SCHEDULED REDEMPTION | | 309 | 309 | 321 | 329 | | (20) | | (20) | | 309 | | | | 12 | 01/01/2030 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,136 | 1,136 | 1,119 | 1,120 | | 15 | | 15 | | 1,136 | | | | 45 | 03/01/2030 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,029 | 29,029 | 29,320 | 29,255 | | (225) | | (225) | | 29,029 | | | | 1,531 | 04/01/2015 |
| 31371J-JJ-4 | FED NATL MTG ASSOC #253265 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,581 | 4,581 | 4,688 | 4,828 | | (247) | | (247) | | 4,581 | | | | 226 | 05/01/2030 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,343 | 1,343 | 1,423 | 1,467 | | (123) | | (123) | | 1,343 | | | | 46 | 06/01/2030 |
| 31371J-NQ-3 | FED NATL MTG ASSOC #253399 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,111 | 1,111 | 1,176 | 1,226 | | (115) | | (115) | | 1,111 | | | | 68 | 08/01/2030 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,233 | 1,233 | 1,254 | 1,251 | | (18) | | (18) | | 1,233 | | | | 46 | 10/01/2015 |
| 31371J-Q9-8 | FED NATL MTG ASSOC #253480 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,632 | 1,632 | 1,669 | 1,709 | | (77) | | (77) | | 1,632 | | | | 62 | 10/01/2030 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | 12/01/2010 | SCHEDULED REDEMPTION | | 246 | 246 | 250 | 249 | | (3) | | (3) | | 246 | | | | 9 | 11/01/2015 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,122 | 2,122 | 2,247 | 2,330 | | (208) | | (208) | | 2,122 | | | | 113 | 11/01/2030 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,658 | 6,658 | 6,772 | 6,741 | | (83) | | (83) | | 6,658 | | | | 275 | 01/01/2016 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,360 | 1,360 | 1,440 | 1,495 | | (135) | | (135) | | 1,360 | | | | 68 | 01/01/2031 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,888 | 2,888 | 2,944 | 2,889 | | (1) | | (1) | | 2,888 | | | | 111 | 02/01/2016 |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35,972 | 35,972 | 36,878 | 37,513 | | (1,540) | | (1,540) | | 35,972 | | | | 1,363 | 03/01/2031 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | 12/01/2010 | SCHEDULED REDEMPTION | | 511 | 511 | 531 | 545 | | (33) | | (33) | | 511 | | | | 22 | 03/01/2031 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,860 | 3,860 | 3,992 | 3,947 | | (87) | | (87) | | 3,860 | | | | 142 | 05/01/2016 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,991 | 18,991 | 18,385 | 17,863 | | 1,127 | | 1,127 | | 18,991 | | | | 666 | 05/01/2021 |
| 31371J-3W-2 | FED NATL MTG ASSOC #253813 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,532 | 19,532 | 20,283 | 20,691 | | (1,159) | | (1,159) | | 19,532 | | | | 658 | 05/01/2031 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | 12/01/2010 | SCHEDULED REDEMPTION | | 51,580 | 51,580 | 52,314 | 53,003 | | (1,423) | | (1,423) | | 51,580 | | | | 2,181 | 06/01/2031 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,655 | 17,655 | 17,092 | 16,741 | | 914 | | 914 | | 17,655 | | | | 627 | 05/01/2021 |
| 31371J-6Q-2 | FED NATL MTG ASSOC #253879 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,697 | 2,697 | 2,832 | 2,790 | | (92) | | (92) | | 2,697 | | | | 99 | 07/01/2016 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,651 | 2,651 | 2,567 | 2,515 | | 136 | | 136 | | 2,651 | | | | 113 | 07/01/2021 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,227 | 24,227 | 24,767 | 25,089 | | (862) | | (862) | | 24,227 | | | | 1,221 | 07/01/2031 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,923 | 16,923 | 16,383 | 16,082 | | 841 | | 841 | | 16,923 | | | | 608 | 10/01/2021 |
| 31371K-EZ-0 | FED NATL MTG ASSOC #254052 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,242 | 4,242 | 4,303 | 4,337 | | (96) | | (96) | | 4,242 | | | | 159 | 11/01/2031 |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,272 | 22,272 | 21,561 | 21,190 | | 1,082 | | 1,082 | | 22,272 | | | | 782 | 11/01/2021 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,979 | 26,979 | 28,321 | 27,990 | | (1,011) | | (1,011) | | 26,979 | | | | 987 | 12/01/2016 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | 12/01/2010 | SCHEDULED REDEMPTION | | 231 | 231 | 245 | 244 | | (13) | | (13) | | 231 | | | | 12 | 11/01/2031 |
| 31371K-HJ-3 | FED NATL MTG ASSOC #254133 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60,991 | 60,991 | 62,314 | 62,808 | | (1,817) | | (1,817) | | 60,991 | | | | 1,872 | 12/01/2031 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | 12/01/2010 | SCHEDULED REDEMPTION | | 124,389 | 124,389 | 130,580 | 128,425 | | (4,035) | | (4,035) | | 124,389 | | | | 4,554 | 01/01/2017 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,083 | 17,083 | 16,542 | 16,286 | | 797 | | 797 | | 17,083 | | | | 671 | 02/01/2022 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,399 | 25,399 | 24,597 | 24,213 | | 1,186 | | 1,186 | | 25,399 | | | | 940 | 03/01/2022 |
| 31371K-L7-4 | FED NATL MTG ASSOC #254250 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,745 | 8,745 | 8,943 | 9,035 | | (290) | | (290) | | 8,745 | | | | 322 | 03/01/2032 |
| 31371K-ML-2 | FED NATL MTG ASSOC #254263 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,607 | 5,607 | 5,779 | 5,755 | | (148) | | (148) | | 5,607 | | | | 210 | 04/01/2032 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,780 | 26,780 | 25,925 | 25,437 | | 1,342 | | 1,342 | | 26,780 | | | | 926 | 06/01/2022 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,511 | 14,511 | 14,052 | 13,853 | | 657 | | 657 | | 14,511 | | | | 589 | 07/01/2022 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,099 | 26,099 | 25,267 | 24,820 | | 1,279 | | 1,279 | | 26,099 | | | | 973 | 09/01/2022 |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,694 | 23,694 | 23,522 | 23,547 | | 146 | | 146 | | 23,694 | | | | 853 | 10/01/2032 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,767 | 31,767 | 30,757 | 30,323 | | 1,444 | | 1,444 | | 31,767 | | | | 1,184 | 11/01/2022 |
| 31371K-WE-7 | FED NATL MTG ASSOC #254545 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,115 | 26,115 | 26,809 | 26,503 | | (388) | | (388) | | 26,115 | | | | 818 | 12/01/2017 |
| 31371K-WW-7 | FED NATL MTG ASSOC #254561 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,412 | 7,412 | 7,332 | 7,331 | | 81 | | 81 | | 7,412 | | | | 263 | 11/01/2032 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | 12/01/2010 | SCHEDULED REDEMPTION | | 213,013 | 213,013 | 214,343 | 213,903 | | (890) | | (890) | | 213,013 | | | | 7,758 | 03/01/2033 |
| 31371K-5U-1 | FED NATL MTG ASSOC #254759 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,878 | 9,878 | 10,019 | 9,975 | | (97) | | (97) | | 9,878 | | | | 282 | 06/01/2018 |
| 31371L-CD-9 | FED NATL MTG ASSOC #254868 | | 12/01/2010 | SCHEDULED REDEMPTION | | 136,743 | 136,743 | 136,230 | 136,389 | | 354 | | 354 | | 136,743 | | | | 4,803 | 09/01/2033 |
| 31371L-HJ-1 | FED NATL MTG ASSOC #255033 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37,215 | 37,215 | 38,545 | 38,610 | | (1,395) | | (1,395) | | 37,215 | | | | 1,170 | 12/01/2033 |
| 31371L-MK-2 | FED NATL MTG ASSOC #255162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,699 | 16,699 | 16,709 | 16,711 | | (12) | | (12) | | 16,699 | | | | 553 | 03/01/2034 |
| 31371L-NZ-8 | FED NATL MTG ASSOC #255208 | | 12/01/2010 | SCHEDULED REDEMPTION | | 132,068 | 132,068 | 124,598 | 127,191 | | 4,877 | | 4,877 | | 132,068 | | | | 3,345 | 04/01/2019 |
| 31371L-N9-6 | FED NATL MTG ASSOC #255216 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75,057 | 75,057 | 77,067 | 76,534 | | (1,478) | | (1,478) | | 75,057 | | | | 2,351 | 05/01/2019 |
| 31371L-2N-8 | FED NATL MTG ASSOC #255581 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,418 | 32,418 | 33,369 | 33,254 | | (836) | | (836) | | 32,418 | | | | 1,133 | 02/01/2035 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,458,943 | 2,458,943 | 2,637,216 | | | (178,273) | | (178,273) | | 2,458,943 | | | | 33,626 | 04/01/2025 |
| 31371M-BE-6 | FED NATL MTG ASSOC #255737 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,883 | 21,883 | 22,568 | 22,601 | | (718) | | (718) | | 21,883 | | | | 787 | 04/01/2035 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31371M-F8-5 | FED NATL MTG ASSOC #255891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,263 | 7,263 | 7,458 | 7,388 | | (125) | | (125) | | 7,263 | | | | 234 | 10/01/2020 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,628 | 5,628 | 5,754 | 5,746 | | (118) | | (118) | | 5,628 | | | | 188 | 02/01/2036 |
| 31371M-PU-5 | FED NATL MTG ASSOC #256135 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,113,129 | 3,113,129 | 3,066,432 | 3,091,477 | | 21,653 | | 21,653 | | 3,113,129 | | | | 100,186 | 02/01/2036 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199,392 | 199,392 | 201,175 | 200,820 | | (1,428) | | (1,428) | | 199,392 | | | | 7,139 | 10/01/2036 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,019,775 | 1,019,775 | 1,029,096 | 1,027,700 | | (7,926) | | (7,926) | | 1,019,775 | | | | 35,376 | 11/01/2036 |
| 31371N-MT-9 | FED NATL MTG ASSOC #256970 | | 12/01/2010 | SCHEDULED REDEMPTION | | 175,288 | 175,288 | 181,711 | 181,693 | | (6,405) | | (6,405) | | 175,288 | | | | 5,947 | 10/01/2022 |
| 31371N-U9-4 | FED NATL MTG ASSOC #257208 | | 12/01/2010 | SCHEDULED REDEMPTION | | 333,434 | 333,434 | 342,069 | 342,096 | | (8,662) | | (8,662) | | 333,434 | | | | 10,398 | 05/01/2023 |
| 31371N-3T-0 | FED NATL MTG ASSOC #257410 | | 12/01/2010 | SCHEDULED REDEMPTION | | 107,572 | 107,572 | 111,631 | 112,132 | | (4,560) | | (4,560) | | 107,572 | | | | 3,145 | 10/01/2023 |
| 31371N-5N-1 | FED NATL MTG ASSOC #257453 | | 12/01/2010 | SCHEDULED REDEMPTION | | 73,534 | 73,534 | 76,309 | 76,623 | | (3,089) | | (3,089) | | 73,534 | | | | 2,441 | 11/01/2023 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | 12/01/2010 | SCHEDULED REDEMPTION | | 386,075 | 386,075 | 395,772 | 389,866 | | (3,791) | | (3,791) | | 386,075 | | | | 14,346 | 08/01/2036 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,171 | 1,171 | 1,194 | 1,207 | | (36) | | (36) | | 1,171 | | | | 63 | 12/01/2024 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | 12/01/2010 | SCHEDULED REDEMPTION | | 976 | 976 | 995 | 1,015 | | (40) | | (40) | | 976 | | | | 52 | 12/01/2024 |
| 31373U-LH-8 | FED NATL MTG ASSOC #303728 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,459 | 2,459 | 2,440 | 2,456 | | 3 | | 3 | | 2,459 | | | | 61 | 01/01/2011 |
| 31373U-M9-5 | FED NATL MTG ASSOC #303784 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,956 | 15,956 | 15,884 | 15,942 | | 13 | | 13 | | 15,956 | | | | 523 | 03/01/2011 |
| 31373U-P9-2 | FED NATL MTG ASSOC #303848 | | 10/01/2010 | SCHEDULED REDEMPTION | | 281 | 281 | 286 | 281 | | | | | | 281 | | | | 9 | 01/01/2011 |
| 31373U-SA-6 | FED NATL MTG ASSOC #303913 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,594 | 10,594 | 10,782 | 10,805 | | (212) | | (212) | | 10,594 | | | | 452 | 05/01/2026 |
| 31374A-3S-7 | FED NATL MTG ASSOC #308709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 332 | 332 | 327 | 327 | | 6 | | 6 | | 332 | | | | 15 | 08/01/2025 |
| 31374F-RU-5 | FED NATL MTG ASSOC #312899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 487 | 487 | 500 | 500 | | (14) | | (14) | | 487 | | | | 22 | 06/01/2025 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,168 | 1,168 | 1,237 | 1,245 | | (77) | | (77) | | 1,168 | | | | 48 | 12/01/2025 |
| 31374G-N5-2 | FED NATL MTG ASSOC #313712 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,529 | 6,529 | 6,853 | 6,614 | | (85) | | (85) | | 6,529 | | | | 227 | 09/01/2012 |
| 31374N-Q6-2 | FED NATL MTG ASSOC #319177 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,098 | 3,098 | 3,051 | 3,048 | | 50 | | 50 | | 3,098 | | | | 135 | 04/01/2026 |
| 31374T-B4-0 | FED NATL MTG ASSOC #323259 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,615 | 5,615 | 5,572 | 5,589 | | 25 | | 25 | | 5,615 | | | | 196 | 08/01/2013 |
| 31374T-LK-3 | FED NATL MTG ASSOC #323530 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,325 | 4,325 | 4,402 | 4,411 | | (86) | | (86) | | 4,325 | | | | 214 | 09/01/2026 |
| 31374T-NT-2 | FED NATL MTG ASSOC #323602 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,746 | 3,746 | 3,775 | 3,780 | | (34) | | (34) | | 3,746 | | | | 156 | 02/01/2029 |
| 31374T-VL-0 | FED NATL MTG ASSOC #323819 | | 12/01/2010 | SCHEDULED REDEMPTION | | 537 | 537 | 550 | 558 | | (21) | | (21) | | 537 | | | | 23 | 07/01/2029 |
| 31374T-W2-1 | FED NATL MTG ASSOC #323865 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,141 | 3,141 | 3,253 | 3,258 | | (118) | | (118) | | 3,141 | | | | 120 | 07/01/2029 |
| 31374T-2M-0 | FED NATL MTG ASSOC #323980 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,879 | 11,879 | 12,470 | 12,189 | | (310) | | (310) | | 11,879 | | | | 429 | 04/01/2014 |
| 31375M-XC-2 | FED NATL MTG ASSOC #339175 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,397 | 6,397 | 5,943 | 6,018 | | 379 | | 379 | | 6,397 | | | | 320 | 03/01/2026 |
| 31375N-PZ-8 | FED NATL MTG ASSOC #339840 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,472 | 3,472 | 3,226 | 3,284 | | 188 | | 188 | | 3,472 | | | | 130 | 03/01/2026 |
| 31375N-2L-4 | FED NATL MTG ASSOC #340179 | | 08/01/2010 | SCHEDULED REDEMPTION | | 38,967 | 38,967 | 40,906 | 38,967 | | | | | | 38,967 | | | | 748 | 12/01/2010 |
| 31375V-PC-1 | FED NATL MTG ASSOC #346119 | | 09/01/2010 | SCHEDULED REDEMPTION | | 3,049 | 3,049 | 3,145 | 3,049 | | | | | | 3,049 | | | | 104 | 04/01/2011 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | 12/01/2010 | SCHEDULED REDEMPTION | | 56,600 | 56,600 | 59,417 | 58,685 | | (2,085) | | (2,085) | | 56,600 | | | | 2,010 | 05/01/2016 |
| 31376K-FE-1 | FED NATL MTG ASSOC #357565 | | 12/01/2010 | SCHEDULED REDEMPTION | | 145,489 | 145,489 | 150,820 | 150,478 | | (4,989) | | (4,989) | | 145,489 | | | | 5,297 | 04/01/2019 |
| 31376K-QV-1 | FED NATL MTG ASSOC #357868 | | 12/01/2010 | SCHEDULED REDEMPTION | | 285,153 | 285,153 | 273,402 | 277,583 | | 7,570 | | 7,570 | | 285,153 | | | | 8,173 | 06/01/2020 |
| 31376T-BV-8 | FED NATL MTG ASSOC #364652 | | 12/01/2010 | SCHEDULED REDEMPTION | | 155 | 155 | 161 | 165 | | (11) | | (11) | | 155 | | | | 6 | 01/01/2027 |
| 31378H-3H-2 | FED NATL MTG ASSOC #399600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 715 | 715 | 780 | | | (65) | | (65) | | 715 | | | | 4 | 12/01/2012 |
| 31378L-3K-6 | FED NATL MTG ASSOC #402302 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,988 | 8,988 | 8,919 | 8,943 | | 45 | | 45 | | 8,988 | | | | 315 | 04/01/2013 |
| 31378Q-GX-3 | FED NATL MTG ASSOC #405314 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,321 | 2,321 | 2,230 | 2,257 | | 64 | | 64 | | 2,321 | | | | 117 | 12/01/2027 |
| 31378X-BP-0 | FED NATL MTG ASSOC #411446 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,391 | 1,391 | 1,394 | 1,408 | | (17) | | (17) | | 1,391 | | | | 65 | 02/01/2025 |
| 31379E-YT-8 | FED NATL MTG ASSOC #417522 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,593 | 2,593 | 2,607 | 2,600 | | (7) | | (7) | | 2,593 | | | | 105 | 05/01/2013 |
| 31379F-GZ-1 | FED NATL MTG ASSOC #417916 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,069 | 2,069 | 2,157 | 2,186 | | (117) | | (117) | | 2,069 | | | | 93 | 03/01/2028 |
| 31379G-B8-4 | FED NATL MTG ASSOC #418663 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,121 | 2,121 | 2,155 | 2,133 | | (12) | | (12) | | 2,121 | | | | 64 | 04/01/2013 |
| 31379N-4W-4 | FED NATL MTG ASSOC #424837 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,383 | 6,383 | 6,419 | 6,400 | | (17) | | (17) | | 6,383 | | | | 318 | 04/01/2013 |
| 31379Q-WV-8 | FED NATL MTG ASSOC #426460 | | 12/01/2010 | SCHEDULED REDEMPTION | | 153,862 | 153,862 | 142,971 | 148,881 | | 4,980 | | 4,980 | | 153,862 | | | | 5,485 | 12/01/2013 |
| 31379R-MN-5 | FED NATL MTG ASSOC #427065 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60 | 60 | 63 | 63 | | (4) | | (4) | | 60 | | | | 3 | 05/01/2028 |
| 31379S-TZ-9 | FED NATL MTG ASSOC #428168 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,394 | 10,394 | 10,700 | 10,683 | | (288) | | (288) | | 10,394 | | | | 486 | 02/01/2027 |
| 31379T-TG-9 | FED NATL MTG ASSOC #429051 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,851 | 18,851 | 18,963 | 18,901 | | (50) | | (50) | | 18,851 | | | | 674 | 07/01/2013 |
| 31379T-3M-4 | FED NATL MTG ASSOC #429304 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,860 | 2,860 | 2,876 | 2,867 | | (6) | | (6) | | 2,860 | | | | 116 | 06/01/2013 |
| 31379V-WD-7 | FED NATL MTG ASSOC #430944 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,555 | 5,555 | 5,590 | 5,570 | | (14) | | (14) | | 5,555 | | | | 225 | 07/01/2013 |
| 31379Y-6V-0 | FED NATL MTG ASSOC #433884 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,241 | 6,241 | 6,194 | 6,216 | | 26 | | 26 | | 6,241 | | | | 202 | 07/01/2013 |
| 31380B-GH-7 | FED NATL MTG ASSOC #435000 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,706 | 2,706 | 2,821 | 2,838 | | (131) | | (131) | | 2,706 | | | | 95 | 08/01/2028 |
| 31380C-QW-1 | FED NATL MTG ASSOC #436169 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,535 | 5,535 | 5,567 | 5,546 | | (11) | | (11) | | 5,535 | | | | 224 | 07/01/2013 |
| 31380C-2A-5 | FED NATL MTG ASSOC #436469 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,166 | 1,166 | 1,215 | 1,261 | | (94) | | (94) | | 1,166 | | | | 51 | 07/01/2028 |
| 31380C-3A-4 | FED NATL MTG ASSOC #436493 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,591 | 16,591 | 16,688 | 16,631 | | (40) | | (40) | | 16,591 | | | | 415 | 07/01/2013 |
| 31380C-3B-2 | FED NATL MTG ASSOC #436494 | | 03/01/2010 | SCHEDULED REDEMPTION | | 19,390 | 19,390 | 19,503 | 19,455 | | (64) | | (64) | | 19,390 | | | | 308 | 07/01/2013 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,131 | 12,131 | 11,744 | 11,503 | | 628 | | 628 | | 12,131 | | | | 479 | 12/01/2018 |
| 31380H-W5-2 | FED NATL MTG ASSOC #440868 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,474 | 6,474 | 6,797 | 6,683 | | (209) | | (209) | | 6,474 | | | | 239 | 11/01/2013 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31380K-N2 | FED NATL MTG ASSOC #442409 | | 12/01/2010 | SCHEDULED REDEMPTION | | 423 | 423 | 410 | 410 | | 13 | | 13 | | 423 | | | | 7 | 11/01/2028 |
| 31380L-FK | FED NATL MTG ASSOC #443070 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,586 | 17,586 | 17,542 | 17,551 | | 36 | | 36 | | 17,586 | | | | 815 | 09/01/2028 |
| 31380L-GF | FED NATL MTG ASSOC #443098 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,082 | 10,082 | 10,136 | 10,128 | | (46) | | (46) | | 10,082 | | | | 346 | 12/01/2028 |
| 31380M-DY | FED NATL MTG ASSOC #443919 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,742 | 3,742 | 3,790 | 3,781 | | (39) | | (39) | | 3,742 | | | | 119 | 10/01/2028 |
| 31380M-NF | FED NATL MTG ASSOC #444190 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,307 | 1,307 | 1,314 | 1,313 | | (6) | | (6) | | 1,307 | | | | 53 | 02/01/2029 |
| 31380P-YV | FED NATL MTG ASSOC #446324 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,915 | 1,915 | 1,842 | 1,821 | | 94 | | 94 | | 1,915 | | | | 106 | 08/01/2027 |
| 31380P-7J | FED NATL MTG ASSOC #446497 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,083 | 4,083 | 4,051 | 4,064 | | 19 | | 19 | | 4,083 | | | | 149 | 12/01/2013 |
| 31380T-ZD | FED NATL MTG ASSOC #449940 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,463 | 2,463 | 2,588 | 2,567 | | (104) | | (104) | | 2,463 | | | | 100 | 12/01/2028 |
| 31380T-4P | FED NATL MTG ASSOC #450030 | | 12/01/2010 | SCHEDULED REDEMPTION | | 885 | 885 | 890 | 890 | | (5) | | (5) | | 885 | | | | 36 | 12/01/2028 |
| 31380Y-PD | FED NATL MTG ASSOC #454120 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35 | 35 | 34 | 34 | | 1 | | 1 | | 35 | | | | 2 | 12/01/2028 |
| 31380Y-7J | FED NATL MTG ASSOC #454597 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,504 | 8,504 | 7,965 | 8,255 | | 249 | | 249 | | 8,504 | | | | 287 | 02/01/2014 |
| 31381A-ZL | FED NATL MTG ASSOC #455347 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,166 | 3,166 | 3,323 | 3,268 | | (102) | | (102) | | 3,166 | | | | 105 | 03/01/2014 |
| 31381D-HW | FED NATL MTG ASSOC #457545 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,142 | 18,142 | 18,517 | 18,438 | | (296) | | (296) | | 18,142 | | | | 901 | 08/01/2018 |
| 31381D-TG | FED NATL MTG ASSOC #457851 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,091 | 10,091 | 10,602 | 10,749 | | (657) | | (657) | | 10,091 | | | | 478 | 01/01/2029 |
| 31382E-PB | FED NATL MTG ASSOC #480218 | | 12/01/2010 | SCHEDULED REDEMPTION | | 359 | 359 | 361 | 358 | | 1 | | 1 | | 359 | | | | 15 | 02/01/2029 |
| 31382J-CG | FED NATL MTG ASSOC #483471 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,513 | 3,513 | 3,486 | 3,499 | | 14 | | 14 | | 3,513 | | | | 76 | 10/01/2013 |
| 31382J-WG | FED NATL MTG ASSOC #484047 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,826 | 1,826 | 1,837 | 1,826 | | | | | | 1,826 | | | | 74 | 02/01/2029 |
| 31382K-QE | FED NATL MTG ASSOC #484753 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,275 | 7,275 | 7,281 | 7,290 | | (15) | | (15) | | 7,275 | | | | 267 | 03/01/2029 |
| 31382Q-TY | FED NATL MTG ASSOC #489367 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,174 | 23,174 | 24,002 | 23,703 | | (529) | | (529) | | 23,174 | | | | 1,362 | 03/01/2029 |
| 31382R-NY | FED NATL MTG ASSOC #490107 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,187 | 2,187 | 2,280 | 2,296 | | (109) | | (109) | | 2,187 | | | | 77 | 03/01/2029 |
| 31382R-Z7 | FED NATL MTG ASSOC #490466 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11 | 11 | 11 | 11 | | (1) | | (1) | | 11 | | | | | 03/01/2029 |
| 31382S-FK | FED NATL MTG ASSOC #490770 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,008 | 6,008 | 6,013 | 6,019 | | (11) | | (11) | | 6,008 | | | | 118 | 03/01/2029 |
| 31382T-FW | FED NATL MTG ASSOC #491681 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,049 | 6,049 | 5,665 | 5,858 | | 191 | | 191 | | 6,049 | | | | 225 | 03/01/2014 |
| 31382T-PV | FED NATL MTG ASSOC #491936 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,329 | 1,329 | 1,274 | 1,274 | | 55 | | 55 | | 1,329 | | | | 70 | 04/01/2029 |
| 31382U-G6 | FED NATL MTG ASSOC #492621 | | 12/01/2010 | SCHEDULED REDEMPTION | | 949 | 949 | 997 | 1,011 | | (62) | | (62) | | 949 | | | | 12 | 06/01/2029 |
| 31382U-RV | FED NATL MTG ASSOC #492900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 207 | 207 | 204 | 204 | | 3 | | 3 | | 207 | | | | 9 | 10/01/2028 |
| 31382U-R3 | FED NATL MTG ASSOC #492906 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,028 | 3,028 | 2,987 | 2,979 | | 49 | | 49 | | 3,028 | | | | 163 | 01/01/2029 |
| 31382U-WN | FED NATL MTG ASSOC #493053 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,837 | 3,837 | 3,690 | 3,590 | | 247 | | 247 | | 3,837 | | | | 106 | 05/01/2029 |
| 31382V-JG | FED NATL MTG ASSOC #493563 | | 12/01/2010 | SCHEDULED REDEMPTION | | 394 | 394 | 381 | 390 | | 4 | | 4 | | 394 | | | | 17 | 05/01/2029 |
| 31382W-WR | FED NATL MTG ASSOC #494856 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37,591 | 37,591 | 38,765 | 38,355 | | (764) | | (764) | | 37,591 | | | | 1,633 | 05/01/2029 |
| 31383A-GY | FED NATL MTG ASSOC #497115 | | 12/01/2010 | SCHEDULED REDEMPTION | | 130 | 130 | 126 | 127 | | 3 | | 3 | | 130 | | | | 6 | 08/01/2029 |
| 31383A-RE | FED NATL MTG ASSOC #497385 | | 12/01/2010 | SCHEDULED REDEMPTION | | 995 | 995 | 956 | 956 | | 39 | | 39 | | 995 | | | | 42 | 05/01/2029 |
| 31383B-AB | FED NATL MTG ASSOC #497802 | | 12/01/2010 | SCHEDULED REDEMPTION | | 322 | 322 | 319 | 320 | | 2 | | 2 | | 322 | | | | 11 | 07/01/2014 |
| 31383B-5Z | FED NATL MTG ASSOC #498664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 901 | 901 | 894 | 898 | | 4 | | 4 | | 901 | | | | 34 | 05/01/2014 |
| 31383C-DA | FED NATL MTG ASSOC #498797 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,987 | 1,987 | 1,970 | 1,978 | | 9 | | 9 | | 1,987 | | | | 73 | 07/01/2014 |
| 31383E-E7 | FED NATL MTG ASSOC #500658 | | 12/01/2010 | SCHEDULED REDEMPTION | | 606 | 606 | 601 | 603 | | 3 | | 3 | | 606 | | | | 20 | 07/01/2014 |
| 31383E-5G | FED NATL MTG ASSOC #501347 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,920 | 3,920 | 3,872 | 3,875 | | 45 | | 45 | | 3,920 | | | | 172 | 06/01/2029 |
| 31383E-5J | FED NATL MTG ASSOC #501349 | | 12/01/2010 | SCHEDULED REDEMPTION | | 160 | 160 | 158 | 158 | | 2 | | 2 | | 160 | | | | 7 | 06/01/2029 |
| 31383G-NB | FED NATL MTG ASSOC #502686 | | 12/01/2010 | SCHEDULED REDEMPTION | | 56 | 56 | 55 | 55 | | 2 | | 2 | | 56 | | | | 3 | 09/01/2029 |
| 31383G-WH | FED NATL MTG ASSOC #502948 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,729 | 1,729 | 1,667 | 1,633 | | 96 | | 96 | | 1,729 | | | | 54 | 08/01/2029 |
| 31383G-ZT | FED NATL MTG ASSOC #503054 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,722 | 1,722 | 1,662 | 1,683 | | 39 | | 39 | | 1,722 | | | | 75 | 07/01/2029 |
| 31383H-SE | FED NATL MTG ASSOC #503717 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,037 | 2,037 | 2,012 | 2,014 | | 22 | | 22 | | 2,037 | | | | 94 | 06/01/2029 |
| 31383H-TN | FED NATL MTG ASSOC #503757 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,556 | 2,556 | 2,456 | 2,454 | | 103 | | 103 | | 2,556 | | | | 86 | 07/01/2029 |
| 31383J-CZ | FED NATL MTG ASSOC #504188 | | 12/01/2010 | SCHEDULED REDEMPTION | | 335 | 335 | 323 | 328 | | 8 | | 8 | | 335 | | | | 15 | 06/01/2029 |
| 31383J-GU | FED NATL MTG ASSOC #504311 | | 12/01/2010 | SCHEDULED REDEMPTION | | 713 | 713 | 705 | 705 | | 8 | | 8 | | 713 | | | | 28 | 08/01/2029 |
| 31383J-TM | FED NATL MTG ASSOC #504656 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,597 | 5,597 | 5,554 | 5,573 | | 25 | | 25 | | 5,597 | | | | 238 | 08/01/2014 |
| 31383K-AP | FED NATL MTG ASSOC #505014 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,312 | 7,312 | 7,250 | 7,270 | | 42 | | 42 | | 7,312 | | | | 277 | 08/01/2014 |
| 31383K-D5 | FED NATL MTG ASSOC #505124 | | 12/01/2010 | SCHEDULED REDEMPTION | | 888 | 888 | 875 | 874 | | 14 | | 14 | | 888 | | | | 29 | 07/01/2029 |
| 31383L-D7 | FED NATL MTG ASSOC #506026 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,166 | 6,166 | 6,079 | 6,073 | | 93 | | 93 | | 6,166 | | | | 448 | 08/01/2029 |
| 31383L-2Q | FED NATL MTG ASSOC #506683 | | 12/01/2010 | SCHEDULED REDEMPTION | | 830 | 830 | 823 | 826 | | 4 | | 4 | | 830 | | | | 32 | 07/01/2014 |
| 31383M-LZ | FED NATL MTG ASSOC #507144 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,475 | 1,475 | 1,463 | 1,467 | | 8 | | 8 | | 1,475 | | | | 55 | 10/01/2014 |
| 31383N-ZH | FED NATL MTG ASSOC #508444 | | 12/01/2010 | SCHEDULED REDEMPTION | | 372 | 372 | 369 | 370 | | 2 | | 2 | | 372 | | | | 14 | 08/01/2014 |
| 31383R-U5 | FED NATL MTG ASSOC #511004 | | 12/01/2010 | SCHEDULED REDEMPTION | | 773 | 773 | 746 | 738 | | 36 | | 36 | | 773 | | | | 34 | 09/01/2029 |
| 31383R-4P | FED NATL MTG ASSOC #511230 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,694 | 14,694 | 14,182 | 14,396 | | 298 | | 298 | | 14,694 | | | | 821 | 10/01/2029 |
| 31383S-FP | FED NATL MTG ASSOC #511474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,159 | 2,159 | 2,083 | 2,061 | | 99 | | 99 | | 2,159 | | | | 111 | 09/01/2029 |
| 31383S-SM | FED NATL MTG ASSOC #511824 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,647 | 2,647 | 2,739 | 2,720 | | (73) | | (73) | | 2,647 | | | | 96 | 07/01/2016 |
| 31383S-Z3 | FED NATL MTG ASSOC #512062 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,613 | 4,613 | 4,656 | 4,647 | | (34) | | (34) | | 4,613 | | | | 236 | 11/01/2014 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31383T-JV-1 | FED NATL MTG ASSOC #512476 | | 12/01/2010 | SCHEDULED REDEMPTION | | 211 | 211 | 209 | 209 | | 3 | | 3 | | 211 | | | | 10 | 10/01/2029 |
| 31383T-KG-2 | FED NATL MTG ASSOC #512495 | | 12/01/2010 | SCHEDULED REDEMPTION | | 163 | 163 | 158 | 159 | | 5 | | 5 | | 163 | | | | 7 | 10/01/2029 |
| 31383U-3H-6 | FED NATL MTG ASSOC #513900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23 | 23 | 23 | 22 | | | | | | 23 | | | | 1 | 10/01/2029 |
| 31383V-RV-7 | FED NATL MTG ASSOC #514500 | | 12/01/2010 | SCHEDULED REDEMPTION | | 629 | 629 | 606 | 610 | | 19 | | 19 | | 629 | | | | 24 | 11/01/2029 |
| 31383V-TJ-2 | FED NATL MTG ASSOC #514553 | | 12/01/2010 | SCHEDULED REDEMPTION | | 361 | 361 | 347 | 346 | | 15 | | 15 | | 361 | | | | 15 | 12/01/2029 |
| 31383Y-DF-1 | FED NATL MTG ASSOC #516802 | | 12/01/2010 | SCHEDULED REDEMPTION | | 255 | 255 | 244 | 234 | | 21 | | 21 | | 255 | | | | 11 | 12/01/2029 |
| 31384A-H2-7 | FED NATL MTG ASSOC #517849 | | 12/01/2010 | SCHEDULED REDEMPTION | | 384 | 384 | 383 | 382 | | 2 | | 2 | | 384 | | | | 18 | 12/01/2029 |
| 31384B-WX-0 | FED NATL MTG ASSOC #519162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,301 | 2,301 | 2,272 | 2,275 | | 25 | | 25 | | 2,301 | | | | 77 | 11/01/2029 |
| 31384B-5E-2 | FED NATL MTG ASSOC #519345 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46 | 46 | 45 | 45 | | 1 | | 1 | | 46 | | | | 2 | 10/01/2029 |
| 31384C-NU-4 | FED NATL MTG ASSOC #519803 | | 12/01/2010 | SCHEDULED REDEMPTION | | 189 | 189 | 193 | 188 | | 1 | | 1 | | 189 | | | | 9 | 12/01/2029 |
| 31384D-LC-4 | FED NATL MTG ASSOC #520623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 134 | 134 | 137 | 133 | | 1 | | 1 | | 134 | | | | 5 | 11/01/2029 |
| 31384D-WR-9 | FED NATL MTG ASSOC #520956 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,540 | 1,540 | 1,520 | 1,516 | | 23 | | 23 | | 1,540 | | | | 50 | 11/01/2029 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | 12/01/2010 | SCHEDULED REDEMPTION | | 624 | 624 | 641 | 642 | | (18) | | (18) | | 624 | | | | 31 | 12/01/2014 |
| 31384J-CQ-0 | FED NATL MTG ASSOC #524879 | | 12/01/2010 | SCHEDULED REDEMPTION | | 299 | 299 | 310 | 320 | | (21) | | (21) | | 299 | | | | 16 | 02/01/2030 |
| 31384J-PQ-6 | FED NATL MTG ASSOC #525231 | | 12/01/2010 | SCHEDULED REDEMPTION | | 339 | 339 | 352 | 363 | | (25) | | (25) | | 339 | | | | 17 | 04/01/2030 |
| 31384K-HL-3 | FED NATL MTG ASSOC #525935 | | 12/01/2010 | SCHEDULED REDEMPTION | | 735 | 735 | 739 | 740 | | (4) | | (4) | | 735 | | | | 39 | 01/01/2030 |
| 31384K-XE-1 | FED NATL MTG ASSOC #526377 | | 12/01/2010 | SCHEDULED REDEMPTION | | 186 | 186 | 193 | 200 | | (14) | | (14) | | 186 | | | | 13 | 05/01/2030 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,342 | 9,342 | 9,430 | 9,415 | | (73) | | (73) | | 9,342 | | | | 214 | 04/01/2015 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | 12/01/2010 | SCHEDULED REDEMPTION | | 957 | 957 | 949 | 953 | | 4 | | 4 | | 957 | | | | 35 | 10/01/2014 |
| 31384M-NP-3 | FED NATL MTG ASSOC #527898 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,739 | 3,739 | 3,763 | 3,749 | | (9) | | (9) | | 3,739 | | | | 187 | 12/01/2024 |
| 31384M-NR-9 | FED NATL MTG ASSOC #527900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,689 | 1,689 | 1,698 | 1,691 | | (1) | | (1) | | 1,689 | | | | 84 | 10/01/2029 |
| 31384N-P8-7 | FED NATL MTG ASSOC #528847 | | 12/01/2010 | SCHEDULED REDEMPTION | | 175 | 175 | 173 | 173 | | 2 | | 2 | | 175 | | | | 8 | 01/01/2030 |
| 31384N-SY-7 | FED NATL MTG ASSOC #528935 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,715 | 1,715 | 1,731 | 1,732 | | (17) | | (17) | | 1,715 | | | | 86 | 07/01/2015 |
| 31384P-D8-5 | FED NATL MTG ASSOC #529427 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8 | 8 | 9 | 9 | | (1) | | (1) | | 8 | | | | | 03/01/2030 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25 | 25 | 25 | 25 | | | | | | 25 | | | | 1 | 03/01/2015 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,015 | 2,015 | 2,067 | 2,084 | | (69) | | (69) | | 2,015 | | | | 88 | 05/01/2015 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,024 | 1,024 | 1,032 | 1,023 | | 1 | | 1 | | 1,024 | | | | 30 | 03/01/2015 |
| 31384S-E2-1 | FED NATL MTG ASSOC #532153 | | 12/01/2010 | SCHEDULED REDEMPTION | | 134 | 134 | 138 | 133 | | 1 | | 1 | | 134 | | | | 7 | 02/01/2030 |
| 31384S-QY-8 | FED NATL MTG ASSOC #532471 | | 12/01/2010 | SCHEDULED REDEMPTION | | 160 | 160 | 157 | 159 | | 1 | | 1 | | 160 | | | | 7 | 03/01/2030 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 65 | 65 | 66 | 65 | | | | | | 65 | | | | 3 | 07/01/2015 |
| 31384S-2W-8 | FED NATL MTG ASSOC #532789 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,182 | 10,182 | 10,357 | 10,266 | | (84) | | (84) | | 10,182 | | | | 449 | 04/01/2016 |
| 31384T-FN-2 | FED NATL MTG ASSOC #533073 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | 1 | 06/01/2030 |
| 31384T-JB-4 | FED NATL MTG ASSOC #533158 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,213 | 2,213 | 2,144 | 2,176 | | 36 | | 36 | | 2,213 | | | | 97 | 03/01/2020 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,216 | 2,216 | 2,234 | 2,251 | | (35) | | (35) | | 2,216 | | | | 121 | 04/01/2015 |
| 31384T-SF-5 | FED NATL MTG ASSOC #533418 | | 12/01/2010 | SCHEDULED REDEMPTION | | 304 | 304 | 310 | 304 | | | | | | 304 | | | | 14 | 04/01/2015 |
| 31384T-YV-3 | FED NATL MTG ASSOC #533624 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,898 | 1,898 | 1,934 | 1,898 | | (1) | | (1) | | 1,898 | | | | 89 | 04/01/2015 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,164 | 1,164 | 1,175 | 1,175 | | (11) | | (11) | | 1,164 | | | | 58 | 07/01/2015 |
| 31384U-FM-1 | FED NATL MTG ASSOC #533972 | | 12/01/2010 | SCHEDULED REDEMPTION | | 104 | 104 | 108 | 112 | | (8) | | (8) | | 104 | | | | 5 | 03/01/2030 |
| 31384U-PG-3 | FED NATL MTG ASSOC #534223 | | 04/01/2010 | SCHEDULED REDEMPTION | | 423 | 423 | 439 | 457 | | (34) | | (34) | | 423 | | | | 11 | 04/01/2030 |
| 31384V-LK-6 | FED NATL MTG ASSOC #535030 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,660 | 2,660 | 2,771 | 2,920 | | (260) | | (260) | | 2,660 | | | | 118 | 12/01/2029 |
| 31384V-T4-4 | FED NATL MTG ASSOC #535271 | | 12/01/2010 | SCHEDULED REDEMPTION | | 61 | 61 | 63 | 65 | | (4) | | (4) | | 61 | | | | 3 | 05/01/2030 |
| 31384V-UG-5 | FED NATL MTG ASSOC #535283 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,740 | 2,740 | 2,845 | 2,944 | | (204) | | (204) | | 2,740 | | | | 127 | 05/01/2030 |
| 31384V-UL-4 | FED NATL MTG ASSOC #535287 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,416 | 4,416 | 4,585 | 4,723 | | (307) | | (307) | | 4,416 | | | | 215 | 05/01/2030 |
| 31384V-UP-5 | FED NATL MTG ASSOC #535290 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,396 | 2,396 | 2,489 | 2,569 | | (173) | | (173) | | 2,396 | | | | 94 | 05/01/2030 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,242 | 1,242 | 1,316 | 1,357 | | (115) | | (115) | | 1,242 | | | | 55 | 04/01/2030 |
| 31384V-WD-0 | FED NATL MTG ASSOC #535344 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,437 | 3,437 | 3,398 | 3,392 | | 45 | | 45 | | 3,437 | | | | 132 | 05/01/2030 |
| 31384V-X4-9 | FED NATL MTG ASSOC #535399 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,181 | 3,181 | 3,303 | 3,419 | | (238) | | (238) | | 3,181 | | | | 121 | 07/01/2030 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,203 | 1,203 | 1,274 | 1,305 | | (103) | | (103) | | 1,203 | | | | 57 | 07/01/2030 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,047 | 1,047 | 1,065 | 1,061 | | (14) | | (14) | | 1,047 | | | | 44 | 07/01/2015 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | 12/01/2010 | SCHEDULED REDEMPTION | | 76,186 | 76,186 | 77,510 | 77,206 | | (1,020) | | (1,020) | | 76,186 | | | | 3,486 | 10/01/2015 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,029 | 3,029 | 3,107 | 3,134 | | (105) | | (105) | | 3,029 | | | | 126 | 12/01/2015 |
| 31384W-B9-0 | FED NATL MTG ASSOC #535664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,050 | 4,050 | 4,219 | 4,476 | | (426) | | (426) | | 4,050 | | | | 165 | 01/01/2031 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,497 | 3,497 | 3,546 | 3,596 | | (100) | | (100) | | 3,497 | | | | 142 | 04/01/2031 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,286 | 10,286 | 10,432 | 10,657 | | (371) | | (371) | | 10,286 | | | | 398 | 04/01/2031 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,775 | 25,775 | 26,186 | 26,169 | | (394) | | (394) | | 25,775 | | | | 1,028 | 04/01/2016 |
| 31384W-KT-6 | FED NATL MTG ASSOC #535906 | | 12/01/2010 | SCHEDULED REDEMPTION | | 112 | 112 | 116 | 120 | | (8) | | (8) | | 112 | | | | 5 | 05/01/2031 |
| 31384W-KY-5 | FED NATL MTG ASSOC #535911 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,608 | 3,608 | 3,600 | 3,584 | | 24 | | 24 | | 3,608 | | | | 132 | 05/01/2031 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31384W-KZ-2 | FED NATL MTG ASSOC #535912 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,411 | 3,411 | 3,584 | 3,689 | | (277) | | (277) | | 3,411 | | | | 127 | 05/01/2031 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 | | 12/01/2010 | SCHEDULED REDEMPTION | | 394 | 394 | 446 | | | (52) | | (52) | | 394 | | | | 2 | 05/01/2031 |
| 31384W-W9-7 | FED NATL MTG ASSOC #536272 | | 12/01/2010 | SCHEDULED REDEMPTION | | 61 | 61 | 63 | 67 | | (6) | | (6) | | 61 | | | | 3 | 06/01/2030 |
| 31384W-ZF-0 | FED NATL MTG ASSOC #536342 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 19 | | (1) | | (1) | | 18 | | | | 1 | 04/01/2030 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | 12/01/2010 | SCHEDULED REDEMPTION | | 71 | 71 | 72 | 72 | | (1) | | (1) | | 71 | | | | 4 | 04/01/2015 |
| 31384W-2J-8 | FED NATL MTG ASSOC #536377 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,050 | 3,050 | 3,109 | 3,051 | | (1) | | (1) | | 3,050 | | | | 107 | 05/01/2015 |
| 31384X-F4-5 | FED NATL MTG ASSOC #536687 | | 12/01/2010 | SCHEDULED REDEMPTION | | 158 | 158 | 164 | 171 | | (13) | | (13) | | 158 | | | | 8 | 05/01/2030 |
| 31384X-PU-6 | FED NATL MTG ASSOC #536935 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23 | 23 | 24 | 24 | | (1) | | (1) | | 23 | | | | 1 | 05/01/2030 |
| 31384X-RT-7 | FED NATL MTG ASSOC #536998 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,960 | 14,960 | 15,327 | 15,545 | | (586) | | (586) | | 14,960 | | | | 880 | 03/01/2030 |
| 31384X-RU-4 | FED NATL MTG ASSOC #536999 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,547 | 1,547 | 1,607 | 1,662 | | (115) | | (115) | | 1,547 | | | | 34 | 03/01/2030 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,026 | 1,026 | 1,036 | 1,035 | | (8) | | (8) | | 1,026 | | | | 48 | 06/01/2015 |
| 31384Y-NX-0 | FED NATL MTG ASSOC #537806 | | 12/01/2010 | SCHEDULED REDEMPTION | | 457 | 457 | 474 | 500 | | (43) | | (43) | | 457 | | | | 23 | 05/01/2030 |
| 31384Y-2U-9 | FED NATL MTG ASSOC #538187 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50 | 50 | 52 | 52 | | (2) | | (2) | | 50 | | | | 3 | 05/01/2030 |
| 31384Y-6P-6 | FED NATL MTG ASSOC #538278 | | 02/01/2010 | SCHEDULED REDEMPTION | | 958 | 958 | 983 | 1,002 | | (43) | | (43) | | 958 | | | | 11 | 05/01/2015 |
| 31385A-LE-5 | FED NATL MTG ASSOC #538625 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46 | 46 | 47 | 52 | | (6) | | (6) | | 46 | | | | 3 | 06/01/2030 |
| 31385A-XJ-1 | FED NATL MTG ASSOC #538981 | | 04/01/2010 | SCHEDULED REDEMPTION | | 157 | 157 | 163 | 173 | | (16) | | (16) | | 157 | | | | 4 | 06/01/2030 |
| 31385B-Z7-3 | FED NATL MTG ASSOC #539966 | | 12/01/2010 | SCHEDULED REDEMPTION | | 308 | 308 | 314 | 308 | | | | | | 308 | | | | 14 | 05/01/2015 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,461 | 3,461 | 3,594 | 3,767 | | (306) | | (306) | | 3,461 | | | | 226 | 05/01/2030 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,355 | 43,355 | 45,513 | 44,727 | | (1,372) | | (1,372) | | 43,355 | | | | 1,509 | 04/01/2016 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,014 | 4,014 | 4,214 | 4,155 | | (141) | | (141) | | 4,014 | | | | 138 | 06/01/2016 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,556 | 4,556 | 4,644 | 4,557 | | (1) | | (1) | | 4,556 | | | | 213 | 05/01/2015 |
| 31385D-4L-2 | FED NATL MTG ASSOC #541827 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6 | 6 | 7 | 7 | | (1) | | (1) | | 6 | | | | | 06/01/2030 |
| 31385D-4U-2 | FED NATL MTG ASSOC #541835 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,884 | 2,884 | 2,940 | 2,885 | | (1) | | (1) | | 2,884 | | | | 135 | 06/01/2015 |
| 31385E-BT-5 | FED NATL MTG ASSOC #541950 | | 12/01/2010 | SCHEDULED REDEMPTION | | 665 | 665 | 691 | 726 | | (61) | | (61) | | 665 | | | | 33 | 07/01/2030 |
| 31385F-F8-4 | FED NATL MTG ASSOC #542991 | | 12/01/2010 | SCHEDULED REDEMPTION | | 266 | 266 | 276 | 288 | | (23) | | (23) | | 266 | | | | 12 | 07/01/2030 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | 12/01/2010 | SCHEDULED REDEMPTION | | 36,326 | 36,326 | 38,471 | 39,667 | | (3,341) | | (3,341) | | 36,326 | | | | 1,557 | 06/01/2030 |
| 31385F-MZ-6 | FED NATL MTG ASSOC #543176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,083 | 1,083 | 1,124 | 1,185 | | (102) | | (102) | | 1,083 | | | | 49 | 07/01/2030 |
| 31385F-6E-1 | FED NATL MTG ASSOC #543669 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,576 | 1,576 | 1,606 | 1,576 | | (1) | | (1) | | 1,576 | | | | 74 | 07/01/2015 |
| 31385G-DG-6 | FED NATL MTG ASSOC #543803 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 22 | | (2) | | (2) | | 20 | | | | 1 | 07/01/2030 |
| 31385G-FZ-2 | FED NATL MTG ASSOC #543884 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,478 | 10,478 | 10,881 | 11,322 | | (844) | | (844) | | 10,478 | | | | 826 | 07/01/2030 |
| 31385G-RH-9 | FED NATL MTG ASSOC #544188 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,438 | 2,438 | 2,485 | 2,439 | | (1) | | (1) | | 2,438 | | | | 114 | 08/01/2015 |
| 31385G-S9-6 | FED NATL MTG ASSOC #544244 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17 | 17 | 17 | 18 | | (1) | | (1) | | 17 | | | | 1 | 07/01/2030 |
| 31385H-PZ-9 | FED NATL MTG ASSOC #545040 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,904 | 1,904 | 1,977 | 1,904 | | | | | | 1,904 | | | | 70 | 09/01/2011 |
| 31385H-S3-7 | FED NATL MTG ASSOC #545138 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,608 | 3,608 | 3,699 | 3,778 | | (171) | | (171) | | 3,608 | | | | 152 | 08/01/2031 |
| 31385H-TB-8 | FED NATL MTG ASSOC #545146 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,810 | 1,810 | 1,836 | 1,857 | | (47) | | (47) | | 1,810 | | | | 79 | 07/01/2031 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,801 | 9,801 | 10,195 | 10,169 | | (368) | | (368) | | 9,801 | | | | 339 | 12/01/2016 |
| 31385J-BZ-0 | FED NATL MTG ASSOC #545556 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,220 | 1,220 | 1,249 | 1,276 | | (56) | | (56) | | 1,220 | | | | 48 | 04/01/2032 |
| 31385J-DJ-4 | FED NATL MTG ASSOC #545605 | | 12/01/2010 | SCHEDULED REDEMPTION | | 300,975 | 300,975 | 308,121 | 313,995 | | (13,020) | | (13,020) | | 300,975 | | | | 12,030 | 05/01/2032 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 104,783 | 104,783 | 109,676 | 108,638 | | (3,855) | | (3,855) | | 104,783 | | | | 3,791 | 05/01/2017 |
| 31385J-G8-5 | FED NATL MTG ASSOC #545723 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,897 | 14,897 | 15,284 | 15,709 | | (812) | | (812) | | 14,897 | | | | 612 | 04/01/2032 |
| 31385J-JD-1 | FED NATL MTG ASSOC #545760 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,228 | 7,228 | 7,376 | 7,340 | | (112) | | (112) | | 7,228 | | | | 296 | 07/01/2032 |
| 31385J-LM-8 | FED NATL MTG ASSOC #545832 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,884 | 2,884 | 3,028 | 2,992 | | (108) | | (108) | | 2,884 | | | | 112 | 08/01/2017 |
| 31385J-NG-9 | FED NATL MTG ASSOC #545891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 307 | 307 | 317 | 316 | | (9) | | (9) | | 307 | | | | 12 | 07/01/2032 |
| 31385J-SH-2 | FED NATL MTG ASSOC #546020 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 08/01/2030 |
| 31385J-U7-1 | FED NATL MTG ASSOC #546106 | | 12/01/2010 | SCHEDULED REDEMPTION | | 293 | 293 | 304 | 310 | | (16) | | (16) | | 293 | | | | 14 | 07/01/2030 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,432 | 4,432 | 4,501 | 4,467 | | (35) | | (35) | | 4,432 | | | | 150 | 03/01/2016 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | 12/01/2010 | SCHEDULED REDEMPTION | | 901 | 901 | 916 | 908 | | (7) | | (7) | | 901 | | | | 39 | 03/01/2016 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | 12/01/2010 | SCHEDULED REDEMPTION | | 455 | 455 | 467 | 467 | | (12) | | (12) | | 455 | | | | 20 | 08/01/2015 |
| 31385K-UP-8 | FED NATL MTG ASSOC #546990 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 59 | | (6) | | (6) | | 53 | | | | 3 | 07/01/2030 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | 12/01/2010 | SCHEDULED REDEMPTION | | 225 | 225 | 231 | 234 | | (9) | | (9) | | 225 | | | | 8 | 11/01/2015 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,895 | 3,895 | 3,971 | 3,896 | | (1) | | (1) | | 3,895 | | | | 183 | 08/01/2015 |
| 31385N-CW-7 | FED NATL MTG ASSOC #547385 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16 | 16 | 17 | 18 | | (1) | | (1) | | 16 | | | | 1 | 07/01/2030 |
| 31385N-EV-7 | FED NATL MTG ASSOC #547448 | | 12/01/2010 | SCHEDULED REDEMPTION | | 65 | 65 | 67 | 69 | | (4) | | (4) | | 65 | | | | 4 | 09/01/2030 |
| 31385N-FN-4 | FED NATL MTG ASSOC #547473 | | 12/01/2010 | SCHEDULED REDEMPTION | | 339 | 339 | 352 | 365 | | (26) | | (26) | | 339 | | | | 17 | 07/01/2030 |
| 31385N-F3-8 | FED NATL MTG ASSOC #547486 | | 12/01/2010 | SCHEDULED REDEMPTION | | 154 | 154 | 160 | 167 | | (13) | | (13) | | 154 | | | | 8 | 08/01/2030 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | 12/01/2010 | SCHEDULED REDEMPTION | | 531 | 531 | 551 | 564 | | (33) | | (33) | | 531 | | | | 25 | 08/01/2030 |
| 31385N-G9-3 | FED NATL MTG ASSOC #547780 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30 | 30 | 31 | 33 | | (2) | | (2) | | 30 | | | | 2 | 09/01/2030 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31385N-7B-9 | FED NATL MTG ASSOC #548190 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,323 | 1,323 | 1,359 | 1,410 | | (87) | | (87) | | 1,323 | | | | 51 | 10/01/2030 |
| 31385P-H6-4 | FED NATL MTG ASSOC #548453 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,367 | 7,367 | 7,740 | 7,768 | | (400) | | (400) | | 7,367 | | | | 417 | 11/01/2029 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,966 | 6,966 | 7,377 | 7,489 | | (523) | | (523) | | 6,966 | | | | 289 | 06/01/2030 |
| 31385Q-AR-3 | FED NATL MTG ASSOC #549116 | | 12/01/2010 | SCHEDULED REDEMPTION | | 95 | 95 | 99 | 103 | | (8) | | (8) | | 95 | | | | 4 | 08/01/2030 |
| 31385Q-A4-4 | FED NATL MTG ASSOC #549127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 3 | | | | | | 3 | | | | | 08/01/2030 |
| 31385Q-ZR-6 | FED NATL MTG ASSOC #549852 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,354 | 1,354 | 1,405 | 1,377 | | (22) | | (22) | | 1,354 | | | | 55 | 08/01/2030 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,308 | 9,308 | 9,488 | 9,311 | | (3) | | (3) | | 9,308 | | | | 452 | 10/01/2015 |
| 31385R-K8-2 | FED NATL MTG ASSOC #550319 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,873 | 5,873 | 6,099 | 6,367 | | (494) | | (494) | | 5,873 | | | | 134 | 08/01/2030 |
| 31385R-WX-4 | FED NATL MTG ASSOC #550662 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,081 | 1,081 | 1,123 | 1,164 | | (83) | | (83) | | 1,081 | | | | 53 | 08/01/2030 |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,123 | 3,123 | 3,177 | 3,172 | | (49) | | (49) | | 3,123 | | | | 136 | 12/01/2015 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | 12/01/2010 | SCHEDULED REDEMPTION | | 295 | 295 | 301 | 295 | | | | | | 295 | | | | 13 | 10/01/2015 |
| 31385S-FW-3 | FED NATL MTG ASSOC #551081 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 21 | | (1) | | (1) | | 19 | | | | 1 | 02/01/2031 |
| 31385S-NA-2 | FED NATL MTG ASSOC #551285 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 6 | | | | | | 5 | | | | | 09/01/2030 |
| 31385U-QP-1 | FED NATL MTG ASSOC #553162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 200 | 200 | 208 | 216 | | (16) | | (16) | | 200 | | | | 10 | 09/01/2030 |
| 31385U-7A-5 | FED NATL MTG ASSOC #553589 | | 12/01/2010 | SCHEDULED REDEMPTION | | 179 | 179 | 186 | 190 | | (12) | | (12) | | 179 | | | | 9 | 10/01/2030 |
| 31385W-BN-8 | FED NATL MTG ASSOC #554545 | | 12/01/2010 | SCHEDULED REDEMPTION | | 140 | 140 | 146 | 158 | | (18) | | (18) | | 140 | | | | 6 | 11/01/2030 |
| 31385W-KD-0 | FED NATL MTG ASSOC #554792 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30 | 30 | 31 | 32 | | (3) | | (3) | | 30 | | | | 2 | 11/01/2030 |
| 31385W-SX-8 | FED NATL MTG ASSOC #555034 | | 12/01/2010 | SCHEDULED REDEMPTION | | 196,344 | 196,344 | 206,115 | 203,325 | | (6,981) | | (6,981) | | 196,344 | | | | 7,136 | 09/01/2017 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | 12/01/2010 | SCHEDULED REDEMPTION | | 134,429 | 134,429 | 141,060 | 139,242 | | (4,812) | | (4,812) | | 134,429 | | | | 4,909 | 11/01/2017 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | 12/01/2010 | SCHEDULED REDEMPTION | | 131,305 | 131,305 | 137,840 | 135,400 | | (4,095) | | (4,095) | | 131,305 | | | | 4,767 | 04/01/2017 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27,945 | 27,945 | 29,335 | 28,972 | | (1,028) | | (1,028) | | 27,945 | | | | 1,017 | 11/01/2017 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,576 | 6,576 | 6,840 | 6,818 | | (242) | | (242) | | 6,576 | | | | 245 | 03/01/2018 |
| 31385X-BX-4 | FED NATL MTG ASSOC #555454 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27,107 | 27,107 | 28,456 | 28,093 | | (986) | | (986) | | 27,107 | | | | 988 | 03/01/2018 |
| 31385X-NN-3 | FED NATL MTG ASSOC #555797 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,818 | 47,818 | 49,187 | 49,328 | | (1,510) | | (1,510) | | 47,818 | | | | 1,403 | 10/01/2033 |
| 31385X-TL-1 | FED NATL MTG ASSOC #555955 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,739 | 1,739 | 1,735 | 1,735 | | 3 | | 3 | | 1,739 | | | | 59 | 10/01/2033 |
| 31385X-2P-1 | FED NATL MTG ASSOC #556182 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,315 | 5,315 | 5,319 | 5,328 | | (13) | | (13) | | 5,315 | | | | 196 | 07/01/2030 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | 12/01/2010 | SCHEDULED REDEMPTION | | 288 | 288 | 286 | 286 | | 2 | | 2 | | 288 | | | | 11 | 12/01/2015 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,694 | 7,694 | 7,826 | 7,762 | | (69) | | (69) | | 7,694 | | | | 345 | 03/01/2016 |
| 31385Y-G4-1 | FED NATL MTG ASSOC #556519 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,183 | 6,183 | 6,420 | 6,704 | | (521) | | (521) | | 6,183 | | | | 237 | 10/01/2030 |
| 31386A-CY-0 | FED NATL MTG ASSOC #557287 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,782 | 1,782 | 1,823 | 1,775 | | 7 | | 7 | | 1,782 | | | | 66 | 09/01/2030 |
| 31386A-KH-8 | FED NATL MTG ASSOC #557496 | | 10/01/2010 | SCHEDULED REDEMPTION | | 15,174 | 15,174 | 15,027 | 14,770 | | 405 | | 405 | | 15,174 | | | | 344 | 12/01/2030 |
| 31386A-4N-3 | FED NATL MTG ASSOC #558029 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81 | 81 | 82 | 82 | | (1) | | (1) | | 81 | | | | 4 | 10/01/2015 |
| 31386B-M4-3 | FED NATL MTG ASSOC #558479 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28 | 28 | 29 | 29 | | (1) | | (1) | | 28 | | | | 2 | 09/01/2030 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,653 | 11,653 | 11,954 | 12,067 | | (413) | | (413) | | 11,653 | | | | 159 | 01/01/2016 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,880 | 13,880 | 14,149 | 13,885 | | (5) | | (5) | | 13,880 | | | | 636 | 11/01/2015 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | 12/01/2010 | SCHEDULED REDEMPTION | | 84,228 | 84,228 | 85,860 | 84,249 | | (21) | | (21) | | 84,228 | | | | 3,554 | 12/01/2015 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,546 | 8,546 | 8,767 | 8,858 | | (312) | | (312) | | 8,546 | | | | 474 | 01/01/2016 |
| 31386D-6L-9 | FED NATL MTG ASSOC #560775 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 58 | | (5) | | (5) | | 53 | | | | 3 | 10/01/2030 |
| 31386E-CL-0 | FED NATL MTG ASSOC #560875 | | 12/01/2010 | SCHEDULED REDEMPTION | | 263 | 263 | 256 | 258 | | 5 | | 5 | | 263 | | | | 10 | 03/01/2031 |
| 31386E-CQ-9 | FED NATL MTG ASSOC #560879 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,686 | 1,686 | 1,750 | 1,760 | | (74) | | (74) | | 1,686 | | | | 58 | 03/01/2031 |
| 31386E-CS-5 | FED NATL MTG ASSOC #560881 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,691 | 7,691 | 7,877 | 7,962 | | (271) | | (271) | | 7,691 | | | | 251 | 03/01/2031 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | 12/01/2010 | SCHEDULED REDEMPTION | | 55 | 55 | 56 | 56 | | (2) | | (2) | | 55 | | | | 3 | 12/01/2015 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,880 | 17,880 | 18,227 | 17,886 | | (6) | | (6) | | 17,880 | | | | 1,037 | 02/01/2016 |
| 31386E-YM-4 | FED NATL MTG ASSOC #561516 | | 12/01/2010 | SCHEDULED REDEMPTION | | 980 | 980 | 1,017 | 1,014 | | (35) | | (35) | | 980 | | | | 76 | 12/01/2030 |
| 31386E-7L-6 | FED NATL MTG ASSOC #561699 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16 | 16 | 16 | 16 | | (1) | | (1) | | 16 | | | | 1 | 01/01/2031 |
| 31386F-BJ-3 | FED NATL MTG ASSOC #561741 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,055 | 3,055 | 3,111 | 3,142 | | (87) | | (87) | | 3,055 | | | | 105 | 01/01/2031 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | 12/01/2010 | SCHEDULED REDEMPTION | | 778 | 778 | 792 | 786 | | (7) | | (7) | | 778 | | | | 32 | 12/01/2015 |
| 31386G-CK-7 | FED NATL MTG ASSOC #562674 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,352 | 40,352 | 42,214 | 42,046 | | (1,694) | | (1,694) | | 40,352 | | | | 989 | 02/01/2031 |
| 31386H-AJ-0 | FED NATL MTG ASSOC #563509 | | 12/01/2010 | SCHEDULED REDEMPTION | | 117 | 117 | 122 | 127 | | (9) | | (9) | | 117 | | | | 4 | 12/01/2030 |
| 31386H-CY-5 | FED NATL MTG ASSOC #563587 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37 | 37 | 39 | 39 | | (1) | | (1) | | 37 | | | | 2 | 12/01/2030 |
| 31386H-H2-0 | FED NATL MTG ASSOC #563749 | | 12/01/2010 | SCHEDULED REDEMPTION | | 352 | 352 | 357 | 363 | | (11) | | (11) | | 352 | | | | 16 | 02/01/2031 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,541 | 18,541 | 19,020 | 19,348 | | (807) | | (807) | | 18,541 | | | | 835 | 12/01/2015 |
| 31386H-QG-9 | FED NATL MTG ASSOC #563955 | | 12/01/2010 | SCHEDULED REDEMPTION | | 320 | 320 | 325 | 325 | | (5) | | (5) | | 320 | | | | 14 | 12/01/2015 |
| 31386J-AA-5 | FED NATL MTG ASSOC #564401 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | (1) | | (1) | | 9 | | | | | 12/01/2030 |
| 31386J-FC-6 | FED NATL MTG ASSOC #564563 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 02/01/2031 |
| 31386J-QM-2 | FED NATL MTG ASSOC #564860 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,658 | 5,658 | 5,876 | 5,869 | | (211) | | (211) | | 5,658 | | | | 293 | 05/01/2031 |
| 31386J-UN-5 | FED NATL MTG ASSOC #564989 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,071 | 2,071 | 2,107 | 2,091 | | (20) | | (20) | | 2,071 | | | | 80 | 03/01/2016 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,464 | 1,464 | 1,502 | 1,509 | | (45) | | (45) | | 1,464 | | | | 64 | 01/01/2016 |
| 31386L-FL-1 | FED NATL MTG ASSOC #566371 | | 12/01/2010 | SCHEDULED REDEMPTION | | 114 | 114 | 113 | 111 | | 3 | | 3 | | 114 | | | | 4 | 12/01/2030 |
| 31386L-RW-4 | FED NATL MTG ASSOC #566701 | | 09/01/2010 | SCHEDULED REDEMPTION | | 30,172 | 30,172 | 31,332 | 31,564 | | (1,392) | | (1,392) | | 30,172 | | | | 1,446 | 12/01/2030 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,824 | 10,824 | 10,996 | 10,960 | | (136) | | (136) | | 10,824 | | | | 413 | 09/01/2016 |
| 31386M-AE-0 | FED NATL MTG ASSOC #567105 | | 12/01/2010 | SCHEDULED REDEMPTION | | 66 | 66 | 67 | 70 | | (5) | | (5) | | 66 | | | | 3 | 12/01/2030 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,836 | 12,836 | 12,731 | 12,801 | | 35 | | 35 | | 12,836 | | | | 480 | 01/01/2016 |
| 31386M-QP-8 | FED NATL MTG ASSOC #567562 | | 12/01/2010 | SCHEDULED REDEMPTION | | 187 | 187 | 191 | 192 | | (6) | | (6) | | 187 | | | | 8 | 01/01/2016 |
| 31386M-R7-7 | FED NATL MTG ASSOC #567610 | | 12/01/2010 | SCHEDULED REDEMPTION | | 204 | 204 | 201 | 201 | | 3 | | 3 | | 204 | | | | 8 | 02/01/2031 |
| 31386N-VS-4 | FED NATL MTG ASSOC #568625 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,820 | 6,820 | 6,970 | 7,170 | | (350) | | (350) | | 6,820 | | | | 212 | 01/01/2031 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,812 | 8,812 | 8,983 | 8,814 | | (2) | | (2) | | 8,812 | | | | 413 | 02/01/2016 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,239 | 12,239 | 12,434 | 12,339 | | (100) | | (100) | | 12,239 | | | | 496 | 10/01/2016 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,681 | 2,681 | 2,789 | 2,833 | | (152) | | (152) | | 2,681 | | | | 95 | 06/01/2016 |
| 31386P-S6-1 | FED NATL MTG ASSOC #569441 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,155 | 1,155 | 1,199 | 1,207 | | (52) | | (52) | | 1,155 | | | | 58 | 01/01/2031 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,891 | 2,891 | 2,941 | 2,913 | | (22) | | (22) | | 2,891 | | | | 126 | 03/01/2016 |
| 31386P-ZD-8 | FED NATL MTG ASSOC #569640 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50,000 | 50,000 | 52,953 | 54,742 | | (4,741) | | (4,741) | | 50,000 | | | | 1,821 | 01/01/2031 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,807 | 2,807 | 2,855 | 2,851 | | (44) | | (44) | | 2,807 | | | | 123 | 02/01/2016 |
| 31386Q-FM-8 | FED NATL MTG ASSOC #569972 | | 12/01/2010 | SCHEDULED REDEMPTION | | 173 | 173 | 177 | 183 | | (10) | | (10) | | 173 | | | | 10 | 03/01/2031 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,967 | 13,967 | 14,237 | 13,972 | | (5) | | (5) | | 13,967 | | | | 218 | 01/01/2016 |
| 31386R-WR-6 | FED NATL MTG ASSOC #571356 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41 | 41 | 43 | 43 | | (2) | | (2) | | 41 | | | | 2 | 02/01/2031 |
| 31386S-CH-8 | FED NATL MTG ASSOC #571672 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 19 | | (1) | | (1) | | 17 | | | | 1 | 02/01/2031 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,574 | 1,574 | 1,561 | 1,563 | | 11 | | 11 | | 1,574 | | | | 40 | 02/01/2016 |
| 31386S-LS-4 | FED NATL MTG ASSOC #571937 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38 | 38 | 38 | 38 | | | | | | 38 | | | | 2 | 06/01/2031 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,562 | 3,562 | 3,533 | 3,548 | | 13 | | 13 | | 3,562 | | | | 166 | 04/01/2016 |
| 31386T-AS-4 | FED NATL MTG ASSOC #572517 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,010 | 9,010 | 9,356 | 9,837 | | (826) | | (826) | | 9,010 | | | | 650 | 03/01/2031 |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,936 | 7,936 | 8,073 | 8,038 | | (102) | | (102) | | 7,936 | | | | 347 | 02/01/2016 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,925 | 18,925 | 19,251 | 19,128 | | (203) | | (203) | | 18,925 | | | | 785 | 03/01/2016 |
| 31386T-KY-0 | FED NATL MTG ASSOC #572811 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,256 | 3,256 | 3,312 | 3,291 | | (35) | | (35) | | 3,256 | | | | 142 | 03/01/2016 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,312 | 1,312 | 1,346 | 1,351 | | (39) | | (39) | | 1,312 | | | | 60 | 04/01/2016 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | 12/01/2010 | SCHEDULED REDEMPTION | | 939 | 939 | 955 | 957 | | (18) | | (18) | | 939 | | | | 41 | 03/01/2016 |
| 31386U-RN-4 | FED NATL MTG ASSOC #573893 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,463 | 2,463 | 2,392 | 2,389 | | 73 | | 73 | | 2,463 | | | | 89 | 04/01/2031 |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,786 | 2,786 | 2,763 | 2,778 | | 8 | | 8 | | 2,786 | | | | 105 | 04/01/2016 |
| 31386U-VR-0 | FED NATL MTG ASSOC #574024 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,090 | 2,090 | 2,194 | 2,179 | | (88) | | (88) | | 2,090 | | | | 78 | 05/01/2016 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,585 | 4,585 | 4,682 | 4,667 | | (83) | | (83) | | 4,585 | | | | 200 | 03/01/2016 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,755 | 20,755 | 21,291 | 21,226 | | (471) | | (471) | | 20,755 | | | | 800 | 07/01/2016 |
| 31386Y-E5-9 | FED NATL MTG ASSOC #577156 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,982 | 4,982 | 4,837 | 4,841 | | 141 | | 141 | | 4,982 | | | | 258 | 05/01/2031 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,188 | 20,188 | 19,544 | 18,907 | | 1,281 | | 1,281 | | 20,188 | | | | 883 | 04/01/2021 |
| 31386Y-3L-6 | FED NATL MTG ASSOC #577803 | | 12/01/2010 | SCHEDULED REDEMPTION | | 87 | 87 | 85 | 84 | | 3 | | 3 | | 87 | | | | 4 | 04/01/2031 |
| 31387B-C9-2 | FED NATL MTG ASSOC #578896 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,008 | 1,008 | 978 | 978 | | 31 | | 31 | | 1,008 | | | | 53 | 04/01/2031 |
| 31387C-BV-2 | FED NATL MTG ASSOC #579752 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,900 | 10,900 | 10,577 | 10,546 | | 355 | | 355 | | 10,900 | | | | 285 | 04/01/2031 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,416 | 32,416 | 33,501 | 33,288 | | (872) | | (872) | | 32,416 | | | | 1,080 | 09/01/2016 |
| 31387D-BR-9 | FED NATL MTG ASSOC #580648 | | 12/01/2010 | SCHEDULED REDEMPTION | | 655 | 655 | 680 | 692 | | (38) | | (38) | | 655 | | | | 33 | 05/01/2031 |
| 31387D-MB-2 | FED NATL MTG ASSOC #580954 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,031 | 6,031 | 6,331 | 6,248 | | (217) | | (217) | | 6,031 | | | | 246 | 05/01/2016 |
| 31387E-FB-8 | FED NATL MTG ASSOC #581662 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,836 | 16,836 | 17,306 | 17,627 | | (791) | | (791) | | 16,836 | | | | 662 | 07/01/2031 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | 12/01/2010 | SCHEDULED REDEMPTION | | 67,125 | 67,125 | 70,466 | 69,471 | | (2,346) | | (2,346) | | 67,125 | | | | 2,360 | 07/01/2016 |
| 31387E-Q4-2 | FED NATL MTG ASSOC #581975 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50,114 | 50,114 | 52,589 | 53,196 | | (3,082) | | (3,082) | | 50,114 | | | | 2,599 | 08/01/2031 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | 12/01/2010 | SCHEDULED REDEMPTION | | 965 | 965 | 1,002 | 1,016 | | (51) | | (51) | | 965 | | | | 48 | 07/01/2030 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,097 | 1,097 | 1,098 | 1,098 | | (2) | | (2) | | 1,097 | | | | 45 | 05/01/2016 |
| 31387H-XK-1 | FED NATL MTG ASSOC #584882 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,792 | 1,792 | 1,838 | 1,837 | | (45) | | (45) | | 1,792 | | | | 78 | 05/01/2016 |
| 31387H-2V-1 | FED NATL MTG ASSOC #584988 | | 12/01/2010 | SCHEDULED REDEMPTION | | 162 | 162 | 166 | 169 | | (7) | | (7) | | 162 | | | | 8 | 09/01/2031 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,167 | 15,167 | 15,409 | 15,426 | | (259) | | (259) | | 15,167 | | | | 896 | 07/01/2016 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,298 | 13,298 | 13,510 | 13,513 | | (216) | | (216) | | 13,298 | | | | 398 | 07/01/2016 |
| 31387M-KC-2 | FED NATL MTG ASSOC #588091 | | 12/01/2010 | SCHEDULED REDEMPTION | | 500 | 500 | 509 | 514 | | (14) | | (14) | | 500 | | | | 23 | 06/01/2031 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,148 | 39,148 | 39,203 | 39,223 | | (75) | | (75) | | 39,148 | | | | 1,489 | 07/01/2031 |
| 31387N-3T-2 | FED NATL MTG ASSOC #589510 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,472 | 6,472 | 6,626 | 6,726 | | (254) | | (254) | | 6,472 | | | | 189 | 08/01/2031 |
| 31387P-LP-5 | FED NATL MTG ASSOC #589934 | | 12/01/2010 | SCHEDULED REDEMPTION | | 585 | 585 | 608 | 627 | | (42) | | (42) | | 585 | | | | 29 | 06/01/2031 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,270 | 7,270 | 7,385 | 7,366 | | (96) | | (96) | | 7,270 | | | | 299 | 07/01/2016 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,599 | 28,599 | 29,005 | 29,169 | | (571) | | (571) | | 28,599 | | | | 978 | 08/01/2031 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31387R-AJ-7 | FED NATL MTG ASSOC #591409 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101 | 101 | 103 | 104 | | (3) | | (3) | | 101 | | | | 4 | 06/01/2030 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,801 | 1,801 | 1,744 | 1,688 | | 113 | | 113 | | 1,801 | | | | 66 | 06/01/2021 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | 12/01/2010 | SCHEDULED REDEMPTION | | 62,637 | 62,637 | 62,725 | 62,738 | | (101) | | (101) | | 62,637 | | | | 3,048 | 08/01/2031 |
| 31387S-Y3-4 | FED NATL MTG ASSOC #593030 | | 12/01/2010 | SCHEDULED REDEMPTION | | 246 | 246 | 251 | 254 | | (8) | | (8) | | 246 | | | | 11 | 09/01/2031 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,513 | 1,513 | 1,565 | 1,552 | | (39) | | (39) | | 1,513 | | | | 52 | 07/01/2016 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,041 | 4,041 | 4,105 | 4,104 | | (63) | | (63) | | 4,041 | | | | 164 | 07/01/2016 |
| 31387V-P5-2 | FED NATL MTG ASSOC #595444 | | 12/01/2010 | SCHEDULED REDEMPTION | | 184 | 184 | 193 | 199 | | (16) | | (16) | | 184 | | | | 7 | 09/01/2031 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,709 | 16,709 | 16,975 | 16,920 | | (211) | | (211) | | 16,709 | | | | 534 | 09/01/2016 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,669 | 15,669 | 15,918 | 15,887 | | (218) | | (218) | | 15,669 | | | | 480 | 08/01/2016 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,177 | 10,177 | 10,340 | 10,322 | | (144) | | (144) | | 10,177 | | | | 336 | 09/01/2016 |
| 31387X-AY-1 | FED NATL MTG ASSOC #596823 | | 12/01/2010 | SCHEDULED REDEMPTION | | 103 | 103 | 105 | 104 | | (1) | | (1) | | 103 | | | | 5 | 08/01/2031 |
| 31387X-RV-9 | FED NATL MTG ASSOC #597300 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,124 | 24,124 | 24,978 | 25,107 | | (983) | | (983) | | 24,124 | | | | 754 | 09/01/2031 |
| 31387X-UC-7 | FED NATL MTG ASSOC #597379 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,486 | 3,486 | 3,659 | 3,612 | | (126) | | (126) | | 3,486 | | | | 135 | 09/01/2016 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,928 | 6,928 | 7,273 | 7,163 | | (234) | | (234) | | 6,928 | | | | 230 | 10/01/2016 |
| 31388A-A4-6 | FED NATL MTG ASSOC #598627 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168 | 168 | 172 | 167 | | 1 | | 1 | | 168 | | | | 8 | 08/01/2031 |
| 31388A-4V-3 | FED NATL MTG ASSOC #599436 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,442 | 3,442 | 3,508 | 3,573 | | (131) | | (131) | | 3,442 | | | | 171 | 06/01/2031 |
| 31388B-X3-1 | FED NATL MTG ASSOC #600198 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,973 | 2,973 | 2,940 | 2,938 | | 35 | | 35 | | 2,973 | | | | 110 | 07/01/2031 |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | 12/01/2010 | SCHEDULED REDEMPTION | | 561 | 561 | 562 | 562 | | (1) | | (1) | | 561 | | | | 17 | 08/01/2031 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,112 | 6,112 | 6,120 | 6,125 | | (14) | | (14) | | 6,112 | | | | 171 | 08/01/2031 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,834 | 32,834 | 32,880 | 32,897 | | (63) | | (63) | | 32,834 | | | | 1,182 | 08/01/2031 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | 12/01/2010 | SCHEDULED REDEMPTION | | 92 | 92 | 92 | 92 | | | | | | 92 | | | | 4 | 08/01/2031 |
| 31388C-TA-8 | FED NATL MTG ASSOC #600945 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13 | 13 | 13 | 13 | | | | | | 13 | | | | 1 | 09/01/2031 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,590 | 6,590 | 6,695 | 6,680 | | (90) | | (90) | | 6,590 | | | | 238 | 09/01/2016 |
| 31388C-7B-0 | FED NATL MTG ASSOC #601290 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,319 | 1,319 | 1,321 | 1,322 | | (2) | | (2) | | 1,319 | | | | 56 | 08/01/2031 |
| 31388D-YD-4 | FED NATL MTG ASSOC #602008 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,697 | 5,697 | 5,916 | 6,194 | | (497) | | (497) | | 5,697 | | | | 153 | 08/01/2031 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | 12/01/2010 | SCHEDULED REDEMPTION | | 931 | 931 | 945 | 944 | | (13) | | (13) | | 931 | | | | 27 | 09/01/2016 |
| 31388E-GD-2 | FED NATL MTG ASSOC #602396 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,144 | 1,144 | 1,188 | 1,213 | | (68) | | (68) | | 1,144 | | | | 57 | 08/01/2031 |
| 31388G-XJ-5 | FED NATL MTG ASSOC #604681 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,416 | 6,416 | 6,563 | 6,654 | | (238) | | (238) | | 6,416 | | | | 314 | 09/01/2031 |
| 31388H-B8-1 | FED NATL MTG ASSOC #604963 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,621 | 2,621 | 2,682 | 2,722 | | (100) | | (100) | | 2,621 | | | | 161 | 11/01/2031 |
| 31388H-R4-3 | FED NATL MTG ASSOC #605407 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57,030 | 57,030 | 60,399 | 60,370 | | (3,340) | | (3,340) | | 57,030 | | | | 2,032 | 05/01/2031 |
| 31388J-EU-5 | FED NATL MTG ASSOC #605947 | | 12/01/2010 | SCHEDULED REDEMPTION | | 74,380 | 74,380 | 75,566 | 75,248 | | (867) | | (867) | | 74,380 | | | | 2,158 | 09/01/2016 |
| 31388J-S9-7 | FED NATL MTG ASSOC #606344 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,549 | 1,549 | 1,629 | 1,621 | | (72) | | (72) | | 1,549 | | | | 76 | 10/01/2031 |
| 31388J-TE-5 | FED NATL MTG ASSOC #606349 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,799 | 113,799 | 116,149 | 118,579 | | (4,780) | | (4,780) | | 113,799 | | | | 2,221 | 10/01/2031 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,217 | 13,217 | 13,875 | 13,691 | | (473) | | (473) | | 13,217 | | | | 516 | 11/01/2016 |
| 31388K-4C-3 | FED NATL MTG ASSOC #607519 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,370 | 13,370 | 13,222 | 13,225 | | 146 | | 146 | | 13,370 | | | | 294 | 11/01/2031 |
| 31388L-6H-8 | FED NATL MTG ASSOC #608472 | | 12/01/2010 | SCHEDULED REDEMPTION | | 205 | 205 | 209 | 209 | | (4) | | (4) | | 205 | | | | 10 | 10/01/2031 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,956 | 5,956 | 6,051 | 6,030 | | (74) | | (74) | | 5,956 | | | | 215 | 09/01/2016 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | 12/01/2010 | SCHEDULED REDEMPTION | | 346 | 346 | 367 | 375 | | (29) | | (29) | | 346 | | | | 18 | 07/01/2031 |
| 31388N-GH-3 | FED NATL MTG ASSOC #609600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 50,219 | 50,219 | 51,125 | 51,490 | | (1,272) | | (1,272) | | 50,219 | | | | 1,903 | 11/01/2031 |
| 31388N-P4-2 | FED NATL MTG ASSOC #609843 | | 12/01/2010 | SCHEDULED REDEMPTION | | 258 | 258 | 265 | 270 | | (11) | | (11) | | 258 | | | | 12 | 10/01/2031 |
| 31388P-CX-7 | FED NATL MTG ASSOC #610386 | | 12/01/2010 | SCHEDULED REDEMPTION | | 597 | 597 | 610 | 613 | | (16) | | (16) | | 597 | | | | 28 | 10/01/2031 |
| 31388P-G3-9 | FED NATL MTG ASSOC #610518 | | 12/01/2010 | SCHEDULED REDEMPTION | | 114 | 114 | 117 | 120 | | (6) | | (6) | | 114 | | | | 5 | 10/01/2031 |
| 31388P-HD-6 | FED NATL MTG ASSOC #610528 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,378 | 14,378 | 14,976 | 15,272 | | (893) | | (893) | | 14,378 | | | | 637 | 10/01/2031 |
| 31388Q-BP-3 | FED NATL MTG ASSOC #611246 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,999 | 2,999 | 3,059 | 3,130 | | (132) | | (132) | | 2,999 | | | | 163 | 06/01/2031 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,045 | 47,045 | 49,387 | 48,639 | | (1,594) | | (1,594) | | 47,045 | | | | 1,518 | 12/01/2016 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,235 | 7,235 | 7,526 | 7,515 | | (279) | | (279) | | 7,235 | | | | 288 | 12/01/2016 |
| 31388U-K6-6 | FED NATL MTG ASSOC #615117 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63 | 63 | 66 | 68 | | (5) | | (5) | | 63 | | | | 3 | 11/01/2031 |
| 31388U-NZ-9 | FED NATL MTG ASSOC #615208 | | 12/01/2010 | SCHEDULED REDEMPTION | | 699 | 699 | 719 | 724 | | (25) | | (25) | | 699 | | | | 32 | 10/01/2031 |
| 31388X-6U-3 | FED NATL MTG ASSOC #618383 | | 12/01/2010 | SCHEDULED REDEMPTION | | 141 | 141 | 141 | 141 | | | | | | 141 | | | | 5 | 12/01/2031 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,762 | 1,762 | 1,822 | 1,803 | | (41) | | (41) | | 1,762 | | | | 64 | 12/01/2016 |
| 31388Y-NY-4 | FED NATL MTG ASSOC #618807 | | 12/01/2010 | SCHEDULED REDEMPTION | | 398 | 398 | 418 | 422 | | (24) | | (24) | | 398 | | | | 15 | 09/01/2016 |
| 31389A-6E-8 | FED NATL MTG ASSOC #620169 | | 12/01/2010 | SCHEDULED REDEMPTION | | 201 | 201 | 205 | 207 | | (6) | | (6) | | 201 | | | | 9 | 12/01/2031 |
| 31389B-H4-6 | FED NATL MTG ASSOC #620451 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,570 | 1,570 | 1,629 | 1,635 | | (64) | | (64) | | 1,570 | | | | 45 | 01/01/2032 |
| 31389D-TB-3 | FED NATL MTG ASSOC #622546 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,219 | 3,219 | 3,354 | 3,360 | | (141) | | (141) | | 3,219 | | | | 115 | 09/01/2031 |
| 31389G-NH-9 | FED NATL MTG ASSOC #625092 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,656 | 3,656 | 3,787 | 3,780 | | (124) | | (124) | | 3,656 | | | | 106 | 01/01/2032 |
| 31389H-NE-4 | FED NATL MTG ASSOC #625989 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,734 | 2,734 | 2,870 | 2,836 | | (102) | | (102) | | 2,734 | | | | 108 | 01/01/2017 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,203 | 1,203 | 1,235 | 1,222 | | (20) | | (20) | | 1,203 | | | | 38 | 01/01/2017 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31389H-TT-5 | FED NATL MTG ASSOC #626162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34 | 34 | 36 | 38 | | (3) | | (3) | | 34 | | | | 2 | 06/01/2032 |
| 31389J-RW-6 | FED NATL MTG ASSOC #627001 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,441 | 1,441 | 1,517 | 1,511 | | (70) | | (70) | | 1,441 | | | | 59 | 06/01/2032 |
| 31389J-ZC-1 | FED NATL MTG ASSOC #627239 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,303 | 2,303 | 2,417 | 2,443 | | (140) | | (140) | | 2,303 | | | | 86 | 08/01/2017 |
| 31389K-L3-3 | FED NATL MTG ASSOC #627746 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,675 | 1,675 | 1,715 | 1,736 | | (61) | | (61) | | 1,675 | | | | 68 | 02/01/2032 |
| 31389K-M3-2 | FED NATL MTG ASSOC #627778 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,122 | 1,122 | 1,126 | 1,125 | | (3) | | (3) | | 1,122 | | | | 36 | 02/01/2032 |
| 31389K-VS-7 | FED NATL MTG ASSOC #628025 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,946 | 11,946 | 12,521 | 12,557 | | (611) | | (611) | | 11,946 | | | | 590 | 02/01/2032 |
| 31389L-XE-4 | FED NATL MTG ASSOC #628977 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,273 | 28,273 | 28,729 | 28,750 | | (477) | | (477) | | 28,273 | | | | 891 | 02/01/2032 |
| 31389M-C9-6 | FED NATL MTG ASSOC #629296 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,228 | 21,228 | 21,188 | 21,186 | | 42 | | 42 | | 21,228 | | | | 631 | 02/01/2032 |
| 31389N-E3-5 | FED NATL MTG ASSOC #630254 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,820 | 3,820 | 3,831 | 3,833 | | (13) | | (13) | | 3,820 | | | | 172 | 03/01/2032 |
| 31389N-FK-6 | FED NATL MTG ASSOC #630270 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,753 | 14,753 | 14,764 | 14,764 | | (11) | | (11) | | 14,753 | | | | 732 | 03/01/2032 |
| 31389N-H4-0 | FED NATL MTG ASSOC #630351 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,385 | 20,385 | 21,113 | 20,966 | | (582) | | (582) | | 20,385 | | | | 959 | 04/01/2032 |
| 31389N-S6-3 | FED NATL MTG ASSOC #630641 | | 12/01/2010 | SCHEDULED REDEMPTION | | 36,379 | 36,379 | 36,278 | 36,294 | | 85 | | 85 | | 36,379 | | | | 1,648 | 02/01/2032 |
| 31389P-DF-4 | FED NATL MTG ASSOC #631102 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,001 | 1,001 | 1,014 | 1,013 | | (12) | | (12) | | 1,001 | | | | 47 | 02/01/2032 |
| 31389P-EC-0 | FED NATL MTG ASSOC #631131 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,270 | 1,270 | 1,294 | 1,302 | | (31) | | (31) | | 1,270 | | | | 59 | 02/01/2032 |
| 31389Q-XG-8 | FED NATL MTG ASSOC #632579 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,815 | 3,815 | 3,974 | 4,087 | | (272) | | (272) | | 3,815 | | | | 140 | 02/01/2032 |
| 31389Q-4L-9 | FED NATL MTG ASSOC #632727 | | 12/01/2010 | SCHEDULED REDEMPTION | | 238 | 238 | 243 | 243 | | (5) | | (5) | | 238 | | | | 11 | 02/01/2032 |
| 31389S-S8-8 | FED NATL MTG ASSOC #634243 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,109 | 21,109 | 22,160 | 21,953 | | (844) | | (844) | | 21,109 | | | | 908 | 04/01/2032 |
| 31389S-2F-0 | FED NATL MTG ASSOC #634474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,337 | 23,337 | 24,495 | 24,336 | | (999) | | (999) | | 23,337 | | | | 1,246 | 03/01/2032 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | 12/01/2010 | SCHEDULED REDEMPTION | | 153,363 | 153,363 | 157,967 | 156,618 | | (3,255) | | (3,255) | | 153,363 | | | | 4,726 | 02/01/2017 |
| 31389U-TM-1 | FED NATL MTG ASSOC #636056 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,357 | 47,357 | 46,831 | 46,839 | | 517 | | 517 | | 47,357 | | | | 1,395 | 04/01/2032 |
| 31389U-UU-1 | FED NATL MTG ASSOC #636095 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,772 | 13,772 | 14,264 | 14,180 | | (407) | | (407) | | 13,772 | | | | 640 | 04/01/2032 |
| 31389V-QR-1 | FED NATL MTG ASSOC #636864 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,589 | 4,589 | 4,573 | 4,573 | | 16 | | 16 | | 4,589 | | | | 237 | 03/01/2032 |
| 31389V-RU-3 | FED NATL MTG ASSOC #636899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,098 | 12,098 | 12,576 | 12,415 | | (316) | | (316) | | 12,098 | | | | 468 | 05/01/2032 |
| 31389W-DA-0 | FED NATL MTG ASSOC #637397 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,676 | 20,676 | 21,536 | 21,925 | | (1,248) | | (1,248) | | 20,676 | | | | 993 | 06/01/2032 |
| 31389W-3G-8 | FED NATL MTG ASSOC #638099 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,674 | 19,674 | 20,653 | 20,212 | | (539) | | (539) | | 19,674 | | | | 390 | 04/01/2017 |
| 31389X-Z5-5 | FED NATL MTG ASSOC #638964 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,052 | 21,052 | 21,611 | 21,260 | | (208) | | (208) | | 21,052 | | | | 656 | 01/01/2017 |
| 31389Y-AR-2 | FED NATL MTG ASSOC #639116 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,682 | 6,682 | 6,602 | 6,590 | | 92 | | 92 | | 6,682 | | | | 222 | 08/01/2032 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,583 | 7,583 | 7,960 | 7,876 | | (293) | | (293) | | 7,583 | | | | 207 | 01/01/2017 |
| 31390C-R9-9 | FED NATL MTG ASSOC #642312 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,071 | 7,071 | 7,309 | 7,233 | | (162) | | (162) | | 7,071 | | | | 267 | 05/01/2032 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,905 | 40,905 | 42,548 | 42,254 | | (1,349) | | (1,349) | | 40,905 | | | | 1,052 | 05/01/2017 |
| 31390D-TG-9 | FED NATL MTG ASSOC #643251 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,274 | 29,274 | 30,755 | 29,776 | | (503) | | (503) | | 29,274 | | | | 1,114 | 08/01/2032 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | | | (1) | | (1) | | 5 | | | | | 05/01/2032 |
| 31390E-ZL-9 | FED NATL MTG ASSOC #644347 | | 12/01/2010 | SCHEDULED REDEMPTION | | 837 | 837 | 828 | 825 | | 13 | | 13 | | 837 | | | | 31 | 06/01/2032 |
| 31390E-6X-5 | FED NATL MTG ASSOC #644486 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,747 | 8,747 | 9,059 | 9,004 | | (257) | | (257) | | 8,747 | | | | 386 | 06/01/2032 |
| 31390F-PT-0 | FED NATL MTG ASSOC #644934 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,139 | 7,139 | 7,085 | 7,089 | | 50 | | 50 | | 7,139 | | | | 307 | 07/01/2032 |
| 31390F-SP-5 | FED NATL MTG ASSOC #645026 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,001 | 12,001 | 11,867 | 11,897 | | 103 | | 103 | | 12,001 | | | | 530 | 05/01/2032 |
| 31390H-R3-1 | FED NATL MTG ASSOC #646806 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,333 | 18,333 | 18,218 | 18,091 | | 242 | | 242 | | 18,333 | | | | 915 | 01/01/2033 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40 | 40 | 45 | | | (4) | | (4) | | 40 | | | | | 07/01/2032 |
| 31390J-EY-3 | FED NATL MTG ASSOC #647351 | | 12/01/2010 | SCHEDULED REDEMPTION | | 833 | 833 | 861 | 880 | | (46) | | (46) | | 833 | | | | 12 | 08/01/2032 |
| 31390J-4L-2 | FED NATL MTG ASSOC #648027 | | 12/01/2010 | SCHEDULED REDEMPTION | | 92 | 92 | 103 | | | (10) | | (10) | | 92 | | | | | 07/01/2032 |
| 31390J-6E-6 | FED NATL MTG ASSOC #648069 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,091 | 14,091 | 14,105 | 14,102 | | (12) | | (12) | | 14,091 | | | | 756 | 07/01/2032 |
| 31390J-6F-3 | FED NATL MTG ASSOC #648070 | | 12/01/2010 | SCHEDULED REDEMPTION | | 810 | 810 | 844 | 889 | | (79) | | (79) | | 810 | | | | 29 | 07/01/2032 |
| 31390L-G9-1 | FED NATL MTG ASSOC #649224 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,400 | 14,400 | 14,914 | 14,960 | | (560) | | (560) | | 14,400 | | | | 403 | 07/01/2032 |
| 31390L-PM-2 | FED NATL MTG ASSOC #649428 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,564 | 5,564 | 5,847 | 5,829 | | (265) | | (265) | | 5,564 | | | | 170 | 07/01/2032 |
| 31390L-V4-5 | FED NATL MTG ASSOC #649635 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,796 | 10,796 | 10,805 | 10,805 | | (8) | | (8) | | 10,796 | | | | 474 | 07/01/2032 |
| 31390L-2A-3 | FED NATL MTG ASSOC #649769 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,231 | 2,231 | 2,342 | 2,306 | | (74) | | (74) | | 2,231 | | | | 85 | 06/01/2017 |
| 31390L-5L-6 | FED NATL MTG ASSOC #649851 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,266 | 1,266 | 1,319 | 1,352 | | (86) | | (86) | | 1,266 | | | | 55 | 06/01/2032 |
| 31390M-H9-8 | FED NATL MTG ASSOC #650156 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,942 | 11,942 | 12,557 | 12,507 | | (565) | | (565) | | 11,942 | | | | 605 | 09/01/2032 |
| 31390M-ST-2 | FED NATL MTG ASSOC #650430 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,118 | 3,118 | 3,273 | 3,219 | | (101) | | (101) | | 3,118 | | | | 126 | 08/01/2017 |
| 31390N-CG-5 | FED NATL MTG ASSOC #650871 | | 12/01/2010 | SCHEDULED REDEMPTION | | 574 | 574 | 598 | 627 | | (53) | | (53) | | 574 | | | | 25 | 06/01/2032 |
| 31390N-GD-8 | FED NATL MTG ASSOC #650996 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,642 | 5,642 | 5,583 | 5,601 | | 42 | | 42 | | 5,642 | | | | 167 | 07/01/2032 |
| 31390N-RT-1 | FED NATL MTG ASSOC #651298 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,613 | 2,613 | 2,659 | 2,636 | | (23) | | (23) | | 2,613 | | | | 46 | 07/01/2032 |
| 31390N-TU-6 | FED NATL MTG ASSOC #651363 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,242 | 7,242 | 7,518 | 7,480 | | (238) | | (238) | | 7,242 | | | | 196 | 07/01/2032 |
| 31390N-4J-8 | FED NATL MTG ASSOC #651625 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,892 | 5,892 | 6,116 | 6,125 | | (233) | | (233) | | 5,892 | | | | 175 | 06/01/2032 |
| 31390P-AZ-0 | FED NATL MTG ASSOC #651724 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,197 | 1,197 | 1,186 | 1,183 | | 14 | | 14 | | 1,197 | | | | 46 | 08/01/2032 |
| 31390P-D3-8 | FED NATL MTG ASSOC #651822 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,533 | 1,533 | 1,588 | 1,573 | | (40) | | (40) | | 1,533 | | | | 70 | 08/01/2032 |
| 31390P-LY-1 | FED NATL MTG ASSOC #652043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,020 | 2,020 | 2,014 | 2,017 | | 3 | | 3 | | 2,020 | | | | 45 | 07/01/2032 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31390P-VP-9 | FED NATL MTG ASSOC #652322 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,328 | 12,328 | 12,840 | 13,342 | | (1,015) | | (1,015) | | 12,328 | | | | 616 | 08/01/2032 |
| 31390Q-GA-7 | FED NATL MTG ASSOC #652793 | | 12/01/2010 | SCHEDULED REDEMPTION | | 984 | 984 | 1,021 | 1,043 | | (59) | | (59) | | 984 | | | | 36 | 08/01/2032 |
| 31390Q-2C-8 | FED NATL MTG ASSOC #653371 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,164 | 14,164 | 14,839 | 14,957 | | (793) | | (793) | | 14,164 | | | | 491 | 10/01/2032 |
| 31390R-BD-4 | FED NATL MTG ASSOC #653536 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,054 | 13,054 | 12,909 | 12,940 | | 114 | | 114 | | 13,054 | | | | 513 | 08/01/2032 |
| 31390R-EX-7 | FED NATL MTG ASSOC #653650 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,891 | 5,891 | 6,097 | 6,070 | | (179) | | (179) | | 5,891 | | | | 254 | 08/01/2032 |
| 31390R-T6-0 | FED NATL MTG ASSOC #654073 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30,754 | 30,754 | 32,032 | 32,152 | | (1,397) | | (1,397) | | 30,754 | | | | 959 | 09/01/2032 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,497 | 14,497 | 15,079 | 15,010 | | (513) | | (513) | | 14,497 | | | | 525 | 07/01/2017 |
| 31390S-XX-4 | FED NATL MTG ASSOC #655094 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,058 | 1,058 | 1,056 | 1,056 | | 2 | | 2 | | 1,058 | | | | 42 | 09/01/2032 |
| 31390T-KC-2 | FED NATL MTG ASSOC #655591 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,243 | 12,243 | 12,445 | 12,442 | | (200) | | (200) | | 12,243 | | | | 518 | 08/01/2032 |
| 31390T-KX-6 | FED NATL MTG ASSOC #655610 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,545 | 13,545 | 14,275 | 14,073 | | (529) | | (529) | | 13,545 | | | | 698 | 08/01/2032 |
| 31390U-BM-7 | FED NATL MTG ASSOC #656244 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,778 | 28,778 | 29,502 | 29,572 | | (794) | | (794) | | 28,778 | | | | 815 | 09/01/2032 |
| 31390U-LX-2 | FED NATL MTG ASSOC #656542 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,140 | 16,140 | 16,717 | 16,601 | | (461) | | (461) | | 16,140 | | | | 508 | 09/01/2032 |
| 31390U-QB-5 | FED NATL MTG ASSOC #656650 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,312 | 1,312 | 1,359 | 1,364 | | (52) | | (52) | | 1,312 | | | | 36 | 05/01/2032 |
| 31390Y-DQ-8 | FED NATL MTG ASSOC #659911 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,428 | 39,428 | 41,526 | 41,523 | | (2,095) | | (2,095) | | 39,428 | | | | 932 | 09/01/2032 |
| 31390Y-E9-5 | FED NATL MTG ASSOC #659960 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,369 | 24,369 | 24,316 | 24,309 | | 60 | | 60 | | 24,369 | | | | 865 | 09/01/2032 |
| 31390Y-W4-6 | FED NATL MTG ASSOC #660467 | | 12/01/2010 | SCHEDULED REDEMPTION | | 785 | 785 | 782 | 780 | | 4 | | 4 | | 785 | | | | 32 | 09/01/2032 |
| 31390Y-X8-6 | FED NATL MTG ASSOC #660503 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,198 | 4,198 | 4,407 | 4,291 | | (93) | | (93) | | 4,198 | | | | 183 | 06/01/2014 |
| 31390Y-Z5-0 | FED NATL MTG ASSOC #660564 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,814 | 1,814 | 1,900 | 1,922 | | (109) | | (109) | | 1,814 | | | | 75 | 09/01/2032 |
| 31390Y-3B-2 | FED NATL MTG ASSOC #660594 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,185 | 1,185 | 1,234 | 1,250 | | (65) | | (65) | | 1,185 | | | | 43 | 09/01/2032 |
| 31390Y-5Z-7 | FED NATL MTG ASSOC #660664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,470 | 34,470 | 35,903 | 36,065 | | (1,595) | | (1,595) | | 34,470 | | | | 1,117 | 09/01/2032 |
| 31391B-FE-2 | FED NATL MTG ASSOC #661765 | | 12/01/2010 | SCHEDULED REDEMPTION | | 159 | 159 | 165 | 168 | | (10) | | (10) | | 159 | | | | 6 | 10/01/2032 |
| 31391C-A5-4 | FED NATL MTG ASSOC #662528 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,083 | 32,083 | 32,204 | 32,176 | | (93) | | (93) | | 32,083 | | | | 606 | 09/01/2032 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | 12/01/2010 | SCHEDULED REDEMPTION | | 379,748 | 379,748 | 385,954 | 384,173 | | (4,425) | | (4,425) | | 379,748 | | | | 14,307 | 09/01/2017 |
| 31391D-KN-2 | FED NATL MTG ASSOC #663701 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 57 | | (5) | | (5) | | 53 | | | | 3 | 09/01/2032 |
| 31391D-NH-2 | FED NATL MTG ASSOC #663792 | | 12/01/2010 | SCHEDULED REDEMPTION | | 387 | 387 | 406 | 435 | | (49) | | (49) | | 387 | | | | 16 | 09/01/2032 |
| 31391D-RP-0 | FED NATL MTG ASSOC #663894 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,303 | 18,303 | 19,199 | 19,270 | | (967) | | (967) | | 18,303 | | | | 742 | 10/01/2032 |
| 31391E-F2-2 | FED NATL MTG ASSOC #664485 | | 12/01/2010 | SCHEDULED REDEMPTION | | 803 | 803 | 802 | 802 | | 2 | | 2 | | 803 | | | | 33 | 10/01/2032 |
| 31391E-SS-1 | FED NATL MTG ASSOC #664829 | | 12/01/2010 | SCHEDULED REDEMPTION | | 830 | 830 | 820 | 821 | | 9 | | 9 | | 830 | | | | 34 | 10/01/2032 |
| 31391G-NW-2 | FED NATL MTG ASSOC #666505 | | 12/01/2010 | SCHEDULED REDEMPTION | | 892 | 892 | 892 | 891 | | 1 | | 1 | | 892 | | | | 36 | 11/01/2032 |
| 31391G-2Y-1 | FED NATL MTG ASSOC #666891 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,189 | 34,189 | 35,410 | 35,138 | | (949) | | (949) | | 34,189 | | | | 1,208 | 11/01/2032 |
| 31391H-CR-3 | FED NATL MTG ASSOC #667080 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,746 | 18,746 | 19,733 | 19,891 | | (1,145) | | (1,145) | | 18,746 | | | | 709 | 07/01/2032 |
| 31391J-HL-7 | FED NATL MTG ASSOC #668135 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,167 | 3,167 | 3,327 | 3,416 | | (250) | | (250) | | 3,167 | | | | 139 | 11/01/2032 |
| 31391K-BF-3 | FED NATL MTG ASSOC #668838 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,098 | 9,098 | 9,551 | 9,327 | | (229) | | (229) | | 9,098 | | | | 340 | 08/01/2017 |
| 31391K-TA-5 | FED NATL MTG ASSOC #669345 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,992 | 5,992 | 6,206 | 6,220 | | (229) | | (229) | | 5,992 | | | | 223 | 11/01/2032 |
| 31391K-3V-7 | FED NATL MTG ASSOC #669612 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,003 | 5,003 | 5,136 | 5,090 | | (86) | | (86) | | 5,003 | | | | 165 | 10/01/2017 |
| 31391M-DN-0 | FED NATL MTG ASSOC #670709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,065 | 2,065 | 2,152 | 2,150 | | (85) | | (85) | | 2,065 | | | | 104 | 11/01/2032 |
| 31391M-4W-0 | FED NATL MTG ASSOC #671437 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,442 | 13,442 | 13,500 | 13,507 | | (65) | | (65) | | 13,442 | | | | 408 | 10/01/2032 |
| 31391N-PT-2 | FED NATL MTG ASSOC #671934 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,944 | 29,944 | 29,611 | 29,480 | | 464 | | 464 | | 29,944 | | | | 892 | 12/01/2032 |
| 31391N-YP-0 | FED NATL MTG ASSOC #672218 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,624 | 8,624 | 8,937 | 8,995 | | (371) | | (371) | | 8,624 | | | | 327 | 12/01/2032 |
| 31391N-6Q-9 | FED NATL MTG ASSOC #672379 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,430 | 34,430 | 35,344 | 34,960 | | (530) | | (530) | | 34,430 | | | | 1,109 | 12/01/2017 |
| 31391P-TW-6 | FED NATL MTG ASSOC #672965 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,641,433 | 1,641,433 | 1,661,950 | 1,654,534 | | (13,102) | | (13,102) | | 1,641,433 | | | | 50,794 | 01/01/2018 |
| 31391T-AQ-1 | FED NATL MTG ASSOC #676015 | | 12/01/2010 | SCHEDULED REDEMPTION | | 815 | 815 | 806 | 807 | | 8 | | 8 | | 815 | | | | 33 | 10/01/2032 |
| 31391V-BB-8 | FED NATL MTG ASSOC #677834 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,086 | 13,086 | 13,024 | 13,015 | | 71 | | 71 | | 13,086 | | | | 413 | 01/01/2033 |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | 12/01/2010 | SCHEDULED REDEMPTION | | 74,929 | 74,929 | 74,386 | 74,602 | | 327 | | 327 | | 74,929 | | | | 2,865 | 02/01/2033 |
| 31400A-AH-1 | FED NATL MTG ASSOC #681408 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,449 | 5,449 | 5,593 | 5,526 | | (77) | | (77) | | 5,449 | | | | 167 | 03/01/2018 |
| 31400B-EL-6 | FED NATL MTG ASSOC #682439 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,075,397 | 1,075,397 | 1,054,730 | 1,064,305 | | 11,092 | | 11,092 | | 1,075,397 | | | | 27,443 | 07/01/2018 |
| 31400B-ER-3 | FED NATL MTG ASSOC #682444 | | 12/01/2010 | SCHEDULED REDEMPTION | | 171,122 | 171,122 | 167,833 | 169,057 | | 2,064 | | 2,064 | | 171,122 | | | | 4,279 | 08/01/2018 |
| 31400B-ZU-3 | FED NATL MTG ASSOC #683055 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,664 | 4,664 | 4,636 | 4,641 | | 23 | | 23 | | 4,664 | | | | 158 | 02/01/2033 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,324 | 39,324 | 39,038 | 39,150 | | 174 | | 174 | | 39,324 | | | | 1,508 | 02/01/2033 |
| 31400D-4S-8 | FED NATL MTG ASSOC #684933 | | 12/01/2010 | SCHEDULED REDEMPTION | | 190,797 | 190,797 | 192,705 | 191,712 | | (915) | | (915) | | 190,797 | | | | 5,737 | 07/01/2018 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,761 | 3,761 | 3,732 | 3,737 | | 24 | | 24 | | 3,761 | | | | 129 | 02/01/2033 |
| 31400H-HU-0 | FED NATL MTG ASSOC #687943 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,173 | 12,173 | 12,608 | 12,612 | | (439) | | (439) | | 12,173 | | | | 460 | 02/01/2033 |
| 31400J-GD-5 | FED NATL MTG ASSOC #688796 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,465 | 9,465 | 9,665 | 9,630 | | (166) | | (166) | | 9,465 | | | | 295 | 02/01/2033 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,253 | 3,253 | 3,340 | 3,340 | | (87) | | (87) | | 3,253 | | | | 132 | 06/01/2018 |
| 31400P-Y7-4 | FED NATL MTG ASSOC #693834 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,163 | 15,163 | 15,566 | 15,419 | | (256) | | (256) | | 15,163 | | | | 522 | 03/01/2018 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | 12/01/2010 | SCHEDULED REDEMPTION | | 228,971 | 228,971 | 239,704 | 240,584 | | (11,613) | | (11,613) | | 228,971 | | | | 9,691 | 05/01/2033 |
| 31400T-5J-2 | FED NATL MTG ASSOC #697549 | | 12/01/2010 | SCHEDULED REDEMPTION | | 812 | 812 | 803 | 805 | | 8 | | 8 | | 812 | | | | 33 | 05/01/2033 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31400Y-R2-4 | FED NATL MTG ASSOC #701705 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,024 | 5,024 | 5,019 | 5,019 | | 5 | | 5 | | 5,024 | | | | 213 | 02/01/2033 |
| 31401A-Z2-6 | FED NATL MTG ASSOC #702861 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,451 | 9,451 | 9,702 | 9,587 | | (136) | | (136) | | 9,451 | | | | 291 | 04/01/2018 |
| 31401C-M4-2 | FED NATL MTG ASSOC #704279 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,489 | 21,489 | 21,251 | 21,220 | | 270 | | 270 | | 21,489 | | | | 548 | 05/01/2033 |
| 31401C-YW-7 | FED NATL MTG ASSOC #704625 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,216 | 1,216 | 1,273 | 1,296 | | (80) | | (80) | | 1,216 | | | | 48 | 05/01/2033 |
| 31401E-HP-7 | FED NATL MTG ASSOC #705938 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,267 | 20,267 | 21,042 | 21,142 | | (876) | | (876) | | 20,267 | | | | 557 | 06/01/2033 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,274 | 1,274 | 1,308 | 1,297 | | (23) | | (23) | | 1,274 | | | | 41 | 06/01/2018 |
| 31401L-GN-7 | FED NATL MTG ASSOC #711305 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,863 | 1,863 | 1,950 | 1,935 | | (72) | | (72) | | 1,863 | | | | 75 | 04/01/2033 |
| 31401N-7K-9 | FED NATL MTG ASSOC #713798 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,168 | 6,168 | 6,230 | 6,202 | | (34) | | (34) | | 6,168 | | | | 173 | 07/01/2018 |
| 31401W-DW-6 | FED NATL MTG ASSOC #720217 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,408 | 5,408 | 5,661 | 5,586 | | (179) | | (179) | | 5,408 | | | | 219 | 06/01/2033 |
| 31401W-XS-3 | FED NATL MTG ASSOC #720789 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,953 | 14,953 | 14,787 | 14,742 | | 210 | | 210 | | 14,953 | | | | 333 | 09/01/2033 |
| 31402B-WU-4 | FED NATL MTG ASSOC #724359 | | 12/01/2010 | SCHEDULED REDEMPTION | | 233,968 | 233,968 | 233,127 | 233,378 | | 590 | | 590 | | 233,968 | | | | 7,804 | 07/01/2033 |
| 31402C-TT-9 | FED NATL MTG ASSOC #725162 | | 12/01/2010 | SCHEDULED REDEMPTION | | 58,548 | 58,548 | 57,642 | 57,753 | | 795 | | 795 | | 58,548 | | | | 2,137 | 02/01/2034 |
| 31402C-TZ-5 | FED NATL MTG ASSOC #725168 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,636 | 43,636 | 44,013 | 43,902 | | (267) | | (267) | | 43,636 | | | | 1,283 | 02/01/2019 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | 12/01/2010 | SCHEDULED REDEMPTION | | 66,721 | 66,721 | 70,042 | 69,252 | | (2,531) | | (2,531) | | 66,721 | | | | 2,410 | 11/01/2018 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,850 | 32,850 | 34,485 | 34,009 | | (1,159) | | (1,159) | | 32,850 | | | | 1,157 | 05/01/2018 |
| 31402D-BT-6 | FED NATL MTG ASSOC #725550 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,869 | 11,869 | 12,076 | 12,010 | | (141) | | (141) | | 11,869 | | | | 368 | 05/01/2019 |
| 31402D-7L-8 | FED NATL MTG ASSOC #726399 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,046 | 31,046 | 31,871 | 31,537 | | (491) | | (491) | | 31,046 | | | | 905 | 07/01/2018 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | | 12/01/2010 | SCHEDULED REDEMPTION | | 755,322 | 755,322 | 741,750 | 747,161 | | 8,161 | | 8,161 | | 755,322 | | | | 25,713 | 07/01/2033 |
| 31402H-VR-9 | FED NATL MTG ASSOC #729724 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,409,654 | 1,409,654 | 1,393,795 | 1,400,196 | | 9,458 | | 9,458 | | 1,409,654 | | | | 49,741 | 07/01/2033 |
| 31402H-YU-9 | FED NATL MTG ASSOC #729823 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,553 | 12,553 | 12,662 | 12,636 | | (83) | | (83) | | 12,553 | | | | 384 | 02/01/2019 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | 12/01/2010 | SCHEDULED REDEMPTION | | 58,787 | 58,787 | 61,543 | 61,576 | | (2,789) | | (2,789) | | 58,787 | | | | 2,784 | 09/01/2033 |
| 31402K-YU-2 | FED NATL MTG ASSOC #731623 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35,372 | 35,372 | 37,030 | 37,307 | | (1,936) | | (1,936) | | 35,372 | | | | 973 | 09/01/2033 |
| 31402K-YZ-1 | FED NATL MTG ASSOC #731628 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35,101 | 35,101 | 36,355 | 36,532 | | (1,431) | | (1,431) | | 35,101 | | | | 1,070 | 10/01/2033 |
| 31402L-P5-5 | FED NATL MTG ASSOC #732244 | | 12/01/2010 | SCHEDULED REDEMPTION | | 82,656 | 82,656 | 83,483 | 83,088 | | (431) | | (431) | | 82,656 | | | | 2,372 | 08/01/2018 |
| 31402L-5L-2 | FED NATL MTG ASSOC #732651 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,603 | 2,603 | 2,735 | 2,711 | | (108) | | (108) | | 2,603 | | | | 75 | 08/01/2033 |
| 31402M-RJ-1 | FED NATL MTG ASSOC #733189 | | 12/01/2010 | SCHEDULED REDEMPTION | | 43,249 | 43,249 | 45,276 | 45,033 | | (1,784) | | (1,784) | | 43,249 | | | | 2,200 | 09/01/2033 |
| 31402M-RM-4 | FED NATL MTG ASSOC #733192 | | 12/01/2010 | SCHEDULED REDEMPTION | | 36 | 36 | 38 | 40 | | (4) | | (4) | | 36 | | | | 2 | 09/01/2033 |
| 31402M-3E-8 | FED NATL MTG ASSOC #733497 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,854 | 6,854 | 7,036 | 6,964 | | (110) | | (110) | | 6,854 | | | | 219 | 08/01/2018 |
| 31402Q-6U-0 | FED NATL MTG ASSOC #735383 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,382,307 | 5,382,307 | 5,403,332 | 5,397,740 | | (15,433) | | (15,433) | | 5,382,307 | | | | 181,118 | 04/01/2035 |
| 31402R-FT-1 | FED NATL MTG ASSOC #735578 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,461,317 | 5,461,317 | 5,323,504 | 5,356,948 | | 104,370 | | 104,370 | | 5,461,317 | | | | 181,107 | 06/01/2035 |
| 31402R-SU-4 | FED NATL MTG ASSOC #735931 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,027 | 7,027 | 7,215 | 7,151 | | (124) | | (124) | | 7,027 | | | | 223 | 10/01/2020 |
| 31402S-PX-9 | FED NATL MTG ASSOC #736738 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,273 | 38,273 | 39,640 | 40,476 | | (2,204) | | (2,204) | | 38,273 | | | | 1,055 | 12/01/2033 |
| 31402U-DP-4 | FED NATL MTG ASSOC #738210 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,264 | 26,264 | 26,526 | 26,385 | | (121) | | (121) | | 26,264 | | | | 714 | 10/01/2018 |
| 31402U-FJ-6 | FED NATL MTG ASSOC #738269 | | 04/01/2010 | SCHEDULED REDEMPTION | | 55,730 | 55,730 | 55,111 | 55,237 | | 493 | | 493 | | 55,730 | | | | 1,067 | 09/01/2033 |
| 31402U-RA-2 | FED NATL MTG ASSOC #738581 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,723 | 1,723 | 1,785 | 1,802 | | (79) | | (79) | | 1,723 | | | | 61 | 10/01/2032 |
| 31402W-KZ-0 | FED NATL MTG ASSOC #740212 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,551 | 1,551 | 1,534 | 1,528 | | 23 | | 23 | | 1,551 | | | | 63 | 09/01/2033 |
| 31402W-M9-6 | FED NATL MTG ASSOC #740284 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,940 | 22,940 | 22,821 | 22,827 | | 113 | | 113 | | 22,940 | | | | 525 | 09/01/2033 |
| 31402W-X5-2 | FED NATL MTG ASSOC #740600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41,625 | 41,625 | 41,543 | 41,528 | | 97 | | 97 | | 41,625 | | | | 2,261 | 09/01/2033 |
| 31402W-3Z-9 | FED NATL MTG ASSOC #740716 | | 12/01/2010 | SCHEDULED REDEMPTION | | 58,841 | 58,841 | 59,430 | 59,160 | | (318) | | (318) | | 58,841 | | | | 1,765 | 09/01/2018 |
| 31402W-6N-3 | FED NATL MTG ASSOC #740777 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,369 | 2,369 | 2,480 | 2,519 | | (150) | | (150) | | 2,369 | | | | 96 | 09/01/2033 |
| 31402X-AK-2 | FED NATL MTG ASSOC #740810 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,554 | 6,554 | 6,729 | 6,669 | | (115) | | (115) | | 6,554 | | | | 186 | 09/01/2018 |
| 31402X-JU-1 | FED NATL MTG ASSOC #741075 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,168 | 2,168 | 2,142 | 2,144 | | 23 | | 23 | | 2,168 | | | | 88 | 09/01/2033 |
| 31402X-V6-0 | FED NATL MTG ASSOC #741437 | | 05/01/2010 | SCHEDULED REDEMPTION | | 158,056 | 158,056 | 165,564 | 163,969 | | (5,912) | | (5,912) | | 158,056 | | | | 4,268 | 11/01/2033 |
| 31402X-2A-3 | FED NATL MTG ASSOC #741569 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,704 | 1,704 | 1,793 | 1,765 | | (61) | | (61) | | 1,704 | | | | 68 | 10/01/2033 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,572 | 8,572 | 8,974 | 8,791 | | (219) | | (219) | | 8,572 | | | | 347 | 09/01/2033 |
| 31403A-WA-9 | FED NATL MTG ASSOC #743241 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,523 | 33,523 | 34,720 | 35,221 | | (1,698) | | (1,698) | | 33,523 | | | | 1,152 | 10/01/2033 |
| 31403A-6D-2 | FED NATL MTG ASSOC #743468 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57,775 | 57,775 | 57,666 | 57,671 | | 104 | | 104 | | 57,775 | | | | 1,765 | 10/01/2033 |
| 31403B-H7-1 | FED NATL MTG ASSOC #743754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,258 | 40,258 | 41,696 | 41,571 | | (1,314) | | (1,314) | | 40,258 | | | | 1,767 | 11/01/2033 |
| 31403B-ZQ-9 | FED NATL MTG ASSOC #744251 | | 12/01/2010 | SCHEDULED REDEMPTION | | 629 | 629 | 651 | 658 | | (29) | | (29) | | 629 | | | | 18 | 10/01/2033 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,462 | 12,462 | 12,526 | 12,512 | | (50) | | (50) | | 12,462 | | | | 408 | 05/01/2036 |
| 31403D-T8-2 | FED NATL MTG ASSOC #745875 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,988,244 | 5,988,244 | 6,041,810 | 6,023,620 | | (35,376) | | (35,376) | | 5,988,244 | | | | 199,650 | 09/01/2036 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | 12/01/2010 | SCHEDULED REDEMPTION | | 98,858 | 98,858 | 101,341 | 100,652 | | (1,794) | | (1,794) | | 98,858 | | | | 3,267 | 11/01/2036 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | | 12/01/2010 | SCHEDULED REDEMPTION | | 781,236 | 781,236 | 800,858 | 795,230 | | (13,995) | | (13,995) | | 781,236 | | | | 25,900 | 10/01/2036 |
| 31403D-WH-8 | FED NATL MTG ASSOC #745948 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,719,816 | 2,719,816 | 2,744,889 | 2,738,427 | | (18,612) | | (18,612) | | 2,719,816 | | | | 94,644 | 10/01/2036 |
| 31403D-4E-6 | FED NATL MTG ASSOC #746121 | | 12/01/2010 | SCHEDULED REDEMPTION | | 741,952 | 741,952 | 769,138 | 765,322 | | (23,370) | | (23,370) | | 741,952 | | | | 26,835 | 04/01/2023 |
| 31403F-K5-2 | FED NATL MTG ASSOC #747416 | | 12/01/2010 | SCHEDULED REDEMPTION | | 475 | 475 | 492 | 495 | | (19) | | (19) | | 475 | | | | 23 | 10/01/2033 |
| 31403F-PE-8 | FED NATL MTG ASSOC #747521 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,189 | 14,189 | 14,696 | 14,621 | | (432) | | (432) | | 14,189 | | | | 424 | 10/01/2033 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31403F-RP-1 | FED NATL MTG ASSOC #747594 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,603 | 19,603 | 19,565 | 19,560 | | 43 | | 43 | | 19,603 | | | | 628 | 11/01/2033 |
| 31403G-TP-7 | FED NATL MTG ASSOC #748558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 86,574 | 86,574 | 89,667 | 89,103 | | (2,529) | | (2,529) | | 86,574 | | | | 2,264 | 12/01/2033 |
| 31403G-T4-4 | FED NATL MTG ASSOC #748571 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,478 | 8,478 | 8,914 | 9,133 | | (656) | | (656) | | 8,478 | | | | 289 | 11/01/2033 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,957 | 19,957 | 20,305 | 20,223 | | (266) | | (266) | | 19,957 | | | | 638 | 11/01/2018 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,217 | 2,217 | 2,327 | 2,288 | | (72) | | (72) | | 2,217 | | | | 82 | 11/01/2018 |
| 31403H-5P-1 | FED NATL MTG ASSOC #749754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,226 | 48,226 | 50,665 | 50,538 | | (2,312) | | (2,312) | | 48,226 | | | | 1,650 | 02/01/2029 |
| 31403J-H3-3 | FED NATL MTG ASSOC #750050 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,189 | 79,189 | 80,342 | 80,016 | | (827) | | (827) | | 79,189 | | | | 1,599 | 12/01/2018 |
| 31403J-XK-7 | FED NATL MTG ASSOC #750482 | | 12/01/2010 | SCHEDULED REDEMPTION | | 119,814 | 119,814 | 121,644 | 121,818 | | (2,003) | | (2,003) | | 119,814 | | | | 3,868 | 12/01/2033 |
| 31403K-E8-2 | FED NATL MTG ASSOC #750859 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,482 | 33,482 | 34,679 | 34,523 | | (1,040) | | (1,040) | | 33,482 | | | | 1,622 | 10/01/2032 |
| 31403K-QB-2 | FED NATL MTG ASSOC #751150 | | 12/01/2010 | SCHEDULED REDEMPTION | | 69,603 | 69,603 | 69,672 | 69,651 | | (48) | | (48) | | 69,603 | | | | 1,908 | 01/01/2034 |
| 31403K-QF-3 | FED NATL MTG ASSOC #751154 | | 12/01/2010 | SCHEDULED REDEMPTION | | 178 | 178 | 184 | 182 | | (4) | | (4) | | 178 | | | | 8 | 01/01/2034 |
| 31403L-GK-1 | FED NATL MTG ASSOC #751802 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,272 | 11,272 | 11,843 | 11,918 | | (645) | | (645) | | 11,272 | | | | 241 | 10/01/2033 |
| 31403L-GT-2 | FED NATL MTG ASSOC #751810 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,874 | 5,874 | 6,106 | 6,077 | | (203) | | (203) | | 5,874 | | | | 145 | 10/01/2033 |
| 31403L-MN-8 | FED NATL MTG ASSOC #751965 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46,282 | 46,282 | 47,936 | 47,855 | | (1,572) | | (1,572) | | 46,282 | | | | 1,554 | 11/01/2033 |
| 31403M-GY-9 | FED NATL MTG ASSOC #752715 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,032 | 22,032 | 22,252 | 22,140 | | (108) | | (108) | | 22,032 | | | | 595 | 12/01/2018 |
| 31403M-W6-2 | FED NATL MTG ASSOC #753169 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,710 | 12,710 | 12,569 | 12,499 | | 211 | | 211 | | 12,710 | | | | 440 | 12/01/2033 |
| 31403N-HR-1 | FED NATL MTG ASSOC #753640 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,298 | 13,298 | 13,774 | 13,952 | | (654) | | (654) | | 13,298 | | | | 497 | 11/01/2033 |
| 31403N-KE-6 | FED NATL MTG ASSOC #753693 | | 12/01/2010 | SCHEDULED REDEMPTION | | 137,099 | 137,099 | 138,470 | 137,825 | | (726) | | (726) | | 137,099 | | | | 4,168 | 09/01/2018 |
| 31403N-KW-6 | FED NATL MTG ASSOC #753709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,163 | 34,163 | 34,263 | 34,312 | | (148) | | (148) | | 34,163 | | | | 781 | 11/01/2033 |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,916 | 33,916 | 34,507 | 34,335 | | (419) | | (419) | | 33,916 | | | | 991 | 12/01/2018 |
| 31403N-WJ-2 | FED NATL MTG ASSOC #754049 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,941 | 39,941 | 39,498 | 39,282 | | 660 | | 660 | | 39,941 | | | | 994 | 12/01/2033 |
| 31403R-E8-7 | FED NATL MTG ASSOC #755359 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,918 | 16,918 | 17,522 | 17,630 | | (712) | | (712) | | 16,918 | | | | 381 | 12/01/2033 |
| 31403R-VE-5 | FED NATL MTG ASSOC #755813 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,267 | 6,267 | 6,485 | 6,406 | | (139) | | (139) | | 6,267 | | | | 211 | 11/01/2033 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,539 | 29,539 | 30,054 | 29,876 | | (337) | | (337) | | 29,539 | | | | 796 | 01/01/2019 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,123 | 29,123 | 29,630 | 29,380 | | (257) | | (257) | | 29,123 | | | | 955 | 02/01/2019 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,896 | 12,896 | 13,326 | 13,207 | | (312) | | (312) | | 12,896 | | | | 461 | 04/01/2019 |
| 31403X-Y6-6 | FED NATL MTG ASSOC #761333 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,091 | 6,091 | 6,180 | 6,150 | | (59) | | (59) | | 6,091 | | | | 177 | 04/01/2019 |
| 31403X-4D-4 | FED NATL MTG ASSOC #761420 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,870 | 8,870 | 8,368 | 8,557 | | 312 | | 312 | | 8,870 | | | | 234 | 05/01/2019 |
| 31403X-5G-6 | FED NATL MTG ASSOC #761447 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,981 | 2,981 | 3,060 | 3,020 | | (40) | | (40) | | 2,981 | | | | 93 | 01/01/2019 |
| 31403Y-AS-2 | FED NATL MTG ASSOC #761517 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,909 | 20,909 | 19,727 | 20,146 | | 764 | | 764 | | 20,909 | | | | 539 | 05/01/2019 |
| 31403Y-D3-4 | FED NATL MTG ASSOC #761622 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63 | 63 | 65 | 66 | | (3) | | (3) | | 63 | | | | 3 | 12/01/2033 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,838 | 1,838 | 1,901 | 1,885 | | (47) | | (47) | | 1,838 | | | | 45 | 01/01/2019 |
| 31403Y-3T-8 | FED NATL MTG ASSOC #762310 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,567 | 4,567 | 4,730 | 4,641 | | (74) | | (74) | | 4,567 | | | | 189 | 10/01/2032 |
| 31404B-T7-7 | FED NATL MTG ASSOC #763874 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,743 | 28,743 | 29,770 | 29,778 | | (1,034) | | (1,034) | | 28,743 | | | | 829 | 02/01/2034 |
| 31404C-GH-7 | FED NATL MTG ASSOC #764400 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,203 | 12,203 | 12,527 | 12,289 | | (86) | | (86) | | 12,203 | | | | 363 | 04/01/2019 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,071 | 38,071 | 38,735 | 38,556 | | (485) | | (485) | | 38,071 | | | | 1,199 | 03/01/2019 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,414 | 12,414 | 12,829 | 12,785 | | (371) | | (371) | | 12,414 | | | | 393 | 01/01/2019 |
| 31404D-JT-6 | FED NATL MTG ASSOC #765374 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,428 | 14,428 | 14,897 | 14,668 | | (239) | | (239) | | 14,428 | | | | 398 | 07/01/2034 |
| 31404D-6J-2 | FED NATL MTG ASSOC #765973 | | 12/01/2010 | SCHEDULED REDEMPTION | | 89,735 | 89,735 | 92,941 | 93,109 | | (3,374) | | (3,374) | | 89,735 | | | | 3,692 | 02/01/2034 |
| 31404E-C7-9 | FED NATL MTG ASSOC #766094 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,326 | 18,326 | 18,123 | 18,093 | | 234 | | 234 | | 18,326 | | | | 782 | 02/01/2034 |
| 31404E-FL-5 | FED NATL MTG ASSOC #766171 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,808 | 16,808 | 17,700 | 18,219 | | (1,410) | | (1,410) | | 16,808 | | | | 644 | 02/01/2034 |
| 31404E-GV-2 | FED NATL MTG ASSOC #766212 | | 12/01/2010 | SCHEDULED REDEMPTION | | 41,305 | 41,305 | 42,263 | 42,640 | | (1,335) | | (1,335) | | 41,305 | | | | 1,502 | 03/01/2034 |
| 31404E-KR-6 | FED NATL MTG ASSOC #766304 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,075 | 33,075 | 34,642 | 34,821 | | (1,746) | | (1,746) | | 33,075 | | | | 890 | 03/01/2034 |
| 31404E-MV-5 | FED NATL MTG ASSOC #766372 | | 12/01/2010 | SCHEDULED REDEMPTION | | 87,513 | 87,513 | 87,610 | 87,580 | | (67) | | (67) | | 87,513 | | | | 2,622 | 03/01/2034 |
| 31404E-N6-9 | FED NATL MTG ASSOC #766413 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,661 | 28,661 | 29,251 | 29,517 | | (856) | | (856) | | 28,661 | | | | 1,822 | 03/01/2034 |
| 31404E-R7-3 | FED NATL MTG ASSOC #766510 | | 12/01/2010 | SCHEDULED REDEMPTION | | 87,818 | 87,818 | 91,128 | 91,301 | | (3,482) | | (3,482) | | 87,818 | | | | 2,180 | 03/01/2034 |
| 31404E-WX-0 | FED NATL MTG ASSOC #766662 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,347 | 39,347 | 40,586 | 40,765 | | (1,418) | | (1,418) | | 39,347 | | | | 1,216 | 03/01/2034 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,474 | 2,474 | 2,558 | 2,526 | | (52) | | (52) | | 2,474 | | | | 84 | 02/01/2019 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,263 | 22,263 | 22,650 | 22,507 | | (244) | | (244) | | 22,263 | | | | 803 | 01/01/2019 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,251 | 29,251 | 30,707 | 29,945 | | (693) | | (693) | | 29,251 | | | | 1,094 | 05/01/2014 |
| 31404G-X9-7 | FED NATL MTG ASSOC #768504 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,076 | 5,076 | 5,067 | 5,056 | | 21 | | 21 | | 5,076 | | | | 269 | 01/01/2034 |
| 31404G-2M-2 | FED NATL MTG ASSOC #768580 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,488 | 2,488 | 2,593 | 2,549 | | (61) | | (61) | | 2,488 | | | | 48 | 01/01/2034 |
| 31404G-4S-7 | FED NATL MTG ASSOC #768633 | | 12/01/2010 | SCHEDULED REDEMPTION | | 58,132 | 58,132 | 58,672 | 58,500 | | (368) | | (368) | | 58,132 | | | | 1,880 | 06/01/2032 |
| 31404H-L9-8 | FED NATL MTG ASSOC #769052 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30,929 | 30,929 | 31,751 | 31,325 | | (396) | | (396) | | 30,929 | | | | 977 | 11/01/2017 |
| 31404H-NP-0 | FED NATL MTG ASSOC #769098 | | 12/01/2010 | SCHEDULED REDEMPTION | | 22,527 | 22,527 | 22,592 | 22,608 | | (81) | | (81) | | 22,527 | | | | 1,094 | 06/01/2034 |
| 31404J-T5-4 | FED NATL MTG ASSOC #770172 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,599 | 40,599 | 42,244 | 43,263 | | (2,664) | | (2,664) | | 40,599 | | | | 1,331 | 03/01/2034 |
| 31404J-YC-3 | FED NATL MTG ASSOC #770307 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,332 | 6,332 | 6,321 | 6,313 | | 19 | | 19 | | 6,332 | | | | 187 | 04/01/2034 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31404K-FW-7 | FED NATL MTG ASSOC #770681 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35,541 | 35,541 | 36,591 | 36,354 | | (813) | | (813) | | 35,541 | | | | 1,185 | 04/01/2019 |
| 31404K-PC-0 | FED NATL MTG ASSOC #770919 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,742 | 2,742 | 2,868 | 2,870 | | (128) | | (128) | | 2,742 | | | | 76 | 04/01/2034 |
| 31404K-SU-7 | FED NATL MTG ASSOC #771031 | | 12/01/2010 | SCHEDULED REDEMPTION | | 54,346 | 54,346 | 52,262 | 53,184 | | 1,163 | | 1,163 | | 54,346 | | | | 1,875 | 04/01/2034 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | 12/01/2010 | SCHEDULED REDEMPTION | | 903 | 903 | 921 | 916 | | (13) | | (13) | | 903 | | | | 31 | 02/01/2019 |
| 31404L-AB-6 | FED NATL MTG ASSOC #771402 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,108 | 3,108 | 3,265 | 3,144 | | (36) | | (36) | | 3,108 | | | | 126 | 06/01/2032 |
| 31404N-NR-3 | FED NATL MTG ASSOC #773600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,269 | 31,269 | 30,921 | 30,744 | | 525 | | 525 | | 31,269 | | | | 821 | 08/01/2034 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | 12/01/2010 | SCHEDULED REDEMPTION | | 96,283 | 96,283 | 99,054 | 98,112 | | (1,829) | | (1,829) | | 96,283 | | | | 3,647 | 04/01/2034 |
| 31404P-ZY-0 | FED NATL MTG ASSOC #774859 | | 12/01/2010 | SCHEDULED REDEMPTION | | 378,675 | 378,675 | 373,232 | 375,416 | | 3,260 | | 3,260 | | 378,675 | | | | 10,723 | 04/01/2034 |
| 31404P-2Z-3 | FED NATL MTG ASSOC #774892 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,457 | 14,457 | 14,951 | 15,048 | | (591) | | (591) | | 14,457 | | | | 400 | 04/01/2034 |
| 31404Q-WJ-4 | FED NATL MTG ASSOC #775649 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,264 | 6,264 | 6,538 | 6,565 | | (301) | | (301) | | 6,264 | | | | 230 | 05/01/2034 |
| 31404R-T2-3 | FED NATL MTG ASSOC #776469 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,666 | 47,666 | 47,137 | 47,147 | | 519 | | 519 | | 47,666 | | | | 1,464 | 03/01/2034 |
| 31404R-ZE-0 | FED NATL MTG ASSOC #776641 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,189 | 6,189 | 6,404 | 6,500 | | (311) | | (311) | | 6,189 | | | | 71 | 03/01/2034 |
| 31404S-AF-2 | FED NATL MTG ASSOC #776806 | | 12/01/2010 | SCHEDULED REDEMPTION | | 85,298 | 85,298 | 84,392 | 85,000 | | 298 | | 298 | | 85,298 | | | | 3,339 | 08/01/2034 |
| 31404U-TD-2 | FED NATL MTG ASSOC #779148 | | 12/01/2010 | SCHEDULED REDEMPTION | | 37,300 | 37,300 | 35,190 | 35,996 | | 1,304 | | 1,304 | | 37,300 | | | | 963 | 06/01/2019 |
| 31404U-ZU-7 | FED NATL MTG ASSOC #779355 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,578 | 8,578 | 8,867 | 8,774 | | (196) | | (196) | | 8,578 | | | | 218 | 06/01/2034 |
| 31404W-QP-4 | FED NATL MTG ASSOC #780862 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,206 | 3,206 | 3,218 | 3,219 | | (13) | | (13) | | 3,206 | | | | 87 | 06/01/2031 |
| 31404W-XQ-4 | FED NATL MTG ASSOC #781087 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,408 | 10,408 | 10,811 | 10,824 | | (416) | | (416) | | 10,408 | | | | 327 | 06/01/2034 |
| 31405C-M8-9 | FED NATL MTG ASSOC #785283 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,677 | 32,677 | 32,536 | 32,541 | | 136 | | 136 | | 32,677 | | | | 1,390 | 07/01/2034 |
| 31405C-NE-5 | FED NATL MTG ASSOC #785289 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,977 | 1,977 | 2,054 | 2,043 | | (66) | | (66) | | 1,977 | | | | 54 | 09/01/2034 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | 12/01/2010 | SCHEDULED REDEMPTION | | 70,487 | 70,487 | 73,994 | 73,445 | | (2,959) | | (2,959) | | 70,487 | | | | 2,183 | 07/01/2019 |
| 31405D-2H-9 | FED NATL MTG ASSOC #786576 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,485 | 9,485 | 9,827 | 9,837 | | (351) | | (351) | | 9,485 | | | | 226 | 07/01/2034 |
| 31405D-7D-3 | FED NATL MTG ASSOC #786692 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,888 | 21,888 | 22,386 | 22,593 | | (705) | | (705) | | 21,888 | | | | 880 | 08/01/2034 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49,865 | 49,865 | 51,634 | 51,149 | | (1,284) | | (1,284) | | 49,865 | | | | 2,094 | 08/01/2019 |
| 31405E-UD-5 | FED NATL MTG ASSOC #787280 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,408 | 23,408 | 23,148 | 23,164 | | 244 | | 244 | | 23,408 | | | | 888 | 07/01/2034 |
| 31405E-4F-9 | FED NATL MTG ASSOC #787522 | | 12/01/2010 | SCHEDULED REDEMPTION | | 67,146 | 67,146 | 70,083 | 69,903 | | (2,756) | | (2,756) | | 67,146 | | | | 2,426 | 09/01/2034 |
| 31405E-5P-6 | FED NATL MTG ASSOC #787554 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168,580 | 168,580 | 173,643 | 171,721 | | (3,141) | | (3,141) | | 168,580 | | | | 5,897 | 02/01/2035 |
| 31405H-UE-6 | FED NATL MTG ASSOC #789981 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30,502 | 30,502 | 31,592 | 31,632 | | (1,130) | | (1,130) | | 30,502 | | | | 1,165 | 08/01/2034 |
| 31405J-SM-7 | FED NATL MTG ASSOC #790824 | | 12/01/2010 | SCHEDULED REDEMPTION | | 33,623 | 33,623 | 34,824 | 35,143 | | (1,520) | | (1,520) | | 33,623 | | | | 926 | 09/01/2034 |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | 12/01/2010 | SCHEDULED REDEMPTION | | 480,441 | 480,441 | 482,899 | 481,361 | | (920) | | (920) | | 480,441 | | | | 17,910 | 08/01/2034 |
| 31405K-D5-7 | FED NATL MTG ASSOC #791324 | | 12/01/2010 | SCHEDULED REDEMPTION | | 76,463 | 76,463 | 78,981 | 77,670 | | (1,207) | | (1,207) | | 76,463 | | | | 3,018 | 09/01/2034 |
| 31405L-3W-7 | FED NATL MTG ASSOC #792913 | | 12/01/2010 | SCHEDULED REDEMPTION | | 163 | 163 | 169 | 172 | | (9) | | (9) | | 163 | | | | 7 | 10/01/2034 |
| 31405M-SS-7 | FED NATL MTG ASSOC #793529 | | 12/01/2010 | SCHEDULED REDEMPTION | | 19,315 | 19,315 | 19,982 | 19,981 | | (666) | | (666) | | 19,315 | | | | 751 | 08/01/2034 |
| 31405P-JN-1 | FED NATL MTG ASSOC #795069 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,115 | 5,115 | 5,206 | 5,186 | | (71) | | (71) | | 5,115 | | | | 303 | 10/01/2034 |
| 31405Q-ES-3 | FED NATL MTG ASSOC #795845 | | 12/01/2010 | SCHEDULED REDEMPTION | | 36,291 | 36,291 | 37,581 | 37,126 | | (836) | | (836) | | 36,291 | | | | 780 | 09/01/2034 |
| 31405U-DR-7 | FED NATL MTG ASSOC #799412 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,730 | 4,730 | 4,870 | 4,817 | | (87) | | (87) | | 4,730 | | | | 116 | 10/01/2019 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | 12/01/2010 | SCHEDULED REDEMPTION | | 27,694 | 27,694 | 28,176 | 28,019 | | (326) | | (326) | | 27,694 | | | | 758 | 11/01/2019 |
| 31405V-M3-8 | FED NATL MTG ASSOC #800578 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,702 | 29,702 | 30,219 | 29,941 | | (239) | | (239) | | 29,702 | | | | 1,013 | 10/01/2019 |
| 31405Y-MR-9 | FED NATL MTG ASSOC #803268 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,459 | 4,459 | 4,537 | 4,514 | | (55) | | (55) | | 4,459 | | | | 137 | 11/01/2019 |
| 31405Y-WC-1 | FED NATL MTG ASSOC #803543 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,875 | 11,875 | 12,158 | 12,058 | | (183) | | (183) | | 11,875 | | | | 346 | 11/01/2034 |
| 31406C-M6-2 | FED NATL MTG ASSOC #805981 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,460 | 2,460 | 2,548 | 2,560 | | (100) | | (100) | | 2,460 | | | | 99 | 11/01/2034 |
| 31406G-BS-7 | FED NATL MTG ASSOC #809249 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101,404 | 101,404 | 104,406 | 103,679 | | (2,275) | | (2,275) | | 101,404 | | | | 3,528 | 01/01/2035 |
| 31406K-P3-8 | FED NATL MTG ASSOC #812342 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,336 | 15,336 | 15,650 | 15,793 | | (458) | | (458) | | 15,336 | | | | 346 | 03/01/2035 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | 12/01/2010 | SCHEDULED REDEMPTION | | 469,439 | 469,439 | 479,965 | 474,886 | | (5,447) | | (5,447) | | 469,439 | | | | 15,040 | 07/01/2036 |
| 31406R-TW-5 | FED NATL MTG ASSOC #817865 | | 12/01/2010 | SCHEDULED REDEMPTION | | 233,153 | 233,153 | 241,696 | 240,826 | | (7,673) | | (7,673) | | 233,153 | | | | 8,075 | 12/01/2021 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | 12/01/2010 | SCHEDULED REDEMPTION | | 271,879 | 271,879 | 273,270 | 272,741 | | (862) | | (862) | | 271,879 | | | | 6,720 | 02/01/2035 |
| 31406S-3A-9 | FED NATL MTG ASSOC #818993 | | 12/01/2010 | SCHEDULED REDEMPTION | | 197 | 197 | 204 | 206 | | (9) | | (9) | | 197 | | | | 8 | 03/01/2035 |
| 31406U-B4-9 | FED NATL MTG ASSOC #820059 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,232 | 1,232 | 1,276 | 1,259 | | (27) | | (27) | | 1,232 | | | | 50 | 04/01/2035 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,488 | 5,488 | 5,611 | 5,584 | | (96) | | (96) | | 5,488 | | | | 157 | 06/01/2035 |
| 31406W-VN-1 | FED NATL MTG ASSOC #822421 | | 12/01/2010 | SCHEDULED REDEMPTION | | 890,009 | 890,009 | 902,316 | 898,001 | | (7,993) | | (7,993) | | 890,009 | | | | 31,568 | 05/01/2035 |
| 31406X-E9-9 | FED NATL MTG ASSOC #822860 | | 12/01/2010 | SCHEDULED REDEMPTION | | 409,970 | 409,970 | 417,337 | 414,574 | | (4,604) | | (4,604) | | 409,970 | | | | 9,392 | 05/01/2035 |
| 31406Y-KK-5 | FED NATL MTG ASSOC #823898 | | 12/01/2010 | SCHEDULED REDEMPTION | | 78,390 | 78,390 | 80,746 | 79,973 | | (1,583) | | (1,583) | | 78,390 | | | | 2,897 | 05/01/2035 |
| 31407A-FU-0 | FED NATL MTG ASSOC #824679 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,280 | 13,280 | 13,542 | 13,825 | | (545) | | (545) | | 13,280 | | | | 397 | 05/01/2035 |
| 31407A-2K-6 | FED NATL MTG ASSOC #825278 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,618 | 13,618 | 13,349 | 13,449 | | 169 | | 169 | | 13,618 | | | | 472 | 07/01/2035 |
| 31407C-XD-4 | FED NATL MTG ASSOC #826976 | | 12/01/2010 | SCHEDULED REDEMPTION | | 78,232 | 78,232 | 80,177 | 79,859 | | (1,627) | | (1,627) | | 78,232 | | | | 2,216 | 06/01/2035 |
| 31407C-XQ-5 | FED NATL MTG ASSOC #826987 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,921 | 14,921 | 15,349 | 15,468 | | (547) | | (547) | | 14,921 | | | | 331 | 06/01/2035 |
| 31407D-6B-6 | FED NATL MTG ASSOC #828066 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,629 | 16,629 | 17,210 | 17,134 | | (505) | | (505) | | 16,629 | | | | 454 | 06/01/2035 |
| 31407E-AD-5 | FED NATL MTG ASSOC #828104 | | 12/01/2010 | SCHEDULED REDEMPTION | | 104,989 | 104,989 | 108,447 | 108,383 | | (3,393) | | (3,393) | | 104,989 | | | | 3,072 | 07/01/2035 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31407F-RQ-5 | FED NATL MTG ASSOC #829495 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,508 | 3,508 | 3,602 | 3,576 | | (68) | | (68) | | 3,508 | | | | 92 | 07/01/2020 |
| 31407H-L5-3 | FED NATL MTG ASSOC #831148 | | 12/01/2010 | SCHEDULED REDEMPTION | | 35,984 | 35,984 | 37,026 | 36,595 | | (611) | | (611) | | 35,984 | | | | 1,487 | 12/01/2035 |
| 31407J-PL-0 | FED NATL MTG ASSOC #832127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,997 | 28,997 | 29,588 | 29,344 | | (347) | | (347) | | 28,997 | | | | 1,251 | 07/01/2035 |
| 31407J-TW-2 | FED NATL MTG ASSOC #832265 | | 12/01/2010 | SCHEDULED REDEMPTION | | 368,936 | 368,936 | 378,203 | 373,578 | | (4,642) | | (4,642) | | 368,936 | | | | 13,047 | 08/01/2035 |
| 31407J-XC-1 | FED NATL MTG ASSOC #832375 | | 12/01/2010 | SCHEDULED REDEMPTION | | 160,250 | 160,250 | 166,122 | 165,746 | | (5,496) | | (5,496) | | 160,250 | | | | 4,570 | 08/01/2020 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | 12/01/2010 | SCHEDULED REDEMPTION | | 141,694 | 141,694 | 145,253 | 144,176 | | (2,482) | | (2,482) | | 141,694 | | | | 4,770 | 11/01/2035 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60,266 | 60,266 | 61,618 | 61,251 | | (985) | | (985) | | 60,266 | | | | 2,426 | 07/01/2035 |
| 31407M-4L-6 | FED NATL MTG ASSOC #835227 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,083 | 8,083 | 8,300 | 8,212 | | (129) | | (129) | | 8,083 | | | | 243 | 08/01/2020 |
| 31407P-JZ-2 | FED NATL MTG ASSOC #836480 | | 12/01/2010 | SCHEDULED REDEMPTION | | 142,443 | 142,443 | 145,963 | 144,769 | | (2,326) | | (2,326) | | 142,443 | | | | 6,458 | 10/01/2035 |
| 31407P-5C-8 | FED NATL MTG ASSOC #837043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 214,045 | 214,045 | 219,783 | 215,920 | | (1,875) | | (1,875) | | 214,045 | | | | 2,814 | 10/01/2020 |
| 31407Q-C6-1 | FED NATL MTG ASSOC #837193 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,747 | 39,747 | 38,109 | 38,797 | | 950 | | 950 | | 39,747 | | | | 1,003 | 02/01/2021 |
| 31407R-QM-9 | FED NATL MTG ASSOC #838460 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,194 | 113,194 | 117,294 | 115,678 | | (2,484) | | (2,484) | | 113,194 | | | | 4,944 | 09/01/2035 |
| 31407S-JP-8 | FED NATL MTG ASSOC #839170 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,225 | 4,225 | 4,352 | 4,308 | | (83) | | (83) | | 4,225 | | | | 155 | 11/01/2035 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,341 | 5,341 | 5,461 | 5,481 | | (140) | | (140) | | 5,341 | | | | 154 | 10/01/2035 |
| 31407V-CM-5 | FED NATL MTG ASSOC #841676 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,702 | 1,702 | 1,747 | 1,733 | | (31) | | (31) | | 1,702 | | | | 52 | 09/01/2020 |
| 31407V-TY-1 | FED NATL MTG ASSOC #842167 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,943 | 6,943 | 7,129 | 7,058 | | (116) | | (116) | | 6,943 | | | | 165 | 10/01/2020 |
| 31407V-X6-7 | FED NATL MTG ASSOC #842301 | | 12/01/2010 | SCHEDULED REDEMPTION | | 158,865 | 158,865 | 159,677 | 159,797 | | (932) | | (932) | | 158,865 | | | | 3,973 | 09/01/2035 |
| 31407W-4N-0 | FED NATL MTG ASSOC #843329 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,015 | 26,015 | 24,202 | 24,742 | | 1,273 | | 1,273 | | 26,015 | | | | 670 | 10/01/2035 |
| 31407Y-VU-0 | FED NATL MTG ASSOC #844927 | | 12/01/2010 | SCHEDULED REDEMPTION | | 28,851 | 28,851 | 29,059 | 28,961 | | (110) | | (110) | | 28,851 | | | | 1,079 | 12/01/2035 |
| 31407Y-4K-2 | FED NATL MTG ASSOC #845126 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,726 | 7,726 | 7,932 | 7,852 | | (126) | | (126) | | 7,726 | | | | 236 | 12/01/2020 |
| 31407Y-4R-7 | FED NATL MTG ASSOC #845132 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,952 | 16,952 | 17,406 | 17,240 | | (289) | | (289) | | 16,952 | | | | 460 | 12/01/2020 |
| 31408A-J9-2 | FED NATL MTG ASSOC #845488 | | 12/01/2010 | SCHEDULED REDEMPTION | | 91,652 | 91,652 | 95,010 | 95,012 | | (3,360) | | (3,360) | | 91,652 | | | | 2,805 | 06/01/2021 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | 12/01/2010 | SCHEDULED REDEMPTION | | 83,156 | 83,156 | 85,021 | 84,362 | | (1,205) | | (1,205) | | 83,156 | | | | 2,956 | 12/01/2035 |
| 31408C-PH-3 | FED NATL MTG ASSOC #847424 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,727 | 7,727 | 7,934 | 7,842 | | (116) | | (116) | | 7,727 | | | | 276 | 11/01/2020 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,300 | 17,300 | 17,688 | 17,765 | | (465) | | (465) | | 17,300 | | | | 545 | 01/01/2036 |
| 31408E-5T-5 | FED NATL MTG ASSOC #849658 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,367,681 | 1,367,681 | 1,380,182 | 1,373,255 | | (5,574) | | (5,574) | | 1,367,681 | | | | 45,254 | 11/01/2035 |
| 31408F-QB-8 | FED NATL MTG ASSOC #850150 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,237 | 8,237 | 8,458 | 8,359 | | (121) | | (121) | | 8,237 | | | | 221 | 12/01/2020 |
| 31408F-3K-3 | FED NATL MTG ASSOC #850502 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,409 | 24,409 | 25,063 | 24,817 | | (408) | | (408) | | 24,409 | | | | 612 | 12/01/2020 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | 12/01/2010 | SCHEDULED REDEMPTION | | 436,750 | 436,750 | 447,720 | 440,726 | | (3,976) | | (3,976) | | 436,750 | | | | 14,888 | 04/01/2036 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,322 | 32,322 | 32,488 | 32,435 | | (113) | | (113) | | 32,322 | | | | 1,089 | 04/01/2036 |
| 31408X-C4-0 | FED NATL MTG ASSOC #863291 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,952 | 8,952 | 9,192 | 9,131 | | (179) | | (179) | | 8,952 | | | | 270 | 11/01/2020 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,272 | 17,272 | 17,361 | 17,336 | | (64) | | (64) | | 17,272 | | | | 489 | 02/01/2036 |
| 31409A-LW-7 | FED NATL MTG ASSOC #865341 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,905 | 40,905 | 39,219 | 39,919 | | 986 | | 986 | | 40,905 | | | | 1,240 | 02/01/2021 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | 12/01/2010 | SCHEDULED REDEMPTION | | 70,206 | 70,206 | 70,568 | 70,525 | | (318) | | (318) | | 70,206 | | | | 1,972 | 02/01/2036 |
| 31409C-W7-6 | FED NATL MTG ASSOC #867470 | | 12/01/2010 | SCHEDULED REDEMPTION | | 131,853 | 131,853 | 122,664 | 126,219 | | 5,633 | | 5,633 | | 131,853 | | | | 4,579 | 06/01/2036 |
| 31409C-5N-1 | FED NATL MTG ASSOC #867653 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,065 | 34,065 | 33,626 | 33,790 | | 275 | | 275 | | 34,065 | | | | 1,173 | 05/01/2036 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | 12/01/2010 | SCHEDULED REDEMPTION | | 49,622 | 49,622 | 49,878 | 49,813 | | (192) | | (192) | | 49,622 | | | | 1,554 | 04/01/2036 |
| 31409F-GJ-1 | FED NATL MTG ASSOC #869701 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101,215 | 101,215 | 96,723 | 98,424 | | 2,791 | | 2,791 | | 101,215 | | | | 3,329 | 04/01/2036 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | 12/01/2010 | SCHEDULED REDEMPTION | | 259,517 | 259,517 | 260,855 | 260,434 | | (916) | | (916) | | 259,517 | | | | 8,486 | 04/01/2036 |
| 31409G-XH-4 | FED NATL MTG ASSOC #871080 | | 12/01/2010 | SCHEDULED REDEMPTION | | 139,554 | 139,554 | 144,667 | 145,420 | | (5,866) | | (5,866) | | 139,554 | | | | 4,286 | 11/01/2021 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,533,638 | 1,533,638 | 1,547,657 | 1,542,722 | | (9,084) | | (9,084) | | 1,533,638 | | | | 45,625 | 12/01/2036 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | 12/01/2010 | SCHEDULED REDEMPTION | | 25,929 | 25,929 | 26,510 | 26,424 | | (495) | | (495) | | 25,929 | | | | 776 | 05/01/2036 |
| 31409T-RY-6 | FED NATL MTG ASSOC #878103 | | 12/01/2010 | SCHEDULED REDEMPTION | | 234,838 | 234,838 | 240,287 | 240,321 | | (5,483) | | (5,483) | | 234,838 | | | | 7,685 | 04/01/2036 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,110 | 13,110 | 13,178 | 13,160 | | (50) | | (50) | | 13,110 | | | | 390 | 02/01/2036 |
| 31409V-GJ-6 | FED NATL MTG ASSOC #879601 | | 12/01/2010 | SCHEDULED REDEMPTION | | 56,589 | 56,589 | 58,725 | 58,892 | | (2,302) | | (2,302) | | 56,589 | | | | 1,846 | 03/01/2021 |
| 31409V-2C-6 | FED NATL MTG ASSOC #880171 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,458 | 26,458 | 26,117 | 26,277 | | 181 | | 181 | | 26,458 | | | | 878 | 02/01/2036 |
| 31409X-NG-0 | FED NATL MTG ASSOC #881591 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,512 | 4,512 | 4,454 | 4,468 | | 44 | | 44 | | 4,512 | | | | 134 | 06/01/2036 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | 12/01/2010 | SCHEDULED REDEMPTION | | 314,364 | 314,364 | 322,260 | 318,217 | | (3,853) | | (3,853) | | 314,364 | | | | 7,781 | 04/01/2036 |
| 31409Y-A9-8 | FED NATL MTG ASSOC #882132 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46,772 | 46,772 | 44,697 | 44,873 | | 1,900 | | 1,900 | | 46,772 | | | | 1,874 | 07/01/2036 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,044 | 24,044 | 24,583 | 24,642 | | (598) | | (598) | | 24,044 | | | | 986 | 04/01/2036 |
| 31410A-EC-6 | FED NATL MTG ASSOC #883131 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,433 | 15,433 | 15,999 | 15,933 | | (499) | | (499) | | 15,433 | | | | 422 | 03/01/2021 |
| 31410B-ED-2 | FED NATL MTG ASSOC #884032 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,075,994 | 1,075,994 | 1,085,829 | 1,082,620 | | (6,626) | | (6,626) | | 1,075,994 | | | | 37,379 | 05/01/2036 |
| 31410B-EK-6 | FED NATL MTG ASSOC #884038 | | 12/01/2010 | SCHEDULED REDEMPTION | | 195,697 | 195,697 | 200,085 | 198,921 | | (3,224) | | (3,224) | | 195,697 | | | | 6,840 | 05/01/2036 |
| 31410C-RF-1 | FED NATL MTG ASSOC #885286 | | 12/01/2010 | SCHEDULED REDEMPTION | | 961,037 | 961,037 | 969,822 | 966,298 | | (5,260) | | (5,260) | | 961,037 | | | | 31,758 | 06/01/2036 |
| 31410C-X3-1 | FED NATL MTG ASSOC #885498 | | 12/01/2010 | SCHEDULED REDEMPTION | | 85,078 | 85,078 | 88,195 | 88,924 | | (3,846) | | (3,846) | | 85,078 | | | | 2,510 | 06/01/2021 |
| 31410C-5R-9 | FED NATL MTG ASSOC #885656 | | 12/01/2010 | SCHEDULED REDEMPTION | | 750,234 | 750,234 | 758,396 | 756,655 | | (6,421) | | (6,421) | | 750,234 | | | | 24,430 | 10/01/2036 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | 12/01/2010 | SCHEDULED REDEMPTION | | 101,470 | 101,470 | 104,018 | 103,299 | | (1,829) | | (1,829) | | 101,470 | | | | 3,672 | 06/01/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31410D-FT-2 | FED NATL MTG ASSOC #885878 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,189 | 1,189 | 1,219 | 1,229 | | (40) | | (40) | | 1,189 | | | | 48 | 06/01/2036 |
| 31410E-N2-0 | FED NATL MTG ASSOC #887009 | | 12/01/2010 | SCHEDULED REDEMPTION | | 32,803 | 32,803 | 33,627 | 33,214 | | (411) | | (411) | | 32,803 | | | | 1,377 | 06/01/2036 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | 12/01/2010 | SCHEDULED REDEMPTION | | 76,958 | 76,958 | 78,684 | 78,388 | | (1,430) | | (1,430) | | 76,958 | | | | 1,926 | 07/01/2036 |
| 31410E-6R-4 | FED NATL MTG ASSOC #887480 | | 12/01/2010 | SCHEDULED REDEMPTION | | 74,544 | 74,544 | 76,416 | 75,679 | | (1,136) | | (1,136) | | 74,544 | | | | 1,950 | 07/01/2036 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | 12/01/2010 | SCHEDULED REDEMPTION | | 69,119 | 69,119 | 70,855 | 69,865 | | (746) | | (746) | | 69,119 | | | | 2,498 | 07/01/2036 |
| 31410G-CK-7 | FED NATL MTG ASSOC #888474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,226,726 | 1,226,726 | 1,237,939 | 1,234,325 | | (7,599) | | (7,599) | | 1,226,726 | | | | 40,540 | 11/01/2036 |
| 31410G-EH-2 | FED NATL MTG ASSOC #888536 | | 12/01/2010 | SCHEDULED REDEMPTION | | 128,547 | 128,547 | 133,257 | 133,203 | | (4,656) | | (4,656) | | 128,547 | | | | 4,207 | 07/01/2022 |
| 31410G-N8-2 | FED NATL MTG ASSOC #888815 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57,646 | 57,646 | 59,754 | 59,721 | | (2,075) | | (2,075) | | 57,646 | | | | 1,645 | 11/01/2022 |
| 31410G-5Q-2 | FED NATL MTG ASSOC #889255 | | 12/01/2010 | SCHEDULED REDEMPTION | | 441,365 | 441,365 | 457,537 | 457,869 | | (16,504) | | (16,504) | | 441,365 | | | | 13,678 | 03/01/2023 |
| 31410K-KL-7 | FED NATL MTG ASSOC #889599 | | 12/01/2010 | SCHEDULED REDEMPTION | | 75,814 | 75,814 | 78,592 | 78,574 | | (2,760) | | (2,760) | | 75,814 | | | | 2,385 | 03/01/2023 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,416 | 24,416 | 24,964 | 25,226 | | (810) | | (810) | | 24,416 | | | | 717 | 07/01/2036 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | 12/01/2010 | SCHEDULED REDEMPTION | | 249,799 | 249,799 | 256,073 | 254,630 | | (4,831) | | (4,831) | | 249,799 | | | | 8,547 | 07/01/2036 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | 12/01/2010 | SCHEDULED REDEMPTION | | 120,898 | 120,898 | 123,934 | 123,070 | | (2,173) | | (2,173) | | 120,898 | | | | 4,260 | 09/01/2036 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | 12/01/2010 | SCHEDULED REDEMPTION | | 120,892 | 120,892 | 123,929 | 123,659 | | (2,767) | | (2,767) | | 120,892 | | | | 3,940 | 08/01/2036 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | 12/01/2010 | SCHEDULED REDEMPTION | | 106,105 | 106,105 | 108,770 | 108,200 | | (2,095) | | (2,095) | | 106,105 | | | | 3,550 | 10/01/2036 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,984 | 79,984 | 81,993 | 81,346 | | (1,362) | | (1,362) | | 79,984 | | | | 2,627 | 11/01/2036 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,451 | 26,451 | 27,044 | 27,164 | | (713) | | (713) | | 26,451 | | | | 954 | 05/01/2036 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | 12/01/2010 | SCHEDULED REDEMPTION | | 115,117 | 115,117 | 116,147 | 115,845 | | (728) | | (728) | | 115,117 | | | | 3,928 | 10/01/2036 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | 12/01/2010 | SCHEDULED REDEMPTION | | 80,343 | 80,343 | 82,361 | 81,660 | | (1,317) | | (1,317) | | 80,343 | | | | 2,905 | 08/01/2036 |
| 31410T-A8-8 | FED NATL MTG ASSOC #896531 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,978,659 | 3,978,659 | 4,015,337 | 3,998,469 | | (19,810) | | (19,810) | | 3,978,659 | | | | 128,897 | 08/01/2036 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | 12/01/2010 | SCHEDULED REDEMPTION | | 224,568 | 224,568 | 230,208 | 229,108 | | (4,540) | | (4,540) | | 224,568 | | | | 7,857 | 09/01/2036 |
| 31410U-EU-2 | FED NATL MTG ASSOC #897547 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,613 | 10,613 | 11,013 | 11,264 | | (651) | | (651) | | 10,613 | | | | 389 | 01/01/2022 |
| 31410V-ZG-8 | FED NATL MTG ASSOC #899043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 256,092 | 256,092 | 262,725 | 262,656 | | (6,564) | | (6,564) | | 256,092 | | | | 6,563 | 02/01/2022 |
| 31410V-ZH-6 | FED NATL MTG ASSOC #899044 | | 12/01/2010 | SCHEDULED REDEMPTION | | 416,666 | 416,666 | 432,389 | 433,221 | | (16,554) | | (16,554) | | 416,666 | | | | 12,196 | 02/01/2022 |
| 31410W-AC-2 | FED NATL MTG ASSOC #899203 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,151,679 | 1,151,679 | 1,162,206 | 1,159,159 | | (7,480) | | (7,480) | | 1,151,679 | | | | 39,577 | 10/01/2036 |
| 31410W-EC-8 | FED NATL MTG ASSOC #899331 | | 12/01/2010 | SCHEDULED REDEMPTION | | 548,659 | 548,659 | 562,868 | 565,345 | | (16,687) | | (16,687) | | 548,659 | | | | 17,315 | 05/01/2022 |
| 31410W-GJ-1 | FED NATL MTG ASSOC #899401 | | 12/01/2010 | SCHEDULED REDEMPTION | | 802,670 | 802,670 | 832,080 | 830,590 | | (27,920) | | (27,920) | | 802,670 | | | | 25,081 | 04/01/2022 |
| 31410W-JM-1 | FED NATL MTG ASSOC #899468 | | 12/01/2010 | SCHEDULED REDEMPTION | | 196,061 | 196,061 | 203,459 | 204,456 | | (8,395) | | (8,395) | | 196,061 | | | | 5,686 | 06/01/2022 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | 12/01/2010 | SCHEDULED REDEMPTION | | 411,683 | 411,683 | 384,635 | 391,166 | | 20,518 | | 20,518 | | 411,683 | | | | 13,339 | 07/01/2037 |
| 31410W-UP-1 | FED NATL MTG ASSOC #899790 | | 12/01/2010 | SCHEDULED REDEMPTION | | 501,416 | 501,416 | 519,789 | 518,248 | | (16,831) | | (16,831) | | 501,416 | | | | 11,917 | 07/01/2022 |
| 31410W-XN-3 | FED NATL MTG ASSOC #899885 | | 12/01/2010 | SCHEDULED REDEMPTION | | 206,476 | 206,476 | 208,670 | 209,109 | | (2,633) | | (2,633) | | 206,476 | | | | 7,740 | 11/01/2037 |
| 31410W-5D-6 | FED NATL MTG ASSOC #900044 | | 12/01/2010 | SCHEDULED REDEMPTION | | 176,444 | 176,444 | 180,875 | 178,958 | | (2,514) | | (2,514) | | 176,444 | | | | 6,099 | 10/01/2036 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | 12/01/2010 | SCHEDULED REDEMPTION | | 99,020 | 99,020 | 101,507 | 100,714 | | (1,695) | | (1,695) | | 99,020 | | | | 4,393 | 09/01/2036 |
| 31410X-2T-2 | FED NATL MTG ASSOC #900886 | | 12/01/2010 | SCHEDULED REDEMPTION | | 105,763 | 105,763 | 109,638 | 109,842 | | (4,079) | | (4,079) | | 105,763 | | | | 3,793 | 01/01/2022 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,163 | 4,163 | 4,268 | 4,297 | | (134) | | (134) | | 4,163 | | | | 108 | 09/01/2036 |
| 31410Y-R6-3 | FED NATL MTG ASSOC #901509 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,946 | 5,946 | 6,170 | 6,239 | | (293) | | (293) | | 5,946 | | | | 172 | 12/01/2021 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199,846 | 199,846 | 204,865 | 202,540 | | (2,695) | | (2,695) | | 199,846 | | | | 6,178 | 11/01/2036 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | 12/01/2010 | SCHEDULED REDEMPTION | | 271,788 | 271,788 | 278,614 | 274,740 | | (2,952) | | (2,952) | | 271,788 | | | | 6,988 | 09/01/2036 |
| 31411B-DA-8 | FED NATL MTG ASSOC #902897 | | 12/01/2010 | SCHEDULED REDEMPTION | | 138,285 | 138,285 | 143,352 | 142,974 | | (4,689) | | (4,689) | | 138,285 | | | | 3,938 | 12/01/2021 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,999,450 | 1,999,450 | 2,020,015 | 2,011,887 | | (12,437) | | (12,437) | | 1,999,450 | | | | 61,604 | 12/01/2036 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | 12/01/2010 | SCHEDULED REDEMPTION | | 192,406 | 192,406 | 197,239 | 194,070 | | (1,664) | | (1,664) | | 192,406 | | | | 5,585 | 08/01/2036 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,747 | 20,747 | 21,268 | 21,268 | | (520) | | (520) | | 20,747 | | | | 537 | 10/01/2036 |
| 31411D-B4-0 | FED NATL MTG ASSOC #904659 | | 12/01/2010 | SCHEDULED REDEMPTION | | 88,735 | 88,735 | 91,986 | 91,877 | | (3,142) | | (3,142) | | 88,735 | | | | 2,775 | 11/01/2021 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | 12/01/2010 | SCHEDULED REDEMPTION | | 178,687 | 178,687 | 183,175 | 180,344 | | (1,657) | | (1,657) | | 178,687 | | | | 5,935 | 10/01/2036 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | 12/01/2010 | SCHEDULED REDEMPTION | | 122,818 | 122,818 | 125,903 | 124,378 | | (1,560) | | (1,560) | | 122,818 | | | | 3,449 | 12/01/2036 |
| 31411E-ZR-1 | FED NATL MTG ASSOC #906252 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,137 | 97,137 | 100,696 | 100,396 | | (3,259) | | (3,259) | | 97,137 | | | | 3,330 | 01/01/2022 |
| 31411E-3M-7 | FED NATL MTG ASSOC #906304 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,682 | 7,682 | 7,972 | 7,967 | | (285) | | (285) | | 7,682 | | | | 235 | 01/01/2022 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | 12/01/2010 | SCHEDULED REDEMPTION | | 242,089 | 242,089 | 248,170 | 246,658 | | (4,568) | | (4,568) | | 242,089 | | | | 8,266 | 12/01/2036 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,463 | 14,463 | 14,592 | 14,556 | | (93) | | (93) | | 14,463 | | | | 451 | 02/01/2037 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,615,975 | 1,615,975 | 1,630,746 | 1,625,621 | | (9,646) | | (9,646) | | 1,615,975 | | | | 49,649 | 02/01/2037 |
| 31411J-H5-8 | FED NATL MTG ASSOC #909352 | | 12/01/2010 | SCHEDULED REDEMPTION | | 567,872 | 567,872 | 588,680 | 586,525 | | (18,653) | | (18,653) | | 567,872 | | | | 18,574 | 02/01/2022 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | 12/01/2010 | SCHEDULED REDEMPTION | | 369,145 | 369,145 | 378,417 | 376,287 | | (7,143) | | (7,143) | | 369,145 | | | | 11,118 | 02/01/2037 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,938 | 24,938 | 25,564 | 25,353 | | (415) | | (415) | | 24,938 | | | | 719 | 03/01/2037 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | 12/01/2010 | SCHEDULED REDEMPTION | | 821,859 | 821,859 | 842,502 | 835,295 | | (13,437) | | (13,437) | | 821,859 | | | | 25,448 | 03/01/2037 |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,264 | 53,264 | 54,602 | 54,276 | | (1,012) | | (1,012) | | 53,264 | | | | 1,592 | 03/01/2037 |
| 31411L-ED-9 | FED NATL MTG ASSOC #911032 | | 12/01/2010 | SCHEDULED REDEMPTION | | 93,457 | 93,457 | 96,881 | 97,111 | | (3,655) | | (3,655) | | 93,457 | | | | 2,757 | 07/01/2022 |
| 31411L-FG-1 | FED NATL MTG ASSOC #911067 | | 12/01/2010 | SCHEDULED REDEMPTION | | 320,579 | 320,579 | 332,676 | 330,630 | | (10,051) | | (10,051) | | 320,579 | | | | 8,202 | 11/01/2022 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31411L-RL-7 | FED NATL MTG ASSOC #911391 | | 12/01/2010 | SCHEDULED REDEMPTION | | 243,249 | 243,249 | 248,893 | 248,569 | | (5,321) | | (5,321) | | 243,249 | | | | 8,254 | 03/01/2037 |
| 31411N-WR-4 | FED NATL MTG ASSOC #912456 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,536,466 | 3,536,466 | 3,569,068 | 3,559,219 | | (22,753) | | (22,753) | | 3,536,466 | | | | 109,284 | 03/01/2037 |
| 31411N-ZU-4 | FED NATL MTG ASSOC #912555 | | 12/01/2010 | SCHEDULED REDEMPTION | | 184,449 | 184,449 | 191,409 | 191,863 | | (7,414) | | (7,414) | | 184,449 | | | | 6,016 | 02/01/2022 |
| 31411R-AD-0 | FED NATL MTG ASSOC #912704 | | 12/01/2010 | SCHEDULED REDEMPTION | | 283,227 | 283,227 | 289,799 | 290,338 | | (7,110) | | (7,110) | | 283,227 | | | | 9,981 | 03/01/2037 |
| 31411S-2R-6 | FED NATL MTG ASSOC #914384 | | 12/01/2010 | SCHEDULED REDEMPTION | | 331,634 | 331,634 | 343,786 | 342,399 | | (10,764) | | (10,764) | | 331,634 | | | | 9,621 | 03/01/2022 |
| 31411U-BJ-9 | FED NATL MTG ASSOC #914541 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,625 | 79,625 | 82,543 | 82,689 | | (3,064) | | (3,064) | | 79,625 | | | | 2,534 | 04/01/2022 |
| 31411U-UC-3 | FED NATL MTG ASSOC #915079 | | 12/01/2010 | SCHEDULED REDEMPTION | | 506,786 | 506,786 | 525,355 | 529,211 | | (22,426) | | (22,426) | | 506,786 | | | | 16,402 | 04/01/2022 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,355,683 | 2,355,683 | 2,377,459 | 2,373,827 | | (18,143) | | (18,143) | | 2,355,683 | | | | 73,019 | 04/01/2037 |
| 31411U-ZW-4 | FED NATL MTG ASSOC #915257 | | 12/01/2010 | SCHEDULED REDEMPTION | | 335,485 | 335,485 | 343,269 | 343,328 | | (7,843) | | (7,843) | | 335,485 | | | | 10,781 | 05/01/2037 |
| 31411V-P2-9 | FED NATL MTG ASSOC #915841 | | 12/01/2010 | SCHEDULED REDEMPTION | | 81,530 | 81,530 | 84,517 | 84,791 | | (3,262) | | (3,262) | | 81,530 | | | | 2,158 | 03/01/2022 |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,417 | 53,417 | 54,759 | 54,828 | | (1,412) | | (1,412) | | 53,417 | | | | 1,257 | 04/01/2037 |
| 31411W-YF-8 | FED NATL MTG ASSOC #917010 | | 12/01/2010 | SCHEDULED REDEMPTION | | 491,771 | 491,771 | 509,790 | 508,147 | | (16,376) | | (16,376) | | 491,771 | | | | 15,237 | 04/01/2022 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,308 | 79,308 | 81,300 | 81,272 | | (1,964) | | (1,964) | | 79,308 | | | | 3,141 | 04/01/2037 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | 12/01/2010 | SCHEDULED REDEMPTION | | 635,656 | 635,656 | 641,516 | 640,951 | | (5,295) | | (5,295) | | 635,656 | | | | 19,264 | 05/01/2037 |
| 31411X-3K-9 | FED NATL MTG ASSOC #918002 | | 12/01/2010 | SCHEDULED REDEMPTION | | 468,238 | 468,238 | 479,103 | 479,001 | | (10,763) | | (10,763) | | 468,238 | | | | 15,304 | 05/01/2037 |
| 31411Y-AD-5 | FED NATL MTG ASSOC #918104 | | 12/01/2010 | SCHEDULED REDEMPTION | | 719,101 | 719,101 | 745,709 | 748,530 | | (29,429) | | (29,429) | | 719,101 | | | | 22,068 | 05/01/2022 |
| 31411Y-NN-9 | FED NATL MTG ASSOC #918497 | | 12/01/2010 | SCHEDULED REDEMPTION | | 411,608 | 411,608 | 426,690 | 427,156 | | (15,548) | | (15,548) | | 411,608 | | | | 11,797 | 05/01/2022 |
| 31411Y-SB-0 | FED NATL MTG ASSOC #918614 | | 12/01/2010 | SCHEDULED REDEMPTION | | 69,503 | 69,503 | 72,125 | 72,404 | | (2,902) | | (2,902) | | 69,503 | | | | 2,371 | 06/01/2022 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | 12/01/2010 | SCHEDULED REDEMPTION | | 463,137 | 463,137 | 474,770 | 470,717 | | (7,580) | | (7,580) | | 463,137 | | | | 11,392 | 06/01/2037 |
| 31411Y-3F-8 | FED NATL MTG ASSOC #918898 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,484 | 8,484 | 8,704 | 8,694 | | (210) | | (210) | | 8,484 | | | | 273 | 04/01/2022 |
| 31411Y-3G-6 | FED NATL MTG ASSOC #918899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 350,584 | 350,584 | 363,813 | 364,136 | | (13,552) | | (13,552) | | 350,584 | | | | 11,673 | 04/01/2022 |
| 31411Y-3H-4 | FED NATL MTG ASSOC #918900 | | 12/01/2010 | SCHEDULED REDEMPTION | | 506,917 | 506,917 | 525,490 | 524,987 | | (18,071) | | (18,071) | | 506,917 | | | | 16,635 | 04/01/2022 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | 12/01/2010 | SCHEDULED REDEMPTION | | 114,556 | 114,556 | 115,581 | 115,239 | | (683) | | (683) | | 114,556 | | | | 3,414 | 05/01/2037 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | | 12/01/2010 | SCHEDULED REDEMPTION | | 267,871 | 267,871 | 274,599 | 272,386 | | (4,515) | | (4,515) | | 267,871 | | | | 8,121 | 04/01/2037 |
| 31412A-UV-4 | FED NATL MTG ASSOC #919596 | | 12/01/2010 | SCHEDULED REDEMPTION | | 176,925 | 176,925 | 183,407 | 183,769 | | (6,845) | | (6,845) | | 176,925 | | | | 6,691 | 07/01/2022 |
| 31412A-VY-7 | FED NATL MTG ASSOC #919631 | | 12/01/2010 | SCHEDULED REDEMPTION | | 62,357 | 62,357 | 64,642 | 64,262 | | (1,905) | | (1,905) | | 62,357 | | | | 1,494 | 08/01/2022 |
| 31412A-V5-0 | FED NATL MTG ASSOC #919636 | | 12/01/2010 | SCHEDULED REDEMPTION | | 111,443 | 111,443 | 115,527 | 115,287 | | (3,843) | | (3,843) | | 111,443 | | | | 3,780 | 09/01/2022 |
| 31412A-V6-8 | FED NATL MTG ASSOC #919637 | | 12/01/2010 | SCHEDULED REDEMPTION | | 178,539 | 178,539 | 180,436 | 180,341 | | (1,801) | | (1,801) | | 178,539 | | | | 6,354 | 09/01/2037 |
| 31412B-KG-6 | FED NATL MTG ASSOC #920195 | | 12/01/2010 | SCHEDULED REDEMPTION | | 112,137 | 112,137 | 116,246 | 116,077 | | (3,940) | | (3,940) | | 112,137 | | | | 3,365 | 12/01/2021 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | 12/01/2010 | SCHEDULED REDEMPTION | | 180,471 | 180,471 | 185,004 | 183,309 | | (2,838) | | (2,838) | | 180,471 | | | | 5,865 | 03/01/2037 |
| 31412D-3K-2 | FED NATL MTG ASSOC #922502 | | 12/01/2010 | SCHEDULED REDEMPTION | | 610,652 | 610,652 | 625,990 | 616,878 | | (6,226) | | (6,226) | | 610,652 | | | | 19,401 | 04/01/2037 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | 12/01/2010 | SCHEDULED REDEMPTION | | 26,435 | 26,435 | 27,099 | 27,028 | | (593) | | (593) | | 26,435 | | | | 827 | 12/01/2036 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | 12/01/2010 | SCHEDULED REDEMPTION | | 125,199 | 125,199 | 128,344 | 126,599 | | (1,400) | | (1,400) | | 125,199 | | | | 3,872 | 05/01/2037 |
| 31412G-LC-3 | FED NATL MTG ASSOC #924723 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,314 | 38,314 | 39,718 | 39,726 | | (1,411) | | (1,411) | | 38,314 | | | | 1,193 | 05/01/2022 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | 12/01/2010 | SCHEDULED REDEMPTION | | 210,531 | 210,531 | 215,819 | 214,514 | | (3,983) | | (3,983) | | 210,531 | | | | 6,769 | 04/01/2037 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | 12/01/2010 | SCHEDULED REDEMPTION | | 165,256 | 165,256 | 169,407 | 168,131 | | (2,875) | | (2,875) | | 165,256 | | | | 4,308 | 06/01/2037 |
| 31412L-SY-7 | FED NATL MTG ASSOC #928535 | | 12/01/2010 | SCHEDULED REDEMPTION | | 282,014 | 282,014 | 292,347 | 296,566 | | (14,552) | | (14,552) | | 282,014 | | | | 6,696 | 07/01/2022 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | 12/01/2010 | SCHEDULED REDEMPTION | | 72,191 | 72,191 | 74,004 | 73,624 | | (1,433) | | (1,433) | | 72,191 | | | | 2,681 | 10/01/2037 |
| 31412M-XL-7 | FED NATL MTG ASSOC #929583 | | 12/01/2010 | SCHEDULED REDEMPTION | | 123,429 | 123,429 | 127,952 | 127,949 | | (4,520) | | (4,520) | | 123,429 | | | | 4,141 | 06/01/2023 |
| 31412N-CL-8 | FED NATL MTG ASSOC #929875 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,193,173 | 1,193,173 | 1,226,825 | 1,223,625 | | (30,452) | | (30,452) | | 1,193,173 | | | | 32,468 | 06/01/2023 |
| 31412N-FQ-4 | FED NATL MTG ASSOC #929975 | | 12/01/2010 | SCHEDULED REDEMPTION | | 142,687 | 142,687 | 147,915 | 148,094 | | (5,407) | | (5,407) | | 142,687 | | | | 5,822 | 09/01/2023 |
| 31412N-G4-2 | FED NATL MTG ASSOC #930019 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,619 | 113,619 | 117,782 | 118,065 | | (4,446) | | (4,446) | | 113,619 | | | | 3,825 | 10/01/2023 |
| 31412N-LF-1 | FED NATL MTG ASSOC #930126 | | 12/01/2010 | SCHEDULED REDEMPTION | | 172,237 | 172,237 | 176,698 | 177,010 | | (4,773) | | (4,773) | | 172,237 | | | | 4,830 | 11/01/2023 |
| 31412N-LG-9 | FED NATL MTG ASSOC #930127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 403,028 | 403,028 | 417,796 | 418,276 | | (15,248) | | (15,248) | | 403,028 | | | | 13,363 | 11/01/2023 |
| 31412N-RS-7 | FED NATL MTG ASSOC #930297 | | 12/01/2010 | SCHEDULED REDEMPTION | | 419,056 | 419,056 | 430,875 | 429,908 | | (10,852) | | (10,852) | | 419,056 | | | | 13,399 | 12/01/2023 |
| 31412N-W7-7 | FED NATL MTG ASSOC #930470 | | 12/01/2010 | SCHEDULED REDEMPTION | | 500,493 | 500,493 | 519,379 | 522,002 | | (21,509) | | (21,509) | | 500,493 | | | | 15,419 | 01/01/2024 |
| 31412P-E4-9 | FED NATL MTG ASSOC #930855 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,030 | 7,030 | 7,137 | 7,135 | | (105) | | (105) | | 7,030 | | | | 217 | 04/01/2024 |
| 31412P-KR-1 | FED NATL MTG ASSOC #931004 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,783 | 40,783 | 41,405 | 41,393 | | (610) | | (610) | | 40,783 | | | | 1,237 | 04/01/2024 |
| 31412Q-BY-4 | FED NATL MTG ASSOC #931655 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199,659 | 199,659 | 202,701 | 202,642 | | (2,983) | | (2,983) | | 199,659 | | | | 6,136 | 07/01/2024 |
| 31412Q-DY-2 | FED NATL MTG ASSOC #931719 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,131 | 14,131 | 14,346 | 14,342 | | (211) | | (211) | | 14,131 | | | | 403 | 08/01/2024 |
| 31412Q-EL-9 | FED NATL MTG ASSOC #931739 | | 12/01/2010 | SCHEDULED REDEMPTION | | 17,299 | 17,299 | 17,562 | 17,557 | | (258) | | (258) | | 17,299 | | | | 511 | 08/01/2024 |
| 31412S-RH-0 | FED NATL MTG ASSOC #933488 | | 12/01/2010 | SCHEDULED REDEMPTION | | 146,112 | 146,112 | 151,626 | 151,766 | | (5,654) | | (5,654) | | 146,112 | | | | 4,777 | 03/01/2023 |
| 31412S-Y3-3 | FED NATL MTG ASSOC #933730 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,842,525 | 1,842,525 | 1,885,278 | 1,887,424 | | (44,898) | | (44,898) | | 1,842,525 | | | | 67,861 | 04/01/2038 |
| 31412S-6X-8 | FED NATL MTG ASSOC #933886 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,771,439 | 1,771,439 | 1,821,399 | 1,819,297 | | (47,858) | | (47,858) | | 1,771,439 | | | | 55,116 | 04/01/2023 |
| 31412T-AQ-6 | FED NATL MTG ASSOC #933915 | | 12/01/2010 | SCHEDULED REDEMPTION | | 182,564 | 182,564 | 187,292 | 187,210 | | (4,646) | | (4,646) | | 182,564 | | | | 5,551 | 06/01/2023 |
| 31412T-PN-7 | FED NATL MTG ASSOC #934329 | | 12/01/2010 | SCHEDULED REDEMPTION | | 205,224 | 205,224 | 209,986 | 210,642 | | (5,418) | | (5,418) | | 205,224 | | | | 6,055 | 07/01/2038 |
| 31412T-UG-6 | FED NATL MTG ASSOC #934483 | | 12/01/2010 | SCHEDULED REDEMPTION | | 194,731 | 194,731 | 201,866 | 201,976 | | (7,245) | | (7,245) | | 194,731 | | | | 6,775 | 10/01/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31412T-UZ-4 | FED NATL MTG ASSOC #934500 | | 12/01/2010 | SCHEDULED REDEMPTION | | 146,618 | 146,618 | 151,990 | 152,269 | | (5,651) | | (5,651) | | 146,618 | | | | 4,407 | 10/01/2023 |
| 31412U-L8-1 | FED NATL MTG ASSOC #935151 | | 12/01/2010 | SCHEDULED REDEMPTION | | 179,619 | 179,619 | 182,355 | 182,303 | | (2,684) | | (2,684) | | 179,619 | | | | 5,533 | 04/01/2024 |
| 31412U-N2-2 | FED NATL MTG ASSOC #935209 | | 12/01/2010 | SCHEDULED REDEMPTION | | 90,542 | 90,542 | 93,860 | 93,894 | | (3,351) | | (3,351) | | 90,542 | | | | 2,409 | 04/01/2024 |
| 31412V-B6-4 | FED NATL MTG ASSOC #935761 | | 12/01/2010 | SCHEDULED REDEMPTION | | 123,422 | 123,422 | 125,302 | 125,265 | | (1,843) | | (1,843) | | 123,422 | | | | 3,062 | 11/01/2024 |
| 31412W-PY-6 | FED NATL MTG ASSOC #937039 | | 12/01/2010 | SCHEDULED REDEMPTION | | 45,377 | 45,377 | 47,040 | 46,919 | | (1,542) | | (1,542) | | 45,377 | | | | 1,545 | 04/01/2022 |
| 31412X-H8-0 | FED NATL MTG ASSOC #937755 | | 12/01/2010 | SCHEDULED REDEMPTION | | 253,232 | 253,232 | 259,108 | 259,059 | | (5,826) | | (5,826) | | 253,232 | | | | 7,917 | 06/01/2037 |
| 31412X-JU-9 | FED NATL MTG ASSOC #937775 | | 12/01/2010 | SCHEDULED REDEMPTION | | 716,326 | 716,326 | 742,573 | 743,179 | | (26,853) | | (26,853) | | 716,326 | | | | 22,749 | 06/01/2022 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | 12/01/2010 | SCHEDULED REDEMPTION | | 186,999 | 186,999 | 191,696 | 190,998 | | (3,998) | | (3,998) | | 186,999 | | | | 5,001 | 06/01/2037 |
| 31412X-MT-8 | FED NATL MTG ASSOC #937870 | | 12/01/2010 | SCHEDULED REDEMPTION | | 111,490 | 111,490 | 115,576 | 115,591 | | (4,100) | | (4,100) | | 111,490 | | | | 3,573 | 07/01/2022 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | 12/01/2010 | SCHEDULED REDEMPTION | | 167,473 | 167,473 | 171,679 | 170,858 | | (3,385) | | (3,385) | | 167,473 | | | | 4,921 | 07/01/2037 |
| 31412X-XV-1 | FED NATL MTG ASSOC #938192 | | 12/01/2010 | SCHEDULED REDEMPTION | | 142,075 | 142,075 | 147,280 | 147,206 | | (5,132) | | (5,132) | | 142,075 | | | | 4,483 | 07/01/2022 |
| 31412X-ZF-4 | FED NATL MTG ASSOC #938242 | | 12/01/2010 | SCHEDULED REDEMPTION | | 293,662 | 293,662 | 301,267 | 301,405 | | (7,743) | | (7,743) | | 293,662 | | | | 7,833 | 07/01/2022 |
| 31412X-2U-7 | FED NATL MTG ASSOC #938287 | | 12/01/2010 | SCHEDULED REDEMPTION | | 594,645 | 594,645 | 616,433 | 618,933 | | (24,288) | | (24,288) | | 594,645 | | | | 19,052 | 07/01/2022 |
| 31412Y-GK-2 | FED NATL MTG ASSOC #938602 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,655 | 20,655 | 21,190 | 21,155 | | (500) | | (500) | | 20,655 | | | | 566 | 05/01/2022 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | 12/01/2010 | SCHEDULED REDEMPTION | | 29,827 | 29,827 | 30,576 | 30,506 | | (679) | | (679) | | 29,827 | | | | 1,112 | 09/01/2037 |
| 31413B-H9-5 | FED NATL MTG ASSOC #940456 | | 12/01/2010 | SCHEDULED REDEMPTION | | 529,287 | 529,287 | 548,680 | 547,286 | | (17,999) | | (17,999) | | 529,287 | | | | 15,906 | 06/01/2022 |
| 31413B-YL-9 | FED NATL MTG ASSOC #940915 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,258 | 3,258 | 3,342 | 3,330 | | (72) | | (72) | | 3,258 | | | | 119 | 07/01/2022 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | 12/01/2010 | SCHEDULED REDEMPTION | | 279,582 | 279,582 | 282,160 | 281,439 | | (1,857) | | (1,857) | | 279,582 | | | | 8,214 | 07/01/2037 |
| 31413C-SV-2 | FED NATL MTG ASSOC #941632 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,383 | 97,383 | 101,058 | 101,705 | | (4,322) | | (4,322) | | 97,383 | | | | 2,703 | 06/01/2022 |
| 31413D-HK-6 | FED NATL MTG ASSOC #942234 | | 12/01/2010 | SCHEDULED REDEMPTION | | 93,362 | 93,362 | 96,885 | 97,260 | | (3,898) | | (3,898) | | 93,362 | | | | 2,874 | 07/01/2022 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,686 | 34,686 | 35,557 | 34,932 | | (246) | | (246) | | 34,686 | | | | 1,024 | 06/01/2037 |
| 31413F-P8-9 | FED NATL MTG ASSOC #944247 | | 12/01/2010 | SCHEDULED REDEMPTION | | 267,048 | 267,048 | 276,833 | 275,451 | | (8,403) | | (8,403) | | 267,048 | | | | 10,878 | 06/01/2022 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | 12/01/2010 | SCHEDULED REDEMPTION | | 332,646 | 332,646 | 341,001 | 338,447 | | (5,801) | | (5,801) | | 332,646 | | | | 11,035 | 06/01/2037 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | 12/01/2010 | SCHEDULED REDEMPTION | | 402,380 | 402,380 | 412,487 | 410,850 | | (8,470) | | (8,470) | | 402,380 | | | | 15,108 | 08/01/2037 |
| 31413K-GS-4 | FED NATL MTG ASSOC #947609 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168,201 | 168,201 | 174,548 | 174,696 | | (6,495) | | (6,495) | | 168,201 | | | | 6,311 | 10/01/2022 |
| 31413M-HW-0 | FED NATL MTG ASSOC #949445 | | 12/01/2010 | SCHEDULED REDEMPTION | | 217,698 | 217,698 | 225,913 | 225,827 | | (8,129) | | (8,129) | | 217,698 | | | | 7,172 | 06/01/2023 |
| 31413S-S5-4 | FED NATL MTG ASSOC #954240 | | 12/01/2010 | SCHEDULED REDEMPTION | | 161,259 | 161,259 | 167,168 | 166,326 | | (5,067) | | (5,067) | | 161,259 | | | | 3,703 | 01/01/2023 |
| 31413T-U4-2 | FED NATL MTG ASSOC #955203 | | 12/01/2010 | SCHEDULED REDEMPTION | | 208,527 | 208,527 | 216,396 | 219,857 | | (11,330) | | (11,330) | | 208,527 | | | | 5,990 | 12/01/2022 |
| 31413T-3R-1 | FED NATL MTG ASSOC #955408 | | 12/01/2010 | SCHEDULED REDEMPTION | | 170,296 | 170,296 | 176,536 | 177,662 | | (7,366) | | (7,366) | | 170,296 | | | | 6,271 | 12/01/2022 |
| 31413U-P4-5 | FED NATL MTG ASSOC #955943 | | 12/01/2010 | SCHEDULED REDEMPTION | | 174,685 | 174,685 | 181,085 | 181,612 | | (6,927) | | (6,927) | | 174,685 | | | | 5,267 | 10/01/2022 |
| 31413U-VQ-9 | FED NATL MTG ASSOC #956123 | | 12/01/2010 | SCHEDULED REDEMPTION | | 187,424 | 187,424 | 194,292 | 194,124 | | (6,699) | | (6,699) | | 187,424 | | | | 4,368 | 10/01/2022 |
| 31414B-WY-2 | FED NATL MTG ASSOC #961563 | | 12/01/2010 | SCHEDULED REDEMPTION | | 91,885 | 91,885 | 95,352 | 95,900 | | (4,015) | | (4,015) | | 91,885 | | | | 2,533 | 02/01/2023 |
| 31414B-ZF-0 | FED NATL MTG ASSOC #961642 | | 12/01/2010 | SCHEDULED REDEMPTION | | 131,345 | 131,345 | 136,157 | 136,418 | | (5,074) | | (5,074) | | 131,345 | | | | 3,807 | 02/01/2023 |
| 31414B-6U-9 | FED NATL MTG ASSOC #961783 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,723,265 | 1,723,265 | 1,771,867 | 1,771,959 | | (48,694) | | (48,694) | | 1,723,265 | | | | 51,320 | 02/01/2023 |
| 31414C-AV-0 | FED NATL MTG ASSOC #961820 | | 12/01/2010 | SCHEDULED REDEMPTION | | 89,044 | 89,044 | 91,110 | 91,131 | | (2,088) | | (2,088) | | 89,044 | | | | 2,834 | 03/01/2038 |
| 31414C-TX-6 | FED NATL MTG ASSOC #962366 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,634 | 15,634 | 16,039 | 16,039 | | (404) | | (404) | | 15,634 | | | | 433 | 04/01/2023 |
| 31414D-FE-1 | FED NATL MTG ASSOC #962865 | | 12/01/2010 | SCHEDULED REDEMPTION | | 341,793 | 341,793 | 333,141 | 334,156 | | 7,637 | | 7,637 | | 341,793 | | | | 11,047 | 05/01/2038 |
| 31414E-DA-9 | FED NATL MTG ASSOC #963697 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,619 | 5,619 | 5,765 | 5,753 | | (134) | | (134) | | 5,619 | | | | 161 | 06/01/2023 |
| 31414E-6F-6 | FED NATL MTG ASSOC #964470 | | 12/01/2010 | SCHEDULED REDEMPTION | | 241,328 | 241,328 | 250,170 | 250,380 | | (9,053) | | (9,053) | | 241,328 | | | | 7,537 | 08/01/2023 |
| 31414F-GL-9 | FED NATL MTG ASSOC #964703 | | 12/01/2010 | SCHEDULED REDEMPTION | | 126,640 | 126,640 | 131,280 | 131,697 | | (5,057) | | (5,057) | | 126,640 | | | | 4,754 | 08/01/2023 |
| 31414F-4K-4 | FED NATL MTG ASSOC #965326 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,456 | 13,456 | 13,769 | 13,775 | | (318) | | (318) | | 13,456 | | | | 467 | 09/01/2038 |
| 31414F-5Q-0 | FED NATL MTG ASSOC #965355 | | 12/01/2010 | SCHEDULED REDEMPTION | | 15,777 | 15,777 | 16,373 | 16,360 | | (583) | | (583) | | 15,777 | | | | 546 | 10/01/2023 |
| 31414F-6Y-2 | FED NATL MTG ASSOC #965387 | | 12/01/2010 | SCHEDULED REDEMPTION | | 205,304 | 205,304 | 212,826 | 213,032 | | (7,728) | | (7,728) | | 205,304 | | | | 5,686 | 10/01/2023 |
| 31414G-CB-3 | FED NATL MTG ASSOC #965466 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,097 | 5,097 | 5,229 | 5,211 | | (114) | | (114) | | 5,097 | | | | 188 | 09/01/2022 |
| 31414G-DY-2 | FED NATL MTG ASSOC #965519 | | 12/01/2010 | SCHEDULED REDEMPTION | | 353,144 | 353,144 | 366,245 | 367,971 | | (14,826) | | (14,826) | | 353,144 | | | | 10,367 | 01/01/2023 |
| 31414G-ES-4 | FED NATL MTG ASSOC #965545 | | 12/01/2010 | SCHEDULED REDEMPTION | | 711,712 | 711,712 | 737,790 | 737,302 | | (25,590) | | (25,590) | | 711,712 | | | | 21,684 | 01/01/2023 |
| 31414G-VM-8 | FED NATL MTG ASSOC #966020 | | 12/01/2010 | SCHEDULED REDEMPTION | | 212,321 | 212,321 | 220,101 | 219,259 | | (6,938) | | (6,938) | | 212,321 | | | | 7,512 | 02/01/2023 |
| 31414H-M4-6 | FED NATL MTG ASSOC #966679 | | 12/01/2010 | SCHEDULED REDEMPTION | | 13,252 | 13,252 | 13,752 | 13,764 | | (512) | | (512) | | 13,252 | | | | 303 | 02/01/2023 |
| 31414H-NE-3 | FED NATL MTG ASSOC #966689 | | 12/01/2010 | SCHEDULED REDEMPTION | | 247,585 | 247,585 | 256,656 | 256,472 | | (8,887) | | (8,887) | | 247,585 | | | | 8,556 | 06/01/2023 |
| 31414H-PK-7 | FED NATL MTG ASSOC #966726 | | 12/01/2010 | SCHEDULED REDEMPTION | | 131,931 | 131,931 | 136,910 | 137,365 | | (5,434) | | (5,434) | | 131,931 | | | | 4,271 | 12/01/2022 |
| 31414H-QF-7 | FED NATL MTG ASSOC #966754 | | 12/01/2010 | SCHEDULED REDEMPTION | | 251,176 | 251,176 | 260,379 | 259,580 | | (8,404) | | (8,404) | | 251,176 | | | | 8,371 | 01/01/2023 |
| 31414J-H3-0 | FED NATL MTG ASSOC #967450 | | 12/01/2010 | SCHEDULED REDEMPTION | | 267,970 | 267,970 | 277,789 | 278,189 | | (10,219) | | (10,219) | | 267,970 | | | | 8,478 | 12/01/2022 |
| 31414J-NW-9 | FED NATL MTG ASSOC #967605 | | 12/01/2010 | SCHEDULED REDEMPTION | | 258,359 | 258,359 | 267,825 | 267,699 | | (9,340) | | (9,340) | | 258,359 | | | | 6,778 | 12/01/2022 |
| 31414J-SN-4 | FED NATL MTG ASSOC #967725 | | 12/01/2010 | SCHEDULED REDEMPTION | | 493,822 | 493,822 | 511,916 | 513,203 | | (19,380) | | (19,380) | | 493,822 | | | | 20,715 | 01/01/2023 |
| 31414J-UC-5 | FED NATL MTG ASSOC #967779 | | 12/01/2010 | SCHEDULED REDEMPTION | | 77,434 | 77,434 | 80,271 | 81,457 | | (4,023) | | (4,023) | | 77,434 | | | | 2,562 | 06/01/2023 |
| 31414J-3Y-7 | FED NATL MTG ASSOC #968015 | | 12/01/2010 | SCHEDULED REDEMPTION | | 500,597 | 500,597 | 518,939 | 517,479 | | (16,882) | | (16,882) | | 500,597 | | | | 19,825 | 01/01/2023 |
| 31414K-GB-0 | FED NATL MTG ASSOC #968294 | | 12/01/2010 | SCHEDULED REDEMPTION | | 82,580 | 82,580 | 84,496 | 84,392 | | (1,811) | | (1,811) | | 82,580 | | | | 2,802 | 02/01/2038 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31414L-P4-4 | FED NATL MTG ASSOC #969443 | | 12/01/2010 | SCHEDULED REDEMPTION | | 791,081 | 791,081 | 820,258 | 823,662 | | (32,581) | | (32,581) | | 791,081 | | | | 21,724 | 01/01/2023 |
| 31414L-RA-8 | FED NATL MTG ASSOC #969481 | | 12/01/2010 | SCHEDULED REDEMPTION | | 254,165 | 254,165 | 263,478 | 264,548 | | (10,382) | | (10,382) | | 254,165 | | | | 6,922 | 01/01/2023 |
| 31414L-3Y-2 | FED NATL MTG ASSOC #969815 | | 12/01/2010 | SCHEDULED REDEMPTION | | 593,027 | 593,027 | 608,385 | 609,752 | | (16,725) | | (16,725) | | 593,027 | | | | 18,894 | 02/01/2023 |
| 31414M-B7-0 | FED NATL MTG ASSOC #969962 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,120,311 | 1,120,311 | 1,141,492 | 1,139,387 | | (19,076) | | (19,076) | | 1,120,311 | | | | 38,309 | 04/01/2038 |
| 31414M-D5-2 | FED NATL MTG ASSOC #970024 | | 12/01/2010 | SCHEDULED REDEMPTION | | 48,803 | 48,803 | 50,645 | 50,797 | | (1,994) | | (1,994) | | 48,803 | | | | 1,463 | 06/01/2023 |
| 31414N-GE-8 | FED NATL MTG ASSOC #970997 | | 12/01/2010 | SCHEDULED REDEMPTION | | 20,692 | 20,692 | 21,473 | 21,491 | | (799) | | (799) | | 20,692 | | | | 591 | 01/01/2024 |
| 31414N-UT-9 | FED NATL MTG ASSOC #971394 | | 12/01/2010 | SCHEDULED REDEMPTION | | 23,715 | 23,715 | 24,610 | 24,531 | | (816) | | (816) | | 23,715 | | | | 938 | 05/01/2023 |
| 31414N-VF-8 | FED NATL MTG ASSOC #971414 | | 12/01/2010 | SCHEDULED REDEMPTION | | 79,424 | 79,424 | 82,421 | 81,949 | | (2,525) | | (2,525) | | 79,424 | | | | 2,401 | 05/01/2023 |
| 31414P-7G-8 | FED NATL MTG ASSOC #972595 | | 12/01/2010 | SCHEDULED REDEMPTION | | 116,284 | 116,284 | 118,982 | 119,153 | | (2,870) | | (2,870) | | 116,284 | | | | 4,198 | 04/01/2038 |
| 31414Q-LX-3 | FED NATL MTG ASSOC #972942 | | 12/01/2010 | SCHEDULED REDEMPTION | | 265,244 | 265,244 | 274,963 | 275,453 | | (10,209) | | (10,209) | | 265,244 | | | | 7,311 | 02/01/2023 |
| 31414Q-RL-3 | FED NATL MTG ASSOC #973091 | | 12/01/2010 | SCHEDULED REDEMPTION | | 424,471 | 424,471 | 434,320 | 434,740 | | (10,268) | | (10,268) | | 424,471 | | | | 14,629 | 03/01/2038 |
| 31414Q-UR-6 | FED NATL MTG ASSOC #973192 | | 12/01/2010 | SCHEDULED REDEMPTION | | 213,810 | 213,810 | 221,644 | 222,137 | | (8,327) | | (8,327) | | 213,810 | | | | 7,093 | 03/01/2023 |
| 31414Q-X2-8 | FED NATL MTG ASSOC #973297 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,167,313 | 1,167,313 | 1,197,544 | 1,197,703 | | (30,390) | | (30,390) | | 1,167,313 | | | | 34,447 | 03/01/2023 |
| 31414R-RN-7 | FED NATL MTG ASSOC #973993 | | 12/01/2010 | SCHEDULED REDEMPTION | | 880,605 | 880,605 | 912,871 | 911,688 | | (31,083) | | (31,083) | | 880,605 | | | | 23,226 | 02/01/2023 |
| 31414S-JX-2 | FED NATL MTG ASSOC #974678 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,024,387 | 1,024,387 | 1,053,278 | 1,054,598 | | (30,211) | | (30,211) | | 1,024,387 | | | | 29,722 | 04/01/2023 |
| 31414S-LZ-4 | FED NATL MTG ASSOC #974744 | | 12/01/2010 | SCHEDULED REDEMPTION | | 246,577 | 246,577 | 252,299 | 252,440 | | (5,862) | | (5,862) | | 246,577 | | | | 8,197 | 04/01/2038 |
| 31414S-VL-4 | FED NATL MTG ASSOC #975019 | | 12/01/2010 | SCHEDULED REDEMPTION | | 338,992 | 338,992 | 348,552 | 348,127 | | (9,135) | | (9,135) | | 338,992 | | | | 10,246 | 04/01/2023 |
| 31414S-YM-9 | FED NATL MTG ASSOC #975116 | | 12/01/2010 | SCHEDULED REDEMPTION | | 244,447 | 244,447 | 250,118 | 250,018 | | (5,571) | | (5,571) | | 244,447 | | | | 8,196 | 05/01/2038 |
| 31414S-3Q-4 | FED NATL MTG ASSOC #975207 | | 12/01/2010 | SCHEDULED REDEMPTION | | 223,495 | 223,495 | 231,928 | 233,280 | | (9,785) | | (9,785) | | 223,495 | | | | 7,788 | 03/01/2023 |
| 31414S-6Z-1 | FED NATL MTG ASSOC #975288 | | 12/01/2010 | SCHEDULED REDEMPTION | | 24,472 | 24,472 | 25,106 | 25,190 | | (718) | | (718) | | 24,472 | | | | 748 | 05/01/2023 |
| 31414T-7H-8 | FED NATL MTG ASSOC #976196 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,012,412 | 1,012,412 | 1,040,965 | 1,040,775 | | (28,363) | | (28,363) | | 1,012,412 | | | | 31,511 | 05/01/2023 |
| 31414U-G6-9 | FED NATL MTG ASSOC #976421 | | 12/01/2010 | SCHEDULED REDEMPTION | | 14,631 | 14,631 | 15,010 | 15,019 | | (388) | | (388) | | 14,631 | | | | 422 | 03/01/2023 |
| 31414U-LD-8 | FED NATL MTG ASSOC #976524 | | 12/01/2010 | SCHEDULED REDEMPTION | | 358,437 | 358,437 | 371,571 | 382,936 | | (24,499) | | (24,499) | | 358,437 | | | | 9,565 | 05/01/2023 |
| 31414U-NY-0 | FED NATL MTG ASSOC #976607 | | 12/01/2010 | SCHEDULED REDEMPTION | | 614,679 | 614,679 | 637,202 | 637,817 | | (23,138) | | (23,138) | | 614,679 | | | | 23,002 | 04/01/2023 |
| 31414U-R7-5 | FED NATL MTG ASSOC #976710 | | 12/01/2010 | SCHEDULED REDEMPTION | | 515,379 | 515,379 | 529,914 | 529,977 | | (14,598) | | (14,598) | | 515,379 | | | | 14,046 | 04/01/2023 |
| 31414U-UN-6 | FED NATL MTG ASSOC #976789 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,566 | 11,566 | 11,865 | 11,835 | | (269) | | (269) | | 11,566 | | | | 402 | 04/01/2023 |
| 31414X-S8-6 | FED NATL MTG ASSOC #979443 | | 12/01/2010 | SCHEDULED REDEMPTION | | 457,858 | 457,858 | 474,634 | 474,268 | | (16,410) | | (16,410) | | 457,858 | | | | 17,701 | 08/01/2023 |
| 31415A-MG-3 | FED NATL MTG ASSOC #981059 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,812 | 10,812 | 11,220 | 11,245 | | (433) | | (433) | | 10,812 | | | | 305 | 04/01/2023 |
| 31415A-T5-0 | FED NATL MTG ASSOC #981272 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,437,455 | 8,437,455 | 8,675,418 | 8,666,754 | | (229,299) | | (229,299) | | 8,437,455 | | | | 243,164 | 04/01/2023 |
| 31415A-W2-3 | FED NATL MTG ASSOC #981365 | | 12/01/2010 | SCHEDULED REDEMPTION | | 60,477 | 60,477 | 62,043 | 61,880 | | (1,403) | | (1,403) | | 60,477 | | | | 1,913 | 04/01/2023 |
| 31415B-AP-4 | FED NATL MTG ASSOC #981614 | | 12/01/2010 | SCHEDULED REDEMPTION | | 18,919 | 18,919 | 19,633 | 19,685 | | (766) | | (766) | | 18,919 | | | | 673 | 06/01/2023 |
| 31415B-B3-2 | FED NATL MTG ASSOC #981658 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,298 | 113,298 | 117,449 | 117,818 | | (4,521) | | (4,521) | | 113,298 | | | | 4,029 | 06/01/2023 |
| 31415B-C2-3 | FED NATL MTG ASSOC #981689 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,225,778 | 1,225,778 | 1,193,506 | 1,198,499 | | 27,279 | | 27,279 | | 1,225,778 | | | | 47,973 | 06/01/2038 |
| 31415B-DU-0 | FED NATL MTG ASSOC #981715 | | 12/01/2010 | SCHEDULED REDEMPTION | | 47,950 | 47,950 | 49,759 | 49,812 | | (1,862) | | (1,862) | | 47,950 | | | | 1,327 | 07/01/2023 |
| 31415B-FP-9 | FED NATL MTG ASSOC #981774 | | 12/01/2010 | SCHEDULED REDEMPTION | | 137,917 | 137,917 | 142,971 | 144,248 | | (6,331) | | (6,331) | | 137,917 | | | | 3,906 | 05/01/2023 |
| 31415B-FW-4 | FED NATL MTG ASSOC #981781 | | 12/01/2010 | SCHEDULED REDEMPTION | | 397,700 | 397,700 | 412,272 | 410,513 | | (12,813) | | (12,813) | | 397,700 | | | | 15,471 | 04/01/2023 |
| 31415B-T3-3 | FED NATL MTG ASSOC #982170 | | 12/01/2010 | SCHEDULED REDEMPTION | | 74,833 | 74,833 | 77,657 | 77,721 | | (2,888) | | (2,888) | | 74,833 | | | | 2,903 | 06/01/2023 |
| 31415B-XU-8 | FED NATL MTG ASSOC #982291 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,044 | 97,044 | 98,522 | 98,494 | | (1,450) | | (1,450) | | 97,044 | | | | 2,888 | 06/01/2024 |
| 31415B-4R-7 | FED NATL MTG ASSOC #982432 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,493 | 5,493 | 5,694 | 5,675 | | (182) | | (182) | | 5,493 | | | | 196 | 05/01/2023 |
| 31415C-KK-2 | FED NATL MTG ASSOC #982798 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,078,372 | 1,078,372 | 1,108,785 | 1,107,756 | | (29,384) | | (29,384) | | 1,078,372 | | | | 35,516 | 05/01/2023 |
| 31415C-LL-9 | FED NATL MTG ASSOC #982831 | | 12/01/2010 | SCHEDULED REDEMPTION | | 563,111 | 563,111 | 576,177 | 576,598 | | (13,487) | | (13,487) | | 563,111 | | | | 20,161 | 05/01/2038 |
| 31415C-NH-6 | FED NATL MTG ASSOC #982892 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,006,949 | 8,006,949 | 8,232,769 | 8,235,118 | | (228,170) | | (228,170) | | 8,006,949 | | | | 252,674 | 05/01/2023 |
| 31415L-DH-7 | FED NATL MTG ASSOC #983104 | | 12/01/2010 | SCHEDULED REDEMPTION | | 8,132 | 8,132 | 8,439 | 8,436 | | (304) | | (304) | | 8,132 | | | | 268 | 05/01/2023 |
| 31415L-EC-7 | FED NATL MTG ASSOC #983131 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168,599 | 168,599 | 174,777 | 174,361 | | (5,762) | | (5,762) | | 168,599 | | | | 5,335 | 05/01/2023 |
| 31415L-QX-8 | FED NATL MTG ASSOC #983470 | | 12/01/2010 | SCHEDULED REDEMPTION | | 195,279 | 195,279 | 199,810 | 199,776 | | (4,497) | | (4,497) | | 195,279 | | | | 6,824 | 05/01/2038 |
| 31415L-TF-4 | FED NATL MTG ASSOC #983550 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,851 | 4,851 | 4,977 | 4,970 | | (119) | | (119) | | 4,851 | | | | 175 | 05/01/2023 |
| 31415L-XC-6 | FED NATL MTG ASSOC #983675 | | 12/01/2010 | SCHEDULED REDEMPTION | | 174,788 | 174,788 | 181,192 | 181,503 | | (6,715) | | (6,715) | | 174,788 | | | | 5,621 | 11/01/2023 |
| 31415M-FR-1 | FED NATL MTG ASSOC #984076 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,510,789 | 3,510,789 | 3,609,804 | 3,606,749 | | (95,960) | | (95,960) | | 3,510,789 | | | | 110,017 | 06/01/2023 |
| 31415P-AD-0 | FED NATL MTG ASSOC #984804 | | 12/01/2010 | SCHEDULED REDEMPTION | | 390,365 | 390,365 | 404,668 | 404,626 | | (14,261) | | (14,261) | | 390,365 | | | | 12,720 | 06/01/2023 |
| 31415Q-CT-1 | FED NATL MTG ASSOC #985782 | | 12/01/2010 | SCHEDULED REDEMPTION | | 445,684 | 445,684 | 456,026 | 456,541 | | (10,856) | | (10,856) | | 445,684 | | | | 15,775 | 08/01/2038 |
| 31415Q-M3-7 | FED NATL MTG ASSOC #986078 | | 12/01/2010 | SCHEDULED REDEMPTION | | 149,482 | 149,482 | 154,959 | 154,221 | | (4,739) | | (4,739) | | 149,482 | | | | 6,291 | 09/01/2023 |
| 31415Q-NT-9 | FED NATL MTG ASSOC #986102 | | 12/01/2010 | SCHEDULED REDEMPTION | | 76,076 | 76,076 | 78,864 | 78,668 | | (2,592) | | (2,592) | | 76,076 | | | | 2,387 | 09/01/2023 |
| 31415Q-N7-7 | FED NATL MTG ASSOC #986114 | | 12/01/2010 | SCHEDULED REDEMPTION | | 200,800 | 200,800 | 208,157 | 207,350 | | (6,550) | | (6,550) | | 200,800 | | | | 6,805 | 10/01/2023 |
| 31415Q-XS-0 | FED NATL MTG ASSOC #986389 | | 12/01/2010 | SCHEDULED REDEMPTION | | 70,725 | 70,725 | 73,316 | 73,151 | | (2,426) | | (2,426) | | 70,725 | | | | 3,170 | 07/01/2023 |
| 31415R-NN-0 | FED NATL MTG ASSOC #986997 | | 12/01/2010 | SCHEDULED REDEMPTION | | 719,611 | 719,611 | 745,978 | 748,280 | | (28,668) | | (28,668) | | 719,611 | | | | 23,058 | 07/01/2023 |
| 31415R-QZ-0 | FED NATL MTG ASSOC #987072 | | 12/01/2010 | SCHEDULED REDEMPTION | | 138,453 | 138,453 | 142,039 | 141,389 | | (2,936) | | (2,936) | | 138,453 | | | | 5,241 | 08/01/2023 |
| 31415R-VF-8 | FED NATL MTG ASSOC #987214 | | 12/01/2010 | SCHEDULED REDEMPTION | | 192,281 | 192,281 | 199,326 | 199,518 | | (7,237) | | (7,237) | | 192,281 | | | | 5,797 | 07/01/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31415R-6V-1 | FED NATL MTG ASSOC #987484 | | 12/01/2010 | SCHEDULED REDEMPTION | | 652,793 | 652,793 | 676,712 | 673,680 | | (20,887) | | (20,887) | | 652,793 | | | | 19,453 | 08/01/2023 |
| 31415S-HS-4 | FED NATL MTG ASSOC #987741 | | 12/01/2010 | SCHEDULED REDEMPTION | | 521,800 | 521,800 | 540,927 | 539,158 | | (17,357) | | (17,357) | | 521,800 | | | | 16,515 | 08/01/2023 |
| 31415S-P5-5 | FED NATL MTG ASSOC #987944 | | 12/01/2010 | SCHEDULED REDEMPTION | | 316,030 | 316,030 | 327,609 | 329,813 | | (13,783) | | (13,783) | | 316,030 | | | | 13,224 | 12/01/2023 |
| 31415S-6Z-0 | FED NATL MTG ASSOC #988388 | | 12/01/2010 | SCHEDULED REDEMPTION | | 68,497 | 68,497 | 71,082 | 71,057 | | (2,560) | | (2,560) | | 68,497 | | | | 1,250 | 09/01/2023 |
| 31415T-NQ-9 | FED NATL MTG ASSOC #988799 | | 12/01/2010 | SCHEDULED REDEMPTION | | 462,089 | 462,089 | 479,020 | 481,752 | | (19,663) | | (19,663) | | 462,089 | | | | 14,213 | 08/01/2023 |
| 31415T-QL-7 | FED NATL MTG ASSOC #988859 | | 12/01/2010 | SCHEDULED REDEMPTION | | 137,578 | 137,578 | 139,673 | 139,634 | | (2,057) | | (2,057) | | 137,578 | | | | 4,837 | 07/01/2024 |
| 31415T-SN-1 | FED NATL MTG ASSOC #988925 | | 12/01/2010 | SCHEDULED REDEMPTION | | 547,971 | 547,971 | 568,649 | 571,825 | | (23,854) | | (23,854) | | 547,971 | | | | 15,395 | 08/01/2023 |
| 31415V-BG-9 | FED NATL MTG ASSOC #990239 | | 12/01/2010 | SCHEDULED REDEMPTION | | 757,116 | 757,116 | 784,889 | 783,466 | | (26,350) | | (26,350) | | 757,116 | | | | 18,523 | 11/01/2023 |
| 31415V-ZW-8 | FED NATL MTG ASSOC #990957 | | 12/01/2010 | SCHEDULED REDEMPTION | | 659,953 | 659,953 | 684,856 | 688,220 | | (28,267) | | (28,267) | | 659,953 | | | | 20,502 | 09/01/2023 |
| 31415V-Z2-4 | FED NATL MTG ASSOC #990961 | | 12/01/2010 | SCHEDULED REDEMPTION | | 216,965 | 216,965 | 222,584 | 222,797 | | (5,832) | | (5,832) | | 216,965 | | | | 6,855 | 09/01/2023 |
| 31415V-5L-5 | FED NATL MTG ASSOC #991051 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,128,986 | 1,128,986 | 1,140,982 | 1,142,335 | | (13,349) | | (13,349) | | 1,128,986 | | | | 36,176 | 10/01/2038 |
| 31415V-6B-6 | FED NATL MTG ASSOC #991066 | | 12/01/2010 | SCHEDULED REDEMPTION | | 402,392 | 402,392 | 417,576 | 419,423 | | (17,031) | | (17,031) | | 402,392 | | | | 13,243 | 11/01/2023 |
| 31415W-FY-4 | FED NATL MTG ASSOC #991283 | | 12/01/2010 | SCHEDULED REDEMPTION | | 754,128 | 754,128 | 782,584 | 793,428 | | (39,301) | | (39,301) | | 754,128 | | | | 18,925 | 09/01/2023 |
| 31415W-LM-3 | FED NATL MTG ASSOC #991432 | | 12/01/2010 | SCHEDULED REDEMPTION | | 39,036 | 39,036 | 40,509 | 40,658 | | (1,621) | | (1,621) | | 39,036 | | | | 1,225 | 12/01/2023 |
| 31415W-3G-6 | FED NATL MTG ASSOC #991899 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,557,094 | 1,557,094 | 1,573,638 | 1,575,583 | | (18,489) | | (18,489) | | 1,557,094 | | | | 59,045 | 10/01/2038 |
| 31415W-4P-5 | FED NATL MTG ASSOC #991930 | | 12/01/2010 | SCHEDULED REDEMPTION | | 155,627 | 155,627 | 161,329 | 161,697 | | (6,071) | | (6,071) | | 155,627 | | | | 4,825 | 12/01/2023 |
| 31415X-Z3-8 | FED NATL MTG ASSOC #992762 | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,224 | 12,224 | 12,411 | 12,407 | | (183) | | (183) | | 12,224 | | | | 306 | 02/01/2024 |
| 31415X-3S-8 | FED NATL MTG ASSOC #992809 | | 12/01/2010 | SCHEDULED REDEMPTION | | 56,468 | 56,468 | 58,599 | 58,570 | | (2,101) | | (2,101) | | 56,468 | | | | 1,746 | 11/01/2023 |
| 31415Y-BZ-1 | FED NATL MTG ASSOC #992956 | | 12/01/2010 | SCHEDULED REDEMPTION | | 501,355 | 501,355 | 519,725 | 518,680 | | (17,325) | | (17,325) | | 501,355 | | | | 21,190 | 12/01/2023 |
| 31415Y-LM-9 | FED NATL MTG ASSOC #993232 | | 12/01/2010 | SCHEDULED REDEMPTION | | 89,778 | 89,778 | 91,146 | 91,120 | | (1,341) | | (1,341) | | 89,778 | | | | 2,446 | 07/01/2024 |
| 31415Y-5S-4 | FED NATL MTG ASSOC #993757 | | 12/01/2010 | SCHEDULED REDEMPTION | | 475,765 | 475,765 | 493,197 | 496,401 | | (20,637) | | (20,637) | | 475,765 | | | | 14,636 | 11/01/2023 |
| 31416A-GT-1 | FED NATL MTG ASSOC #994010 | | 12/01/2010 | SCHEDULED REDEMPTION | | 136,024 | 136,024 | 138,096 | 138,056 | | (2,032) | | (2,032) | | 136,024 | | | | 3,231 | 09/01/2024 |
| 31416A-GY-0 | FED NATL MTG ASSOC #994015 | | 12/01/2010 | SCHEDULED REDEMPTION | | 46,603 | 46,603 | 47,313 | 47,300 | | (696) | | (696) | | 46,603 | | | | 1,159 | 09/01/2024 |
| 31416B-BM-9 | FED NATL MTG ASSOC #994744 | | 12/01/2010 | SCHEDULED REDEMPTION | | 78,599 | 78,599 | 79,797 | 79,774 | | (1,175) | | (1,175) | | 78,599 | | | | 1,866 | 04/01/2024 |
| 31416B-FM-5 | FED NATL MTG ASSOC #994872 | | 07/01/2010 | SCHEDULED REDEMPTION | | 150,394 | 150,394 | 155,905 | 170,516 | | (20,122) | | (20,122) | | 150,394 | | | | 2,266 | 11/01/2023 |
| 31416B-HE-1 | FED NATL MTG ASSOC #994929 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,671 | 16,671 | 17,282 | 17,311 | | (640) | | (640) | | 16,671 | | | | 489 | 12/01/2023 |
| 31416B-HJ-0 | FED NATL MTG ASSOC #994933 | | 12/01/2010 | SCHEDULED REDEMPTION | | 123,832 | 123,832 | 128,369 | 128,065 | | (4,233) | | (4,233) | | 123,832 | | | | 3,909 | 09/01/2023 |
| 31416B-Z8-4 | FED NATL MTG ASSOC #995467 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,352,813 | 1,352,813 | 1,390,966 | 1,390,690 | | (37,877) | | (37,877) | | 1,352,813 | | | | 42,576 | 09/01/2023 |
| 31416B-2F-4 | FED NATL MTG ASSOC #995474 | | 12/01/2010 | SCHEDULED REDEMPTION | | 125,631 | 125,631 | 130,234 | 130,300 | | (4,670) | | (4,670) | | 125,631 | | | | 3,748 | 02/01/2024 |
| 31416H-E5-0 | FED NATL MTG ASSOC #AA0155 | | 12/01/2010 | SCHEDULED REDEMPTION | | 593,582 | 593,582 | 615,331 | 612,390 | | (18,809) | | (18,809) | | 593,582 | | | | 14,917 | 01/01/2024 |
| 31416H-PX-7 | FED NATL MTG ASSOC #AA0437 | | 12/01/2010 | SCHEDULED REDEMPTION | | 617,947 | 617,947 | 640,589 | 654,589 | | (36,642) | | (36,642) | | 617,947 | | | | 11,049 | 12/01/2023 |
| 31416H-ZB-4 | FED NATL MTG ASSOC #AA0737 | | 12/01/2010 | SCHEDULED REDEMPTION | | 262,708 | 262,708 | 266,711 | 266,636 | | (3,927) | | (3,927) | | 262,708 | | | | 8,226 | 03/01/2024 |
| 31416H-ZK-4 | FED NATL MTG ASSOC #AA0745 | | 12/01/2010 | SCHEDULED REDEMPTION | | 430,035 | 430,035 | 442,164 | 442,556 | | (12,520) | | (12,520) | | 430,035 | | | | 12,883 | 03/01/2024 |
| 31416H-2W-4 | FED NATL MTG ASSOC #AA0788 | | 12/01/2010 | SCHEDULED REDEMPTION | | 31,032 | 31,032 | 31,505 | 31,496 | | (464) | | (464) | | 31,032 | | | | 944 | 05/01/2024 |
| 31416J-BE-0 | FED NATL MTG ASSOC #AA0936 | | 12/01/2010 | SCHEDULED REDEMPTION | | 184,922 | 184,922 | 191,697 | 192,013 | | (7,092) | | (7,092) | | 184,922 | | | | 6,669 | 12/01/2023 |
| 31416K-ZP-6 | FED NATL MTG ASSOC #AA2549 | | 12/01/2010 | SCHEDULED REDEMPTION | | 293,070 | 293,070 | 297,535 | 297,450 | | (4,380) | | (4,380) | | 293,070 | | | | 8,332 | 04/01/2024 |
| 31416L-FM-3 | FED NATL MTG ASSOC #AA2871 | | 12/01/2010 | SCHEDULED REDEMPTION | | 774,349 | 774,349 | 796,189 | 793,816 | | (19,466) | | (19,466) | | 774,349 | | | | 28,938 | 03/01/2024 |
| 31416L-HN-9 | FED NATL MTG ASSOC #AA2936 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,274,356 | 6,274,356 | 6,395,187 | 6,380,265 | | (105,909) | | (105,909) | | 6,274,356 | | | | 201,274 | 04/01/2024 |
| 31416L-3Q-7 | FED NATL MTG ASSOC #AA3506 | | 12/01/2010 | SCHEDULED REDEMPTION | | 192,366 | 192,366 | 195,296 | 195,241 | | (2,876) | | (2,876) | | 192,366 | | | | 5,897 | 03/01/2024 |
| 31416M-U2-8 | FED NATL MTG ASSOC #AA4200 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,341,674 | 1,341,674 | 1,379,513 | 1,378,578 | | (36,904) | | (36,904) | | 1,341,674 | | | | 42,638 | 03/01/2024 |
| 31416M-WC-4 | FED NATL MTG ASSOC #AA4242 | | 12/01/2010 | SCHEDULED REDEMPTION | | 169,726 | 169,726 | 172,312 | 172,263 | | (2,537) | | (2,537) | | 169,726 | | | | 5,319 | 04/01/2024 |
| 31416M-WL-4 | FED NATL MTG ASSOC #AA4250 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,881,623 | 1,881,623 | 1,917,859 | 1,913,827 | | (32,204) | | (32,204) | | 1,881,623 | | | | 55,393 | 04/01/2024 |
| 31416N-BX-9 | FED NATL MTG ASSOC #AA4553 | | 12/01/2010 | SCHEDULED REDEMPTION | | 281,717 | 281,717 | 292,017 | 291,745 | | (10,028) | | (10,028) | | 281,717 | | | | 9,018 | 08/01/2024 |
| 31416N-CR-1 | FED NATL MTG ASSOC #AA4579 | | 12/01/2010 | SCHEDULED REDEMPTION | | 30,978 | 30,978 | 31,450 | 31,441 | | (463) | | (463) | | 30,978 | | | | 902 | 04/01/2024 |
| 31416N-V2-5 | FED NATL MTG ASSOC #AA5132 | | 12/01/2010 | SCHEDULED REDEMPTION | | 175,839 | 175,839 | 178,518 | 178,468 | | (2,629) | | (2,629) | | 175,839 | | | | 6,173 | 04/01/2024 |
| 31416N-ZQ-8 | FED NATL MTG ASSOC #AA5250 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,328 | 113,328 | 115,055 | 115,022 | | (1,694) | | (1,694) | | 113,328 | | | | 3,614 | 03/01/2024 |
| 31416P-GQ-4 | FED NATL MTG ASSOC #AA5606 | | 12/01/2010 | SCHEDULED REDEMPTION | | 283,037 | 283,037 | 290,367 | 289,948 | | (6,910) | | (6,910) | | 283,037 | | | | 10,108 | 10/01/2023 |
| 31416P-MP-9 | FED NATL MTG ASSOC #AA5765 | | 12/01/2010 | SCHEDULED REDEMPTION | | 159,036 | 159,036 | 161,459 | 161,413 | | (2,377) | | (2,377) | | 159,036 | | | | 4,855 | 04/01/2024 |
| 31416P-UQ-8 | FED NATL MTG ASSOC #AA5990 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,705,675 | 3,705,675 | 3,841,164 | 3,837,656 | | (131,981) | | (131,981) | | 3,705,675 | | | | 116,199 | 05/01/2024 |
| 31416P-Y5-0 | FED NATL MTG ASSOC #AA6131 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,917 | 4,917 | 4,991 | 4,990 | | (73) | | (73) | | 4,917 | | | | 123 | 04/01/2024 |
| 31416Q-MF-9 | FED NATL MTG ASSOC #AA6657 | | 12/01/2010 | SCHEDULED REDEMPTION | | 97,157 | 97,157 | 98,637 | 98,609 | | (1,452) | | (1,452) | | 97,157 | | | | 2,575 | 06/01/2024 |
| 31416Q-QB-4 | FED NATL MTG ASSOC #AA6749 | | 12/01/2010 | SCHEDULED REDEMPTION | | 107,930 | 107,930 | 109,574 | 109,542 | | (1,613) | | (1,613) | | 107,930 | | | | 3,270 | 06/01/2024 |
| 31416Q-SH-9 | FED NATL MTG ASSOC #AA6819 | | 12/01/2010 | SCHEDULED REDEMPTION | | 198,719 | 198,719 | 201,747 | 201,687 | | (2,968) | | (2,968) | | 198,719 | | | | 5,971 | 10/01/2024 |
| 31416Q-7M-1 | FED NATL MTG ASSOC #AA7199 | | 12/01/2010 | SCHEDULED REDEMPTION | | 77,887 | 77,887 | 79,074 | 79,051 | | (1,164) | | (1,164) | | 77,887 | | | | 2,320 | 05/01/2024 |
| 31416R-VA-8 | FED NATL MTG ASSOC #AA7808 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,851 | 2,851 | 2,895 | 2,894 | | (43) | | (43) | | 2,851 | | | | 78 | 08/01/2024 |
| 31416R-XR-9 | FED NATL MTG ASSOC #AA7887 | | 12/01/2010 | SCHEDULED REDEMPTION | | 38,195 | 38,195 | 38,777 | 38,766 | | (571) | | (571) | | 38,195 | | | | 935 | 06/01/2024 |
| 31416R-3D-3 | FED NATL MTG ASSOC #AA7995 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,189 | 6,189 | 6,283 | 6,281 | | (92) | | (92) | | 6,189 | | | | 178 | 06/01/2024 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31416S-XS-5 | FED NATL MTG ASSOC #AA8788 | | 12/01/2010 | SCHEDULED REDEMPTION | | 82,594 | 82,594 | 83,852 | 83,828 | | (1,234) | | (1,234) | | 82,594 | | | | 2,357 | 07/01/2024 |
| 31416S-Z8-7 | FED NATL MTG ASSOC #AA8866 | | 12/01/2010 | SCHEDULED REDEMPTION | | 393,177 | 393,177 | 399,167 | 399,083 | | (5,905) | | (5,905) | | 393,177 | | | | 9,686 | 04/01/2024 |
| 31416T-JX-8 | FED NATL MTG ASSOC #AA9277 | | 12/01/2010 | SCHEDULED REDEMPTION | | 108,471 | 108,471 | 110,124 | 110,093 | | (1,621) | | (1,621) | | 108,471 | | | | 3,546 | 09/01/2024 |
| 31417J-DX-5 | FED NATL MTG ASSOC #AC0117 | | 12/01/2010 | SCHEDULED REDEMPTION | | 107,933 | 107,933 | 109,577 | 109,545 | | (1,613) | | (1,613) | | 107,933 | | | | 3,220 | 09/01/2024 |
| 31417J-D9-8 | FED NATL MTG ASSOC #AC0127 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,015 | 10,015 | 10,168 | 10,165 | | (150) | | (150) | | 10,015 | | | | 350 | 11/01/2024 |
| 31417J-E6-3 | FED NATL MTG ASSOC #AC0156 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,527 | 6,527 | 6,626 | 6,624 | | (98) | | (98) | | 6,527 | | | | 206 | 07/01/2024 |
| 31417J-RJ-1 | FED NATL MTG ASSOC #AC0488 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,708,285 | 1,708,285 | 1,770,744 | 1,769,098 | | (60,813) | | (60,813) | | 1,708,285 | | | | 54,926 | 09/01/2024 |
| 31417J-SJ-0 | FED NATL MTG ASSOC #AC0520 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,468 | 6,468 | 6,566 | 6,565 | | (97) | | (97) | | 6,468 | | | | 198 | 07/01/2024 |
| 31417K-QY-6 | FED NATL MTG ASSOC #AC1370 | | 12/01/2010 | SCHEDULED REDEMPTION | | 57,552 | 57,552 | 58,429 | 58,412 | | (860) | | (860) | | 57,552 | | | | 1,729 | 08/01/2024 |
| 31417K-Q4-2 | FED NATL MTG ASSOC #AC1374 | | 12/01/2010 | SCHEDULED REDEMPTION | | 16,425 | 16,425 | 16,676 | 16,671 | | (245) | | (245) | | 16,425 | | | | 446 | 08/01/2024 |
| 31417K-VS-3 | FED NATL MTG ASSOC #AC1524 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,146 | 6,146 | 6,239 | 6,238 | | (92) | | (92) | | 6,146 | | | | 181 | 09/01/2024 |
| 31417K-VU-8 | FED NATL MTG ASSOC #AC1526 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,789 | 9,789 | 9,938 | 9,935 | | (146) | | (146) | | 9,789 | | | | 299 | 09/01/2024 |
| 31417K-3T-2 | FED NATL MTG ASSOC #AC1709 | | 12/01/2010 | SCHEDULED REDEMPTION | | 82,965 | 82,965 | 84,228 | 84,203 | | (1,239) | | (1,239) | | 82,965 | | | | 2,159 | 11/01/2024 |
| 31417K-4D-6 | FED NATL MTG ASSOC #AC1719 | | 12/01/2010 | SCHEDULED REDEMPTION | | 121,527 | 121,527 | 123,378 | 123,343 | | (1,816) | | (1,816) | | 121,527 | | | | 3,674 | 08/01/2024 |
| 31417L-KZ-7 | FED NATL MTG ASSOC #AC2111 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,580 | 53,580 | 54,396 | 54,380 | | (800) | | (800) | | 53,580 | | | | 1,350 | 08/01/2024 |
| 31417L-QT-5 | FED NATL MTG ASSOC #AC2265 | | 12/01/2010 | SCHEDULED REDEMPTION | | 221,860 | 221,860 | 225,240 | 225,174 | | (3,313) | | (3,313) | | 221,860 | | | | 7,407 | 11/01/2024 |
| 31417L-YM-1 | FED NATL MTG ASSOC #AC2515 | | 12/01/2010 | SCHEDULED REDEMPTION | | 42,658 | 42,658 | 44,218 | 44,177 | | (1,518) | | (1,518) | | 42,658 | | | | 1,431 | 08/01/2024 |
| 31417M-5Y-5 | FED NATL MTG ASSOC #AC3562 | | 12/01/2010 | SCHEDULED REDEMPTION | | 53,556 | 53,556 | 54,372 | 54,357 | | (800) | | (800) | | 53,556 | | | | 1,715 | 10/01/2024 |
| 31417N-AJ-0 | FED NATL MTG ASSOC #AC3608 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,712 | 21,712 | 22,042 | 22,036 | | (324) | | (324) | | 21,712 | | | | 538 | 08/01/2024 |
| 31417N-AS-0 | FED NATL MTG ASSOC #AC3616 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,028 | 4,028 | 4,089 | 4,088 | | (60) | | (60) | | 4,028 | | | | 123 | 08/01/2024 |
| 31417Q-C8-5 | FED NATL MTG ASSOC #AC4594 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,676 | 3,676 | 3,732 | 3,731 | | (55) | | (55) | | 3,676 | | | | 92 | 12/01/2024 |
| 31417Q-GE-8 | FED NATL MTG ASSOC #AC4696 | | 12/01/2010 | SCHEDULED REDEMPTION | | 269,925 | 269,925 | 274,037 | 273,957 | | (4,032) | | (4,032) | | 269,925 | | | | 7,931 | 10/01/2024 |
| 31417Q-MM-3 | FED NATL MTG ASSOC #AC4863 | | 12/01/2010 | SCHEDULED REDEMPTION | | 182,360 | 182,360 | 185,138 | 185,083 | | (2,724) | | (2,724) | | 182,360 | | | | 3,889 | 11/01/2024 |
| 31417Q-PC-2 | FED NATL MTG ASSOC #AC4918 | | 12/01/2010 | SCHEDULED REDEMPTION | | 111,085 | 111,085 | 112,777 | 112,744 | | (1,659) | | (1,659) | | 111,085 | | | | 3,564 | 12/01/2024 |
| 31417Q-XE-9 | FED NATL MTG ASSOC #AC5176 | | 12/01/2010 | SCHEDULED REDEMPTION | | 54,536 | 54,536 | 55,366 | 55,350 | | (815) | | (815) | | 54,536 | | | | 1,399 | 11/01/2024 |
| 31417S-L5-7 | FED NATL MTG ASSOC #AC5747 | | 12/01/2010 | SCHEDULED REDEMPTION | | 111,016 | 111,016 | 115,075 | 114,966 | | (3,950) | | (3,950) | | 111,016 | | | | 3,223 | 12/01/2024 |
| 31417S-XZ-8 | FED NATL MTG ASSOC #AC6095 | | 12/01/2010 | SCHEDULED REDEMPTION | | 78,772 | 78,772 | 79,972 | 79,948 | | (1,176) | | (1,176) | | 78,772 | | | | 2,072 | 11/01/2024 |
| 31417T-D9-6 | FED NATL MTG ASSOC #AC6427 | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,610 | 21,610 | 21,939 | 21,932 | | (323) | | (323) | | 21,610 | | | | 707 | 11/01/2024 |
| 31417T-GL-6 | FED NATL MTG ASSOC #AC6502 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,309,023 | 2,309,023 | 2,344,199 | 2,343,505 | | (34,482) | | (34,482) | | 2,309,023 | | | | 66,993 | 12/01/2024 |
| 31417T-V8-8 | FED NATL MTG ASSOC #AC6938 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,277 | 7,277 | 7,388 | 7,385 | | (109) | | (109) | | 7,277 | | | | 226 | 11/01/2024 |
| 31417U-CU-7 | FED NATL MTG ASSOC #AC7282 | | 12/01/2010 | SCHEDULED REDEMPTION | | 34,334 | 34,334 | 34,857 | 34,847 | | (513) | | (513) | | 34,334 | | | | 1,131 | 11/01/2024 |
| 31417U-NW-1 | FED NATL MTG ASSOC #AC7604 | | 12/01/2010 | SCHEDULED REDEMPTION | | 157,048 | 157,048 | 159,441 | 159,393 | | (2,345) | | (2,345) | | 157,048 | | | | 4,554 | 11/01/2024 |
| 31417U-P2-5 | FED NATL MTG ASSOC #AC7640 | | 12/01/2010 | SCHEDULED REDEMPTION | | 751,456 | 751,456 | 762,904 | 762,679 | | (11,223) | | (11,223) | | 751,456 | | | | 21,582 | 11/01/2024 |
| 31417U-RG-2 | FED NATL MTG ASSOC #AC7686 | | 12/01/2010 | SCHEDULED REDEMPTION | | 80,515 | 80,515 | 81,741 | 81,717 | | (1,202) | | (1,202) | | 80,515 | | | | 2,533 | 12/01/2024 |
| 31417U-RL-1 | FED NATL MTG ASSOC #AC7690 | | 12/01/2010 | SCHEDULED REDEMPTION | | 240,955 | 240,955 | 244,625 | 244,554 | | (3,600) | | (3,600) | | 240,955 | | | | 7,681 | 11/01/2024 |
| 31417U-SK-2 | FED NATL MTG ASSOC #AC7721 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,950 | 10,950 | 11,117 | 11,114 | | (164) | | (164) | | 10,950 | | | | 235 | 11/01/2024 |
| 31417Y-BM-8 | FED NATL MTG ASSOC #MA0043 | | 12/01/2010 | SCHEDULED REDEMPTION | | 175,321 | 175,321 | 177,992 | 177,942 | | (2,621) | | (2,621) | | 175,321 | | | | 5,232 | 04/01/2024 |
| 31417Y-CP-0 | FED NATL MTG ASSOC #MA0077 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,195,526 | 2,195,526 | 2,237,807 | 2,233,863 | | (38,337) | | (38,337) | | 2,195,526 | | | | 72,099 | 04/01/2024 |
| 31417Y-GM-3 | FED NATL MTG ASSOC #MA0203 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,382,506 | 9,382,506 | 9,756,341 | 9,754,142 | | (371,636) | | (371,636) | | 9,382,506 | | | | 252,601 | 10/01/2019 |
| 31417Y-HK-6 | FED NATL MTG ASSOC #MA0233 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,174 | 10,174 | 10,329 | 10,326 | | (152) | | (152) | | 10,174 | | | | 311 | 11/01/2024 |
| 31417Y-JL-2 | FED NATL MTG ASSOC #MA0266 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,618,791 | 4,618,791 | 4,876,434 | 4,874,816 | | (256,024) | | (256,024) | | 4,618,791 | | | | 146,582 | 12/01/2019 |
| 31417Y-JV-0 | FED NATL MTG ASSOC #MA0275 | | 12/01/2010 | SCHEDULED REDEMPTION | | 94,293 | 94,293 | 95,730 | 95,701 | | (1,408) | | (1,408) | | 94,293 | | | | 3,044 | 12/01/2024 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,789 | 4,789 | 4,922 | 4,960 | | (171) | | (171) | | 4,789 | | | | 279 | 06/25/2018 |
| 313602-QA-5 | FED NATL MTG ASSOC 1989-19 A | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,035 | 7,035 | 7,356 | 7,125 | | (90) | | (90) | | 7,035 | | | | 351 | 04/25/2019 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X | | 12/01/2010 | SCHEDULED REDEMPTION | | 221,122 | 221,122 | 163,026 | 202,841 | | 18,281 | | 18,281 | | 221,122 | | | | 10,458 | 11/25/2020 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 184,420 | 184,420 | 149,413 | 173,317 | | 11,103 | | 11,103 | | 184,420 | | | | 8,917 | 06/25/2022 |
| 31358N-US-9 | FED NATL MTG ASSOC 1992-98 PZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 543,128 | 543,128 | 503,397 | 522,207 | | 20,921 | | 20,921 | | 543,128 | | | | 29,249 | 06/25/2022 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,199,668 | 1,199,668 | 1,113,140 | 1,155,195 | | 44,473 | | 44,473 | | 1,199,668 | | | | 54,568 | 11/25/2022 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB | | 12/01/2010 | SCHEDULED REDEMPTION | | 302,166 | 302,166 | 227,234 | 267,374 | | 34,792 | | 34,792 | | 302,166 | | | | 12,488 | 07/25/2022 |
| 3133T1-C5-9 | FHR 1602 PJ | | 12/01/2010 | SCHEDULED REDEMPTION | | 148,536 | 148,536 | 156,783 | 152,338 | | (3,802) | | (3,802) | | 148,536 | | | | 5,635 | 10/15/2023 |
| 3133TM-Z3-3 | FHR 2205 ZA | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,237,320 | 4,237,320 | 3,943,535 | 4,182,478 | | 54,841 | | 54,841 | | 4,237,320 | | | | 162,789 | 08/15/2028 |
| 313398-QA-0 | FHR 2335 PZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,469,324 | 1,469,324 | 1,382,626 | 1,428,859 | | 40,465 | | 40,465 | | 1,469,324 | | | | 62,468 | 07/15/2031 |
| 313399-AJ-6 | FHR 2344 QG | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,604,377 | 1,604,377 | 1,565,271 | 1,587,324 | | 17,054 | | 17,054 | | 1,604,377 | | | | 58,068 | 08/15/2016 |
| 313399-TE-7 | FHR 2345 PZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,614,378 | 1,614,378 | 1,524,095 | 1,573,788 | | 40,590 | | 40,590 | | 1,614,378 | | | | 59,039 | 08/15/2031 |
| 313399-FX-0 | FHR 2351 AZ | | 12/01/2010 | SCHEDULED REDEMPTION | | 598,258 | 598,258 | 573,818 | 587,261 | | 10,997 | | 10,997 | | 598,258 | | | | 22,397 | 08/15/2031 |
| 31339N-2C-9 | FHR 2398 ZP | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,483,483 | 4,483,483 | 4,281,654 | 4,396,371 | | 87,112 | | 87,112 | | 4,483,483 | | | | 171,480 | 01/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,996,678 | 1,996,678 | 1,906,793 | 1,959,595 | | 37,083 | | 37,083 | | 1,996,678 | | | | 76,955 | 02/15/2032 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 31392K-ZE-9 | FHR 2448 TN | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,536,019 | 1,536,019 | 1,599,380 | 1,560,003 | | (23,984) | | (23,984) | | 1,536,019 | | | | 51,728 | 05/15/2032 |
| 31392R-PX-3 | FHR 2468 PE | | 05/01/2010 | SCHEDULED REDEMPTION | | 3,247,141 | 3,247,141 | 3,340,497 | 3,252,839 | | (5,698) | | (5,698) | | 3,247,141 | | | | 45,116 | 04/15/2031 |
| 31392T-E2-9 | FHR 2480 PD | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,679,696 | 2,679,696 | 2,774,595 | 2,692,384 | | (12,688) | | (12,688) | | 2,679,696 | | | | 97,879 | 11/15/2031 |
| 31392V-7G-1 | FHR 2498 BM | | 12/01/2010 | SCHEDULED REDEMPTION | | 531,463 | 531,463 | 543,711 | 538,969 | | (7,506) | | (7,506) | | 531,463 | | | | 18,056 | 09/15/2017 |
| 31392U-XD-1 | FHR 2500 MB | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,211,915 | 2,211,915 | 2,284,762 | 2,222,288 | | (10,372) | | (10,372) | | 2,211,915 | | | | 83,150 | 01/15/2032 |
| 31393F-X6-8 | FHR 2539 PC | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,324,508 | 6,324,508 | 6,350,201 | 6,343,250 | | (18,742) | | (18,742) | | 6,324,508 | | | | 225,160 | 01/15/2032 |
| 31393H-MW-9 | FHR 2547 BE | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,450,292 | 1,450,292 | 1,475,389 | 1,458,359 | | (8,067) | | (8,067) | | 1,450,292 | | | | 51,762 | 03/15/2032 |
| 31393K-PV-1 | FHR 2575 EB | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,024,649 | 1,024,649 | 1,032,814 | 1,028,284 | | (3,635) | | (3,635) | | 1,024,649 | | | | 49,985 | 02/15/2018 |
| 31393Q-C3-4 | FHR 2612 LN | | 12/01/2010 | SCHEDULED REDEMPTION | | 12,415,409 | 12,415,409 | 12,869,348 | 12,755,038 | | (339,629) | | (339,629) | | 12,415,409 | | | | 502,277 | 12/15/2031 |
| 31393R-B6-6 | FHR 2617 QU | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,183,778 | 1,183,778 | 1,185,628 | 1,184,169 | | (391) | | (391) | | 1,183,778 | | | | 56,077 | 06/15/2017 |
| 31393R-QU-7 | FHR 2630 KS | | 12/01/2010 | SCHEDULED REDEMPTION | | 329,209 | 329,209 | 311,074 | 323,791 | | 5,418 | | 5,418 | | 329,209 | | | | 9,753 | 01/15/2017 |
| 31393R-YA-2 | FHR 2631 TC | | 10/01/2010 | SCHEDULED REDEMPTION | | 33,000,000 | 33,000,000 | 30,356,810 | 32,599,193 | | 400,807 | | 400,807 | | 33,000,000 | | | | 851,024 | 02/15/2028 |
| 31394T-Y7-4 | FHR 2764 YF | | 12/15/2010 | SCHEDULED REDEMPTION | | 5,858,086 | 5,858,086 | 5,858,086 | 5,858,086 | | | | | | 5,858,086 | | | | 26,263 | 03/15/2034 |
| 31395H-E9-7 | FHR 2875 MC | | 12/01/2010 | SCHEDULED REDEMPTION | | 866,940 | 866,940 | 893,049 | 873,714 | | (6,774) | | (6,774) | | 866,940 | | | | 47,311 | 05/15/2031 |
| 31395R-RK-6 | FHR 2968 MB | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,189,986 | 2,189,986 | 2,247,473 | 2,204,028 | | (14,042) | | (14,042) | | 2,189,986 | | | | 73,846 | 12/15/2028 |
| 31396G-CC-3 | FHR 3087 VJ | | 12/01/2010 | SCHEDULED REDEMPTION | | 659,777 | 659,777 | 626,222 | 635,975 | | 23,802 | | 23,802 | | 659,777 | | | | 18,456 | 06/15/2022 |
| 31397B-VS-7 | FHR 3231 PE | | 12/01/2010 | SCHEDULED REDEMPTION | | 21,725,000 | 21,725,000 | 21,746,687 | 21,726,144 | | (1,144) | | (1,144) | | 21,725,000 | | | | 882,547 | 04/15/2032 |
| 31395N-PD-3 | FNBR 2006-B1 AB | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,575,044 | 4,575,044 | 4,555,743 | 4,567,922 | | 7,122 | | 7,122 | | 4,575,044 | | | | 154,065 | 06/25/2016 |
| 31393B-4Q-5 | FNR 0305A QP | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,349,805 | 1,349,805 | 1,395,941 | 1,384,910 | | (35,104) | | (35,104) | | 1,349,805 | | | | 66,672 | 01/25/2032 |
| 31393D-ZD-6 | FNR 0373A GA | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,813,872 | 1,813,872 | 1,832,011 | 1,830,937 | | (17,065) | | (17,065) | | 1,813,872 | | | | 37,828 | 05/25/2031 |
| 31358U-7D-2 | FNR 1993-70 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 42,568 | 42,568 | 44,375 | 44,348 | | (1,780) | | (1,780) | | 42,568 | | | | 1,845 | 05/25/2023 |
| 31392D-ZN-5 | FNR 2002-50 PE | | 09/01/2010 | SCHEDULED REDEMPTION | | 2,685,819 | 2,685,819 | 2,747,929 | 2,690,026 | | (4,206) | | (4,206) | | 2,685,819 | | | | 62,571 | 05/25/2031 |
| 31392G-PN-9 | FNR 2002-89 CB | | 12/01/2010 | SCHEDULED REDEMPTION | | 960,503 | 960,503 | 946,176 | 954,823 | | 5,680 | | 5,680 | | 960,503 | | | | 39,258 | 01/25/2018 |
| 31392J-3G-2 | FNR 2003-21 QE | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,017,423 | 4,017,423 | 4,042,374 | 4,024,248 | | (6,825) | | (6,825) | | 4,017,423 | | | | 173,260 | 10/25/2031 |
| 31393C-HP-1 | FNR 2003-54 TD | | 12/01/2010 | SCHEDULED REDEMPTION | | 298,911 | 298,911 | 300,609 | 299,320 | | (409) | | (409) | | 298,911 | | | | 11,663 | 09/25/2016 |
| 31393Y-ST-3 | FNR 2004-41 GE | | 12/01/2010 | SCHEDULED REDEMPTION | | 263,317 | 263,317 | 237,602 | 251,099 | | 12,218 | | 12,218 | | 263,317 | | | | 11,849 | 06/25/2019 |
| 31394A-L7-9 | FNR 2004-67 VE | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,692,868 | 1,692,868 | 1,673,294 | 1,682,512 | | 10,356 | | 10,356 | | 1,692,868 | | | | 47,355 | 12/25/2020 |
| 31394C-PH-9 | FNR 2005-16 LC | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,383,486 | 6,383,486 | 6,484,780 | 6,390,568 | | (7,082) | | (7,082) | | 6,383,486 | | | | 273,333 | 05/25/2028 |
| 31396K-MG-4 | FNR 2006-74 FL | | 12/25/2010 | SCHEDULED REDEMPTION | | 8,691,965 | 8,691,965 | 8,690,607 | 8,690,894 | | 1,071 | | 1,071 | | 8,691,965 | | | | 23,258 | 08/25/2036 |
| 38374J-6W-1 | GNR 2004-103 B | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,093,546 | 6,093,546 | 6,093,546 | 6,093,546 | | | | | | 6,093,546 | | | | 253,368 | 01/16/2025 |
| 63252F-AA-7 | NATIONAL ARCHIVES CORP | | 09/01/2010 | SCHEDULED REDEMPTION | | 490,568 | 490,568 | 548,014 | 516,489 | | (25,921) | | (25,921) | | 490,568 | | | | 41,698 | 09/01/2019 |
| 56613Q-AA-1 | MARBURY AL WTR SYS SER 2007 | | 08/15/2010 | CALLED @ 100.00 | | 4,110,000 | 4,110,000 | 4,110,000 | 4,110,000 | | | | | | 4,110,000 | | | | 347,507 | 08/15/2037 |
| 011903-BT-7 | ALASKA INDL DEV RENTAL CAR FAC 2005 B | | 11/04/2010 | PRAGER MCCARTHY & SEALY | | 345,080 | 385,000 | 374,393 | 375,275 | | 249 | | 249 | | 375,524 | | (30,444) | (30,444) | 25,960 | 03/01/2030 |
| 743759-AE-2 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 10/01/2010 | MATURED | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 35,100 | 10/01/2010 |
| 26116P-BL-3 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | 10/13/2010 | PRAGER MCCARTHY & SEALY | | 232,657 | 220,000 | 202,563 | 202,563 | | 1,479 | | 1,479 | | 204,042 | | 28,615 | 28,615 | 15,040 | 07/01/2017 |
| 718846-AD-0 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | 07/01/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 247,000 | 07/01/2010 |
| 718846-AL-2 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | 12/17/2010 | Various | | 10,782,536 | 10,310,000 | 10,310,000 | 10,310,000 | | | | | | 10,310,000 | | 472,536 | 472,536 | 780,667 | 07/01/2019 |
| 846565-AB-5 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | 06/15/2010 | CALLED @ 100 | | 300,000 | 300,000 | 303,000 | 301,240 | | (364) | | (364) | | 300,875 | | (875) | (875) | 19,950 | 06/15/2012 |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | 08/27/2010 | Various | | 3,679,095 | 3,500,000 | 3,638,775 | 3,604,944 | | (7,208) | | (7,208) | | 3,597,737 | | 81,358 | 81,358 | 208,542 | 10/01/2019 |
| 010869-CL-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | | 05/25/2010 | PRAGER MCCARTHY & SEALY | | 80,452 | 540,000 | 75,033 | 104,629 | | 1,762 | | 1,762 | | 106,391 | | (25,939) | (25,939) | | 10/01/2036 |
| 010869-EC-5 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 10/20/2010 | Various | | 15,090,739 | 16,489,000 | 10,675,339 | 14,329,542 | | 441,271 | 62,628 | 378,644 | | 14,708,186 | | 382,553 | 382,553 | | 10/01/2012 |
| 010869-EF-8 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 11/23/2010 | Various | | 3,390,471 | 14,025,000 | 1,664,632 | 5,061,577 | | 186,672 | 2,383,964 | (2,197,292) | | 2,864,286 | | 526,186 | 526,186 | | 10/01/2028 |
| 010869-EH-4 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 09/10/2010 | Various | | 152,718 | 805,000 | 65,461 | 245,246 | | 8,413 | 130,468 | (122,054) | | 123,191 | | 29,527 | 29,527 | | 10/01/2031 |
| 010869-EJ-0 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 11/02/2010 | Various | | 260,538 | 1,485,000 | 106,229 | 428,356 | | 16,141 | 235,989 | (219,848) | | 208,508 | | 52,030 | 52,030 | | 10/01/2032 |
| 072024-ND-0 | BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F | | 08/31/2010 | MORGAN KEEGAN & COMPANY, INC. | | 4,544,160 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 544,160 | 544,160 | 332,635 | 04/01/2049 |
| 13067E-AK-8 | CALIFORNIA ST COP JUDGEMENT TRUST 2005 | | 08/18/2010 | Various | | 15,530,000 | 17,000,000 | 17,358,962 | 17,232,510 | | (5,448) | 191,838 | (197,287) | | 17,035,224 | | (1,505,224) | (1,505,224) | 201,417 | 06/01/2015 |
| 130911-XH-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-1 | | 10/15/2010 | Various | | 935,110 | 1,000,000 | 859,680 | 1,000,000 | | 2,689 | 140,320 | (137,631) | | 862,369 | | 72,741 | 72,741 | 81,725 | 06/01/2024 |
| 223052-BX-8 | COVINA CA REDEV AGY REVIT REDEV NO 1 04 | | 07/07/2010 | Various | | 1,580,408 | 1,750,000 | 1,502,954 | 1,764,772 | | 1 | 266,593 | (266,592) | | 1,498,181 | | 82,227 | 82,227 | 57,690 | 12/01/2023 |
| 358266-CC-6 | FRESNO CNTY CA PENSION 2004 A CAP | | 09/28/2010 | Various | | 39,627 | 100,000 | 17,994 | 41,941 | | 1,788 | 12,429 | (10,641) | | 31,299 | | 8,328 | 8,328 | | 08/15/2025 |
| 358266-CD-4 | FRESNO CNTY CA PENSION 2004 A CAP | | 08/17/2010 | Various | | 1,776,254 | 5,025,000 | 809,415 | 1,993,492 | | 62,586 | 636,629 | (574,043) | | 1,419,448 | | 356,806 | 356,806 | | 08/15/2026 |
| 358266-CE-2 | FRESNO CNTY CA PENSION 2004 A CAP | | 07/19/2010 | Various | | 2,669,095 | 8,190,000 | 1,180,784 | 3,062,835 | | (942,478) | | (942,478) | | 2,120,357 | | 548,738 | 548,738 | | 08/15/2027 |
| 455719-BB-9 | INDIO CA REDEV AGY TIF MERGED 04A | | 08/26/2010 | Various | | 3,185,173 | 3,365,000 | 3,492,567 | 3,476,384 | | (2,355) | | (2,355) | | 3,474,029 | | (288,856) | (288,856) | 221,102 | 08/15/2033 |
| 457106-MY-5 | INGLEWOOD CA REDEV PROJ 07A-H | | 08/06/2010 | Various | | 21,242,098 | 26,810,000 | 24,436,234 | 26,810,000 | | 5,771 | 2,373,766 | (2,367,995) | | 24,442,005 | | (3,199,907) | (3,199,907) | 1,003,478 | 05/01/2038 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 540240-CE-6 | LODI CA ELEC SYS COP 2002 D TXBL | | 09/09/2010 | Various | | 3,104,168 | 2,960,000 | 2,899,468 | 2,923,666 | | 4,786 | | 4,786 | | 2,928,452 | | 175,716 | 175,716 | 176,450 | 07/01/2014 |
| 54438E-KB-3 | LOS ANGELES CA CMNTY REDEV MID-CITY 08P | | 09/01/2010 | CALLED @ 100.00 | | 155,000 | 155,000 | 150,683 | 150,890 | | 111 | | 111 | | 151,001 | | 3,999 | 3,999 | 12,400 | 09/01/2038 |
| 544525-NZ-7 | LOS ANGELES CA DEPT WTR PWR BABS 09C | | 08/17/2010 | MESIROW FINANCIAL, INC. | | 5,351,610 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 351,610 | 351,610 | 214,452 | 07/01/2039 |
| 54474C-AW-7 | LOS ANGELES CNTY CA TAXABLE PENSION C | | 06/30/2010 | MATURED | | 53,265,000 | 53,265,000 | 12,998,791 | 50,937,728 | | 2,327,272 | | 2,327,272 | | 53,265,000 | | | | | 06/30/2010 |
| 574369-AB-0 | MARYSVILLE CA PUB FIN COP B ST 2006 | | 08/24/2010 | Various | | 3,358,761 | 3,975,000 | 3,714,598 | 3,714,598 | | 4,674 | | 4,674 | | 3,719,272 | | (360,511) | (360,511) | 221,016 | 10/01/2036 |
| 672319-AW-0 | OAKLAND CA PENSION OBLIG 2001 TXBL | | 08/16/2010 | Various | | 5,781,966 | 8,190,000 | 4,507,694 | 5,547,437 | | 179,878 | | 179,878 | | 5,727,315 | | 54,651 | 54,651 | | 12/15/2016 |
| 768903-DZ-6 | RIVERSIDE CNTY CA LSG HOSP 93B RMKT | | 08/27/2010 | JEFFERIES & COMPANY, INC. | | 2,640,625 | 2,500,000 | 2,540,625 | 2,520,434 | | (2,799) | | (2,799) | | 2,517,635 | | 122,990 | 122,990 | 101,438 | 06/01/2014 |
| 769123-CZ-1 | RIVERSIDE CNTY CA REDEV AGY HSG 04A-T | | 09/09/2010 | PRAGER MCCARTHY & SEALY | | 1,222,066 | 1,185,000 | 1,185,000 | 1,185,000 | | | | | | 1,185,000 | | 37,066 | 37,066 | 45,796 | 10/01/2012 |
| 769123-DA-5 | RIVERSIDE CNTY CA REDEV AGY HSG 04A-T | | 08/27/2010 | JEFFERIES & COMPANY, INC. | | 1,291,076 | 1,240,000 | 1,240,000 | 1,240,000 | | | | | | 1,240,000 | | 51,076 | 51,076 | 54,105 | 10/01/2013 |
| 769123-DB-3 | RIVERSIDE CNTY CA REDEV AGY HSG 04A-T | | 08/27/2010 | Various | | 1,352,975 | 1,300,000 | 1,290,107 | 1,300,000 | | 348 | 9,893 | (9,545) | | 1,290,455 | | 62,520 | 62,520 | 58,034 | 10/01/2014 |
| 785849-TK-6 | SACRAMENTO CA FIN CMNTY REINV 06B | | 11/03/2010 | PRAGER MCCARTHY & SEALY | | 987,783 | 900,000 | 893,358 | 895,146 | | 449 | | 449 | | 895,596 | | 92,187 | 92,187 | 44,547 | 12/01/2016 |
| 78587R-AB-3 | SACRAMENTO CA MET FIRE DIST PENSION 04A | | 10/08/2010 | Various | | 1,596,636 | 1,600,000 | 1,600,000 | 1,600,000 | | 54 | | 54 | | 1,600,054 | | (3,418) | (3,418) | 115,806 | 05/15/2025 |
| 786005-PM-4 | SACRAMENTO CA MUN UTIL BABS 09V | | 08/17/2010 | Various | | 5,170,158 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 170,158 | 170,158 | 227,452 | 05/15/2036 |
| 786106-EG-5 | SACRAMENTO CNTY CA PENSION 95A CAP | | 06/25/2010 | PRAGER MCCARTHY & SEALY | | 1,468,755 | 1,510,000 | 1,061,470 | 1,395,955 | | 31,973 | | 31,973 | | 1,427,927 | | 40,827 | 40,827 | | 08/15/2011 |
| 796825-AY-3 | SAN BERNARDINO CNTY CA FING PENSION 95 | | 08/19/2010 | Various | | 3,315,550 | 5,000,000 | 1,961,471 | 3,251,537 | | 128,142 | 615,361 | (487,220) | | 2,764,318 | | 551,232 | 551,232 | | 08/01/2017 |
| 796825-AZ-0 | SAN BERNARDINO CNTY CA FING PENSION 95 | | 08/31/2010 | JEFFERIES & COMPANY, INC. | | 786,198 | 1,210,000 | 372,728 | 518,037 | | 35,588 | | 35,588 | | 553,625 | | 232,572 | 232,572 | | 08/01/2018 |
| 79728T-AR-2 | SAN DIEGO CA METRO TRANSIT PENSION 04A | | 08/25/2010 | Various | | 1,253,198 | 1,295,000 | 1,233,425 | 1,265,786 | | 1,387 | 24,589 | (23,202) | | 1,242,584 | | 10,614 | 10,614 | 48,396 | 12/01/2023 |
| 79741T-AR-5 | SAN DIEGO CNTY CA WTR REV BABS 10B | | 07/12/2010 | PRAGER MCCARTHY & SEALY | | 108,503 | 100,000 | 100,000 | | | | | | | 100,000 | | 8,503 | 8,503 | 5,814 | 05/01/2049 |
| 79771P-D2-8 | SAN FRANCISCO CA REDEV TAX ALLOC 06A | | 08/09/2010 | Various | | 3,469,850 | 3,380,000 | 3,408,730 | 3,401,351 | | (2,631) | | (2,631) | | 3,398,719 | | 71,131 | 71,131 | 182,773 | 08/01/2016 |
| 835574-BU-7 | SONOMA CNTY CA PENSION OBLIG 03B | | 07/14/2010 | Various | | 1,952,168 | 2,000,000 | 2,000,000 | 2,000,000 | | 50 | | 50 | | 2,000,050 | | (47,882) | (47,882) | 63,885 | 12/01/2022 |
| 83740N-AB-6 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 06/23/2010 | STONE & YOUNGBERG | | 2,284,085 | 2,155,000 | 2,155,000 | 2,155,000 | | | | | | 2,155,000 | | 129,085 | 129,085 | 103,158 | 08/01/2012 |
| 83740N-AC-4 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 06/28/2010 | STONE & YOUNGBERG | | 2,461,914 | 2,275,000 | 2,275,000 | 2,275,000 | | | | | | 2,275,000 | | 186,914 | 186,914 | 112,271 | 08/01/2013 |
| 83740N-AD-2 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 06/29/2010 | STONE & YOUNGBERG | | 1,308,648 | 1,200,000 | 1,200,000 | 1,200,000 | | | | | | 1,200,000 | | 108,648 | 108,648 | 60,207 | 08/01/2014 |
| 861395-FH-9 | STOCKTON CA PUB FIN AUTH HSG 06C | | 09/01/2010 | CALLED @ 100.00 | | 420,000 | 420,000 | 420,000 | 420,000 | | | | | | 420,000 | | | | 25,830 | 09/01/2016 |
| 861395-GE-5 | STOCKTON CA PUB FIN AUTH HSG 06C | | 12/20/2010 | Various | | 8,579,072 | 10,070,000 | 8,819,663 | 9,449,026 | | 16,570 | 629,362 | (612,792) | | 8,836,234 | | (257,162) | (257,162) | 777,606 | 09/01/2037 |
| 861395-EV-9 | STOCKTON CA PUB FIN AUTH REDEV 06B | | 09/01/2010 | MATURED | | 1,330,000 | 1,330,000 | 1,330,000 | 1,330,000 | | | | | | 1,330,000 | | | | 80,332 | 09/01/2010 |
| 905649-DL-0 | UNION CITY CA PENSION OBLIG 2004 CAP | | 09/30/2010 | PRAGER MCCARTHY & SEALY | | 109,006 | 300,000 | 71,868 | 102,754 | | 4,844 | | 4,844 | | 107,598 | | 1,408 | 1,408 | | 07/01/2026 |
| 905649-DP-1 | UNION CITY CA PENSION OBLIG 2004 CUR | | 11/16/2010 | Various | | 254,803 | 250,000 | 250,000 | 250,000 | | 1 | | 1 | | 250,001 | | 4,802 | 4,802 | 20,473 | 07/01/2024 |
| 91857P-AD-9 | VACAVILLE CA REDEV HSG TAX ALLOC 06A | | 12/06/2010 | Various | | 411,591 | 385,000 | 406,933 | 400,045 | | (1,635) | | (1,635) | | 398,410 | | 13,181 | 13,181 | 37,177 | 09/01/2016 |
| 196777-KA-3 | COLORADO STUDENT OBLIG BD SR - TRUST 199 | | 06/03/2010 | CALLED @ 100.00000000 | | 9,900,000 | 9,900,000 | 9,900,000 | 9,900,000 | | | | | | 9,900,000 | | | | 56,273 | 12/01/2034 |
| 115065-VV-3 | BROWARD CNTY FL SCH COP BABS 09 A | | 09/01/2010 | Various | | 11,370,309 | 10,300,000 | 10,218,321 | 10,219,117 | | 877 | | 877 | | 10,219,993 | | 1,150,316 | 1,150,316 | 971,805 | 07/01/2034 |
| 59333A-JX-0 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B | | 04/01/2010 | CALLED @ 100.00 | | 605,000 | 605,000 | 605,000 | 605,000 | | | | | | 605,000 | | | | 36,905 | 04/01/2015 |
| 665588-KH-1 | NORTHERN PALM BEACH CNTY FL WTR 3A 04B | | 11/10/2010 | Various | | 1,246,781 | 1,315,000 | 1,250,341 | 1,264,114 | | 2,096 | | 2,096 | | 1,266,209 | | (19,428) | (19,428) | 80,515 | 08/01/2027 |
| 04780E-AB-3 | ATLANTA GA DNTWN DEV ATLANTA FEDL 93 | | 02/01/2010 | CALLED @ 100.00 | | 200,000 | 200,000 | 197,588 | 199,304 | | (403) | | (403) | | 198,901 | | 1,099 | 1,099 | 13,750 | 02/01/2021 |
| 451470-LT-3 | IDAHO STATE UNIV GEN REV TXBL 04 C | | 04/01/2010 | SCHEDULED REDEMPTION | | 110,000 | 110,000 | 108,990 | 109,282 | | 718 | | 718 | | 110,000 | | | | 5,368 | 04/01/2022 |
| 452001-5Y-2 | ILLINOIS EDL FAC LOYOLA UNIV 03B | | 07/15/2010 | KILEY PARTNERS INC | | 4,993,750 | 5,000,000 | 4,985,310 | 4,988,255 | | 462 | | 462 | | 4,988,716 | | 5,034 | 5,034 | 294,778 | 07/01/2021 |
| 452024-GT-3 | ILLINOIS MUN ELEC PWR SUPP BABS 2009C | | 08/31/2010 | LOOP CAPITAL MARKETS | | 8,471,225 | 7,700,000 | 7,700,000 | 7,700,000 | | | | | | 7,700,000 | | 771,225 | 771,225 | 632,889 | 02/01/2035 |
| 665250-BW-5 | NORTHERN IL PWR AGY BABS PRAIRIE 09C | | 12/21/2010 | Various | | 8,617,440 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | 617,440 | 617,440 | 591,779 | 01/01/2039 |
| 98267L-AA-3 | WYANDOTTE CNTY KC KS UNI SPL OBL 99 | | 12/01/2010 | CALLED @ 100.00 | | 300,000 | 300,000 | 322,272 | 313,483 | | (2,886) | | (2,886) | | 310,597 | | (10,597) | (10,597) | 18,450 | 12/01/2017 |
| 515074-AA-0 | LOUISIANA ST COP LANDMARK LSG 04 | | 10/07/2010 | Various | | 10,859,165 | 11,130,229 | 11,071,995 | 11,081,321 | | (78,930) | | (78,930) | | 11,002,391 | | (143,226) | (143,226) | 671,541 | 10/01/2022 |
| 197211-AB-1 | COLUMBIA ASSN INC MD SR SECD SER 94U | | 12/01/2010 | SCHEDULED REDEMPTION | | 694,800 | 694,800 | 693,977 | 699,148 | | (4,348) | | (4,348) | | 694,800 | | | | 59,199 | 12/01/2013 |
| 519258-AM-9 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | 12/01/2010 | CALLED @ 100.00 | | 405,000 | 405,000 | 405,000 | 405,000 | | | | | | 405,000 | | | | 25,475 | 12/01/2011 |
| 519258-AN-7 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | 09/30/2010 | Various | | 2,016,096 | 1,925,000 | 1,763,743 | 1,763,743 | | 18,212 | | 18,212 | | 1,781,955 | | 234,141 | 234,141 | 107,184 | 12/01/2016 |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 07/15/2010 | CALLED @ 100.00 | | 150,601 | 150,601 | 150,601 | 150,601 | | | | | | 150,601 | | | | 3,858 | 07/15/2020 |
| 606072-GR-1 | MISSOURI HIGHER EDUCATION LOAN AUTH -11T | | 05/11/2010 | UNION BANK OF SWITZERLAND | | 5,400,000 | 5,400,000 | 5,400,000 | 5,400,000 | | | | | | 5,400,000 | | | | 20,994 | 07/01/2032 |
| 606072-GS-9 | MISSOURI HIGHER EDUCATION LOAN AUTH -11T | | 05/11/2010 | UNION BANK OF SWITZERLAND | | 9,100,000 | 9,100,000 | 9,100,000 | 9,100,000 | | | | | | 9,100,000 | | | | 35,022 | 07/01/2032 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | 06/01/2010 | CALLED @ 100.00 | | 70,000 | 70,000 | 70,000 | 70,000 | | | | | | 70,000 | | | | 2,632 | 06/01/2028 |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | 06/01/2010 | CALLED @ 100.00 | | 125,000 | 125,000 | 125,000 | 125,000 | | | | | | 125,000 | | | | 4,700 | 06/01/2028 |
| 759830-AK-8 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | 12/01/2010 | Various | | 20,000 | 20,000 | 20,000 | 20,000 | | | | | | 20,000 | | | | 1,378 | 06/01/2016 |
| 759830-AL-6 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | 12/01/2010 | Various | | 6,984,393 | 7,175,000 | 7,218,077 | 7,184,912 | | (172) | 30,810 | (30,982) | | 7,153,930 | | (169,537) | (169,537) | 211,854 | 06/01/2025 |
| 644616-AL-8 | NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP | | 06/08/2010 | UNION BANK OF SWITZERLAND | | 5,650,000 | 5,650,000 | 5,650,000 | 5,650,000 | | | | | | 5,650,000 | | | | 37,076 | 12/01/2035 |
| 64469D-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | 12/15/2010 | Various | | 1,675,000 | 1,675,000 | 1,675,000 | 1,675,000 | | | | | | 1,675,000 | | | | 131,709 | 01/01/2037 |
| 14760N-AS-9 | CASINO REINVEST DEV NJ PKG FEE 05 B | | 06/01/2010 | MATURED | | 405,000 | 405,000 | 405,000 | 405,000 | | | | | | 405,000 | | | | 9,335 | 06/01/2010 |
| 14760N-AU-4 | CASINO REINVEST DEV NJ PKG FEE 05 B | | 08/25/2010 | PRAGER MCCARTHY & SEALY | | 201,074 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | 1,074 | 1,074 | 13,172 | 06/01/2020 |
| 443730-FT-8 | HUDSON CNTY NJ FIRE & RSC 2004 | | 07/22/2010 | Various | | 9,339,390 | 9,000,000 | 9,246,690 | 9,217,344 | | (9,089) | | (9,089) | | 9,208,255 | | 131,135 | 131,135 | 590,960 | 02/01/2024 |
| 596567-BT-3 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 10/04/2010 | PRAGER MCCARTHY & SEALY | | 954,728 | 1,635,000 | 573,869 | 818,600 | | 37,568 | | 37,568 | | 856,167 | | 98,561 | 98,561 | | 10/01/2020 |
| 596567-BU-0 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 09/30/2010 | Various | | 1,015,327 | 1,865,000 | 609,706 | 871,581 | | 43,338 | | 43,338 | | 914,919 | | 100,408 | 100,408 | | 10/01/2021 |
| 596567-BV-8 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 12/17/2010 | PRAGER MCCARTHY & SEALY | | 258,792 | 510,000 | 154,897 | 222,021 | | 12,661 | | 12,661 | | 234,682 | | 24,111 | 24,111 | | 10/01/2022 |
| 596567-BW-6 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 08/31/2010 | PRAGER MCCARTHY & SEALY | | 118,011 | 250,000 | 70,873 | 101,693 | | 4,560 | | 4,560 | | 106,253 | | 11,758 | 11,758 | | 10/01/2023 |
| 596567-BY-2 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 11/02/2010 | PRAGER MCCARTHY & SEALY | | 208,807 | 500,000 | 123,850 | 177,898 | | 9,445 | | 9,445 | | 187,343 | | 21,464 | 21,464 | | 10/01/2025 |
| 596567-BZ-9 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 10/07/2010 | PRAGER MCCARTHY & SEALY | | 197,061 | 505,000 | 117,145 | 168,267 | | 7,980 | | 7,980 | | 176,247 | | 20,815 | 20,815 | | 10/01/2026 |
| 596567-CA-3 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 11/09/2010 | PRAGER MCCARTHY & SEALY | | 147,327 | 400,000 | 86,896 | 124,817 | | 7,015 | | 7,015 | | 131,833 | | 15,494 | 15,494 | | 10/01/2027 |
| 596567-CB-1 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 11/12/2010 | PRAGER MCCARTHY & SEALY | | 157,274 | 455,000 | 92,565 | 132,961 | | 7,325 | | 7,325 | | 140,286 | | 16,988 | 16,988 | | 10/01/2028 |
| 596567-CD-7 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 11/18/2010 | PRAGER MCCARTHY & SEALY | | 122,028 | 400,000 | 71,368 | 102,513 | | 5,119 | | 5,119 | | 107,633 | | 14,395 | 14,395 | | 10/01/2030 |
| 596567-CG-0 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 08/19/2010 | PRAGER MCCARTHY & SEALY | | 25,383 | 100,000 | 14,654 | 21,049 | | 913 | | 913 | | 21,962 | | 3,421 | 3,421 | | 10/01/2033 |
| 596567-BX-4 | MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04 | | 09/23/2010 | PRAGER MCCARTHY & SEALY | | 88,902 | 200,000 | 52,898 | 75,983 | | 3,789 | | 3,789 | | 79,773 | | 9,129 | 9,129 | | 10/01/2024 |
| 64578J-AA-4 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 12/21/2010 | PRAGER MCCARTHY & SEALY | | 2,728,690 | 3,290,000 | 1,979,231 | 2,415,154 | | 113,599 | | 113,599 | | 2,528,753 | | 199,937 | 199,937 | | 07/01/2015 |
| 64578J-AE-6 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 11/30/2010 | PRAGER MCCARTHY & SEALY | | 657,348 | 1,050,000 | 518,112 | 637,615 | | 23,354 | | 23,354 | | 660,970 | | (3,622) | (3,622) | | 07/01/2019 |
| 645913-AY-0 | NEW JERSEY ECON ST PENSION 1997 B | | 12/14/2010 | Various | | 18,680,605 | 30,730,000 | 12,675,203 | 17,509,348 | | 690,404 | | 690,404 | | 18,199,751 | | 480,853 | 480,853 | | 02/15/2020 |
| 645913-AZ-7 | NEW JERSEY ECON ST PENSION 1997 B | | 11/03/2010 | PRAGER MCCARTHY & SEALY | | 1,948,334 | 3,465,000 | 1,338,668 | 1,855,496 | | 65,315 | | 65,315 | | 1,920,811 | | 27,522 | 27,522 | | 02/15/2021 |
| 645913-BA-1 | NEW JERSEY ECON ST PENSION 1997 B | | 10/12/2010 | PRAGER MCCARTHY & SEALY | | 1,175,086 | 2,245,000 | 811,433 | 1,128,530 | | 39,301 | | 39,301 | | 1,167,831 | | 7,255 | 7,255 | | 02/15/2022 |
| 645913-BB-9 | NEW JERSEY ECON ST PENSION 1997 B | | 12/07/2010 | PRAGER MCCARTHY & SEALY | | 2,115,851 | 4,335,000 | 1,250,127 | 1,949,813 | | 73,377 | | 73,377 | | 2,023,189 | | 92,662 | 92,662 | | 02/15/2023 |
| 645913-BC-7 | NEW JERSEY ECON ST PENSION 1997 B | | 10/12/2010 | PRAGER MCCARTHY & SEALY | | 622,190 | 1,340,000 | 363,609 | 567,114 | | 23,340 | | 23,340 | | 590,454 | | 31,736 | 31,736 | | 02/15/2024 |
| 645913-AU-8 | NEW JERSEY ECON ST PENSION 1997-B | | 08/02/2010 | Various | | 4,556,381 | 5,766,000 | 3,361,290 | 4,075,174 | | 137,272 | | 137,272 | | 4,212,447 | | 343,934 | 343,934 | | 02/15/2016 |
| 645913-AV-6 | NEW JERSEY ECON ST PENSION 1997-B | | 07/20/2010 | Various | | 14,377,415 | 19,500,000 | 10,308,389 | 13,153,110 | | 413,084 | | 413,084 | | 13,566,194 | | 811,222 | 811,222 | | 02/15/2017 |
| 702766-CX-2 | PASSAIC CNTY NJ UTIL SOLID WST TXBL 04B | | 08/23/2010 | RBC DAIN RAUSCHER | | 990,000 | 1,000,000 | 997,220 | 997,513 | | 40 | | 40 | | 997,553 | | (7,553) | (7,553) | 59,167 | 03/01/2034 |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | | 11/01/2010 | Various | | 38,165,000 | 38,365,000 | 38,370,457 | 38,368,945 | | (59) | | (59) | | 38,368,886 | | (203,886) | (203,886) | 1,668,647 | 11/01/2027 |
| 64970M-ZT-3 | NEW YORK NY HSG DEV CORP MULTI FAM 07A | | 08/20/2010 | MORGAN KEEGAN & COMPANY, INC. | | 2,995,988 | 2,970,000 | 2,941,221 | 2,944,702 | | 898 | | 898 | | 2,945,601 | | 50,387 | 50,387 | 132,675 | 05/01/2027 |
| 64970M-ZU-0 | NEW YORK NY HSG DEV CORP MULTI FAM 07A | | 08/27/2010 | PRAGER MCCARTHY & SEALY | | 98,690 | 100,000 | 98,782 | 98,837 | | 15 | | 15 | | 98,851 | | (161) | (161) | 1,840 | 05/01/2041 |
| 64971P-EC-5 | NEW YORK NY INDL DEV QUEENS INSTAL 06 | | 01/01/2010 | CALLED @ 100.00 | | 130,000 | 130,000 | 130,000 | 130,000 | | | | | | 130,000 | | | | 7,835 | 01/01/2046 |
| 64967B-AA-0 | NEW YORK NY INDL YANKEE STAD RENTAL 06 | | 11/02/2010 | Various | | 737,800 | 785,000 | 785,000 | 785,000 | | | | | | 785,000 | | (47,200) | (47,200) | 27,537 | 03/01/2046 |
| 64983T-WD-1 | NEW YORK ST DORM LONG IS FHA 04A EX | | 08/15/2010 | CALLED @ 100.00 | | 1,360,000 | 1,360,000 | 1,363,527 | 1,360,497 | | (246) | | (246) | | 1,360,251 | | (251) | (251) | 61,500 | 08/15/2015 |
| 649902-CM-3 | NEW YORK ST DORM PERS INC EDUCATION 05G | | 03/15/2010 | MATURED | | 3,550,000 | 3,550,000 | 3,550,000 | 3,550,000 | | | | | | 3,550,000 | | | | 89,460 | 03/15/2010 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 02765U-DC-5 | AMERICAN MUN PWR-OHIO INC BABS 09B | | 09/21/2010 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 4,826,275 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | 326,275 | 326,275 | 213,866 | 02/15/2032 |
| 18610R-AA-2 | CLEVELAND CUYAHOGA CNTY OH AVERY 05A | | 04/13/2010 | BARCLAYS BANK | | 8,548,650 | 8,635,000 | 7,817,179 | 7,817,179 | | 33,582 | | 33,582 | | 7,850,762 | | 697,888 | 697,888 | 225,757 | 10/15/2015 |
| 232263-CU-5 | CUYAHOGA CNTY OH ECON DEV BROWNFIELD 04C | | 06/01/2010 | MATURED | | 835,000 | 835,000 | 835,000 | 835,000 | | | | | | 835,000 | | | | 16,700 | 06/01/2010 |
| 232263-CM-3 | CUYAHOGA CNTY OH ECON DEV GATEWAY 04A | | 06/01/2010 | MATURED | | 1,630,000 | 1,630,000 | 1,630,000 | 1,630,000 | | | | | | 1,630,000 | | | | 32,600 | 06/01/2010 |
| 232263-AQ-6 | CUYAHOGA CNTY OH ECON DEV GATEWAY 94 | | 06/01/2010 | CALLED @ 100.00000000 | | 1,610,000 | 1,610,000 | 1,610,000 | 1,608,581 | | 395 | | 395 | | 1,608,975 | | 1,025 | 1,025 | 118,335 | 06/01/2012 |
| 232263-AR-4 | CUYAHOGA CNTY OH ECON DEV GATEWAY 94 | | 10/04/2010 | CALLED @ 101.00 | | 15,346,950 | 15,195,000 | 15,195,000 | 15,195,000 | | | | | | 15,195,000 | | 151,950 | 151,950 | 971,974 | 06/01/2023 |
| 677555-XN-9 | OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1 | | 12/01/2010 | Various | | 670,000 | 670,000 | 670,000 | 670,000 | | | | | | 670,000 | | | | 30,736 | 03/01/2018 |
| 180261-BU-2 | CLAREMORE OK PUB WRKS CAP IMPT 04B REF | | 06/01/2010 | CALLED @ 100.00 | | 280,000 | 280,000 | 276,304 | 278,669 | | 207 | | 207 | | 278,875 | | 1,125 | 1,125 | 14,560 | 06/01/2014 |
| 67884R-BN-9 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | 07/01/2010 | MATURED | | 1,125,000 | 1,125,000 | 1,125,000 | 1,125,000 | | | | | | 1,125,000 | | | | 49,950 | 07/01/2010 |
| 736707-CH-1 | PORTLAND OR HYDROELEC PWR 06 REF TXBL | | 10/01/2010 | Various | | 1,485,000 | 1,485,000 | 1,482,085 | 1,482,977 | | (1,078) | | (1,078) | | 1,481,899 | | 3,101 | 3,101 | 82,017 | 10/01/2016 |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | | 06/01/2010 | CALLED @ 100.00 | | 2,435,000 | 2,435,000 | 2,435,000 | 2,435,000 | | | | | | 2,435,000 | | | | 137,115 | 06/01/2023 |
| 709163-CH-0 | PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M | | 12/28/2010 | CALLED @ 100.00000000 | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 8,947 | 08/01/2041 |
| 709223-VZ-1 | PENNSYLVANIA TURNPIKE COMMN BABS 09A | | 01/20/2010 | BARCLAYS BANK | | 10,284,800 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 284,800 | 284,800 | 91,575 | 12/01/2039 |
| 71781L-AM-1 | PHILADELPHIA PA INDL DEV PENSION FD 99A | | 08/06/2010 | Various | | 15,000,563 | 15,000,000 | 15,046,334 | 14,981,698 | | 327 | | 327 | | 14,982,025 | | 18,537 | 18,537 | 742,777 | 04/15/2028 |
| 71781L-AP-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 09/01/2010 | PRAGER MCCARTHY & SEALY | | 56,096 | 130,000 | 37,476 | 53,286 | | 2,322 | | 2,322 | | 55,608 | | 488 | 488 | | 04/15/2024 |
| 71781L-AS-8 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 09/10/2010 | PRAGER MCCARTHY & SEALY | | 235,647 | 265,000 | 160,650 | 209,074 | | 8,125 | | 8,125 | | 217,199 | | 18,449 | 18,449 | | 04/15/2014 |
| 71781L-BA-6 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 10/26/2010 | PRAGER MCCARTHY & SEALY | | 179,593 | 360,000 | 118,195 | 167,781 | | 8,177 | | 8,177 | | 175,957 | | 3,635 | 3,635 | | 04/15/2022 |
| 71781L-BC-2 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 10/13/2010 | PRAGER MCCARTHY & SEALY | | 115,126 | 285,000 | 76,876 | 109,426 | | 5,111 | | 5,111 | | 114,537 | | 589 | 589 | | 04/15/2025 |
| 584633-BQ-3 | MEDICAL UNIV HOSP AUTH SC HOSP FAC 04B | | 08/10/2010 | Various | | 4,509,119 | 4,305,000 | 4,313,970 | 4,309,815 | | (572) | | (572) | | 4,309,243 | | 199,876 | 199,876 | 207,426 | 08/15/2014 |
| 10623P-DE-7 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | 10/08/2010 | CALLED @ 100.00000000 | | 1,900,000 | 1,900,000 | 1,900,000 | 1,900,000 | | | | | | 1,900,000 | | | | 9,009 | 12/01/2042 |
| 106238-HK-7 | BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1 | | 12/01/2010 | CALLED @ 100.00000000 | | 6,500,000 | 6,500,000 | 6,500,000 | 6,500,000 | | | | | | 6,500,000 | | | | 51,109 | 12/01/2036 |
| 261149-AL-2 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | | 08/06/2010 | Various | | 3,112,867 | 5,250,000 | 2,385,863 | 2,931,981 | | 98,086 | | 98,086 | | 3,030,067 | | 82,800 | 82,800 | | 08/15/2020 |
| 261149-AM-0 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | | 08/06/2010 | Various | | 1,399,789 | 2,525,000 | 1,084,639 | 1,333,394 | | 44,320 | | 44,320 | | 1,377,713 | | 22,076 | 22,076 | | 08/15/2021 |
| 413890-BZ-6 | HARRIS CNTY TX HOUSTON SPORTS SR 01I | | 10/22/2010 | Various | | 4,804,700 | 4,800,000 | 5,011,296 | 4,941,466 | | (19,593) | | (19,593) | | 4,921,873 | | (117,173) | (117,173) | 331,699 | 11/15/2016 |
| 414191-AK-2 | HARRIS CNTY TX INDL DEER PARK 02 TXBL | | 01/20/2010 | CALLED @ 100.00 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 38,676 | 03/01/2023 |
| 698476-DA-3 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | 12/08/2010 | CALLED @ 100.00000000 | | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 8,093 | 04/01/2031 |
| 698476-DC-9 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | 06/22/2010 | CALLED @ 100.00000000 | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 1,099 | 10/01/2031 |
| 698476-DR-6 | PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS | | 04/01/2010 | CALLED @ 100.00000000 | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 674 | 06/01/2036 |
| 796245-AF-5 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 08/26/2010 | Various | | 2,619,344 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 119,344 | 119,344 | 126,401 | 07/15/2012 |
| 796245-AG-3 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 08/26/2010 | KILEY PARTNERS INC | | 1,064,660 | 1,000,000 | 949,160 | 972,121 | | 4,845 | | 4,845 | | 976,966 | | 87,694 | 87,694 | 54,133 | 07/15/2013 |
| 796245-AH-1 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 08/26/2010 | Various | | 3,008,933 | 2,895,000 | 2,895,000 | 2,895,000 | | | | | | 2,895,000 | | 113,933 | 113,933 | 143,176 | 07/15/2014 |
| 796245-AJ-7 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 08/26/2010 | KILEY PARTNERS INC | | 1,165,282 | 1,120,000 | 1,120,000 | 1,120,000 | | | | | | 1,120,000 | | 45,282 | 45,282 | 61,892 | 07/15/2015 |
| 796245-AL-2 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 10/22/2010 | Various | | 440,443 | 500,000 | 388,780 | 392,060 | | 1,766 | | 1,766 | | 393,826 | | 46,617 | 46,617 | 32,783 | 07/15/2025 |
| 917546-GD-9 | UTAH STATE BOARD OF REGENTS - 1993 TRUST | | 06/14/2010 | UNION BANK OF SWITZERLAND | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 78,397 | 05/01/2045 |
| 917546-GG-2 | UTAH STATE BOARD OF REGENTS - 1993 TRUST | | 06/14/2010 | UNION BANK OF SWITZERLAND | | 4,725,000 | 4,725,000 | 4,725,000 | 4,725,000 | | | | | | 4,725,000 | | | | 38,794 | 11/01/2045 |
| 679574-AG-8 | OLD DOMINION ELEC COOP VA 2002 B | | 02/04/2010 | J. P. MORGAN SECURITIES, INC. | | 17,388,325 | 15,833,333 | 15,833,333 | 15,833,333 | | | | | | 15,833,333 | | 1,554,992 | 1,554,992 | 185,725 | 12/01/2028 |
| 679574-AH-6 | OLD DOMINION ELEC COOP VA 2003 A | | 01/25/2010 | J. P. MORGAN SECURITIES, INC. | | 12,703,887 | 11,874,900 | 11,694,283 | 11,694,283 | | 1,148 | | 1,148 | | 11,695,431 | | 1,008,456 | 1,008,456 | 106,720 | 12/01/2028 |
| 88948A-BN-6 | TOLL ROAD VA INVESTOR PARTNERSHIP II 05C | | 08/26/2010 | J. P. MORGAN SECURITIES, INC. | | 3,730,065 | 69,500,000 | 12,591,315 | 16,421,259 | | 615,910 | | 615,910 | | 17,037,169 | | (13,307,104) | (13,307,104) | | 02/15/2036 |
| 88948A-BA-4 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | | 08/12/2010 | Various | | 4,908,377 | 22,700,000 | 9,594,083 | 9,731,673 | | 317,665 | | 317,665 | | 7,244,310 | | (2,335,933) | (2,335,933) | | 02/15/2025 |
| 88948A-BB-2 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | | 08/12/2010 | CITIGROUP GLOBAL MARKETS | | 4,114,547 | 23,300,000 | 7,197,370 | 9,414,624 | | 338,114 | | 338,114 | | 9,752,738 | | (5,638,191) | (5,638,191) | | 02/15/2026 |
| 88948A-BC-0 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | | 08/12/2010 | CITIGROUP GLOBAL MARKETS | | 4,736,400 | 30,000,000 | 8,733,000 | 11,431,163 | | 411,602 | | 411,602 | | 11,842,765 | | (7,106,365) | (7,106,365) | | 02/15/2027 |
| 88948A-BD-8 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | | 08/12/2010 | CITIGROUP GLOBAL MARKETS | | 4,817,167 | 34,128,000 | 9,493,727 | 12,368,073 | | 442,584 | | 442,584 | | 12,810,656 | | (7,993,489) | (7,993,489) | | 02/15/2028 |
| 88948A-BE-6 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | | 08/12/2010 | Various | | 365,951 | 2,900,000 | 276,424 | 602,933 | | 31,810 | 8,397 | 23,413 | | 626,346 | | (260,395) | (260,395) | | 02/15/2029 |
| 88948A-BF-3 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | | 08/12/2010 | Various | | 1,579,480 | 14,000,000 | 3,114,027 | 4,248,580 | | 158,064 | 8,344 | 149,720 | | 4,398,300 | | (2,818,820) | (2,818,820) | | 02/15/2030 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 88948A-BG-1 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | | 08/12/2010 | Various | | 524,472 | 5,200,000 | 393,456 | 907,988 | | 48,150 | 13,974 | 34,176 | | 942,164 | | (417,692) | (417,692) | | 02/15/2031 |
| 88948A-BH-9 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | | 08/12/2010 | Various | | 486,864 | 5,400,000 | 367,154 | 868,093 | | 46,015 | 14,003 | 32,012 | | 900,105 | | (413,241) | (413,241) | | 02/15/2032 |
| 88948A-BJ-5 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | | 08/12/2010 | Various | | 362,655 | 4,500,000 | 274,652 | 666,005 | | 35,289 | 11,228 | 24,061 | | 690,065 | | (327,410) | (327,410) | | 02/15/2033 |
| 02554C-AE-9 | AMERICAN EAGLE NW LLC WA MILITARY 05B | | 12/15/2010 | Various | | 155,000 | 155,000 | 155,000 | 155,000 | | | | | | 155,000 | | | | 8,169 | 12/15/2018 |
| 95648M-HB-8 | WEST VIRGINIA ECON CHARLESTON STAD 04 | | 11/01/2010 | CALLED @ 100.0 | | 195,000 | 195,000 | 195,000 | 195,000 | | | | | | 195,000 | | | | 10,140 | 11/01/2014 |
| 602266-AA-6 | MILWAUKEE CNTY WI G O PENSION 09 B | | 07/21/2010 | PRAGER MCCARTHY & SEALY | | 16,491,455 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 1,491,455 | 1,491,455 | 527,771 | 12/01/2013 |
| 60242N-DL-2 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | | 08/05/2010 | PRAGER MCCARTHY & SEALY | | 43,652 | 200,000 | 26,432 | 38,560 | | 1,500 | | 1,500 | | 40,060 | | 3,592 | 3,592 | | 04/01/2036 |
| 3199999. Bonds - U.S. Special Revenues | | | | | | 1,076,110,632 | 1,322,044,947 | 1,032,885,156 | 1,113,509,676 | | (414,130) | 7,800,586 | (8,214,716) | | 1,105,927,937 | | (29,817,306) | (29,817,306) | 33,021,257 | XXX |
| 22822R-AJ-9 | CCI 2006-1A C | | 08/16/2010 | CALLED @ 100.00 | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 501,188 | 11/15/2036 |
| 88579Y-AB-7 | 3M COMPANY 0% 11/21/2032 | | 04/09/2010 | MCMAHAN SECURITIES CO LP | | 237,490 | 254,000 | 219,710 | 220,292 | | 392 | | 392 | | 220,684 | | 16,806 | 16,806 | | 11/21/2032 |
| 00279V-CA-1 | ABBEY NATL TREASURY SERV | F | 02/04/2010 | Various | | 20,149,100 | 20,000,000 | 19,995,400 | 19,995,519 | | 89 | | 89 | | 19,995,608 | | 153,492 | 153,492 | 191,597 | 11/10/2014 |
| 04542B-LZ-3 | ABFC 2005-WF1, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,757,129 | 1,757,129 | 1,757,129 | 1,757,129 | | | | | | 1,757,129 | | | | 11,281 | 01/25/2035 |
| 04542B-MA-7 | ABFC 2005-WF1, M3 | | 12/27/2010 | SCHEDULED REDEMPTION | | 766,150 | 766,150 | 766,150 | 766,150 | | | | | | 766,150 | | | | 4,182 | 01/25/2035 |
| 04542B-MB-5 | ABFC 2005-WF1, M4 | | 12/27/2010 | SCHEDULED REDEMPTION | | 151,433 | 151,433 | 151,433 | 151,433 | | | | | | 151,433 | | | | 973 | 01/25/2035 |
| 04541G-EU-2 | ABSHE 2003-HE4 M1 | | 12/15/2010 | SCHEDULED REDEMPTION | | 2,732,762 | 2,732,762 | 2,735,324 | 2,732,894 | | (133) | | (133) | | 2,732,762 | | | | 24,565 | 08/15/2033 |
| 04541G-HM-7 | ABSHE 2004-HE1, M2 | | 09/16/2010 | Various | | 1,449,049 | 1,808,018 | 1,822,614 | 1,816,440 | | (1,333) | | (1,333) | | 1,815,107 | | (366,058) | (366,058) | 38,266 | 01/15/2034 |
| 14975T-AA-6 | ABSN 2006-HE5, A1 | F | 12/31/2010 | WRITE OFF OF INVESTMENT | | | 1,238,941 | 455,785 | | | | | | | | | | | | 07/27/2036 |
| 00389W-AB-6 | ACACIA CDO 11A, CL B ABS | | 01/31/2010 | DISTRIBUTION | | 17,495 | | | | | | | | | | | 17,495 | 17,495 | | 03/15/2047 |
| 003890-AA-8 | ACADEMIC FIN CORP SR - TRUST 2005 - SER | | 11/15/2010 | CALLED @ 100.00000000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 2,609 | 06/01/2041 |
| 004421-BH-5 | ACE 2002-HE3, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 788,861 | 788,861 | 792,312 | 791,232 | | (2,371) | | (2,371) | | 788,861 | | | | 11,037 | 10/25/2032 |
| 004421-EX-7 | ACE 2004-OP1, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 2,541,239 | 2,541,239 | 2,536,600 | 2,539,091 | | 2,148 | | 2,148 | | 2,541,239 | | | | 23,995 | 04/25/2034 |
| 004421-EY-5 | ACE 2004-OP1, M3 | | 12/27/2010 | SCHEDULED REDEMPTION | | 96,108 | 96,108 | 96,108 | 96,108 | | | | | | 96,108 | | | | 1,080 | 04/25/2034 |
| 004421-LL-5 | ACE 2005-RM1 M1 | | 01/25/2010 | SCHEDULED REDEMPTION | | 138,537 | 138,537 | 138,781 | 138,575 | | (37) | | (37) | | 138,537 | | | | 830 | 03/25/2035 |
| 004406-AA-2 | ACE 2006-GP1, A | | 12/27/2010 | SCHEDULED REDEMPTION | | 809,694 | 809,694 | 809,694 | 809,694 | | | | | | 809,694 | | | | 1,768 | 02/25/2031 |
| 00442B-AD-3 | ACE 2006-HE4, A2C | | 12/27/2010 | Various | | 141,589 | 141,589 | 101,761 | 47,293 | 67,212 | 27,084 | 12,375 | 81,920 | | 141,589 | | | | 554 | 10/25/2036 |
| 00441Y-AC-6 | ACE 2006-OP2, A2B | | 11/26/2010 | SCHEDULED REDEMPTION | | 1,129,269 | 1,129,269 | 1,129,269 | 1,129,269 | | | | | | 1,129,269 | | | | 1,866 | 08/25/2036 |
| 00441W-AA-4 | ACE 2006-SL4, A-1 | | 12/27/2010 | Various | | 173,003 | 173,003 | 93,724 | 25,034 | 102,042 | 45,927 | 33,962 | 114,007 | | 173,003 | | | | 381 | 09/25/2036 |
| 00506T-9C-1 | ACTIVANT SOLUTIONS INC B-3 TERM LOAN | | 12/21/2010 | SCHEDULED REDEMPTION | | 5,600 | 5,600 | 5,512 | | | 89 | | 89 | | 5,600 | | | | 1 | 02/02/2016 |
| 00506T-9B-3 | ACTIVANT SOLUTIONS TERM LOAN | | 12/21/2010 | Various | | 847,232 | 860,537 | 815,359 | | | 10,344 | | 10,344 | | 825,702 | | 21,529 | 21,529 | 10,121 | 05/02/2013 |
| 990620-9B-4 | ACUMENT GLOBAL TECH (TFS) TERM LOAN | | 01/31/2010 | DISTRIBUTION | | 27,773 | | | | | | | | | | | 27,773 | 27,773 | | 08/11/2013 |
| 0051 25-9B-7 | ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2 | | 12/31/2010 | SCHEDULED REDEMPTION | | 16,325 | 16,325 | 15,916 | | | 408 | | 408 | | 16,325 | | | | 7,178 | 03/15/2015 |
| 00753*-AK-5 | ADVANCED DRAINAGE SYSTEMS, INC. SR NTS | | 09/27/2010 | Various | | 14,571,429 | 14,571,429 | 14,571,429 | 14,571,429 | | | | | | 14,571,429 | | | | 2,040,015 | 06/27/2015 |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | | 11/01/2010 | SCHEDULED REDEMPTION | | 8,824 | 8,824 | 5,523 | 7,803 | | 1,020 | | 1,020 | | 8,824 | | | | | 03/01/2017 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | | 11/01/2010 | SCHEDULED REDEMPTION | | 24,263 | 24,263 | 15,188 | 21,457 | | 2,806 | | 2,806 | | 24,263 | | | | | 03/01/2017 |
| 007634-AA-6 | AEGON NV | R | 05/19/2010 | BARCLAYS BANK | | 3,044,940 | 3,000,000 | 2,997,300 | 2,997,820 | | 58 | | 58 | | 2,997,877 | | 47,063 | 47,063 | 76,188 | 12/15/2020 |
| 00104B-AC-4 | AES EASTERN ENERGY | | 07/02/2010 | SCHEDULED REDEMPTION | | 440,347 | 440,347 | 440,347 | 439,426 | | 921 | | 921 | | 440,347 | | | | 39,631 | 01/02/2017 |
| 00111B-AA-2 | AES HAWAII (HEPCO) | | 12/31/2010 | SCHEDULED REDEMPTION | | 989,800 | 989,800 | 989,800 | 989,800 | | | | | | 989,800 | | | | 55,544 | 06/30/2022 |
| 00105R-AA-2 | AES PANAMA SA | | 02/23/2010 | Various | | 9,040,000 | 9,000,000 | 8,925,930 | 8,943,627 | | 877 | | 877 | | 8,944,504 | | 95,496 | 95,496 | 92,781 | 12/21/2016 |
| 990501-9B-6 | AFFINION GROUP HOLDINGS, INC. TERM LOAN | | 10/05/2010 | Various | | 2,844,975 | 2,844,975 | 2,854,309 | 2,623,841 | | (4,715) | | (4,715) | | 2,844,975 | | | | 249,380 | 03/01/2012 |
| 00828D-AC-5 | AFFINION GROUP INC | | 11/23/2010 | Various | | 1,963,620 | 2,000,000 | 2,055,000 | 2,053,229 | | (25,641) | | (25,641) | | 2,027,588 | | (63,968) | (63,968) | 318,375 | 10/15/2013 |
| 990501-9C-4 | AFFINION GROUP TRANCHE B TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 18,750 | 18,750 | 18,563 | | | 188 | | 188 | | 18,750 | | | | 90 | 10/09/2016 |
| 02640F-AA-6 | AGFMT 2010-1A A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,071,540 | 1,071,540 | 1,071,282 | | | 258 | | 258 | | 1,071,540 | | | | 28,495 | 01/26/2014 |
| 008548-AE-9 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | 10/01/2010 | SCHEDULED REDEMPTION | | 1,264,000 | 1,264,000 | 1,264,000 | 1,264,000 | | | | | | 1,264,000 | | | | 76,851 | 10/01/2016 |
| 00855L-AA-7 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | 10/01/2010 | SCHEDULED REDEMPTION | | 635,000 | 635,000 | 635,000 | 635,000 | | | | | | 635,000 | | | | 40,894 | 10/01/2016 |
| 02660T-DD-2 | AHM 2005-1 3A1 | | 08/25/2010 | SCHEDULED REDEMPTION | | 45,047 | 45,047 | 45,012 | 45,043 | | 4 | | 4 | | 45,047 | | | | 106 | 06/25/2045 |
| 02660T-JJ-3 | AHMT 2006-1 M1 | | 08/25/2010 | SCHEDULED REDEMPTION | | 5,946,000 | 5,946,000 | | | | | | | | 5,946,000 | | | | 19,678 | 03/25/2046 |
| 00138Q-AA-5 | AIG SUNAMER GLOB FIN VI | | 11/12/2010 | FIRST TENNESSEE BANK (THE) | | 4,088,000 | 4,000,000 | 4,198,560 | 4,057,649 | | (36,785) | | (36,785) | | 4,020,864 | | 67,136 | 67,136 | 256,900 | 05/10/2011 |
| 009341-AL-2 | AIRCRAFT FINANCE TRUST | | 01/07/2010 | GUGGENHEIM CAPITAL MARKETS | | 3,859,049 | 9,880,945 | 2,508,287 | 2,392,253 | | | | | | 2,392,253 | | 1,466,796 | 1,466,796 | | 05/15/2024 |
| 991209-9A-7 | AL GULF COAST TERMINALS TERM LOAN | | 10/27/2010 | SCHEDULED REDEMPTION | | 28,572 | 28,572 | 27,715 | | | 857 | | 857 | | 28,572 | | | | 41,719 | 07/22/2016 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 010392-EZ-7 | ALABAMA POWER CO | | 08/26/2010 | DEUTSCHE BANK SECURITIES | | 1,805,550 | 1,500,000 | 1,496,115 | 1,496,193 | | 34 | | 34 | | 1,496,228 | | 309,322 | 309,322 | 72,990 | 05/15/2038 |
| C0118#-AA-0 | ALBECOUR INC. 7.27% SENIOR NOTES | A | 12/15/2010 | SCHEDULED REDEMPTION | | 2,434,783 | 2,434,783 | 2,434,783 | 2,434,783 | | | | | | 2,434,783 | | | | 177,009 | 12/15/2017 |
| 013817-AD-3 | ALCOA INC | | 08/03/2010 | TENDER OFFER | | 12,349,031 | 11,775,000 | 13,131,438 | 12,063,933 | | (118,076) | | (118,076) | | 11,945,858 | | 403,173 | 403,173 | 514,502 | 06/01/2011 |
| 01448Q-AA-8 | ALESCO PREFERRED FUNDING IV 2034 A-1 PRE | | 11/01/2010 | SCHEDULED REDEMPTION | | 597,792 | 597,792 | 597,792 | 597,792 | | | | | | 597,792 | | | | 3,860 | 07/30/2034 |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | 10/01/2010 | SCHEDULED REDEMPTION | | 230,000 | 230,000 | 230,000 | 230,000 | | | | | | 230,000 | | | | 14,817 | 01/01/2027 |
| 01741R-AD-4 | ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2 | | 05/13/2010 | J. P. MORGAN SECURITIES, INC. | | 1,166,039 | 800,000 | 809,625 | 808,598 | | (628) | | (628) | | 807,970 | | 358,069 | 358,069 | 14,297 | 06/01/2014 |
| 018490-AL-6 | ALLERGAN INC 1.500000% 04/01/2026 | | 08/25/2010 | LAZARD FRERES & COMPANY | | 906,000 | 800,000 | 846,814 | 814,607 | | (7,757) | | (7,757) | | 806,850 | | 99,150 | 99,150 | 10,967 | 04/01/2026 |
| 61753A-AC-2 | ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL | | 06/21/2010 | SCHEDULED REDEMPTION | | | 20,700,000 | | | | | | | | | | | | 130,656 | 06/20/2017 |
| 01903#-BA-9 | ALLIED CAPITAL CORPORATION SERIES B-2 SE | | 01/29/2010 | PRINCIPAL PAYMENT | | 7,500,000 | 7,971,274 | 7,125,000 | 6,648,690 | | 43,697 | | 43,697 | | 7,153,029 | | 346,971 | 346,971 | 75,412 | 06/15/2011 |
| 01903#-BB-7 | ALLIED CAPITAL CORPORATION SERIES C-2 SE | | 01/29/2010 | PRINCIPAL PAYMENT | | 7,500,000 | 7,967,795 | 7,125,000 | 6,607,123 | | 28,904 | | 28,904 | | 7,096,669 | | 403,331 | 403,331 | 79,469 | 03/31/2012 |
| 01903#-BC-5 | ALLIED CAPITAL CORPORATION SERIES CMW SE | | 01/29/2010 | PRINCIPAL PAYMENT | | 1,561,468 | 1,657,634 | 1,483,394 | 1,375,538 | | 5,789 | | 5,789 | | 1,477,231 | | 84,237 | 84,237 | 18,738 | 04/01/2012 |
| 01958X-BF-3 | ALLIED WASTE NORTH AMER | | 03/08/2010 | Various | | 22,449,240 | 22,000,000 | 22,393,168 | 22,377,129 | | (59,396) | | (59,396) | | 22,317,733 | | 131,508 | 131,508 | 759,840 | 02/15/2014 |
| 02261W-AB-5 | ALZA CORP 0% 07/28/2020 | | 09/30/2010 | JEFFERIES & COMPANY, INC. | | 2,694,600 | 3,000,000 | 2,419,391 | 2,189,327 | | 50,204 | | 50,204 | | 2,239,532 | | 455,068 | 455,068 | | 07/28/2020 |
| 02265Q-AA-6 | AMAL LTD | F | 11/21/2010 | SCHEDULED REDEMPTION | | 2,090,335 | 2,090,335 | 2,090,335 | 2,090,335 | | | | | | 2,090,335 | | | | 58,980 | 08/21/2021 |
| 030612-AC-9 | AMCAR 2006-RM A3 | | 12/06/2010 | SCHEDULED REDEMPTION | | 3,387,597 | 3,387,597 | 3,386,422 | 3,387,246 | | 350 | | 350 | | 3,387,597 | | | | 187,334 | 01/06/2014 |
| 023650-AH-7 | AMER WEST AIR | | 03/11/2010 | GOLDMAN, SACHS & CO. | | 6,173,290 | 6,759,094 | 6,759,094 | 6,759,094 | | | | | | 6,759,094 | | (585,804) | (585,804) | 177,738 | 04/02/2021 |
| 02360X-AF-4 | AMERENENERGY | | 11/01/2010 | MATURED | | 14,813,506 | 14,900,000 | 15,782,753 | 15,007,066 | | (111,297) | | (111,297) | | 14,900,000 | | (86,494) | (86,494) | 1,244,150 | 11/01/2010 |
| 02360X-AJ-6 | AMERENENERGY GENERATING | | 10/29/2010 | Various | | 3,980,000 | 4,000,000 | 3,985,120 | 3,986,393 | | 190 | | 190 | | 3,986,583 | | (6,583) | (6,583) | 289,402 | 06/01/2032 |
| 97180*-KM-9 | AMERICAN AIR #N338AA WILMINGTON TR | | 01/02/2010 | MATURED | | 219,292 | 219,292 | 222,517 | 219,292 | | | | | | 219,292 | | | | 11,403 | 01/02/2010 |
| 024937-A#-1 | AMERICAN CAPITAL STRATEGIES SER 2005-A S | | 06/28/2010 | Various | | 22,623,024 | 21,311,512 | 21,311,512 | 20,000,000 | | 1,144,012 | | 1,144,012 | | 22,455,524 | | 167,500 | 167,500 | 1,431,259 | 08/01/2010 |
| 207543-S#-7 | AMERICAN ELEC PWR SVCS CORP SEC NTS | | 10/15/2010 | SCHEDULED REDEMPTION | | 522,189 | 522,189 | 522,189 | 522,189 | | | | | | 522,189 | | | | 54,517 | 10/15/2017 |
| 025537-AD-3 | AMERICAN ELECTRIC POWER | | 03/15/2010 | MATURED | | 682,000 | 682,000 | 718,057 | 683,558 | | (1,558) | | (1,558) | | 682,000 | | | | 18,329 | 03/15/2010 |
| 02580H-AC-0 | AMERICAN EXPRESS BK FSB | | 08/16/2010 | Various | | 36,226,010 | 35,000,000 | 36,078,120 | 35,771,766 | | (247,225) | | (247,225) | | 35,524,541 | | 701,469 | 701,469 | 760,375 | 12/09/2011 |
| 0258M0-BY-4 | AMERICAN EXPRESS CREDIT | | 01/05/2010 | BARCLAYS BANK | | 31,738,859 | 32,000,000 | 31,407,360 | 31,869,479 | | 2,720 | | 2,720 | | 31,872,199 | | (133,339) | (133,339) | 160,000 | 12/02/2010 |
| 0258M0-BZ-1 | AMERICAN EXPRESS CREDIT | | 09/08/2010 | GOLDMAN, SACHS & CO. | | 3,324,660 | 3,000,000 | 2,990,340 | 2,993,683 | | 649 | | 649 | | 2,994,332 | | 330,328 | 330,328 | 124,108 | 12/02/2015 |
| 026874-AX-5 | AMERICAN INTL GROUP | | 09/22/2010 | CITIBANK | | 10,050,000 | 10,000,000 | 9,771,200 | 9,853,461 | | 16,407 | | 16,407 | | 9,869,868 | | 180,132 | 180,132 | 499,389 | 10/01/2015 |
| 029171-AF-2 | AMERICAN REAL ESTATE PARTNERS | | 01/15/2010 | TENDER OFFER | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 157,493 | 02/15/2013 |
| 029717-AM-7 | AMERICAN STD INC | | 02/15/2010 | MATURED | | 5,684,000 | 5,684,000 | 5,815,368 | 5,687,580 | | (3,580) | | (3,580) | | 5,684,000 | | | | 216,703 | 02/15/2010 |
| 03040#-AA-0 | AMERICAN WATER CAPITAL 6.87% NTS | | 03/29/2010 | SCHEDULED REDEMPTION | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 137,400 | 03/29/2011 |
| 030610-AD-1 | AMERICREDIT AUTOMOBILE RECEIVA | | 12/06/2010 | SCHEDULED REDEMPTION | | 6,238,140 | 6,238,140 | 6,405,140 | 6,390,361 | | (152,221) | | (152,221) | | 6,238,140 | | | | 207,937 | 09/06/2013 |
| 030613-AD-5 | AMERICREDIT AUTOMOBILE RECEIVA | | 12/06/2010 | SCHEDULED REDEMPTION | | 3,968,512 | 3,968,512 | 3,799,851 | 3,818,964 | | 149,548 | | 149,548 | | 3,968,512 | | | | 7,187 | 10/06/2013 |
| 03061N-JJ-9 | AMERICREDIT AUTOMOBILE RECEIVA | | 05/06/2010 | SCHEDULED REDEMPTION | | 6,982,171 | 6,982,171 | 6,886,166 | 6,936,870 | | 45,301 | | 45,301 | | 6,982,171 | | | | 7,807 | 05/06/2012 |
| 03063T-AF-1 | AMERICREDIT AUTOMOBILE RECEIVA | | 12/06/2010 | SCHEDULED REDEMPTION | | 3,509,599 | 3,509,599 | 3,632,435 | 3,629,277 | | (119,678) | | (119,678) | | 3,509,599 | | | | 177,574 | 06/06/2014 |
| 030616-AD-8 | AMERICREDIT PRIME AUTOMOBILE R | | 11/08/2010 | SCHEDULED REDEMPTION | | 4,937,176 | 4,937,176 | 5,021,262 | 4,996,671 | | (59,495) | | (59,495) | | 4,937,176 | | | | 121,438 | 06/08/2012 |
| 030616-AF-3 | AMERICREDIT PRIME AUTOMOBILE R | | 12/08/2010 | SCHEDULED REDEMPTION | | 872,432 | 872,432 | 892,334 | 891,687 | | (19,255) | | (19,255) | | 872,432 | | | | 46,675 | 03/08/2016 |
| 03076C-AA-4 | AMERIPRISE FINANCIAL INC | | 11/15/2010 | MATURED | | 642,000 | 642,000 | 641,981 | 641,996 | | 4 | | 4 | | 642,000 | | | | 34,347 | 11/15/2010 |
| 03200#-AE-8 | AMPACET CORPORATION - 2007 EXCHANGE TRAN | | 01/31/2010 | SCHEDULED REDEMPTION | | 2,533,998 | 2,533,998 | 2,533,998 | 2,759,647 | | (225,650) | | (225,650) | | 2,533,998 | | | | 163,950 | 01/31/2017 |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS | | 12/15/2010 | SCHEDULED REDEMPTION | | 1,111,000 | 1,111,000 | 1,111,000 | 1,111,000 | | | | | | 1,111,000 | | | | 105,545 | 06/15/2017 |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 11.78% SEN | | 03/31/2010 | DISTRIBUTION | | 700,132 | | 700,132 | | | | | | | 700,132 | | | | | 10/20/2012 |
| 032479-AC-1 | ANADARKO FINANCE CO | | 08/24/2010 | MORGAN STANLEY DEAN WITTER | | 412,240 | 400,000 | 453,716 | 410,215 | | (4,948) | | (4,948) | | 405,267 | | 6,973 | 6,973 | 22,200 | 05/01/2011 |
| 032511-AU-1 | ANADARKO PETROLEUM CORP | | 04/07/2010 | TENDER OFFER | | 4,660,101 | 4,495,000 | 4,566,471 | 4,524,893 | | (2,721) | | (2,721) | | 4,522,171 | | 137,930 | 137,930 | 276,096 | 10/01/2012 |
| 78443*-AN-1 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | 02/22/2010 | PRINCIPAL PAYMENT | | 526,524 | 526,524 | 525,892 | 524,951 | | 48 | | 48 | | 524,998 | | 1,525 | 1,525 | 2,197 | 06/30/2014 |
| 78443*-AM-3 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | 02/22/2010 | PRINCIPAL PAYMENT | | 2,902,977 | 2,902,977 | 2,902,977 | 2,902,977 | | | | | | 2,902,977 | | | | 46,641 | 06/30/2020 |
| 03350#-AF-3 | ANDERSEN CORP SR NTS (2004 TRANSACTION) | | 02/26/2010 | Various | | 6,369,844 | 6,354,723 | 6,354,723 | 6,354,723 | | | | | | 6,354,723 | | 15,121 | 15,121 | 148,230 | 05/15/2016 |
| G0350#-AF-2 | ANGLO IRISH BANK CORP. SUB NTS SER A | F | 11/11/2010 | Various | | 6,949,383 | 30,000,000 | 7,957,169 | 30,000,000 | | (457,169) | 22,042,831 | (22,500,000) | | 7,500,000 | | (550,617) | (550,617) | 1,413,000 | 09/29/2015 |
| 035287-AB-7 | ANIXTER INC | | 10/15/2010 | WELLS FARGO | | 5,940,000 | 6,000,000 | 5,401,337 | 5,614,794 | | 50,714 | | 50,714 | | 5,665,508 | | 274,492 | 274,492 | 405,592 | 03/01/2015 |
| 03663Q-AF-1 | ANTARES CLASS C-1 SR NTS LOANS | R | 09/14/2010 | SCHEDULED REDEMPTION | | 5,173,031 | 5,173,031 | 5,164,726 | 5,172,615 | | 416 | | 416 | | 5,173,031 | | | | 205,101 | 12/14/2011 |
| 00184A-AA-3 | AOL TIME WARNER INC | | 12/23/2010 | DISTRIBUTION | | 446 | | | | | | | | | 446 | | | | | 04/15/2006 |
| 00184A-AB-1 | AOL TIME WARNER INC | | 03/11/2010 | TENDER OFFER | | 9,579,190 | 8,984,000 | 9,278,406 | 9,091,523 | | (15,689) | | (15,689) | | 9,075,834 | | 503,356 | 503,356 | 245,937 | 04/15/2011 |
| 00184A-AF-2 | AOL TIME WARNER INC | | 07/14/2010 | TENDER OFFER | | 4,950,000 | 4,500,000 | 4,605,361 | 4,539,345 | | (8,540) | | (8,540) | | 4,530,805 | | 419,196 | 419,196 | 217,422 | 05/01/2012 |
| 00184A-AG-0 | AOL TIME WARNER INC | | 02/04/2010 | DISTRIBUTION | | 25,715 | | | | | | | | | 25,715 | | 25,715 | 25,715 | | 05/01/2032 |
| 037705-AA-8 | APPALACHIAN NPI (EQUITABLE) 7.76% SR BON | | 08/31/2010 | SCHEDULED REDEMPTION | | 2,530,500 | 2,530,500 | 2,534,937 | 2,523,203 | | 7,297 | | 7,297 | | 2,530,500 | | | | 196,367 | 02/28/2016 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 037735-CC-9 | APPALACHIAN POWER CO | | 06/01/2010 | MATURED | | 8,000,000 | 8,000,000 | 7,984,800 | 7,998,600 | | 1,400 | | 1,400 | | 8,000,000 | | | | 176,000 | 06/01/2010 |
| 677755-C#-5 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | 09/08/2010 | Various | | 4,055,000 | 4,055,000 | 4,055,000 | 4,075,328 | | (6,446) | | (6,446) | | 4,068,882 | | (13,882) | (13,882) | 375,731 | 04/01/2013 |
| 677755-C*-9 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | 07/15/2010 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 300,000 | 299,476 | | 524 | | 524 | | 300,000 | | | | 29,400 | 07/15/2020 |
| 718031-E#-0 | AQUA PENNSYLVANIA INC 1ST MTG | | 01/15/2010 | MATURED | | 12,000,000 | 12,000,000 | 12,000,000 | 11,999,017 | | 983 | | 983 | | 12,000,000 | | | | 547,200 | 01/15/2010 |
| 990798-9B-8 | ARAMARK CORPORATION L/C FACILITY DEPOSIT | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 35 | 01/26/2014 |
| 990798-9A-0 | ARAMARK CORPORATION TERM LOAN | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 545 | 01/26/2014 |
| 990798-9E-2 | ARAMARK CORPORATION US TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 140,019 | 140,019 | 136,169 | | | 3,851 | | 3,851 | | 140,019 | | | | 1,946 | 01/26/2014 |
| 039483-AQ-5 | ARCHER-DANIELS-MIDLAND | | 11/15/2010 | MATURED | | 2,500,000 | 2,500,000 | 2,704,175 | 2,526,639 | | (26,639) | | (26,639) | | 2,500,000 | | | | 146,750 | 11/15/2010 |
| 04010K-AA-3 | ARES VIII CLO CLASS A1A, FLOAT. RATE LOA | | 11/26/2010 | SCHEDULED REDEMPTION | | 3,460,538 | 3,460,538 | 3,460,538 | 3,460,538 | | | | | | 3,460,538 | | | | 26,708 | 02/26/2016 |
| 007036-FW-1 | ARMT 2005-1 5A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 296,921 | 296,921 | 297,234 | 297,133 | | (212) | | (212) | | 296,921 | | | | 1,021 | 05/25/2035 |
| 007036-UQ-7 | ARMT 2005-11 5A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,574,578 | 1,574,578 | 740,052 | 741,428 | | 833,150 | | 833,150 | | 1,574,578 | | | | 5,885 | 02/25/2036 |
| 2254W0-MM-4 | ARMT 2005-12 5A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,650,533 | 1,650,533 | 744,287 | 744,487 | | 906,046 | | 906,046 | | 1,650,533 | | | | 5,755 | 03/25/2036 |
| 042735-BA-7 | ARROW ELECTRONICS INC | | 01/06/2010 | WALL STREET ACCESS | | 14,110,180 | 14,000,000 | 13,995,660 | 13,995,736 | | 8 | | 8 | | 13,995,745 | | 114,435 | 114,435 | 235,667 | 04/01/2020 |
| 040104-MY-4 | ARSI 2005-W1, A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 128,115 | 128,115 | 128,115 | 128,115 | | | | | | 128,115 | | | | 399 | 05/25/2035 |
| 04013B-AB-8 | ARSI 2006-M2, A2B | | 12/27/2010 | Various | | 864,406 | 864,406 | 691,493 | 748,031 | | 172,914 | 56,539 | 116,375 | | 864,406 | | | | 980 | 09/25/2036 |
| 04541G-HX-3 | ASSET BACKED SECURITIES CORP H | | 12/27/2010 | SCHEDULED REDEMPTION | | 3,188,628 | 3,188,628 | 3,211,547 | 3,191,777 | | (3,149) | | (3,149) | | 3,188,628 | | | | 48,063 | 04/25/2034 |
| 046353-AC-2 | ASTRAZENECA PLC | F | 02/04/2010 | WALL STREET ACCESS | | 5,476,400 | 5,000,000 | 5,483,950 | 5,454,426 | | (17,260) | | (17,260) | | 5,437,166 | | 39,234 | 39,234 | 108,000 | 09/15/2012 |
| 001957-A*-0 | AT&T FIBER OPTIC EASEMENT AGMT #5 | | 07/16/2010 | SCHEDULED REDEMPTION | | 483,644 | 483,644 | 483,644 | 483,644 | | | | | | 483,644 | | | | 34,296 | 07/16/2012 |
| 00209A-AE-6 | AT&T WIRELESS | | 12/31/2010 | Various | | 26,554,890 | 26,000,000 | 27,654,056 | 26,401,743 | | (310,912) | | (310,912) | | 26,090,831 | | 464,059 | 464,059 | 2,472,094 | 03/01/2011 |
| 04963J-AA-3 | ATRIUM CDO, CLASS A LOANS | F | 10/27/2010 | SCHEDULED REDEMPTION | | 1,901,485 | 1,901,485 | 1,808,787 | | | 92,697 | | 92,697 | | 1,901,485 | | | | 11,030 | 06/27/2015 |
| 00182E-AJ-8 | AUST & NZ BANKING GROUP | F | 08/20/2010 | GOLDMAN, SACHS & CO. | | 1,667,850 | 1,500,000 | 1,498,590 | 1,498,957 | | 175 | | 175 | | 1,499,132 | | 168,718 | 168,718 | 102,300 | 07/19/2013 |
| 991235-9A-2 | AVAYA, INC. TERM B-1 LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 2,595 | 2,595 | 2,413 | | | 182 | | 182 | | 2,595 | | | | 7 | 10/24/2014 |
| 05366#-AC-7 | AVIATION CAPITAL GROUP CORP 3-YEAR | | 08/08/2010 | MATURED | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 988,238 | 08/08/2010 |
| 05368B-AA-8 | AVIATION SECURITIZATION II LLC | | 12/15/2010 | SCHEDULED REDEMPTION | | 147,811 | 147,811 | 147,811 | 147,811 | | | | | | 147,811 | | | | 864 | 12/15/2023 |
| 05615Q-AB-4 | BABSON CLO LTD. 2004-IA CLASS A-2A LOANS | | 12/15/2010 | SCHEDULED REDEMPTION | | 2,601,822 | 2,601,822 | 2,601,822 | 2,601,822 | | | | | | 2,601,822 | | | | 18,612 | 06/15/2016 |
| 05952C-AC-4 | BACM 2007-5, A3 | | 07/27/2010 | STRUCTURED AND ALTERNATIVE SECURITIES | | 25,922,853 | 25,000,000 | 25,243,165 | 25,180,148 | | (23,533) | | (23,533) | | 25,156,615 | | 766,238 | 766,238 | 932,764 | 02/10/2051 |
| 059523-BB-5 | BAFC 2007-5 7A5 | | 12/01/2010 | Various | | 443,696 | 443,696 | 350,201 | 369,955 | | 78,741 | 5,000 | 73,741 | | 443,696 | | | | 16,489 | 07/25/2037 |
| 05955Y-AM-1 | BAFC 2010-R3 3A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,622,877 | 5,622,877 | 5,608,820 | | | 14,057 | | 14,057 | | 5,622,877 | | | | 157,044 | 09/26/2037 |
| 05955Y-AS-8 | BAFC 2010-R3 4A4 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,894,613 | 2,894,613 | 2,901,850 | | | (7,237) | | (7,237) | | 2,894,613 | | | | 81,973 | 06/26/2036 |
| 05957N-AQ-4 | BANCO DO BRASIL (CAYMAN) | F | 02/12/2010 | Various | | 9,703,671 | 9,667,000 | 9,602,521 | | | 488 | | 488 | | 9,603,009 | | 100,662 | 100,662 | 18,293 | 01/22/2015 |
| 05948K-BE-8 | BANK OF AMERICA ALTERNATIVE LOAN TRUST | | 12/01/2010 | SCHEDULED REDEMPTION | | 832,750 | 832,750 | 837,652 | 834,756 | | (2,006) | | (2,006) | | 832,750 | | | | 25,742 | 04/25/2033 |
| 06050B-AG-6 | BANK OF AMERICA CORP | | 08/17/2010 | BARCLAYS BANK | | 10,248,529 | 10,000,000 | 9,966,540 | 9,975,046 | | 6,687 | | 6,687 | | 9,981,733 | | 266,796 | 266,796 | 169,167 | 04/30/2012 |
| 06050B-AJ-0 | BANK OF AMERICA CORP | | 08/13/2010 | Various | | 72,213,200 | 70,000,000 | 70,320,900 | 70,293,621 | | (73,863) | | (73,863) | | 70,219,759 | | 1,993,441 | 1,993,441 | 1,083,264 | 06/22/2012 |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,026,417 | 1,026,417 | 1,026,417 | 1,026,417 | | | | | | 1,026,417 | | | | 40,998 | 12/01/2016 |
| 064149-A6-4 | BANK OF NOVA SCOTIA | A | 01/20/2010 | Various | | 20,034,150 | 20,000,000 | 19,974,400 | | | 40 | | 40 | | 19,974,440 | | 59,711 | 59,711 | 5,667 | 01/22/2015 |
| 06739F-FS-5 | BARCLAYS BANK PLC | F | 07/01/2010 | BARCLAYS BANK | | 8,913,520 | 8,000,000 | 7,982,800 | 7,983,553 | | 663 | | 663 | | 7,984,215 | | 929,305 | 929,305 | 337,500 | 05/22/2019 |
| 20763#-BF-7 | BASIN ELE PWR CORP/DAKOTA COAL/CN BNK | | 01/03/2010 | SCHEDULED REDEMPTION | | 1,772,592 | 1,772,592 | 1,772,592 | 1,772,946 | | (354) | | (354) | | 1,772,592 | | | | 180,096 | 01/03/2012 |
| 07181X-AB-9 | BAXTER FINCO BV | | 01/06/2010 | BANK OF AMERICA | | 10,324,100 | 10,000,000 | 10,247,600 | 10,094,573 | | (3,293) | | (3,293) | | 10,091,279 | | 232,821 | 232,821 | 113,472 | 10/15/2010 |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,467,849 | 3,467,849 | 3,498,193 | | | (30,344) | | (30,344) | | 3,467,849 | | | | 86,523 | 05/26/2037 |
| 05539G-AB-9 | BEA CBO 1998-1 CLASS A2A HIGH YIELD | | 03/25/2010 | Various | | 1,505 | 2,280,136 | 684,493 | | | | | | | | | 1,505 | 1,505 | | 06/15/2010 |
| 07385T-AJ-5 | BEAR STEARNS CO INC | | 11/10/2010 | J. P. MORGAN SECURITIES, INC. | | 3,391,200 | 3,000,000 | 3,083,219 | 3,048,166 | | (7,759) | | (7,759) | | 3,040,408 | | 350,792 | 350,792 | 171,475 | 11/15/2014 |
| 079857-AG-3 | BELLSOUTH CAP FD | | 02/15/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,983,387 | 10,017,943 | | (17,943) | | (17,943) | | 10,000,000 | | | | 387,500 | 02/15/2010 |
| 990923-9A-4 | BERRY PLASTICS GROUP, INC. TERM C LOAN | | 12/31/2010 | Various | | 1,934,233 | 2,044,233 | 2,044,233 | 2,044,233 | | | | | | 2,044,233 | | (110,000) | (110,000) | 34,256 | 04/03/2015 |
| 086516-AF-8 | BEST BUY 2.250000% 01/15/2022 | | 02/04/2010 | CITIGROUP GLOBAL MARKETS | | 1,418,891 | 1,350,000 | 1,501,893 | 1,350,000 | | | | | | 1,350,000 | | 68,891 | 68,891 | 17,213 | 01/15/2022 |
| 991200-9A-6 | BI-LO LLC FIRST LIEN TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 75,000 | 75,000 | 72,750 | | | 2,250 | | 2,250 | | 75,000 | | | | 56,396 | 05/12/2015 |
| 991093-9B-3 | BIOMET INC DOLLAR TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 10,230 | 10,230 | 10,026 | | | 205 | | 205 | | 10,230 | | | | 821 | 03/25/2015 |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | 12/31/2010 | SCHEDULED REDEMPTION | | 121,920 | 121,920 | 121,005 | 122,781 | | (861) | | (861) | | 121,920 | | | | 9,782 | 12/30/2016 |
| 09201J-AA-4 | BLACK DIAMOND INT'L FUNDING, LTD. MTN SE | | 10/15/2010 | SCHEDULED REDEMPTION | | 15,448,150 | 15,448,150 | 15,448,150 | 15,448,150 | | | | | | 15,448,150 | | | | 99,370 | 07/17/2017 |
| 990648-9C-3 | BLB WORLDWIDE HOLDINGS INC EXIT LOAN | | 12/10/2010 | SCHEDULED REDEMPTION | | 33,503 | 33,503 | 7,804 | | | 25,699 | | 25,699 | | 33,503 | | | | 2,763 | 11/05/2015 |
| 990648-9A-7 | BLB WORLDWIDE HOLDINGS, INC. 1ST LIEN | | 11/30/2010 | Various | | 114,500 | 494,083 | 857,814 | | 114,500 | | | 114,500 | | 114,500 | | | | | 08/11/2011 |
| 05948K-EW-5 | BOAA 2003-7 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,367,236 | 1,367,236 | 1,379,199 | 1,377,216 | | (9,981) | | (9,981) | | 1,367,236 | | | | 40,900 | 09/25/2018 |
| 05948K-W5-4 | BOAA 2005-11 4A5 | | 12/01/2010 | Various | | 843,486 | 843,486 | 792,692 | 812,540 | | 35,860 | 4,914 | 30,946 | | 843,486 | | | | 29,944 | 12/25/2035 |
| 05948K-E5-4 | BOAA 2005-6 2CB1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,586,621 | 1,586,621 | 1,588,730 | 1,587,061 | | (440) | | (440) | | 1,586,621 | | | | 54,309 | 07/25/2035 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 05948X-RF-0 | BOAMS 2003-6 1A31 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,561,571 | 4,561,571 | 4,558,007 | 4,560,981 | | 590 | | 590 | | 4,561,571 | | | | 203,057 | 08/25/2033 |
| 05949A-AY-6 | BOAMS 2004-3 1A23 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,308,904 | 4,308,904 | 4,325,063 | 4,321,670 | | (12,766) | | (12,766) | | 4,308,904 | | | | 118,764 | 04/25/2034 |
| 05949C-GV-2 | BOAMS 2005-8 A8 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,564,272 | 1,564,272 | 1,427,398 | | | 136,874 | | 136,874 | | 1,564,272 | | | | 46,310 | 09/25/2035 |
| 05555#-AC-8 | BOB EVANS FARMS INC SR UNSEC NTS SER. C | | 07/28/2010 | SCHEDULED REDEMPTION | | 3,999,874 | 3,999,874 | 3,999,874 | 4,072,845 | | (72,971) | | (72,971) | | 3,999,874 | | | | 204,794 | 07/28/2014 |
| 097014-AH-7 | BOEING CAPITAL CORP | | 01/27/2010 | J. P. MORGAN SECURITIES, INC. | | 12,912,354 | 13,000,000 | 13,114,530 | 13,057,099 | | (1,442) | | (1,442) | | 13,055,657 | | (143,303) | (143,303) | 758,511 | 01/15/2013 |
| 06423R-AV-8 | BOIT 2003-A4, A4 | | 02/23/2010 | BARCLAYS BANK | | 4,978,125 | 5,000,000 | 5,014,063 | 5,005,319 | | (238) | | (238) | | 5,005,081 | | (26,956) | (26,956) | 4,897 | 01/15/2016 |
| 09951#-AE-6 | BORAL LTD/BORAL USA GTD SR NTS | R | 11/08/2010 | NAB CAPITAL SECURITIES | | 21,456,800 | 20,000,000 | 19,499,379 | 19,508,556 | | 67,929 | | 67,929 | | 19,576,484 | | 1,880,316 | 1,880,316 | 1,114,111 | 05/09/2015 |
| 100756-AA-3 | BOST 2004-1A A LOANS | | 11/25/2010 | Various | | 1,741,192 | 1,741,192 | 1,471,307 | 1,750,430 | | 289,394 | | 289,394 | | 1,741,192 | | | | 11,027 | 05/25/2016 |
| 10600P-AA-5 | BRAMER 2003-1 | F | 12/15/2010 | SCHEDULED REDEMPTION | | 2,051,302 | 2,051,302 | 2,051,302 | 2,051,302 | | | | | | 2,051,302 | | | | 129,228 | 06/15/2011 |
| 991142-9A-0 | BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR | | 09/30/2010 | Various | | 5,025 | 5,025 | 4,858 | 6,463 | | (1,438) | | (1,438) | | 5,025 | | | | 370 | 05/28/2015 |
| 109641-AE-0 | BRINKER INTERNATIONAL | | 01/07/2010 | JEFFERIES & COMPANY, INC. | | 13,331,250 | 13,500,000 | 13,482,635 | 13,491,124 | | 48 | | 48 | | 13,491,171 | | (159,921) | (159,921) | 87,288 | 06/01/2014 |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO | | 12/03/2010 | Various | | 510,198 | 621,000 | 709,865 | | | (324) | | (324) | | 709,541 | | (199,343) | (199,343) | 201,116 | 11/15/2036 |
| 111021-AD-3 | BRITISH TELECOM PLC | F | 12/15/2010 | Various | | 24,195,420 | 24,065,000 | 26,135,054 | 25,359,321 | | (1,280,631) | | (1,280,631) | | 24,078,691 | | 116,729 | 116,729 | 2,072,443 | 12/15/2010 |
| 171870-AK-4 | BROADWING INC | | 11/30/2010 | LAZARD FRERES & COMPANY | | 2,752,625 | 3,050,000 | 3,080,500 | 3,075,739 | | (1,095) | | (1,095) | | 3,074,645 | | (322,020) | (322,020) | 213,754 | 06/15/2023 |
| 116663-AC-9 | BRUCE MANSFIELD UNIT 1 2 | | 06/01/2010 | SCHEDULED REDEMPTION | | 127,896 | 127,896 | 127,896 | 127,896 | | | | | | 127,896 | | | | 8,761 | 06/01/2034 |
| 073879-TT-5 | BSABS 2005-HE4 M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 2,268,939 | 2,268,939 | 2,264,684 | 2,267,856 | | 1,083 | | 1,083 | | 2,268,939 | | | | 9,195 | 04/25/2035 |
| 07388E-AJ-5 | BSABS 2006-SD2, A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 332,778 | 332,778 | 332,778 | 332,778 | | | | | | 332,778 | | | | 973 | 06/25/2036 |
| 07384M-GH-0 | BSARM 2004-12 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,823,353 | 1,823,353 | 1,792,869 | 1,793,305 | | 30,049 | | 30,049 | | 1,823,353 | | | | 40,723 | 02/25/2035 |
| 07383F-X3-7 | BSCMS 2004-PWR6, A4 | | 06/24/2010 | DESCAP SECURITIES INC | | 1,525,313 | 1,500,000 | 1,466,223 | 1,489,503 | | 2,757 | | 2,757 | | 1,492,260 | | 33,052 | 33,052 | 44,833 | 11/11/2041 |
| 07388N-AJ-5 | BSCMS 2006 - T24, C | | 12/29/2010 | GOLDMAN, SACHS & CO. | | 3,974,515 | 7,429,000 | 7,469,721 | 7,892,633 | | (60,282) | | (60,282) | | 7,832,351 | | (3,857,836) | (3,857,836) | 424,834 | 10/12/2041 |
| 07387K-AG-8 | BSCMS 2006-BBA7, B | | 04/29/2010 | MESIROW FINANCIAL, INC. | | 4,100,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (900,000) | (900,000) | 8,840 | 03/15/2019 |
| 07387K-AH-6 | BSCMS 2006-BBA7, C | | 04/29/2010 | MESIROW FINANCIAL, INC. | | 2,535,000 | 3,250,000 | 3,250,000 | 3,250,000 | | | | | | 3,250,000 | | (715,000) | (715,000) | 5,999 | 03/15/2019 |
| 07387K-AJ-2 | BSCMS 2006-BBA7, D | | 04/29/2010 | MESIROW FINANCIAL, INC. | | 2,220,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (780,000) | (780,000) | 5,771 | 03/15/2019 |
| 07388L-AL-4 | BSCMS 2006-PW13, B | | 12/29/2010 | GOLDMAN, SACHS & CO. | | 9,920,800 | 12,401,000 | 12,468,399 | 12,450,022 | | (6,375) | | (6,375) | | 12,443,647 | | (2,522,847) | (2,522,847) | 705,796 | 09/11/2041 |
| 07388P-AC-5 | BSCMS 2006-PW14, A3 | | 06/21/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 25,629,493 | 24,900,000 | 24,869,849 | 24,879,065 | | 5,908 | | 5,908 | | 24,884,973 | | 744,520 | 744,520 | 731,387 | 12/11/2038 |
| 07388P-AN-1 | BSCMS 2006-PW14, D | | 09/07/2010 | Various | | 2,765,060 | 12,022,000 | 3,391,302 | 11,618,653 | | (876,640) | 8,076,089 | (8,952,729) | | 2,665,924 | | 99,136 | 99,136 | 504,239 | 12/11/2038 |
| 07388Y-AE-2 | BSCMS 2007-PW16, A4 | | 06/22/2010 | GREENWICH CAPITAL MARKETS, INC. | | 20,324,191 | 20,030,000 | 18,846,618 | 19,035,112 | | 53,341 | | 53,341 | | 19,088,453 | | 1,235,737 | 1,235,737 | 655,354 | 06/11/2040 |
| 07388Y-AH-5 | BSCMS 2007-PW16, AJ | | 02/22/2010 | JEFFERIES & COMPANY, INC. | | 8,175,000 | 15,000,000 | 5,788,338 | 7,497,986 | | 65,967 | | 65,967 | | 7,563,952 | | 611,048 | 611,048 | 185,546 | 06/11/2040 |
| 07388V-AH-1 | BSCMS 2007-T26, AJ | | 02/03/2010 | Various | | 8,216,332 | 15,000,000 | 7,241,422 | 7,343,855 | | 38,076 | | 38,076 | | 8,687,882 | | (471,550) | (471,550) | 137,295 | 01/12/2045 |
| 09250F-AA-2 | BSIS 2005-2A, A1 LOANS | | 02/25/2010 | SCHEDULED REDEMPTION | | 3,714 | 3,714 | 2,748 | 2,871 | | 843 | | 843 | | 3,714 | | | | 9 | 05/25/2017 |
| 07400W-AA-8 | BSMF 2006-SL1, A | | 12/27/2010 | Various | | 545,462 | 2,601,499 | 769,284 | 505,009 | 1,360,516 | (782,888) | 537,175 | 40,453 | | 545,462 | | | | 8,061 | 08/25/2036 |
| 07401U-AA-1 | BSSLT 2007-SV1A A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 840,874 | 840,874 | 840,874 | 840,874 | | | | | | 840,874 | | | | 2,585 | 12/25/2036 |
| 991055-9B-2 | BUCYRUS INTERNATIONAL TRANCHE C TERM US | | 10/01/2010 | SCHEDULED REDEMPTION | | 4,916 | 4,916 | 4,891 | | | 25 | | 25 | | 4,916 | | | | 2,844 | 02/17/2016 |
| 990882-9C-8 | BUILDING MATERIALS CORP OF AMERICA TERM | | 08/12/2010 | SCHEDULED REDEMPTION | | 471,887 | 471,887 | 467,758 | | | 4,129 | | 4,129 | | 471,887 | | | | 7,440 | 02/22/2014 |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE | | 10/01/2010 | SCHEDULED REDEMPTION | | 755,591 | 755,591 | 755,591 | 755,591 | | | | | | 755,591 | | | | 37,530 | 04/01/2023 |
| 05568B-AA-6 | BURLINGTN NORTH SANTA FE | | 07/15/2010 | SCHEDULED REDEMPTION | | 1,220,469 | 1,220,469 | 1,220,469 | 1,220,469 | | | | | | 1,220,469 | | | | 69,811 | 01/15/2024 |
| 12189T-AF-1 | BURLINGTN NORTH SANTA FE | | 01/26/2010 | GFI SECURITIES LLC | | 5,857,700 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 857,700 | 857,700 | 179,236 | 08/01/2097 |
| 12200B-AA-6 | BURLINGTN NORTH SANTA FE | | 07/15/2010 | SCHEDULED REDEMPTION | | 1,060,111 | 1,060,111 | 988,765 | 1,006,987 | | 53,124 | | 53,124 | | 1,060,111 | | | | 48,500 | 01/15/2021 |
| 05568N-AF-9 | BURLINGTON NORTHERN PASS THROUGH CERTIFI | | 07/02/2010 | SCHEDULED REDEMPTION | | 1,984,573 | 1,984,573 | 1,984,573 | 1,984,573 | | | | | | 1,984,573 | | | | 111,168 | 07/02/2016 |
| 12189N-AA-5 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | 12/28/2010 | Various | | 1,900,886 | 1,900,886 | 1,893,037 | 1,937,917 | | (36,991) | | (36,991) | | 1,900,926 | | (40) | (40) | 121,255 | 06/28/2012 |
| 12189N-AB-3 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | 07/02/2010 | SCHEDULED REDEMPTION | | 2,589,929 | 2,589,929 | 2,584,078 | 2,629,968 | | (40,039) | | (40,039) | | 2,589,929 | | | | 110,202 | 01/02/2012 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA | | 04/01/2010 | SCHEDULED REDEMPTION | | 36,090 | 36,090 | 36,090 | 36,090 | | | | | | 36,090 | | | | 1,902 | 04/01/2021 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB | | 04/01/2010 | SCHEDULED REDEMPTION | | 183,996 | 183,996 | 183,996 | 183,996 | | | | | | 183,996 | | | | 9,695 | 04/01/2023 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S | | 04/01/2010 | SCHEDULED REDEMPTION | | 189,476 | 189,476 | 189,476 | 189,476 | | | | | | 189,476 | | | | 9,985 | 04/01/2023 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T | | 04/01/2010 | SCHEDULED REDEMPTION | | 120,284 | 120,284 | 120,284 | 120,284 | | | | | | 120,284 | | | | 6,339 | 04/01/2023 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V | | 04/01/2010 | SCHEDULED REDEMPTION | | 286,546 | 286,546 | 286,546 | 286,546 | | | | | | 286,546 | | | | 15,101 | 04/01/2022 |
| 90357#-AH-9 | BURLINGTON NORTHERN SECD SER A 2005-W | | 04/01/2010 | SCHEDULED REDEMPTION | | 179,238 | 179,238 | 179,238 | 179,238 | | | | | | 179,238 | | | | 9,446 | 04/01/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 90357#-AJ-5 | BURLINGTON NORTHERN SECD SER A 2005-X | | 04/01/2010 | SCHEDULED REDEMPTION | | 102,040 | 102,040 | 102,040 | 102,040 | | | | | | 102,040 | | | | 5,378 | 04/01/2023 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z | | 04/01/2010 | SCHEDULED REDEMPTION | | 89,863 | 89,863 | 89,863 | 89,863 | | | | | | 89,863 | | | | 4,736 | 04/01/2023 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA | | 04/01/2010 | SCHEDULED REDEMPTION | | 69,933 | 69,933 | 69,933 | 69,933 | | | | | | 69,933 | | | | 3,684 | 04/01/2020 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB | | 04/01/2010 | SCHEDULED REDEMPTION | | 41,099 | 41,099 | 41,099 | 41,099 | | | | | | 41,099 | | | | 2,166 | 04/01/2023 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y | | 04/01/2010 | SCHEDULED REDEMPTION | | 199,928 | 199,928 | 199,928 | 199,928 | | | | | | 199,928 | | | | 10,536 | 04/01/2022 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA | | 04/01/2010 | SCHEDULED REDEMPTION | | 53,128 | 53,128 | 53,128 | 53,128 | | | | | | 53,128 | | | | 2,798 | 04/01/2020 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA | | 04/01/2010 | SCHEDULED REDEMPTION | | 69,018 | 69,018 | 69,018 | 69,018 | | | | | | 69,018 | | | | 3,637 | 04/01/2021 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA | | 04/01/2010 | SCHEDULED REDEMPTION | | 48,137 | 48,137 | 48,137 | 48,137 | | | | | | 48,137 | | | | 2,537 | 04/01/2020 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U | | 04/01/2010 | SCHEDULED REDEMPTION | | 25,099 | 25,099 | 25,099 | 25,099 | | | | | | 25,099 | | | | 1,323 | 04/01/2023 |
| 12201P-AA-4 | BURLINGTON RESOURCES FIN | | 08/03/2010 | CALLED @ 103.3147 | | 3,616,015 | 3,500,000 | 3,824,555 | 3,552,616 | | (27,219) | | (27,219) | | 3,525,397 | | 90,618 | 90,618 | 226,007 | 02/15/2011 |
| 12201P-AC-0 | BURLINGTON RESOURCES FIN | | 08/03/2010 | CALLED @ 106.0516 | | 466,627 | 440,000 | 467,469 | 446,005 | | (2,118) | | (2,118) | | 443,888 | | 22,739 | 22,739 | 27,221 | 08/15/2011 |
| 12201P-AM-8 | BURLINGTON RESOURCES FIN | | 01/11/2010 | BARCLAYS BANK | | 9,894,870 | 9,000,000 | 9,504,280 | 9,126,047 | | (2,274) | | (2,274) | | 9,123,773 | | 771,097 | 771,097 | 69,875 | 12/01/2011 |
| 74932#-AA-2 | BUZZI UNICEM / RC CEMENT 6.60% SERIES A | | 05/29/2010 | MATURED | | 8,666,666 | 8,666,666 | 8,666,666 | 8,666,666 | | | | | | 8,666,666 | | | | 290,333 | 05/29/2010 |
| 12682N-AF-6 | CABLE & WIRE OPT FIN 144A | F | 06/22/2010 | MATURED | | 20,000,000 | 20,000,000 | 20,446,120 | 20,102,041 | | (102,041) | | (102,041) | | 20,000,000 | | | | 800,000 | 06/22/2010 |
| 85746*-DT-4 | CAE, INC. LEASE BACKED EQUIP. SER 1/SER | I | 01/31/2010 | Various | | 263,692 | 263,692 | 263,692 | 268,059 | | | | | | 263,692 | | | | 16,266 | 01/31/2015 |
| 85746*-DW-7 | CAE, INC. LEASE BACKED EQUIP. SER 2/SER | I | 01/31/2010 | Various | | 242,234 | 242,234 | 242,234 | 246,643 | | | | | | 242,234 | | | | 15,807 | 01/31/2015 |
| 85746*-DZ-0 | CAE, INC. LEASE BACKED EQUIP. SER 3/SER | I | 01/31/2010 | Various | | 242,234 | 242,234 | 242,234 | 246,643 | | | | | | 242,234 | | | | 15,807 | 01/31/2015 |
| 85746*-DP-2 | CAE, INC. LEASE BACKED SERIES B NOTES | I | 01/31/2010 | Various | | 249,632 | 249,632 | 249,632 | 254,026 | | | | | | 249,632 | | | | 15,896 | 01/31/2015 |
| 12960Q-AA-3 | CALHOUN CBO, LIMITED FLOAT HIGH YIELD | F | 07/23/2010 | Various | | 322,584 | 322,584 | 312,025 | 323,237 | | (654) | | (654) | | 322,584 | | | | 2,994 | 07/23/2010 |
| 130789-U*-9 | CALIFORNIA WATER SERVICE CO. 4.58% NOTES | | 06/30/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 458,000 | 06/30/2010 |
| 131347-9A-6 | CALPINE CORP FIRST PRIORITY TERM LOANS | | 10/22/2010 | SCHEDULED REDEMPTION | | 2,232,066 | 2,232,066 | 2,190,215 | | | 41,851 | | 41,851 | | 2,232,066 | | | | 39,165 | 03/29/2014 |
| 13342B-AB-1 | CAMERON INTL CORP 2.500000% 06/15/2026 | | 12/03/2010 | Various | | 5,250,915 | 3,900,000 | 4,335,081 | 4,049,501 | | (33,268) | | (33,268) | | 4,016,233 | | 1,234,682 | 1,234,682 | 50,403 | 06/15/2026 |
| 134429-AM-1 | CAMPBELL SOUP COMPANY | | 02/24/2010 | WELLS FARGO BROKERAGE SERVICES | | 5,298,500 | 5,000,000 | 5,634,856 | 5,093,275 | | (13,502) | | (13,502) | | 5,079,773 | | 218,727 | 218,727 | 183,750 | 02/15/2011 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY SR SECD NTS | A | 09/03/2010 | SCHEDULED REDEMPTION | | 794,323 | 794,323 | 777,901 | 778,929 | | 15,394 | | 15,394 | | 794,323 | | | | 42,973 | 03/03/2024 |
| 97181#-HF-3 | CANADIAN PACIFIC RR SECD NOTES 2000-A | I | 07/15/2010 | SCHEDULED REDEMPTION | | 384,740 | 384,740 | 384,740 | 383,566 | | 1,174 | | 1,174 | | 384,740 | | | | 28,817 | 01/15/2021 |
| 990364-9A-1 | CAPITAL AUTOMOTIVE LP TERM LOAN C | | 12/13/2010 | SCHEDULED REDEMPTION | | 564,444 | 564,444 | 565,614 | 565,734 | | (1,290) | | (1,290) | | 564,444 | | | | 18,049 | 12/14/2012 |
| 14041G-CR-5 | CAPITAL ONE AUTO FINANCE TRUST | | 02/25/2010 | Various | | 9,717,898 | 9,748,996 | 9,566,322 | 9,620,764 | | 22,857 | | 22,857 | | 9,643,620 | | 74,278 | 74,278 | 5,443 | 10/15/2012 |
| 14149Y-AS-7 | CARDINAL HEALTH INC | | 12/14/2010 | GOLDMAN, SACHS & CO. | | 4,932,928 | 4,550,000 | 4,858,985 | 4,849,721 | | (79,811) | | (79,811) | | 4,769,910 | | 163,018 | 163,018 | 251,640 | 06/15/2013 |
| 14155#-AA-8 | CARDINALS BALLPARK, LLC SR SECD NTS | | 09/30/2010 | SCHEDULED REDEMPTION | | 803,886 | 803,886 | 800,135 | 800,316 | | 3,570 | | 3,570 | | 803,886 | | | | 34,649 | 09/30/2027 |
| 14308V-AA-9 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | | 11/12/2010 | SCHEDULED REDEMPTION | | 1,252,470 | 1,252,470 | 1,252,470 | 1,252,470 | | | | | | 1,252,470 | | | | 9,014 | 08/11/2016 |
| 143658-AN-2 | CARNIVAL CORP 2.000000% 04/15/2021 | | 10/15/2010 | CITIGROUP GLOBAL MARKETS | | 9,242,725 | 9,000,000 | 9,854,767 | 9,000,000 | | | | | | 9,000,000 | | 242,725 | 242,725 | 181,067 | 04/15/2021 |
| 147528-D@-9 | CASEY'S GENRL STORES SER A SR NTS | | 05/15/2010 | MATURED | | 1,428,571 | 1,428,571 | 1,430,617 | 1,428,571 | | | | | | 1,428,571 | | | | 56,357 | 05/15/2010 |
| 14911R-AH-2 | CATERPILLAR FIN SERV CRP | | 06/01/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,155,200 | 10,037,984 | | (37,984) | | (37,984) | | 10,000,000 | | | | 215,000 | 06/01/2010 |
| 12489W-QG-2 | CBASS 2005-CB8 AF5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,101,935 | 1,101,935 | 1,058,719 | 1,072,974 | | 28,961 | | 28,961 | | 1,101,935 | | | | 37,898 | 12/25/2035 |
| 124779-AA-7 | CBASS 2006-RP1, A-1 | | 05/25/2010 | SCHEDULED REDEMPTION | | 1,221,018 | 1,221,018 | 1,221,018 | 1,221,018 | | | | | | 1,221,018 | | | | 1,138 | 04/25/2036 |
| 14983A-AA-7 | CBASS 2006-SL1, A-1 | | 12/27/2010 | Various | | 180,614 | 180,614 | 101,618 | 21,557 | 110,325 | 48,733 | 31,400 | 127,657 | | 180,614 | | | | 331 | 09/25/2036 |
| 1248MG-AP-9 | CBASS 2007-CB1 AF6 | | 12/01/2010 | Various | | 362,829 | 362,829 | 270,887 | 292,102 | | 91,959 | 21,232 | 70,728 | | 362,829 | | | | 11,224 | 01/25/2037 |
| 17311Y-AE-3 | CBASS 2007-CB3 A5 | | 12/01/2010 | Various | | 587,324 | 587,324 | 438,117 | 495,946 | | 147,341 | 55,962 | 91,379 | | 587,324 | | | | 22,574 | 03/25/2037 |
| 1248MM-AB-7 | C-BASS CBO XVIII-A CLASS A-2 ABS | | 06/13/2010 | Various | | 11,266 | 11,266 | 10,025 | 479 | 2,161 | 9,077 | 451 | 10,787 | | 11,266 | | | | 423 | 03/13/2047 |
| 925524-AQ-3 | CBS CORP | | 12/29/2010 | Various | | 2,565,577 | 2,500,000 | 2,542,601 | 2,523,433 | | (6,464) | | (6,464) | | 2,516,970 | | 48,607 | 48,607 | 153,823 | 05/15/2011 |
| 925524-AT-7 | CBS CORP | | 11/03/2010 | TENDER OFFER | | 14,730,743 | 14,510,000 | 14,646,394 | 14,559,579 | | 535,490 | | 535,490 | | 15,095,069 | | (364,326) | (364,326) | 1,271,784 | 08/15/2012 |
| 17305E-BF-1 | CCCIT 2002-A10, A10 | | 02/23/2010 | CITIGROUP GLOBAL MARKETS | | 9,951,563 | 10,000,000 | 10,021,094 | 10,006,506 | | (340) | | (340) | | 10,006,167 | | (54,604) | (54,604) | 9,512 | 12/17/2014 |
| 22822R-AC-4 | CCI 2005-1, C | | 01/15/2010 | CALLED @ 100.7622258 | | 10,076,223 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 76,223 | 76,223 | 42,283 | 06/15/2035 |
| 22822R-AD-2 | CCI 2005-1, D | | 01/15/2010 | CALLED @ 100.8518366 | | 10,085,184 | 10,000,000 | 10,000,000 | 10,024,710 | | (2,085) | | (2,085) | | 10,022,625 | | 62,559 | 62,559 | 46,767 | 06/15/2035 |
| 22822R-AK-6 | CCI 2006-1A D | | 08/16/2010 | CALLED @ 100.00 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 354,263 | 11/15/2036 |
| 22822R-AL-4 | CCI 2006-1A E | | 08/16/2010 | CALLED @ 100.00 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 280,302 | 11/15/2036 |
| 16678R-AV-9 | CCMFC 2004-1A V1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 272,720 | 272,720 | 256,555 | 258,665 | | 14,054 | | 14,054 | | 272,720 | | | | 1,185 | 01/25/2035 |
| 16678R-BW-6 | CCMFC 2004-3 B1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 91,524 | 91,524 | 79,970 | 80,315 | | 11,210 | | 11,210 | | 91,524 | | | | 299 | 08/25/2035 |
| 16678R-CE-5 | CCMFC 2004-4A B1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 138,264 | 138,264 | 129,599 | 127,167 | | 11,097 | | 11,097 | | 138,264 | | | | 603 | 10/25/2035 |
| 16678R-BT-3 | CCMFC 2004-A B1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 113,240 | 113,240 | 102,568 | 100,632 | | 12,609 | | 12,609 | | 113,240 | | | | 527 | 03/25/2035 |
| 16678R-CM-7 | CCMFC 2004-B B1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 250,018 | 250,018 | 231,562 | 227,132 | | 22,886 | | 22,886 | | 250,018 | | | | 1,022 | 10/25/2035 |
| 16678R-FD-4 | CCMFC 2006-1A B1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 137,956 | 137,956 | 9,342 | 6,211 | | 131,745 | | 131,745 | | 137,956 | | | | 176 | 12/25/2046 |
| 15132K-AA-2 | CDTIM 2005-1, A1 | | 12/20/2010 | SCHEDULED REDEMPTION | | 817,353 | 817,353 | 817,294 | 817,302 | | 51 | | 51 | | 817,353 | | | | 22,459 | 05/20/2017 |
| 15128@-AH-6 | CEMEX ESPANA FINANCE LLC EXCHANGE NOTES | F | 12/15/2010 | Various | | 3,257,377 | 1,603,205 | 2,854,887 | 5,686,107 | | (666,278) | | (666,278) | | 3,406,324 | | (148,948) | (148,948) | 227,330 | 02/14/2014 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 152314-JD-3 | CENTEX 2004-A, M1 | | 11/26/2010 | SCHEDULED REDEMPTION | | 1,323,518 | 1,323,518 | 1,323,518 | 1,323,518 | | | | | | 1,323,518 | | | | 6,170 | 01/25/2034 |
| 15641S-AE-1 | CENTURION CDO VII CLASS A-2 LOANS | | 11/01/2010 | SCHEDULED REDEMPTION | | 47,858 | 47,858 | 47,858 | 47,858 | | | | | | 47,858 | | | | 360 | 01/30/2016 |
| 990532-9C-9 | CEQUEL COMMUNICATIONS 2ND LIEN PIK TERM | | 05/04/2010 | VARIOUS | | | | | | | | | | | | | | | 12,000 | 11/05/2013 |
| 15724*-9A-3 | CF INDUSTRIES TERM LOAN B-1 | | 12/28/2010 | SCHEDULED REDEMPTION | | 368,009 | 368,009 | 368,009 | | | | | | | 368,009 | | | | 12,304 | 04/05/2015 |
| 15769#-AE-5 | CHAMBERLAIN GROUP SER A SR NTS, DUE 2010 | | 07/30/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 208,000 | 07/30/2010 |
| 990512-9C-1 | CHARTER COMM. OPERATING CO. NEW TERM LOA | | 10/01/2010 | Various | | 27,659,444 | 28,603,569 | 26,598,026 | 26,626,534 | | 13,773 | | 13,773 | | 26,640,307 | | 1,019,137 | 1,019,137 | 164,492 | 03/06/2014 |
| 990512-9E-7 | CHARTER COMMUNICATIONS OPERATING, LLC TE | | 09/30/2010 | Various | | 2,061,452 | 2,101,452 | 2,091,493 | | | 631 | | 631 | | 2,092,124 | | (30,672) | (30,672) | 22,807 | 09/06/2016 |
| 161630-BD-9 | CHASE 2007-A1 11M1 | | 12/01/2010 | Various | | 3,849,822 | 3,849,822 | 3,210,785 | | | 639,037 | 95,250 | 543,787 | | 3,849,822 | | | | 114,617 | 03/25/2037 |
| 165167-BE-6 | CHESAPEAKE ENERGY CORP | | 06/21/2010 | CALLED @ 102.292 | | 255,730 | 250,000 | 263,125 | 254,599 | | (1,018) | | (1,018) | | 253,581 | | 2,149 | 2,149 | 16,042 | 01/15/2016 |
| 165167-BG-1 | CHESAPEAKE ENERGY CORP | | 06/21/2010 | CALLED @ 102.50 | | 1,921,875 | 1,875,000 | 1,959,375 | 1,908,557 | | (6,035) | | (6,035) | | 1,902,521 | | 19,354 | 19,354 | 72,656 | 06/15/2014 |
| 165167-BN-6 | CHESAPEAKE ENERGY CORP | | 08/17/2010 | TENDER OFFER | | 1,516,875 | 1,500,000 | 1,485,000 | 1,490,275 | | 840 | | 840 | | 1,491,115 | | 25,760 | 25,760 | 145,708 | 01/15/2016 |
| 166751-AK-3 | CHEVRON CORP | | 01/27/2010 | CITIBANK | | 5,225,350 | 5,000,000 | 4,999,700 | 4,999,780 | | 8 | | 8 | | 4,999,788 | | 225,562 | 225,562 | 70,917 | 03/03/2012 |
| 16937#-AB-6 | CHINA BASIN BALLPARK CO SANFRAN GIANTS | | 09/30/2010 | SCHEDULED REDEMPTION | | 500,368 | 500,368 | 500,368 | 498,597 | | 1,770 | | 1,770 | | 500,368 | | | | 40,607 | 09/30/2017 |
| 995481-9D-2 | CHS COMMUNITY HEALTH SYS. INC. TERM LOAN | | 11/05/2010 | Various | | 1,834,956 | 1,836,928 | 1,834,707 | 1,834,502 | | 476 | | 476 | | 1,834,977 | | (21) | (21) | 30,826 | 07/24/2014 |
| 995481-9E-0 | CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY | | 11/05/2010 | EXCHANGE | | 133,405 | 133,405 | 133,405 | 133,405 | | | | | | 133,405 | | | | 2,273 | 07/24/2014 |
| 995481-9H-3 | CHS/COMMUNITY HEALTH SYS INC TERM LOAN E | | 12/31/2010 | SCHEDULED REDEMPTION | | 4,846 | 4,846 | 4,841 | | | 5 | | 5 | | 4,846 | | | | | 01/25/2017 |
| 12669E-T3-0 | CHWL 2003-39 A17 | | 12/01/2010 | SCHEDULED REDEMPTION | | 712,617 | 712,617 | 677,960 | 694,817 | | 17,799 | | 17,799 | | 712,617 | | | | 25,040 | 10/25/2033 |
| 125509-BL-2 | CIGNA CORP | | 12/08/2010 | TENDER OFFER | | 6,537,700 | 5,000,000 | 4,985,550 | 4,986,171 | | 952 | | 952 | | 4,987,122 | | 1,550,578 | 1,550,578 | 468,681 | 05/01/2019 |
| F1790#-AC-6 | CIMENTS FRANCAIS SR NTS 5.80% 12/19/18 | F | 04/14/2010 | TENDER OFFER | | 17,040,000 | 16,000,000 | 16,000,000 | 16,000,000 | | | | | | 16,000,000 | | 1,040,000 | 1,040,000 | 312,444 | 12/19/2018 |
| F1790#-AD-4 | CIMENTS FRANCAIS SR NTS 5.90% 12/29/21 | F | 04/14/2010 | TENDER OFFER | | 14,910,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | 910,000 | 910,000 | 277,861 | 12/19/2021 |
| 990173-9B-4 | CINCINNATI BELL INC TERM LOAN B | | 11/12/2010 | VARIOUS | | (16,875) | | | | | | | | | | | (16,875) | (16,875) | 2,290 | 06/11/2017 |
| 990992-9A-9 | CITADEL BROADCASTING CORP. TERM LOAN B | | 01/05/2010 | Various | | 1,884,786 | 3,005,758 | 985,129 | 996,504 | | | | | | 1,091,420 | | 793,366 | 793,366 | (25,839) | 06/12/2014 |
| 172895-A@-3 | CITATION CORP. PIK TERM LOAN (07) | | 03/22/2010 | Various | | 1,051,653 | 1,164,680 | 698,472 | | | | | | | 28,276 | | 1,023,378 | 1,023,378 | | 04/06/2013 |
| 12558M-AG-7 | CITHE | | 12/01/2010 | SCHEDULED REDEMPTION | | 775,962 | 775,962 | 781,072 | 799,156 | | (23,193) | | (23,193) | | 775,962 | | | | 29,824 | 02/25/2030 |
| 12558M-BM-3 | CITHE 2003-1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 168,973 | 168,973 | 168,954 | 168,960 | | 13 | | 13 | | 168,973 | | | | 6,078 | 10/20/2032 |
| 12558M-BN-1 | CITHE 2003-1 | | 06/01/2009 | Various | | | | | 17,240 | | 3 | | 3 | | | | | | | 09/20/2032 |
| 172967-BJ-9 | CITIGROUP INC | | 02/18/2010 | CITIBANK | | 2,655,175 | 2,500,000 | 2,542,601 | 2,528,091 | | (1,783) | | (1,783) | | 2,526,308 | | 128,867 | 128,867 | 75,833 | 02/21/2012 |
| 17313U-AA-7 | CITIGROUP INC | | 08/12/2010 | SALOMON SMITH BARNEY | | 15,470,550 | 15,000,000 | 15,371,700 | 15,268,081 | | (85,762) | | (85,762) | | 15,182,318 | | 288,232 | 288,232 | 297,083 | 12/09/2011 |
| 17313U-AE-9 | CITIGROUP INC | | 08/17/2010 | Various | | 61,510,025 | 60,000,000 | 60,188,800 | 60,164,122 | | (43,266) | | (43,266) | | 60,120,856 | | 1,389,169 | 1,389,169 | 1,015,278 | 04/30/2012 |
| 17453B-AJ-0 | CITIZENS COMMUNICATIONS | | 03/31/2010 | DEUTSCHE BANK SECURITIES | | 1,998,750 | 2,050,000 | 2,139,688 | 2,134,560 | | (369) | | (369) | | 2,134,191 | | (135,441) | (135,441) | 118,388 | 08/15/2031 |
| D6574*-AA-7 | CLAAS KGAA 5.76% SR NTS | F | 12/27/2010 | SCHEDULED REDEMPTION | | 5,800,000 | 5,800,000 | 5,800,000 | 5,800,000 | | | | | | 5,800,000 | | | | 334,080 | 12/27/2014 |
| 18451Q-AA-6 | CLEAR CHANNEL WORLDWIDE | | 02/19/2010 | CITIBANK | | 414,000 | 400,000 | 400,000 | 400,000 | | | | | | 400,000 | | 14,000 | 14,000 | 6,269 | 12/15/2017 |
| 189054-AM-1 | CLOROX COMPANY | | 01/15/2010 | MATURED | | 20,000,000 | 20,000,000 | 20,169,000 | 20,002,410 | | (2,410) | | (2,410) | | 20,000,000 | | | | 420,000 | 01/15/2010 |
| 12566T-AN-7 | CMALT 2006-A7 1A13 | | 12/01/2010 | Various | | 1,298,448 | 2,541,123 | 1,032,018 | 759,091 | | 539,357 | | 539,357 | | 1,298,448 | | | | 114,815 | 12/25/2036 |
| 201736-AB-1 | CMLB 2000-CMLB-1, A2 | | 04/27/2010 | GUGGENHEIM CAPITAL MARKETS | | 7,299,144 | 6,610,000 | 6,609,383 | 6,609,617 | | 14 | | 14 | | 6,609,631 | | 689,513 | 689,513 | 200,945 | 06/20/2031 |
| 172981-AE-2 | CMLTI 2006-4 2A1B | | 12/01/2010 | Various | | 546,690 | 546,690 | 211,744 | 245,245 | | 375,121 | 73,676 | 301,445 | | 546,690 | | | | 22,363 | 12/25/2035 |
| 17312B-AB-8 | CMLTI 2007-WFH2 A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 4,595,069 | 4,595,069 | 4,595,069 | 4,595,069 | | | | | | 4,595,069 | | | | 8,371 | 03/25/2037 |
| 17316D-AG-9 | CMLTI 2010-3 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,792,230 | 7,792,230 | 7,760,574 | | | 31,656 | | 31,656 | | 7,792,230 | | | | 229,210 | 08/25/2037 |
| 17316D-AM-6 | CMLTI 2010-3 3A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,107,620 | 1,107,620 | 1,101,044 | | | 6,577 | | 6,577 | | 1,107,620 | | | | 31,119 | 08/25/2037 |
| 17316D-AV-6 | CMLTI 2010-3 5A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,851,421 | 7,851,421 | 7,802,350 | | | 49,071 | | 49,071 | | 7,851,421 | | | | 211,186 | 08/25/2037 |
| 125896-AW-0 | CMS ENERGY CORP 2.875000% 12/01/2024 | | 03/02/2010 | DEUTSCHE BANK CAPITAL CORP. | | 912,014 | 750,000 | 876,304 | 820,301 | | (6,412) | | (6,412) | | 813,890 | | 98,125 | 98,125 | 5,518 | 12/01/2024 |
| 172973-QE-2 | CMSI 2003-6 1A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,164,006 | 4,164,006 | 4,147,090 | 4,157,925 | | 6,080 | | 6,080 | | 4,164,006 | | | | 157,480 | 05/25/2033 |
| 14041G-CV-6 | COAFT 06-A A4 | | 02/25/2010 | Various | | 11,556,898 | 11,607,008 | 11,295,070 | 11,336,030 | | 45,353 | | 45,353 | | 11,381,382 | | 175,516 | 175,516 | 5,774 | 12/15/2012 |
| 191098-AE-2 | COCA COLA BOTTL CO CONSL | | 01/22/2010 | BANK OF AMERICA | | 8,564,640 | 8,000,000 | 8,059,370 | 8,020,473 | | (483) | | (483) | | 8,019,990 | | 544,650 | 544,650 | 80,000 | 11/15/2012 |
| 191216-AM-2 | COCA-COLA CO | | 12/15/2010 | TENDER OFFER | | 5,544,950 | 5,000,000 | 4,953,850 | 4,956,831 | | 3,626 | | 3,626 | | 4,960,457 | | 584,493 | 584,493 | 454,688 | 03/15/2019 |
| 191219-BU-7 | COCA-COLA ENTERPRISES | | 08/13/2010 | MORGAN STANLEY DEAN WITTER | | 10,462,500 | 10,000,000 | 9,981,200 | 9,986,347 | | 3,856 | | 3,856 | | 9,990,203 | | 472,297 | 472,297 | 361,458 | 03/01/2012 |
| 191219-BW-3 | COCA-COLA ENTERPRISES | | 11/23/2010 | TENDER OFFER | | 5,587,000 | 5,000,000 | 4,949,100 | 4,950,719 | | 3,724 | | 3,724 | | 4,954,443 | | 632,557 | 632,557 | 291,250 | 08/15/2019 |
| 20030N-AJ-0 | COMCAST CORP | | 09/28/2010 | BANK OF AMERICA | | 11,609,300 | 10,000,000 | 9,999,200 | 9,999,476 | | 58 | | 58 | | 9,999,533 | | 1,609,767 | 1,609,767 | 806,000 | 11/15/2015 |
| 200339-CG-2 | COMERICA BANK | | 01/14/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 15,125,000 | 15,125,000 | 15,031,190 | 15,052,262 | | 458 | | 458 | | 15,052,720 | | 72,280 | 72,280 | 142,532 | 11/21/2016 |
| 20035C-AB-6 | COMERICA BANK | | 01/06/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,782,550 | 11,380,000 | 10,630,771 | 10,821,065 | | 1,594 | | 1,594 | | 10,822,659 | | (40,109) | (40,109) | 228,485 | 08/22/2017 |
| P07638-AA-6 | COMISION FEDERAL DE ELECTRICIDAD ('CFE') | F | 07/15/2010 | SCHEDULED REDEMPTION | | 1,200,000 | 1,200,000 | 1,200,000 | 1,199,616 | | 384 | | 384 | | 1,200,000 | | | | 81,942 | 10/15/2012 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 20046E-AE-3 | COMM 2001-J1A, C | | 04/27/2010 | CANTOR FITZGERALD | | 8,170,000 | 8,000,000 | 8,262,500 | 8,080,265 | | (26,021) | | (26,021) | | 8,054,244 | | 115,756 | 115,756 | 226,149 | 02/16/2034 |
| 126169-BG-5 | COMM 2005-F10A, AJ2 | | 04/26/2010 | MESIROW FINANCIAL, INC. | | 25,050,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (4,950,000) | (4,950,000) | 47,341 | 04/15/2017 |
| 2027A0-DH-9 | COMMONWEALTH BANK AUST | F | 06/29/2010 | J. P. MORGAN SECURITIES, INC. | | 10,229,600 | 10,000,000 | 9,969,300 | 9,970,489 | | 2,854 | | 2,854 | | 9,973,343 | | 256,257 | 256,257 | 267,708 | 10/15/2014 |
| 202795-HP-8 | COMMONWEALTH EDISON | | 03/15/2010 | CITIBANK | | 1,066,930 | 1,000,000 | 997,890 | 999,105 | | 94 | | 94 | | 999,199 | | 67,731 | 67,731 | 13,950 | 12/15/2011 |
| 203372-9A-7 | COMMSCOPE INC TERM LOAN B | | 06/30/2010 | Various | | 2,457,300 | 2,498,791 | 2,168,903 | 2,393,310 | | 21,720 | | 21,720 | | 2,415,030 | | 42,270 | 42,270 | 30,726 | 12/26/2014 |
| G20448-AP-0 | COMPASS GROUP PLC, DUE 2010 | F | 11/21/2010 | MATURED | | 35,000,000 | 35,000,000 | 34,960,313 | 34,986,325 | | 13,675 | | 13,675 | | 35,000,000 | | | | 2,036,903 | 11/21/2010 |
| 205887-AW-2 | CONAGRA INC | | 09/15/2010 | MATURED | | 4,666,000 | 4,666,000 | 4,930,497 | 4,753,306 | | (87,306) | | (87,306) | | 4,666,000 | | | | 367,448 | 09/15/2010 |
| 20765Q-AJ-4 | CONNECTICUT NATURAL GAS CORP. 30 YR | | 03/03/2010 | BARCLAYS BANK | | 7,380,225 | 7,500,000 | 7,479,600 | 7,480,805 | | 60 | | 60 | | 7,480,866 | | (100,641) | (100,641) | 210,483 | 10/28/2035 |
| 300674-AB-4 | CONOCO/EXCEL PARALUBES 7.125% SR NTS | | 11/01/2010 | SCHEDULED REDEMPTION | | 1,708,434 | 1,708,434 | 1,773,696 | 1,718,067 | | (9,633) | | (9,633) | | 1,708,434 | | | | 98,501 | 11/01/2011 |
| 20902#-9E-5 | CONSOLIDATED CONTAINER COMPANY 1ST LIEN | | 09/30/2010 | SCHEDULED REDEMPTION | | 10,927 | 10,927 | 10,326 | | | 601 | | 601 | | 10,927 | | | | 13,730 | 03/28/2014 |
| 209115-A*-5 | CONSOLIDATED EDISON / (FORMERLY HAWKEYE | | 12/31/2010 | SCHEDULED REDEMPTION | | 85,930 | 85,930 | 85,930 | 85,930 | | | | | | 85,930 | | | | 5,880 | 06/30/2022 |
| N7891#-AD-0 | CONSOLIDATED NATURAL GAS CREDIT LINKED N | | 12/22/2010 | MATURED | | 50,000,000 | 50,000,000 | 50,000,000 | 49,992,737 | | 7,263 | | 7,263 | | 50,000,000 | | | | 450,314 | 12/22/2010 |
| Q2759#-AC-1 | CONSOLIDATED PRESS 8.52% SERIES C SR NTS | F | 11/15/2010 | MATURED | | 12,000,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 1,028,400 | 11/15/2010 |
| 210371-AH-3 | CONSTELLATION ENERGY | | 02/04/2010 | TENDER OFFER | | 23,473,800 | 21,735,000 | 22,557,436 | 22,504,947 | | (30,132) | | (30,132) | | 22,474,815 | | 998,985 | 998,985 | 1,171,879 | 04/01/2012 |
| 210518-BW-5 | CONSUMERS ENERGY COMPANY | | 05/15/2010 | MATURED | | 13,000,000 | 13,000,000 | 13,009,670 | 13,002,175 | | (2,175) | | (2,175) | | 13,000,000 | | | | 260,000 | 05/15/2010 |
| 210805-AM-9 | CONTINENTAL AIRLINES | | 10/15/2010 | SCHEDULED REDEMPTION | | 869,034 | 869,034 | 855,521 | 863,712 | | 5,322 | | 5,322 | | 869,034 | | | | 53,987 | 10/15/2013 |
| 21079U-AA-3 | CONTINENTAL AIRLINES INC | | 11/10/2010 | SCHEDULED REDEMPTION | | 138,128 | 138,128 | 138,128 | 138,128 | | | | | | 138,128 | | | | 10,014 | 11/10/2019 |
| 210805-DE-4 | CONTL AIRLINES | | 10/02/2010 | MATURED | | 15,000,000 | 15,000,000 | 15,106,800 | 15,011,088 | | (11,088) | | (11,088) | | 15,000,000 | | | | 1,123,050 | 10/02/2010 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A | | 12/16/2010 | GOLDMAN, SACHS & CO. | | 5,006,250 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 6,250 | 6,250 | 12,535 | 01/12/2021 |
| 221470-AA-5 | COSO GEOTHERMAL POWER HOLDINGS, LLC PASS | | 10/21/2010 | Various | | 14,966,945 | 14,549,123 | 14,549,123 | 14,549,123 | | | | | | 14,549,123 | | 417,822 | 417,822 | 1,272,323 | 07/15/2026 |
| 22237L-PA-4 | COUNTRYWIDE FINANCIAL | | 06/17/2010 | BANK OF AMERICA | | 15,276,750 | 15,000,000 | 14,082,900 | 14,788,717 | | 80,462 | | 80,462 | | 14,869,179 | | 407,571 | 407,571 | 450,000 | 03/22/2011 |
| 22238H-GQ-7 | COUNTRYWIDE FINL CORP | | 11/02/2010 | BANK OF AMERICA | | 3,167,040 | 3,000,000 | 3,198,438 | 3,195,410 | | (66,234) | | (66,234) | | 3,129,175 | | 37,865 | 37,865 | 158,533 | 06/07/2012 |
| 224044-AY-3 | COX COMMUNICATIONS INC | | 11/01/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,140,296 | 10,021,887 | | (21,887) | | (21,887) | | 10,000,000 | | | | 775,000 | 11/01/2010 |
| 224050-AL-8 | COX ENTERPRISES 7.875% SR NTS | | 09/15/2010 | MATURED | | 15,000,000 | 15,000,000 | 14,864,250 | 14,986,602 | | 13,398 | | 13,398 | | 15,000,000 | | | | 1,181,250 | 09/15/2010 |
| 22237P-AC-7 | CPMH 2005-1, A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 40,909 | 40,909 | 40,903 | 40,906 | | 3 | | 3 | | 40,909 | | | | 1,964 | 12/15/2035 |
| 126193-AB-7 | CPS AUTO TRUST | | 12/15/2010 | SCHEDULED REDEMPTION | | 674,894 | 674,894 | 674,641 | | | 253 | | 253 | | 674,894 | | | | 3,070 | 03/15/2016 |
| 12619B-AD-5 | CPS AUTO TRUST | | 12/15/2010 | SCHEDULED REDEMPTION | | 5,089,393 | 5,089,393 | 5,184,819 | 5,181,179 | | (91,786) | | (91,786) | | 5,089,393 | | | | 151,236 | 06/17/2013 |
| 12619R-AD-0 | CPS AUTO TRUST | | 12/15/2010 | SCHEDULED REDEMPTION | | 938,307 | 938,307 | 960,445 | | | (22,138) | | (22,138) | | 938,307 | | | | 12,754 | 11/15/2013 |
| 22541H-BQ-4 | CREDIT SUISSE NEW YORK 2.000000% 02/07/2 | F | 10/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 501,800 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | 1,800 | 1,800 | 16,972 | 02/07/2014 |
| 2254C0-FP-7 | CREDIT SUISSE NY PRONOTES | F | 05/07/2010 | CREDIT SUISSE | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | | 11/23/2015 |
| 2254C0-HJ-9 | CREDIT SUISSE NY PRONOTES | F | 07/14/2010 | CREDIT SUISSE | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | | 05/16/2016 |
| 12626P-AE-3 | CRH AMERICA INC | R | 09/30/2010 | BARCLAYS BANK | | 10,714,200 | 10,000,000 | 9,644,200 | 9,788,561 | | 38,748 | | 38,748 | | 9,827,309 | | 886,891 | 886,891 | 515,278 | 10/15/2013 |
| 12626P-AG-8 | CRH AMERICA INC | R | 09/22/2010 | WARBURG DILLION READ LLC | | 902,000 | 800,000 | 795,032 | 796,347 | | 331 | | 331 | | 796,678 | | 105,322 | 105,322 | 71,600 | 09/30/2016 |
| 12626P-AD-5 | CRH CAPITAL LTD | R | 12/29/2010 | Various | | 22,321,144 | 20,920,000 | 21,981,519 | 21,217,834 | | (84,278) | | (84,278) | | 21,133,556 | | 1,187,588 | 1,187,588 | 1,659,355 | 03/15/2012 |
| 990968-9A-9 | CRISTAL INORGANIC CHEMICALS US FIRST LIE | | 12/31/2010 | SCHEDULED REDEMPTION | | 18,168 | 18,168 | 18,161 | 18,162 | | 6 | | 6 | | 18,168 | | | | 327 | 05/15/2014 |
| 17309N-AD-3 | CRMSI 2006-1, A4 | | 09/16/2010 | J. P. MORGAN SECURITIES, INC. | | 20,009,380 | 20,816,000 | 20,815,792 | 20,867,782 | | 1,326 | | 1,326 | | 20,869,108 | | (859,728) | (859,728) | 994,807 | 07/25/2036 |
| 17310N-AG-3 | CRMSI 2006-3, M1 | | 12/21/2010 | BARCLAYS BANK | | 1,894,580 | 3,318,004 | 3,317,904 | 3,317,943 | | (2) | | (2) | | 3,317,940 | | (1,423,360) | (1,423,360) | 205,857 | 11/25/2036 |
| 173109-AF-6 | CRMSI 2007-1 A6 | | 09/15/2010 | Various | | 23,324,023 | 25,000,000 | 24,999,000 | 25,051,073 | | (4,393) | | (4,393) | | 25,046,680 | | (1,722,657) | (1,722,657) | 1,127,557 | 03/25/2037 |
| 17312H-AF-6 | CRMSI 2007-2 A6 | | 10/01/2010 | Various | | 14,085,579 | 15,000,000 | 14,151,289 | 15,026,044 | | (8,745) | 848,411 | (857,157) | | 14,168,887 | | (83,308) | (83,308) | 792,824 | 06/25/2037 |
| 17312H-AG-4 | CRMSI 2007-2 M1 | | 12/21/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,042,731 | 13,714,000 | 13,713,726 | 5,740,599 | 7,973,200 | 3 | | 7,973,204 | | 13,713,803 | | (7,671,072) | (7,671,072) | 939,762 | 06/25/2037 |
| 226829-AA-7 | CROCKETT COGENER | | 12/30/2010 | SCHEDULED REDEMPTION | | 596,414 | 596,414 | 596,414 | | | | | | | 596,414 | | | | 28,232 | 03/30/2025 |
| 12629C-AA-7 | CSAM FUNDING II 2A, CLASS A LOANS | F | 10/15/2010 | SCHEDULED REDEMPTION | | 411,050 | 411,050 | 392,553 | | | 18,497 | | 18,497 | | 411,050 | | | | 2,473 | 10/15/2016 |
| 126304-9A-4 | CSC HOLDINGS (CABLEVISION) EXTENDED TL B | | 12/31/2010 | SCHEDULED REDEMPTION | | 20,725 | 20,725 | 20,026 | | | 699 | | 699 | | 20,725 | | | | 8,494 | 03/29/2016 |
| 22541N-A3-3 | CSFB 2003-CPN1, A2 | | 03/18/2010 | FTN FINANCIAL | | 1,038,438 | 1,000,000 | 959,146 | 984,018 | | 1,403 | | 1,403 | | 985,420 | | 53,017 | 53,017 | 14,302 | 03/15/2035 |
| 225458-6G-8 | CSFB 2005-9 5A9 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,148,003 | 1,148,003 | 947,102 | | | 200,901 | | 200,901 | | 1,148,003 | | | | 36,340 | 10/25/2035 |
| 225470-NJ-8 | CSFB 2005-C6, A3 | | 05/06/2010 | DEUTSCHE BANK SECURITIES | | 5,187,500 | 5,000,000 | 4,990,455 | 4,995,201 | | 530 | | 530 | | 4,995,732 | | 191,768 | 191,768 | 116,222 | 12/15/2040 |
| 12644J-AE-5 | CSMC 10-10R 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,430,511 | 5,430,511 | 5,469,543 | | | (39,032) | | (39,032) | | 5,430,511 | | | | 156,486 | 07/25/2030 |
| 225470-Q8-9 | CSMC 2006-3 5A5 | | 12/01/2010 | Various | | 3,530,795 | 3,530,795 | 3,021,982 | | | 508,813 | 32,156 | 476,657 | | 3,530,795 | | | | 142,519 | 04/25/2036 |
| 22545M-AG-2 | CSMC 2006-C4 AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 11,484,900 | 27,345,000 | 10,797,305 | 11,259,692 | | 32,009 | | 32,009 | | 11,291,701 | | 193,199 | 193,199 | 172,469 | 09/15/2039 |
| 22545X-AG-8 | CSMC 2007-CA, AJ | | 09/28/2010 | Various | | 13,130,096 | 43,576,000 | 23,685,061 | 33,525,734 | | 190,528 | 8,942,553 | (8,752,025) | | 24,773,710 | | (11,643,614) | (11,643,614) | 1,526,365 | 02/15/2040 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 12642L-AA-0 | CSMC 2009-13R 1A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,889,030 | 1,889,030 | 1,925,040 | | | (36,010) | | (36,010) | | 1,889,030 | | | | 57,834 | 09/26/2037 |
| 12642Y-FC-3 | CSMC 2009-16R 8A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,940,729 | 2,940,729 | 3,008,733 | | | (68,004) | | (68,004) | | 2,940,729 | | | | 93,750 | 07/26/2037 |
| 126415-AB-4 | CTC BEAVER VALLEY FUND | | 12/01/2010 | CALLED @ 100.00 | | 1,000 | 1,000 | 1,059 | 1,000 | | | | | | 1,000 | | | | 120 | 06/01/2017 |
| 126650-BU-3 | CVS CAREMARK CORP | | 10/13/2010 | CANTOR, FITZGERALD & CO. | | 4,572,014 | 4,150,000 | 4,129,458 | | | 676 | | 676 | | 4,130,134 | | 441,880 | 441,880 | 82,135 | 05/18/2020 |
| 12667F-DN-2 | CWALT 2004-3T1 A1 | | 12/25/2010 | SCHEDULED REDEMPTION | | 497,072 | 497,072 | 497,849 | 497,368 | | (296) | | (296) | | 497,072 | | | | 2,266 | 05/25/2034 |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 242,280 | 242,280 | 235,352 | 235,452 | | 6,828 | | 6,828 | | 242,280 | | | | 9,991 | 11/25/2034 |
| 12667G-US-0 | CWALT 2005-29 CB A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 641,642 | 641,642 | 637,481 | 637,796 | | 3,845 | | 3,845 | | 641,642 | | | | 30,390 | 07/25/2035 |
| 02149J-AV-8 | CWALT 2006-45T1 2A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 403,468 | 403,468 | 124,892 | 88,054 | | 315,415 | | 315,415 | | 403,468 | | | | 14,956 | 02/25/2037 |
| 02146P-AB-1 | CWALT 2006-HY12 A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,714,601 | 3,714,601 | 3,693,161 | 3,695,125 | | 19,475 | | 19,475 | | 3,714,601 | | | | 136,319 | 08/25/2036 |
| 02151N-AB-8 | CWALT 2007-18C 3FL3 | | 12/25/2010 | Various | | 1,967,660 | 1,967,660 | 1,693,699 | 1,750,607 | | 251,750 | 34,697 | 217,053 | | 1,967,660 | | | | 8,415 | 06/25/2037 |
| 02151L-AA-4 | CWALT 2007-20 A1 | | 12/25/2010 | Various | | 1,016,533 | 1,016,533 | 878,080 | 927,079 | | | | | | 1,016,533 | | | | 5,908 | 06/25/2047 |
| 19075C-AH-6 | CWCI 2007-C2 AJFX | | 09/16/2010 | FTN FINANCIAL | | 4,900,000 | 10,000,000 | 8,158,594 | 8,389,658 | | 119,567 | | 119,567 | | 8,509,224 | | (3,609,224) | (3,609,224) | 448,533 | 04/15/2047 |
| 12667S-FH-0 | CWHEL 2004-I, A | | 12/15/2010 | SCHEDULED REDEMPTION | | 285,811 | 285,811 | 285,811 | 285,810 | | | | | | 285,811 | | | | 950 | 02/15/2034 |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,923,745 | 1,923,745 | 1,905,710 | 1,913,472 | | 10,273 | | 10,273 | | 1,923,745 | | | | 60,891 | 07/25/2018 |
| 12669F-J5-3 | CWHL 2004-13 1A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,583,763 | 1,583,763 | 1,638,700 | 1,610,144 | | (26,381) | | (26,381) | | 1,583,763 | | | | 54,216 | 01/25/2017 |
| 12669F-NK-5 | CWHL 2004-J1 2A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,409,624 | 2,409,624 | 2,435,791 | 2,419,489 | | (9,865) | | (9,865) | | 2,409,624 | | | | 66,972 | 01/25/2019 |
| 12669G-NM-9 | CWHL 2005-7 1-A2 | | 12/25/2010 | SCHEDULED REDEMPTION | | 39,142 | 39,142 | 39,072 | 39,721 | | (579) | | (579) | | 39,142 | | | | 275 | 03/25/2035 |
| 12543P-AK-9 | CWHL 2006-21 A10 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,510,179 | 1,510,179 | 1,283,652 | | | 226,527 | | 226,527 | | 1,510,179 | | | | 55,003 | 02/25/2037 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 795,119 | 795,119 | 640,071 | | | 155,048 | | 155,048 | | 795,119 | | | | 29,198 | 06/25/2047 |
| 126671-R3-2 | CWL 2003-5, AF6 | | 03/12/2010 | Various | | 18,100,300 | 18,779,954 | 18,779,203 | 18,878,401 | | (5,637) | | (5,637) | | 18,872,763 | | (772,464) | (772,464) | 242,719 | 01/25/2034 |
| 126671-W8-5 | CWL 2003-BC6, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 966,216 | 966,216 | 966,216 | 966,216 | | | | | | 966,216 | | | | 8,114 | 11/25/2033 |
| 126671-W9-3 | CWL 2003-BC6, M2 | | 08/25/2010 | SCHEDULED REDEMPTION | | 76,762 | 76,762 | 76,762 | 76,762 | | | | | | 76,762 | | | | 1,303 | 10/25/2033 |
| 126671-Z4-1 | CWL 2004-1, M3 | | 12/27/2010 | SCHEDULED REDEMPTION | | 3,341,266 | 3,341,266 | 3,341,266 | 3,341,266 | | | | | | 3,341,266 | | | | 18,875 | 02/25/2034 |
| 126671-4B-9 | CWL 2004-2, M3 | | 12/27/2010 | SCHEDULED REDEMPTION | | 67,694 | 67,694 | 67,694 | 16,212 | 51,482 | | | 51,482 | | 67,694 | | | | 470 | 04/25/2034 |
| 126670-CL-0 | CWL 2005-11, AF6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 905,359 | 905,359 | 906,699 | 907,751 | | (2,392) | | (2,392) | | 905,359 | | | | 32,403 | 02/25/2036 |
| 126670-GT-9 | CWL 2005-13, AF6 | | 12/01/2010 | Various | | 105,544 | 105,544 | 104,635 | 106,270 | | 246 | 972 | (726) | | 105,544 | | | | 3,407 | 04/25/2036 |
| 126670-QV-3 | CWL 2005-17, 1AF5 | | 12/01/2010 | Various | | 542,491 | 542,491 | 498,940 | 529,476 | | 40,653 | 27,638 | 13,015 | | 542,491 | | | | 18,111 | 05/25/2036 |
| 126670-TH-1 | CWL 2006-1, AF6 | | 12/01/2010 | Various | | 393,236 | 393,236 | 390,689 | 393,229 | | 2,547 | 2,540 | 7 | | 393,236 | | | | 13,217 | 07/25/2036 |
| 12666R-AF-7 | CWL 2006-9 1AF6 | | 12/01/2010 | Various | | 191,725 | 191,725 | 184,419 | 193,048 | | 7,713 | 9,036 | (1,323) | | 191,725 | | | | 7,636 | 10/25/2046 |
| 126683-AD-3 | CWL 2006-S5, A3 | | 12/01/2010 | Various | | | 4,350,227 | 2,741,006 | 864,415 | 2,315,566 | (2,861,173) | 318,809 | (864,415) | | | | | | 124,820 | 06/25/2035 |
| 126683-AC-5 | CWL 2006-S5, A4 | | 12/01/2010 | Various | | | 1,740,091 | 1,101,308 | 439,650 | 926,787 | (1,230,098) | 136,340 | (439,650) | | | | | | 49,244 | 06/25/2035 |
| 12668X-AF-2 | CWL 2006-S8, A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,037,134 | 1,037,134 | 1,037,112 | 1,037,120 | | 15 | | 15 | | 1,037,134 | | | | 31,005 | 04/25/2036 |
| 12668W-AR-8 | CWL 2007-4 M1 | | 01/04/2010 | VARIOUS | | | | | 64,582 | | | | 64,582 | | 64,582 | | (64,582) | (64,582) | | 09/25/2037 |
| 12669R-AC-1 | CWL 2007-S1 A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,801,592 | 2,801,592 | 2,801,455 | 2,801,514 | | 78 | | 78 | | 2,801,592 | | | | 86,530 | 11/25/2036 |
| 12669R-AD-9 | CWL 2007-S1 A4 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,179,016 | 2,179,016 | 2,178,863 | 2,178,894 | | 122 | | 122 | | 2,179,016 | | | | 68,042 | 11/25/2036 |
| 12669R-AF-4 | CWL 2007-S1 A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,196,955 | 3,196,955 | 3,196,919 | 3,196,931 | | 25 | | 25 | | 3,196,955 | | | | 101,319 | 11/25/2036 |
| 12670B-AF-6 | CWL 2007-S2 A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,600,270 | 2,600,270 | 2,600,106 | 2,600,159 | | 110 | | 110 | | 2,600,270 | | | | 87,430 | 05/25/2037 |
| 152314-HS-2 | CXHE 2003-C, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 135,812 | 135,812 | 136,494 | 135,812 | | | | | | 135,812 | | | | 1,392 | 09/25/2033 |
| 152314-JX-9 | CXHE 2004-B, M3 | | 12/27/2010 | SCHEDULED REDEMPTION | | 272,608 | 272,608 | 272,608 | 97,606 | 175,002 | | | 175,002 | | 272,608 | | | | 1,492 | 03/25/2034 |
| 152314-JY-7 | CXHE 2004-B, M4 | | 12/27/2010 | SCHEDULED REDEMPTION | | 136,304 | 136,304 | 136,304 | 27,607 | 108,697 | | | 108,697 | | 136,304 | | | | 1,295 | 03/25/2034 |
| 152314-LQ-1 | CXHE 2004-D, MV1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 365,182 | 365,182 | 365,182 | 365,182 | | | | | | 365,182 | | | | 1,878 | 09/25/2034 |
| 152314-LR-9 | CXHE 2004-D, MV2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 538,492 | 538,492 | 538,492 | 238,690 | 299,802 | | | 299,802 | | 538,492 | | | | 3,358 | 09/25/2034 |
| 152314-MJ-6 | CXHE 2005-A, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 88,586 | 88,586 | 88,586 | 88,586 | | | | | | 88,586 | | | | 691 | 01/25/2035 |
| 23331A-AQ-2 | D.R. HORTON INC | | 02/24/2010 | CALLED @ 101.958 | | 9,058,968 | 8,885,000 | 8,578,468 | 8,720,971 | | 6,258 | | 6,258 | | 8,727,229 | | 331,739 | 331,739 | 337,846 | 07/01/2013 |
| 233882-AF-6 | DAIMLER CHRYSLER AUTO TRUST | | 12/08/2010 | SCHEDULED REDEMPTION | | 750,687 | 750,687 | 787,987 | 782,910 | | (32,223) | | (32,223) | | 750,687 | | | | 39,636 | 03/08/2013 |
| 233835-AP-2 | DAIMLER FINANCE NA LLC | R | 02/03/2010 | BARCLAYS BANK | | 6,380,360 | 6,000,000 | 6,377,280 | 6,323,357 | | (12,954) | | (12,954) | | 6,310,403 | | 69,957 | 69,957 | 230,347 | 01/18/2011 |
| 23327@-AA-4 | DAIRY FARMERS PREFERRED CAPITAL TRUST I | | 10/02/2010 | SCHEDULED REDEMPTION | | 1,000,800 | 1,000,800 | 1,065,652 | 1,016,115 | | (15,315) | | (15,315) | | 1,000,800 | | | | 73,859 | 10/02/2012 |
| 235851-AF-9 | DANAHER CORP 0% 01/22/2021 | | 10/18/2010 | Various | | 10,197,253 | 8,550,000 | 7,470,431 | 6,583,679 | | 120,805 | | 120,805 | | 6,704,484 | | 3,492,769 | 3,492,769 | 18,393 | 01/22/2021 |
| 23918K-AE-8 | DAVITA INC | | 10/20/2010 | Various | | 1,343,481 | 1,350,000 | 1,350,000 | 1,350,000 | | | | | | 1,350,000 | | (6,519) | (6,519) | 122,290 | 03/15/2013 |
| 23918K-AH-1 | DAVITA INC | | 10/20/2010 | Various | | 2,689,853 | 2,950,000 | 2,949,188 | 2,949,173 | | (171) | | (171) | | 2,949,002 | | (259,150) | (259,150) | 609,128 | 03/15/2015 |
| 251510-DP-5 | DBALT 2005-2 1A7 | | 09/15/2010 | Various | | 35,171,170 | 38,592,000 | 37,559,363 | 37,907,552 | | 28,832 | | 28,832 | | 37,936,383 | | (2,765,213) | (2,765,213) | 1,988,138 | 04/25/2035 |
| 23307*-AC-6 | DC ARENA LP | | 11/30/2010 | SCHEDULED REDEMPTION | | 1,089,600 | 1,089,600 | 1,077,836 | 1,078,534 | | 11,066 | | 11,066 | | 1,089,600 | | | | 71,469 | 11/30/2023 |
| 23383W-AE-8 | DCAT 2006-B, B | | 12/08/2010 | SCHEDULED REDEMPTION | | 7,356,617 | 7,356,617 | 7,355,612 | 7,356,431 | | 185 | | 185 | | 7,356,617 | | | | 345,283 | 11/08/2012 |
| G26138@-AA-4 | DCC CORPORATE SERVICES GTD SR NTS | F | 03/03/2010 | BARCLAYS BANK | | 8,198,496 | 8,000,000 | 7,871,430 | 7,902,020 | | 4,734 | | 4,734 | | 7,906,754 | | 291,742 | 291,742 | 197,973 | 04/19/2014 |
| 25466K-EV-7 | DCMT 2003-4, B2 | | 02/23/2010 | GREENWICH CAPITAL MARKETS, INC. | | 18,987,572 | 19,074,000 | 19,074,000 | 19,074,000 | | | | | | 19,074,000 | | (86,428) | (86,428) | 25,642 | 05/15/2013 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 990688-9A-3 | DEALER COMPUTER SERVICES, INC. 1ST LIEN | | 04/21/2010 | SCHEDULED REDEMPTION | | 4,986,509 | 4,986,509 | 4,956,631 | 4,953,799 | | 32,710 | | 32,710 | | 4,986,509 | | | | 34,576 | 10/26/2012 |
| 990688-9B-1 | DEALER COMPUTER SERVICES, INC. 2ND LIEN | | 04/21/2010 | Various | | 4,500,000 | 4,500,000 | 4,534,919 | 4,537,100 | | (37,100) | | (37,100) | | 4,500,000 | | | | 79,783 | 10/26/2013 |
| 242361-9B-1 | DEAN FOODS COMPANY TERM LOAN B | | 12/31/2010 | SCHEDULED REDEMPTION | | 15,116 | 15,116 | 14,639 | | | 477 | | 477 | | 15,116 | | | | 187 | 04/02/2016 |
| 64244*-AA-0 | DELAWARE NORTH COMPANIES-BOSTON SR SECD | | 12/22/2010 | SCHEDULED REDEMPTION | | 1,659,797 | 1,659,797 | 1,659,797 | 1,644,390 | | 15,406 | | 15,406 | | 1,659,797 | | | | 114,595 | 09/22/2015 |
| 24823U-AG-3 | DENBURY RESOURCES INC | | 04/27/2010 | CALLED @ 100.00000000 | | 2,000 | 2,000 | 2,000 | | | | | | | 2,000 | | | | 35 | 02/15/2020 |
| 25064F-AL-0 | DESTIN WATER USERS INC FL 05 REF TXBL | | 08/01/2010 | CALLED @ 100 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 10,500 | 08/01/2015 |
| 33632*-PG-6 | DETROIT EDISON CO/FIRST SEC BK UTAH | | 10/26/2010 | Various | | 601,292 | 601,292 | 601,292 | 598,208 | | 2,776 | | 2,776 | | 600,984 | | 308 | 308 | 48,103 | 04/26/2015 |
| 25106#-AA-4 | DETROIT LIONS, INC 6.6% SR NTS | | 12/02/2010 | SCHEDULED REDEMPTION | | 1,515,151 | 1,515,151 | 1,515,151 | 1,515,151 | | | | | | 1,515,151 | | | | 115,152 | 12/02/2015 |
| 25152E-AD-4 | DEUTSCHE BANK AG PP NOTES | F | 09/30/2009 | PRINCIPAL PAYMENT | | 14,250 | | | | | | | | | | | 14,250 | 14,250 | | 09/30/2031 |
| 991574-9D-8 | DEX MEDIA EAST NEW TERM LOAN | | 08/31/2010 | Various | | 2,296,436 | 2,810,248 | 2,807,848 | 2,805,578 | 2,076 | 665 | | 2,741 | | 2,808,319 | | (511,883) | (511,883) | 49,369 | 10/24/2014 |
| 995761-9B-1 | DIRECTV HOLDINGS TERM B (4/05) | | 05/07/2010 | Various | | 6,328,433 | 6,329,214 | 6,327,489 | 6,327,282 | | 246 | | 246 | | 6,327,527 | | 905 | 905 | 40,553 | 04/13/2013 |
| 25459H-AL-9 | DIRECTV HOLDINGS/FING | | 09/30/2010 | GREENWICH CAPITAL MARKETS, INC. | | 2,181,660 | 2,000,000 | 1,994,580 | 1,994,846 | | 749 | | 749 | | 1,995,594 | | 186,066 | 186,066 | 98,431 | 10/01/2014 |
| 25459H-AU-9 | DIRECTV HOLDINGS/FING | | 08/31/2010 | Various | | 10,919,450 | 10,000,000 | 9,925,900 | 9,927,412 | | 2,742 | | 2,742 | | 9,930,154 | | 989,296 | 989,296 | 449,601 | 10/01/2019 |
| 25466K-ER-6 | DISCOVER CARD MASTER TRUST I | | 02/23/2010 | MORGAN STANLEY DEAN WITTER | | 11,000,430 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | 430 | 430 | 19,691 | 09/15/2012 |
| 25467L-A*-7 | DISCOVERY COMMUNICATIONS SER A SR UNSEC | | 06/10/2010 | PRINCIPAL PAYDOWN | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 2,039,787 | 12/01/2015 |
| 25467L-A@-5 | DISCOVERY COMMUNICATIONS SER B FLOAT UNS | | 06/10/2010 | PRINCIPAL PAYMENT | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 175,102 | 12/01/2012 |
| 23311M-A*-8 | DIVERSIFIED COLLECTION SERVICES TERM A | | 06/25/2010 | Various | | 1,756,034 | 1,766,594 | 1,766,594 | 1,766,594 | | | | | | 1,766,594 | | (10,560) | (10,560) | 125,198 | 02/04/2011 |
| 251563-CG-5 | DMSI | | 12/01/2010 | SCHEDULED REDEMPTION | | 609,712 | 609,712 | 591,897 | 592,176 | | 17,536 | | 17,536 | | 609,712 | | | | 24,646 | 09/25/2033 |
| 25158J-AA-3 | DMSI 2010-RS1 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,325,992 | 4,325,992 | 4,369,252 | | | (43,260) | | (43,260) | | 4,325,992 | | | | 131,877 | 10/25/2035 |
| 256853-AA-0 | DOLPHIN ENERGY LTD | F | 01/08/2010 | GOLDMAN, SACHS & CO. | | 17,640,563 | 17,325,000 | 17,325,000 | 17,325,000 | | | | | | 17,325,000 | | 315,563 | 315,563 | 81,393 | 06/15/2019 |
| 25746U-AA-7 | DOMINION RESOURCES | | 06/15/2010 | MATURED | | 12,000,000 | 12,000,000 | 11,988,360 | 11,999,244 | | 756 | | 756 | | 12,000,000 | | | | 487,500 | 06/15/2010 |
| 257561-9A-0 | DOMTAR COPORATION TERM LOAN B | | 05/11/2010 | Various | | 1,050,307 | 1,054,899 | 1,054,899 | 1,054,899 | | | | | | 1,054,899 | | (4,592) | (4,592) | 5,804 | 03/07/2014 |
| 259603-AA-6 | DOUGLAS DYNAMICS LLC | | 06/09/2010 | CALLED @ 101.938 | | 5,377,230 | 5,275,000 | 5,356,719 | 5,291,616 | | (6,886) | | (6,886) | | 5,284,730 | | 92,499 | 92,499 | 367,931 | 01/15/2012 |
| 26157V-9D-1 | DRESSER INC 1ST LIEN TERM LOAN | | 05/07/2010 | SCHEDULED REDEMPTION | | 16,158 | 16,158 | 15,532 | | | 626 | | 626 | | 16,158 | | | | 56 | 05/04/2014 |
| 26249X-AG-8 | DRYDEN XI COMBO NOTE Q2 LOANS | | 10/12/2010 | DISTRIBUTION | | 698,685 | | 698,685 | 698,685 | | | | | | 698,685 | | | | | 04/12/2020 |
| 233326-AB-3 | DST SYSTEMS INC 4.125000% 08/15/2023 | | 08/15/2010 | TENDER OFFER | | 1,500,000 | 1,500,000 | 1,449,068 | 1,451,335 | | 1,643 | | 1,643 | | 1,452,978 | | 47,022 | 47,022 | 61,875 | 08/15/2023 |
| 92718B-AD-7 | DT AUTO OWNER TRUST | | 12/15/2010 | SCHEDULED REDEMPTION | | 470,198 | 470,198 | 505,095 | | | (34,898) | | (34,898) | | 470,198 | | | | 11,243 | 10/15/2015 |
| 23334B-AA-2 | DTE ENERGY CNTR | | 10/31/2010 | SCHEDULED REDEMPTION | | 1,234,750 | 1,234,750 | 1,274,495 | 1,266,538 | | (31,788) | | (31,788) | | 1,234,750 | | | | 92,088 | 04/30/2024 |
| 233331-AE-7 | DTE ENERGY CO | | 08/12/2010 | PARIBAS CAPITAL MARKETS | | 5,235,150 | 5,000,000 | 5,140,450 | 5,027,836 | | (12,045) | | (12,045) | | 5,015,791 | | 219,359 | 219,359 | 250,667 | 06/01/2011 |
| 26358E-AA-0 | DUANE STREET 4, CLASS A1T LOANS | | 02/16/2010 | SCHEDULED REDEMPTION | | 11,297 | 11,297 | 8,981 | 9,201 | | 2,095 | | 2,095 | | 11,297 | | | | 28 | 11/16/2021 |
| 23330N-AA-0 | DUBAI PORTS WORLD | F | 09/28/2010 | HSBC SECURITIES, INC. | | 3,412,500 | 3,500,000 | 3,491,775 | 3,493,380 | | 534 | | 534 | | 3,493,913 | | (81,413) | (81,413) | 272,830 | 07/02/2017 |
| 26439X-AB-9 | DUKE ENERGY FIELD SVCS | | 08/16/2010 | MATURED | | 20,000,000 | 20,000,000 | 21,974,621 | 20,253,108 | | (253,108) | | (253,108) | | 20,000,000 | | | | 1,575,000 | 08/16/2010 |
| 26442E-AA-8 | DUKE ENERGY OHIO INC | | 08/13/2010 | BANK OF AMERICA | | 2,333,780 | 2,000,000 | 1,999,200 | 1,999,248 | | 40 | | 40 | | 1,999,288 | | 334,492 | 334,492 | 95,981 | 04/01/2019 |
| 263534-BS-7 | E.I. DU PONT DE NEMOURS | | 10/21/2010 | CALLED @ 109.5813802 | | 7,260,862 | 6,626,000 | 6,641,698 | 6,635,790 | | (2,460) | | (2,460) | | 6,633,330 | | 627,532 | 627,532 | 419,647 | 01/15/2013 |
| 27002#-AA-5 | EAGLE TRUST (VASTAR RESOURCES INC. AS PA | R | 12/03/2010 | Various | | 5,382,194 | 5,382,194 | 5,365,774 | 5,375,667 | | 6,527 | | 6,527 | | 5,382,194 | | | | 257,704 | 12/03/2010 |
| 28140U-AD-7 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | 02/26/2010 | MORGAN STANLEY DEAN WITTER | | 24,423,750 | 25,050,000 | 25,050,000 | 25,050,000 | | | | | | 25,050,000 | | (626,250) | (626,250) | 72,264 | 12/15/2032 |
| 28148V-AA-3 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | 06/08/2010 | CALLED @ 100.00000000 | | 1,100,000 | 1,100,000 | 1,100,000 | 1,100,000 | | | | | | 1,100,000 | | | | 3,112 | 08/01/2041 |
| 28148V-AD-7 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | 09/07/2010 | Various | | 410,000 | 410,000 | 410,000 | 410,000 | | | | | | 410,000 | | | | 2,285 | 08/01/2041 |
| 48003#-AH-5 | EDWARD JONES SUB NTS | | 06/12/2010 | SCHEDULED REDEMPTION | | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | | | 183,250 | 06/12/2014 |
| 991043-9A-0 | EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS | F | 12/31/2010 | Various | | 50,000 | 50,000 | 50,000 | 62,340 | | (12,340) | | (12,340) | | 50,000 | | | | 102,499 | 05/31/2014 |
| 268317-AA-2 | ELECTRICITE DE FRANCE | F | 08/18/2010 | GOLDMAN, SACHS & CO. | | 11,303,900 | 10,000,000 | 9,960,300 | 9,966,890 | | 4,763 | | 4,763 | | 9,971,653 | | 1,332,247 | 1,332,247 | 591,250 | 01/26/2014 |
| 532457-AZ-1 | ELI LILLY & CO | | 09/01/2010 | BARCLAYS BANK | | 3,957,065 | 3,500,000 | 3,481,940 | 3,483,444 | | 403 | | 403 | | 3,483,847 | | 473,218 | 473,218 | 188,222 | 03/15/2027 |
| 913028-E#-9 | EMBARQ / UNITED TELEPHONE COMPANY OF IND | | 08/01/2010 | SCHEDULED REDEMPTION | | 107,040 | 107,040 | 105,116 | 107,040 | | 1,924 | | 1,924 | | 107,040 | | | | 9,387 | 08/01/2017 |
| 268648-AM-4 | EMC CORP 1.750000% 12/01/2013 | | 08/17/2010 | Various | | 3,950,046 | 3,000,000 | 3,410,879 | 3,283,847 | | (38,661) | | (38,661) | | 3,245,186 | | 704,860 | 704,860 | 34,247 | 12/01/2013 |
| 290908-AC-6 | EMERALD INVESTMENT GRADE CBO DUE 2011 | F | 06/30/2010 | DISTRIBUTION | | 128,687 | | 128,687 | 128,687 | | | | | | 128,687 | | | | | 05/24/2011 |
| 29268B-AD-3 | ENEL FINANCE INTL SA | F | 12/16/2010 | RBC DOMINION SECURITIES | | 2,531,875 | 2,500,000 | 2,493,250 | 2,493,538 | | 1,223 | | 1,223 | | 2,494,761 | | 37,114 | 37,114 | 116,788 | 10/07/2014 |
| 29364L-AN-2 | ENTERGY GULF STATES | | 11/04/2010 | CALLED @ 100.0 | | 4,611,000 | 4,611,000 | 4,362,974 | 4,448,284 | | 21,251 | | 21,251 | | 4,469,535 | | 141,465 | 141,465 | 304,614 | 08/01/2015 |
| 29364L-AU-6 | ENTERGY GULF STATES | | 11/01/2010 | CALLED @ 100.00 | | 5,000,000 | 5,000,000 | 4,875,400 | 4,919,186 | | 7,118 | | 7,118 | | 4,926,304 | | 73,696 | 73,696 | 181,450 | 06/01/2015 |
| 29364W-AE-8 | ENTERGY LOUISIANA HOLDINGS | | 10/25/2010 | CALLED @ 100.00 | | 12,000,000 | 12,000,000 | 11,997,840 | 11,998,637 | | 171 | | 171 | | 11,998,809 | | 1,191 | 1,191 | 767,280 | 09/01/2015 |
| 29364W-AG-3 | ENTERGY LOUISIANA HOLDINGS | | 11/01/2010 | MATURED | | 10,000,000 | 10,000,000 | 9,998,500 | 9,999,721 | | 279 | | 279 | | 10,000,000 | | | | 583,000 | 11/01/2010 |
| 293791-AU-3 | ENTERPRISE PRODUCTS OPER | | 01/20/2010 | JEFFERIES & COMPANY, INC. | | 10,137,600 | 10,000,000 | 10,029,000 | 10,007,159 | | (1,145) | | (1,145) | | 10,006,014 | | 131,587 | 131,587 | 74,250 | 06/01/2010 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 29379V-AA-1 | ENTERPRISE PRODUCTS OPER | | 08/19/2010 | GOLDMAN, SACHS & CO. | | 4,071,760 | 3,500,000 | 3,498,355 | 3,498,651 | | 90 | | 90 | | 3,498,741 | | 573,019 | 573,019 | 207,638 | 09/15/2017 |
| 29379V-AE-3 | ENTERPRISE PRODUCTS OPER | | 05/13/2010 | GOLDMAN, SACHS & CO. | | 8,444,960 | 8,000,000 | 8,502,080 | 8,494,857 | | (71,272) | | (71,272) | | 8,423,584 | | 21,376 | 21,376 | 345,511 | 08/01/2012 |
| 268766-BU-5 | EOP OPERATING LP | | 01/21/2010 | GOLDMAN, SACHS & CO. | | 2,575,000 | 2,500,000 | 2,542,601 | 2,524,764 | | (1,066) | | (1,066) | | 2,523,698 | | 51,302 | 51,302 | 92,847 | 07/15/2011 |
| 294751-DF-6 | EQABS 2003-4, M1 | | 09/14/2010 | Various | | 646,490 | 816,649 | 810,843 | 812,196 | | (599) | | (599) | | 811,596 | | (165,106) | (165,106) | 30,282 | 10/25/2034 |
| 28500#-AA-0 | ERCOT 6.17% SR NTS | | 05/15/2010 | SCHEDULED REDEMPTION | | 2,272,833 | 2,272,833 | 2,272,833 | 2,424,310 | | (151,477) | | (151,477) | | 2,272,833 | | | | 140,234 | 05/15/2014 |
| 295095-BF-9 | ERIE CNTY NY TOBACCO ASSET SEC 05 E | | 06/01/2010 | Various | | 1,470,000 | 1,470,000 | 1,447,950 | 1,455,501 | | 181 | | 181 | | 1,455,682 | | 14,318 | 14,318 | 44,100 | 06/01/2028 |
| 30161N-AD-3 | EXELON CORPORATION | | 03/15/2010 | WALL STREET ACCESS | | 5,262,050 | 5,000,000 | 4,620,000 | 4,749,051 | | 8,442 | | 8,442 | | 4,757,493 | | 504,557 | 504,557 | 185,792 | 06/15/2015 |
| 30215*-AL-2 | EXPLORER PIPELINE CO. SER K SR UNSEC NTS | | 07/31/2010 | SCHEDULED REDEMPTION | | 1,181,818 | 1,181,818 | 1,181,818 | 1,181,818 | | | | | | 1,181,818 | | | | 81,861 | 07/31/2017 |
| 30215*-AP-3 | EXPLORER PIPELINE CO. SER N SR NTS | | 01/31/2010 | SCHEDULED REDEMPTION | | 1,428,571 | 1,428,571 | 1,428,571 | 1,426,059 | | 20,370 | | 20,370 | | 1,428,571 | | | | 71,667 | 01/31/2015 |
| 302154-AL-3 | EXPORT-IMPORT BK KOREA | F | 03/16/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,019,200 | 5,002,672 | | (10,131) | | (10,131) | | 5,000,000 | | | | 115,625 | 03/16/2010 |
| 302182-AC-4 | EXPRESS SCRIPTS INC | | 02/10/2010 | BANK OF AMERICA | | 17,919,938 | 16,780,000 | 17,916,481 | 17,886,850 | | (49,165) | | (49,165) | | 17,837,685 | | 82,253 | 82,253 | 134,940 | 06/15/2012 |
| 68275C-AC-2 | FB 2005-1, A3 | | 04/28/2010 | CANTOR FITZGERALD | | 9,475,000 | 10,000,000 | 10,099,300 | 10,085,087 | | (1,299) | | (1,299) | | 10,083,788 | | (608,788) | (608,788) | 208,188 | 08/10/2035 |
| 68275C-AD-0 | FB 2005-1, B | | 04/26/2010 | MESIROW FINANCIAL, INC. | | 4,150,000 | 5,000,000 | 5,049,840 | 5,042,917 | | (588) | | (588) | | 5,042,329 | | (892,329) | (892,329) | 104,223 | 08/10/2035 |
| 68275C-AE-8 | FB 2005-1, C | | 04/26/2010 | MESIROW FINANCIAL, INC. | | 3,950,000 | 5,000,000 | 5,049,975 | 5,041,505 | | (570) | | (570) | | 5,040,936 | | (1,090,936) | (1,090,936) | 104,937 | 08/10/2035 |
| 31959A-AA-1 | FCHT 2005-1A, A | | 12/15/2010 | SCHEDULED REDEMPTION | | 401,285 | 401,285 | 401,285 | 401,210 | | 76 | | 76 | | 401,285 | | | | 1,372 | 09/15/2022 |
| 33632*-UF-2 | FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N | | 01/15/2010 | SCHEDULED REDEMPTION | | 170,067 | 170,067 | 170,067 | 169,993 | | 74 | | 74 | | 170,067 | | | | 14,303 | 01/15/2020 |
| 33632*-UK-1 | FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N | | 01/15/2010 | SCHEDULED REDEMPTION | | 294,112 | 294,112 | 294,112 | 292,814 | | 1,298 | | 1,298 | | 294,112 | | | | 24,735 | 07/15/2020 |
| 97181#-CN-1 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2010 | MATURED | | 204,969 | 204,969 | 204,802 | 204,969 | | | | | | 204,969 | | | | 7,943 | 06/15/2010 |
| 97181#-CP-6 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2010 | MATURED | | 245,725 | 245,725 | 245,785 | 245,725 | | | | | | 245,725 | | | | 9,522 | 06/15/2010 |
| 97181#-CQ-4 | FEDERAL EXPRESS/WILM TRUST SECURED NOTES | | 06/15/2010 | MATURED | | 245,725 | 245,725 | 245,296 | 245,725 | | | | | | 245,725 | | | | 9,522 | 06/15/2010 |
| 314087-AD-9 | FEDERATED CBO CORP CLASS IIIB MEZZANINE | | 05/13/2010 | Various | | 840,055 | 3,067,709 | 1,538,257 | 666,914 | 14,884 | 49,437 | | 64,321 | | 731,235 | | 108,820 | 108,820 | 34,287 | 04/24/2011 |
| 31331F-AB-7 | FEDEX CORP | | 11/22/2010 | SCHEDULED REDEMPTION | | 289,584 | 289,584 | 301,660 | 293,152 | | (3,568) | | (3,568) | | 289,584 | | | | 25,368 | 05/22/2015 |
| 32029G-AC-8 | FFML 2007-FF2 A2B | | 12/27/2010 | Various | | 2,054,910 | 2,054,910 | 1,798,124 | 805,349 | 1,160,393 | 256,786 | 167,617 | 1,249,561 | | 2,054,910 | | | | 6,027 | 03/25/2037 |
| 32051D-A7-7 | FHASI 2003-7 1A13 | | 12/01/2010 | SCHEDULED REDEMPTION | | 6,524,290 | 6,524,290 | 6,523,850 | 6,514,083 | | 10,207 | | 10,207 | | 6,524,290 | | | | 205,177 | 09/25/2033 |
| 32051D-B7-6 | FHASI 2003-7 1A21 | | 12/01/2010 | SCHEDULED REDEMPTION | | 413,371 | 413,371 | 395,545 | 404,393 | | 8,978 | | 8,978 | | 413,371 | | | | 15,001 | 09/25/2033 |
| 316175-2*-8 | FIDELITY INSTL CASH PORTFOLIOS | | 08/12/2010 | MATURED | | 35,007,877 | 35,007,877 | 10,000,000 | 33,360,608 | | 1,647,269 | | 1,647,269 | | 35,007,877 | | | | 3,129 | 08/12/2010 |
| 995424-9C-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | 12/31/2010 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,475 | | | 25 | | 25 | | 2,500 | | | | | 07/18/2016 |
| 251526-E*-6 | FINANCIAL FEDERAL CREDIT INC. / DB PERFO | | 05/17/2010 | PRINCIPAL PAYMENT | | 20,000,000 | 20,000,000 | 19,647,350 | 19,815,014 | | 49,503 | | 49,503 | | 19,864,517 | | 135,483 | 135,483 | 92,150 | 05/17/2011 |
| 337158-AD-1 | FIRST TENNESSEE BANK | | 08/13/2010 | Various | | 19,093,750 | 20,000,000 | 19,979,800 | 19,988,654 | | 559 | | 559 | | 19,989,212 | | (895,462) | (895,462) | 746,979 | 01/15/2015 |
| 337738-AF-5 | FISERV INC | | 10/13/2010 | TENDER OFFER | | 7,248,180 | 6,774,000 | 6,770,816 | 6,772,047 | | 497 | | 497 | | 6,772,544 | | 475,636 | 475,636 | 575,484 | 11/20/2012 |
| 338906-B*-0 | FLEXI-VAN LEASING SER. 2004-A SR. SECD N | | 11/06/2010 | Various | | 924,851 | 924,851 | 924,851 | 924,074 | | (1,228) | | (1,228) | | 922,846 | | 2,005 | 2,005 | 72,567 | 11/16/2011 |
| 33938E-AJ-6 | FLEXTRONICS INTL LTD | F | 03/19/2010 | CALLED @ 102.167 | | 1,021,670 | 1,000,000 | 992,500 | 992,631 | | 426 | | 426 | | 993,057 | | 28,613 | 28,613 | 22,389 | 05/15/2013 |
| 33938E-AN-7 | FLEXTRONICS INTL LTD | F | 12/16/2010 | CALLED @ 102.083 | | 2,594,950 | 2,542,000 | 2,477,935 | 2,480,390 | | 10,554 | | 10,554 | | 2,490,944 | | 104,006 | 104,006 | 172,556 | 11/15/2014 |
| 340711-AM-2 | FLORIDA GAS TRANSMISSION | | 08/19/2010 | Various | | 20,670,588 | 20,000,000 | 21,118,400 | 20,935,433 | | (408,245) | | (408,245) | | 20,527,188 | | 143,400 | 143,400 | 739,201 | 12/01/2010 |
| 341135-B*-1 | FLORIDA PUBLIC UTILITIES 1ST MTG | | 05/01/2010 | SCHEDULED REDEMPTION | | 909,000 | 909,000 | 909,000 | 913,899 | | (4,899) | | (4,899) | | 909,000 | | | | 86,991 | 05/01/2018 |
| 341135-B@-9 | FLORIDA PUBLIC UTILITIES 1ST MTG | | 05/01/2010 | SCHEDULED REDEMPTION | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 50,150 | 05/01/2018 |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | 12/13/2010 | Various | | 243,596 | 243,596 | 243,596 | 237,240 | | 591 | | 591 | | 243,596 | | | | 65,251 | 10/31/2012 |
| 343412-AA-0 | FLUOR CORP 1.500000% 02/15/2024 | | 10/12/2010 | STIFEL CAPITAL MARKETS | | 321,595 | 175,000 | 289,186 | 175,261 | | (13) | | (13) | | 175,248 | | 146,347 | 146,347 | 3,063 | 02/15/2024 |
| 34640#-AA-9 | FORMOSA PLASTICS CORP USA / FORMOSA UTIL | | 10/15/2010 | SCHEDULED REDEMPTION | | 3,333,333 | 3,333,333 | 3,359,179 | 3,356,921 | | (23,588) | | (23,588) | | 3,333,333 | | | | 240,000 | 10/15/2018 |
| 61750G-AW-8 | FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT | F | 12/20/2010 | DISTRIBUTION | | 127,939 | | | | | | | | | | | 127,939 | 127,939 | | 12/20/2013 |
| 00761N-AJ-7 | FORTWIRTH CDO (FORMER AELTUS CBO IV CLAS | | 12/22/2009 | PRINCIPAL PAYMENT | | | 400,722 | | | | | | | | | | | | | 12/01/2010 |
| 302567-AA-0 | FPL ENERGY AMER | | 06/20/2010 | SCHEDULED REDEMPTION | | 2,160,000 | 2,160,000 | 2,186,988 | 2,179,907 | | (19,907) | | (19,907) | | 2,160,000 | | | | 143,402 | 06/20/2023 |
| 35177P-AK-3 | FRANCE TELECOM | F | 10/08/2010 | Various | | 23,071,294 | 22,000,000 | 23,868,251 | 22,520,497 | | (144,413) | | (144,413) | | 22,376,084 | | 695,210 | 695,210 | 1,339,889 | 03/01/2011 |
| 995101-9E-4 | FREESCALE SEMICONDUCTOR EXTENDED TERM LO | | 12/01/2010 | Various | | 3,631,853 | 3,820,597 | 3,475,179 | | | 173,543 | | 173,543 | | 3,626,240 | | 5,613 | 5,613 | 168,864 | 12/01/2016 |
| 995101-9C-8 | FREESCALE SEMICONDUCTOR, INC. TERM LOAN | | 01/28/2010 | EXCHANGE | | 10,119,272 | 11,021,611 | 11,038,599 | 11,035,759 | | (148) | | (148) | | 11,035,610 | | (916,339) | (916,339) | 36,324 | 12/01/2013 |
| 990398-9A-9 | FRESENIUS MEDICAL CARE HOLDINGS TERM B | R | 05/11/2010 | Various | | 2,317,738 | 2,379,887 | 2,379,887 | 2,379,887 | | | | | | 2,379,887 | | (62,148) | (62,148) | 15,903 | 03/31/2013 |
| 991154-9B-3 | FRESENIUS SE (APP PHARMACEUTICALS) TRANC | R | 03/18/2010 | Various | | 207,733 | 209,932 | 207,229 | 206,688 | | 1,023 | | 1,023 | | 207,711 | | 22 | 22 | 6,048 | 08/20/2014 |
| 991154-9A-5 | FRESENIUS SE (NEW FINCO 1) TRANCHE B1 TE | R | 03/18/2010 | Various | | 386,063 | 389,693 | 384,872 | 383,250 | | 2,776 | | 2,776 | | 386,026 | | 37 | 37 | 11,227 | 08/20/2014 |
| 991154-9C-1 | FRESENIUS SE TRANCHE C1 DOLLAR TERM LOAN | | 12/10/2010 | SCHEDULED REDEMPTION | | 3,772 | 3,772 | 3,728 | | | 44 | | 44 | | 3,772 | | | | 104 | 09/10/2014 |
| 991154-9D-9 | FRESENIUS SE TRANCHE C2 TERM LOAN | | 12/10/2010 | SCHEDULED REDEMPTION | | 2,155 | 2,155 | 2,128 | | | 27 | | 27 | | 2,155 | | | | 60 | 09/10/2014 |
| 33848J-AE-5 | FSTAR 2007-1A AF5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 9,505,777 | 9,505,777 | 9,505,590 | 9,505,665 | | 112 | | 112 | | 9,505,777 | | | | 400,233 | 01/25/2035 |
| 36804P-AF-3 | GATX FINANCIAL CORP 2005-1 PASS THRU TR. | | 07/02/2010 | SCHEDULED REDEMPTION | | 204,890 | 204,890 | 204,890 | 204,890 | | | | | | 204,890 | | | | 11,673 | 01/02/2025 |
| L4191B-AH-6 | GAZ CAPITAL SA | F | 02/01/2010 | MORGAN STANLEY DEAN WITTER | | 4,956,250 | 5,000,000 | 4,748,550 | 4,787,320 | | 2,233 | | 2,233 | | 4,789,553 | | 166,697 | 166,697 | 62,120 | 11/22/2016 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 396789-EU-9 | GCCFC 2003-C2, C | | 08/27/2010 | Various | | 5,878,592 | 5,697,000 | 5,683,848 | 5,889,631 | | (27,837) | 41,620 | (69,457) | | 5,820,175 | | 58,417 | 58,417 | 216,799 | 01/05/2036 |
| 396789-JU-4 | GCCFC 2005-GG3, A4 | | 08/26/2010 | Various | | 5,298,047 | 5,000,000 | 4,980,674 | 5,013,698 | | 1,937 | 43,991 | (42,054) | | 4,971,644 | | 326,403 | 326,403 | 179,963 | 08/10/2042 |
| 396789-LJ-6 | GCCFC 2005-GG5, A41 | | 07/27/2010 | FTN FINANCIAL | | 15,600,000 | 15,000,000 | 15,074,805 | 15,031,115 | | 3,460 | | 3,460 | | 15,034,576 | | 565,424 | 565,424 | 522,115 | 04/10/2037 |
| 20173Q-AL-5 | GCCFC 2007-GG9, D | | 03/22/2010 | GREENWICH CAPITAL MARKETS, INC. | | 250,000 | 1,000,000 | 321,402 | 484,176 | | (4,216) | | (4,216) | | 479,960 | | (229,960) | (229,960) | 17,683 | 03/10/2039 |
| 36158Y-EQ-8 | GECMC 2002-1A | | 12/01/2010 | SCHEDULED REDEMPTION | | 123,457 | 123,457 | 138,248 | 127,358 | | (3,900) | | (3,900) | | 123,457 | | | | 7,156 | 12/10/2035 |
| 36828Q-KR-6 | GECMC 2005-C1, A5 | | 09/01/2010 | Various | | 2,646,289 | 2,500,000 | 2,492,111 | 2,506,867 | | 951 | 20,374 | (19,423) | | 2,487,444 | | 158,845 | 158,845 | 91,463 | 06/10/2048 |
| 36828Q-LX-2 | GECMC 2005-C1, AAB | | 12/01/2010 | Various | | 3,193,353 | 3,114,711 | 3,066,095 | 3,095,961 | | 2,581 | | 2,581 | | 3,098,541 | | 94,812 | 94,812 | 68,757 | 06/10/2048 |
| 36159J-AP-6 | GEMNT 2005-3, B | | 02/23/2010 | J. P. MORGAN SECURITIES, INC. | | 15,968,750 | 16,000,000 | 16,000,000 | 16,000,000 | | | | | | 16,000,000 | | (31,250) | (31,250) | 17,292 | 06/15/2013 |
| 990747-9A-7 | GENERAC ACQUISITION CORP TERM LOAN | | 10/05/2009 | VARIOUS | | | | | | | | | | | | | | | 3,260 | 11/09/2013 |
| 36962G-X8-2 | GENERAL ELEC CAP CORP | | 01/06/2010 | CANTOR, FITZGERALD & CO. | | 10,255,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 255,000 | 255,000 | 268,522 | 08/22/2011 |
| 36962G-Z5-6 | GENERAL ELEC CAP CORP | | 01/05/2010 | CANTOR, FITZGERALD & CO. | | 15,232,500 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 232,500 | 232,500 | 121,458 | 11/15/2011 |
| 36967H-AH-0 | GENERAL ELEC CAP CORP | | 08/16/2010 | BARCLAYS BANK | | 10,279,131 | 10,000,000 | 10,006,200 | 10,004,696 | | (1,198) | | (1,198) | | 10,003,498 | | 275,633 | 275,633 | 153,389 | 06/08/2012 |
| 36967H-AN-7 | GENERAL ELEC CAP CORP | | 08/12/2010 | GOLDMAN, SACHS & CO. | | 20,518,600 | 20,000,000 | 19,992,000 | 19,994,090 | | 1,629 | | 1,629 | | 19,995,719 | | 522,881 | 522,881 | 413,750 | 03/12/2012 |
| 36967H-BB-2 | GENERAL ELEC CAP CORP | | 08/13/2010 | GOLDMAN, SACHS & CO. | | 15,372,720 | 15,000,000 | 15,075,750 | 15,067,913 | | (15,319) | | (15,319) | | 15,052,594 | | 320,126 | 320,126 | 266,667 | 09/28/2012 |
| 370334-AS-3 | GENERAL MILLS INC | | 05/11/2010 | Various | | 46,108,567 | 43,142,000 | 46,269,506 | 44,700,462 | | (209,353) | | (209,353) | | 44,491,109 | | 1,617,458 | 1,617,458 | 2,470,055 | 02/15/2012 |
| 370334-BE-3 | GENERAL MILLS INC | | 05/11/2010 | TENDER OFFER | | 3,748,080 | 3,500,000 | 3,494,470 | 3,496,850 | | 396 | | 396 | | 3,497,245 | | 250,835 | 250,835 | 237,383 | 09/10/2012 |
| 370334-BG-8 | GENERAL MILLS INC | | 08/12/2010 | RBC DOMINION SECURITIES | | 2,781,125 | 2,500,000 | 2,494,600 | 2,495,971 | | 644 | | 644 | | 2,496,614 | | 284,511 | 284,511 | 131,979 | 08/15/2013 |
| 45957@-AD-8 | GENERAL PARTS (INT'L GROUP) SER. A SR NT | | 11/01/2010 | SCHEDULED REDEMPTION | | 2,700,000 | 2,700,000 | 2,700,000 | 2,700,000 | | | | | | 2,700,000 | | | | 141,480 | 11/01/2011 |
| 37048@-AA-2 | GENERAL PARTS INTERNATIONAL, INC. 2020 | | 07/01/2010 | SCHEDULED REDEMPTION | | 450,000 | 450,000 | 450,000 | 523,415 | | (73,415) | | (73,415) | | 450,000 | | | | 31,815 | 07/01/2020 |
| 37247D-AE-6 | GENWORTH FINANCIAL INC | | 03/23/2010 | GOLDMAN, SACHS & CO. | | 5,055,000 | 5,000,000 | 4,413,958 | 4,526,483 | | 21,160 | | 21,160 | | 4,547,642 | | 507,358 | 507,358 | 80,660 | 06/15/2014 |
| 37247D-AK-2 | GENWORTH FINANCIAL INC | | 03/23/2010 | CITIBANK | | 4,925,000 | 5,000,000 | 4,099,780 | 4,182,528 | | 15,486 | | 15,486 | | 4,198,014 | | 726,986 | 726,986 | 112,203 | 05/22/2018 |
| G3725@-AE-9 | GEORGE WIMPEY PLC 5.73% NOTES | F | 12/15/2010 | Various | | 10,555,781 | 10,477,596 | 3,077,474 | 150,979 | | 10,571,740 | | 10,571,740 | | 10,839,997 | | (284,216) | (284,216) | 999,075 | 07/03/2012 |
| 990342-9A-7 | GEORGIA-PACIFIC CORP. 1ST LIEN TERM B | | 07/31/2009 | VARIOUS | | | | | | | | | | | | | | | 140 | 12/20/2012 |
| 990342-9D-1 | GEORGIA-PACIFIC CORPORATION TERM C | | 12/31/2010 | SCHEDULED REDEMPTION | | 10,372 | 10,372 | 10,281 | | | 91 | | 91 | | 10,372 | | | | 2,035 | 12/23/2014 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC | R | 02/22/2010 | PARIBAS CAPITAL MARKETS | | 9,624,100 | 10,000,000 | 9,827,200 | 9,842,612 | | 470 | | 470 | | 9,843,081 | | (218,981) | (218,981) | 194,097 | 04/15/2034 |
| 361849-M9-0 | GMACC 2005-C1, X2 | | 03/10/2010 | BANK OF AMERICA | | 740,148 | | 4,625,794 | 830,138 | | (66,918) | | (66,918) | | 763,220 | | (23,072) | (23,072) | 126,622 | 05/10/2043 |
| 36185N-4E-7 | GMACM 2004-J4 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,251,330 | 4,251,330 | 4,284,544 | 4,272,978 | | (21,648) | | (21,648) | | 4,251,330 | | | | 165,105 | 09/25/2034 |
| 36185N-4Y-3 | GMACM 2004-J5 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,729,165 | 2,729,165 | 2,733,429 | 2,732,331 | | (3,167) | | (3,167) | | 2,729,165 | | | | 101,155 | 01/25/2035 |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,519,750 | 1,519,750 | 1,337,380 | | | 182,370 | | 182,370 | | 1,519,750 | | | | 46,238 | 11/19/2035 |
| 38012T-AC-6 | GMACM 2006-HE3, A3 | | 12/01/2010 | Various | | 4,201,368 | 6,529,603 | 5,332,320 | 5,814,020 | | (1,220,118) | 392,534 | (1,612,652) | | 4,201,368 | | | | 206,455 | 10/25/2036 |
| 990468-9A-0 | GOLDEN GATE NATIONAL SENIOR CARE (BEVERL | | 12/31/2010 | SCHEDULED REDEMPTION | | 184,134 | 184,134 | 184,134 | 184,134 | | | | | | 184,134 | | | | 5,266 | 03/14/2011 |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 1ST MTG | | 11/06/2010 | SCHEDULED REDEMPTION | | 1,071,600 | 1,071,600 | 1,060,719 | 1,061,483 | | 10,117 | | 10,117 | | 1,071,600 | | | | 61,617 | 05/06/2025 |
| 38146F-AA-9 | GOLDMAN SACHS GROUP INC | | 08/17/2010 | BARCLAYS BANK | | 10,250,758 | 10,000,000 | 10,353,000 | 10,268,080 | | (68,166) | | (68,166) | | 10,199,914 | | 50,844 | 50,844 | 221,181 | 06/15/2012 |
| 38146F-AF-8 | GOLDMAN SACHS GROUP INC | | 08/16/2010 | GOLDMAN, SACHS & CO. | | 15,174,450 | 15,000,000 | 14,999,250 | 14,999,506 | | 202 | | 202 | | 14,999,708 | | 174,742 | 174,742 | 266,771 | 07/15/2011 |
| 38143U-BG-5 | GOLDMAN SACHS MTN SER B | | 10/14/2010 | GOLDMAN, SACHS & CO. | | 24,500,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (500,000) | (500,000) | | 08/30/2015 |
| 38239D-AA-2 | GOODMAN GLOBAL GRP INC | | 05/10/2010 | BARCLAYS BANK | | 1,220,000 | 2,000,000 | 1,114,106 | 1,119,565 | | 49,090 | | 49,090 | | 1,168,655 | | 51,345 | 51,345 | | 12/15/2014 |
| 36230*-AA-4 | GPX INTERNATIONAL TIRE CORP. TERM B | | 07/15/2010 | Various | | 1,434,186 | 2,605,400 | 531,729 | 413,783 | | | | | | 866,806 | | 567,380 | 567,380 | | 03/31/2012 |
| 990929-9A-1 | GRACEWAY PHARMACEUTICALS TERM B | | 12/07/2010 | SCHEDULED REDEMPTION | | 1,174,184 | 1,174,184 | 1,137,892 | 1,130,423 | | 43,761 | | 43,761 | | 1,174,184 | | | | 101,988 | 05/03/2012 |
| 387328-A*-8 | GRANITE CONSTRUCTION INC. SR. NTS. | | 03/15/2010 | MATURED | | 2,444,446 | 2,444,446 | 2,444,446 | 2,444,446 | | | | | | 2,444,446 | | | | 79,934 | 03/15/2010 |
| 995842-9C-7 | GRAPHIC PACKAGING INTL TERM B | | 12/31/2010 | SCHEDULED REDEMPTION | | 93,666 | 93,666 | 93,666 | 93,666 | | | | | | 93,666 | | | | 711 | 05/16/2014 |
| 389406-B*-9 | GRAYBAR ELECTRIC 6.59% SR NTS | | 10/01/2010 | SCHEDULED REDEMPTION | | 400,000 | 400,000 | 393,567 | 395,704 | | 4,296 | | 4,296 | | 400,000 | | | | 26,360 | 04/01/2013 |
| 389406-B@-7 | GRAYBAR ELECTRIC 6.65% SR NTS | | 06/01/2010 | SCHEDULED REDEMPTION | | 563,636 | 563,636 | 508,930 | 543,762 | | 19,874 | | 19,874 | | 563,636 | | | | 37,482 | 06/01/2013 |
| 389406-A#-6 | GRAYBAR ELECTRIC 7.36% SR NTS | | 11/01/2010 | SCHEDULED REDEMPTION | | 1,904,800 | 1,904,800 | 1,938,652 | 1,909,303 | | (4,503) | | (4,503) | | 1,904,800 | | | | 140,179 | 05/01/2011 |
| 389914-9A-2 | GREAT CANADIAN GAMING CO TRANCH B TERM L | A | 11/15/2010 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 4,642 | 02/14/2014 |
| 39063@-AC-4 | GREAT LAKES GAS TRANSMISSION LP SR NTS | I | 10/30/2010 | SCHEDULED REDEMPTION | | 1,100,000 | 1,100,000 | 1,012,835 | 1,086,541 | | 13,459 | | 13,459 | | 1,100,000 | | | | 96,140 | 10/30/2011 |
| 790654-C#-2 | GREAT PLAINS ENERGY (FORMERLY AQUILA / | | 02/01/2010 | SCHEDULED REDEMPTION | | 875,000 | 875,000 | 875,000 | 854,671 | | 20,329 | | 20,329 | | 875,000 | | | | 82,600 | 02/01/2021 |
| 33632*-PE-1 | GREAT PLAINS ENERGY / KANSAS CITY PWR & | | 02/13/2010 | SCHEDULED REDEMPTION | | 1,036,901 | 1,036,901 | 1,036,901 | 1,033,478 | | 3,423 | | 3,423 | | 1,036,901 | | | | 88,655 | 02/13/2014 |
| 991189-9A-1 | GREAT POINT POWER DELAYED DRAW TERM LOAN | | 12/31/2010 | Various | | 2,070,909 | 2,048,409 | 2,027,925 | | | 551 | | 551 | | 2,028,476 | | 42,433 | 42,433 | 1,190 | 03/10/2017 |
| 39248#-9A-6 | GREEKTOWN HOLDINGS, LLC INCREMENTAL TERM | | 06/30/2010 | SCHEDULED REDEMPTION | | 711,599 | 1,342,437 | 711,599 | 217,685 | | 413,152 | | 413,152 | | 711,599 | | | | 80,762 | 12/03/2012 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | 11/10/2010 | SCHEDULED REDEMPTION | | 840,517 | 840,517 | 840,517 | 840,517 | | | | | | 840,517 | | | | 49,901 | 02/10/2024 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 990820-9A-2 | GREEN VALLEY RANCH GAMING, LLC 1ST LIEN | | 09/15/2009 | MORGAN STANLEY DEAN WITTER | | 670,122 | 936,136 | 532,645 | 534,866 | | (1,021,383) | | (1,021,383) | | (486,516) | | 1,156,638 | 1,156,638 | (7,937) | 02/16/2014 |
| 990820-9B-0 | GREEN VALLEY RANCH GAMING, LLC 2ND LIEN | | 02/16/2010 | CANTOR FITZGERALD | | 70,000 | 1,000,000 | 860,020 | | | | | | | | | 70,000 | 70,000 | (1,749) | 08/16/2014 |
| 39538F-AA-3 | GREENPOINT BANK | | 10/01/2010 | MATURED | | 7,000,000 | 7,000,000 | 8,396,059 | 7,165,667 | | (165,667) | | (165,667) | | 7,000,000 | | | | 647,500 | 10/01/2010 |
| 990760-9A-0 | GROSVENOR CAPITAL MANAGEMENT HOLDINGS LL | | 10/15/2010 | Various | | 3,068,079 | 3,136,193 | 3,088,540 | 3,078,323 | | 12,845 | | 12,845 | | 3,091,168 | | (23,090) | (23,090) | 63,533 | 12/05/2013 |
| P4958*-AA-5 | GRUPO PETROTEMEX 8.31% SR NTS | F | 10/30/2010 | SCHEDULED REDEMPTION | | 2,142,857 | 2,142,857 | 2,142,857 | 2,142,857 | | | | | | 2,142,857 | | | | 178,071 | 10/30/2012 |
| 36244M-AA-9 | GSAMP 2006-S4, A1 | | 12/27/2010 | Various | | 121,294 | 121,294 | 43,685 | 10,412 | 51,512 | 78,299 | 18,929 | 110,881 | | 121,294 | | | | 234 | 05/25/2036 |
| 36228C-XC-2 | GSMS 2006-GG6, C | | 12/29/2010 | GOLDMAN, SACHS & CO. | | 6,250,000 | 12,500,000 | 12,544,063 | 12,529,973 | | (4,271) | | (4,271) | | 12,525,702 | | (6,275,702) | (6,275,702) | 718,788 | 04/10/2038 |
| 36228C-XD-0 | GSMS 2006-GG6, D | | 12/29/2010 | GOLDMAN, SACHS & CO. | | 8,554,500 | 19,010,000 | 18,974,449 | 18,984,899 | | 3,556 | | 3,556 | | 18,988,455 | | (10,433,955) | (10,433,955) | 1,093,133 | 04/10/2038 |
| 36246L-AE-1 | GSMS 2007-GG10 A4 | | 07/27/2010 | Various | | 73,868,166 | 75,000,000 | 69,450,195 | 70,143,721 | | 261,219 | | 261,219 | | 70,404,940 | | 3,463,226 | 3,463,226 | 2,499,687 | 08/10/2045 |
| 36246L-AH-4 | GSMS 2007-GG10, AJ | | 03/16/2010 | MORGAN STANLEY DEAN WITTER | | 2,254,350 | 6,441,000 | 2,358,872 | 2,461,062 | | 44,723 | | 44,723 | | 2,505,785 | | (251,435) | (251,435) | 112,171 | 08/10/2045 |
| 362631-AB-9 | GSR 2006-0A1 2A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 3,664,994 | 3,664,994 | 2,592,983 | 2,597,050 | | 1,067,944 | | 1,067,944 | | 3,664,994 | | | | 9,678 | 08/25/2046 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,690,737 | 1,690,737 | 1,449,758 | | | 240,980 | | 240,980 | | 1,690,737 | | | | 53,005 | 01/25/2037 |
| 402810-AA-2 | GUN HILL ROAD II LLC DRAW 1 | | 12/15/2010 | Various | | 7,321,980 | 7,321,980 | 7,321,980 | 3,404,509 | | (46,544) | | (46,544) | | 7,275,435 | | 46,545 | 46,545 | 51,821 | 03/02/2014 |
| 403660-AA-1 | GWF ENERGY LLC | | 11/23/2010 | Various | | 2,858,342 | 2,858,342 | 2,858,342 | 2,858,342 | | | | | | 2,858,342 | | | | 174,626 | 12/30/2011 |
| G4235#-AA-6 | H2 CREDIT PARTNERS (FKA COP II LP) | | 02/25/2010 | PRINCIPAL PAYMENT | | 1,289,344 | 1,289,344 | 1,274,724 | 1,278,918 | | 635 | | 635 | | 1,279,553 | | 9,791 | 9,791 | 7,928 | 06/19/2012 |
| 406216-AX-9 | HALLIBURTON COMPANY | | 11/04/2010 | DEUTSCHE BANK SECURITIES | | 5,985,100 | 5,000,000 | 5,268,450 | 5,254,971 | | (17,505) | | (17,505) | | 5,237,466 | | 747,634 | 747,634 | 353,625 | 09/15/2019 |
| 406240-AF-7 | HALLMARK 7.54% SR NTS, DUE 2010 | | 12/13/2010 | MATURED | | 21,000,000 | 21,000,000 | 22,549,669 | 21,293,333 | | (293,333) | | (293,333) | | 21,000,000 | | | | 1,583,400 | 12/13/2010 |
| 410345-AE-2 | HANESBRANDS INC | | 10/13/2010 | BARCLAYS BANK | | 5,835,000 | 6,000,000 | 6,176,250 | 6,048,847 | | (40,697) | | (40,697) | | 6,008,151 | | (173,151) | (173,151) | 199,406 | 12/15/2014 |
| 41242*-AA-0 | HARDWOOD FUNDING (NBA) 4.30% SER A NTS | | 06/07/2010 | MATURED | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 129,000 | 06/07/2010 |
| 41283A-BZ-1 | HARLEY-DAVIDSON MOTORCYCLE TRU | | 08/15/2010 | SCHEDULED REDEMPTION | | 13,000,000 | 13,000,000 | 13,138,945 | 13,126,471 | | (126,471) | | (126,471) | | 13,000,000 | | | | 398,667 | 05/15/2013 |
| 41283A-CC-1 | HARLEY-DAVIDSON MOTORCYCLE TRU | | 07/15/2010 | SCHEDULED REDEMPTION | | 1,500,000 | 1,500,000 | 1,522,969 | 1,518,223 | | (18,223) | | (18,223) | | 1,500,000 | | | | 44,275 | 06/15/2013 |
| 41659E-EV-5 | HARTFORD LIFE GLOB FUND | | 03/18/2010 | J. P. MORGAN SECURITIES, INC. | | 6,222,660 | 6,000,000 | 5,994,480 | 5,998,621 | | 274 | | 274 | | 5,998,894 | | 223,766 | 223,766 | 188,933 | 02/15/2011 |
| 41809X-AA-2 | HASCN 2007-OPT1 A | F | 12/31/2010 | WRITE OFF OF INVESTMENT | | | 2,723,788 | | | | | | | | | | | | | 12/26/2036 |
| 990888-9B-7 | HAWKER BEECHCRAFT, INC. SYNTHETIC LC | | 01/28/2010 | CREDIT SUISSE | | 84,002 | 112,003 | 112,003 | 112,003 | | | | | | 112,003 | | (28,001) | (28,001) | 779 | 03/26/2014 |
| 990888-9A-9 | HAWKER BEECHCRAFT, INC. TERM LOAN | | 12/31/2010 | Various | | 1,451,903 | 1,923,902 | 1,923,902 | 1,923,902 | | | | | | 1,923,902 | | (471,999) | (471,999) | 15,827 | 03/26/2014 |
| 420781-AC-0 | HAYES LEMM INTL 144A | | 06/25/2010 | DISTRIBUTION | | 317 | | | | | | | | | | | 317 | 317 | | 06/15/2006 |
| 197677-9B-5 | HCA, INC. TRANCHE A TERM LOAN | | 12/10/2009 | MORGAN STANLEY DEAN WITTER | | 1,190,037 | 1,242,859 | 1,245,399 | 1,244,871 | | (9) | | (9) | | 1,244,862 | | (54,825) | (54,825) | 18,449 | 11/17/2012 |
| 197677-9A-7 | HCA, INC. TRANCHE B-1 TERM LOAN | | 06/23/2010 | Various | | 9,019,977 | 9,255,453 | 9,063,309 | 9,068,343 | | 48,003 | | 48,003 | | 9,116,346 | | (96,368) | (96,368) | 183,929 | 11/17/2013 |
| 437863-AA-1 | HCC 2006-1, A | | 12/22/2010 | Various | | 8,536,298 | 20,173,959 | 7,232,885 | 13,713,320 | | (314,970) | 6,645,929 | (6,960,899) | | 6,752,421 | | 1,783,877 | 1,783,877 | 977,508 | 11/11/2038 |
| 43786Y-AA-3 | HCC 2007-1A, A | | 12/22/2010 | Various | | 9,147,156 | 20,650,816 | 6,500,720 | 15,117,094 | | (342,869) | 8,711,258 | (9,054,126) | | 6,062,967 | | 3,084,188 | 3,084,188 | 1,236,795 | 06/11/2039 |
| 404132-AB-8 | HCC INSURANCE HOLDINGS 1.300000% 04/01/2 | | 01/06/2010 | CONVERSION | | 7,870,753 | 6,600,000 | 7,957,743 | 6,600,000 | | | | | | 6,600,000 | | 1,270,753 | 1,270,753 | | 04/01/2023 |
| 422317-A*-8 | HEARST- ARGYLE 7.18% SR NTS, DUE 2010 | | 12/15/2010 | MATURED | | 4,400,000 | 4,400,000 | 4,484,036 | 4,420,612 | | (20,612) | | (20,612) | | 4,400,000 | | | | 315,920 | 12/15/2010 |
| 22541N-ZE-2 | HEAT 2003-1, M2 | | 09/16/2010 | Various | | 81,251 | 238,469 | 239,662 | 49,394 | 189,654 | (130) | | 189,525 | | 238,918 | | (157,667) | (157,667) | 4,478 | 06/25/2033 |
| 423003-AE-2 | HEILIG MEYERS MSTR TR 98-2A B | | 12/31/2010 | Various | | 25,078,513 | 15,157,429 | 104,352 | | | | | | | | | 25,078,513 | 25,078,513 | 2,864,710 | 07/20/2005 |
| 127914-AB-5 | HELIX ENERGY SOLUTIONS 3.250000% 12/15/2 | | 06/09/2010 | MORGAN STANLEY DEAN WITTER | | 873,750 | 1,000,000 | 911,250 | | | 227 | | 227 | | 911,477 | | (37,727) | (37,727) | 16,160 | 12/15/2025 |
| 225470-QV-8 | HEMT 2005-5, A1A | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,166,053 | 1,166,053 | 1,166,053 | 329,926 | 836,127 | | | 836,127 | | 1,166,053 | | | | 3,209 | 04/25/2036 |
| 225470-XH-1 | HEMT 2006-1, A-1B | | 09/27/2010 | Various | | 887,556 | 945,976 | 945,976 | 945,976 | | | | | | 945,976 | | (58,420) | (58,420) | 2,482 | 05/25/2036 |
| 225470-W5-8 | HEMT 2006-2, 2A1 | | 12/27/2010 | Various | | 267,696 | 267,696 | 250,312 | 104,170 | 237,792 | 51,389 | 19,307 | 269,874 | | 267,696 | | | | 984 | 07/25/2036 |
| 806407-AB-8 | HENRY SCHEIN INC 3.000000% 08/15/2034 | | 09/08/2010 | CONVERSION | | 1,143,106 | 1,000,000 | 1,030,000 | 1,012,562 | | (12,562) | | (12,562) | | 1,000,000 | | 143,106 | 143,106 | 30,000 | 08/15/2034 |
| 42726#-AA-9 | HERITAGE OPERATING SENIOR NOTES | | 06/30/2010 | SCHEDULED REDEMPTION | | 1,400,000 | 1,400,000 | 1,472,510 | 1,430,498 | | (30,498) | | (30,498) | | 1,400,000 | | | | 119,700 | 06/30/2011 |
| 990289-9D-4 | HERTZ CORP TERM LOAN B | | 09/30/2010 | SCHEDULED REDEMPTION | | 12,648 | 12,648 | 12,142 | | | 506 | | 506 | | 12,648 | | | | 4,727 | 12/21/2012 |
| 42809H-AD-9 | HESS CORP | | 11/30/2010 | DEUTSCHE BANK SECURITIES | | 5,002,400 | 5,000,000 | 4,965,200 | | | 138 | | 138 | | 4,965,338 | | 37,062 | 37,062 | 87,889 | 02/15/2041 |
| 990528-9A-1 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | 10/01/2010 | SCHEDULED REDEMPTION | | 1,621,874 | 1,621,874 | 1,621,874 | 1,621,874 | | | | | | 1,621,874 | | | | 73,167 | 05/05/2015 |
| 990528-9B-9 | HEXION SPECIALTY CHEMICALS, INC. TERM C- | | 12/31/2010 | SCHEDULED REDEMPTION | | 7,043 | 7,043 | 7,043 | 7,043 | | | | | | 7,043 | | | | 201 | 05/05/2015 |
| 441917-BA-8 | HFCHC 2004-1, M | | 11/20/2010 | SCHEDULED REDEMPTION | | 1,626,368 | 1,626,368 | 1,626,368 | 1,626,367 | | 1 | | 1 | | 1,626,368 | | | | 11,615 | 09/20/2033 |
| 40430G-AB-6 | HFCHC 2005-1, M | | 12/20/2010 | SCHEDULED REDEMPTION | | 468,692 | 468,692 | 468,692 | 468,692 | | | | | | 468,692 | | | | 2,119 | 01/20/2034 |
| 40430X-AD-5 | HFCHC 2006-3, A2V | | 12/20/2010 | SCHEDULED REDEMPTION | | 4,518,284 | 4,518,284 | 4,518,284 | 4,518,284 | | | | | | 4,518,284 | | | | 10,522 | 03/20/2036 |
| 40431F-AD-3 | HFCHC 2007-1 A1V | | 12/20/2010 | SCHEDULED REDEMPTION | | 483,415 | 483,415 | 483,415 | 483,415 | | | | | | 483,415 | | | | 1,039 | 03/20/2036 |
| 40431M-AD-8 | HFCHC 2007-2 A1V | | 09/20/2010 | SCHEDULED REDEMPTION | | 4,792,700 | 4,792,700 | 4,792,700 | 4,792,700 | | | | | | 4,792,700 | | | | 6,734 | 07/20/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 423320-AV-5 | HFCMC 2000-PH1, A2 | | 01/01/2010 | SCHEDULED REDEMPTION | | 5,690 | 5,690 | 6,357 | 5,690 | | | | | | 5,690 | | | | 37 | 01/17/2034 |
| 88653P-AA-7 | HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI | F | 09/20/2010 | DISTRIBUTION | | 958 | | 958 | 958 | | | | | | 958 | | | | | 12/20/2014 |
| 43718U-AA-4 | HLMLT 2006-1, A1 | | 02/16/2010 | SCHEDULED REDEMPTION | | 247,461 | 247,461 | 247,461 | 247,461 | | | | | | 247,461 | | | | 76 | 02/15/2037 |
| 43739E-BS-5 | HMBT 2005-4 A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,250,425 | 1,250,425 | 966,735 | | | 283,690 | | 283,690 | | 1,250,425 | | | | 2,814 | 10/25/2035 |
| 438516-AN-6 | HONEYWELL INTERNATIONAL | | 01/12/2010 | PARIBAS CAPITAL MARKETS | | 12,030,590 | 11,000,000 | 12,018,600 | 11,261,488 | | (5,336) | | (5,336) | | 11,256,152 | | 774,438 | 774,438 | 138,493 | 11/01/2011 |
| 438516-AK-2 | HONEYWELL INTL | | 03/01/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,647,000 | 10,099,618 | | (99,618) | | (99,618) | | 10,000,000 | | | | 375,000 | 03/01/2010 |
| 44108E-AS-7 | HOST MARRIOTT LP | | 11/29/2010 | Various | | 5,500,634 | 5,406,000 | 5,399,243 | | | 596 | | 596 | | 5,399,839 | | 100,796 | 100,796 | 174,883 | 11/01/2013 |
| 441520-AA-1 | HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK | | 04/06/2010 | PRINCIPAL PAYMENT | | 11,112 | 5,556 | | | | | | | | 5,556 | | 5,556 | 5,556 | 207 | 12/19/2014 |
| 40429C-FN-7 | HSBC FINANCE CORP | R | 08/17/2010 | HSBC SECURITIES, INC. | | 7,120,750 | 6,500,000 | 6,374,675 | 6,412,165 | | 7,804 | | 7,804 | | 6,419,970 | | 700,780 | 700,780 | 388,285 | 01/19/2016 |
| 991022-9A-4 | HUB INTERNATIONAL HOLDINGS (6/07) DELAYE | | 12/31/2010 | SCHEDULED REDEMPTION | | 4,575 | 4,575 | 4,575 | 4,575 | | | | | | 4,575 | | | | 270 | 06/13/2014 |
| 991022-9B-2 | HUB INTL. (US SUB) TERM B | | 12/31/2010 | SCHEDULED REDEMPTION | | 20,425 | 20,425 | 20,425 | 20,425 | | | | | | 20,425 | | | | 4,149 | 06/13/2014 |
| 446148-AC-2 | HUNTINGTON AUTO TRUST | | 12/15/2010 | SCHEDULED REDEMPTION | | 7,696,503 | 7,696,503 | 7,921,386 | 7,882,931 | | (186,428) | | (186,428) | | 7,696,503 | | | | 260,758 | 06/17/2013 |
| 990158-9A-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN | | 06/23/2010 | Various | | 3,213,572 | 3,347,523 | 3,347,523 | 3,347,523 | | | | | | 3,347,523 | | (133,950) | (133,950) | 28,246 | 04/19/2014 |
| 44841S-AA-7 | HUTCHISON WHAMP INTL LTD | F | 11/24/2010 | MATURED | | 9,946,614 | 10,000,000 | 10,385,800 | 10,066,138 | | (66,138) | | (66,138) | | 10,000,000 | | (53,386) | (53,386) | 545,000 | 11/24/2010 |
| 41161P-CX-9 | HVMLT 2004-1 1A | | 12/19/2010 | SCHEDULED REDEMPTION | | 163,096 | 163,096 | 163,152 | 163,145 | | (49) | | (49) | | 163,096 | | | | 442 | 04/19/2034 |
| 41161P-HD-8 | HVMLT 2004-8 2A4B | | 12/20/2010 | Various | | 295,624 | 295,624 | 238,391 | 72,193 | 223,429 | 57,443 | 57,440 | 223,431 | | 295,624 | | | | 1,427 | 11/19/2034 |
| N4345#-AF-4 | IBERDROLA INTERNATIONAL BV 2005-C | F | 02/11/2010 | SEAPORT GROUP | | 15,410,550 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 410,550 | 410,550 | 147,467 | 12/21/2017 |
| 055443-AA-3 | ICA PANAMA, S.A. SEN NOTES DUE 2025 | F | 11/25/2010 | SCHEDULED REDEMPTION | | 356,802 | 356,802 | 356,802 | 356,802 | | | | | | 356,802 | | | | 20,926 | 05/25/2025 |
| 44949R-AD-4 | IES UTILITIES | | 09/15/2010 | CALLED @ 103.1429284 | | 19,000,000 | 19,000,000 | 18,954,780 | 18,992,838 | | 4,117 | | 4,117 | | 18,996,955 | | 3,045 | 3,045 | 1,879,656 | 03/15/2011 |
| Q4877#-AA-8 | ILUKA RESOURCES 4.67% SER A SR NST | F | 06/12/2010 | MATURED | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 206,712 | 06/12/2010 |
| 991187-9A-5 | IMS HEALTH INC TRANCHE B DOLLAR TERM LOA | | 04/30/2010 | SCHEDULED REDEMPTION | | 19,520 | 19,520 | 19,325 | | | 195 | | 195 | | 19,520 | | | | 7,140 | 02/29/2016 |
| 990347-9C-2 | INEOS US FINANCE LLC SR CREDIT TERM A2 | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,669,322 | 1,669,322 | 1,669,322 | 1,669,322 | | | | | | 1,669,322 | | | | 12,195 | 12/16/2012 |
| 990347-9A-6 | INEOS US FINANCE LLC SR CREDIT TERM B2 | | 12/31/2010 | Various | | 1,291,622 | 1,395,539 | 1,392,390 | 1,392,582 | | 949 | | 949 | | 1,393,531 | | (101,909) | (101,909) | 115,192 | 12/16/2013 |
| 990347-9B-4 | INEOS US FINANCE LLC SR CREDIT TERM C2 | | 12/31/2010 | Various | | 1,060,242 | 1,164,159 | 1,164,071 | 1,164,161 | | (2,127) | | (2,127) | | 1,162,034 | | (101,792) | (101,792) | 100,000 | 12/16/2014 |
| 990356-9A-7 | INFOUSA INC. TERM B (2/06) | | 07/01/2010 | SCHEDULED REDEMPTION | | 1,008,989 | 1,008,989 | 1,008,989 | 1,008,989 | | | | | | 1,008,989 | | | | 15,902 | 02/14/2012 |
| 990356-9B-5 | INFOUSA INC. TERM B (2/07 ADD-ON) | | 07/01/2010 | SCHEDULED REDEMPTION | | 489,207 | 489,207 | 489,207 | 489,207 | | | | | | 489,207 | | | | 7,710 | 02/14/2012 |
| 44981W-AJ-9 | ING SEC LIFE INST FUND | R | 01/15/2010 | MATURED | | 4,000,000 | 4,000,000 | 3,991,240 | 3,999,925 | | 75 | | 75 | | 4,000,000 | | | | 85,000 | 01/15/2010 |
| 44982X-AA-5 | ING USA GLOBAL FUNDING | R | 10/01/2010 | MATURED | | 20,000,000 | 20,000,000 | 19,513,800 | 19,917,795 | | 82,205 | | 82,205 | | 20,000,000 | | | | 900,000 | 10/01/2010 |
| 45687A-AD-4 | INGERSOLL-RAND CO LTD 4.500000% 04/15/20 | | 11/03/2010 | Various | | 2,162,355 | 1,000,000 | 1,350,840 | 1,284,482 | | (57,888) | | (57,888) | | 1,226,594 | | 935,761 | 935,761 | 29,438 | 04/15/2012 |
| 458140-AD-2 | INTEL CORP 2.950000% 12/15/2035 | | 02/05/2010 | KBC FINANCIAL PRODUCTS USA INC | | 948,125 | 1,000,000 | 853,790 | 864,527 | | 337 | | 337 | | 864,864 | | 83,261 | 83,261 | 11,882 | 12/15/2035 |
| 4581X0-BG-2 | INTER-AMERICAN DEVEL BK | | 09/07/2010 | Various | | 10,795,973 | 10,000,000 | 10,219,600 | 10,217,470 | | (11,831) | | (11,831) | | 10,205,638 | | 590,335 | 590,335 | 354,132 | 09/17/2019 |
| 45111#-AA-5 | INTERCONNECT DEVICES 14% SR SUB NOTES(HA | | 04/06/2010 | CALLED @ 101.00000000 | | 1,357,929 | 1,344,484 | 1,316,490 | 1,302,440 | | 671 | | 671 | | 1,323,053 | | 34,876 | 34,876 | 49,844 | 05/11/2014 |
| 46062N-AA-5 | INTEROCEANICA IV FINANCE | F | 03/29/2010 | CITIBANK | | 5,558,423 | 7,265,913 | 4,790,365 | 5,530,584 | | 81,172 | | 81,172 | | 5,611,756 | | (53,333) | (53,333) | | 11/30/2018 |
| 460146-CA-9 | INTL PAPER CO | | 07/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,147,185 | 3,500,000 | 3,499,580 | 3,499,626 | | 17 | | 17 | | 3,499,643 | | 647,542 | 647,542 | 159,994 | 06/15/2018 |
| G4939#-AA-7 | IRISH FOOD PROCESSORS SER A SR UNSEC NTS | F | 12/22/2010 | SCHEDULED REDEMPTION | | 3,428,571 | 3,428,571 | 3,428,571 | 3,673,615 | | (245,043) | | (245,043) | | 3,428,571 | | | | 205,371 | 12/22/2015 |
| C4861#-AB-9 | IRVING OIL LIMITED 4.95% SER B SR NTS | A | 06/26/2010 | MATURED | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 198,000 | 06/26/2010 |
| 46412R-AE-5 | IRWHE 2007-1 2A4 | | 12/21/2010 | Various | | 587,145 | 587,145 | 499,568 | 587,058 | | 87,509 | 87,422 | 87 | | 587,145 | | | | 28,500 | 08/25/2037 |
| 94978#-CA-3 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | 01/02/2010 | SCHEDULED REDEMPTION | | 186,549 | 186,549 | 186,549 | 186,549 | | | | | | 186,549 | | | | 11,585 | 01/02/2020 |
| 94978#-CB-1 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | 01/02/2010 | SCHEDULED REDEMPTION | | 185,127 | 185,127 | 185,127 | 185,127 | | | | | | 185,127 | | | | 11,496 | 01/02/2020 |
| 471171-C*-7 | JASON INC. TERM LOAN | | 04/29/2010 | Various | | 2,208,359 | 2,208,359 | 2,205,493 | 2,202,064 | | 6,296 | | 6,296 | | 2,208,359 | | | | 111,530 | 04/30/2010 |
| 708130-AC-3 | JC PENNEY CORPORATION IN | | 05/25/2010 | TENDER OFFER | | 1,016,080 | 977,000 | 964,250 | 964,679 | | 70 | | 70 | | 964,749 | | 51,331 | 51,331 | 38,062 | 10/15/2036 |
| 47580*-BA-6 | JELD-WEN, INC. (2006 TRANSACTION) 2012 ( | | 11/29/2010 | Various | | 9,531,690 | 7,835,879 | 6,597,738 | 5,072,575 | | 1,650,339 | | 1,650,339 | | 6,463,915 | | 3,067,775 | 3,067,775 | 37,452 | 09/30/2012 |
| 47714M-AA-7 | JETBLUE AIRWAYS CORP (UNITED STATES) APR | | 10/15/2010 | SCHEDULED REDEMPTION | | 1,437,321 | 1,437,321 | 1,437,321 | 1,437,321 | | | | | | 1,437,321 | | | | 81,111 | 01/15/2018 |
| 24422E-PX-1 | JOHN DEERE CAPITAL CORP | | 01/12/2010 | PARIBAS CAPITAL MARKETS | | 10,340,600 | 10,000,000 | 9,974,400 | 9,995,521 | | 217 | | 217 | | 9,995,739 | | 344,861 | 344,861 | 121,875 | 10/15/2010 |
| 24422E-QA-0 | JOHN DEERE CAPITAL CORP | | 04/07/2010 | MATURED | | 3,500,000 | 3,500,000 | 3,493,175 | 3,499,501 | | 499 | | 499 | | 3,500,000 | | | | 94,500 | 04/07/2010 |
| 990410-9B-0 | JOHN MANEELY COMPANY TERM LOAN | | 10/01/2010 | Various | | 1,121,652 | 1,146,652 | 1,093,486 | 1,099,287 | | 5,744 | | 5,744 | | 1,105,031 | | 16,621 | 16,621 | 29,988 | 12/08/2013 |
| 478366-AM-9 | JOHNSON CONTROLS INC | | 03/12/2010 | BANK OF AMERICA | | 17,118,288 | 16,050,000 | 16,063,925 | 16,055,960 | | (313) | | (313) | | 16,055,647 | | 1,062,641 | 1,062,641 | 395,566 | 09/15/2013 |
| 478366-AQ-0 | JOHNSON CONTROLS INC | | 01/06/2010 | BANK OF AMERICA | | 15,648,300 | 15,000,000 | 15,208,850 | 15,094,639 | | (2,454) | | (2,454) | | 15,092,186 | | 556,114 | 556,114 | 385,000 | 01/15/2011 |
| 481239-AF-8 | JP MORGAN AUTO RECEIVABLES TRU | | 12/15/2010 | SCHEDULED REDEMPTION | | 215,456 | 215,456 | 219,260 | | | (3,804) | | (3,804) | | 215,456 | | | | 2,477 | 07/15/2015 |
| 48121C-JN-7 | JP MORGAN CHASE BANK NA | | 03/18/2010 | J. P. MORGAN SECURITIES, INC. | | 10,777,600 | 10,000,000 | 9,995,500 | 9,996,809 | | 94 | | 94 | | 9,996,903 | | 780,697 | 780,697 | 456,944 | 06/13/2016 |
| 46628G-AF-6 | JPALT | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,425,904 | 2,425,904 | 1,922,185 | 1,961,343 | | 464,561 | | 464,561 | | 2,425,904 | | | | 88,803 | 05/25/2036 |
| 46629B-AF-6 | JPMAC 2006-CW2 AF6 | | 12/01/2010 | Various | | 140,236 | 140,236 | 123,076 | 141,584 | | 16,710 | 18,059 | (1,348) | | 140,236 | | | | 5,235 | 08/25/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 46630M-AG-7 | JPMAC 2007-CH2 AF6 | | 12/01/2010 | Various | | 130,343 | 130,343 | 107,711 | 313,439 | | 22,076 | 21,761 | 315 | | 130,343 | | | | 13,103 | 01/25/2037 |
| 46625M-P2-9 | JPMCC 2003-CB7, A4 | | 05/04/2010 | CITADEL SECURITIES | | 5,225,196 | 5,000,000 | 5,034,961 | 5,014,894 | | (1,422) | | (1,422) | | 5,013,473 | | 211,723 | 211,723 | 105,712 | 01/12/2038 |
| 46625M-VR-7 | JPMCC 2003-ML1, A2 | | 05/06/2010 | DEUTSCHE BANK SECURITIES | | 5,726,502 | 5,453,000 | 5,474,977 | 5,460,749 | | (979) | | (979) | | 5,459,771 | | 266,732 | 266,732 | 115,500 | 03/12/2039 |
| 46625M-YT-0 | JPMCC 2003-PM1A, A3 | | 06/21/2010 | GREENWICH CAPITAL MARKETS, INC. | | 10,428,125 | 10,000,000 | 10,267,188 | 10,099,920 | | (25,253) | | (25,253) | | 10,074,666 | | 353,459 | 353,459 | 291,474 | 08/12/2040 |
| 46629P-AF-5 | JPMCC 2006-LDP9 AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 19,890,000 | 39,000,000 | 20,758,201 | 21,639,524 | | 42,170 | | 42,170 | | 21,681,695 | | (1,791,695) | (1,791,695) | 240,339 | 05/15/2047 |
| 46629Y-AB-5 | JPMCC 2007-CB18 A3 | | 04/21/2010 | J. P. MORGAN SECURITIES, INC. | | 19,833,633 | 19,500,000 | 19,643,204 | 19,606,904 | | (6,765) | | (6,765) | | 19,600,139 | | 233,494 | 233,494 | 427,817 | 06/12/2047 |
| 46631Q-AJ-1 | JPMCC 2007-CB20 AJ | | 09/16/2010 | DESCAP SECURITIES INC | | 7,742,300 | 11,140,000 | 9,882,399 | 10,037,579 | | 77,843 | | 77,843 | | 10,115,422 | | (2,373,122) | (2,373,122) | 555,983 | 02/12/2051 |
| 46632H-AL-5 | JPMCC 2007-LD12 AJ | | 04/21/2010 | FTN FINANCIAL | | 21,569,625 | 34,650,000 | 29,995,851 | 30,563,703 | | 126,098 | | 126,098 | | 30,689,801 | | (9,120,176) | (9,120,176) | 851,738 | 02/15/2051 |
| 46630J-AP-4 | JPMCC 2007-LDPX, AJS | | 03/16/2010 | MORGAN STANLEY DEAN WITTER | | 9,999,500 | 28,570,000 | 10,268,572 | 11,049,096 | | 420,160 | | 420,160 | | 11,469,256 | | (1,469,756) | (1,469,756) | 635,009 | 01/15/2049 |
| 466247-JB-0 | JPMMT 2004-S2 2A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 340,654 | 340,654 | 339,649 | 338,817 | | 1,837 | | 1,837 | | 340,654 | | | | 14,540 | 11/25/2034 |
| 466247-J4-6 | JPMMT 2006-A2 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,308,072 | 3,308,072 | 3,003,781 | | | 304,290 | | 304,290 | | 3,308,072 | | | | 99,492 | 04/25/2036 |
| 481247-AK-0 | JPMORGAN CHASE & CO | | 08/13/2010 | GREENWICH CAPITAL MARKETS, INC. | | 25,675,000 | 25,000,000 | 25,132,750 | 25,101,869 | | (25,696) | | (25,696) | | 25,076,173 | | 598,827 | 598,827 | 371,250 | 06/15/2012 |
| 48122C-AB-1 | JRMT 2004-A, A2 | | 12/15/2010 | Various | | 2,180,578 | 2,180,578 | 2,000,578 | 2,180,536 | | 179,911 | 179,869 | 42 | | 2,180,578 | | | | 50,508 | 04/15/2022 |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,932,022 | 1,932,022 | 1,932,022 | 1,932,022 | | | | | | 1,932,022 | | | | 48,693 | 12/31/2014 |
| 481927-AG-6 | JUNIPER GENERATION LLC SR. SUB. NTS | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,397,505 | 1,397,505 | 1,374,527 | 1,382,204 | | 15,301 | | 15,301 | | 1,397,505 | | | | 142,337 | 12/31/2014 |
| 442488-AU-6 | K HOVNANIAN ENTERPRSIES | | 08/27/2010 | J. P. MORGAN SECURITIES, INC. | | 2,826,250 | 4,250,000 | 4,218,125 | 4,231,583 | | 2,120 | | 2,120 | | 4,233,703 | | (1,407,453) | (1,407,453) | 299,566 | 01/15/2015 |
| 990492-9A-0 | KANSAS CITY SOUTHERN RAILWAY CO. TERM B | | 09/30/2010 | SCHEDULED REDEMPTION | | 18,213 | 18,213 | 18,213 | 18,213 | | | | | | 18,213 | | | | 4,448 | 04/28/2013 |
| 485260-BH-5 | KANSAS GAS & ELECTRIC | | 09/29/2010 | SCHEDULED REDEMPTION | | 266,180 | 266,180 | 266,180 | 266,180 | | | | | | 266,180 | | | | 15,031 | 03/29/2021 |
| 48600P-AA-5 | KATONAH IV LTD CLASS A FLOAT. RATE LOANS | | 12/22/2010 | Various | | 7,276,966 | 7,276,966 | 7,247,131 | 7,266,293 | | 10,674 | | 10,674 | | 7,276,966 | | | | 54,836 | 02/20/2015 |
| 48666K-AH-2 | KB HOME | | 11/30/2010 | OPPENHEIMER & CO. INC | | 3,315,938 | 3,375,000 | 3,315,938 | 3,328,872 | | 9,456 | | 9,456 | | 3,338,327 | | (22,390) | (22,390) | 259,828 | 02/01/2014 |
| 492386-AS-6 | KERR-MCGEE CORP. | | 08/24/2010 | MORGAN STANLEY DEAN WITTER | | 3,098,100 | 3,000,000 | 3,253,230 | 3,053,317 | | (19,872) | | (19,872) | | 3,033,446 | | 64,654 | 64,654 | 195,938 | 09/15/2011 |
| 49306C-AF-8 | KEY BANK NA | | 04/21/2010 | FIRST TENNESSEE BANK (THE) | | 9,994,500 | 10,000,000 | 9,962,100 | 9,976,289 | | 772 | | 772 | | 9,977,061 | | 17,439 | 17,439 | 277,083 | 11/01/2017 |
| 49328C-AA-3 | KEY BANK NA | | 08/17/2010 | BARCLAYS BANK | | 15,222,999 | 14,861,000 | 15,350,937 | 15,232,806 | | (94,520) | | (94,520) | | 15,138,286 | | 84,714 | 84,714 | 323,640 | 06/15/2012 |
| 49307R-AE-7 | KEYC 2007-SL1, C | | 01/04/2010 | VARIOUS | | (2,289,919) | | | | | | | | | | | | | | 12/15/2040 |
| 49337W-AB-6 | KEYSPAN CORP | R | 11/15/2010 | MATURED | | 26,500,000 | 26,500,000 | 27,441,310 | 26,614,622 | | (926,211) | | (926,211) | | 26,500,000 | | | | 2,020,625 | 11/15/2010 |
| 754427-AA-0 | KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P | R | 07/15/2010 | SCHEDULED REDEMPTION | | 1,039,825 | 1,039,825 | 1,038,681 | 1,038,841 | | 983 | | 983 | | 1,039,825 | | | | 62,348 | 01/15/2019 |
| 990776-9A-6 | KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER | | 12/31/2010 | SCHEDULED REDEMPTION | | 29,109 | 29,109 | 29,109 | 29,109 | | | | | | 29,109 | | | | 142 | 01/12/2012 |
| 49427R-A*-3 | KILROY REALTY CORP SER. A GTD SR. NTS | | 08/04/2010 | MATURED | | 29,606,939 | 30,000,000 | 30,172,671 | 30,020,580 | | (20,580) | | (20,580) | | 30,000,000 | | (393,061) | (393,061) | 1,716,000 | 08/04/2010 |
| 494550-AX-4 | KINDER MORGAN ENER PART | | 03/25/2010 | BANK OF AMERICA | | 4,878,630 | 4,500,000 | 4,744,164 | 4,741,446 | | (21,295) | | (21,295) | | 4,720,151 | | 158,479 | 158,479 | 142,594 | 09/15/2012 |
| 49567#-AA-6 | KINGDOM FILMS LLC (DISNEY) SUB NOTE | | 04/07/2010 | CALLED @ 113.99680000 | | 8,264,768 | 7,250,000 | 7,250,000 | 7,250,000 | | | | | | 7,250,000 | | 1,014,768 | 1,014,768 | | 08/11/2017 |
| 49725V-AA-0 | KIOWA POWER | | 12/30/2010 | SCHEDULED REDEMPTION | | 2,278,537 | 2,278,537 | 2,278,537 | 2,278,537 | | | | | | 2,278,537 | | | | 89,067 | 12/30/2013 |
| 00868P-AA-3 | KONINKLIJKE AHOLD | R | 01/02/2009 | Various | | (129,572) | (129,572) | (135,659) | 213,965 | | | | | | (129,572) | | | | 2,953 | 01/02/2025 |
| 500748-AA-6 | KOWLOON-CANTON | F | 03/15/2010 | MATURED | | 12,000,000 | 12,000,000 | 11,965,728 | 11,996,175 | | 3,825 | | 3,825 | | 12,000,000 | | | | 480,000 | 03/15/2010 |
| 50075N-AH-7 | KRAFT FOODS INC | | 12/29/2010 | TENDER OFFER | | 10,971,724 | 10,473,000 | 10,917,055 | 10,661,274 | | (74,553) | | (74,553) | | 10,586,721 | | 385,003 | 385,003 | 1,019,663 | 06/01/2012 |
| 50075N-AL-8 | KRAFT FOODS INC | | 09/20/2010 | ROYAL BANK OF SCOTLAND PLC | | 4,956,615 | 4,500,000 | 4,670,595 | 4,585,240 | | (15,385) | | (15,385) | | 4,569,856 | | 386,759 | 386,759 | 231,000 | 10/01/2013 |
| 501044-BX-8 | KROGER CO | | 02/01/2010 | MATURED | | 11,000,000 | 11,000,000 | 10,952,680 | 11,051,037 | | (51,037) | | (51,037) | | 11,000,000 | | | | 442,750 | 02/01/2010 |
| 50540R-AG-7 | LABORATORY CORP AMERICA HOLDINGS | | 11/04/2010 | BARCLAYS CAPITAL | | 5,230,412 | 4,746,000 | 4,469,164 | 3,760,559 | | 63,819 | | 63,819 | | 3,824,378 | | 1,406,034 | 1,406,034 | 5,827 | 09/11/2021 |
| 995121-9B-8 | LAKE AT LAS VEGAS 1ST LIEN | | 07/02/2010 | Various | | 1,568,451 | (1,568,451) | 1,568,451 | 1,565,149 | | 3,302 | | 3,302 | | 1,568,451 | | | | | 06/30/2012 |
| 51157*-AA-2 | LAKEHEAD PIPE LINE 1ST MTG (ENBRIDGE ENE | | 12/15/2010 | SCHEDULED REDEMPTION | | 1,700,000 | 1,700,000 | 1,700,000 | 1,699,387 | | 613 | | 613 | | 1,700,000 | | | | 155,550 | 12/15/2011 |
| 990954-9B-7 | LAS VEGAS SANDS LLC DELAYED DRAW TERM LO | | 12/31/2010 | SCHEDULED REDEMPTION | | 7,924 | 7,924 | 7,924 | 7,924 | | | | | | 7,924 | | | | 14,914 | 05/23/2014 |
| 990954-9A-9 | LAS VEGAS SANDS LLC TRANCHE B TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 31,760 | 31,760 | 31,760 | 31,760 | | | | | | 31,760 | | | | 59,022 | 05/23/2014 |
| 54251R-AC-7 | LBMLT 2006-6, 2A2 | | 09/27/2010 | Various | | 3,507,303 | 4,785,388 | 4,785,388 | 4,785,388 | | | | | | 4,785,388 | | (1,278,085) | (1,278,085) | 11,299 | 07/25/2036 |
| 542515-AB-7 | LBMLT 2006-A, A2 | | 12/28/2010 | Various | | 2,363,716 | 16,350,053 | 254,724 | | | | | | | | | 2,363,716 | 2,363,716 | | 05/25/2036 |
| 50179R-AL-4 | LB-UBS 2001-WM, D | | 05/05/2010 | MESIROW FINANCIAL, INC. | | 7,140,000 | 7,000,000 | 7,034,953 | 7,007,014 | | (1,581) | | (1,581) | | 7,005,434 | | 134,566 | 134,566 | 197,967 | 07/14/2016 |
| 52108H-PQ-1 | LBUBS 2003-C1, C | | 09/01/2010 | Various | | 4,111,484 | 4,000,000 | 3,986,505 | 4,007,213 | | 3,295 | 33,374 | (30,079) | | 3,977,134 | | 134,350 | 134,350 | 132,970 | 12/15/2036 |
| 52108H-PR-9 | LBUBS 2003-C1, D | | 09/01/2010 | Various | | 5,085,157 | 5,000,000 | 4,859,097 | 5,008,962 | | 21,648 | 165,573 | (143,925) | | 4,865,037 | | 220,119 | 220,119 | 167,654 | 12/15/2036 |
| 52108H-RC-0 | LBUBS 2003-C3, A4 | | 03/29/2010 | CANTOR FITZGERALD | | 13,074,727 | 12,750,000 | 12,379,883 | 12,610,210 | | 10,367 | | 10,367 | | 12,620,576 | | 454,151 | 454,151 | 162,300 | 05/15/2032 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 52108H-UM-4 | LBUBS 2003-C7, A4 | | 03/24/2010 | CANTOR FITZGERALD | | 13,645,938 | 13,000,000 | 13,156,757 | 13,087,225 | | (2,830) | | (2,830) | | 13,084,395 | | 561,543 | 561,543 | 192,309 | 09/15/2035 |
| 52108H-XM-1 | LBUBS 2003-C8, A4 | | 03/05/2010 | FTN FINANCIAL | | 10,468,750 | 10,000,000 | 10,241,797 | 10,104,925 | | (6,122) | | (6,122) | | 10,098,803 | | 369,947 | 369,947 | 126,677 | 11/15/2032 |
| 52108H-YL-2 | LBUBS 2004-C1, B | | 09/01/2010 | Various | | 1,464,375 | 1,500,000 | 1,360,131 | 1,504,166 | | 9,338 | 147,265 | (137,927) | | 1,366,240 | | 98,135 | 98,135 | 53,311 | 01/15/2036 |
| 52108H-ZY-3 | LBUBS 2004-C2, A4 | | 05/03/2010 | BANK OF AMERICA | | 3,430,674 | 3,395,000 | 3,140,508 | 3,271,651 | | 8,907 | | 8,907 | | 3,280,558 | | 150,116 | 150,116 | 59,716 | 03/15/2036 |
| 50179A-AK-3 | LBUBS 2007-C1, C | | 05/03/2010 | STRUCTURED AND ALTERNATIVE SECURITIES | | 700,000 | 4,000,000 | 4,019,801 | 4,015,143 | | (620) | | (620) | | 4,014,523 | | (3,314,523) | (3,314,523) | 59,883 | 02/15/2040 |
| 50179A-AL-1 | LBUBS 2007-C1, D | | 05/03/2010 | STRUCTURED AND ALTERNATIVE SECURITIES | | 700,000 | 4,000,000 | 4,019,964 | 4,015,273 | | (624) | | (624) | | 4,014,648 | | (3,314,648) | (3,314,648) | 52,539 | 02/15/2040 |
| 50179A-AM-9 | LBUBS 2007-C1, E | | 05/03/2010 | STRUCTURED AND ALTERNATIVE SECURITIES | | 711,550 | 4,066,000 | 4,086,095 | 4,090,064 | | (984) | | (984) | | 4,089,080 | | (3,377,530) | (3,377,530) | 53,589 | 02/15/2040 |
| 50179A-AN-7 | LBUBS 2007-C1, F | | 03/31/2010 | STONE & YOUNGBERG | | 320,000 | 4,000,000 | 3,339,178 | 3,334,441 | | 9,253 | | 9,253 | | 3,343,693 | | (3,023,693) | (3,023,693) | 53,002 | 02/15/2040 |
| 50180J-AG-0 | LBUBS 2007-C2, AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 11,400,000 | 30,000,000 | 12,247,621 | 12,455,118 | | 30,657 | | 30,657 | | 12,485,775 | | (1,085,775) | (1,085,775) | 143,685 | 02/15/2040 |
| 50180J-AJ-4 | LBUBS 2007-C2, C | | 09/21/2010 | CITADEL SECURITIES | | 209,272 | 10,000,000 | 10,049,537 | 10,038,867 | | (3,233) | | (3,233) | | 10,035,634 | | (9,826,361) | (9,826,361) | 441,087 | 02/15/2040 |
| 50180J-AK-1 | LBUBS 2007-C2, D | | 06/25/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,997,400 | 19,987,000 | 12,485,345 | 15,340,676 | | (110,879) | | (110,879) | | 15,229,796 | | (11,232,396) | (11,232,396) | 624,233 | 02/15/2040 |
| 52109P-AH-8 | LBUBS 2007-C6 AJ | | 04/28/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 16,737,500 | 32,500,000 | 29,003,320 | 29,436,396 | | 102,368 | | 102,368 | | 29,538,764 | | (12,801,264) | (12,801,264) | 802,539 | 07/15/2040 |
| 521615-AA-2 | LEA POWER PARTNERS 2033 | | 12/15/2010 | SCHEDULED REDEMPTION | | 347,443 | 347,443 | 336,334 | 336,612 | | 10,831 | | 10,831 | | 347,443 | | | | 17,902 | 06/15/2033 |
| 524708-9A-0 | LEGACY PARTNERS REALTY FUND REVOLVER | | 12/31/2010 | DISTRIBUTION | | 354,875 | | | | | | | | | | | 354,875 | 354,875 | | 10/01/2010 |
| 991145-9A-3 | LENDER PROCESSING SERVICES, INC. TERM LO | | 05/11/2010 | Various | | 981,316 | 985,000 | 977,867 | 977,345 | | 657 | | 657 | | 978,002 | | 3,313 | 3,313 | 10,531 | 07/02/2014 |
| 54265S-AA-3 | LGCLO 2004-1A A LOANS | | 11/25/2010 | SCHEDULED REDEMPTION | | 1,607,110 | 1,607,110 | 1,329,884 | 1,362,132 | | 244,978 | | 244,978 | | 1,607,110 | | | | 9,110 | 05/25/2016 |
| 991096-9A-8 | LIBERTY ELECTRIC POWER LLC TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 180,485 | 180,485 | 178,751 | 178,968 | | 1,517 | | 1,517 | | 180,485 | | | | 4,558 | 11/02/2014 |
| 530715-AJ-0 | LIBERTY MEDIA | | 03/10/2010 | BANK OF AMERICA | | 1,592,500 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | (157,500) | (157,500) | 89,833 | 02/01/2030 |
| 530715-AR-2 | LIBERTY MEDIA CORP 3.250000% 03/15/2031 | | 03/10/2010 | BARCLAYS CAPITAL | | 602,120 | 1,000,000 | 1,054,642 | 1,000,000 | | | | | | 1,000,000 | | (397,880) | (397,880) | 17,178 | 03/15/2031 |
| 530718-AF-2 | LIBERTY MEDIA LLC 3.12500% 03/30/2023 | | 03/15/2010 | CITIGROUP GLOBAL MARKETS | | 1,550,813 | 1,500,000 | 1,521,090 | 1,514,056 | | (885) | | (885) | | 1,513,172 | | 37,641 | 37,641 | 21,875 | 03/30/2023 |
| 538021-AC-0 | LITTON INDUSTRIES INC | | 07/14/2010 | BANK OF AMERICA | | 6,780,228 | 5,200,000 | 6,108,180 | 5,956,749 | | (15,151) | | (15,151) | | 5,941,598 | | 838,630 | 838,630 | 340,311 | 03/15/2026 |
| 990594-9A-3 | LNR PROPERTY CORP. TERM B | | 07/29/2010 | SCHEDULED REDEMPTION | | 1,026,254 | 1,026,254 | 1,026,254 | 1,026,254 | | | | | | 1,026,254 | | | | 65,941 | 07/12/2011 |
| 990594-9B-1 | LNR PROPERTY CORPORATION A1 | | 07/29/2010 | SCHEDULED REDEMPTION | | 822,539 | 822,539 | 823,507 | 822,939 | 456 | (856) | | (399) | | 822,539 | | | | 34,045 | 07/12/2011 |
| 539830-AF-6 | LOCKHEED MARTIN CORP | | 05/25/2010 | EXCHANGE | | 9,339,391 | 8,000,000 | 9,609,040 | 9,359,615 | | (19,802) | | (19,802) | | 9,339,814 | | (423) | (423) | 351,333 | 05/01/2026 |
| 539830-AV-1 | LOCKHEED MARTIN CORP | | 05/25/2010 | DIRECT | | 2,516 | 2,516 | 2,333 | | | | | | | 2,333 | | 183 | 183 | | 06/01/2040 |
| 539830-AE-9 | LOCKHEED MARTIN NT | | 05/25/2010 | EXCHANGE | | 17,630,673 | 15,205,000 | 18,065,701 | 17,778,864 | | (142,716) | | (142,716) | | 17,636,147 | | (5,474) | (5,474) | 659,137 | 05/01/2016 |
| 54238R-AD-3 | LONG BEACH AUTO RECEIVABLES TR | | 12/15/2010 | SCHEDULED REDEMPTION | | 3,060,298 | 3,060,298 | 3,032,601 | 3,039,795 | | 20,503 | | 20,503 | | 3,060,298 | | | | 94,558 | 01/15/2014 |
| 548661-CA-3 | LOWES COMPANIES | | 06/01/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,996,000 | 5,084,514 | | (84,514) | | (84,514) | | 5,000,000 | | | | 206,250 | 06/01/2010 |
| 549463-AE-7 | LUCENT TECHNOLOGIES | R | 08/31/2010 | BARCLAYS BANK | | 1,287,250 | 1,900,000 | 1,596,000 | 1,616,992 | | 4,364 | | 4,364 | | 1,621,356 | | (334,106) | (334,106) | 118,465 | 03/15/2029 |
| 502432-A*-5 | LVI SERVICES INC. TERM B | | 10/01/2010 | Various | | 1,585,966 | 1,731,984 | 1,731,984 | 1,731,984 | | | | | | 1,731,984 | | (146,019) | (146,019) | 156,144 | 11/16/2011 |
| 52523K-AL-8 | LXS 2006-17, WF62 | | 12/01/2010 | Various | | 741,657 | 741,657 | 643,424 | 662,071 | | 104,018 | 24,432 | 79,586 | | 741,657 | | | | 23,477 | 11/25/2036 |
| 52524M-AX-7 | LXS 2007-9 WF5 | | 12/01/2010 | Various | | 125,674 | 125,674 | 107,975 | 123,196 | | 16,535 | 14,057 | 2,478 | | 125,674 | | | | 5,596 | 04/25/2037 |
| 990659-9B-2 | LYONDELL CHEMICAL COMPANY EXIT TERM LOAN | | 12/21/2010 | SCHEDULED REDEMPTION | | 990,025 | 990,025 | 980,125 | | | 9,900 | | 9,900 | | 990,025 | | | | 17,256 | 04/08/2016 |
| 57643L-BY-1 | MABS 2003-WMC2 M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 3,418,134 | 3,418,134 | 3,418,134 | 3,418,134 | | | | | | 3,418,134 | | | | 27,725 | 08/25/2033 |
| 57643L-KJ-4 | MABS 2005-HE2, A3 | | 09/14/2010 | Various | | 708,329 | 714,083 | 714,083 | 714,083 | | | | | | 714,083 | | (5,754) | (5,754) | 2,459 | 10/25/2035 |
| 576449-AB-8 | MABS 2006-HE4 A2 | | 12/27/2010 | Various | | 71,670 | 71,670 | 60,751 | 29,271 | 37,612 | 10,919 | 6,132 | 42,399 | | 71,670 | | | | 257 | 11/25/2036 |
| 991006-9A-7 | MACKINAW POWER HOLDINGS, LLC | | 05/04/2010 | SCHEDULED REDEMPTION | | 61,224 | 61,224 | 61,224 | 61,224 | | | | | | 61,224 | | | | 832 | 06/22/2015 |
| 55616X-AC-1 | MACY'S RETAIL | | 03/02/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,612,500 | 5,000,000 | 4,170,350 | 4,250,419 | | 3,108 | | 3,108 | | 4,253,527 | | 358,973 | 358,973 | 194,444 | 02/15/2028 |
| 55659R-AA-6 | MADISON AVENUE CDO LTD 2A-A INVESTMENT G | F | 09/24/2010 | SCHEDULED REDEMPTION | | 1,123,041 | 1,123,041 | 1,093,552 | | | 29,489 | | 29,489 | | 1,123,041 | | | | 5,261 | 03/24/2014 |
| 966602-AA-2 | MAGMA CDO, CLASS A INVESTMENT GRADE | F | 11/15/2010 | SCHEDULED REDEMPTION | | 224,242 | 224,242 | 222,280 | | | 1,962 | | 1,962 | | 224,242 | | | | 1,219 | 11/15/2012 |
| 56081#-AC-4 | MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D | | 12/10/2010 | SCHEDULED REDEMPTION | | 4,237,500 | 4,237,500 | 4,221,784 | 4,446,045 | | (208,545) | | (208,545) | | 4,237,500 | | | | 206,790 | 12/10/2013 |
| 576434-QD-9 | MALT 2004-4 7A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,188,530 | 1,188,530 | 1,234,772 | 1,233,491 | | (44,961) | | (44,961) | | 1,188,530 | | | | 40,980 | 05/25/2034 |
| 576433-UF-1 | MARM 2004-13 3A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,569,165 | 2,569,165 | 2,484,463 | 2,485,526 | | 83,639 | | 83,639 | | 2,569,165 | | | | 46,146 | 11/21/2034 |
| 576436-AS-8 | MARP 2005-1 1A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 855,463 | 855,463 | 887,710 | 894,724 | | (39,261) | | (39,261) | | 855,463 | | | | 33,363 | 08/25/2034 |
| 576430-BM-6 | MARP 2006-1 1A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,372,063 | 1,372,063 | 1,426,838 | 1,408,489 | | (36,426) | | (36,426) | | 1,372,063 | | | | 62,754 | 07/25/2035 |
| 57165L-AA-2 | MARRIOTT VACATION CLUB OWNER T | | 12/20/2010 | SCHEDULED REDEMPTION | | 102,496 | 102,496 | 102,485 | | | 11 | | 11 | | 102,496 | | | | 383 | 10/20/2032 |
| 571748-AN-2 | MARSH & MCLENNAN COS INC | | 09/15/2010 | MATURED | | 5,000,000 | 5,000,000 | 4,988,690 | 4,998,215 | | 1,785 | | 1,785 | | 5,000,000 | | | | 257,500 | 09/15/2010 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 55259P-AB-2 | MARSHALL & ILSLEY 6 3/8 09/01/11 | | 10/04/2010 | CANTOR, FITZGERALD & CO. | | 20,826,177 | 20,112,000 | 20,415,432 | 20,179,441 | | (30,409) | | (30,409) | | 20,149,032 | | 677,145 | 677,145 | 1,410,354 | 09/01/2011 |
| 57183H-GA-3 | MARSHALL & ILSLEY CORP | | 01/14/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 19,328,750 | 19,500,000 | 19,288,277 | 19,364,783 | | 3,474 | | 3,474 | | 19,368,258 | | (39,508) | (39,508) | 303,984 | 04/01/2011 |
| 574599-BF-2 | MASCO CORP | | 09/28/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,862,500 | 5,000,000 | 4,993,550 | 4,994,992 | | 429 | | 429 | | 4,995,421 | | (132,921) | (132,921) | 305,500 | 03/15/2017 |
| 553768-AA-0 | MASS TRANSIT RWY | F | 11/08/2010 | MATURED | | 10,000,000 | 10,000,000 | 9,914,900 | 9,998,850 | | 1,150 | | 1,150 | | 10,000,000 | | | | 750,000 | 11/08/2010 |
| 55265K-TK-5 | MASTR 2003-3 2A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,786,486 | 7,786,486 | 7,640,176 | 7,716,780 | | 69,706 | | 69,706 | | 7,786,486 | | | | 293,068 | 04/25/2018 |
| 55265K-YV-5 | MASTR 2003-6 6A7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 4,120,711 | 4,120,711 | 3,937,658 | 4,050,241 | | 70,470 | | 70,470 | | 4,120,711 | | | | 151,388 | 07/25/2033 |
| 57643M-EE-0 | MASTR 2004-8 1A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 10,877,827 | 10,877,827 | 10,746,103 | 10,796,738 | | 81,090 | | 81,090 | | 10,877,827 | | | | 337,538 | 08/25/2019 |
| 55264T-CA-7 | MBNAS 2003-A8 A | | 02/23/2010 | J. P. MORGAN SECURITIES, INC. | | 14,988,282 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (11,718) | (11,718) | 12,865 | 12/17/2012 |
| 581241-AA-4 | MCJUNKIN RED MAN CORP | | 09/03/2010 | Various | | 1,614,438 | 1,750,000 | 1,706,828 | 1,706,950 | | 2,976 | | 2,976 | | 1,709,927 | | (95,489) | (95,489) | 115,009 | 12/15/2016 |
| 58155Q-AA-1 | MCKESSON CORP | | 01/28/2010 | BANK OF AMERICA | | 5,572,050 | 5,000,000 | 5,378,290 | 5,104,623 | | (4,043) | | (4,043) | | 5,100,580 | | 471,470 | 471,470 | 194,826 | 02/01/2012 |
| 581557-AU-9 | MCKESSON HBOC INC | | 01/28/2010 | BANK OF AMERICA | | 5,086,006 | 4,735,000 | 5,099,583 | 5,088,439 | | (9,179) | | (9,179) | | 5,079,259 | | 6,746 | 6,746 | 104,269 | 03/01/2013 |
| 58155Q-A#-0 | MCKESSON HBOC SERIES C | | 02/28/2010 | MATURED | | 20,000,000 | 20,000,000 | 20,007,449 | 19,999,870 | | 130 | | 130 | | 20,000,000 | | | | 913,000 | 02/28/2010 |
| 58186*-AB-0 | MCLANE CO INC SER B 1ST MTG | | 03/06/2010 | MATURED | | 2,685,605 | 2,685,605 | 2,685,605 | 2,685,605 | | | | | | 2,685,605 | | | | 123,941 | 03/06/2010 |
| 55382*-AB-8 | MCNEIL TECH SR SUB (HANCOCK MEZZ) | | 08/27/2010 | PRINCIPAL PAYMENT | | 1,202,817 | 1,202,817 | 1,134,492 | 1,131,513 | | 6,773 | | 6,773 | | 1,156,150 | | 46,668 | 46,668 | 151,188 | 09/13/2013 |
| 995961-9C-5 | MEDIACOM BROADBAND (IOWA) TERM LOAN D-1 | | 06/30/2010 | Various | | 5,267,149 | 5,661,405 | 5,661,405 | 5,661,405 | | | | | | 5,661,405 | | (394,256) | (394,256) | 57,528 | 01/31/2015 |
| 995961-9B-7 | MEDIACOM LLC GROUP TERM C (10/04) | | 12/31/2010 | SCHEDULED REDEMPTION | | 49,375 | 49,375 | 49,375 | 49,375 | | | | | | 49,375 | | | | 6,843 | 01/31/2015 |
| 585055-D#-0 | MEDTRONIC, INC. (UNITED STATES) 2012 | | 12/30/2010 | SCHEDULED REDEMPTION | | 4,011,981 | 4,011,981 | 4,024,990 | 4,020,396 | | (8,416) | | (8,416) | | 4,011,981 | | | | 224,671 | 12/30/2012 |
| 585055-D@-2 | MEDTRONIC, INC. (UNITED STATES) 2013 | | 12/30/2010 | SCHEDULED REDEMPTION | | 4,057,805 | 4,057,805 | 4,069,487 | 4,067,347 | | (9,542) | | (9,542) | | 4,057,805 | | | | 227,237 | 02/15/2013 |
| 590188-W7-9 | MERRILL LYNCH & CO. PROTECTED GROWTH NTS | | 09/15/2010 | BANK OF AMERICA | | 49,500,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | (500,000) | (500,000) | | 01/02/2014 |
| 22539@-AA-0 | MERRILL LYNCH CREDIT-LINKED TRUST, SER. | | 02/15/2010 | MATURED | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 223,867 | 02/15/2010 |
| 59023F-AB-1 | MERRILL LYNCH MORTGAGE INVESTO | | 12/10/2010 | Various | | 1,648,115 | 10,027,965 | 1,699,694 | 2,743,549 | 2,846,049 | 19,558 | 3,007,213 | (141,606) | | 2,601,943 | | (953,828) | (953,828) | | 10/25/2037 |
| 59175@-9C-9 | METOKOTE CORP. FIRST LIEN (5/05) | | 01/04/2010 | VARIOUS | | 1,063,536 | 1,063,536 | | | | 1,063,536 | | 1,063,536 | | 1,063,536 | | | | | 11/27/2011 |
| 59170@-AC-2 | METRO-GOLDWYN-MAYER INC. TERM LOAN B-1 | | 12/23/2010 | Various | | 2,173,206 | 4,980,430 | 4,699,986 | | 1,675,999 | (134) | | 1,675,865 | | 1,675,865 | | 497,341 | 497,341 | 134 | 04/08/2012 |
| 591894-BT-6 | METROPOLITAN EDISON | | 03/15/2010 | MATURED | | 6,000,000 | 6,000,000 | 5,974,200 | 5,998,837 | | 1,163 | | 1,163 | | 6,000,000 | | | | 133,500 | 03/15/2010 |
| 593171-AS-0 | MEZZ 2004-C2, A | | 10/01/2010 | Various | | 51,666 | 51,666 | 42,895 | 44,011 | | 8,813 | 1,158 | 7,655 | | 51,666 | | | | 1,429 | 10/15/2040 |
| 59317A-AA-9 | MEZZ 2006-C4 A | | 09/01/2010 | Various | | 734,902 | 734,902 | 414,682 | 501,172 | | 308,653 | 74,923 | 233,730 | | 734,902 | | | | 20,947 | 07/15/2045 |
| 593171-BJ-9 | MEZZCAP 2005-C3, A | | 07/01/2010 | Various | | 39,728 | 39,728 | 29,033 | 34,328 | | 10,767 | 5,368 | 5,399 | | 39,728 | | | | 1,255 | 05/15/2044 |
| 552953-AL-5 | MGM MIRAGE INC | | 01/20/2010 | BARCLAYS BANK | | 2,857,500 | 3,000,000 | 2,940,000 | 2,965,338 | | 783 | | 783 | | 2,966,121 | | (108,621) | (108,621) | 81,000 | 09/01/2012 |
| 61913P-AG-7 | MHL 2004-2 A1 | | 12/25/2010 | SCHEDULED REDEMPTION | | 863,432 | 863,432 | 865,321 | 863,868 | | (436) | | (436) | | 863,432 | | | | 3,311 | 12/25/2034 |
| 61913P-AQ-5 | MHL 2005-1 1A2 | | 12/25/2010 | SCHEDULED REDEMPTION | | 235,613 | 235,613 | 235,613 | 235,613 | | | | | | 235,613 | | | | 823 | 02/25/2035 |
| 61913P-AS-1 | MHL 2005-1 1M1 | | 12/25/2010 | SCHEDULED REDEMPTION | | 589,033 | 589,033 | 589,033 | 589,033 | | | | | | 589,033 | | | | 2,340 | 02/25/2035 |
| 61915R-AK-2 | MHL 2005-3 A1 | | 12/25/2010 | SCHEDULED REDEMPTION | | 1,734,672 | 1,734,672 | 1,698,070 | 1,698,616 | | 36,056 | | 36,056 | | 1,734,672 | | | | 4,948 | 08/25/2035 |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 2008B | | 11/12/2010 | Various | | 9,220,813 | 189,600,000 | 7,996,860 | 8,949,185 | | 191,432 | 114,772 | 76,660 | | 9,227,757 | | (6,945) | (6,945) | | 06/01/2046 |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (2010) 5.33% SE | | 12/30/2010 | SCHEDULED REDEMPTION | | 205,333 | 205,333 | 205,333 | | | | | | | 205,333 | | | | 3,770 | 06/30/2027 |
| 55312T-AH-6 | MLCFC 2007-6, B | | 09/29/2010 | BANK OF AMERICA | | 2,716,026 | 10,013,000 | 10,068,020 | 10,055,758 | | (3,763) | | (3,763) | | 10,051,995 | | (7,335,969) | (7,335,969) | 474,896 | 03/12/2051 |
| 60688B-AG-3 | MLCFC 2007-8 AJ | | 09/16/2010 | FTN FINANCIAL | | 7,000,000 | 10,000,000 | 8,544,531 | 8,715,230 | | 91,214 | | 91,214 | | 8,806,445 | | (1,806,445) | (1,806,445) | 486,780 | 08/12/2049 |
| 59020U-SJ-5 | MLMI 2005-A2 A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,990,639 | 1,990,639 | 1,944,061 | 1,947,038 | | 43,601 | | 43,601 | | 1,990,639 | | | | 37,106 | 02/25/2035 |
| 59020U-H3-2 | MLMI 2005-A7 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,432,304 | 1,432,304 | 1,267,589 | | | 164,715 | | 164,715 | | 1,432,304 | | | | 49,510 | 09/25/2035 |
| 59022H-BM-3 | MLMT 2003-KEY1, A2 | | 10/01/2010 | Various | | 1,291,042 | 1,291,042 | 1,296,736 | 1,291,648 | | 140 | 746 | (606) | | 1,291,042 | | | | 39,794 | 11/12/2035 |
| 59022H-MY-5 | MLMT 2005-LC1, A3 | | 05/03/2010 | BARCLAYS BANK | | 7,242,266 | 7,000,000 | 7,038,124 | 7,016,042 | | (2,455) | | (2,455) | | 7,013,587 | | 228,678 | 228,678 | 159,405 | 01/12/2044 |
| 59022H-FY-3 | MLMT 2005-MKB2, A4 | | 03/11/2010 | AMHERST SECURITIES | | 7,743,750 | 7,500,000 | 7,727,735 | 7,631,824 | | (5,803) | | (5,803) | | 7,626,021 | | 117,729 | 117,729 | 116,006 | 09/12/2042 |
| 59023B-AK-0 | MLMT 2006-C1, C | | 12/03/2010 | Various | | 5,778,433 | 12,010,000 | 3,266,891 | 9,612,330 | | (222,416) | 4,753,053 | (4,975,469) | | 4,636,860 | | 1,141,572 | 1,141,572 | 688,360 | 05/12/2039 |
| 59025K-AH-5 | MLMT 2007-C1 AJ | | 04/29/2010 | BANK OF AMERICA | | 22,466,400 | 32,560,000 | 27,609,864 | 28,179,278 | | 146,306 | | 146,306 | | 28,325,585 | | (5,859,185) | (5,859,185) | 812,091 | 06/12/2050 |
| 60686G-AA-7 | MMCAPS FUNDING I, INC SENIOR NOTES, DUE | | 12/15/2010 | Various | | 1,006,396 | 1,006,396 | 1,006,396 | 1,222,524 | | | | | | 1,006,396 | | | | 90,953 | 06/15/2031 |
| 615322-AW-4 | MONUMENTAL GLOBAL FUNDNG | R | 03/15/2010 | MATURED | | 2,000,000 | 2,000,000 | 1,999,920 | 1,999,996 | | 4 | | 4 | | 2,000,000 | | | | 46,250 | 03/15/2010 |
| 61684#-AB-7 | MORENO GROUP LLC DELAYED DRAW TL | | 12/31/2010 | SCHEDULED REDEMPTION | | 6,944 | 6,944 | 6,853 | 6,844 | | 101 | | 101 | | 6,944 | | | | 95 | 05/10/2014 |
| 61684#-AA-9 | MORENO GROUP LLC TERM LOAN B | | 12/31/2010 | SCHEDULED REDEMPTION | | 55,556 | 55,556 | 54,826 | 54,762 | | 794 | | 794 | | 55,556 | | | | 5,375 | 05/10/2014 |
| 617448-AF-8 | MORGAN CRUCIBLE / MORGANITE INDUSTRIES | R | 03/06/2010 | MATURED | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 124,600 | 03/06/2010 |
| 61757U-AF-7 | MORGAN STANLEY | | 08/13/2010 | BARCLAYS BANK | | 10,170,230 | 10,000,000 | 10,037,200 | 10,025,539 | | (9,241) | | (9,241) | | 10,016,297 | | 153,933 | 153,933 | 181,111 | 09/22/2011 |
| 61757U-AH-3 | MORGAN STANLEY | | 08/12/2010 | MORGAN STANLEY DEAN WITTER | | 25,597,000 | 25,000,000 | 24,915,000 | 24,934,677 | | 16,015 | | 16,015 | | 24,950,692 | | 646,308 | 646,308 | 315,521 | 06/20/2012 |
| 61757U-AP-5 | MORGAN STANLEY | | 08/11/2010 | MORGAN STANLEY DEAN WITTER | | 41,087,200 | 40,000,000 | 39,943,600 | 39,958,277 | | 11,431 | | 11,431 | | 39,969,707 | | 1,117,493 | 1,117,493 | 822,500 | 03/13/2012 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 61790R-AG-1 | MORGAN STANLEY MTG TR 30 SER 30 CL 6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 42,736 | 42,736 | 37,622 | 42,736 | | | | | | 42,736 | | | | 2,317 | 12/01/2018 |
| 617734-AC-2 | MORONGO BAND OF MISSION INDIANS 6.9% 03/ | | 03/01/2010 | SCHEDULED REDEMPTION | | 940,000 | 940,000 | 940,000 | 940,000 | | | | | | 940,000 | | | | 64,860 | 03/01/2018 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC | | 12/16/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | | 5,533,500 | 5,000,000 | 4,990,200 | | | 705 | | 705 | | 4,990,905 | | 542,595 | 542,595 | 271,528 | 01/15/2020 |
| 62425*-AA-5 | MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC | | 12/15/2010 | SCHEDULED REDEMPTION | | 4,486 | 4,486 | 4,486 | | | | | | | 4,486 | | | | 213 | 03/25/2030 |
| 61746R-EJ-6 | MSAC 2003-HE3 M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,159,389 | 1,159,389 | 1,171,851 | 1,159,757 | | (368) | | (368) | | 1,159,389 | | | | 14,070 | 10/25/2033 |
| 61744C-JG-2 | MSAC 2004-OP1, M4 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,887,092 | 1,887,092 | 1,887,092 | 1,887,092 | | | | | | 1,887,092 | | | | 21,274 | 11/25/2034 |
| 61746R-GT-2 | MSAC 2004-WMC1 M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,206,711 | 1,206,711 | 1,215,007 | 1,211,381 | | (4,670) | | (4,670) | | 1,206,711 | | | | 17,816 | 06/25/2034 |
| 61755E-AB-4 | MSAC 2007-NC4 A2A | | 12/27/2010 | Various | | 238,746 | 238,746 | 20,218 | 283,434 | | 256,625 | 15,181 | 241,444 | | 238,746 | | | | 856 | 05/25/2037 |
| 61745M-3D-3 | MSC 2005-HQ5, A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 199,265 | 199,265 | 200,250 | 199,585 | | (320) | | (320) | | 199,265 | | | | 9,340 | 01/14/2042 |
| 61750H-AJ-5 | MSC 2006-HQ10 C | | 12/08/2010 | Various | | 2,659,130 | 5,000,000 | 1,789,132 | 3,904,168 | | (79,625) | 1,567,172 | (1,646,797) | | 2,257,371 | | 401,759 | 401,759 | 273,900 | 11/12/2041 |
| 617451-FY-0 | MSC 2006-HQ8, J | | 01/31/2010 | DISTRIBUTION | | (661) | | | | | | | | | | | (661) | (661) | | 03/12/2044 |
| 61751N-AL-6 | MSC 2007-HQ11, D | | 03/22/2010 | GUGGENHEIM CAPITAL MARKETS | | 108,864 | 2,000,000 | 1,904,375 | 1,924,168 | | 2,002 | | 2,002 | | 1,926,169 | | (1,817,306) | (1,817,306) | 35,384 | 02/12/2044 |
| 61754J-AF-5 | MSC 2007-T27, A4 | | 03/22/2010 | BARCLAYS BANK | | 19,715,470 | 19,000,000 | 17,846,679 | 18,029,667 | | 24,908 | | 24,908 | | 18,054,576 | | 1,660,894 | 1,660,894 | 339,900 | 06/11/2042 |
| 991092-9B-5 | MSCI INC TERM LOAN FACILITY | | 11/30/2010 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | | | | | | | 5,000 | | | | 10,262 | 06/01/2016 |
| 57060N-AA-4 | MSCLO 2005-1A A LOANS | | 04/20/2010 | SCHEDULED REDEMPTION | | 1,004,909 | 1,004,909 | 783,829 | 803,745 | | 201,164 | | 201,164 | | 1,004,909 | | | | 2,718 | 04/20/2017 |
| 61746W-HY-9 | MSDWC 2001-NC2, M1 | | 09/27/2010 | Various | | 1,006,538 | 1,234,249 | 1,235,792 | 1,235,584 | | (360) | | (360) | | 1,235,224 | | (228,685) | (228,685) | 9,989 | 01/25/2032 |
| 61746W-JK-7 | MSDWC 2001-IQ, B | | 10/01/2010 | SCHEDULED REDEMPTION | | 9,806,132 | 10,000,000 | 10,096,990 | 10,013,300 | | (13,300) | | (13,300) | | 10,000,000 | | (193,868) | (193,868) | 507,500 | 12/18/2032 |
| 61746W-JJ-0 | MSDWC 2001-IQA, A3 | | 10/01/2010 | SCHEDULED REDEMPTION | | 300,195 | 300,195 | 314,551 | 302,138 | | (1,944) | | (1,944) | | 300,195 | | | | 10,813 | 12/18/2032 |
| 61746W-WK-2 | MSDWC 2002-AM3, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 739,123 | 739,123 | 743,627 | 742,046 | | (2,922) | | (2,922) | | 739,123 | | | | 7,057 | 02/25/2033 |
| 61746W-WL-0 | MSDWC 2002-AM3, M2 | | 09/16/2010 | Various | | 305,329 | 540,526 | 545,002 | 543,605 | | (493) | | (493) | | 543,112 | | (237,783) | (237,783) | 12,598 | 02/25/2033 |
| 61746W-D4-9 | MSDWC 2003-HQ2, A2 | | 05/06/2010 | DEUTSCHE BANK SECURITIES | | 5,257,032 | 5,000,000 | 5,026,530 | 5,009,247 | | (923) | | (923) | | 5,008,324 | | 248,707 | 248,707 | 109,333 | 03/12/2035 |
| 61749Q-AC-4 | MSIX 2006-1, A2 | | 05/25/2010 | SCHEDULED REDEMPTION | | 824,080 | 824,080 | 824,080 | 824,080 | | | | | | 824,080 | | | | 564 | 07/25/2036 |
| 61748H-AN-1 | MSM 2004-5AR 1A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 884,188 | 884,188 | 881,262 | 881,778 | | 2,410 | | 2,410 | | 884,188 | | | | 7,828 | 07/25/2034 |
| 61749T-AA-2 | MSM 2006-10SL, A1 | | 12/27/2010 | Various | | 361,692 | 361,692 | 194,677 | 47,477 | 231,743 | 167,089 | 84,616 | 314,216 | | 361,692 | | | | 822 | 08/25/2036 |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B | | 12/25/2010 | SCHEDULED REDEMPTION | | 326,745 | 326,745 | 326,745 | 326,832 | | (87) | | (87) | | 326,745 | | | | 1,232 | 01/25/2035 |
| 61748H-VW-8 | MSMT 2006-2 6PT | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,533,245 | 1,533,245 | 1,482,623 | 1,470,002 | | 63,243 | | 63,243 | | 1,533,245 | | | | 55,824 | 06/25/2044 |
| 62826W-AA-9 | MUTUAL FUND FEE TRUST IX SER. 1999-2 ASS | | 05/01/2009 | WRITE OFF OF INVESTMENT | | | 2,890,934 | | | | | | | | | | | | | 05/01/2009 |
| 62827E-AA-8 | MUTUAL FUND FEE TRUST XII SERIES 2000-2 | | 04/30/2009 | WRITE OFF OF INVESTMENT | | | 11,227,288 | 94,226 | | | | | | | | | | | | 04/30/2009 |
| 62827G-AA-3 | MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS | | 01/31/2010 | Various | | (448,966) | | | | | (449,769) | | (449,769) | | (449,769) | | 803 | 803 | | 12/01/2009 |
| 62827K-AA-4 | MUTUAL FUND FEE TRUST XX | | 04/19/2010 | Various | | 79,062 | 939,373 | 74,593 | | | 79,062 | | 79,062 | | 79,062 | | | | 14,968 | 03/02/2010 |
| 57164R-AJ-1 | MVCOT 2004-2A, A | | 12/01/2010 | SCHEDULED REDEMPTION | | 616,305 | 616,305 | 616,304 | 616,304 | | 1 | | 1 | | 616,305 | | | | 15,411 | 10/20/2026 |
| 57164R-AS-1 | MVCOT 2005-1, A | | 12/20/2010 | SCHEDULED REDEMPTION | | 1,384,257 | 1,384,257 | 1,384,250 | 1,384,251 | | 6 | | 6 | | 1,384,257 | | | | 33,922 | 04/20/2027 |
| 57164R-AW-2 | MVCOT 2005-2, A | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,188,743 | 2,188,743 | 2,175,621 | 2,179,196 | | 9,547 | | 9,547 | | 2,188,743 | | | | 69,897 | 10/20/2027 |
| 57164U-AC-9 | MVCOT 2006-2A C | | 11/01/2010 | SCHEDULED REDEMPTION | | 203,072 | 203,072 | 203,068 | 203,069 | | 3 | | 3 | | 203,072 | | | | 5,966 | 10/20/2028 |
| 571628-AC-0 | MVCOT 2007-1A C | | 12/01/2010 | SCHEDULED REDEMPTION | | 194,430 | 194,430 | 194,427 | 194,427 | | 3 | | 3 | | 194,430 | | | | 6,611 | 05/20/2029 |
| 571628-AD-8 | MVCOT 2007-1A D | | 12/01/2010 | SCHEDULED REDEMPTION | | 145,822 | 145,822 | 145,820 | 145,819 | | 3 | | 3 | | 145,822 | | | | 5,229 | 05/20/2029 |
| 62911*-9C-4 | N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE | | 12/23/2010 | Various | | 2,604,286 | 2,614,286 | 2,588,143 | | | 1,367 | | 1,367 | | 2,589,510 | | 14,776 | 14,776 | 49,238 | 03/23/2016 |
| 62911*-9B-6 | N.E.W. HOLDINGS TERM LOAN | | 03/23/2010 | Various | | 2,194,497 | 2,194,497 | 2,127,841 | 2,128,952 | | 65,545 | | 65,545 | | 2,194,497 | | | | 17,242 | 05/22/2014 |
| 65538P-AG-3 | NAA 2007-1 1A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,975,232 | 1,975,232 | 1,975,193 | 1,975,206 | | 25 | | 25 | | 1,975,232 | | | | 100,270 | 03/25/2047 |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 | | 12/01/2010 | Various | | 692,662 | 692,662 | 491,867 | 523,978 | | 184,861 | 16,178 | 168,683 | | 692,662 | | | | 32,747 | 08/25/2036 |
| 629568-AP-1 | NABORS INDUSTRIES INC .940000% 05/15/201 | | 10/13/2010 | Various | | 7,944,750 | 8,000,000 | 7,773,992 | 7,911,426 | | 29,292 | | 29,292 | | 7,940,718 | | 4,032 | 4,032 | 46,269 | 05/15/2011 |
| 631103-AC-2 | NASDAQ OMX GROUP | | 01/21/2010 | Various | | 5,985,360 | 6,000,000 | 5,969,400 | | | 170 | | 170 | | 5,969,570 | | 15,790 | 15,790 | 7,333 | 01/15/2015 |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT 06 A-1 | | 06/01/2010 | SCHEDULED REDEMPTION | | 402,000 | 402,000 | 403,214 | 402,878 | | (878) | | (878) | | 402,000 | | | | 27,457 | 06/01/2021 |
| 63250@-AC-7 | NATIONAL AMUSEMENTS INC. SER B SR NTS, D | | 03/31/2010 | Various | | 336,645 | | | | | | | | | 336,644 | | | | 381,623 | 12/31/2010 |
| 63250@-AE-3 | NATIONAL AMUSEMENTS, INC. SENIOR NOTES S | | 04/08/2010 | Various | | 36,356,534 | 48,526,104 | 29,853,994 | 15,179,272 | | 1,079,049 | | 1,079,049 | | 33,365,485 | | 2,991,049 | 2,991,049 | 1,683,288 | 12/31/2010 |
| 6325CO-AY-7 | NATIONAL AUSTRALIA BANK | F | 08/11/2010 | Various | | 20,333,950 | 20,000,000 | 19,987,400 | 19,987,910 | | 2,492 | | 2,492 | | 19,990,401 | | 343,549 | 343,549 | 344,667 | 11/16/2012 |
| 990163-9B-5 | NATIONAL BEDDING COMPANY, LLC 1ST LIEN T | | 12/20/2010 | Various | | 177,541 | 177,541 | 177,541 | 177,541 | | | | | | 177,541 | | | | 3,057 | 11/28/2013 |
| 634902-LM-0 | NATIONAL CITY BANK | | 03/15/2010 | MATURED | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 180,000 | 03/15/2010 |
| 990702-9A-2 | NATIONAL PROCESSING COMPANY GROUP, INC. | | 11/03/2010 | Various | | 797,436 | 797,436 | 797,436 | 797,436 | | | | | | 797,436 | | | | 60,394 | 09/29/2013 |
| 63859U-AU-7 | NATIONWIDE BLDG SOCIETY | F | 02/01/2010 | MATURED | | 15,000,000 | 15,000,000 | 14,643,750 | 15,026,343 | | (26,343) | | (26,343) | | 15,000,000 | | | | 318,750 | 02/01/2010 |
| 78126#-AA-9 | NAVISTAR 9.05% SECURED NOTES | | 01/01/2010 | SCHEDULED REDEMPTION | | 1,438,981 | 1,438,981 | 1,438,981 | 1,438,981 | | | | | | 1,438,981 | | | | 130,228 | 07/01/2011 |
| 638917-AL-8 | NAVMT 2005-1, B | | 02/25/2010 | CALLED @ 100.00 | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 8,207 | 02/25/2013 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 990963-9A-0 | NEFF CORP. SECOND LIEN | | 05/20/2010 | Various | | 625,000 | 2,500,000 | 2,321,459 | 458,325 | | | 158,325 | (158,325) | | 300,000 | | 325,000 | 325,000 | (1,678) | 11/30/2014 |
| 990230-9A-4 | NEIMAN MARCUS GROUP TERM LOAN | | 11/15/2010 | Various | | 2,110,142 | 2,141,410 | 2,152,483 | 2,154,599 | | (3,744) | | (3,744) | | 2,150,856 | | (40,713) | (40,713) | 48,744 | 04/06/2013 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION TRANCHE A | | 12/30/2010 | SCHEDULED REDEMPTION | | 1,547,531 | 1,547,531 | 1,537,799 | 1,538,265 | | 9,267 | | 9,267 | | 1,547,531 | | | | 78,083 | 06/30/2027 |
| 64408#-AC-4 | NEW ENGLAND HYDRO FINANCE SERIES C NTS | R | 12/17/2010 | SCHEDULED REDEMPTION | | 1,371,000 | 1,371,000 | 1,371,000 | 1,366,447 | | 4,553 | | 4,553 | | 1,371,000 | | | | 79,711 | 10/17/2015 |
| 651639-AF-3 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | 02/19/2010 | EXCHANGE | | 5,148,130 | 4,975,000 | 5,245,872 | 5,153,340 | | (5,210) | | (5,210) | | 5,148,130 | | | | 36,967 | 07/15/2014 |
| 651639-AH-9 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | 07/12/2010 | Various | | 3,310,198 | 2,500,000 | 2,587,000 | | | (3,598) | | (3,598) | | 2,583,402 | | 726,796 | 726,796 | 8,698 | 07/15/2014 |
| 651639-AG-1 | NEWMONT MINING CORP 1.625000% 07/15/2017 | | 02/19/2010 | EXCHANGE | | 4,939,158 | 4,750,000 | 4,999,642 | 4,942,447 | | (3,282) | | (3,282) | | 4,939,165 | | (7) | (7) | 45,884 | 07/15/2017 |
| 651639-AJ-5 | NEWMONT MINING CORP 1.625000% 07/15/2017 | | 10/08/2010 | KBC FINANCIAL PRODUCTS USA INC | | 1,107,867 | 750,000 | 779,868 | | | (2,540) | | (2,540) | | 777,328 | | 330,539 | 330,539 | 9,107 | 07/15/2017 |
| 652482-BD-1 | NEWS AMERICA INC | | 03/15/2010 | MATURED | | 3,100,000 | 3,100,000 | 3,124,536 | 3,101,109 | | (1,109) | | (1,109) | | 3,100,000 | | | | 73,625 | 03/15/2010 |
| 63615#-AA-9 | NFL 6.69% SR NTS | | 10/15/2010 | SCHEDULED REDEMPTION | | 2,120,497 | 2,120,497 | 2,244,411 | 2,194,185 | | (73,688) | | (73,688) | | 2,120,497 | | | | 141,861 | 10/15/2016 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS | | 10/15/2010 | SCHEDULED REDEMPTION | | 1,260,970 | 1,260,970 | 1,260,970 | 1,260,970 | | | | | | 1,260,970 | | | | 82,720 | 10/15/2017 |
| 990619-9A-8 | NIELSEN FINANCE LLC CLASS A DOLLAR TERM | | 12/31/2010 | SCHEDULED REDEMPTION | | 167,374 | 167,374 | 160,320 | | | 7,054 | | 7,054 | | 167,374 | | | | 1,929 | 08/09/2013 |
| 990472-9A-2 | NISKA GAS STORAGE CANADA ULC CAN TERM LO | A | 03/05/2010 | SCHEDULED REDEMPTION | | 920,521 | 920,521 | 920,521 | 920,521 | | | | | | 920,521 | | | | 4,006 | 05/12/2013 |
| 990471-9B-2 | NISKA GAS STORAGE US LLC DELAYED DRAW | | 03/05/2010 | SCHEDULED REDEMPTION | | 63,822 | 63,822 | 63,822 | 63,822 | | | | | | 63,822 | | | | 253 | 05/12/2013 |
| 990471-9A-4 | NISKA GAS STORAGE US LLC US TERM LOAN | | 03/05/2010 | Various | | 94,218 | 94,218 | 94,218 | 94,218 | | | | | | 94,218 | | | | 409 | 05/12/2013 |
| 654740-AA-7 | NISSAN MOTOR ACCEPTANCE | R | 03/08/2010 | MATURED | | 33,500,000 | 33,500,000 | 32,996,380 | 33,475,375 | | 24,625 | | 24,625 | | 33,500,000 | | | | 774,688 | 03/08/2010 |
| 64109Y-AB-7 | NLFLP 2005-1, A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,052,394 | 1,052,394 | 1,052,394 | 1,052,394 | | | | | | 1,052,394 | | | | 30,078 | 02/27/2014 |
| 65539B-AA-6 | NMRR 2010-1R A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,744,054 | 3,744,054 | 3,760,434 | | | (16,380) | | (16,380) | | 3,744,054 | | | | 92,358 | 07/26/2037 |
| 65488B-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | 12/01/2010 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 300,000 | 299,047 | | 953 | | 953 | | 300,000 | | | | 21,450 | 06/01/2018 |
| 65504R-AD-6 | NOBLE GROUP LTD | F | 08/11/2010 | Various | | 7,831,250 | 7,500,000 | 7,432,875 | 7,433,657 | | 2,918 | | 2,918 | | 7,436,575 | | 394,675 | 394,675 | 360,000 | 01/29/2020 |
| 65557C-AA-1 | NORDEA BANK NORGE ASA | F | 05/06/2010 | BANK OF AMERICA | | 12,209,930 | 12,000,000 | 11,982,600 | 11,983,026 | | 1,151 | | 1,151 | | 11,984,177 | | 225,753 | 225,753 | 219,019 | 11/13/2014 |
| 666807-AP-7 | NORTHROP GRUMMAN CORP | | 11/09/2010 | TENDER OFFER | | 2,608,380 | 2,000,000 | 2,457,322 | 2,283,486 | | (34,335) | | (34,335) | | 2,249,151 | | 359,229 | 359,229 | 184,278 | 03/01/2016 |
| 66858N-AA-1 | NORTHWOODS CAPITAL IV, LTD. CLASS A-1A | | 11/03/2010 | SCHEDULED REDEMPTION | | 326,065 | 326,065 | 326,065 | 326,065 | | | | | | 326,065 | | | | 2,421 | 05/03/2018 |
| 66858W-AC-7 | NORTHWOODS CAPITAL V, LIMITED COMBINATIO | | 12/07/2010 | DISTRIBUTION | | 229,843 | | 229,843 | 229,843 | | | | | | 229,843 | | | | | 12/07/2020 |
| 66989G-AA-8 | NOVARTIS SECS INVEST LTD | F | 08/23/2010 | ROYAL BANK OF SCOTLAND PLC | | 11,524,100 | 10,000,000 | 10,051,040 | 10,048,242 | | (2,796) | | (2,796) | | 10,045,446 | | 1,478,654 | 1,478,654 | 535,278 | 02/10/2019 |
| 991673-9H-9 | NRG ENERGY INC | | 12/31/2010 | SCHEDULED REDEMPTION | | 269,626 | 269,626 | 255,470 | | | 14,155 | | 14,155 | | 269,626 | | | | 10,495 | 02/01/2013 |
| 991673-9F-3 | NRG ENERGY, INC. CREDIT LINKED DEPOSIT | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 3,579 | 02/01/2013 |
| 640310-AN-1 | NSLT 2003-1, A4 | | 03/03/2010 | Various | | 6,290,113 | 6,383,283 | 6,393,007 | 6,384,527 | | (274) | | (274) | | 6,384,253 | | (94,140) | (94,140) | 11,501 | 01/25/2032 |
| 640310-AU-5 | NSLT 2003-2, A4 | | 03/03/2010 | Various | | 889,652 | 890,693 | 890,693 | 890,693 | | | | | | 890,693 | | (1,041) | (1,041) | 1,434 | 07/25/2022 |
| 67019E-AA-5 | NSTAR | | 02/15/2010 | MATURED | | 22,040,000 | 22,040,000 | 24,745,927 | 22,096,710 | | (56,710) | | (56,710) | | 22,040,000 | | | | 881,600 | 02/15/2010 |
| 63860F-AB-9 | NSTR 2006-B, AV2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 5,429,381 | 5,429,381 | 5,429,381 | 5,429,381 | | | | | | 5,429,381 | | | | 12,920 | 09/25/2036 |
| 670598-AB-3 | NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY | | 12/31/2010 | SCHEDULED REDEMPTION | | 77,143 | 77,143 | 76,371 | | | 771 | | 771 | | 77,143 | | | | 19,307 | 02/18/2015 |
| 67090F-9A-6 | NUVEEN INVESTMENTS, INC.FIRST LIEN TERM | | 04/29/2010 | SCHEDULED REDEMPTION | | 13,514 | 13,514 | 13,411 | 13,405 | | 109 | | 109 | | 13,514 | | | | 223 | 11/13/2014 |
| 67085A-AB-0 | OAK HILL ADVISORS PARK AVENUE CLO I, EQU | | 01/31/2010 | DISTRIBUTION | | (785,277) | | | | | | | | | | | (785,277) | (785,277) | | 03/14/2022 |
| 67133U-AA-0 | OAK HILL CREDIT PARTNERS II, CL. A-1A LO | | 11/12/2010 | SCHEDULED REDEMPTION | | 6,369,882 | 6,369,882 | 6,369,882 | 6,369,882 | | | | | | 6,369,882 | | | | 44,518 | 02/12/2015 |
| 67134B-AD-5 | OAK HILL CREDIT PARTNERS IV, LTD. COMBO | | 08/17/2010 | DISTRIBUTION | | 14,264 | | 14,264 | 14,264 | | | | | | 14,264 | | | | | 05/17/2021 |
| 67389#-AB-2 | OAKRIVER TECHNOLOGY (13% SR SUBS HANCOCK | | 12/23/2010 | PRINCIPAL PAYMENT | | 318,685 | 318,685 | 289,552 | 299,952 | | 3,622 | | 3,622 | | 303,574 | | 15,111 | 15,111 | 40,623 | 12/31/2013 |
| 67389#-AA-4 | OAKRIVER TECHNOLOGY 10% SR SECURED (HANC | | 11/19/2010 | PRINCIPAL PAYMENT | | 87,739 | 87,739 | 87,739 | 87,739 | | | | | | 87,739 | | | | 5,348 | 12/31/2012 |
| 67461F-FS-1 | OCCIDENTAL PETROLEUM | | 03/15/2010 | MATURED | | 7,000,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 148,750 | 03/15/2010 |
| 674627-A*-5 | OCE N.V. SENIOR NOTES DUE 2011 | F | 05/19/2010 | PRINCIPAL PAYDOWN | | 20,000,000 | 20,000,000 | 20,000,000 | 19,869,458 | | 37,026 | | 37,026 | | 19,906,484 | | 93,516 | 93,516 | 1,917,647 | 04/19/2011 |
| 674627-A@-3 | OCE N.V. SENIOR NOTES DUE 2013 | F | 05/19/2010 | PRINCIPAL PAYDOWN | | 21,019,114 | 21,000,000 | 21,000,000 | 20,828,984 | | 15,793 | | 15,793 | | 20,827,401 | | 191,713 | 191,713 | 3,380,803 | 04/19/2013 |
| 67481E-AA-4 | OCEAN ENERGY INC | | 06/25/2010 | CALLED @ 107.895442 | | 31,803,230 | 30,000,000 | 30,865,500 | 30,203,729 | | (54,345) | | (54,345) | | 30,149,384 | | 1,653,845 | 1,653,845 | 1,595,000 | 10/01/2011 |
| 675022-A@-6 | OCEAN SPRAY CRANBERRIES INC SR NTS | | 11/15/2010 | SCHEDULED REDEMPTION | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 199,000 | 11/15/2012 |
| 67773#-AD-2 | OHIO VALLEY ELECTRIC CORP. SER 2006-A | | 08/15/2010 | SCHEDULED REDEMPTION | | 1,513,032 | 1,513,032 | 1,513,032 | 1,632,987 | | (119,955) | | (119,955) | | 1,513,032 | | | | 87,756 | 02/15/2026 |
| 86708*-AB-0 | OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A | | 12/22/2010 | SCHEDULED REDEMPTION | | 625,000 | 625,000 | 625,000 | 628,501 | | (3,501) | | (3,501) | | 625,000 | | | | 45,188 | 12/22/2017 |
| 681919-AT-3 | OMNICOM GROUP INC 0% 07/01/2038 | | 06/21/2010 | TENDER OFFER | | 11,500,000 | 11,500,000 | 11,431,394 | 11,166,683 | | (6,249) | | (6,249) | | 11,160,434 | | 339,566 | 339,566 | | 07/01/2038 |
| 68233D-AR-8 | ONCOR ELECTRIC DELIVERY | | 09/07/2010 | Various | | 16,765,710 | 13,500,000 | 15,050,365 | 14,888,072 | | (52,152) | | (52,152) | | 14,835,920 | | 1,929,790 | 1,929,790 | 959,292 | 09/01/2022 |
| 685048-AA-8 | ONGLT 2006-A, A | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,042,982 | 5,042,982 | 5,042,846 | 5,042,909 | | 73 | | 73 | | 5,042,982 | | | | 176,020 | 11/15/2021 |
| 68389F-ES-9 | OOMLT 2004-1, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 344,108 | 344,108 | 344,108 | 344,108 | | | | | | 344,108 | | | | 3,550 | 01/25/2034 |
| 68403B-AG-0 | OOMLT 2007-FXD2 2A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 63,943 | 63,943 | 63,943 | 63,943 | | | | | | 63,943 | | | | 2,482 | 03/25/2037 |
| 68371P-9A-2 | OPEN SOLUTIONS INC. TERM LOAN | | 12/30/2010 | SCHEDULED REDEMPTION | | 23,774 | 23,774 | 23,774 | 23,774 | | | | | | 23,774 | | | | 43,538 | 01/23/2014 |
| 68383K-AB-5 | OPTI CANADA INC | A | 01/28/2010 | Various | | 3,276,794 | 3,690,000 | 3,823,750 | 3,768,396 | | (1,462) | | (1,462) | | 3,766,933 | | (490,140) | (490,140) | 29,945 | 12/15/2014 |
| 68557D-AA-3 | ORCAL GEOTHERMAL INC SENIOR SECURED 2020 | | 12/30/2010 | SCHEDULED REDEMPTION | | 896,288 | 896,288 | 893,776 | 894,022 | | 2,265 | | 2,265 | | 896,288 | | | | 55,659 | 12/30/2020 |
| Q7160#-AB-5 | ORICA FINANCE LTD 6.09% SER B GTD SR NTS | F | 01/06/2010 | SEAPORT GROUP | | 10,439,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 439,000 | 439,000 | 164,092 | 10/07/2018 |
| 69242*-AA-1 | OYSTER CREEK LTD SR NTS | | 09/15/2010 | SCHEDULED REDEMPTION | | 1,807,800 | 1,807,800 | 1,807,800 | 1,814,655 | | (6,855) | | (6,855) | | 1,807,800 | | | | 118,213 | 03/15/2014 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 69411#-AA-2 | PACIFIC COAST PRODUCERS 8.78% SR SEC NTS | | 02/03/2010 | WELLS FARGO | | 3,150,001 | 3,000,001 | 3,003,124 | 2,993,574 | | 466 | | 466 | | 2,994,040 | | 155,962 | 155,962 | 29,998 | 06/30/2012 |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 | | 11/01/2010 | SCHEDULED REDEMPTION | | 18,997 | 18,997 | 18,404 | 18,423 | | 573 | | 573 | | 18,997 | | | | 1,017 | 01/01/2019 |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO | | 11/01/2010 | Various | | 804,607 | 794,010 | 556,119 | 751,305 | | 200,619 | 156,854 | 43,766 | | 795,665 | | 8,942 | 8,942 | 49,048 | 05/31/2012 |
| 69763N-AC-5 | PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L | | 11/01/2010 | Various | | 1,590,243 | 1,588,021 | 1,446,668 | 1,561,751 | | 130,106 | 103,836 | 26,270 | | 1,588,021 | | 2,223 | 2,223 | 23,646 | 05/31/2012 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | | 08/31/2010 | SCHEDULED REDEMPTION | | 536,287 | 536,287 | 536,287 | 536,287 | | | | | | 536,287 | | | | 36,923 | 07/31/2029 |
| Q7325*-AB-1 | PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT | D | 05/13/2010 | Various | | 8,770,498 | 13,275,935 | 9,271,945 | 10,376,949 | | 276,419 | | 276,419 | 1,419,783 | 12,073,151 | (2,114,166) | (1,188,486) | (3,302,653) | 753,269 | 02/11/2014 |
| G3616#-AA-7 | PARMALAT SPA (FOOD HOLDINGS) SERIES A1 | F | 08/31/2010 | DISTRIBUTION | | 8,182,559 | | | | | | | | | | | 8,182,559 | 8,182,559 | | 12/30/2005 |
| 70556J-AC-3 | PEGASUS AVIATION LEASE SERIES 1999-1 CLA | | 06/25/2010 | DISTRIBUTION | | 324,351 | | 324,351 | 216,353 | | 44,319 | | 44,319 | | 324,351 | | | | | 03/25/2029 |
| 70556M-AA-0 | PEGASUS AVIATION, INC SERIES 2000-A A-1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 3,338,583 | 3,338,583 | 1,788,302 | 1,676,905 | | 1,661,678 | | 1,661,678 | | 3,338,583 | | | | 4,752 | 03/25/2015 |
| 706451-BS-9 | PEMEX PROJ FDG MASTER TR | R | 02/23/2010 | MORGAN STANLEY DEAN WITTER | | 9,110,800 | 9,000,000 | 9,003,425 | 9,003,641 | | (190) | | (190) | | 9,003,451 | | 107,349 | 107,349 | 231,757 | 03/01/2018 |
| U70577-AJ-7 | PEMEX PROJ FDG MASTER TR | R | 06/15/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,112,000 | 5,019,871 | | (19,871) | | (19,871) | | 5,000,000 | | | | 39,316 | 06/15/2010 |
| 71722T-AF-1 | PENNSYLVANIA HIGHER ED ASSIST AGY - TRUS | | 03/11/2010 | Various | | 9,850,000 | 9,850,000 | 9,850,000 | 9,850,000 | | | | | | 9,850,000 | | | | 29,553 | 04/25/2044 |
| 910748-A@-1 | PEPCO HOLDINGS / DELMARVA P&L / UNITED J | | 01/02/2010 | SCHEDULED REDEMPTION | | 997,622 | 997,622 | 997,622 | 991,894 | | 5,728 | | 5,728 | | 997,622 | | | | 103,453 | 07/02/2018 |
| 71343P-AD-3 | PEPSIAMERICAS INC | | 03/04/2010 | ROYAL BANK OF SCOTLAND PLC | | 8,453,360 | 8,000,000 | 8,132,680 | 8,066,509 | | (8,654) | | (8,654) | | 8,057,856 | | 395,504 | 395,504 | 180,000 | 05/31/2011 |
| G70464-AC-9 | PERU ENHANCED PASS-THRU | F | 05/17/2010 | CITIBANK | | 1,760,000 | 4,000,000 | 1,530,000 | 1,820,318 | | 48,684 | | 48,684 | | 1,869,001 | | (109,001) | (109,001) | | 06/02/2025 |
| 71657Y-AA-0 | PETRO CO TRIN/TOBAGO LTD | F | 03/30/2010 | Various | | 5,651,000 | 6,000,000 | 5,625,000 | 5,649,694 | | 4,751 | | 4,751 | | 5,654,445 | | (3,445) | (3,445) | 145,500 | 05/08/2022 |
| 71657Y-AD-4 | PETRO CO TRIN/TOBAGO LTD | F | 03/02/2010 | CITIBANK | | 3,427,500 | 3,000,000 | 2,976,510 | 2,977,054 | | 258 | | 258 | | 2,977,313 | | 450,187 | 450,187 | 163,313 | 08/14/2019 |
| P78954-AA-5 | PETRO CO TRIN/TOBAGO LTD | F | 03/01/2010 | Various | | 9,749,844 | 10,475,000 | 8,737,913 | 8,778,492 | | 10,312 | | 10,312 | | 8,788,804 | | 961,040 | 961,040 | 173,958 | 05/08/2022 |
| 71645W-AM-3 | PETROBRAS INTL FIN CO | F | 06/17/2010 | BARCLAYS BANK | | 3,130,500 | 3,000,000 | 3,082,500 | | | (2,557) | | (2,557) | | 3,079,943 | | 50,557 | 50,557 | 54,344 | 03/01/2018 |
| 71646Y-AA-4 | PETRODRILL FIVE LTD | | 10/15/2010 | SCHEDULED REDEMPTION | | 999,959 | 999,959 | 999,959 | 999,959 | | | | | | 999,959 | | | | 43,898 | 04/15/2016 |
| 71646X-AA-6 | PETRODRILL FOUR LTD | | 07/15/2010 | SCHEDULED REDEMPTION | | 1,249,949 | 1,249,949 | 1,249,949 | 1,249,949 | | | | | | 1,249,949 | | | | 52,998 | 01/15/2016 |
| Y68856-AB-2 | PETRONAS CAPITAL LTD | F | 08/24/2010 | UNION BANK OF SWITZERLAND | | 4,137,000 | 3,000,000 | 3,732,360 | 3,672,386 | | (25,620) | | (25,620) | | 3,646,765 | | 490,235 | 490,235 | 180,469 | 05/22/2022 |
| 716743-AC-3 | PETRONAS GLOBAL SUKUK LT | F | 01/15/2010 | JEFFERIES & COMPANY, INC. | | 1,011,800 | 1,000,000 | 992,000 | 992,529 | | 81 | | 81 | | 992,609 | | 19,191 | 19,191 | 18,771 | 08/12/2014 |
| 743873-AX-9 | PFMLT 2005-1 2A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,850,647 | 1,850,647 | 1,803,730 | 1,803,574 | | 47,073 | | 47,073 | | 1,850,647 | | | | 29,716 | 05/25/2035 |
| 743873-BX-8 | PFMLT 2005-2 2A1B | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,170,054 | 1,170,054 | 631,829 | 637,540 | | 532,514 | | 532,514 | | 1,170,054 | | | | 26,440 | 10/25/2035 |
| 69337M-AA-8 | PHHAM 2007-3 A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 6,986,893 | 6,986,893 | 5,606,982 | 5,460,434 | | 1,526,459 | | 1,526,459 | | 6,986,893 | | | | 15,302 | 07/25/2037 |
| 69336R-AS-9 | PHMMC 2005-3 A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,292,366 | 3,292,366 | 3,311,248 | 3,270,528 | | 21,838 | | 21,838 | | 3,292,366 | | | | 172,582 | 06/18/2035 |
| 69336R-BG-4 | PHMMC 2005-4 A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,525,959 | 3,525,959 | 3,545,605 | 3,494,357 | | 31,602 | | 31,602 | | 3,525,959 | | | | 149,629 | 07/18/2035 |
| 69336R-BZ-2 | PHMMC 2005-5 A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 5,818,496 | 5,818,496 | 5,837,133 | 5,764,742 | | 53,754 | | 53,754 | | 5,818,496 | | | | 242,774 | 08/18/2035 |
| 69336R-CQ-1 | PHMMC 2005-6 A4 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,399,637 | 11,399,637 | 11,402,043 | 11,360,191 | | 39,447 | | 39,447 | | 11,399,637 | | | | 418,486 | 11/18/2035 |
| 69335V-AA-0 | PHMMC 2006-3 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 3,881,618 | 3,881,618 | 3,916,553 | 3,893,118 | | (11,500) | | (11,500) | | 3,881,618 | | | | 166,393 | 10/18/2036 |
| 69337A-AC-0 | PHMMC 2007-1 A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 11,760,277 | 11,760,277 | 11,811,892 | 11,752,601 | | 7,675 | | 7,675 | | 11,760,277 | | | | 462,495 | 02/18/2037 |
| 69337G-AA-1 | PHMMC 2007-2 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 7,893,458 | 7,893,458 | 7,982,512 | 7,945,073 | | (51,615) | | (51,615) | | 7,893,458 | | | | 287,938 | 05/18/2037 |
| 69336Q-AC-6 | PHMMC 2007-4 A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,581,048 | 2,581,048 | 2,516,101 | 2,537,225 | | 43,823 | | 43,823 | | 2,581,048 | | | | 124,675 | 06/18/2037 |
| 991195-9A-8 | PHILLIPS-VAN HEUSEN CORP TRANCHE B TERM | | 12/13/2010 | SCHEDULED REDEMPTION | | 132,423 | 132,423 | 131,760 | | | 662 | | 662 | | 132,423 | | | | 11,568 | 05/06/2016 |
| 718937-AC-9 | PHOENIX AZ INDL DEV STADIUM BANKONE 98 | | 08/12/2010 | CREWS & ASSOC. | | 4,196,925 | 4,660,000 | 4,268,882 | 4,175,313 | | 14,558 | | 14,558 | | 4,189,871 | | 7,054 | 7,054 | 217,777 | 12/01/2025 |
| 72129#-AB-7 | PIKE ELECTRIC TERM LOAN B | | 12/13/2010 | SCHEDULED REDEMPTION | | 528,922 | 528,922 | 533,049 | 533,403 | | (4,481) | | (4,481) | | 528,922 | | | | 5,941 | 07/01/2012 |
| 72129#-AC-5 | PIKE ELECTRIC TERM LOAN C (12/04) | | 12/13/2010 | SCHEDULED REDEMPTION | | 401,438 | 401,438 | 401,438 | 401,438 | | | | | | 401,438 | | | | 6,251 | 12/10/2012 |
| 72165#-9A-6 | PILOT TRAVEL CENTERS TERM B | | 11/29/2010 | SCHEDULED REDEMPTION | | 2,157 | 2,157 | 2,135 | | | 22 | | 22 | | 2,157 | | | | 10 | 06/30/2016 |
| 991222-9A-0 | PINAFORE LLC TERM B LOAN | | 12/29/2010 | SCHEDULED REDEMPTION | | 8,919 | 8,919 | 8,830 | | | 89 | | 89 | | 8,919 | | | | | 09/21/2016 |
| 72650R-AT-9 | PLAINS ALL AMER PIPELINE | | 08/17/2010 | WARBURG DILLION READ LLC | | 1,711,020 | 1,500,000 | 1,491,360 | 1,492,454 | | 444 | | 444 | | 1,492,898 | | 218,122 | 218,122 | 78,271 | 05/01/2018 |
| 72650R-AV-4 | PLAINS ALL AMER PIPELINE | | 03/24/2010 | PARIBAS CAPITAL MARKETS | | 10,425,000 | 10,000,000 | 10,402,430 | 10,396,858 | | (35,176) | | (35,176) | | 10,361,681 | | 63,319 | 63,319 | 290,417 | 09/01/2012 |
| 693476-AT-0 | PNC FUNDING CORP | | 02/04/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 8,374,400 | 8,000,000 | 7,841,440 | 7,896,796 | | 1,586 | | 1,586 | | 7,898,382 | | 476,019 | 476,019 | 98,000 | 11/15/2015 |
| 693476-AZ-6 | PNC FUNDING CORP | | 03/15/2010 | Various | | 4,444,615 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | (55,385) | (55,385) | 6,971 | 01/31/2012 |
| 693476-BL-6 | PNC FUNDING CORP | | 10/19/2010 | ROYAL BANK OF SCOTLAND PLC | | 5,119,950 | 5,000,000 | 4,972,800 | | | 432 | | 432 | | 4,973,232 | | 146,718 | 146,718 | 43,142 | 08/11/2020 |
| 69347U-AC-4 | PNC FUNDING CORP | | 12/14/2010 | MATURED | | 1,500,000 | 1,500,000 | 1,499,415 | 1,499,877 | | 123 | | 123 | | 1,500,000 | | | | 76,875 | 12/14/2010 |
| 86708*-AA-2 | POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA | | 12/22/2010 | SCHEDULED REDEMPTION | | 625,000 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | | | 45,188 | 12/22/2017 |
| 73316P-GK-0 | POPLR 2005-5, AF6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 244,010 | 244,010 | 244,146 | 243,881 | | 129 | | 129 | | 244,010 | | | | 9,041 | 11/25/2035 |
| 73316P-JR-2 | POPLR 2005-6 A6 | | 12/01/2010 | Various | | 203,612 | 203,612 | 203,803 | 228,887 | | (80) | | (80) | | 203,612 | | | | 7,770 | 01/25/2036 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 73316P-EL-0 | POPLR 2005-B, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,740,343 | 1,740,343 | 1,740,343 | 1,740,343 | | | | | | 1,740,343 | | | | 5,683 | 08/25/2035 |
| 73316P-KG-4 | POPLR 2006-B, A-2 | | 11/26/2010 | SCHEDULED REDEMPTION | | 5,874,861 | 5,874,861 | 5,874,861 | 5,874,861 | | | | | | 5,874,861 | | | | 11,539 | 05/25/2036 |
| 73316Q-AB-4 | POPLR 2006-D, A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 73,760 | 73,760 | 73,760 | 73,760 | | | | | | 73,760 | | | | 104 | 11/25/2046 |
| 739227-AA-4 | POWER CONTRACT | | 02/01/2010 | MATURED | | 2,669,654 | 2,669,654 | 2,758,530 | 2,669,654 | | | | | | 2,669,654 | | | | 83,507 | 02/01/2010 |
| 73932L-AA-1 | POWER RECEIVABLES FINANC | | 10/01/2010 | SCHEDULED REDEMPTION | | 1,881,297 | 1,881,297 | 1,880,743 | 1,881,162 | | 135 | | 135 | | 1,881,297 | | | | 96,731 | 01/01/2012 |
| 78402*-AA-8 | PPG INDUSTRIES / SC LEASING LLC SR SECD | | 12/31/2010 | SCHEDULED REDEMPTION | | 359,767 | 359,767 | 349,818 | 350,767 | | 9,000 | | 9,000 | | 359,767 | | | | 11,563 | 12/31/2022 |
| 70069F-CV-7 | PPSI 2004-MHQ1 M1 | | 04/27/2010 | Various | | 19,325,000 | 20,000,000 | 19,256,039 | 20,025,508 | | 7,107 | 887,711 | (880,604) | | 19,144,905 | | 180,095 | 180,095 | 63,919 | 12/25/2034 |
| 70069F-EF-0 | PPSI 2004-WHQ2, A3D | | 07/26/2010 | SCHEDULED REDEMPTION | | 911,455 | 911,455 | 911,455 | 911,455 | | | | | | 911,455 | | | | 1,726 | 02/25/2035 |
| 70069F-EG-8 | PPSI 2004-WHQ2, A3E | | 04/27/2010 | Various | | 1,205,754 | 1,219,473 | 1,202,077 | 1,219,415 | | 4,014 | 17,396 | (13,382) | | 1,206,033 | | (279) | (279) | 2,731 | 02/25/2035 |
| 70069F-EH-6 | PPSI 2004-WHQ2, M1 | | 04/27/2010 | Various | | 4,765,625 | 5,000,000 | 4,785,784 | 5,000,000 | | 9,138 | 214,217 | (205,078) | | 4,794,922 | | (29,297) | (29,297) | 14,100 | 02/25/2035 |
| 70069F-DJ-3 | PPSI 2004-WWF1, M1 | | 04/27/2010 | Various | | 5,111,545 | 5,152,052 | 5,076,366 | 5,152,052 | | 14,339 | 75,686 | (61,347) | | 5,090,705 | | 20,841 | 20,841 | 15,151 | 12/25/2034 |
| 74005P-AJ-3 | PRAXAIR INC | | 01/11/2010 | ROYAL BANK OF SCOTLAND PLC | | 28,752,620 | 26,000,000 | 29,170,750 | 26,967,518 | | (14,761) | | (14,761) | | 26,952,757 | | 1,799,863 | 1,799,863 | 474,229 | 04/01/2012 |
| 74041A-AA-1 | PREFERRED TERM SECURITIES XIII PREFERRED | | 09/24/2010 | SCHEDULED REDEMPTION | | 619,546 | 619,546 | 619,546 | 619,546 | | | | | | 619,546 | | | | 3,713 | 03/24/2034 |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | 09/23/2010 | Various | | 151,744 | | 151,744 | | | | | | | 151,744 | | | | | 06/23/2035 |
| 74112K-AC-9 | PRESTIGE AUTO RECEIVABLES TRUS | | 12/15/2010 | SCHEDULED REDEMPTION | | 777,337 | 777,337 | 803,086 | | | (25,749) | | (25,749) | | 777,337 | | | | 11,712 | 08/15/2014 |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | 12/31/2010 | SCHEDULED REDEMPTION | | 246,250 | 246,250 | 246,250 | 225,729 | | 10,261 | | 10,261 | | 246,250 | | | | 25,861 | 06/30/2012 |
| 741531-EZ-6 | PRICOA GLOBAL FUNDING 1 | | 04/06/2010 | DEUTSCHE BANK SECURITIES | | 10,739,300 | 10,000,000 | 9,992,200 | 9,995,384 | | 418 | | 418 | | 9,995,801 | | 743,499 | 743,499 | 256,500 | 10/18/2012 |
| 74153W-AS-8 | PRICOA GLOBAL FUNDING I | | 04/06/2010 | DEUTSCHE BANK SECURITIES | | 15,785,100 | 15,000,000 | 14,972,400 | 14,989,185 | | 1,131 | | 1,131 | | 14,990,316 | | 794,784 | 794,784 | 200,417 | 06/25/2012 |
| 042059-AB-1 | PRIMA SYNTHETIC CDO SYNTHETIC | | 06/22/2010 | DISTRIBUTION | | 23,041 | | 23,041 | | | | | | | 23,041 | | | | | 12/20/2013 |
| 741933-AE-5 | PRIME PROPERTY FUNDING | | 08/27/2010 | TENDER OFFER | | 4,806,450 | 4,855,000 | 5,047,015 | 4,906,496 | | (22,792) | | (22,792) | | 4,883,705 | | (77,255) | (77,255) | 335,966 | 06/15/2011 |
| 060340-A*-7 | PRIMER BANCO DEL ISTMO | F | 12/15/2010 | SCHEDULED REDEMPTION | | 1,999,474 | 1,999,474 | 1,999,474 | 1,999,474 | | | | | | 1,999,474 | | | | 72,937 | 12/15/2011 |
| 7425A0-BB-5 | PRINCIPAL LIFE GLOBAL | | 10/01/2010 | MATURED | | 5,965,000 | 5,965,000 | 5,953,368 | 5,963,164 | | 1,836 | | 1,836 | | 5,965,000 | | | | 262,460 | 10/01/2010 |
| 74254P-JR-4 | PRINCIPAL LIFE INC FNDG | | 11/15/2010 | MATURED | | 16,000,000 | 16,000,000 | 15,992,160 | 15,998,489 | | 1,511 | | 1,511 | | 16,000,000 | | | | 832,000 | 11/15/2010 |
| 742718-DL-0 | PROCTER & GAMBLE CO | | 06/28/2010 | CALLED @ 109.1970966 | | 5,547,213 | 5,080,000 | 5,456,220 | 5,439,918 | | (41,739) | | (41,739) | | 5,398,179 | | 149,033 | 149,033 | 222,645 | 01/15/2014 |
| 74432Q-AQ-8 | PRUDENTIAL FINANCIAL INC | | 08/20/2010 | BARCLAYS BANK | | 2,544,350 | 2,500,000 | 2,486,825 | 2,487,381 | | 132 | | 132 | | 2,487,513 | | 56,837 | 56,837 | 99,354 | 12/14/2036 |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | 10/20/2010 | SCHEDULED REDEMPTION | | 1,134,607 | 1,134,607 | 993,133 | 1,047,370 | | 87,237 | | 87,237 | | 1,134,607 | | | | 82,298 | 07/20/2016 |
| 74681@-AG-4 | PUTNAM LOVELL 1999-3 CLASS A | | 12/31/2007 | Various | | | 3,544,871 | | | | | | | | | | | | | 12/31/2007 |
| 74681@-AK-5 | PUTNAM LOVELL 2000-1 CLASS A2 NOTES | | 12/31/2010 | DISTRIBUTION | | 31,091 | | | | | | | | | | | 31,091 | 31,091 | | 01/31/2016 |
| 74731@-BH-1 | QUAD/GRAPHICS SR SECD NTS DUE 2013 | | 12/11/2010 | SCHEDULED REDEMPTION | | 1,300,000 | 1,300,000 | 1,322,800 | 1,309,747 | | (9,747) | | (9,747) | | 1,300,000 | | | | 91,390 | 12/11/2013 |
| 748351-AR-4 | QUEST 2006-X1, A-2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 622,397 | 622,397 | 592,988 | 622,397 | | | | | | 622,397 | | | | 1,842 | 03/25/2036 |
| 74836J-AA-1 | QUESTAR MARKET | | 08/11/2010 | TENDER OFFER | | 24,357,294 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (642,706) | (642,706) | 1,770,833 | 03/01/2011 |
| 74836J-AF-0 | QUESTAR MARKET RESOURCES | | 08/11/2010 | TENDER OFFER | | 15,150,000 | 15,000,000 | 14,973,300 | 14,973,894 | | 1,115 | | 1,115 | | 14,975,009 | | 174,991 | 174,991 | 966,167 | 03/01/2020 |
| 74841#-AB-0 | QUIKRETE COMPANIES AMENDED SR. NTS | | 05/30/2010 | MATURED | | 1,285,714 | 1,285,714 | 1,301,228 | 1,285,714 | | | | | | 1,285,714 | | | | 64,029 | 05/30/2010 |
| 74955D-AA-9 | R G S (AEGCO) FDG SEC LSE OBLIG SER E | | 12/07/2010 | SCHEDULED REDEMPTION | | 50,821 | 50,821 | 50,821 | 52,164 | | (1,343) | | (1,343) | | 50,821 | | | | 4,986 | 12/07/2022 |
| 74955E-AA-7 | R G S (IME) FDG SEC LSE OBLIG SER E | | 12/07/2010 | Various | | 78,542 | 78,544 | 79,796 | 80,311 | | (1,768) | | (1,768) | | 78,544 | | (2) | (2) | 7,705 | 12/07/2022 |
| 751028-A@-0 | RALCORP HOLDINGS, SER B, DUE 2010 | | 12/22/2010 | MATURED | | 3,000,000 | 3,000,000 | 2,989,206 | 2,992,736 | | 4,925 | | 4,925 | | 3,000,000 | | | | 127,200 | 12/22/2010 |
| 76110H-S4-2 | RALI 2005-QA2 A1 II | | 12/01/2010 | Various | | 774,476 | 774,476 | 766,867 | 769,280 | | 9,529 | 4,333 | 5,195 | | 774,476 | | | | 13,448 | 02/25/2035 |
| 75971E-AF-3 | RAMC 2006-3, AF3 | | 09/15/2010 | Various | | 8,475,000 | 15,000,000 | 8,173,454 | 14,999,844 | | 250,161 | 6,826,213 | (6,576,053) | | 8,423,791 | | 51,209 | 51,209 | 672,648 | 11/25/2036 |
| 75970H-AJ-9 | RAMC 2006-4, AF6 | | 07/22/2010 | Various | | 5,114,325 | 9,400,000 | 5,383,425 | 9,434,786 | | (1,879) | 4,016,575 | (4,018,454) | | 5,416,332 | | (302,007) | (302,007) | 291,396 | 01/25/2037 |
| 75970J-AJ-5 | RAMC 2007-1 AF6 | | 07/21/2010 | Various | | 19,923,926 | 38,000,000 | 18,733,034 | 38,141,252 | | (15,561) | 19,264,687 | (19,280,247) | | 18,861,004 | | 1,062,921 | 1,062,921 | 1,264,157 | 04/25/2037 |
| 75970Q-AJ-9 | RAMC 2007-2 AF6 | | 07/01/2010 | Various | | 5,172,043 | 10,000,000 | 9,902,900 | 10,028,043 | | (2,292) | 97,100 | (99,391) | | 9,928,652 | | (4,756,609) | (4,756,609) | 342,942 | 06/25/2037 |
| 760985-NC-1 | RAMP 2002-RZ3, M1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 849,335 | 849,335 | 849,172 | 848,276 | | 1,059 | | 1,059 | | 849,335 | | | | 30,312 | 08/25/2032 |
| 760985-4U-2 | RAMP 2004-RZ2 AI6 | | 12/01/2010 | Various | | 1,125,779 | 1,268,336 | 1,206,077 | 1,213,834 | | (86,857) | 3,938 | (90,795) | | 1,125,779 | | | | 46,317 | 03/25/2034 |
| 76110W-PD-2 | RASC 2002-KS4 | | 12/01/2010 | Various | | 785,408 | 889,766 | 857,616 | 895,586 | | (65,938) | 44,241 | (110,178) | | 785,408 | | | | 30,914 | 07/25/2032 |
| 76110W-S2-3 | RASC 2005-KS3, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 1,836,058 | 1,836,058 | 1,836,058 | 1,836,058 | | | | | | 1,836,058 | | | | 11,462 | 04/25/2035 |
| 75405U-AB-2 | RASGAS 3 2016 | F | 09/30/2010 | SCHEDULED REDEMPTION | | 1,617,000 | 1,617,000 | 1,594,416 | 1,597,711 | | 19,289 | | 19,289 | | 1,617,000 | | | | 94,303 | 09/30/2016 |
| 75405T-AA-7 | RASGAS II 2020 | F | 09/30/2010 | SCHEDULED REDEMPTION | | 774,000 | 774,000 | 730,586 | 744,267 | | 29,733 | | 29,733 | | 774,000 | | | | 41,007 | 09/30/2020 |
| 45660N-VH-5 | RAST 2003-A11 A9 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,147,346 | 1,147,346 | 1,158,282 | 1,152,523 | | (5,177) | | (5,177) | | 1,147,346 | | | | 52,012 | 11/25/2033 |
| 45660N-VZ-5 | RAST 2003-A13 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,299,119 | 1,299,119 | 1,253,247 | 1,269,526 | | 29,593 | | 29,593 | | 1,299,119 | | | | 50,150 | 01/25/2034 |
| 45660N-QS-7 | RAST 2003-A6 A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,529,619 | 1,529,619 | 1,512,410 | 1,514,043 | | 15,576 | | 15,576 | | 1,529,619 | | | | 48,792 | 06/01/2033 |
| 45660N-K8-7 | RAST 2004-A4 A15 | | 12/01/2010 | SCHEDULED REDEMPTION | | 923,177 | 923,177 | 914,436 | 914,870 | | 8,308 | | 8,308 | | 923,177 | | | | 36,240 | 08/25/2034 |
| 45660L-EW-5 | RAST 2005-A1 A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 429,980 | 429,980 | 356,884 | | | 73,097 | | 73,097 | | 429,980 | | | | 15,312 | 04/25/2035 |
| 990809-9A-5 | RAVAGO HOLDINGS AMERICA, INC. LOANS | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 1,947 | 01/30/2014 |
| 754730-AB-5 | RAYMOND JAMES FINANCIAL | | 02/03/2010 | BANK OF AMERICA | | 5,687,450 | 5,000,000 | 4,999,150 | 4,999,170 | | 6 | | 6 | | 4,999,176 | | 688,274 | 688,274 | 200,667 | 08/15/2019 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 75508A-AA-4 | RAYONIER TRS HOLDINGS IN 3.750000% 10/15 | | 03/31/2010 | EXCHANGE | | 3,078,044 | 3,000,000 | 3,143,560 | 3,085,253 | | (7,373) | | (7,373) | | 3,077,880 | | 164 | 164 | 51,875 | 10/15/2012 |
| 755111-BN-0 | RAYTHEON CO | | 11/05/2010 | CALLED @ 110.981 | | 3,329,430 | 3,000,000 | 3,125,286 | 3,055,203 | | (13,540) | | (13,540) | | 3,041,663 | | 287,767 | 287,767 | 176,479 | 04/01/2013 |
| 755111-BR-1 | RAYTHEON COMPANY | | 09/10/2010 | HSBC SECURITIES, INC. | | 13,070,760 | 12,000,000 | 11,970,600 | 11,970,865 | | 1,639 | | 1,639 | | 11,972,504 | | 1,098,256 | 1,098,256 | 434,133 | 02/15/2020 |
| 758202-AE-5 | REED ELSEVIER CAPITAL | R | 02/01/2010 | MORGAN KEEGAN & COMPANY, INC. | | 19,995,400 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (4,600) | (4,600) | 16,536 | 06/15/2010 |
| 758202-AB-1 | REED ELSEVIER CAPITAL INC | R | 12/15/2010 | CALLED @ 103.944267 | | 8,570,205 | 8,245,000 | 8,904,600 | 8,840,111 | | (356,940) | | (356,940) | | 8,483,171 | | 87,034 | 87,034 | 763,693 | 08/01/2011 |
| 75875#-9C-6 | REGAL CINEMAS CORP TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 9,051 | 9,051 | 9,051 | | | | | | | 9,051 | | | | 18,146 | 11/19/2016 |
| 75903A-AC-1 | REGIONAL DIVERSIFIED FUNDING 2005-1 CL. | | 10/28/2010 | DISTRIBUTION | | 416 | | 416 | | | | | | | 416 | | | | | 01/25/2036 |
| 75902X-AA-6 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | 11/15/2010 | SCHEDULED REDEMPTION | | 764,714 | 764,714 | 764,714 | 764,714 | | | | | | 764,714 | | | | 5,386 | 05/15/2034 |
| 7591EA-AB-9 | REGIONS BANK | | 08/12/2010 | BANK OF AMERICA | | 10,359,100 | 10,000,000 | 10,321,700 | 10,227,804 | | (72,826) | | (72,826) | | 10,154,979 | | 204,121 | 204,121 | 223,889 | 12/09/2011 |
| 990688-9E-5 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | 11/01/2010 | Various | | 2,061,368 | 2,063,187 | 2,047,713 | | | 4,619 | | 4,619 | | 2,052,332 | | 9,037 | 9,037 | 22,587 | 04/21/2017 |
| 991196-9A-6 | REYNOLDS GROUP HOLDINGS INC US TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,469 | | | 31 | | 31 | | 12,500 | | | | 34 | 05/05/2016 |
| 76110V-LA-4 | RFMS2 02 HI4 A-6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 634,910 | 634,910 | 634,692 | 634,703 | | 207 | | 207 | | 634,910 | | | | 22,050 | 10/25/2027 |
| 76110V-GP-7 | RFMS2 2001-HI3 AI7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 492,622 | 492,622 | 510,134 | 501,879 | | (9,257) | | (9,257) | | 492,622 | | | | 22,484 | 07/25/2026 |
| 76110V-JX-7 | RFMS2 2002-H13 | | 12/01/2010 | Various | | 2,529,886 | 2,529,886 | 2,460,221 | 2,529,580 | | 69,426 | 69,120 | 306 | | 2,529,886 | | | | 104,528 | 06/25/2032 |
| 76110V-JQ-2 | RFMS2 2002-HI2, A7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 517,860 | 517,860 | 517,612 | 517,769 | | 92 | | 92 | | 517,860 | | | | 26,197 | 03/25/2032 |
| 76110V-LM-8 | RFMS2 2002-HI5, A7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,660,136 | 1,660,136 | 1,659,286 | 1,659,782 | | 354 | | 354 | | 1,660,136 | | | | 73,477 | 01/25/2028 |
| 76110V-KG-2 | RFMS2 2002-HS2 | | 09/14/2010 | Various | | 1,140,727 | 1,164,347 | 1,165,601 | 1,168,078 | | (1,354) | | (1,354) | | 1,166,724 | | (25,996) | (25,996) | 49,607 | 01/25/2032 |
| 76110V-MG-0 | RFMS2 2003-HI1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 736,458 | 736,458 | 736,339 | 736,407 | | 51 | | 51 | | 736,458 | | | | 23,158 | 04/25/2028 |
| 76110V-NE-4 | RFMS2 2003-HI2, A-6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,269,675 | 1,269,675 | 1,269,387 | 1,269,569 | | 106 | | 106 | | 1,269,675 | | | | 36,719 | 07/25/2028 |
| 43710R-AG-6 | RFMS2 2007-HSA2 A6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 421,232 | 421,232 | 421,173 | 421,200 | | 32 | | 32 | | 421,232 | | | | 18,597 | 04/25/2037 |
| 43710W-AF-7 | RFMS2 2007-HSA3 AI6 | | 12/01/2010 | SCHEDULED REDEMPTION | | 233,627 | 233,627 | 233,547 | 233,581 | | 46 | | 46 | | 233,627 | | | | 11,637 | 06/25/2037 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,008,439 | 2,008,439 | 1,778,724 | | | 229,715 | | 229,715 | | 2,008,439 | | | | 60,289 | 07/25/2036 |
| 76200R-AV-0 | RFMSI 2007-S7 A20 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,630,666 | 2,630,666 | 2,203,182 | | | 427,483 | | 427,483 | | 2,630,666 | | | | 83,330 | 07/25/2037 |
| 767201-AE-6 | RIO TINTO FIN USA LTD | F | 11/02/2010 | TENDER OFFER | | 18,677,505 | 16,500,000 | 16,438,125 | 16,454,757 | | 9,873 | | 9,873 | | 16,464,630 | | 2,212,875 | 2,212,875 | 1,257,495 | 07/15/2013 |
| 771196-AN-2 | ROCHE HLDGS INC | R | 01/07/2010 | WELLS FARGO BROKERAGE SERVICES | | 13,824,070 | 13,000,000 | 12,931,100 | 12,949,575 | | 674 | | 674 | | 12,950,248 | | 873,822 | 873,822 | 212,875 | 03/01/2012 |
| 77340R-AB-3 | ROCKIES EXPRESS PIPELINE | | 08/05/2010 | BANK OF AMERICA | | 4,919,310 | 4,500,000 | 4,756,980 | 4,754,581 | | (41,489) | | (41,489) | | 4,713,092 | | 206,218 | 206,218 | 300,781 | 07/15/2013 |
| 991001-9C-4 | ROCKWOOD SPECIALTIES GROUP TERM D (12/04 | | 07/29/2010 | SCHEDULED REDEMPTION | | 933,720 | 933,720 | 929,912 | 929,815 | | 3,905 | | 3,905 | | 933,720 | | | | 190,453 | 07/30/2012 |
| 77775*-BQ-3 | ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14 | | 10/18/2010 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 193,800 | 10/18/2014 |
| 77876K-AF-1 | ROTHSCHILD L F MTG TR 3 CL 3 F | | 11/01/2010 | SCHEDULED REDEMPTION | | 13,935 | 13,935 | 13,288 | | 13,439 | 496 | | 13,935 | | 13,935 | | | | 822 | 09/01/2017 |
| 049771-45-4 | ROYAL BK OF SCOTLAND PLC | F | 05/18/2010 | DIRECT | | 1,579 | 1,584 | 1,569 | | | | | | | 1,569 | | 9 | 9 | | 05/17/2015 |
| 78010J-CV-2 | ROYAL BK OF SCOTLAND PLC | F | 03/16/2010 | ROYAL BANK OF SCOTLAND PLC | | 15,193,200 | 15,000,000 | 15,308,175 | 15,305,876 | | (12,897) | | (12,897) | | 15,292,979 | | (99,779) | (99,779) | 414,375 | 08/25/2014 |
| 780641-AG-1 | ROYAL KPN NV | F | 10/01/2010 | MATURED | | 4,903,066 | 5,000,000 | 4,973,950 | 4,997,095 | | 2,905 | | 2,905 | | 5,000,000 | | (96,934) | (96,934) | 400,000 | 10/01/2010 |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST ADD-ON TERM | | 09/30/2010 | SCHEDULED REDEMPTION | | 64,194 | 64,194 | 63,766 | 56,160 | | 331 | | 331 | | 64,194 | | | | 943 | 04/16/2013 |
| 75405R-AA-1 | RPRO 2005, G | | 12/20/2010 | SCHEDULED REDEMPTION | | 1,249,993 | 1,249,993 | 1,249,993 | 1,249,993 | | | | | | 1,249,993 | | | | 6,606 | 03/23/2024 |
| 78355H-JJ-9 | RYDER SYSTEM INC | | 03/01/2010 | JEFFERIES & COMPANY, INC. | | 5,225,250 | 5,000,000 | 5,184,245 | 5,179,124 | | (23,046) | | (23,046) | | 5,156,077 | | 69,173 | 69,173 | 100,819 | 05/02/2011 |
| 47922*-AM-8 | S.C. JOHNSON & SON 6.74% SR NTS, DUE 201 | | 12/04/2010 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 202,200 | 12/04/2013 |
| 81375W-AB-2 | SABR 2004-OP1, M1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 456,356 | 456,356 | 456,356 | 456,343 | | 13 | | 13 | | 456,356 | | | | 4,892 | 02/25/2034 |
| 81375W-AC-0 | SABR 2004-OP1, M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 250,470 | 250,470 | 250,470 | 253,085 | | (2,615) | | (2,615) | | 250,470 | | | | 2,654 | 02/25/2034 |
| 990890-9A-5 | SABRE INC. TERM LOAN | | 12/31/2010 | Various | | 1,815,611 | 2,073,111 | 2,073,111 | 2,073,111 | | | | | | 2,073,111 | | (257,500) | (257,500) | 34,489 | 09/30/2014 |
| 785778-QJ-3 | SACO 2006-3, A1 | | 11/18/2010 | Various | | 1,639,299 | 5,444,781 | 883,522 | 910,106 | 4,228,909 | (9,515) | 3,484,574 | 734,820 | | 1,644,926 | | (5,627) | (5,627) | 26,783 | 04/25/2036 |
| 785779-AA-7 | SACO 2006-6, A | | 11/18/2010 | Various | | 2,593,637 | 8,637,457 | 966,394 | 1,522,519 | 6,294,336 | (11,642) | 5,713,347 | 569,347 | | 2,091,866 | | 501,772 | 501,772 | 34,858 | 06/25/2036 |
| 86360X-AA-8 | SACO 2006-GEL3, A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 2,655,516 | 2,655,516 | 2,655,516 | 2,866,683 | | (211,167) | | (211,167) | | 2,655,516 | | | | 6,607 | 07/25/2036 |
| 786514-BF-5 | SAFEWAY INC | | 02/17/2010 | WELLS FARGO BROKERAGE SERVICES | | 5,437,150 | 5,000,000 | 4,993,950 | 4,998,067 | | 97 | | 97 | | 4,998,163 | | 438,987 | 438,987 | 150,639 | 08/15/2012 |
| 786514-BL-2 | SAFEWAY INC | | 08/16/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,066,400 | 5,008,465 | | (8,465) | | (8,465) | | 5,000,000 | | | | 247,500 | 08/16/2010 |
| 786514-BP-3 | SAFEWAY INC | | 07/27/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,070,745 | 3,500,000 | 3,497,970 | 3,498,344 | | 100 | | 100 | | 3,498,444 | | 572,301 | 572,301 | 212,990 | 08/15/2017 |
| 786514-BR-9 | SAFEWAY INC | | 07/29/2010 | BANK OF AMERICA | | 6,507,420 | 6,000,000 | 5,950,500 | 5,952,037 | | 2,312 | | 2,312 | | 5,954,349 | | 553,071 | 553,071 | 296,667 | 08/15/2019 |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | 10/15/2010 | SCHEDULED REDEMPTION | | 606,250 | 606,250 | 606,250 | 605,678 | | 572 | | 572 | | 606,250 | | | | 43,559 | 07/15/2025 |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | 10/15/2010 | SCHEDULED REDEMPTION | | 121,250 | 121,250 | 121,250 | 121,250 | | | | | | 121,250 | | | | 7,053 | 07/15/2025 |
| 80007P-AL-3 | SANDRIDGE ENERGY INC | | 02/26/2010 | Various | | 4,396,250 | 4,500,000 | 4,470,990 | 4,471,056 | | 315 | | 315 | | 4,471,371 | | (75,121) | (75,121) | 84,219 | 01/15/2020 |
| 80104M-BG-2 | SANKATY HIGH YIELD PARTNERS II, CL B LOA | | 07/31/2010 | SCHEDULED REDEMPTION | | 13,006,266 | 13,006,266 | 11,672,736 | 10,925,263 | 1,518,144 | 562,858 | | 2,081,003 | | 13,006,266 | | | | 248,836 | 12/31/2010 |
| 802815-AQ-3 | SANTANDER US DEBT SA UNI | F | 09/07/2010 | Various | | 7,504,925 | 7,500,000 | 7,500,000 | | | | | | | 7,500,000 | | 4,925 | 4,925 | 166,287 | 01/20/2015 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 803111-AK-9 | SARA LEE CORP | | 09/08/2010 | TENDER OFFER | | 15,400,448 | 14,550,000 | 15,623,001 | 15,524,017 | | (387,243) | | (387,243) | | 15,136,774 | | 263,674 | 263,674 | 891,693 | 09/15/2011 |
| 863579-VQ-8 | SARM 2005-17 4A2 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,857,427 | 1,857,427 | 1,800,543 | 1,811,199 | | 46,227 | | 46,227 | | 1,857,427 | | | | 58,456 | 08/25/2035 |
| 86359D-SR-9 | SASC 2005-17 5A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,741,811 | 1,741,811 | 1,432,639 | | | 309,171 | | 309,171 | | 1,741,811 | | | | 52,616 | 10/25/2035 |
| 86363M-AA-9 | SASC 2007-GEL2 A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 4,148,076 | 4,148,076 | 4,148,076 | 4,148,076 | | | | | | 4,148,076 | | | | 10,249 | 05/25/2037 |
| 805564-PF-2 | SAST 2003-3 M2 | | 09/16/2010 | Various | | 941,408 | 1,479,730 | 1,491,752 | 1,482,452 | | (402) | | (402) | | 1,482,050 | | (540,641) | (540,641) | 19,610 | 12/25/2033 |
| 80556Y-AB-1 | SAST 2007-2 A2A | | 11/26/2010 | SCHEDULED REDEMPTION | | 425,547 | 425,547 | 425,547 | 425,547 | | | | | | 425,547 | | | | 597 | 05/25/2047 |
| 805649-AA-8 | SAYARRA LTD | F | 10/29/2010 | SCHEDULED REDEMPTION | | 267,135 | 267,135 | 267,135 | | | | | | | 267,135 | | | | 720 | 10/29/2021 |
| 805649-AB-6 | SAYARRA LTD | F | 10/29/2010 | SCHEDULED REDEMPTION | | 275,323 | 275,323 | 275,323 | | | | | | | 275,323 | | | | 138 | 04/14/2022 |
| 80585B-AN-0 | SBAC 2006-1A, C | | 05/15/2010 | SCHEDULED REDEMPTION | | 4,000,000 | 4,000,000 | 3,999,946 | 3,999,978 | | 22 | | 22 | | 4,000,000 | | | | 235,015 | 11/15/2036 |
| 80585B-AP-5 | SBAC 2006-1A, D | | 05/15/2010 | SCHEDULED REDEMPTION | | 7,680,000 | 7,680,000 | 7,679,903 | 7,679,961 | | 39 | | 39 | | 7,680,000 | | | | 461,178 | 11/15/2036 |
| 87901#-AA-1 | SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE | | 10/29/2010 | DISTRIBUTION | | 29,647 | | | | | | | | | | | 29,647 | 29,647 | | 03/08/2015 |
| 806857-AD-0 | SCHLUMBERGER LIMITED 2.125000% 06/01/202 | | 06/11/2010 | CONVERSION | | 190,295 | 200,000 | 187,778 | 190,016 | | 279 | | 279 | | 190,295 | | | | 2,125 | 06/01/2023 |
| 80689#-AU-0 | SCHNEIDER NATIONAL LEASING, SER B SR GTD | | 12/16/2010 | MATURED | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 523,600 | 12/16/2010 |
| 811904-AK-7 | SEACOR HOLDINGS INC | | 04/30/2010 | KNIGHT LIBERTAS, LLC | | 10,462,400 | 10,000,000 | 9,932,900 | 9,934,143 | | 1,610 | | 1,610 | | 9,935,753 | | 526,647 | 526,647 | 452,743 | 10/01/2019 |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z | | 11/01/2010 | SCHEDULED REDEMPTION | | 43,969 | 43,969 | 36,734 | 39,543 | | 4,426 | | 4,426 | | 43,969 | | | | 2,497 | 12/01/2018 |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | | 10/01/2010 | SCHEDULED REDEMPTION | | 700,000 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | | | 54,628 | 10/01/2020 |
| 995942-9C-5 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | 12/31/2010 | Various | | 653,181 | 671,475 | 670,335 | 670,571 | | 56 | | 56 | | 670,627 | | (17,446) | (17,446) | 8,601 | 03/05/2014 |
| 995942-9E-1 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | 12/31/2010 | Various | | 2,201,564 | 2,257,283 | 2,253,454 | 2,253,668 | | 492 | | 492 | | 2,254,160 | | (52,596) | (52,596) | 17,479 | 03/05/2014 |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | 10/01/2010 | SCHEDULED REDEMPTION | | 6,500,000 | 6,500,000 | 6,499,688 | 6,499,796 | | 204 | | 204 | | 6,500,000 | | | | 376,870 | 10/01/2013 |
| 995942-9D-3 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2 | | 12/31/2010 | Various | | 2,267,136 | 2,330,623 | 2,326,626 | 2,327,452 | | 202 | | 202 | | 2,327,653 | | (60,518) | (60,518) | 18,088 | 03/05/2014 |
| 808086-A#-9 | SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H | | 12/30/2010 | SCHEDULED REDEMPTION | | 4,457,382 | 4,457,382 | 4,457,382 | 4,457,382 | | | | | | 4,457,382 | | | | 540,457 | 06/30/2013 |
| 81721M-AB-5 | SENIOR HOUSING PROPS TR | | 05/17/2010 | CALLED @ 101.313 | | 3,212,635 | 3,171,000 | 3,171,670 | 3,169,232 | | (176) | | (176) | | 3,169,055 | | 43,580 | 43,580 | 147,055 | 04/15/2015 |
| 990502-9A-6 | SENSATA TECHNOLOGIES US TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 14,314 | 14,314 | 14,314 | 14,314 | | | | | | 14,314 | | | | 38 | 04/27/2013 |
| 82101#-AA-0 | SHEBOYGAN POWER (WI PWR & LT LEASE) 2005 | | 12/15/2010 | SCHEDULED REDEMPTION | | 658,880 | 658,880 | 658,880 | 658,880 | | | | | | 658,880 | | | | 33,339 | 06/15/2025 |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | R | 10/01/2010 | Various | | 2,286,990 | 2,286,990 | 1,112,660 | 1,112,448 | | (1,346) | | (1,346) | | 2,286,990 | | | | 60,459 | 01/02/2020 |
| 822582-AG-7 | SHELL INTERNATIONAL FIN | F | 01/11/2010 | PARIBAS CAPITAL MARKETS | | 6,043,140 | 6,000,000 | 5,999,760 | 5,999,793 | | 4 | | 4 | | 5,999,797 | | 43,343 | 43,343 | 24,267 | 09/22/2011 |
| 83168L-AA-5 | SHOME 2004-1, M1 | | 12/25/2010 | SCHEDULED REDEMPTION | | 476,931 | 476,931 | 476,931 | 476,931 | | | | | | 476,931 | | | | 3,979 | 07/25/2011 |
| 82669J-AA-6 | SIG6 6A 6 INVESTMENT GRADE | | 09/27/2010 | SCHEDULED REDEMPTION | | 1,597,305 | 1,597,305 | 1,525,427 | 1,535,502 | | 61,803 | | 61,803 | | 1,597,305 | | | | 16,766 | 09/27/2016 |
| 82668Q-AB-9 | SIGNATURE 5.9920 CLASS B1 FLTG RATE NOTE | | 10/27/2010 | SCHEDULED REDEMPTION | | 5,102,101 | 5,102,101 | 5,021,814 | 5,326,894 | | (224,793) | | (224,793) | | 5,102,101 | | | | 141,563 | 10/27/2012 |
| 82668Q-AA-1 | SIGNATURE V, CLASS A INVESTMENT GRADE | | 10/27/2010 | SCHEDULED REDEMPTION | | 504,080 | 504,080 | 480,766 | 484,378 | | 19,702 | | 19,702 | | 504,080 | | | | 6,124 | 10/27/2012 |
| 82671#-AA-0 | SIGNUM EMERALD LLC | | 05/26/2010 | PRINCIPAL PAYMENT | | 54,050,500 | 62,498,856 | 57,040,623 | 57,222,849 | | 52,539 | | 52,539 | | 57,275,389 | | (3,224,889) | (3,224,889) | | 06/30/2037 |
| 828807-BR-7 | SIMON PROPERTY GROUP LP | | 01/26/2010 | TENDER OFFER | | 8,946,250 | 8,500,000 | 8,457,160 | 8,487,811 | | 581 | | 581 | | 8,488,391 | | 457,859 | 457,859 | 69,800 | 06/01/2011 |
| 83001W-9A-4 | SIX FLAGS THEME PARKS INC. INCREM. TERM | | 07/27/2009 | VARIOUS | | | | | | | | | | | | | | | 13,100 | 04/30/2015 |
| 83001W-9C-0 | SIX FLAGS THEME PARKS, INC TRANCHE B TER | | 08/05/2010 | Various | | 2,167,338 | 2,162,338 | 2,140,714 | | | 1,664 | | 1,664 | | 2,142,378 | | 24,959 | 24,959 | 131,399 | 06/30/2016 |
| 86386M-AT-1 | SLCC STUDENT LOAN TRUST I 2002-2A-17 | | 06/30/2010 | TENDER OFFER | | 10,692,000 | 12,150,000 | 12,150,000 | 12,150,000 | | | | | | 12,150,000 | | (1,458,000) | (1,458,000) | 487,501 | 07/01/2042 |
| 86386M-AC-8 | SLCC STUDENT LOAN TRUST I 2002A-3 | | 06/30/2010 | TENDER OFFER | | 4,576,000 | 5,200,000 | 5,200,000 | 5,200,000 | | | | | | 5,200,000 | | (624,000) | (624,000) | 216,235 | 03/01/2042 |
| 863572-AW-3 | SLH MTG TRUST 1989-1 Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,830 | 1,830 | 1,882 | 1,836 | | (6) | | (6) | | 1,830 | | | | | 10/25/2020 |
| 78442G-GG-5 | SLMA 2003-4, A5D | | 12/15/2010 | SCHEDULED REDEMPTION | | 2,076 | 2,076 | 2,081 | 2,076 | | | | | | 2,076 | | | | 39 | 03/15/2033 |
| 83169W-AA-0 | SMART HOME REINSURANCE LIMITED | | 12/27/2010 | SCHEDULED REDEMPTION | | 4,328,636 | 4,328,636 | 4,328,636 | 4,328,636 | | | | | | 4,328,636 | | | | 26,528 | 11/25/2012 |
| 995242-9H-9 | SMURFIT STONE CONTAINER - CANADA CANADIA | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 1,564 | 12/31/2009 |
| 995242-9D-8 | SMURFIT STONE CONTAINER SYN. L/C (11/04) | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 3,888 | 11/01/2010 |
| 995242-9B-2 | SMURFIT STONE CONTAINER TERM B (11/04) | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 803 | 11/01/2011 |
| 995242-9C-0 | SMURFIT STONE CONTAINER TERM C (11/04) | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 1,513 | 11/01/2011 |
| 995242-9G-1 | SMURFIT STONE CONTAINER US REVOLVER | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 5,123 | 12/31/2009 |
| 995242-9F-3 | SMURFIT STONE CONTAINER-CANADA TLC-1 | | 12/15/2010 | VARIOUS | | | | | | | | | | | | | | | 458 | 11/01/2011 |
| 834376-9B-3 | SOLUTIA INC TERM LOAN | | 11/09/2010 | SCHEDULED REDEMPTION | | 33,713 | 33,713 | 33,545 | | | 169 | | 169 | | 33,713 | | | | 4,182 | 03/17/2017 |
| 835495-AF-9 | SONOCO PRODUCTS | | 11/05/2010 | TENDER OFFER | | 19,702,320 | 17,000,000 | 16,946,700 | 16,978,157 | | 4,302 | | 4,302 | | 16,982,459 | | 2,719,861 | 2,719,861 | 1,083,514 | 11/15/2013 |
| 835495-AH-5 | SONOCO PRODUCTS | | 11/23/2010 | TENDER OFFER | | 7,980,420 | 7,000,000 | 6,959,820 | 6,975,050 | | 2,943 | | 2,943 | | 6,977,993 | | 1,002,427 | 1,002,427 | 579,688 | 06/15/2016 |
| 842400-EE-9 | SOUTHERN CAL EDISON | | 01/15/2010 | MATURED | | 4,565,000 | 4,565,000 | 4,769,284 | 4,574,027 | | (9,027) | | (9,027) | | 4,565,000 | | | | 174,041 | 01/15/2010 |
| 842634-AG-2 | SOUTHERN CO CAP FUNDING | | 11/15/2010 | CALLED @ 100.00000000 | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,437,500 | 11/15/2015 |
| 843646-AC-4 | SOUTHERN POWER CO | | 10/29/2010 | DEUTSCHE BANK SECURITIES | | 2,173,520 | 2,000,000 | 1,997,180 | 1,999,117 | | 277 | | 277 | | 1,999,394 | | 174,126 | 174,126 | 162,500 | 07/15/2012 |
| 844741-AR-9 | SOUTHWEST AIR | | 09/14/2010 | Various | | 993,372 | 993,374 | 1,010,887 | 999,519 | | (6,145) | | (6,145) | | 993,374 | | (1) | (1) | 71,722 | 07/01/2013 |
| 20763#-BV-2 | SOUTHWEST AIR N502SW/CN NATL BK | | 02/15/2010 | SCHEDULED REDEMPTION | | 1,195,402 | 1,195,402 | 1,170,909 | 1,193,761 | | 1,641 | | 1,641 | | 1,195,402 | | | | 101,379 | 02/15/2012 |
| 20763#-BX-8 | SOUTHWEST AIR N507SW/CONN NATL BK | | 02/15/2010 | SCHEDULED REDEMPTION | | 1,198,211 | 1,198,211 | 1,198,211 | 1,196,761 | | 1,451 | | 1,451 | | 1,198,211 | | | | 99,567 | 02/15/2012 |
| 20763#-BW-0 | SOUTHWEST AIRLINES N506SW/CN NATL BNK | | 02/15/2010 | SCHEDULED REDEMPTION | | 1,196,962 | 1,196,962 | 1,172,438 | 1,195,319 | | 1,643 | | 1,643 | | 1,196,962 | | | | 100,480 | 02/15/2012 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 84533T-GN-0 | SOUTHWIN BELL CAP | | 05/24/2010 | MATURED | | 5,000,000 | 5,000,000 | 4,986,162 | 4,999,561 | | 439 | | 439 | | 5,000,000 | | | | 268,479 | 05/24/2010 |
| 84533T-GR-1 | SOUTHWIN BELL CAP | | 06/02/2010 | MATURED | | 10,000,000 | 10,000,000 | 9,857,900 | 9,987,762 | | 12,238 | | 12,238 | | 10,000,000 | | | | 544,258 | 06/02/2010 |
| 845905-AU-2 | SOVEREIGN BANCORP | R | 09/01/2010 | MATURED | | 2,000,000 | 2,000,000 | 1,995,700 | 1,999,367 | | 633 | | 633 | | 2,000,000 | | | | 96,000 | 09/01/2010 |
| 991185-9A-9 | SPANSION LLC TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 913,922 | 883,922 | 870,706 | | | 30,000 | | 30,000 | | 913,922 | | | | 89,076 | 02/09/2015 |
| 991020-9A-8 | SPIRIT FINANCE CORP. TERM LOAN B | | 09/08/2009 | CREDIT SUISSE | | 2,478,964 | 5,000,000 | 1,378,582 | 1,420,046 | | | | | | 1,420,046 | | 1,058,918 | 1,058,918 | (52,358) | 08/01/2013 |
| 84861#-AA-6 | SPIRITS OF ST. LOUIS BASKETBALL CLUB | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,528,012 | 1,528,012 | 1,518,596 | 1,519,553 | | 8,459 | | 8,459 | | 1,528,012 | | | | 80,297 | 12/31/2021 |
| 84860R-AA-1 | SPMF 2006-1A, A | | 12/01/2010 | SCHEDULED REDEMPTION | | 445,564 | 445,564 | 445,422 | 445,451 | | 112 | | 112 | | 445,564 | | | | 15,984 | 03/20/2024 |
| 852061-AA-8 | SPRINT CORP | | 12/13/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 520,000 | 500,000 | 424,965 | 413,689 | | 3,207 | | 3,207 | | 416,896 | | 103,104 | 103,104 | 54,087 | 04/15/2022 |
| 991056-9A-2 | STALLION OILFIELD SERVICES TERM LOANS | | 09/29/2009 | JEFFERIES & COMPANY, INC. | | 470,000 | 1,000,000 | 943,487 | 159,304 | | | | | | 159,304 | | 310,696 | 310,696 | | 08/01/2012 |
| 854315-AA-6 | STANFIELD VANTAGE CLO CLASS A1 LOANS | F | 12/21/2010 | SCHEDULED REDEMPTION | | 2,646,709 | 2,646,709 | 2,461,439 | | | 185,270 | | 185,270 | | 2,646,709 | | | | 13,706 | 03/21/2017 |
| D04580-57-3 | STATE BANK INDIA LONDON | F | 01/27/2010 | Various | | 20,136,890 | 20,000,000 | 19,906,020 | 19,909,090 | | 1,148 | | 1,148 | | 19,910,238 | | 226,652 | 226,652 | 228,625 | 10/23/2014 |
| 85748K-AA-1 | STATE STREET CAPITAL TRU | | 08/11/2010 | GOLDMAN, SACHS & CO. | | 41,039,080 | 40,000,000 | 39,942,400 | 39,957,008 | | 11,117 | | 11,117 | | 39,968,125 | | 1,070,955 | 1,070,955 | 673,667 | 04/30/2012 |
| 857449-AB-8 | STATE STREET CORP | | 09/16/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,743,456 | 1,550,000 | 1,481,134 | 1,501,623 | | 3,133 | | 3,133 | | 1,504,756 | | 238,699 | 238,699 | 75,950 | 10/15/2018 |
| 857689-AR-4 | STATION CASINOS | | 12/29/2010 | WRITE OFF OF INVESTMENT | | | 50,000 | 260 | | | | | | | | | | | | 02/01/2014 |
| 864720-AG-2 | SUFFIELD CLO CLASS K COMBO NOTES LOANS | | 09/26/2010 | Various | | 2,840,165 | 601,764 | 2,769,150 | 2,285,698 | | 515,087 | | 515,087 | | 2,840,165 | | | | 32,804 | 09/26/2014 |
| 990135-9D-9 | SUNGARD DATA SYSTEMS INC TRANCHE A US TE | | 12/31/2010 | SCHEDULED REDEMPTION | | 60,403 | 60,403 | 56,704 | | | 3,700 | | 3,700 | | 60,403 | | | | 1,787 | 02/28/2014 |
| 990135-9E-7 | SUNGARD DATA SYSTEMS INC TRANCHE B US TE | | 12/31/2010 | SCHEDULED REDEMPTION | | 22,000 | 22,000 | 21,862 | | | 138 | | 138 | | 22,000 | | | | 108 | 02/28/2016 |
| 86771*-AA-4 | SUNRISE POWER CO. LLC, DUE 2011 | | 10/31/2010 | SCHEDULED REDEMPTION | | 2,863,500 | 2,863,500 | 2,863,500 | 2,863,500 | | | | | | 2,863,500 | | | | 203,022 | 10/31/2011 |
| 86787G-AE-2 | SUNTRUST BANK | | 08/23/2010 | TENDER OFFER | | 16,733,438 | 16,948,000 | 16,875,293 | 16,892,414 | | 2,665 | | 2,665 | | 16,895,079 | | (161,640) | (161,640) | 951,836 | 04/01/2020 |
| 86959L-AB-9 | SVENSKA HANDELSBANKEN AB | F | 03/29/2010 | J. P. MORGAN SECURITIES, INC. | | 10,199,700 | 10,000,000 | 9,987,700 | 9,988,875 | | 991 | | 991 | | 9,989,866 | | 209,834 | 209,834 | 157,326 | 09/14/2012 |
| 83611M-PG-7 | SVHE 2006-OPT3, 2A2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 4,570,188 | 4,570,188 | 4,570,188 | 4,570,188 | | | | | | 4,570,188 | | | | 9,157 | 06/25/2036 |
| 83612L-AE-9 | SVHE 2006-WF1, M1 | | 12/01/2010 | Various | | | 3,058,272 | 203,495 | 136,309 | 1,895,078 | (202,863) | 1,828,524 | (136,309) | | | | | | 189,048 | 10/25/2036 |
| 78487T-AA-2 | SVOVM 2005-A, A | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,052,468 | 2,052,468 | 2,051,958 | 2,052,179 | | 289 | | 289 | | 2,052,468 | | | | 63,685 | 02/20/2021 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST | | 08/01/2010 | SCHEDULED REDEMPTION | | 399,453 | 399,453 | 392,962 | 393,146 | | 6,307 | | 6,307 | | 399,453 | | | | 24,566 | 08/01/2022 |
| 870537-AA-5 | SWEETWATER INVESTORS SR SEC NOTES | | 11/15/2010 | SCHEDULED REDEMPTION | | 1,045,099 | 1,045,099 | 1,045,099 | 1,045,099 | | | | | | 1,045,099 | | | | 61,400 | 05/15/2014 |
| 990258-9B-3 | SWETT & CRAWFORD (HSMC) FIRST LIEN (2007 | | 04/05/2010 | SCHEDULED REDEMPTION | | 28,280 | 28,280 | 27,904 | 27,913 | | 367 | | 367 | | 28,280 | | | | 7,619 | 04/03/2014 |
| 990957-9D-6 | SWIFT TRANSPORTATION CO TERM LOAN | | 12/21/2010 | Various | | 2,983,026 | 2,983,026 | 2,676,750 | 2,655,645 | | 327,381 | | 327,381 | | 2,983,026 | | | | 295,610 | 05/10/2014 |
| 361561-AA-1 | SYSTEM ENERGY RESOURCES | | 01/15/2010 | SCHEDULED REDEMPTION | | 3,662,315 | 3,662,315 | 3,662,315 | 3,662,315 | | | | | | 3,662,315 | | | | 187,840 | 01/15/2014 |
| 87612E-AC-0 | TARGET CORP | | 01/12/2010 | J. P. MORGAN SECURITIES, INC. | | 5,291,300 | 5,000,000 | 5,381,750 | 5,076,563 | | (2,769) | | (2,769) | | 5,073,794 | | 217,506 | 217,506 | 158,750 | 01/15/2011 |
| 87612E-AP-1 | TARGET CORP | | 08/11/2010 | DEUTSCHE BANK SECURITIES | | 10,395,540 | 9,000,000 | 8,975,880 | 8,981,114 | | 1,338 | | 1,338 | | 8,982,452 | | 1,413,088 | 1,413,088 | 382,969 | 05/01/2017 |
| 89578V-AC-0 | TAROT 2006-B, A3 | | 02/12/2010 | SCHEDULED REDEMPTION | | 661,684 | 661,684 | 661,663 | 661,683 | | 1 | | 1 | | 661,684 | | | | 4,434 | 08/12/2011 |
| 89578V-AD-8 | TAROT 2006-B, A4 | | 12/12/2010 | SCHEDULED REDEMPTION | | 7,377,684 | 7,377,684 | 7,376,736 | 7,377,496 | | 188 | | 188 | | 7,377,684 | | | | 292,571 | 11/12/2012 |
| 991181-9B-6 | TASC INC TERM LOAN A | | 12/31/2010 | SCHEDULED REDEMPTION | | 35,000 | 35,000 | 34,650 | | | 350 | | 350 | | 35,000 | | | | 12,894 | 12/18/2014 |
| 991181-9A-8 | TASC INC TERM LOAN B | | 12/31/2010 | SCHEDULED REDEMPTION | | 6,500 | 6,500 | 6,435 | | | 65 | | 65 | | 6,500 | | | | 234 | 12/18/2015 |
| G4580*-AA-1 | TATA CHEMICALS LTD. (INDIA) SERIES A | F | 09/27/2010 | PRINCIPAL PAYDOWN | | 22,000,000 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | | | 2,131,898 | 09/12/2017 |
| Y8549#-AA-8 | TATA CHEMICALS LTD. (INDIA) SERIES B | F | 09/27/2010 | PRINCIPAL PAYDOWN | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 775,236 | 11/15/2017 |
| 48244*-AB-1 | TATE & LYLE (A.E. STALEY) SECD NTS 2004A | R | 07/15/2010 | SCHEDULED REDEMPTION | | 132,534 | 132,534 | 132,534 | 132,534 | | | | | | 132,534 | | | | 7,727 | 01/15/2021 |
| 48244*-AA-3 | TATE & LYLE (A.E. STALEY) SECD NTS, 2004 | R | 07/15/2010 | SCHEDULED REDEMPTION | | 171,553 | 171,553 | 171,553 | 171,553 | | | | | | 171,553 | | | | 10,002 | 01/15/2021 |
| G8692#-AA-3 | TAYLOR WOODROW PLC SER. A SR NTS, DUE 20 | F | 12/15/2010 | Various | | 26,677,175 | 26,110,288 | 7,034,485 | 3,760,214 | | (772,729) | | (772,729) | | 3,554,373 | | 23,122,802 | 23,122,802 | 2,641,060 | 07/03/2012 |
| G8692#-AB-1 | TAYLOR WOODROW PLC SER. B SR NTS, DUE 20 | F | 12/15/2010 | Various | | 6,865,621 | 6,625,736 | 2,051,511 | 717,263 | | (262,115) | | (262,115) | | 695,033 | | 6,170,588 | 6,170,588 | 1,434,897 | 07/03/2012 |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II SUB SEC NT | | 12/21/2010 | Various | | 377,828 | 222,043 | 102 | | | 8,757 | | 8,757 | | 8,757 | | 369,071 | 369,071 | | 12/15/2012 |
| 87239M-AA-9 | TDIC FINANCE LTD | F | 02/02/2010 | Various | | 6,264,375 | 6,000,000 | 6,005,040 | 6,004,603 | | (120) | | (120) | | 6,004,482 | | 259,893 | 259,893 | 226,687 | 07/02/2014 |
| 67109@-AC-1 | TECHTRONIC INDUSTRIES CO SER C SR NTS | F | 06/30/2010 | PRINCIPAL PAYMENT | | 12,500,000 | 12,500,000 | 12,478,715 | 12,371,496 | | 26,907 | | 26,907 | | 12,398,404 | | 101,596 | 101,596 | 674,396 | 03/22/2012 |
| 67109@-AD-9 | TECHTRONIC INDUSTRIES CO SER D SR NTS | F | 06/30/2010 | PRINCIPAL PAYMENT | | 12,500,000 | 12,500,000 | 13,004,401 | 12,885,479 | | (31,230) | | (31,230) | | 12,854,248 | | (354,248) | (354,248) | 700,458 | 03/22/2015 |
| 872375-AC-4 | TECO ENERGY INC | | 03/22/2010 | TENDER OFFER | | 3,900,000 | 3,750,000 | 3,790,000 | 3,760,977 | | (1,810) | | (1,810) | | 3,759,167 | | 140,833 | 140,833 | 218,250 | 05/01/2011 |
| 872375-AG-5 | TECO ENERGY INC | | 03/22/2010 | TENDER OFFER | | 10,642,500 | 9,900,000 | 9,700,688 | 9,832,293 | | 6,016 | | 6,016 | | 9,838,309 | | 804,191 | 804,191 | 568,425 | 05/01/2012 |
| 87922R-9A-2 | TELCORDIA TECHNOLOGIES TERM LOAN | | 10/29/2010 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,713 | | | 38 | | 38 | | 3,750 | | | | 43 | 04/30/2016 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL | F | 09/23/2010 | BARCLAYS BANK | | 14,768,700 | 15,000,000 | 14,543,270 | 14,578,920 | | 5,358 | | 5,358 | | 14,584,278 | | 184,422 | 184,422 | 831,406 | 11/15/2033 |
| 87927V-AU-2 | TELECOM ITALIA CAPITAL | F | 09/23/2010 | BARCLAYS BANK | | 4,020,415 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | 520,415 | 520,415 | 200,055 | 06/04/2018 |
| 879369-D@-2 | TELEFLEX INC (2007 TRANSACTION) SERIES A | | 08/13/2010 | PRINCIPAL PAYDOWN | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 1,844,206 | 10/01/2012 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 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 Book/Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | 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 |
| 879369-D#-0 | TELEFLEX INC (2007 TRANSACTION) SERIES B | | 08/13/2010 | PRINCIPAL PAYDOWN | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 2,568,515 | 10/01/2014 |
| 879369-C#-1 | TELEFLEX INC. SER. 2004-1 TRANCHE B SR N | | 12/21/2010 | PRINCIPAL PAYDOWN | | 8,961,994 | 10,000,000 | 10,095,873 | 10,033,788 | | (6,392) | | (6,392) | | 10,027,396 | | (1,065,402) | (1,065,402) | 2,458,100 | 07/08/2014 |
| 87938W-AA-1 | TELEFONICA EMISIONES SAU | F | 04/13/2010 | BARCLAYS BANK | | 7,891,125 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | 391,125 | 391,125 | 144,613 | 06/20/2011 |
| 87938W-AB-9 | TELEFONICA EMISIONES SAU | F | 08/12/2010 | GOLDMAN, SACHS & CO. | | 19,274,985 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | (725,015) | (725,015) | 845,432 | 06/20/2016 |
| 87938W-AH-6 | TELEFONICA SA | F | 09/01/2010 | ROYAL BANK OF SCOTLAND PLC | | 7,844,830 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 844,830 | 844,830 | 481,098 | 07/15/2019 |
| 87938W-AJ-2 | TELEFONICA SA | F | 04/13/2010 | WARBURG DILLION READ LLC | | 10,584,700 | 10,000,000 | 10,369,320 | 10,356,748 | | (18,901) | | (18,901) | | 10,337,848 | | 246,852 | 246,852 | 384,922 | 01/15/2015 |
| 87971M-AC-7 | TELUS CORP | A | 09/02/2010 | CALLED @ 105.564 | | 5,227,529 | 4,952,000 | 5,072,668 | 4,974,974 | | (10,585) | | (10,585) | | 4,964,390 | | 263,140 | 263,140 | 298,220 | 06/01/2011 |
| 88031R-AA-6 | TENASKA ALABAMA | | 12/30/2010 | Various | | 915,430 | 915,430 | 921,967 | 1,043,598 | | (5,510) | | (5,510) | | 915,430 | | | | 44,721 | 03/30/2023 |
| 88031V-AA-7 | TENASKA GATEWAY | | 12/31/2010 | SCHEDULED REDEMPTION | | 831,100 | 831,100 | 811,519 | 812,821 | | 18,279 | | 18,279 | | 831,100 | | | | 48,155 | 12/31/2023 |
| 88031Q-AA-8 | TENASKA VIRGINIA | | 12/30/2010 | SCHEDULED REDEMPTION | | 743,912 | 743,912 | 745,472 | 745,085 | | (1,173) | | (1,173) | | 743,912 | | | | 36,985 | 03/30/2024 |
| 880779-AS-2 | TEREX CORP | | 12/13/2010 | SAMCO | | 1,523,100 | 1,500,000 | 1,492,500 | 1,492,599 | | 1,563 | | 1,563 | | 1,494,162 | | 28,938 | 28,938 | 157,026 | 01/15/2014 |
| 88162F-A*-6 | TETRA TECHNOLOGIES, INC SR NTS, SER. 200 | | 12/28/2010 | PRINCIPAL PAYDOWN | | 8,500,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | | | 812,533 | 09/30/2011 |
| 991099-9C-8 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 12/31/2010 | Various | | 2,393,669 | 3,022,062 | 2,808,132 | 2,813,417 | | 3,994 | | 3,994 | | 2,817,410 | | (423,742) | (423,742) | 40,467 | 10/10/2014 |
| 991099-9A-2 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 12/31/2010 | Various | | 1,717,641 | 2,040,141 | 1,955,761 | 1,968,853 | | 6,119 | | 6,119 | | 1,974,972 | | (257,331) | (257,331) | 66,748 | 10/10/2014 |
| 991099-9B-0 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 12/31/2010 | SCHEDULED REDEMPTION | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 2,124 | 10/10/2014 |
| 990573-9C-3 | TEXAS PETROCHEMICALS INCREMENTAL TERM LO | | 10/05/2010 | Various | | 977,709 | 977,709 | 972,083 | 971,011 | | 6,698 | | 6,698 | | 977,709 | | | | 28,544 | 06/27/2013 |
| 990573-9A-7 | TEXAS PETROCHEMICALS LP TERM LOAN | | 10/05/2010 | Various | | 2,896,646 | 2,896,646 | 2,881,134 | 2,878,190 | | 18,455 | | 18,455 | | 2,896,646 | | | | 86,507 | 06/27/2013 |
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% SR. NTS | | 12/24/2010 | SCHEDULED REDEMPTION | | 2,105,263 | 2,105,263 | 2,071,826 | 2,079,665 | | 25,598 | | 25,598 | | 2,105,263 | | | | 92,421 | 12/24/2013 |
| 87246A-AE-8 | TIAA 2007-C4, AJ | | 09/24/2010 | BANK OF AMERICA | | 32,762,813 | 33,000,000 | 32,582,507 | 32,681,543 | | 34,164 | | 34,164 | | 32,715,707 | | 47,106 | 47,106 | 1,606,422 | 08/15/2039 |
| 887315-AK-5 | TIME WARNER COMPANIES INC | | 07/14/2010 | TENDER OFFER | | 19,470,000 | 16,500,000 | 19,085,895 | 17,359,312 | | (138,407) | | (138,407) | | 17,220,905 | | 2,249,095 | 2,249,095 | 1,501,443 | 01/15/2013 |
| 88731E-AF-7 | TIME WARNER ENTMT CO L P DEB | | 08/12/2010 | GOLDMAN, SACHS & CO. | | 1,942,560 | 1,500,000 | 1,722,090 | 1,695,604 | | (5,881) | | (5,881) | | 1,689,722 | | 252,838 | 252,838 | 115,854 | 03/15/2023 |
| 887317-AB-1 | TIME WARNER INC | | 07/14/2010 | TENDER OFFER | | 14,875,000 | 14,000,000 | 14,453,075 | 14,421,515 | | (119,133) | | (119,133) | | 14,302,382 | | 572,618 | 572,618 | 511,194 | 11/15/2011 |
| 990771-9A-7 | TISHMAN SPEYER REAL ESTATE D.C. AREA | | 06/10/2010 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 132,400 | 12/27/2012 |
| 87266*-AA-4 | TK HOLDINGS INC SR. NTS. DUE 2010 | | 07/15/2010 | MATURED | | 3,333,333 | 3,333,333 | 3,333,333 | 3,333,333 | | | | | | 3,333,333 | | | | 235,667 | 07/15/2010 |
| 88157G-AA-8 | TMTS 2007-1SL A1 | | 12/27/2010 | SCHEDULED REDEMPTION | | 786,955 | 786,955 | 786,955 | 786,955 | | | | | | 786,955 | | | | 1,782 | 01/25/2038 |
| 991180-9A-0 | TOWERCO LLC TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 15,000 | 15,000 | | | | | | 15,000 | | | | 14 | 11/24/2014 |
| 89346D-AC-1 | TRANSALTA CORP | A | 09/10/2010 | DEUTSCHE BANK SECURITIES | | 23,336,200 | 20,000,000 | 19,944,800 | 19,951,567 | | 3,134 | | 3,134 | | 19,954,701 | | 3,381,499 | 3,381,499 | 1,108,333 | 05/15/2018 |
| 893521-AB-0 | TRANSATLANTIC HOLDINGS | | 11/16/2010 | GOLDMAN, SACHS & CO. | | 3,043,800 | 3,000,000 | 2,917,020 | 2,917,090 | | 600 | | 600 | | 2,917,689 | | 126,111 | 126,111 | 237,333 | 11/30/2039 |
| 893830-AV-1 | TRANSOCEAN INC 1.500000% 12/15/2037 | | 06/07/2010 | Various | | 5,783,750 | 6,500,000 | 6,920,275 | 6,681,122 | | (51,740) | | (51,740) | | 6,629,383 | | (845,633) | (845,633) | 46,792 | 12/15/2037 |
| 991204-9A-8 | TRANSUNION LLC TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 1,875 | 1,875 | 1,847 | | | 28 | | 28 | | 1,875 | | | | 6 | 06/15/2017 |
| 89578P-AD-1 | TRIAD AUTO RECEIVABLES OWNER T | | 12/12/2010 | SCHEDULED REDEMPTION | | 9,127,110 | 9,127,110 | 9,089,284 | 9,106,022 | | 21,088 | | 21,088 | | 9,127,110 | | | | 339,124 | 05/13/2013 |
| 89615#-AE-6 | TRIDENT SEAFOODS SER A SR. SECD. NTS | | 03/15/2010 | MATURED | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 108,300 | 03/15/2010 |
| 89566E-AA-6 | TRISTATE GENERAT | | 01/31/2010 | SCHEDULED REDEMPTION | | 1,450,600 | 1,450,600 | 1,456,536 | 1,454,549 | | (3,949) | | (3,949) | | 1,450,600 | | | | 87,616 | 01/31/2018 |
| 89677@-AW-3 | TRITON CONTAINER 6.1% SR SECD NTS | | 12/31/2010 | MATURED | | 3,333,333 | 3,333,333 | 3,333,333 | 3,331,787 | | 1,546 | | 1,546 | | 3,333,333 | | | | 203,667 | 12/31/2010 |
| 89655N-AA-8 | TRL 2004-1 | | 12/14/2010 | SCHEDULED REDEMPTION | | 316,879 | 316,879 | 316,879 | 316,879 | | | | | | 316,879 | | | | 9,739 | 08/14/2027 |
| 89655X-AA-6 | TRL 2006-1A, A1 | | 12/14/2010 | SCHEDULED REDEMPTION | | 1,933,093 | 1,933,093 | 1,933,093 | 2,023,121 | | (90,027) | | (90,027) | | 1,933,093 | | | | 67,618 | 05/14/2036 |
| 89655V-AA-0 | TRLT II 2003-1 | | 12/12/2010 | Various | | 478,471 | 478,471 | 478,471 | 488,902 | | | | | | 478,471 | | | | 16,374 | 10/12/2026 |
| 33632*-NJ-2 | TTX CO FIRST SECURITY BANK OF UTAH | | 01/01/2010 | SCHEDULED REDEMPTION | | 601,025 | 601,025 | 601,025 | 601,025 | | | | | | 601,025 | | | | 49,645 | 07/01/2013 |
| 33632*-NL-7 | TTX CO FIRST SECURITY BANK OF UTAH | | 01/01/2010 | SCHEDULED REDEMPTION | | 174,865 | 174,865 | 174,865 | 174,865 | | | | | | 174,865 | | | | 14,444 | 07/01/2012 |
| 33632*-NN-3 | TTX CO FIRST SECURITY BANK OF UTAH 42-C | | 07/01/2010 | Various | | 474,744 | 474,744 | 474,744 | 474,744 | | | | | | 474,744 | | | | 24,390 | 01/01/2011 |
| 87305N-AR-9 | TTX CO. 6.61% SR NTS | | 07/15/2010 | Various | | 1,122,713 | 1,122,713 | 1,262,222 | 1,175,566 | | (49,376) | | (49,376) | | 1,126,191 | | (3,477) | (3,477) | 74,206 | 01/15/2015 |
| 89861*-AA-9 | TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT | | 12/19/2010 | DISTRIBUTION | | 19,575 | | 19,575 | 19,575 | | | | | | 19,575 | | | | | 06/30/2011 |
| 89861*-AC-5 | TUB-TEX SR SEC TERM A (NAVIS) | | 04/30/2010 | PRINCIPAL PAYMENT | | 52,946 | 52,946 | 52,946 | | 52,946 | | | 52,946 | | 52,946 | | | | 1,765 | 05/31/2010 |
| 873168-AL-2 | TXU CORP | | 06/16/2010 | JEFFERIES & COMPANY, INC. | | 7,075,000 | 10,000,000 | 9,638,460 | 9,787,162 | | 17,830 | | 17,830 | | 9,804,992 | | (2,729,992) | (2,729,992) | 330,688 | 11/15/2014 |
| 873168-AN-8 | TXU CORP | | 06/14/2010 | MORGAN STANLEY DEAN WITTER | | 900,000 | 2,000,000 | 1,948,520 | 1,955,331 | | 825 | | 825 | | 1,956,155 | | (1,056,155) | (1,056,155) | 76,556 | 11/15/2024 |
| 903329-AA-8 | U.S. CAPITAL FUNDING I, CORP, CLASS A-1 | | 11/01/2010 | SCHEDULED REDEMPTION | | 563,691 | 563,691 | 563,691 | 563,691 | | | | | | 563,691 | | | | 4,814 | 05/01/2034 |
| 912325-A*-8 | U.S. OFFICE PRODUCTS CO. TRANCHE B | | 10/29/2010 | DISTRIBUTION | | 34,347 | | | | | | | | | 34,347 | | 34,347 | 34,347 | | 12/31/2009 |
| 904764-AG-2 | UNILEVER NV | R | 01/05/2010 | GOLDMAN, SACHS & CO. | | 21,065,000 | 20,000,000 | 19,916,200 | 19,990,523 | | 216 | | 216 | | 19,990,740 | | 1,074,260 | 1,074,260 | 265,208 | 11/01/2010 |
| 94978#-CN-5 | UNION PACIFIC EQUIP. NTS SER A 2004-I | | 07/02/2010 | SCHEDULED REDEMPTION | | 59,883 | 59,883 | 59,883 | 59,883 | | | | | | 59,883 | | | | 3,294 | 01/02/2022 |
| 94978#-CL-9 | UNION PACIFIC EQUIP. NTS SER B 2004-I | | 07/02/2010 | SCHEDULED REDEMPTION | | 288,717 | 288,717 | 288,717 | 288,717 | | | | | | 288,717 | | | | 15,475 | 01/02/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 07/01/2010 | SCHEDULED REDEMPTION | | 1,521,311 | 1,521,311 | 1,520,683 | 1,520,776 | | 535 | | 535 | | 1,521,311 | | | | 83,824 | 07/01/2015 |
| 90781#-AB-8 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 07/02/2010 | Various | | 772,995 | 772,995 | 772,688 | 772,769 | | 225 | | 225 | | 772,995 | | 1 | 1 | 42,592 | 01/02/2014 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 90781#-AC-6 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 07/30/2010 | Various | | 1,557,164 | 1,557,164 | 1,559,372 | 1,558,500 | | (1,335) | | (1,335) | | 1,557,166 | | (2) | (2) | 85,800 | 07/30/2012 |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2010 | SCHEDULED REDEMPTION | | 158,178 | 158,178 | 156,788 | 156,940 | | 1,239 | | 1,239 | | 158,178 | | | | 8,336 | 01/02/2021 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2010 | SCHEDULED REDEMPTION | | 121,706 | 121,706 | 120,636 | 120,753 | | 953 | | 953 | | 121,706 | | | | 6,414 | 01/02/2021 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2010 | Various | | 423,246 | 423,246 | 419,546 | 419,968 | | 2,423 | | 2,423 | | 422,391 | | 855 | 855 | 22,305 | 01/02/2021 |
| 94978#-BT-3 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2010 | SCHEDULED REDEMPTION | | 350,936 | 350,936 | 347,474 | 347,837 | | 3,099 | | 3,099 | | 350,936 | | | | 18,494 | 01/02/2022 |
| 97181#-LH-4 | UNION PACIFIC RAILROAD SECD NTS SER B | | 07/02/2010 | Various | | 202,878 | 202,878 | 202,878 | 549,015 | | | | | | 202,878 | | | | 14,165 | 01/02/2020 |
| 90783V-AA-3 | UNION PACIFIC RAILROAD SERIES 2005-1 | | 07/02/2010 | SCHEDULED REDEMPTION | | 844,054 | 844,054 | 844,054 | 844,054 | | | | | | 844,054 | | | | 42,895 | 01/02/2029 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-3 | | 07/02/2010 | SCHEDULED REDEMPTION | | 68,460 | 68,460 | 68,460 | 68,460 | | | | | | 68,460 | | | | 2,114 | 01/02/2031 |
| 908594-AC-8 | UNION TANK CAR CO. SR NTS | | 05/15/2010 | SCHEDULED REDEMPTION | | 1,818,182 | 1,818,182 | 1,799,967 | 1,803,192 | | 14,990 | | 14,990 | | 1,818,182 | | | | 85,636 | 05/15/2020 |
| 908594-A*-5 | UNION TANK CAR SECD. NTS | | 06/01/2010 | SCHEDULED REDEMPTION | | 448,626 | 448,626 | 448,626 | 448,626 | | | | | | 448,626 | | | | 30,596 | 06/01/2016 |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | 06/01/2010 | SCHEDULED REDEMPTION | | 3,181,818 | 3,181,818 | 3,201,045 | 3,198,675 | | (16,857) | | (16,857) | | 3,181,818 | | | | 179,455 | 06/01/2019 |
| 911312-AG-1 | UNITED PARCEL SERVICE | | 01/28/2010 | GOLDMAN, SACHS & CO. | | 5,385,450 | 5,000,000 | 5,338,200 | 5,318,087 | | (8,715) | | (8,715) | | 5,309,373 | | 76,077 | 76,077 | 123,125 | 01/15/2013 |
| 913017-BD-0 | UNITED TECHNOLOGIES CORP | | 09/30/2010 | CALLED @ 102.5026981 | | 1,537,540 | 1,500,000 | 1,671,086 | 1,535,813 | | (22,745) | | (22,745) | | 1,513,068 | | 24,473 | 24,473 | 102,923 | 03/01/2011 |
| 913017-BG-3 | UNITED TECHNOLOGIES CORP | | 05/01/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,215,100 | 10,044,085 | | (44,085) | | (44,085) | | 10,000,000 | | | | 218,750 | 05/01/2010 |
| 91324P-AE-2 | UNITEDHEALTH GROUP INC | | 01/01/2010 | DISTRIBUTION | | 140,651 | | | | | | | | | | | 140,651 | 140,651 | | 04/01/2013 |
| 91324P-AM-4 | UNITEDHEALTH GROUP INC | | 01/04/2010 | VARIOUS | | | | | | | 140,651 | | 140,651 | | 140,651 | | (140,651) | (140,651) | | 03/15/2015 |
| 91324P-BE-1 | UNITEDHEALTH GROUP INC | | 01/21/2010 | ROYAL BANK OF SCOTLAND PLC | | 2,454,660 | 2,250,000 | 2,169,763 | 2,171,259 | | 64 | | 64 | | 2,171,322 | | 283,338 | 283,338 | 29,398 | 11/15/2037 |
| 990846-9A-7 | UNIVISION COMMUNICATIONS FIRST LIEN TERM | | 12/23/2010 | SCHEDULED REDEMPTION | | 1,350,231 | 1,350,231 | 1,338,596 | 1,336,762 | | 13,469 | | 13,469 | | 1,350,231 | | | | 13,464 | 03/29/2017 |
| 91630*-AA-5 | UPPER PENINSULA POWER WPS F.M.B. | | 11/01/2010 | SCHEDULED REDEMPTION | | 778,000 | 778,000 | 778,000 | 792,800 | | (14,800) | | (14,800) | | 778,000 | | | | 72,508 | 11/01/2021 |
| 91160H-AA-5 | US BANCORP | | 08/12/2010 | MORGAN STANLEY DEAN WITTER | | 20,536,600 | 20,000,000 | 19,997,600 | 19,998,225 | | 489 | | 489 | | 19,998,714 | | 537,886 | 537,886 | 412,500 | 03/13/2012 |
| 902973-AM-8 | US BANCORP 1.231250% 12/11/2035 | | 12/13/2010 | Various | | 9,500,000 | 9,500,000 | 9,401,627 | 9,481,392 | | 1,420 | 78,683 | (77,263) | | 9,404,129 | | 95,871 | 95,871 | | 12/11/2035 |
| 90345A-AC-6 | US CENTRAL FEDERAL CRED | | 08/13/2010 | BANK OF AMERICA | | 10,236,800 | 10,000,000 | 9,993,600 | 9,994,017 | | 1,320 | | 1,320 | | 9,995,336 | | 241,464 | 241,464 | 157,806 | 10/19/2012 |
| 991841-9F-6 | US SHIPPING PARTNERS LP SR SEC CLOSING L | | 12/06/2010 | SCHEDULED REDEMPTION | | 134,868 | 134,868 | 75,451 | 76,704 | | 58,164 | | 58,164 | | 134,868 | | | | 10,165 | 08/07/2013 |
| 990936-9A-6 | USI HOLDINGS CORP. TRANCHE B | | 12/31/2010 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,911 | 14,930 | | 70 | | 70 | | 15,000 | | | | 34,132 | 05/04/2014 |
| 91802M-AA-8 | UTILITY CONTRACT FUNDING | | 10/01/2010 | SCHEDULED REDEMPTION | | 837,464 | 837,464 | 837,003 | 837,229 | | 235 | | 235 | | 837,464 | | | | 66,528 | 10/01/2016 |
| 91911X-9A-4 | VALEANT PHARMACEUTICALS TRANCHE B TERM L | | 11/23/2010 | Various | | (6,825) | | | | | | | | | | | (6,825) | (6,825) | 4,262 | 09/27/2016 |
| 92203#-AB-4 | VANGUARD GROUP, INC SR SCD NTS | | 02/22/2010 | PRINCIPAL PAYDOWN | | 1,000,000 | 1,000,000 | 1,118,690 | 1,017,761 | | (3,451) | | (3,451) | | 1,014,309 | | (14,309) | (14,309) | 70,968 | 09/19/2010 |
| 92203#-AF-5 | VANGUARD GROUP, INC SR SECD NTS SER F | | 02/22/2010 | PRINCIPAL PAYDOWN | | 15,000,000 | 15,000,000 | 15,000,000 | 15,180,200 | | (2,479) | | (2,479) | | 15,177,720 | | (177,720) | (177,720) | 3,919,146 | 10/01/2017 |
| 922463-AA-2 | VEER 2008-1A SENIOR INCOME NOTES LOANS | | 10/19/2010 | SCHEDULED REDEMPTION | | 736,973 | 736,973 | 663,063 | 669,039 | | 67,934 | | 67,934 | | 736,973 | | | | 11,244 | 07/19/2017 |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z | | 12/01/2010 | SCHEDULED REDEMPTION | | 458,705 | 458,705 | 423,911 | 441,925 | | 16,780 | | 16,780 | | 458,705 | | | | 22,268 | 05/15/2022 |
| 92343V-AL-8 | VERIZON COMMUNICATIONS | | 02/11/2010 | WELLS FARGO BROKERAGE SERVICES | | 7,313,670 | 7,000,000 | 6,982,920 | 6,985,470 | | 181 | | 181 | | 6,985,651 | | 328,019 | 328,019 | 194,639 | 02/15/2018 |
| 92344U-AA-3 | VERIZON NEW JERSEY INC | | 02/03/2010 | GOLDMAN, SACHS & CO. | | 12,886,080 | 12,000,000 | 11,469,120 | 11,860,791 | | 6,587 | | 6,587 | | 11,867,378 | | 1,018,702 | 1,018,702 | 393,625 | 01/17/2012 |
| 991076-9A-0 | VERTRUE, INC. FIRST LIEN TERM FACILITY | | 04/05/2010 | SCHEDULED REDEMPTION | | 20,930 | 20,930 | 20,490 | 20,468 | | 463 | | 463 | | 20,930 | | | | 15 | 08/16/2014 |
| 92549*-AA-3 | VETCOR PROFESSIONAL PRACTICES TERM A | | 12/31/2010 | SCHEDULED REDEMPTION | | 131,250 | 131,250 | 131,250 | | | | | | | 131,250 | | | | 106,202 | 02/01/2015 |
| 991197-9B-2 | VETCOR PROFESSIONAL PRACTICES TERM B | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,250 | | | | | | | 1,250 | | | | 35 | 02/01/2015 |
| 991197-9C-0 | VETCOR PROFESSIONAL PRACTICES TERM C | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,250 | | | | | | | 1,250 | | | | 35 | 02/01/2015 |
| 991197-9D-8 | VETCOR PROFESSIONAL PRACTICES TERM D | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,250 | 1,250 | 1,250 | | | | | | | 1,250 | | | | 35 | 02/01/2015 |
| 925524-AZ-3 | VIACOM INC | | 02/08/2010 | CITIBANK | | 8,765,460 | 8,360,000 | 8,806,947 | 8,756,225 | | (32,696) | | (32,696) | | 8,723,529 | | 41,931 | 41,931 | 134,863 | 04/30/2011 |
| 92719U-AD-4 | VINACASA CLO CLASS C LOANS | | 01/14/2010 | DISTRIBUTION | | 153,597 | | 153,597 | 153,597 | | | | | | 153,597 | | | | | 10/14/2015 |
| 927804-EZ-3 | VIRGINIA ELECTRIC POWER | | 08/30/2010 | BANK OF AMERICA | | 1,735,290 | 1,500,000 | 1,496,100 | 1,497,402 | | 249 | | 249 | | 1,497,651 | | 237,639 | 237,639 | 91,575 | 01/15/2016 |
| 991224-9A-6 | VISANT CORPORATION TRANCHE B TERM LOAN | | 12/15/2010 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,450 | | | 50 | | 50 | | 2,500 | | | | 420 | 12/22/2016 |
| 92857T-AG-2 | VODAFONE AIRTOUCH | F | 02/15/2010 | MATURED | | 5,000,000 | 5,000,000 | 5,226,200 | 5,029,326 | | (29,326) | | (29,326) | | 5,000,000 | | | | 193,750 | 02/15/2010 |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOC. SERIES B | | 10/31/2010 | SCHEDULED REDEMPTION | | 1,404,416 | 1,404,416 | 1,404,416 | 1,404,416 | | | | | | 1,404,416 | | | | 52,537 | 04/30/2019 |
| 94978#-EQ-6 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | 01/15/2010 | SCHEDULED REDEMPTION | | 768,863 | 768,863 | 768,863 | 768,863 | | | | | | 768,863 | | | | 43,518 | 01/15/2019 |
| 94978#-ER-4 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | 01/15/2010 | SCHEDULED REDEMPTION | | 653,322 | 653,322 | 653,322 | 653,322 | | | | | | 653,322 | | | | 36,978 | 01/15/2019 |
| 94978#-DC-8 | WACHOVIA BANK LEASE BACKED NOTES TRANCHE | | 07/02/2010 | SCHEDULED REDEMPTION | | 166,214 | 166,214 | 166,214 | 166,214 | | | | | | 166,214 | | | | 9,109 | 01/02/2024 |
| 94978#-CY-1 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 07/02/2010 | SCHEDULED REDEMPTION | | 24,788 | 24,788 | 24,788 | 24,788 | | | | | | 24,788 | | | | 1,358 | 01/02/2025 |
| 94978#-CZ-8 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 10/02/2010 | Various | | 138,189 | 138,189 | 138,189 | 138,189 | | | | | | 138,189 | | | | 7,694 | 01/02/2025 |
| 94978#-DB-0 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 07/02/2010 | SCHEDULED REDEMPTION | | 4,024 | 4,024 | 4,024 | 4,024 | | | | | | 4,024 | | | | 221 | 01/02/2025 |
| 94978#-EP-8 | WACHOVIA BANK N.A. LEASE BACKED NOTES 20 | | 01/15/2010 | SCHEDULED REDEMPTION | | 537,176 | 537,176 | 537,176 | 537,176 | | | | | | 537,176 | | | | 30,404 | 01/15/2019 |
| 94978#-FG-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 28,027 | 28,027 | 28,027 | 28,027 | | | | | | 28,027 | | | | 1,603 | 09/26/2029 |
| 94978#-FH-5 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 99,260 | 99,260 | 99,260 | 99,260 | | | | | | 99,260 | | | | 5,678 | 09/26/2029 |
| 94978#-FJ-1 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 36,103 | 36,103 | 36,103 | 36,103 | | | | | | 36,103 | | | | 2,065 | 09/26/2029 |
| 94978#-FK-8 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 34,679 | 34,679 | 34,679 | 34,679 | | | | | | 34,679 | | | | 1,984 | 01/15/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 94978#-FL-6 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 03/15/2010 | Various | | 93,875 | 93,875 | 93,875 | 93,875 | | | | | | 93,875 | | | | 5,478 | 01/15/2028 |
| 94978#-FM-4 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 24,928 | 24,928 | 24,928 | 24,928 | | | | | | 24,928 | | | | 1,426 | 01/15/2028 |
| 94978#-FN-2 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 19,446 | 19,446 | 19,446 | 19,446 | | | | | | 19,446 | | | | 1,112 | 09/26/2029 |
| 94978#-FP-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2010 | SCHEDULED REDEMPTION | | 70,381 | 70,381 | 70,381 | 70,381 | | | | | | 70,381 | | | | 4,026 | 09/30/2029 |
| 93114K-AC-7 | WAL MART STORES INC | | 01/02/2010 | MATURED | | 296,741 | 296,741 | 296,741 | 296,741 | | | | | | 296,741 | | | | 12,715 | 01/02/2010 |
| 25468P-BX-3 | WALT DISNEY COMPANY | | 08/17/2010 | HSBC SECURITIES, INC. | | 10,863,500 | 10,000,000 | 10,132,700 | 10,038,148 | | (10,857) | | (10,857) | | 10,027,291 | | 836,209 | 836,209 | 579,771 | 03/01/2012 |
| 93364L-AD-0 | WAMU 2007-SL3, AJ | | 09/28/2010 | MORGAN STANLEY DEAN WITTER | | 24,300,000 | 40,500,000 | 39,105,649 | 39,291,817 | | 22,822 | | 22,822 | | 39,314,638 | | (15,014,638) | (15,014,638) | 2,093,583 | 03/23/2045 |
| 990457-9G-0 | WARNER CHILCOTT ADDITIONAL TERM LOAN | | 09/30/2010 | SCHEDULED REDEMPTION | | 126 | 126 | 126 | | | | | | | 126 | | | | 574 | 04/30/2015 |
| 990457-9F-2 | WARNER CHILCOTT TERM A LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 65,996 | 65,996 | 65,996 | | | | | | | 65,996 | | | | 18,354 | 10/30/2014 |
| 990457-9H-8 | WARNER CHILCOTT TERM B-1 LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 28,103 | 28,103 | 28,103 | | | | | | | 28,103 | | | | 7,006 | 04/30/2015 |
| 990457-9J-4 | WARNER CHILCOTT TERM B-2 LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 184,394 | 184,394 | 184,394 | | | | | | | 184,394 | | | | 12,457 | 04/30/2015 |
| 863572-L9-2 | WASHINGTON MUTUAL 2000-1 M2 | | 12/27/2010 | SCHEDULED REDEMPTION | | 166,008 | 166,008 | 166,008 | 166,008 | | | | | | 166,008 | | | | 1,679 | 01/25/2040 |
| 94106L-B#-5 | WASTE MANAGEMENT CREDIT-LINKED NTS | | 06/30/2010 | MATURED | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 312,707 | 06/30/2010 |
| 991143-9B-6 | WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D | | 04/30/2010 | SCHEDULED REDEMPTION | | 8,621 | 8,621 | 7,646 | 7,601 | | 1,020 | | 1,020 | | 8,621 | | | | 1,129 | 02/05/2013 |
| 991143-9C-4 | WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO | | 04/30/2010 | SCHEDULED REDEMPTION | | 20,474 | 20,474 | 18,167 | 18,060 | | 2,415 | | 2,415 | | 20,474 | | | | 2,682 | 02/05/2013 |
| 92978M-AJ-5 | WBCMT 2006-C28, AJ | | 03/12/2010 | MORGAN STANLEY DEAN WITTER | | 10,600,000 | 20,000,000 | 9,241,141 | 10,381,864 | | 157,164 | | 157,164 | | 10,539,028 | | 60,972 | 60,972 | 330,098 | 10/15/2048 |
| 92978Q-AJ-6 | WBCMT 2007-C30, AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 15,712,797 | 48,850,000 | 18,080,910 | 19,223,032 | | | | | | 19,223,032 | | (3,510,235) | (3,510,235) | 220,354 | 12/15/2043 |
| 92978T-AJ-0 | WBCMT 2007-C31 AJ | | 03/11/2010 | GUGGENHEIM CAPITAL MARKETS | | 3,725,000 | 10,000,000 | 3,982,356 | 4,210,211 | | 71,425 | | 71,425 | | 4,281,636 | | (556,636) | (556,636) | 165,083 | 04/15/2047 |
| 92978N-AK-0 | WBCMT 2007-C33 AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 19,505,000 | 47,000,000 | 19,413,762 | 20,348,650 | | 45,515 | | 45,515 | | 20,394,165 | | (889,165) | (889,165) | 315,896 | 02/15/2051 |
| 990457-9K-1 | WC LUXCO S.A.R.L. TERM B-3 LOAN | F | 12/31/2010 | SCHEDULED REDEMPTION | | 247,598 | 247,598 | 245,122 | | | 2,476 | | 2,476 | | 247,598 | | | | 1,386 | 02/20/2016 |
| 94973V-AJ-6 | WELLPOINT INC | | 02/16/2010 | BARCLAYS BANK | | 15,529,500 | 15,000,000 | 14,608,500 | 14,904,710 | | 11,982 | | 11,982 | | 14,916,691 | | 612,809 | 612,809 | 445,833 | 01/15/2011 |
| 952355-9C-1 | WEST CORP TERM B-5 LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 1,299 | 1,299 | 1,297 | | | 2 | | 2 | | 1,299 | | | | | 07/15/2016 |
| 952355-9A-5 | WEST CORPORATION TERM B-4 | | 06/29/2010 | SCHEDULED REDEMPTION | | 10,288 | 10,288 | 9,568 | | | 720 | | 720 | | 10,288 | | | | 758 | 07/15/2016 |
| 88880L-AB-9 | WEST VIRGINIA TOBACCO STLEMNT FIN 07B | | 10/29/2010 | Various | | 25,832,256 | 707,056,771 | 25,667,252 | 31,600,997 | | 666,544 | | 666,544 | | 27,724,312 | | (1,892,057) | (1,892,057) | | 06/01/2047 |
| 97180*-QB-7 | WESTAR / AQUILA INC / UTILICORP SECURED | | 01/03/2010 | SCHEDULED REDEMPTION | | 2,427,609 | 2,427,609 | 2,427,609 | 2,428,599 | | (991) | | (991) | | 2,427,609 | | | | 244,460 | 01/03/2019 |
| G9546#-AA-9 | WESTBURY PLC SER A | F | 04/16/2010 | MATURED | | 10,000,000 | 10,000,000 | 10,000,000 | 9,972,556 | | 27,444 | | 27,444 | | 10,000,000 | | | | 392,500 | 04/16/2010 |
| G9546#-AB-7 | WESTBURY PLC SER B | F | 06/21/2010 | PRINCIPAL PAYDOWN | | 25,000,000 | 25,000,000 | 25,000,000 | 24,792,145 | | 25,999 | | 25,999 | | 24,818,144 | | 181,856 | 181,856 | 4,384,315 | 04/16/2013 |
| 959802-AD-1 | WESTERN UNION CO | | 03/30/2010 | EXCHANGE | | 9,996,449 | 10,000,000 | 9,990,000 | 9,995,930 | | 513 | | 513 | | 9,996,443 | | 6 | 6 | 199,500 | 11/17/2011 |
| 961815-A#-4 | WESTWOOD ONE, INC. 15.00% SENIOR SECURED | | 12/03/2010 | Various | | 1,726,803 | 1,726,803 | 576,644 | 717,516 | | 997,255 | 91,866 | 905,389 | | 1,680,539 | | 46,264 | 46,264 | 139,418 | 07/15/2012 |
| 94979R-AD-2 | WFMBS 2003-8 A4 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,113,432 | 1,113,432 | 1,071,678 | 1,095,671 | | 17,760 | | 17,760 | | 1,113,432 | | | | 31,013 | 08/25/2018 |
| 949757-AG-3 | WFMBS 2004-6 A7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 783,493 | 783,493 | 769,782 | 777,092 | | 6,402 | | 6,402 | | 783,493 | | | | 30,511 | 06/25/2034 |
| 94981Q-AU-2 | WFMBS 2005-AR16 6A3 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,690,718 | 1,690,718 | 1,687,218 | 1,688,298 | | 2,420 | | 2,420 | | 1,690,718 | | | | 41,452 | 10/25/2035 |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,940,821 | 1,940,821 | 1,780,703 | | | 160,118 | | 160,118 | | 1,940,821 | | | | 51,712 | 10/25/2036 |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,408,755 | 1,408,755 | 1,215,051 | | | 193,704 | | 193,704 | | 1,408,755 | | | | 35,882 | 10/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,261,959 | 1,261,959 | 1,101,059 | | | 160,900 | | 160,900 | | 1,261,959 | | | | 44,233 | 04/25/2036 |
| 949837-BY-3 | WFMBS 2007-10 2A5 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,663,072 | 1,663,072 | 1,565,367 | | | 97,706 | | 97,706 | | 1,663,072 | | | | 47,099 | 07/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 | | 12/01/2010 | SCHEDULED REDEMPTION | | 2,137,766 | 2,137,766 | 1,913,300 | | | 224,465 | | 224,465 | | 2,137,766 | | | | 60,944 | 08/25/2037 |
| 94985L-AG-0 | WFMBS 2007-13 A7 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,695,883 | 1,695,883 | 1,530,005 | | | 165,879 | | 165,879 | | 1,695,883 | | | | 49,483 | 09/25/2037 |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,002,772 | 1,002,772 | 871,158 | | | 131,614 | | 131,614 | | 1,002,772 | | | | 24,455 | 04/27/2037 |
| 966629-AA-5 | WHITNEY NATL BANK | | 11/22/2010 | RAYMOND JAMES & ASSOCIATES, INC. | | 4,737,500 | 5,000,000 | 4,991,250 | 5,094,659 | | (9,842) | | (9,842) | | 5,084,817 | | (347,317) | (347,317) | 338,628 | 04/01/2017 |
| 990794-9A-9 | WIMAR OPCO LLC, TERM LOAN | | 03/08/2010 | EXCHANGE | | 2,487,181 | 11,314,696 | 11,216,471 | 2,487,179 | 1 | | | 1 | | 2,487,180 | | | | | 01/03/2012 |
| 97381W-AP-9 | WINDSTREAM CORP | | 07/15/2010 | CITIBANK | | 1,256,250 | 1,250,000 | 1,254,688 | | | (2) | | (2) | | 1,254,686 | | 1,564 | 1,564 | 282 | 09/01/2018 |
| 990577-9B-6 | WINDSTREAM CORP TRANCH B-2 TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 79,177 | 79,177 | 79,177 | 79,177 | | | | | | 79,177 | | | | 9,497 | 12/17/2015 |
| 976526-AA-1 | WIREF 2005-1, NOTE | | 11/02/2010 | Various | | 11,712,283 | 11,712,283 | 11,711,987 | 11,712,087 | | 20 | | 20 | | 11,712,107 | | 176 | 176 | 702,385 | 11/17/2019 |
| 976656-CC-0 | WISC ELEC POWER | | 09/24/2010 | WELLS FARGO BROKERAGE SERVICES | | 5,437,850 | 5,000,000 | 4,983,900 | 4,983,958 | | 981 | | 981 | | 4,984,939 | | 452,911 | 452,911 | 167,639 | 12/15/2019 |
| 92933B-AB-0 | WMG ACQUISITION CORP | | 09/08/2010 | OPPENHEIMER & CO. INC | | 837,000 | 800,000 | 868,000 | | | (1,529) | | (1,529) | | 866,471 | | (29,471) | (29,471) | 18,578 | 06/15/2016 |
| 934548-AE-8 | WMG ACQUISITION CORP | | 09/08/2010 | Various | | 3,920,625 | 4,250,000 | 4,083,125 | 4,085,493 | | 22,729 | | 22,729 | | 4,108,222 | | (187,597) | (187,597) | 283,062 | 04/15/2014 |
| 92933U-AA-0 | WMHEN 2007-WM1 N1 | F | 12/31/2010 | WRITE OFF OF INVESTMENT | | | 3,403,185 | | | | | | | | | | | | | 01/25/2047 |
| 983024-AN-0 | WYETH | | 08/12/2010 | PARIBAS CAPITAL MARKETS | | 4,045,370 | 3,500,000 | 3,468,500 | 3,469,636 | | 286 | | 286 | | 3,469,921 | | 575,449 | 575,449 | 182,797 | 04/01/2037 |
| 98388M-AA-5 | XCEL ENERGY INC | | 12/01/2010 | MATURED | | 15,000,000 | 15,000,000 | 16,500,060 | 15,241,676 | | (241,676) | | (241,676) | | 15,000,000 | | | | 1,050,000 | 12/01/2010 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 984121-BM-4 | XEROX CORPORATION | | 10/01/2010 | Various | | 14,456,435 | 14,275,000 | 15,006,313 | 14,527,701 | | (128,364) | | (128,364) | | 14,399,337 | | 57,098 | 57,098 | 864,728 | 06/15/2013 |
| 98374P-AZ-9 | XLLIAC GLOBAL FUNDING | | 08/10/2010 | MATURED | | 24,606,939 | 25,000,000 | 24,915,500 | 24,988,618 | | 11,382 | | 11,382 | | 25,000,000 | | (393,061) | (393,061) | 1,200,000 | 08/10/2010 |
| 98374P-BA-3 | XLLIAC GLOBAL FUNDING | | 02/12/2010 | MORGAN KEEGAN & COMPANY, INC. | | 9,960,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (40,000) | (40,000) | 15,893 | 08/10/2010 |
| 655422-AQ-6 | XSTRATA CANADA CORP | | 03/15/2010 | Various | | 35,467,246 | 35,000,000 | 35,495,900 | 35,077,783 | | (15,427) | | (15,427) | | 35,062,356 | | 404,890 | 404,890 | 1,548,444 | 02/15/2011 |
| 98417E-AC-4 | XSTRATA FINANCE CANADA | | 08/12/2010 | MORGAN STANLEY DEAN WITTER | | 3,775,695 | 3,500,000 | 3,489,045 | 3,489,298 | | 82 | | 82 | | 3,489,381 | | 286,314 | 286,314 | 182,467 | 11/15/2037 |
| 98385X-AJ-5 | XTO ENERGY INC | | 07/27/2010 | TENDER OFFER | | 9,257,648 | 7,650,000 | 7,701,125 | 7,701,008 | | (469) | | (469) | | 7,700,539 | | 1,557,108 | 1,557,108 | 383,690 | 04/01/2036 |
| 98385X-AM-8 | XTO ENERGY INC | | 07/27/2010 | TENDER OFFER | | 8,546,005 | 6,500,000 | 6,908,415 | 6,908,368 | | (3,534) | | (3,534) | | 6,904,835 | | 1,641,170 | 1,641,170 | 433,875 | 08/01/2037 |
| 98385X-AS-5 | XTO ENERGY INC | | 12/17/2010 | TENDER OFFER | | 1,689,420 | 1,500,000 | 1,498,965 | 1,499,206 | | 177 | | 177 | | 1,499,383 | | 190,037 | 190,037 | 86,729 | 12/15/2013 |
| 990817-9A-8 | YANKEE CANDLE CO., INC. TERM LOAN | | 12/31/2010 | SCHEDULED REDEMPTION | | 454,750 | 454,750 | 453,081 | 452,621 | | 2,128 | | 2,128 | | 454,750 | | | | 475 | 02/06/2014 |
| 990588-9A-5 | YELL GROUP PLC TERM LOAN B1 | F | 12/31/2010 | SCHEDULED REDEMPTION | | 175,629 | 139,710 | 139,320 | 139,134 | | 36,495 | | 36,495 | | 175,629 | | | | | 07/31/2014 |
| G9881#-AA-2 | YULE CATTO 7.66% SR. NTS. DUE 9/08/2010 | F | 09/08/2010 | MATURED | | 5,000,000 | 5,000,000 | 4,988,116 | 4,994,003 | | 5,997 | | 5,997 | | 5,000,000 | | | | 383,000 | 09/08/2010 |
| 989701-AJ-6 | ZIONS BANCORP | | 09/28/2010 | MORGAN STANLEY DEAN WITTER | | 6,415,875 | 6,500,000 | 7,102,940 | 6,842,092 | | (39,224) | | (39,224) | | 6,802,868 | | (386,993) | (386,993) | 404,000 | 09/15/2015 |
| 059497-BB-2 | BACM 2007-1, AJ | | 03/10/2010 | FTN FINANCIAL | | 9,919,250 | 20,100,000 | 9,790,714 | 9,970,800 | | 146,671 | | 146,671 | | 10,117,471 | | (198,221) | (198,221) | 317,634 | 01/01/9999 |
| 12513Y-AM-2 | CD 2007-CD4, D | | 03/24/2010 | FTN FINANCIAL | | 4,037,160 | 23,748,000 | 4,210,459 | 6,494,486 | | (158,387) | | (158,387) | | 6,336,098 | | (2,298,938) | (2,298,938) | 428,591 | 01/01/9999 |
| 17309D-AM-5 | CGCMT 2006-C4, E | | 12/03/2010 | Various | | 6,292,496 | 12,635,000 | 1,892,233 | 7,445,456 | | (653,424) | 3,737,070 | (4,390,494) | | 3,054,963 | | 3,237,534 | 3,237,534 | 520,644 | 01/01/9999 |
| 17311Q-BG-4 | CGCMT 2007-C6 A3 | | 09/29/2010 | SALOMON SMITH BARNEY | | 26,822,265 | 25,000,000 | 25,764,648 | 25,542,021 | | (81,725) | | (81,725) | | 25,460,296 | | 1,361,969 | 1,361,969 | 1,215,307 | 01/01/9999 |
| 17311Q-BK-5 | CGCMT 2007-C6, A4 | | 05/03/2010 | BARCLAYS BANK | | 11,356,625 | 11,200,000 | 10,702,125 | 10,779,945 | | 16,015 | | 16,015 | | 10,795,959 | | 560,666 | 560,666 | 276,615 | 01/01/9999 |
| 46631B-AK-1 | JPMCC 2007-LD11, AJ | | 01/07/2010 | GOLDMAN, SACHS & CO. | | 13,578,600 | 32,330,000 | 11,306,649 | 15,125,186 | | 32,194 | | 32,194 | | 15,157,380 | | (1,578,780) | (1,578,780) | 214,223 | 01/01/9999 |
| 46631B-AM-7 | JPMCC 2007-LD11, C | | 12/16/2010 | Various | | 9,097,660 | 37,212,000 | 1,107,373 | 30,737,409 | | (822,670) | 22,958,974 | (23,781,644) | | 6,955,765 | | 2,141,895 | 2,141,895 | 2,193,946 | 01/01/9999 |
| 46630J-AS-8 | JPMCC 2007-LDPX, C | | 09/23/2010 | Various | | 3,681,840 | 16,928,000 | 5,653,701 | 16,993,316 | | (112,523) | 11,358,594 | (11,471,117) | | 8,006,563 | | (4,324,723) | (4,324,723) | 783,750 | 01/01/9999 |
| 61754K-AH-8 | MSC 2007-IQ14, AJ | | 03/17/2010 | MORGAN STANLEY DEAN WITTER | | 7,875,000 | 17,500,000 | 8,726,002 | 8,717,760 | | 133,332 | | 133,332 | | 8,851,092 | | (976,092) | (976,092) | 310,968 | 01/01/9999 |
| 3899999. Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 6,739,579,514 | 8,185,168,109 | 6,691,885,237 | 6,594,237,670 | 35,117,869 | 20,343,218 | 149,049,191 | (93,588,104) | 1,419,783 | 6,728,725,694 | (2,114,166) | 12,967,987 | 10,853,821 | 266,504,559 | XXX |
| 597334-A@-0 | AETNA/MIDDLETOWN CTL | | 07/14/2010 | MATURED | | 3,897,463 | 3,897,463 | 3,874,969 | 3,897,463 | | | | | | 3,897,463 | | | | 157,020 | 07/14/2010 |
| 52468#-AA-0 | AT&T INC / AT&T MOBILITY (FKA CINGULAR W | | 12/15/2010 | SCHEDULED REDEMPTION | | 694,658 | 694,658 | 759,136 | 743,158 | | (48,500) | | (48,500) | | 694,658 | | | | 30,909 | 07/15/2016 |
| 09776@-AB-7 | BON SECOURS HEALTH SYSTEM LEASE-COLLATER | | 12/15/2010 | SCHEDULED REDEMPTION | | 408,207 | 408,207 | 468,001 | 452,938 | | (44,730) | | (44,730) | | 408,207 | | | | 19,782 | 09/15/2021 |
| 97181#-HV-8 | BORDERS GROUP SR SEC NTS | | 12/01/2010 | SCHEDULED REDEMPTION | | 358,051 | 358,051 | 354,682 | 355,913 | | 2,138 | | 2,138 | | 358,051 | | | | 15,292 | 12/01/2017 |
| 94978#-AQ-0 | BURLINGTON NORTHERN LEASE-BACKED CRTS. | | 12/01/2010 | SCHEDULED REDEMPTION | | 353,626 | 353,626 | 353,626 | 353,626 | | | | | | 353,626 | | | | 19,676 | 08/01/2022 |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | 12/10/2010 | SCHEDULED REDEMPTION | | 129,566 | 129,566 | 129,566 | 129,566 | | | | | | 129,566 | | | | 4,938 | 05/10/2025 |
| 857449-*S-3 | CITIGROUP/CONN. RIVER PLAZA SER A SR NTS | | 07/09/2010 | Various | | 4,690,084 | 4,690,084 | 4,876,115 | 4,705,871 | | (15,787) | | (15,787) | | 4,690,084 | | | | 126,200 | 07/09/2010 |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | 12/10/2010 | SCHEDULED REDEMPTION | | 201,198 | 201,198 | 201,198 | 201,198 | | | | | | 201,198 | | | | 7,664 | 06/10/2024 |
| 126650-BC-3 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | 12/10/2010 | SCHEDULED REDEMPTION | | 1,446,059 | 1,446,059 | 1,446,059 | 1,446,059 | | | | | | 1,446,059 | | | | 52,949 | 01/10/2028 |
| 33632*-UQ-8 | CVS CTL CERTS/FIRST SEC. BK DUE 2024 | | 12/10/2010 | SCHEDULED REDEMPTION | | 188,315 | 188,315 | 188,315 | 188,315 | | | | | | 188,315 | | | | 8,552 | 01/10/2024 |
| 36312K-AA-0 | GENERAL ELECTRIC LEASE / SFHI 7.01% CERT | | 12/11/2010 | SCHEDULED REDEMPTION | | 887,457 | 887,457 | 912,762 | 912,115 | | (24,657) | | (24,657) | | 887,457 | | | | 39,570 | 04/11/2014 |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | 12/10/2010 | SCHEDULED REDEMPTION | | 573,646 | 573,646 | 573,646 | 573,646 | | | | | | 573,646 | | | | 29,715 | 06/10/2030 |
| P7906#-AA-7 | GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1 | F | 07/01/2010 | SCHEDULED REDEMPTION | | 1,986,214 | 1,986,214 | 1,986,214 | 1,986,214 | | | | | | 1,986,214 | | | | 120,960 | 01/01/2023 |
| 94978#-AJ-6 | HY-VEE INC 7.42% SR SECD NTS (CTL) | | 12/05/2010 | SCHEDULED REDEMPTION | | 486,236 | 486,236 | 486,236 | 486,236 | | | | | | 486,236 | | | | 22,511 | 10/05/2021 |
| 12495*-AA-5 | LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20 | | 12/10/2010 | SCHEDULED REDEMPTION | | 24,062 | 24,062 | 29,414 | 29,236 | | (5,174) | | (5,174) | | 24,062 | | | | 597 | 01/10/2034 |
| 12484@-AA-6 | LEE MEMORIAL CTL (2006 TRANSACTION) | | 12/15/2010 | SCHEDULED REDEMPTION | | 78,406 | 78,406 | 78,406 | 78,406 | | | | | | 78,406 | | | | 3,251 | 08/15/2033 |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS | | 12/05/2010 | SCHEDULED REDEMPTION | | 55,808 | 55,808 | 55,808 | 55,808 | | | | | | 55,808 | | | | 2,029 | 02/05/2027 |
| 58528#-BB-2 | MEIJER INC SR SECURED NOTES | | 07/01/2010 | SCHEDULED REDEMPTION | | 657,762 | 657,762 | 681,974 | 659,260 | | (1,498) | | (1,498) | | 657,762 | | | | 52,226 | 07/01/2013 |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | 12/05/2010 | SCHEDULED REDEMPTION | | 198,135 | 198,135 | 189,523 | 191,634 | | 6,501 | | 6,501 | | 198,135 | | | | 6,733 | 01/05/2025 |
| 04854*-AA-7 | MOTOROLA/ AFI PH 1B SEC LSE NTS | | 12/01/2010 | SCHEDULED REDEMPTION | | 81,869 | 81,869 | 82,824 | 82,423 | | (554) | | (554) | | 81,869 | | | | 3,151 | 02/01/2015 |
| 04853#-AA-4 | MOTOROLA/AFG PH 1A SEC LSE NTS | | 12/01/2010 | SCHEDULED REDEMPTION | | 482,231 | 482,231 | 434,182 | 458,127 | | 24,105 | | 24,105 | | 482,231 | | | | 19,312 | 10/01/2014 |
| 04853#-AB-2 | MOTOROLA/AFG PH 1B SEC LSE NTS | | 12/01/2010 | SCHEDULED REDEMPTION | | 1,490,684 | 1,490,684 | 1,490,684 | 1,500,156 | | (9,472) | | (9,472) | | 1,490,684 | | | | 60,085 | 02/01/2015 |
| 40700#-AA-3 | PHARMACIA/HAMILTON ASSOC SR SECD | | 07/01/2010 | Various | | 677,343 | 677,343 | 677,343 | 677,343 | | | | | | 677,343 | | | | 16,425 | 07/01/2010 |
| 898613-AA-2 | QWEST/TUCKAHOE CTL | | 12/20/2010 | SCHEDULED REDEMPTION | | 383,436 | 383,436 | 401,864 | 397,257 | | (13,821) | | (13,821) | | 383,436 | | | | 22,538 | 10/20/2025 |
| 44440*-AC-0 | RAYTHEON/HUGHES AIR/AURORA IRE - SB | | 09/30/2010 | SCHEDULED REDEMPTION | | 357,443 | 357,443 | 371,026 | 368,195 | | (10,752) | | (10,752) | | 357,443 | | | | 37,031 | 09/30/2012 |
| 56481*-AR-1 | RAYTHEON/MANUFACTURERS HANOVER | | 09/30/2010 | SCHEDULED REDEMPTION | | 2,090,015 | 2,090,015 | 2,090,015 | 2,090,015 | | | | | | 2,090,015 | | | | 189,146 | 09/30/2011 |
| 96928*-BA-4 | ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL | | 12/15/2010 | SCHEDULED REDEMPTION | | 351,577 | 351,577 | 355,350 | 354,832 | | (3,255) | | (3,255) | | 351,577 | | | | 11,817 | 04/15/2028 |
| 29272#-AA-4 | TXU CORP/ENERGY PLAZA CERT. SER A-1-A | | 08/14/2010 | SCHEDULED REDEMPTION | | 972,222 | 972,222 | 972,222 | 972,222 | | | | | | 972,222 | | | | 57,167 | 02/14/2014 |
| 89222*-AA-3 | TYCO INT'L - U.S. SURGICAL 7.20% SR NTS | | 12/31/2010 | SCHEDULED REDEMPTION | | 377,403 | 377,403 | 377,403 | 377,403 | | | | | | 377,403 | | | | 16,950 | 03/31/2021 |
| 92948#-AF-5 | WAL-MART WESTMINSTER CTL | | 11/15/2010 | SCHEDULED REDEMPTION | | 170,188 | 170,188 | 170,635 | 170,493 | | (305) | | (305) | | 170,188 | | | | 11,454 | 05/15/2023 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | 12/15/2010 | SCHEDULED REDEMPTION | | 374,805 | 374,805 | 378,808 | 377,954 | | (3,149) | | (3,149) | | 374,805 | | | | 13,405 | 05/15/2028 |
| 4199999. Bonds - Credit Tenant Loans | | | | | | 25,124,170 | 25,124,170 | 25,448,006 | 25,273,081 | | (148,911) | | (148,911) | | 25,124,170 | | | | 1,179,055 | XXX |
| 00846N-AA-5 | AGFC CAPITAL TRUST I | | 01/12/2010 | BARCLAYS BANK | | 2,000,000 | 5,000,000 | 1,494,198 | 1,494,235 | | | | | | 1,494,235 | | 505,765 | 505,765 | 150,000 | 01/15/2067 |
| 06738C-AG-4 | BARCLAYS BANK PLC | F | 12/10/2010 | BARCLAYS BANK | | 9,500,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (500,000) | (500,000) | 612,636 | 06/15/2032 |
| 055291-AC-2 | BBV INTL FIN UNSEC SUB | F | 09/27/2010 | BTIG, LLC | | 5,615,550 | 5,000,000 | 4,318,750 | 4,435,076 | | 13,390 | | 13,390 | | 4,448,466 | | 1,167,084 | 1,167,084 | 290,694 | 12/01/2025 |
| 0557X2-AB-4 | BTMU (CURACAO) HLDG NV | F | 07/29/2010 | Various | | 14,862,500 | 15,000,000 | 14,967,206 | 14,975,962 | | 1,664 | | 1,664 | | 14,977,626 | | (115,126) | (115,126) | 49,204 | 12/19/2016 |
| 16132N-AV-8 | CHARTER ONE BANK FSB | R | 02/04/2010 | ROYAL BANK OF SCOTLAND PLC | | 5,423,880 | 5,250,000 | 5,662,102 | 5,381,865 | | (5,553) | | (5,553) | | 5,376,312 | | 47,568 | 47,568 | 78,094 | 05/15/2012 |
| 171232-AP-6 | CHUBB CORP | | 03/17/2010 | BARCLAYS BANK | | 19,838,500 | 20,000,000 | 19,981,400 | 19,981,483 | | 6 | | 6 | | 19,981,489 | | (142,989) | (142,989) | 505,573 | 03/29/2067 |
| 225313-AB-1 | CREDIT AGRICOLE SA | F | 07/26/2010 | Various | | 6,092,800 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 92,800 | 92,800 | 389,205 | 12/13/2049 |
| 251594-AC-1 | DEV BK SINGAPORE 144A | F | 04/15/2010 | MATURED | | 10,000,000 | 10,000,000 | 9,924,400 | 9,996,913 | | 3,087 | | 3,087 | | 10,000,000 | | | | 393,750 | 04/15/2010 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I 144A | R | 11/22/2010 | Various | | 5,604,100 | 6,000,000 | 4,540,709 | 4,628,535 | | 13,257 | | 13,257 | | 4,641,792 | | 962,308 | 962,308 | 377,240 | 06/30/2031 |
| 316781-AA-1 | FIFTH THIRD CAP TRUST IV | | 09/30/2010 | Various | | 12,410,000 | 13,000,000 | 12,996,620 | 12,996,731 | | 34 | | 34 | | 12,996,766 | | (586,766) | (586,766) | 815,208 | 04/15/2037 |
| 302570-AW-6 | FPL GROUP CAPITAL INC | | 12/15/2010 | Various | | 5,722,500 | 6,000,000 | 6,114,870 | 6,084,717 | | (5,452) | | (5,452) | | 6,079,265 | | (356,765) | (356,765) | 295,804 | 10/01/2066 |
| 404398-AA-7 | HYPOVEREINSBANK 144A | R | 02/16/2010 | TENDER OFFER | | 19,400,000 | 20,000,000 | 20,000,000 | 20,051,426 | | (131) | | (131) | | 20,051,295 | | (651,295) | (651,295) | 1,023,381 | 06/30/2031 |
| 453414-AA-2 | INDEPENDENCE COMM BANK | R | 06/21/2010 | CALLED @ 100.00 | | 3,500,000 | 3,500,000 | 3,373,048 | 3,442,787 | | 7,423 | | 7,423 | | 3,450,211 | | 49,789 | 49,789 | 40,863 | 06/20/2013 |
| 48125B-AA-2 | JPM CHASE CAPITAL XXVII | | 01/29/2010 | J. P. MORGAN SECURITIES, INC. | | 2,058,260 | 2,000,000 | 1,989,780 | 1,989,798 | | 9 | | 9 | | 1,989,807 | | 68,453 | 68,453 | 37,333 | 11/01/2039 |
| 047176-72-2 | LBG CAPITAL NO.1 PLC 144A | F | 02/22/2010 | Various | | 56,957,500 | 70,000,000 | 49,000,000 | | | (8,647,691) | | (8,647,691) | | 49,003,153 | | 7,954,347 | 7,954,347 | 630,444 | 12/29/2049 |
| 534187-AS-8 | LINCOLN NATIONAL CORP | | 12/17/2010 | CANTOR, FITZGERALD & CO. | | 6,825,000 | 7,000,000 | 7,421,960 | 7,308,339 | | (39,777) | | (39,777) | | 7,268,562 | | (443,562) | (443,562) | 537,639 | 05/17/2066 |
| 539439-AC-3 | LLOYDS BANKING GROUP PLC | F | 12/11/2009 | EXCHANGE | | 600,000 | | | | | 600,000 | | 600,000 | | 600,000 | | | | | 09/29/2049 |
| 539439-AD-1 | LLOYDS BANKING GROUP PLC | F | 12/11/2009 | EXCHANGE | | 1,950,000 | | | | | 1,950,000 | | 1,950,000 | | 1,950,000 | | | | | 09/29/2049 |
| 539439-AF-6 | LLOYDS BANKING GROUP PLC | F | 12/11/2009 | EXCHANGE | | 900,000 | | | | | 900,000 | | 900,000 | | 900,000 | | | | | 05/19/2049 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | 12/14/2010 | Various | | 9,675,000 | 10,000,000 | 9,976,600 | 9,976,691 | | 32 | | 32 | | 9,976,723 | | (301,723) | (301,723) | 746,678 | 03/30/2067 |
| 743315-AM-5 | PROGRESSIVE CORP | | 11/15/2010 | Various | | 20,156,750 | 20,000,000 | 19,945,800 | 19,947,376 | | 387 | | 387 | | 19,947,762 | | 208,988 | 208,988 | 805,861 | 06/15/2037 |
| 749770-AQ-6 | RABOBANK NEDERLAND | F | 06/29/2010 | Various | | 23,590,500 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | | 19,000,000 | | 4,590,500 | 4,590,500 | 865,639 | 12/29/2049 |
| 80281R-AC-6 | SANTANDER FIN PFD SA UNI | F | 06/04/2010 | Various | | 9,795,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 795,000 | 795,000 | 439,250 | 12/31/2049 |
| 80281T-AB-4 | SANTANDER ISSUANCES | F | 01/13/2010 | J. P. MORGAN SECURITIES, INC. | | 9,500,000 | 9,500,000 | 9,077,156 | 9,145,948 | | 2,236 | | 2,236 | | 9,148,183 | | 351,817 | 351,817 | 44,424 | 06/20/2016 |
| 84603M-EX-0 | SOVEREIGN BANK | R | 07/19/2010 | Various | | 2,568,670 | 2,500,000 | 2,452,007 | 2,479,659 | | 3,280 | | 3,280 | | 2,482,939 | | 85,731 | 85,731 | 108,123 | 03/15/2013 |
| 854616-AP-4 | STANLEY WORKS | | 12/08/2010 | CALLED @ 100.00 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 902,514 | 12/01/2045 |
| 90261X-BY-7 | UBS AG STAMFORD CT | F | 08/11/2010 | WARBURG DILLION READ LLC | | 9,706,770 | 9,000,000 | 8,985,420 | 8,989,519 | | 805 | | 805 | | 8,990,324 | | 716,447 | 716,447 | 561,063 | 07/15/2016 |
| 92931B-AC-0 | WPS RESOURCES CORP | | 12/14/2010 | Various | | 6,487,607 | 6,833,000 | 6,846,152 | 6,842,633 | | (1,234) | | (1,234) | | 6,841,399 | | (353,792) | (353,792) | 297,572 | 12/01/2066 |
| 98952L-AA-3 | ZFS FINANCE USA TRST III | R | 12/15/2010 | Various | | 17,124,250 | 18,000,000 | 18,000,000 | 18,000,000 | | | | | | 18,000,000 | | (875,750) | (875,750) | 99,821 | 12/15/2065 |
| 98876X-AA-0 | ZFS FINANCE USA TRUST I | R | 11/09/2010 | Various | | 9,947,158 | 10,000,000 | 9,990,000 | 9,990,075 | | 14 | | 14 | | 9,990,089 | | (42,931) | (42,931) | 417,532 | 12/15/2065 |
| 98877C-AA-5 | ZFS FINANCE USA TRUST I | R | 12/15/2010 | Various | | 6,613,750 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (386,250) | (386,250) | 390,903 | 05/09/2037 |
| 001822-AB-1 | AUST & NZ BANKING GROUP | R | 04/09/2010 | Various | | 26,509,750 | 27,200,000 | 26,699,344 | 26,739,677 | | 484 | | 484 | | 26,740,161 | | (230,411) | (230,411) | 286,998 | 01/01/9999 |
| G07672-AB-7 | BANK OF IRELAND PERP | F | 06/15/2010 | TENDER OFFER | | 2,600,000 | 5,000,000 | 1,508,487 | 1,575,000 | | | | | | 1,575,000 | | 1,025,000 | 1,025,000 | 300,000 | 01/01/9999 |
| G40096-AA-0 | BANK OF SCOTLAND PERP | F | 06/02/2010 | MORGAN STANLEY DEAN WITTER | | 3,432,800 | 6,130,000 | 2,898,054 | 2,970,261 | | | | | | 2,970,261 | | 462,539 | 462,539 | | 01/01/9999 |
| 06738C-82-8 | BARCLAYS BANK PLC | F | 10/28/2010 | Various | | 3,685,800 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (314,200) | (314,200) | 346,685 | 01/01/9999 |
| 06739F-EY-3 | BARCLAYS BANK PLC | F | 11/22/2010 | Various | | 22,851,450 | 25,000,000 | 24,148,750 | 24,154,774 | | 190 | | 190 | | 24,154,963 | | (1,303,513) | (1,303,513) | 1,014,828 | 01/01/9999 |
| 06738C-AF-6 | BARCLAYS BK PLC | F | 01/21/2010 | Various | | 9,400,000 | 10,000,000 | 11,314,046 | 10,256,847 | | (6,449) | | (6,449) | | 10,250,398 | | (850,398) | (850,398) | 70,677 | 01/01/9999 |
| 05565A-AB-9 | BNP PARIBAS | F | 03/16/2010 | Various | | 8,195,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | (305,000) | (305,000) | 92,736 | 01/01/9999 |
| 05568A-AA-8 | BOI CAPITAL FUNDING NO 3 | F | 06/14/2010 | Various | | 9,550,000 | 15,000,000 | 5,618,838 | 5,625,020 | | | | | | 5,625,020 | | 3,924,980 | 3,924,980 | 150,000 | 01/01/9999 |
| 124789-AA-6 | CBA CAPITAL TRUST I | R | 09/07/2010 | Various | | 14,742,200 | 15,000,000 | 15,095,550 | 15,066,999 | | (3,715) | | (3,715) | | 15,063,284 | | (321,084) | (321,084) | 389,096 | 01/01/9999 |
| 12479B-AA-0 | COMMONWEALTH BANK AUST | R | 09/21/2010 | Various | | 22,886,790 | 24,395,000 | 24,223,069 | 24,226,540 | | 429 | | 429 | | 24,226,969 | | (1,340,179) | (1,340,179) | 923,974 | 01/01/9999 |
| 225313-AA-3 | CREDIT AGRICOLE (LONDON) | F | 12/08/2010 | Various | | 19,523,600 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | (2,476,400) | (2,476,400) | 1,197,610 | 01/01/9999 |
| 225448-AA-7 | CREDIT SUISSE GUERNSEY | F | 03/18/2010 | Various | | 10,412,500 | 11,500,000 | 11,435,155 | 11,436,011 | | 36 | | 36 | | 11,436,048 | | (1,023,548) | (1,023,548) | 188,822 | 01/01/9999 |
| 236363-AA-5 | DANSKE BANK A/S | F | 12/08/2010 | Various | | 9,363,200 | 10,500,000 | 10,630,620 | 10,582,624 | | (8,344) | | (8,344) | | 10,574,280 | | (1,211,080) | (1,211,080) | 337,344 | 01/01/9999 |
| 251528-AA-3 | DEUTSCHE BK CAP FDG TR I 144A | R | 12/16/2010 | BANK OF AMERICA | | 3,645,000 | 4,500,000 | 5,254,537 | 4,500,000 | | | | | | 4,500,000 | | (855,000) | (855,000) | 184,481 | 01/01/9999 |
| 40411C-AA-0 | HBOS CAPITAL FUNDING LP | F | 01/08/2010 | ROYAL BANK OF SCOTLAND PLC | | 1,460,400 | 2,000,000 | 1,129,828 | 1,130,000 | | | | | | 1,130,000 | | 330,400 | 330,400 | 65,105 | 01/01/9999 |
| 44978N-AA-3 | ING CAP FNDG III | R | 08/16/2010 | Various | | 27,700,000 | 30,000,000 | 20,699,472 | 20,100,000 | | | | | | 20,100,000 | | 7,600,000 | 7,600,000 | 911,646 | 01/01/9999 |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 456837-AC-7 | ING GROEP NV | F | 04/09/2010 | Various | | 17,833,125 | 22,500,000 | 14,386,855 | 14,400,000 | | | | | | 14,400,000 | | 3,433,125 | 3,433,125 | 469,058 | 01/01/9999 |
| 539439-AA-7 | LLOYDS TSB GROUP PLC | F | 12/11/2009 | EXCHANGE | | 5,200,000 | | | | | 5,200,000 | | 5,200,000 | | 5,200,000 | | | | | 01/01/9999 |
| 58551T-AA-5 | MELLON CAPITAL IV | | 04/09/2010 | FIRST TENNESSEE BANK (THE) | | 4,725,500 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (274,500) | (274,500) | 98,863 | 01/01/9999 |
| 606859-AA-4 | MIZUHO CAP INV 1 LTD | F | 04/26/2010 | MORGAN STANLEY DEAN WITTER | | 14,025,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (975,000) | (975,000) | 310,620 | 01/01/9999 |
| G63255-AA-4 | MUFG CAPITAL FIN 1 LTD | F | 01/19/2010 | MORGAN STANLEY DEAN WITTER | | 4,875,000 | 5,000,000 | 5,009,500 | 5,006,708 | | (48) | | (48) | | 5,006,661 | | (131,661) | (131,661) | 156,006 | 01/01/9999 |
| 635192-AA-5 | NATIONAL CAPITAL TRST II | F | 09/21/2010 | Various | | 39,943,130 | 44,000,000 | 42,580,940 | 42,609,937 | | 1,527 | | 1,527 | | 42,611,464 | | (2,668,334) | (2,668,334) | 929,267 | 01/01/9999 |
| G63812-AG-9 | NATIONAL WESTMINSTER BANK PLC | F | 05/18/2010 | EXCHANGE | | 5,964,057 | 10,000,000 | 4,995,208 | 5,110,840 | | | | | | 5,110,840 | | 853,217 | 853,217 | 79,787 | 01/01/9999 |
| 65557A-AB-3 | NORDIC BALTIC HOLDING | F | 08/11/2010 | MORGAN STANLEY DEAN WITTER | | 9,200,000 | 10,000,000 | 9,832,400 | 9,835,437 | | 735 | | 735 | | 9,836,172 | | (636,172) | (636,172) | 581,573 | 01/01/9999 |
| 66567E-AW-5 | NORTHERN ROCK PLC | F | 06/17/2010 | Various | | 1,400,000 | 7,000,000 | 629,694 | 630,000 | | | | | | 630,000 | | 770,000 | 770,000 | 350,000 | 01/01/9999 |
| 66567F-AA-0 | NORTHERN ROCK PLC | F | 06/17/2010 | Various | | 3,000,000 | 15,000,000 | 1,350,000 | 1,350,000 | | | | | | 1,350,000 | | 1,650,000 | 1,650,000 | 750,000 | 01/01/9999 |
| 66644P-AA-5 | NORTHGROUP PFD CAP CORP | I | 09/23/2010 | Various | | 22,500,750 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | | 24,000,000 | | (1,499,250) | (1,499,250) | 927,290 | 01/01/9999 |
| G76891-AD-5 | ROYAL BANK OF SCOTLAND PLC PERP | F | 05/18/2010 | EXCHANGE | | 3,578,434 | 6,000,000 | 2,835,282 | 2,908,074 | | | | | | 2,908,074 | | 670,360 | 670,360 | 15,104 | 01/01/9999 |
| 780097-AH-4 | ROYAL BK SCOTLND | F | 02/04/2010 | Various | | 15,575,000 | 20,000,000 | 11,200,000 | 11,200,000 | | | | | | 11,200,000 | | 4,375,000 | 4,375,000 | 533,236 | 01/01/9999 |
| 78454A-AA-2 | SMFG PREFERRED CAPITAL | F | 02/09/2010 | TENDER OFFER | | 13,565,400 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (1,434,600) | (1,434,600) | 1,205,850 | 01/01/9999 |
| 83367T-AA-7 | SOCIETE GENERALE | F | 09/21/2010 | Various | | 13,456,450 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (1,543,550) | (1,543,550) | 698,303 | 01/01/9999 |
| 90264A-AA-7 | UBS PFD FUNDING TR V | R | 11/22/2010 | Various | | 14,432,750 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (567,250) | (567,250) | 942,520 | 01/01/9999 |
| 90262W-AA-1 | UBS PREF FNDNG TRUST II | R | 01/26/2010 | MORGAN STANLEY DEAN WITTER | | 3,800,000 | 4,000,000 | 4,106,515 | 3,987,107 | | 5 | | 5 | | 3,987,112 | | (187,112) | (187,112) | 26,572 | 01/01/9999 |
| 91530B-20-2 | UNITED OVERSEAS BANK LTD | F | 08/31/2010 | Various | | 14,593,750 | 15,000,000 | 15,067,400 | 15,048,871 | | (2,963) | | (2,963) | | 15,045,908 | | (452,158) | (452,158) | 537,740 | 01/01/9999 |
| 96122B-AA-4 | WESTPAC CAPITAL TRST III | R | 09/21/2010 | Various | | 22,758,360 | 24,000,000 | 24,289,240 | 24,171,788 | | (15,899) | | (15,899) | | 24,155,890 | | (1,397,530) | (1,397,530) | 749,843 | 01/01/9999 |
| 96122C-AA-2 | WESTPAC CAPITAL TRST IV | R | 12/15/2010 | Various | | 46,660,750 | 51,000,000 | 47,833,930 | 48,039,198 | | 10,378 | | 10,378 | | 48,049,577 | | (1,388,827) | (1,388,827) | 2,042,102 | 01/01/9999 |
| 4899999. Bonds - Hybrid Securities | | | | | | 802,471,990 | 882,808,000 | 781,330,891 | 730,301,480 | | (27,848) | | (27,848) | | 787,924,476 | | 14,547,514 | 14,547,514 | 29,770,187 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 10,765,453,855 | 12,562,482,565 | 10,475,728,797 | 10,454,810,216 | 30,437,869 | 24,174,028 | 156,849,777 | (102,237,880) | (6,235,181) | 10,669,530,726 | 5,394,868 | 90,528,261 | 95,923,129 | 370,641,480 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,634,420,849 | 2,190,424,747 | 1,614,344,655 | | | 1,039,992 | 13,296,159 | (12,256,166) | | 1,605,285,269 | | 29,135,580 | 29,135,580 | 12,952,517 | XXX |
| 8399999. Total - Bonds | | | | | | 12,399,874,704 | 14,752,907,312 | 12,090,073,452 | 10,454,810,216 | 30,437,869 | 25,214,021 | 170,145,936 | (114,494,046) | (6,235,181) | 12,274,815,995 | 5,394,868 | 119,663,841 | 125,058,709 | 383,593,998 | XXX |
| 18976#-12-4 | ACCUBUILT SERIES B (HANCOCK MEZZ) | | 09/30/2010 | Various | 201.700 | 7,411 | 0.00 | 312 | 201,359 | | 29 | 201,388 | (201,359) | | | | 7,411 | 7,411 | | |
| 00169X-20-3 | AFFILIATED MANAGERS GROU | | 04/26/2010 | MCMAHAN SECURITIES CO LP | 25,000.000 | 1,184,981 | 0.00 | 1,376,748 | 1,372,882 | | | | | | 1,372,882 | | (187,901) | (187,901) | 31,875 | |
| 053611-30-7 | AVERY DENNISON CORP | | 06/25/2010 | GOLDMAN, SACHS & CO. | 20,000.000 | 778,989 | 0.00 | 1,002,380 | 1,000,880 | | (518) | | (518) | | 1,000,361 | | (221,372) | (221,372) | 39,375 | |
| 12946P-40-3 | CALENERGY CAPITAL TRST 2 | | 07/29/2010 | REDEMPTION | 100,000.000 | 5,000,000 | 0.00 | 5,071,250 | 5,066,676 | | (17,457) | | (17,457) | | 5,049,219 | | (49,219) | (49,219) | 206,597 | |
| 151888-AA-8 | CENTERLINE HIGH YIELD FUND III LOAN | | 12/28/2010 | Various | 12,000,000.000 | 265,545 | 0.00 | 1,353,430 | | 3,350,000 | (1,087,885) | 1,996,570 | 265,545 | | 265,545 | | | | 1,799,074 | |
| 159171-20-6 | CHANNEL REINSURANCE | F | 07/29/2010 | DIRECT | 14,855.000 | 14,855,000 | 0.00 | | | | | | | | | | 14,855,000 | 14,855,000 | | |
| 990088-C#-1 | CITATION WARRANT B PREF STOCK | | 03/22/2010 | DIRECT | 82.350 | | 0.00 | | | | | | | | | | | | | |
| 18976#-11-6 | COACH BUILDING_HOLDINGS SERIES A P/S | | 09/24/2010 | Various | 5,903.130 | 3 | 0.00 | (1) | | | | | | | | | 3 | 3 | | |
| 449388-11-1 | INTERCONNECT DEVICES INC SERIES A PRF(HA | | 07/08/2010 | Various | 4,597.580 | 616,143 | 0.00 | 459,758 | 348,864 | 110,894 | | | 110,894 | | 459,758 | | 156,385 | 156,385 | | |
| 8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 22,708,071 | XXX | 9,263,878 | 7,990,661 | 3,460,894 | (1,105,831) | 2,197,958 | 157,105 | | 8,147,766 | | 14,560,305 | 14,560,305 | 2,076,921 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 22,708,071 | XXX | 9,263,878 | 7,990,661 | 3,460,894 | (1,105,831) | 2,197,958 | 157,105 | | 8,147,766 | | 14,560,305 | 14,560,305 | 2,076,921 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 189,120 | XXX | | | | | | | | | | 189,120 | 189,120 | | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 22,897,191 | XXX | 9,263,878 | 7,990,661 | 3,460,894 | (1,105,831) | 2,197,958 | 157,105 | | 8,147,766 | | 14,749,425 | 14,749,425 | 2,076,921 | XXX |
| H0023R-10-5 | ACE LIMITED | | 06/25/2010 | DISTRIBUTION | 0.000 | 11 | | | | | | | | | | | 11 | 11 | | |
| 00889X-AB-9 | AIMCO CLO SER 2006-A, SUB NOTES LOANS | | 03/17/2010 | BANK OF AMERICA | 7,700,000.000 | 4,046,350 | | (23,766) | | | | | | | | | 4,046,350 | 4,046,350 | 346,671 | |
| 11988P-10-7 | BUFFETS INC | | 12/31/2010 | DISTRIBUTION | 0.000 | 6,091 | | | | | | | | | | | 6,091 | 6,091 | | |
| 172895-10-4 | CITATION CORP | | 03/22/2010 | DIRECT | 988.290 | | | | | | | | | | | | | | | |
| 990088-A#-3 | CITATION WARRANT A | | 03/22/2010 | DIRECT | 83.770 | | | | | | | | | | | | | | | |
| 990088-B#-2 | CITATION WARRANT B COMMON STOCK | | 03/22/2010 | DIRECT | 41.190 | | | | | | | | | | | | | | | |
| 18976#-11-6 | COACH BUILDING_HOLDINGS SERIES A P/S HOL | | 01/02/2010 | VARIOUS | 5,903.130 | | | | 111,360 | (111,360) | | | (111,360) | | | | | | | |
| 205887-10-2 | CONAGRA INC | | 09/21/2010 | DISTRIBUTION | 0.000 | 740 | | | | | | | | | | | 740 | 740 | | |
| 254687-10-6 | DISNEY WALT CO | | 02/04/2010 | DISTRIBUTION | 0.000 | 10 | | | | | | | | | | | 10 | 10 | | |
| 25746U-10-9 | DOMINION RES INC VA | | 09/01/2010 | Various | 30,745.000 | 1,274,631 | | 1,029,722 | 1,196,595 | (166,874) | | | (166,874) | | 1,029,722 | | 244,910 | 244,910 | 23,216 | |
| 294087-10-1 | ENVIRONMENTAL SYS PRODUCT CMN STK | | 04/07/2010 | WRITE OFF OF INVESTMENT | 7,403.000 | | | | | | | | | | | | | | | |

# SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 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 |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC | | 11/04/2010 | LAZARD FRERES & COMPANY | 15,827.000 | 437,690 | | 360,260 | | | | | | | 360,260 | | 77,430 | 77,430 | 8,705 | |
| 421924-10-1 | HEALTHSOUTH CORP | | 08/09/2010 | DISTRIBUTION | 0.000 | 3,242 | | | | | | | | | | | 3,242 | 3,242 | | |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 10/25/2010 | CITIGROUP GLOBAL MARKETS | 1,010.000 | 97,447 | | 96,453 | 85,916 | 5,685 | | | 5,685 | | 96,453 | | 994 | 994 | 1,440 | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 12/30/2010 | CITIGROUP GLOBAL MARKETS | 2,260.000 | 163,231 | | 135,296 | 124,880 | (8,031) | | | (8,031) | | 135,296 | | 27,934 | 27,934 | 384 | |
| 57774#-12-6 | MAXON CORPORATION | | 03/03/2010 | DISTRIBUTION | 0.000 | 6,207 | | | | | | | | | | | 6,207 | 6,207 | | |
| 579062-10-0 | MCAFEE.COM CORPORATION | | 03/17/2010 | DISTRIBUTION | 0.000 | 5,416 | | | | | | | | | | | 5,416 | 5,416 | | |
| 590188-10-8 | MERRILL LYNCH CO INC | | 12/27/2010 | DISTRIBUTION | 0.000 | 32,120 | | | | | | | | | | | 32,120 | 32,120 | | |
| 620076-10-9 | MOTOROLA SOLUTIONS INC | | 02/04/2010 | DISTRIBUTION | 0.000 | 7 | | | | | | | | | | | 7 | 7 | | |
| 656568-50-8 | NORTEL NETWORKS CORP | I | 03/19/2010 | DISTRIBUTION | 0.000 | 1,491 | | | | | | | | | | | 1,491 | 1,491 | | |
| 67085A-ZZ-0 | OAK HILL ADVISORS PARK AVENUE CLO I, EQU | | 01/01/2010 | VARIOUS | 10,000,000.000 | | | | 3,000,000 | (3,000,000) | | | (3,000,000) | | | | | | | |
| 749121-10-9 | QWEST COMM UNICATIONS INTL INC COM | | 04/09/2010 | DISTRIBUTION | 0.000 | 8,940 | | | | | | | | | | | 8,940 | 8,940 | | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 12/30/2010 | CITIGROUP GLOBAL MARKETS | 2,850.000 | 324,472 | | 309,524 | 195,020 | (6,237) | | | (6,237) | | 309,524 | | 14,948 | 14,948 | 2,144 | |
| 887315-10-9 | TIME WARNER, INC. | | 03/02/2010 | DISTRIBUTION | 0.000 | 10 | | | | | | | | | | | 10 | 10 | | |
| 872540-10-9 | TJX COMPANIES INC | | 10/26/2010 | LAZARD FRERES & COMPANY | 15,000.000 | 687,033 | | 363,314 | 548,250 | (184,936) | | | (184,936) | | 363,314 | | 323,719 | 323,719 | 6,300 | |
| H89128-10-4 | TYCO INTER NATIONAL LTD BERMUDASHS | | 03/02/2010 | DISTRIBUTION | 0.000 | 15 | | | | | | | | | | | 15 | 15 | | |
| 961815-30-5 | WESTWOOD ONE | | 04/24/2009 | DIRECT | 0.000 | | | | | (90) | | | (90) | | | | | | | |
| 989209-10-1 | ZEBU INC | | 12/31/2010 | DISTRIBUTION | 0.000 | 16,883 | | | | | | | | | | | 16,883 | 16,883 | | |
| 44938@-10-3 | INTERCONNECT DEVICES INC COMMON STK(HANC | | 07/08/2010 | Various | 94,543.980 | 823,240 | | 9,454 | | 9,454 | | | 9,454 | | 9,454 | | 813,786 | 813,786 | | |
| 9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 7,935,276 | XXX | 2,280,257 | 5,262,021 | (3,462,388) | | | (3,462,388) | | 2,304,023 | | 5,631,253 | 5,631,253 | 388,859 | XXX |
| 261934-10-3 | DREYFUS MONEY MARKET | | 06/02/2010 | DIRECT | 49,863.410 | 49,863 | | 49,863 | 49,863 | | | | | | 49,863 | | | | 18 | |
| 9399999. Common Stocks - Money Market Mutual Funds | | | | | | 49,863 | XXX | 49,863 | 49,863 | | | | | | 49,863 | | | | 18 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 7,985,139 | XXX | 2,330,120 | 5,311,885 | (3,462,388) | | | (3,462,388) | | 2,353,886 | | 5,631,253 | 5,631,253 | 388,877 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 567,552 | XXX | 521,013 | | | | | | | 521,013 | | 46,539 | 46,539 | 1,202 | XXX |
| 9799999. Total - Common Stocks | | | | | | 8,552,691 | XXX | 2,851,133 | 5,311,885 | (3,462,388) | | | (3,462,388) | | 2,874,899 | | 5,677,792 | 5,677,792 | 390,080 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 31,449,882 | XXX | 12,115,011 | 13,302,546 | (1,495) | (1,105,831) | 2,197,958 | (3,305,283) | | 11,022,665 | | 20,427,217 | 20,427,217 | 2,467,001 | XXX |
| 9999999 - Totals | | | | | | 12,431,324,585 | XXX | 12,102,188,463 | 10,468,112,762 | 30,436,374 | 24,108,190 | 172,343,893 | (117,799,330) | (6,235,181) | 12,285,838,659 | 5,394,868 | 140,091,058 | 145,485,926 | 386,060,998 | XXX |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 465139-QX-4 | AID-ISRAEL 08/15/2019 | F | 07/13/2010 | UNION BANK OF SWITZERLAND | 08/11/2010 | HSBC SECURITIES, INC. | 16,775,000 | 12,021,636 | 12,665,360 | 12,053,696 | | 32,060 | | 32,060 | | | 611,663 | 611,663 | | |
| 465139-SW-4 | AID-ISRAEL 05/15/2020 | F | 07/13/2010 | UNION BANK OF SWITZERLAND | 08/13/2010 | UNION BANK OF SWITZERLAND | 33,358,000 | 22,750,156 | 23,950,377 | 22,828,869 | | 78,713 | | 78,713 | | | 1,121,507 | 1,121,507 | | |
| 465139-US-0 | AID-ISRAEL 05/01/2019 | F | 07/19/2010 | FTN FINANCIAL | 08/13/2010 | FTN FINANCIAL | 10,425,000 | 7,708,516 | 7,985,342 | 7,727,785 | | 19,269 | | 19,269 | | | 257,557 | 257,557 | | |
| 465139-VE-0 | AID-ISRAEL 11/01/2024 | F | 07/19/2010 | FTN FINANCIAL | 08/18/2010 | FTN FINANCIAL | 19,135,000 | 10,323,524 | 11,010,853 | 10,361,979 | | 38,455 | | 38,455 | | | 648,874 | 648,874 | | |
| 31315P-DZ-9 | FARMER MAC 07/22/2015 | | 07/15/2010 | BANK OF AMERICA | 08/12/2010 | SALOMON SMITH BARNEY | 10,000,000 | 9,994,800 | 10,154,000 | 9,994,868 | | 68 | | 68 | | | 159,132 | 159,132 | 16,493 | |
| 31331J-BV-4 | FEDERAL FARM CREDIT BANK 02/21/2013 | | 03/18/2010 | MORGAN STANLEY DEAN WITTER | 12/03/2010 | UNION BANK OF SWITZERLAND | 20,000,000 | 20,071,600 | 20,464,000 | 20,054,345 | | (17,255) | | (17,255) | | | 409,655 | 409,655 | 278,056 | 27,222 |
| 31331J-FU-2 | FEDERAL FARM CREDIT BANK 03/01/2013 | | 03/19/2010 | J. P. MORGAN SECURITIES, INC. | 12/09/2010 | UNION BANK OF SWITZERLAND | 10,000,000 | 10,003,300 | 10,170,900 | 10,002,511 | | (789) | | (789) | | | 168,389 | 168,389 | 131,750 | 9,917 |
| 3133XW-X9-5 | FEDERAL HOME LOAN BANK 03/13/2015 | | 03/18/2010 | J. P. MORGAN SECURITIES, INC. | 08/11/2010 | SALOMON SMITH BARNEY | 25,000,000 | 25,012,250 | 26,356,250 | 25,011,281 | | (969) | | (969) | | | 1,344,969 | 1,344,969 | 376,215 | 87,847 |
| 31771K-AA-5 | FICO STRIP PRINC 09/26/2019 | | 07/29/2010 | HSBC SECURITIES, INC. | 08/11/2010 | HSBC SECURITIES, INC. | 21,990,000 | 15,940,551 | 16,382,022 | 15,960,146 | | 19,595 | | 19,595 | | | 421,876 | 421,876 | | |
| 31771E-AP-6 | FICO STRIP PRN15 03/07/2019 | | 07/29/2010 | HSBC SECURITIES, INC. | 08/11/2010 | HSBC SECURITIES, INC. | 21,870,000 | 16,377,783 | 16,782,929 | 16,397,025 | | 19,243 | | 19,243 | | | 385,903 | 385,903 | | |
| 31771E-AN-1 | FINANCING CORP PRINCIPAL STRI 12/27/2018 | | 07/27/2010 | HSBC SECURITIES, INC. | 08/11/2010 | HSBC SECURITIES, INC. | 25,000,000 | 18,966,145 | 19,550,450 | 18,991,283 | | 25,138 | | 25,138 | | | 559,167 | 559,167 | | |
| 76116F-AC-1 | RESOLUTION TR 04/15/2030 | | 03/18/2010 | FTN FINANCIAL | 08/10/2010 | FTN FINANCIAL | 100,000,000 | 37,034,280 | 42,796,000 | 37,765,622 | | 731,342 | | 731,342 | | | 5,030,378 | 5,030,378 | | |
| 76116E-GF-1 | RESOLUTION TR CORP 01/15/2025 | | 03/18/2010 | BARCLAYS BANK | 08/11/2010 | UNION BANK OF SWITZERLAND | 18,299,000 | 8,953,326 | 10,342,778 | 9,126,764 | | 173,439 | | 173,439 | | | 1,216,014 | 1,216,014 | | |
| 76116E-GK-0 | RESOLUTION TR CORP 01/15/2027 | | 03/18/2010 | HSBC SECURITIES, INC. | 08/11/2010 | UNION BANK OF SWITZERLAND | 8,601,000 | 3,751,515 | 4,395,025 | 3,825,855 | | 74,341 | | 74,341 | | | 569,170 | 569,170 | | |
| 76116F-AA-5 | RFCO STRIP PRINC 10/15/2019 | | 07/29/2010 | BARCLAYS BANK | 08/16/2010 | HSBC SECURITIES, INC. | 25,000,000 | 18,310,035 | 19,091,438 | 18,340,005 | | 29,970 | | 29,970 | | | 751,432 | 751,432 | | |
| 465139-BM-4 | STATE OF ISRAEL GOVT LOAN TR 03/15/2019 | | 07/27/2010 | CANTOR FITZGERALD | 08/11/2010 | CANTOR FITZGERALD | 21,991,000 | 16,542,730 | 17,098,882 | 16,564,735 | | 22,005 | | 22,005 | | | 534,147 | 534,147 | | |
| 880591-CS-9 | TENN VALLEY AUTHORITY 04/01/2036 | | 03/19/2010 | J. P. MORGAN SECURITIES, INC. | 08/10/2010 | MORGAN STANLEY DEAN WITTER | 15,000,000 | 16,457,400 | 17,987,250 | 16,446,959 | | (10,441) | | (10,441) | | | 1,540,291 | 1,540,291 | 759,500 | 418,950 |
| 912810-QF-8 | TSY INFL IX N/B 02/15/2040 | | 02/22/2010 | BARCLAYS BANK | 08/10/2010 | GOLDMAN, SACHS & CO. | 25,000,000 | 24,416,803 | 27,033,111 | 24,423,118 | | 6,315 | | 6,315 | | | 2,609,993 | 2,609,993 | 262,121 | 16,132 |
| 912828-MW-7 | US TREASURY N/B 03/31/2015 | | 03/29/2010 | MORGAN STANLEY DEAN WITTER | 08/13/2010 | MORGAN STANLEY DEAN WITTER | 25,000,000 | 24,873,130 | 26,317,299 | 24,882,149 | | 9,019 | | 9,019 | | | 1,435,150 | 1,435,150 | 235,656 | |
| 912828-NQ-9 | US TREASURY N/B 07/31/2012 | | 08/17/2010 | Various | 12/03/2010 | Various | 495,000,000 | 496,055,668 | 496,447,216 | 495,907,795 | | (147,873) | | (147,873) | | | 539,421 | 539,421 | 986,498 | 135,105 |
| 0399999. Bonds - U.S. Governments | | | | | | | 947,444,000 | 815,565,146 | 836,981,480 | 816,666,792 | | 1,101,646 | | 1,101,646 | | | 20,314,688 | 20,314,688 | 3,046,289 | 695,173 |
| 302154-AW-9 | EXPORT-IMPORT BK KOREA 06/29/2020 | F | 06/21/2010 | BANK OF AMERICA | 08/19/2010 | STANDARD CHARTERED BANK | 2,500,000 | 2,480,725 | 2,698,250 | 2,480,953 | | 228 | | 228 | | | 217,297 | 217,297 | 19,575 | |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL 01/20/2037 | F | 04/15/2010 | CITIBANK | 05/27/2010 | STANDARD NY SEC INC | 3,000,000 | 3,474,000 | 3,491,250 | 3,473,145 | | (855) | | (855) | | | 18,105 | 18,105 | 78,375 | 53,438 |
| 053017-39-8 | IDBI BANK LTD/DIFC DUBAI 02/05/2016 | F | 07/29/2010 | HSBC SECURITIES, INC. | 09/22/2010 | HSBC SECURITIES, INC. | 3,000,000 | 2,998,290 | 3,064,800 | 2,998,330 | | 40 | | 40 | | | 66,470 | 66,470 | 20,583 | |
| 05674R-AA-2 | KINGDOM OF BAHRAIN 03/31/2020 | F | 03/24/2010 | CHASE SECURITIES | 04/26/2010 | HSBC SECURITIES, INC. | 4,000,000 | 3,913,160 | 3,995,000 | 3,913,686 | | 526 | | 526 | | | 81,314 | 81,314 | 17,722 | |
| 71654Q-AW-2 | PETROLEOS MEXICANOS 03/05/2020 | F | 01/28/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 01/29/2010 | BARCLAYS BANK | 5,000,000 | 4,939,400 | 4,947,500 | 4,939,400 | | | | | | | 8,100 | 8,100 | | |
| 445545-AD-8 | REPUBLIC OF HUNGARY 01/29/2020 | F | 01/26/2010 | CITIBANK | 02/10/2010 | CITIBANK | 7,500,000 | 7,489,500 | 7,556,250 | 7,489,536 | | 36 | | 36 | | | 66,714 | 66,714 | 22,135 | |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA 03/09/2020 | F | 03/02/2010 | DEUTSCHE BANK A.G. | 07/08/2010 | Various | 7,000,000 | 6,950,650 | 7,307,500 | 6,951,927 | | 1,277 | | 1,277 | | | 355,573 | 355,573 | 131,083 | |
| 91086Q-AV-0 | UNITED MEXICAN STATES 01/11/2040 | F | 04/06/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 09/14/2010 | Various | 23,000,000 | 22,476,520 | 23,835,000 | 22,477,665 | | 1,145 | | 1,145 | | | 1,357,335 | 1,357,335 | 611,218 | 355,606 |
| 91086Q-AY-4 | UNITED MEXICAN STATES 01/15/2020 | F | 01/11/2010 | MERRILL LYNCH CAPITAL MARKETS | 04/15/2010 | Various | 7,500,000 | 7,427,775 | 7,628,125 | 7,429,047 | | 1,272 | | 1,272 | | | 199,078 | 199,078 | 87,552 | |
| 1099999. Bonds - All Other Governments | | | | | | | 62,500,000 | 62,150,020 | 64,523,675 | 62,153,689 | | 3,669 | | 3,669 | | | 2,369,986 | 2,369,986 | 988,244 | 409,043 |
| 13063B-FV-9 | CALIFORNIA ST G O BABS 09 03/01/2036 | | 03/25/2010 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | 03/26/2010 | CITIGROUP GLOBAL MARKETS | 6,000,000 | 6,007,080 | 6,109,140 | 6,007,080 | | | | | | | 102,060 | 102,060 | | |
| 544646-A6-9 | LOS ANGELES CA USD G O QSCB 1 05/01/2027 | | 04/22/2010 | GOLDMAN, SACHS & CO. | 04/29/2010 | GOLDMAN, SACHS & CO. | 4,000,000 | 4,000,000 | 4,060,000 | 4,000,000 | | | | | | | 60,000 | 60,000 | | |
| 299620-ED-2 | EVANSVILLE VANDERBURGH IN SCH 07/15/2026 | | 01/21/2010 | HILLIARD LYONS | 03/30/2010 | Various | 9,000,000 | 9,000,000 | 9,165,712 | 9,000,000 | | | | | | | 165,712 | 165,712 | 80,723 | |
| 299620-EE-0 | EVANSVILLE VANDERBURGH IN SCH 07/15/2027 | | 01/21/2010 | HILLIARD LYONS | 02/23/2010 | RAYMOND JAMES & ASSOCIATES, INC. | 1,500,000 | 1,500,000 | 1,554,600 | 1,500,000 | | | | | | | 54,600 | 54,600 | 5,638 | |
| 45528S-4Z-6 | INDIANAPOLIS IN LOC PUB IMPT 01/15/2040 | | 02/03/2010 | CITIGROUP GLOBAL MARKETS | 02/23/2010 | LOOP CAPITAL MARKETS | 10,000,000 | 10,000,000 | 10,090,000 | 10,000,000 | | | | | | | 90,000 | 90,000 | 15,010 | |
| 2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 30,500,000 | 30,507,080 | 30,979,452 | 30,507,080 | | | | | | | 472,372 | 472,372 | 101,371 | |
| 31340S-MR-0 | FED HOME LOAN MTG CORP #18576 09/01/2013 | | 11/18/2010 | INTRAMERICA INC | 12/01/2010 | SCHEDULED REDEMPTION | 6,941 | 6,996 | 6,941 | 6,941 | | (56) | | (56) | | | | | | 39 |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 358266-CE-2 | FRESNO CNTY CA PENSION 2004 A 08/15/2027 | | 06/30/2010 | WRITE DOWN OF INVESTMENT | 06/30/2010 | VARIOUS | | | | | | 1,038,460 | 1,038,460 | | | | | | | |
| 64972F-L2-0 | NEW YORK NY MUN WTR FIN BABS 06/15/2042 | | 03/10/2010 | JEFFERIES & COMPANY, INC. | 03/12/2010 | JEFFERIES & COMPANY, INC. | 7,000,000 | 7,000,000 | 7,131,880 | 7,000,000 | | | | | | | 131,880 | 131,880 | | |
| 64986A-L2-5 | NEW YORK ST ENVIR NYCMWFA BAB 06/15/2039 | | 02/03/2010 | SEIBERT BRANFORD | 07/21/2010 | JEFFERIES & COMPANY, INC. | 5,000,000 | 5,000,000 | 5,203,850 | 5,000,000 | | | | | | | 203,850 | 203,850 | 133,077 | |
| 592125-AA-6 | MET GOVT-TXB-A2-BABS 07/01/2043 | | 04/14/2010 | GOLDMAN, SACHS & CO. | 04/14/2010 | GOLDMAN, SACHS & CO. | 8,000,000 | 8,000,000 | 8,162,800 | 8,000,000 | | | | | | | 162,800 | 162,800 | | |
| 88948A-BA-4 | TOLL ROAD VA INVESTOR PARTNER 02/15/2025 | | 06/30/2010 | WRITE DOWN OF INVESTMENT | 06/30/2010 | VARIOUS | | | | | | | 2,805,028 | (2,805,028) | | | | | | |
| 3199999. Bonds - U.S. Special Revenues | | | | | | | 20,006,941 | 20,006,996 | 20,505,471 | 20,006,941 | | 1,038,404 | 3,843,488 | (2,805,083) | | | 498,530 | 498,530 | 133,077 | 39 |
| 002824-AW-0 | ABBOTT LABORATORIES 05/27/2020 | | 05/24/2010 | BANK OF AMERICA | 08/17/2010 | ROYAL BANK OF SCOTLAND PLC | 14,000,000 | 13,993,140 | 15,099,280 | 13,993,269 | | 129 | | 129 | | | 1,106,011 | 1,106,011 | 133,146 | |
| 007903-AS-6 | ADVANCED MICRO DEVICES 08/01/2020 | | 07/26/2010 | J. P. MORGAN SECURITIES, INC. | 09/28/2010 | BARCLAYS BANK | 450,000 | 450,000 | 457,875 | 450,000 | | | | | | | 7,875 | 7,875 | 5,522 | |
| 990427-9B-4 | ADVANTAGE SALES & MARKETING, 05/05/2016 | | 05/19/2010 | VARIOUS | 12/17/2010 | VARIOUS | 1,000,000 | 995,000 | 1,000,000 | 1,000,000 | | 5,000 | | 5,000 | | | | | 29,358 | |
| 00828D-AC-5 | AFFINION GROUP INC 10/15/2013 | | 01/19/2010 | DEUTSCHE BANK SECURITIES | 11/23/2010 | TENDER OFFER | 1,150,000 | 1,188,813 | 1,183,419 | 1,170,708 | | (18,105) | | (18,105) | | | 12,711 | 12,711 | 128,728 | 31,373 |
| 026355-9A-7 | AGFS FUNDING LOAN 04/21/2015 | | 05/07/2010 | BANK OF AMERICA | 04/19/2010 | BANK OF AMERICA | 1,700,000 | 1,674,500 | 1,708,500 | 1,674,571 | | 71 | | 71 | | | 33,929 | 33,929 | 1,401 | |
| 02005F-AD-9 | ALLY AUTO RECEIVABLES TRUST 10/15/2015 | | 08/26/2010 | WACHOVIA SECURITIES | 12/09/2010 | DEUTSCHE BANK SECURITIES | 10,100,000 | 10,562,785 | 10,474,805 | 10,506,947 | | (55,838) | | (55,838) | | | (32,142) | (32,142) | 100,158 | 13,467 |
| 02005G-AD-7 | ALLY AUTO RECEIVABLES TRUST 12/15/2014 | | 10/26/2010 | MORGAN STANLEY DEAN WITTER | 12/09/2010 | DEUTSCHE BANK SECURITIES | 17,200,000 | 18,074,782 | 17,901,438 | 18,034,007 | | (40,775) | | (40,775) | | | (132,568) | (132,568) | 85,976 | 20,401 |
| 02005H-AC-7 | ALLY AUTO RECEIVABLES TRUST 12/15/2014 | | 11/01/2010 | GREENWICH CAPITAL MARKETS, INC. | 12/09/2010 | DEUTSCHE BANK SECURITIES | 7,750,000 | 8,023,067 | 7,920,137 | 8,012,474 | | (10,593) | | (10,593) | | | (92,337) | (92,337) | 29,213 | 9,408 |
| 028865-AA-1 | AMERICAN PETROLEUM TAN 05/01/2015 | | 05/06/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 08/23/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 350,000 | 340,211 | 353,500 | 340,632 | | 421 | | 421 | | | 12,868 | 12,868 | 9,866 | |
| 029229-AA-9 | AMERICAN RENAL HOLDINGS 05/15/2018 | | 04/27/2010 | BANK OF AMERICA | 04/27/2010 | BANK OF AMERICA | 90,000 | 89,352 | 90,225 | 89,352 | | | | | | | 873 | 873 | | |
| 03064F-AQ-6 | AMERICREDIT AUTOMOBILE RECEIV 10/08/2015 | | 11/10/2010 | J. P. MORGAN SECURITIES, INC. | 12/15/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 4,423,000 | 4,422,444 | 4,401,922 | 4,422,462 | | 18 | | 18 | | | (20,540) | (20,540) | 7,824 | |
| 06052D-AD-7 | BANK OF AMERICA AUTO TRUST 06/15/2016 | | 08/26/2010 | MORGAN STANLEY DEAN WITTER | 12/09/2010 | BANK OF AMERICA | 30,000,000 | 31,429,689 | 31,160,157 | 31,213,342 | | (216,347) | | (216,347) | | | (53,185) | (53,185) | 349,067 | 46,933 |
| G0818T-AB-7 | BANK OF BARODA/LONDON 10/07/2015 | F | 03/29/2010 | DEUTSCHE BANK A.G. | 07/16/2010 | Various | 7,500,000 | 7,451,325 | 7,529,575 | 7,453,559 | | 2,234 | | 2,234 | | | 76,016 | 76,016 | 101,762 | |
| 061199-AA-3 | BANK OF CHINA HONG KONG 02/11/2020 | F | 04/12/2010 | DEUTSCHE BANK A.G. | 04/13/2010 | Various | 7,500,000 | 7,464,075 | 7,496,440 | 7,464,075 | | | | | | | 32,365 | 32,365 | 78,625 | 78,625 |
| 064149-A6-4 | BANK OF NOVA SCOTIA 01/22/2015 | A | 01/19/2010 | MORGAN STANLEY DEAN WITTER | 01/20/2010 | FIRST TENNESSEE BANK (THE) | 10,000,000 | 9,987,200 | 10,022,100 | 9,987,220 | | 20 | | 20 | | | 34,880 | 34,880 | 2,833 | |
| 09069N-AA-6 | BIOSCRIP INC 10/01/2015 | | 03/17/2010 | JEFFERIES & COMPANY, INC. | 03/17/2010 | JEFFERIES & COMPANY, INC. | 450,000 | 450,000 | 459,000 | 450,000 | | | | | | | 9,000 | 9,000 | | |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO 11/15/2036 | | 09/01/2010 | BARCLAYS BANK | 12/03/2010 | TENDER OFFER | 3,000,000 | 3,487,050 | 3,339,360 | 3,484,798 | | (2,252) | | (2,252) | | | (145,438) | (145,438) | 96,938 | 54,833 |
| 110122-AQ-1 | BRISTOL-MYERS SQUIBB CO 05/01/2038 | | 08/12/2010 | PARIBAS CAPITAL MARKETS | 09/21/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 3,500,000 | 4,121,460 | 4,145,995 | 4,120,375 | | (1,085) | | (1,085) | | | 25,620 | 25,620 | 85,155 | 63,122 |
| 111621-AE-8 | BROCADE COMMUNICATIONS 01/15/2018 | | 01/13/2010 | J. P. MORGAN SECURITIES, INC. | 01/14/2010 | STERNE AGEE & LEACH | 1,000,000 | 992,390 | 1,022,500 | 992,390 | | | | | | | 30,110 | 30,110 | | |
| 111621-AH-1 | BROCADE COMMUNICATIONS 01/15/2020 | | 01/13/2010 | J. P. MORGAN SECURITIES, INC. | 01/14/2010 | STERNE AGEE & LEACH | 1,000,000 | 991,140 | 1,025,000 | 991,140 | | | | | | | 33,860 | 33,860 | | |
| 12429T-AA-2 | BWAY HOLDING CO 06/15/2018 | | 10/19/2010 | GOLDMAN, SACHS & CO. | 10/25/2010 | BANK OF AMERICA | 5,000,000 | 5,493,750 | 5,443,750 | 5,492,594 | | (1,156) | | (1,156) | | | (48,844) | (48,844) | 183,333 | 175,000 |
| 13974C-AF-5 | CAPITAL AUTO RECEIVABLES ASSE 02/18/2014 | | 10/14/2010 | BARCLAYS BANK | 12/15/2010 | WELLS FARGO | 16,500,000 | 17,495,390 | 17,330,801 | 17,302,011 | | (193,380) | | (193,380) | | | 28,791 | 28,791 | 234,000 | 25,120 |
| 13973A-AG-8 | CARAT 2006-2, C 06/15/2012 | | 11/08/2010 | BARCLAYS BANK | 12/15/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 3,915,000 | 4,002,017 | 4,009,205 | 3,978,421 | | (23,596) | | (23,596) | | | 30,784 | 30,784 | 37,535 | 15,591 |
| 14312W-AF-0 | CARMAX AUTO OWNER TRUST 12/16/2013 | | 11/10/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 12/10/2010 | WELLS FARGO | 12,618,000 | 13,589,981 | 13,522,454 | 13,543,428 | | (46,553) | | (46,553) | | | (20,974) | (20,974) | 61,092 | 2,036 |
| 14312Y-AD-1 | CARMAX AUTO OWNER TRUST 02/16/2016 | | 11/03/2010 | BARCLAYS BANK | 12/10/2010 | GREENWICH CAPITAL MARKETS, INC. | 7,500,000 | 7,499,036 | 7,382,813 | 7,499,062 | | 27 | | 27 | | | (116,250) | (116,250) | 10,281 | |
| 15672W-AB-0 | CEQUEL COM HLDG I/CAP CP 11/15/2017 | | 04/29/2010 | GOLDMAN, SACHS & CO. | 05/18/2010 | EXCHANGE | 1,100,000 | 1,122,000 | 1,121,851 | 1,121,878 | | (122) | | (122) | | (27) | | (27) | 51,127 | 47,438 |
| 990532-9C-9 | CEQUEL COMMUNICATIONS 2ND LIE 11/05/2013 | | 01/07/2010 | VARIOUS | 05/04/2010 | VARIOUS | 3,000,000 | 3,007,500 | 3,000,000 | 3,000,000 | | (7,500) | | (7,500) | | | | | 121,036 | |
| 12527G-AA-1 | CF INDUSTRIES INC 05/01/2018 | | 04/20/2010 | MORGAN STANLEY DEAN WITTER | 04/20/2010 | MORGAN STANLEY DEAN WITTER | 90,000 | 90,000 | 92,025 | 90,000 | | | | | | | 2,025 | 2,025 | | |
| 12527G-AB-9 | CF INDUSTRIES INC 05/01/2020 | | 04/20/2010 | MORGAN STANLEY DEAN WITTER | 04/20/2010 | MORGAN STANLEY DEAN WITTER | 90,000 | 90,000 | 92,250 | 90,000 | | | | | | | 2,250 | 2,250 | | |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 990512-9C-1 | CHARTER COMM. OPERATING CO. N 03/06/2014 | | 06/30/2010 | Various | 10/01/2010 | Various | 1,000,000 | 922,500 | 980,102 | 928,664 | | 6,164 | | 6,164 | | | 51,438 | 51,438 | 6,845 | |
| 17121D-AD-1 | CHRYSLER FINANCIAL AUTO SECUR 11/08/2013 | | 09/24/2010 | BARCLAYS BANK | 12/15/2010 | J. P. MORGAN SECURITIES, INC. | 4,800,000 | 4,799,970 | 4,786,875 | 4,799,973 | | 3 | | 3 | | | (13,098) | (13,098) | 17,820 | |
| 125509-BM-0 | CIGNA CORP 06/15/2020 | | 05/12/2010 | DEUTSCHE BANK SECURITIES | 10/14/2010 | BARCLAYS BANK | 5,000,000 | 4,973,700 | 5,498,650 | 4,974,552 | | 852 | | 852 | | | 524,098 | 524,098 | 108,194 | |
| 990173-9B-4 | CINCINNATI BELL INC TERM LOAN 06/11/2017 | | 07/14/2010 | VARIOUS | 11/12/2010 | VARIOUS | 2,119,688 | 2,056,097 | 2,119,688 | 2,119,688 | | 63,591 | | 63,591 | | | | | 39,150 | |
| 17314J-AT-0 | CITIBANK NA 12/28/2012 | | 03/19/2010 | SALOMON SMITH BARNEY | 08/13/2010 | GOLDMAN, SACHS & CO. | 25,000,000 | 25,110,000 | 25,509,800 | 25,094,176 | | (15,824) | | (15,824) | | | 415,624 | 415,624 | 353,646 | 176,215 |
| 172967-EY-3 | CITIGROUP INC 08/12/2014 | | 02/18/2010 | CITIBANK | 12/01/2010 | CITIBANK | 2,500,000 | 2,636,725 | 2,749,750 | 2,614,776 | | (21,949) | | (21,949) | | | 134,974 | 134,974 | 130,156 | 4,870 |
| 20030N-BA-8 | COMCAST CORP 03/01/2020 | | 02/24/2010 | TRANSFER | 08/31/2010 | ROYAL BANK OF SCOTLAND PLC | 5,000,000 | 4,994,950 | 5,462,900 | 4,995,148 | | 198 | | 198 | | | 467,752 | 467,752 | 130,181 | |
| 20030N-BB-6 | COMCAST CORP 03/01/2040 | | 02/24/2010 | DEUTSCHE BANK SECURITIES | 11/22/2010 | ROYAL BANK OF SCOTLAND PLC | 5,000,000 | 4,976,200 | 5,407,700 | 4,976,400 | | 200 | | 200 | | | 431,300 | 431,300 | 235,556 | |
| 12629Y-AA-9 | COOPER-STANDARD AUTOMOTI 05/01/2018 | | 04/29/2010 | DEUTSCHE BANK SECURITIES | 04/29/2010 | DEUTSCHE BANK SECURITIES | 90,000 | 90,000 | 92,138 | 90,000 | | | | | | | 2,138 | 2,138 | | |
| 23918K-AH-1 | DAVITA INC 03/15/2015 | | 06/21/2010 | Various | 10/20/2010 | TENDER OFFER | 9,532,000 | 9,521,295 | 9,901,365 | 9,521,552 | | 257 | | 257 | | | 379,813 | 379,813 | 412,722 | 175,939 |
| 991229-9A-5 | DINE EQUITY INC TERM LOAN 10/19/2017 | | 10/27/2010 | BARCLAYS BANK | 10/18/2010 | BARCLAYS BANK | 675,000 | 668,250 | 680,063 | 668,277 | | 27 | | 27 | | | 11,785 | 11,785 | 1,355 | |
| 26358B-AA-6 | DUANE STREET CLO 2006-3A, CLA 01/11/2021 | | 04/30/2010 | BANK OF AMERICA | 06/14/2010 | Various | 29,868,118 | 27,329,328 | 26,932,082 | 27,403,278 | | 73,950 | | 73,950 | | | (471,196) | (471,196) | 29,788 | 13,089 |
| 26361L-AA-9 | DUBAI ELECTRICITY & WATE 04/22/2015 | F | 04/15/2010 | CITIBANK | 04/15/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 5,000,000 | 5,000,000 | 5,162,500 | 5,000,000 | | | | | | | 162,500 | 162,500 | | |
| 991242-9A-8 | DUNKIN' BRANDS, INC. TERM LOA 11/23/2017 | | 12/13/2010 | BARCLAYS BANK | 11/18/2010 | BARCLAYS BANK | 1,000,000 | 995,000 | 1,000,000 | 995,000 | | | | | | | 5,000 | 5,000 | | |
| 991086-9C-5 | FIRST DATA CORPORATION B-2 TE 09/27/2014 | | 01/28/2010 | Various | 05/17/2010 | Various | 1,994,898 | 1,698,157 | 1,721,301 | 1,717,309 | | 19,152 | | 19,152 | | | 3,992 | 3,992 | 26,058 | |
| 33938E-AN-7 | FLEXTRONICS INTL LTD 11/15/2014 | F | 06/21/2010 | OPPENHEIMER & CO. INC | 12/16/2010 | CALLED @ 102.083 | 1,742,000 | 1,737,645 | 1,778,286 | 1,738,063 | | 418 | | 418 | | | 40,223 | 40,223 | 63,813 | 11,795 |
| 34528X-AF-6 | FORD CREDIT AUTO OWNER TRUST 04/15/2013 | | 08/27/2010 | MORGAN STANLEY DEAN WITTER | 12/09/2010 | J. P. MORGAN SECURITIES, INC. | 10,554,000 | 11,139,418 | 11,000,896 | 11,010,775 | | (128,643) | | (128,643) | | | (9,879) | (9,879) | 180,016 | 24,204 |
| 35687M-AT-4 | FREESCALE SEMICONDUCTOR 04/15/2018 | | 04/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 04/07/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 175,000 | 175,000 | 176,750 | 175,000 | | | | | | | 1,750 | 1,750 | | |
| 995101-9E-4 | FREESCALE SEMICONDUCTOR EXTEN 12/01/2016 | | 03/31/2010 | Various | 03/31/2010 | Various | | | 55,108 | 55,108 | | | | | | | | | | |
| 363206-AA-1 | GALE FORCE CLO LTD 2007-3A A1 04/19/2021 | F | 04/23/2010 | BANK OF AMERICA | 04/23/2010 | GOLDMAN, SACHS & CO. | 20,000,000 | 18,200,000 | 18,300,000 | 18,200,000 | | | | | | | 100,000 | 100,000 | 3,327 | 4,537 |
| 36967H-AV-9 | GENERAL ELEC CAP CORP 12/21/2012 | | 03/19/2010 | MORGAN STANLEY DEAN WITTER | 08/13/2010 | UNION BANK OF SWITZERLAND | 25,000,000 | 25,358,500 | 25,732,000 | 25,307,159 | | (51,341) | | (51,341) | | | 424,841 | 424,841 | 349,740 | 137,240 |
| 372917-AS-3 | GENZYME CORP-GENL DIVISN 06/15/2020 | | 06/14/2010 | GOLDMAN, SACHS & CO. | 08/23/2010 | Various | 5,000,000 | 4,959,300 | 5,195,880 | 4,959,548 | | 248 | | 248 | | | 236,332 | 236,332 | 19,583 | |
| 36186C-BF-9 | GMAC INC 12/19/2012 | | 03/15/2010 | HSBC SECURITIES, INC. | 08/13/2010 | UNION BANK OF SWITZERLAND | 25,000,000 | 25,400,000 | 25,773,500 | 25,340,576 | | (59,424) | | (59,424) | | | 432,924 | 432,924 | 365,139 | 135,972 |
| 39248#-9E-8 | GREEKTOWN HOLDINGS LLC NEW DI 09/30/2010 | | 01/05/2010 | VARIOUS | 06/30/2010 | VARIOUS | 456,428 | 456,428 | 456,428 | 456,428 | | | | | | | | | 32,835 | |
| 410345-9A-2 | HANESBRANDS TERM LOAN B 12/10/2015 | | 01/05/2010 | VARIOUS | 11/09/2010 | VARIOUS | 500,000 | 495,000 | 500,000 | 500,000 | | 5,000 | | 5,000 | | | | | 21,245 | |
| 41283J-AD-2 | HARLEY-DAVIDSON MOTORCYCLE TR 07/15/2014 | | 09/21/2010 | J. P. MORGAN SECURITIES, INC. | 12/10/2010 | WELLS FARGO | 9,412,000 | 9,648,771 | 9,593,622 | 9,616,933 | | (31,838) | | (31,838) | | | (23,310) | (23,310) | 56,472 | 5,647 |
| 41283K-AD-9 | HARLEY-DAVIDSON MOTORCYCLE TR 09/15/2015 | | 11/17/2010 | GREENWICH CAPITAL MARKETS, INC. | 12/10/2010 | WELLS FARGO | 9,000,000 | 8,999,730 | 8,961,680 | 8,999,736 | | 6 | | 6 | | | (38,056) | (38,056) | 8,415 | |
| 43812U-AD-3 | HONDA AUTO RECEIVABLES OWNER 07/15/2015 | | 08/26/2010 | BARCLAYS BANK | 12/09/2010 | J. P. MORGAN SECURITIES, INC. | 12,650,000 | 13,480,651 | 13,344,267 | 13,352,060 | | (128,591) | | (128,591) | | | (7,792) | (7,792) | 185,242 | 24,906 |
| 43812W-AD-9 | HONDA AUTO RECEIVABLES OWNER 09/15/2015 | | 08/27/2010 | MIZUHO SECURITIES USA INC | 12/09/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 6,930,000 | 7,270,003 | 7,205,034 | 7,224,616 | | (45,387) | | (45,387) | | | (19,581) | (19,581) | 75,595 | 10,164 |
| 451102-AC-1 | ICAHN ENTERPRISES/FIN 01/15/2016 | | 06/16/2010 | JEFFERIES & COMPANY, INC. | 07/30/2010 | EXCHANGE | 2,875,000 | 2,814,401 | 2,815,792 | 2,815,792 | | 1,391 | | 1,391 | | | | | 120,690 | 50,375 |
| 44984W-AA-5 | INEOS FINANCE PLC 05/15/2015 | F | 05/05/2010 | BARCLAYS BANK | 05/05/2010 | STERNE AGEE & LEACH | 175,000 | 175,000 | 177,406 | 175,000 | | | | | | | 2,406 | 2,406 | | |
| 459745-9A-5 | INTERNALTIONAL LEASE FIN CORP 03/17/2015 | | 04/07/2010 | BANK OF AMERICA | 03/15/2010 | BANK OF AMERICA | 576,923 | 565,385 | 581,971 | 565,431 | | 47 | | 47 | | | 16,540 | 16,540 | 37 | |
| 459745-9B-3 | INTERNATIONAL LEASE FIN COPR 03/17/2016 | | 04/12/2010 | BANK OF AMERICA | 03/15/2010 | BANK OF AMERICA | 423,077 | 414,615 | 426,779 | 414,628 | | 12 | | 12 | | | 12,151 | 12,151 | (385) | |
| 459745-FV-2 | INTL LEASE FINANCE CORP 09/15/2015 | | 03/17/2010 | BANK OF AMERICA | 03/18/2010 | STERNE AGEE & LEACH | 225,000 | 221,420 | 227,531 | 221,422 | | 1 | | 1 | | | 6,110 | 6,110 | 54 | |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 481087-AC-8 | JOSTENS IH CORP 10/01/2012 | | 06/11/2010 | GOLDMAN, SACHS & CO. | 09/22/2010 | TENDER OFFER | 3,675,000 | 3,675,000 | 3,675,000 | 3,675,000 | | | | | | | | | 142,291 | 58,379 |
| 46625H-HL-7 | JPMORGAN CHASE & CO 04/23/2019 | | 02/09/2010 | J. P. MORGAN SECURITIES, INC. | 03/05/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 10,000,000 | 10,931,200 | 11,009,000 | 10,925,001 | | (6,199) | | (6,199) | | | 83,999 | 83,999 | 239,750 | 190,750 |
| 494368-BE-2 | KIMBERLY-CLARK 08/01/2020 | | 07/26/2010 | J. P. MORGAN SECURITIES, INC. | 08/19/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 9,250,000 | 9,222,250 | 9,613,340 | 9,222,411 | | 161 | | 161 | | | 390,929 | 390,929 | 23,286 | |
| 486670-AE-5 | KMG FINANCE SUB BV 05/05/2020 | F | 04/28/2010 | CITIBANK | 04/28/2010 | JEFFERIES & COMPANY, INC. | 2,500,000 | 2,456,075 | 2,468,575 | 2,456,075 | | | | | | | 12,500 | 12,500 | | |
| 50075N-BA-1 | KRAFT FOODS INC 02/10/2020 | | 02/04/2010 | TRANSFER | 09/20/2010 | J. P. MORGAN SECURITIES, INC. | 10,000,000 | 9,917,600 | 10,972,700 | 9,921,553 | | 3,953 | | 3,953 | | | 1,051,147 | 1,051,147 | 335,938 | |
| 513075-AG-6 | LAMAR MEDIA CORP 01/01/2013 | | 02/01/2010 | CITIBANK | 04/22/2010 | TENDER OFFER | 2,000,000 | 2,000,000 | 1,984,160 | 2,000,000 | | | | | | | (15,840) | (15,840) | 84,708 | 13,292 |
| 50178T-AA-5 | LBI ESCROW CORP 11/01/2017 | | 03/24/2010 | BANK OF AMERICA | 03/24/2010 | STERNE AGEE & LEACH | 100,000 | 100,000 | 102,250 | 100,000 | | | | | | | 2,250 | 2,250 | | |
| 52602E-AC-6 | LENDER PROCESS SERVICES 07/01/2016 | | 10/07/2010 | JEFFERIES & COMPANY, INC. | 10/19/2010 | WELLS FARGO | 4,000,000 | 4,250,000 | 4,030,000 | 4,248,505 | | (1,495) | | (1,495) | | | (218,505) | (218,505) | 100,208 | 92,083 |
| 532776-AS-0 | LIN TELEVISION CORP 04/15/2018 | | 04/07/2010 | J. P. MORGAN SECURITIES, INC. | 04/12/2010 | WELLS FARGO | 115,000 | 115,000 | 117,444 | 115,000 | | | | | | | 2,444 | 2,444 | 80 | |
| 536022-AB-2 | LINN ENERGY LLC/FIN CORP 04/15/2020 | | 03/30/2010 | RBC DOMINION SECURITIES | 03/30/2010 | RBC DOMINION SECURITIES | 225,000 | 219,492 | 225,844 | 219,492 | | | | | | | 6,352 | 6,352 | | |
| 59156R-AX-6 | METLIFE INC 02/08/2021 | | 08/03/2010 | WARBURG DILLION READ LLC | 08/20/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 12,650,000 | 12,646,838 | 13,154,103 | 12,646,850 | | 12 | | 12 | | | 507,253 | 507,253 | 31,713 | |
| 991232-9A-9 | MICROSEMI CORPORATION TERM LO 11/02/2017 | | 12/22/2010 | MORGAN STANLEY DEAN WITTER | 11/05/2010 | MORGAN STANLEY DEAN WITTER | 675,000 | 668,250 | 680,906 | 668,250 | | | | | | | 12,656 | 12,656 | (2,577) | |
| 617446-7P-8 | MORGAN STANLEY 07/24/2020 | | 07/21/2010 | MORGAN STANLEY DEAN WITTER | 12/08/2010 | BANK OF AMERICA | 8,000,000 | 7,959,360 | 7,948,800 | 7,960,537 | | 1,177 | | 1,177 | | | (11,737) | (11,737) | 167,444 | |
| 63250@-AE-3 | NATIONAL AMUSEMENTS, INC. SEN 12/31/2010 | | 03/31/2010 | VARIOUS | 03/31/2010 | VARIOUS | | (336,644) | | | | | | | | | | | | |
| 63937W-AC-9 | NAVISTAR FINANCIAL CORP OWNER 01/21/2014 | | 10/19/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 12/10/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 20,000,000 | 20,255,468 | 20,237,500 | 20,232,376 | | (23,092) | | (23,092) | | | 5,124 | 5,124 | 63,017 | 4,422 |
| 688239-9B-0 | OSHKOSH TRUCK COPR TERM B LOA 12/06/2013 | | 01/20/2010 | VARIOUS | 09/27/2010 | VARIOUS | 1,302,901 | 1,307,787 | 1,302,901 | 1,302,901 | | (4,886) | | (4,886) | | | 43,180 | | | |
| 70319W-AA-6 | PATHEON INC 04/15/2017 | A | 04/09/2010 | J. P. MORGAN SECURITIES, INC. | 05/10/2010 | J. P. MORGAN SECURITIES, INC. | 175,000 | 175,000 | 178,938 | 175,000 | | | | | | | 3,938 | 3,938 | 839 | |
| 707132-AK-2 | PENINSULA GAMING LLC 08/15/2017 | | 01/19/2010 | JEFFERIES & COMPANY, INC. | 04/29/2010 | JEFFERIES & COMPANY, INC. | 1,500,000 | 1,545,000 | 1,545,000 | 1,543,609 | | (1,391) | | (1,391) | | | 1,391 | 1,391 | 119,444 | 74,354 |
| 717148-AA-8 | PHARMANET DEVELOPMENT GR 04/15/2017 | | 03/31/2010 | JEFFERIES & COMPANY, INC. | 03/31/2010 | JEFFERIES & COMPANY, INC. | 360,000 | 360,000 | 364,950 | 360,000 | | | | | | | 4,950 | 4,950 | | |
| 720830-9A-8 | PIERRE FOODS INC TERM LOAN 03/03/2016 | | 03/19/2010 | Various | 03/02/2010 | Various | 1,000,000 | 995,000 | 1,002,500 | 995,012 | | 12 | | 12 | | | 7,488 | 7,488 | 798 | |
| 726505-AJ-9 | PLAINS EXPLORATION & PRO 04/01/2020 | | 03/24/2010 | J. P. MORGAN SECURITIES, INC. | 07/06/2010 | BARCLAYS BANK | 500,000 | 500,000 | 481,250 | 500,000 | | | | | | | (18,750) | (18,750) | 10,590 | |
| 742718-DL-0 | PROCTER & GAMBLE CO 01/15/2014 | | 01/05/2010 | J. P. MORGAN SECURITIES, INC. | 06/28/2010 | CALLED @ 109.1970966 | 18,000,000 | 19,327,680 | 19,655,477 | 19,178,836 | | (148,844) | | (148,844) | | | 476,642 | 476,642 | 788,900 | 397,900 |
| 69368W-AA-8 | PTTEP AUST INTL FIN PTY 07/19/2015 | F | 07/14/2010 | GREENWICH CAPITAL MARKETS, INC. | 07/27/2010 | HSBC SECURITIES, INC. | 5,000,000 | 5,000,000 | 5,022,500 | 5,000,000 | | | | | | | 22,500 | 22,500 | 6,343 | |
| 749818-AB-6 | RACE POINT CLO 1A A2 LOANS 11/14/2013 | F | 08/23/2010 | CITICORP SECURITIES | 11/14/2010 | SCHEDULED REDEMPTION | 4,454,826 | 4,376,867 | 4,454,826 | 4,454,826 | | 77,959 | | 77,959 | | | | | 12,822 | 1,951 |
| 75508A-AB-2 | RAYONIER TRS HOLDINGS IN 3.75 10/15/2012 | | 03/31/2010 | EXCHANGE | 04/29/2010 | KBC FINANCIAL PRODUCTS USA INC | 3,000,000 | 3,078,044 | 3,302,081 | 3,075,348 | | (2,696) | | (2,696) | | | 226,733 | 226,733 | 62,063 | 51,875 |
| 78010X-AC-5 | ROYAL BK OF SCOTLAND PLC 03/16/2015 | F | 03/09/2010 | ROYAL BANK OF SCOTLAND PLC | 04/22/2010 | ROYAL BANK OF SCOTLAND PLC | 15,000,000 | 14,965,200 | 15,295,650 | 14,965,909 | | 709 | | 709 | | | 329,741 | 329,741 | 83,281 | |
| 80282F-AG-2 | SANTANDER DRIVE AUTO RECEIVAB 06/15/2017 | | 10/18/2010 | Various | 12/13/2010 | J. P. MORGAN SECURITIES, INC. | 9,112,000 | 9,268,740 | 9,250,104 | 9,257,172 | | (11,568) | | (11,568) | | | (7,068) | (7,068) | 60,801 | 3,099 |
| 802815-AQ-3 | SANTANDER US DEBT SA UNI 01/20/2015 | F | 01/13/2010 | MORGAN STANLEY DEAN WITTER | 09/07/2010 | FIRST TENNESSEE BANK (THE) | 3,000,000 | 3,000,000 | 3,006,000 | 3,000,000 | | | | | | | 6,000 | 6,000 | 71,687 | |
| 81180R-AE-2 | SEAGATE TECHNOLOGY HDD H 10/01/2016 | | 06/09/2010 | CITADEL SECURITIES | 12/15/2010 | BANK OF AMERICA | 4,000,000 | 3,920,000 | 4,010,000 | 3,925,374 | | 5,374 | | 5,374 | | | 84,626 | 84,626 | 195,689 | 52,511 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN 03/25/2020 | F | 03/18/2010 | TRANSFER | 08/25/2010 | NOMURA SECURITIES INTERNATIONAL, INC. | 5,000,000 | 4,976,400 | 5,432,750 | 4,977,218 | | 818 | | 818 | | | 455,532 | 455,532 | 94,184 | |
| 990079-9C-1 | SKILLED HEALTHCARE GROUP DELA 04/09/2016 | | 05/10/2010 | CREDIT SUISSE | 07/07/2010 | EXCHANGE | 69,450 | 68,929 | 68,948 | 68,947 | | 18 | | 18 | | | 1 | 1 | 891 | |
| 990079-9B-3 | SKILLED HEALTHCARE GROUP TERM 04/09/2016 | | 07/07/2010 | Various | 07/08/2010 | Various | 833,400 | 827,169 | 756,503 | 827,401 | | 233 | | 233 | | | (70,898) | (70,898) | 9,654 | |
| 995242-9F-3 | SMURFIT STONE CONTAINER EXIT 06/30/2016 | | 06/30/2010 | J. P. MORGAN SECURITIES, INC. | 02/22/2010 | J. P. MORGAN SECURITIES, INC. | 3,000,000 | 2,970,000 | 2,980,000 | 2,970,011 | | 11 | | 11 | | | 9,989 | 9,989 | 91 | |
| 85628U-AA-4 | STATE BANK INDIA LONDON 07/27/2015 | F | 07/22/2010 | BANK OF AMERICA | 07/29/2010 | CITIBANK | 2,500,000 | 2,492,700 | 2,528,125 | 2,492,722 | | 22 | | 22 | | | 35,403 | 35,403 | 1,875 | |
| 863667-AB-7 | STRYKER CORP 01/15/2020 | | 01/12/2010 | BARCLAYS BANK | 01/12/2010 | BARCLAYS BANK | 7,000,000 | 6,952,960 | 6,956,880 | 6,952,960 | | | | | | | 3,920 | 3,920 | | |
| 869237-AD-9 | SUSSER HOLDINGS & FINANC 05/15/2016 | | 04/30/2010 | BANK OF AMERICA | 05/11/2010 | RBC DOMINION SECURITIES | 350,000 | 345,958 | 351,750 | 345,967 | | 10 | | 10 | | | 5,783 | 5,783 | 578 | |

# SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 86959L-AA-1 | SVENSKA HANDELSBANKEN AB 06/10/2014 | F | 03/26/2010 | BANK OF AMERICA | 08/24/2010 | BARCLAYS BANK | 10,000,000 | 10,598,500 | 10,835,900 | 10,544,130 | | (54,370) | | (54,370) | | | 291,770 | 291,770 | 348,021 | 150,313 |
| 871503-AH-1 | SYMANTEC CORP 09/15/2020 | | 09/13/2010 | MORGAN STANLEY DEAN WITTER | 10/04/2010 | BARCLAYS BANK | 17,000,000 | 16,934,040 | 17,108,290 | 16,934,353 | | 313 | | 313 | | | 173,937 | 173,937 | 41,650 | |
| 880349-AM-7 | TENNECO INC 08/15/2018 | | 07/29/2010 | DEUTSCHE BANK SECURITIES | 12/03/2010 | CREDIT SUISSE FIRST BOSTON CORPORATION | 450,000 | 450,000 | 479,250 | 450,000 | | | | | | | 29,250 | 29,250 | 12,109 | |
| 909279-BF-7 | UNITED AIRLINES INC 08/01/2013 | | 01/11/2010 | J. P. MORGAN SECURITIES, INC. | 01/12/2010 | GOLDMAN, SACHS & CO. | 1,000,000 | 992,590 | 1,017,500 | 992,590 | | | | | | | 24,910 | 24,910 | | |
| 991425-9B-7 | UNITED COMPONENTS INC TERM LO 03/23/2017 | | 10/06/2010 | BANK OF AMERICA | 09/20/2010 | BANK OF AMERICA | 500,000 | 495,000 | 502,500 | 495,012 | | 12 | | 12 | | | 7,488 | 7,488 | 608 | |
| 91911X-AK-0 | VALEANT PHARMACEUTICALS 03/15/2020 | | 06/16/2010 | JEFFERIES & COMPANY, INC. | 10/27/2010 | CALLED @ 129.65 | 2,656,000 | 2,639,400 | 3,443,504 | 2,639,808 | | 408 | | 408 | | | 803,696 | 803,696 | 111,386 | 40,504 |
| 91911X-9A-4 | VALEANT PHARMACEUTICALS TRANC 09/27/2016 | | 10/15/2010 | Various | 11/23/2010 | Various | 2,200,000 | 2,207,600 | 2,200,000 | 2,200,000 | | (7,600) | | (7,600) | | | | | 15,714 | |
| 931142-CU-5 | WAL-MART STORES INC 07/08/2020 | | 06/30/2010 | BARCLAYS BANK | 10/18/2010 | Various | 25,000,000 | 24,977,000 | 25,241,350 | 24,977,110 | | 110 | | 110 | | | 264,240 | 264,240 | 51,858 | |
| 931142-CZ-4 | WAL-MART STORES INC 10/25/2020 | | 10/18/2010 | GOLDMAN, SACHS & CO. | 11/15/2010 | BARCLAYS BANK | 5,000,000 | 4,980,950 | 4,817,500 | 4,981,054 | | 104 | | 104 | | | (163,554) | (163,554) | 10,382 | |
| 990457-9J-4 | WARNER CHILCOTT COMPANY TERM 02/20/2016 | | 09/07/2010 | VARIOUS | 12/31/2010 | VARIOUS | 245,098 | 242,647 | 245,098 | 245,098 | | 2,451 | | 2,451 | | | | | 5,083 | |
| 95806A-AB-9 | WEST CORP FED CRED UNION 11/02/2012 | | 08/13/2010 | BANK OF AMERICA | 12/03/2010 | BANK OF AMERICA | 10,000,000 | 10,205,800 | 10,202,800 | 10,177,769 | | (28,031) | | (28,031) | | | 25,031 | 25,031 | 104,514 | 51,528 |
| 952355-9B-3 | WEST CORPORATION B-3 TERM LOA 10/24/2013 | | 05/19/2010 | BARCLAYS BANK | 10/05/2010 | SCHEDULED REDEMPTION | 4,000,000 | 4,017,500 | 4,000,000 | 4,000,000 | | (17,500) | | (17,500) | | | | | 125,071 | |
| 88880L-AB-9 | WEST VIRGINIA TOBACCO STLEMNT 06/01/2047 | | 03/31/2010 | Various | 04/15/2010 | Various | 473,000,000 | 21,433,552 | 8,632,250 | 12,051,944 | | 71,064 | 9,452,671 | (9,381,607) | | | (3,419,694) | (3,419,694) | | |
| 934548-AE-8 | WMG ACQUISITION CORP 04/15/2014 | | 06/24/2010 | OPPENHEIMER & CO. INC | 09/08/2010 | BANK OF AMERICA | 1,600,000 | 1,532,000 | 1,476,000 | 1,535,134 | | 3,134 | | 3,134 | | | (59,134) | (59,134) | 48,511 | 24,256 |
| 98156Y-AF-8 | WORLD OMNI AUTO RECEIVABLES T 05/15/2014 | | 08/26/2010 | BARCLAYS BANK | 12/09/2010 | J. P. MORGAN SECURITIES, INC. | 3,725,000 | 4,013,978 | 3,967,852 | 3,970,720 | | (43,258) | | (43,258) | | | (2,868) | (2,868) | 63,044 | 8,476 |
| 982526-9B-3 | WRIGLEY WM JR CO TERM B-1 12/17/2012 | | 01/14/2010 | J. P. MORGAN SECURITIES, INC. | 06/28/2010 | SCHEDULED REDEMPTION | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | | | | 28,470 | |
| 982526-9C-1 | WRIGLEY WM JR CO TERM B-2 12/17/2014 | | 01/14/2010 | J. P. MORGAN SECURITIES, INC. | 06/28/2010 | SCHEDULED REDEMPTION | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | | | | 50,284 | |
| 3899999. Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,129,973,806 | 686,115,412 | 681,430,770 | 675,950,767 | | (1,103,727) | 9,452,671 | (10,556,398) | | | 5,480,004 | 5,480,004 | 8,683,536 | 2,573,993 |
| 8399998. Total - Bonds | | | | | | | 2,190,424,747 | 1,614,344,655 | 1,634,420,849 | 1,605,285,269 | | 1,039,992 | 13,296,159 | (12,256,166) | | | 29,135,580 | 29,135,580 | 12,952,517 | 3,678,248 |
| 151888-AB-6 | C-III CAPITAL PARTNERS LLC CLASS A | | 03/05/2010 | DIRECT | 12/23/2010 | DIRECT | 1.890 | | 189,120 | | | | | | | | 189,120 | 189,120 | | |
| 8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | 189,120 | | | | | | | | 189,120 | 189,120 | | |
| 8999998. Total - Preferred Stocks | | | | | | | | | 189,120 | | | | | | | | 189,120 | 189,120 | | |
| 06846N-10-4 | BARRETT BILL CORP | | 03/17/2010 | DISTRIBUTION | 03/18/2010 | LAZARD FRERES & COMPANY | 2,324.000 | 78,347 | 78,662 | 78,347 | | | | | | | 315 | 315 | | |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 10/25/2010 | CITIGROUP GLOBAL MARKETS | 10/25/2010 | CITIGROUP GLOBAL MARKETS | 50.000 | 5,111 | 5,105 | 5,111 | | | | | | | (6) | (6) | | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 05/20/2010 | CITIGROUP GLOBAL MARKETS | 07/26/2010 | CITIGROUP GLOBAL MARKETS | 765.000 | 49,972 | 52,657 | 49,972 | | | | | | | 2,685 | 2,685 | 72 | |
| 806407-10-2 | SCHEIN HENRY INC | | 09/17/2010 | Various | 09/22/2010 | Various | 3,052.000 | 143,106 | 173,877 | 143,106 | | | | | | | 30,771 | 30,771 | | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 07/26/2010 | CITIGROUP GLOBAL MARKETS | 10/25/2010 | CITIGROUP GLOBAL MARKETS | 2,180.000 | 244,457 | 257,230 | 244,457 | | | | | | | 12,774 | 12,774 | 1,130 | |
| 9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 520,992 | 567,531 | 520,992 | | | | | | | 46,539 | 46,539 | 1,202 | |
| 261934-10-3 | DREYFUS MONEY MARKET | | 06/02/2010 | DIRECT | 06/02/2010 | DIRECT | 20.770 | 21 | 21 | 21 | | | | | | | | | | |
| 9399999. Common Stocks - Money Market Mutual Funds | | | | | | | | 21 | 21 | 21 | | | | | | | | | | |
| 9799998. Total - Common Stocks | | | | | | | | 521,013 | 567,552 | 521,013 | | | | | | | 46,539 | 46,539 | 1,202 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 521,013 | 756,672 | 521,013 | | | | | | | 235,659 | 235,659 | 1,202 | |
| 9999999 - Totals | | | | | | | | 1,614,865,668 | 1,635,177,520 | 1,605,806,281 | | 1,039,992 | 13,296,159 | (12,256,166) | | | 29,371,239 | 29,371,239 | 12,953,720 | 3,678,248 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code or Alien Insurer Identification Number | NAIC Valuation Method (See SVO Purposes and Procedures Manual) | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/Adjusted Carrying Value | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | | | XXX | XXX |
| 01609*-10-3 | ALIC REINSURANCE COMPANY | | 10773 | 2CIB1 | NO | | | 100,000.000 | 100.0 |
| 01989@-10-1 | ALLSTATE ASSURANCE COMPANY | | 70866 | 2CIB1 | YES | 45,606 | 9,747,314 | 1,000,000.000 | 100.0 |
| 02001@-10-3 | ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK | | 70874 | 2CIB1 | NO | | 497,018,846 | 100,000.000 | 100.0 |
| 16002*-10-4 | CHARTER NATIONAL LIFE INSURANCE COMPANY | | 61808 | 2CIB1 | NO | | 10,594,469 | 110,000.000 | 100.0 |
| 46118*-10-2 | INTRAMERICA LIFE INSURANCE COMPANY | | 64831 | 2CIB1 | NO | | 9,215,728 | 300,000.000 | 100.0 |
| 53301#-10-1 | LINCOLN BENEFIT LIFE COMPANY | | 65595 | 2CIB1 | NO | | 310,830,251 | 25,000.000 | 100.0 |
| 86869#-10-5 | SURETY LIFE INSURANCE COMPANY | | 69310 | 2CIB1 | NO | | 11,908,962 | 2,500,000.000 | 100.0 |
| 1299999. Common Stock - U.S. Life Insurer | | | | | | 45,606 | 849,315,569 | XXX | XXX |
| 01609*-20-2 | ALIC REINSURANCE COMPANY II | | | 2CIB3 | NO | | 250,000 | 100,000.000 | 100.0 |
| 01989#-10-9 | ALLSTATE ASSIGNMENT COMPANY | | | 2CIB3 | NO | | 3,246,371 | 1,000.000 | 100.0 |
| 02008@-10-6 | ALLSTATE LIFE FINANCIAL SERVICES | | | 2CIB3 | NO | | 210,877 | 250.000 | 100.0 |
| 02005@-10-9 | ALLSTATE SETTLEMENT CORPORATION | | | 2CIB3 | NO | | 14,060,201 | 1,000.000 | 100.0 |
| 1799999. Common Stock - Other Affiliates | | | | | | | 17,767,449 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 45,606 | 867,083,018 | XXX | XXX |
| 1999999 - Totals | | | | | | 45,606 | 867,083,018 | XXX | XXX |

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ ----------

2.Total amount of intangible assets nonadmitted $ ----------

# SCHEDULE D - PART 6 - SECTION 2

| 1 | 2 | 3 | 4 | Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---|---|---|---|---|
| | | | | 5 | 6 |
| CUSIP Identification | Name of Lower-Tier Company | Name of Company Listed in Section 1 Which Controls Lower-Tier Company | Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1 | Number of Shares | % of Outstanding |
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| | | | | | |
| | | | | | |
| 0399999 - Total | | | | XXX | XXX |

NONE

# SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | 13 | 14 | Interest | | | | | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | | | 15 | 16 | 17 | 18 | 19 | 20 | |
| CUSIP Identi-fication | Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| | TREASURY BILL | C | | 12/14/2010 | Various | 03/17/2011 | 12,871,313 | | 1,106 | | | 12,875,000 | 12,870,206 | | | 0.000 | 0.140 | MAT | | |
| | TREASURY BILL | C | | 12/21/2010 | DEUTSCHE BANK SECURITIES | 03/24/2011 | 1,499,580 | | 56 | | | 1,500,000 | 1,499,523 | | | 0.000 | 0.125 | MAT | | |
| 0199999. U.S. Governments - Issuer Obligations | | | | | | | 14,370,893 | | 1,163 | | | 14,375,000 | 14,369,730 | | | XXX | XXX | XXX | | |
| 0399999. Total - U.S. Government Bonds | | | | | | | 14,370,893 | | 1,163 | | | 14,375,000 | 14,369,730 | | | XXX | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated) | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 4199999. Total - Credit Tenant Loans | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7799999. Total - Issuer Obligations | | | | | | | 14,370,893 | | 1,163 | | | 14,375,000 | 14,369,730 | | | XXX | XXX | XXX | | |
| 7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8399999. Total Bonds | | | | | | | 14,370,893 | | 1,163 | | | 14,375,000 | 14,369,730 | | | XXX | XXX | XXX | | |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 09248U-70-0 | BLACKROCK LIQUIDITY FED FUND - INSTITUTI | | | 12/01/2010 | DIRECT | XXX | 10,717 | | | | | | 10,717 | 1 | | 0.041 | 2.688 | MON | 8 | |
| 38142B-50-0 | FINANCIAL SQUARE TREASURY INSTRUMENTS FU | | | 06/01/2010 | DIRECT | XXX | 1,532 | | | | | | 1,532 | | | 0.010 | 0.010 | MON | 2 | |
| 8899999. Exempt Money Market Mutual Funds | | | | | | | 12,249 | | | | | XXX | 12,249 | 1 | | XXX | XXX | XXX | 10 | |
| 09248U-61-9 | BLACKROCK LIQUIDITY TEMP FUND - INSTITUT | | | 12/01/2010 | DIRECT | XXX | 83,627 | | | | | | 83,627 | 11 | | 0.165 | 1.983 | MON | 842 | |
| 38141W-23-2 | GOLDMAN SACHS FINANCIAL SQUARE MONEY MAR | | | 12/01/2010 | DIRECT | XXX | 123,751 | | | | | | 123,751 | 15 | | 0.150 | 0.578 | MON | 345 | |
| 168099-Z0-2 | HARRIS INSIGHT FUND | | | 01/04/2010 | VARIOUS | XXX | 838,320 | | | | | | 838,320 | | | 0.000 | 0.000 | | | |
| 825252-72-9 | INVESCO AIM ADVISORS LIQUID ASSETS PORTF | | | 12/29/2010 | DIRECT | XXX | 18,521,835 | | | | | | 18,521,835 | 3,957 | | 0.190 | 0.184 | MON | 240 | |
| 4812A2-60-3 | J.P. MORGAN PRIME MONEY MARKET-INSTITUTI | | | 12/01/2010 | DIRECT | XXX | 24,921 | | | | | | 24,921 | 2 | | 0.100 | 0.608 | MON | 398 | |
| 8999999. Class One Money Market Mutual Funds | | | | | | | 19,592,454 | | | | | XXX | 19,592,454 | 3,985 | | XXX | XXX | XXX | 1,825 | |
| 9199999 - Totals | | | | | | | 33,975,596 | | 1,163 | | | XXX | 33,974,433 | 3,985 | | XXX | XXX | XXX | 1,835 | |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 01/07/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 01/15/2010 | 01/07/2011 | | 3,800,000 | S&P 500 | | 66,500 | (66,500) | | | | | | (66,500) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/21/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S BANK PLC | 01/29/2010 | 01/21/2011 | | 3,200,000 | S&P 500 | | 41,920 | (38,084) | 3,836 | | 3,836 | | | (38,084) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/05/2010 | 06/17/2011 | 500 | | 1,050.00 | | 5,136,000 | 5,711,500 | 10,847,500 | | 10,847,500 | | | 5,711,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/09/2010 | 06/17/2011 | 600 | | 1,050.00 | | 6,715,200 | 6,301,800 | 13,017,000 | | 13,017,000 | | | 6,301,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/25/2010 | 06/17/2011 | 100 | | 1,125.00 | | 760,200 | 779,300 | 1,539,500 | | 1,539,500 | | | 779,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/12/2010 | 06/17/2011 | 500 | | 1,075.00 | | 4,816,000 | 4,951,500 | 9,767,500 | | 9,767,500 | | | 4,951,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/28/2010 | 06/17/2011 | 600 | | 1,075.00 | | 7,363,200 | 4,357,800 | 11,721,000 | | 11,721,000 | | | 4,357,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/11/2010 | 06/17/2011 | 600 | | 1,075.00 | | 6,613,200 | 5,107,800 | 11,721,000 | | 11,721,000 | | | 5,107,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/02/2010 | 06/17/2011 | 750 | | 1,075.00 | | 5,941,500 | 8,709,750 | 14,651,250 | | 14,651,250 | | | 8,709,750 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/11/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S BANK PLC | 02/19/2010 | 02/11/2011 | | 3,200,000 | S&P 500 | | 71,680 | 34,861 | 106,541 | | 106,541 | | | 34,861 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/26/2010 | 06/17/2011 | 500 | | 1,100.00 | | 4,656,000 | 4,056,500 | 8,712,500 | | 8,712,500 | | | 4,056,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/07/2010 | 06/17/2011 | 550 | | 1,100.00 | | 6,931,100 | 2,652,650 | 9,583,750 | | 9,583,750 | | | 2,652,650 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/04/2010 | 06/17/2011 | 600 | | 1,100.00 | | 5,653,200 | 4,801,800 | 10,455,000 | | 10,455,000 | | | 4,801,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/18/2010 | 06/17/2011 | 600 | | 1,100.00 | | 6,271,200 | 4,183,800 | 10,455,000 | | 10,455,000 | | | 4,183,800 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/18/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | JP MORGAN CHASE BANK | 02/26/2010 | 02/18/2011 | | 1,600,000 | S&P 500 | | 32,480 | 16,258 | 48,738 | | 48,738 | | | 16,258 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/25/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 03/05/2010 | 02/25/2011 | | 3,100,000 | S&P 500 | | 73,160 | (65,512) | 7,648 | | 7,648 | | | (65,512) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/04/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | JP MORGAN CHASE BANK | 03/15/2010 | 03/04/2011 | | 2,600,000 | S&P 500 | | 54,080 | (54,080) | | | | | | (54,080) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/11/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 03/19/2010 | 03/11/2011 | | 4,200,000 | S&P 500 | | 92,400 | 16,330 | 108,730 | | 108,730 | | | 16,330 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/23/2010 | 03/18/2011 | 300 | | 1,175.00 | | 3,000,600 | (119,100) | 2,881,500 | | 2,881,500 | | | (119,100) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/25/2010 | 03/18/2011 | 500 | | 1,100.00 | | 6,001,000 | 2,071,500 | 8,072,500 | | 8,072,500 | | | 2,071,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/20/2010 | 03/18/2011 | 500 | | 1,100.00 | | 5,601,000 | 2,471,500 | 8,072,500 | | 8,072,500 | | | 2,471,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/26/2010 | 03/18/2011 | 500 | | 1,100.00 | | 5,601,000 | 2,471,500 | 8,072,500 | | 8,072,500 | | | 2,471,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/25/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 04/05/2010 | 03/25/2011 | | 2,700,000 | S&P 500 | | 65,880 | (55,516) | 10,364 | | 10,364 | | | (55,516) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/01/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | JP MORGAN CHASE BANK | 04/12/2010 | 04/01/2011 | | 3,500,000 | S&P 500 | | 80,500 | (75,614) | 4,886 | | 4,886 | | | (75,614) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/08/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 04/16/2010 | 04/08/2011 | | 3,400,000 | S&P 500 | | 74,800 | (63,590) | 11,210 | | 11,210 | | | (63,590) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/21/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 04/23/2010 | 04/21/2011 | | 4,000,000 | S&P 500 | | 82,800 | (48,089) | 34,711 | | 34,711 | | | (48,089) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/05/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 05/07/2010 | 05/05/2011 | | 2,900,000 | S&P 500 | | 43,500 | (41,602) | 1,898 | | 1,898 | | | (41,602) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/14/2010 | 03/18/2011 | 600 | | 1,125.00 | | 6,061,200 | 2,269,800 | 8,331,000 | | 8,331,000 | | | 2,269,800 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/12/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 05/14/2010 | 05/12/2011 | | 2,700,000 | S&P 500 | | 46,170 | 25,653 | 71,823 | | 71,823 | | | 25,653 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/13/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 05/21/2010 | 05/13/2011 | | 4,600,000 | S&P 500 | | 51,520 | 81,811 | 133,331 | | 133,331 | | | 81,811 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| S&P500 CLIQUET 05/24/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 05/28/2010 | 05/24/2011 | | 3,000,000 | S&P 500 | | 61,800 | 73,320 | 135,120 | | 135,120 | | | 73,320 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/20/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 05/28/2010 | 05/20/2011 | | 2,700,000 | S&P 500 | | 55,350 | 82,661 | 138,011 | | 138,011 | | | 82,661 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/27/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/04/2010 | 05/27/2011 | | 3,300,000 | S&P 500 | | 52,800 | 46,052 | 98,852 | | 98,852 | | | 46,052 | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/10/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/18/2010 | 06/10/2011 | | 3,700,000 | S&P 500 | | 85,470 | 116,450 | 201,920 | | 201,920 | | | 116,450 | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/17/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/25/2010 | 06/17/2011 | | 2,700,000 | S&P 500 | | 37,800 | 74,774 | 112,574 | | 112,574 | | | 74,774 | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/24/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/02/2010 | 06/24/2011 | | 2,300,000 | S&P 500 | | 29,440 | 75,212 | 104,652 | | 104,652 | | | 75,212 | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/01/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/09/2010 | 07/01/2011 | | 3,200,000 | S&P 500 | | 68,800 | 127,322 | 196,122 | | 196,122 | | | 127,322 | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/21/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/23/2010 | 07/21/2011 | | 3,600,000 | S&P 500 | | 72,360 | 135,180 | 207,540 | | 207,540 | | | 135,180 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/20/2010 | 12/16/2011 | 600 | | 1,075.00 | | 6,931,200 | 6,001,800 | 12,933,000 | | 12,933,000 | | | 6,001,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/27/2010 | 12/16/2011 | 500 | | 1,075.00 | | 5,501,000 | 5,276,500 | 10,777,500 | | 10,777,500 | | | 5,276,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/28/2010 | 06/17/2011 | 500 | | 1,025.00 | | 7,281,000 | 4,666,500 | 11,947,500 | | 11,947,500 | | | 4,666,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/06/2010 | 12/16/2011 | 500 | | 1,100.00 | | 5,886,000 | 3,946,500 | 9,832,500 | | 9,832,500 | | | 3,946,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/03/2010 | 12/16/2011 | 750 | | 1,100.00 | | 8,626,500 | 6,122,250 | 14,748,750 | | 14,748,750 | | | 6,122,250 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2010 | 12/16/2011 | 100 | | 1,200.00 | | 960,200 | 316,300 | 1,276,500 | | 1,276,500 | | | 316,300 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/03/2010 | 12/16/2011 | 1,000 | | 1,200.00 | | 10,602,000 | 2,163,000 | 12,765,000 | | 12,765,000 | | | 2,163,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/04/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/06/2010 | 08/04/2011 | | 3,400,000 | S&P 500 | | 54,740 | 69,003 | 123,743 | | 123,743 | | | 69,003 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/10/2010 | 12/16/2011 | 500 | | 1,125.00 | | 5,251,000 | 3,666,500 | 8,917,500 | | 8,917,500 | | | 3,666,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/17/2010 | 12/16/2011 | 500 | | 1,125.00 | | 5,501,000 | 3,416,500 | 8,917,500 | | 8,917,500 | | | 3,416,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2010 | 12/16/2011 | 100 | | 1,225.00 | | 943,200 | 179,300 | 1,122,500 | | 1,122,500 | | | 179,300 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/10/2010 | 12/16/2011 | 600 | | 1,225.00 | | 5,821,200 | 913,800 | 6,735,000 | | 6,735,000 | | | 913,800 | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/05/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/13/2010 | 08/05/2011 | | 2,200,000 | S&P 500 | | 29,040 | 48,536 | 77,576 | | 77,576 | | | 48,536 | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/18/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/20/2010 | 08/18/2011 | | 4,000,000 | S&P 500 | | 59,200 | 158,980 | 218,180 | | 218,180 | | | 158,980 | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/19/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 08/27/2010 | 08/19/2011 | | 3,200,000 | S&P 500 | | 49,920 | 133,827 | 183,747 | | 183,747 | | | 133,827 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/02/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/10/2010 | 09/02/2011 | | 2,000,000 | S&P 500 | | 36,000 | 63,754 | 99,754 | | 99,754 | | | 63,754 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/09/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 09/17/2010 | 09/09/2011 | | 3,100,000 | S&P 500 | | 61,070 | 75,873 | 136,943 | | 136,943 | | | 75,873 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/22/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 09/24/2010 | 09/22/2011 | | 3,000,000 | S&P 500 | | 59,100 | 65,016 | 124,116 | | 124,116 | | | 65,016 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/24/2010 | 09/16/2011 | 600 | | 1,125.00 | | 6,577,200 | 3,475,800 | 10,053,000 | | 10,053,000 | | | 3,475,800 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/23/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/04/2010 | 09/23/2011 | | 4,400,000 | S&P 500 | | 75,240 | 63,690 | 138,930 | | 138,930 | | | 63,690 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/04/2010 | 09/16/2011 | 600 | | 1,150.00 | | 5,527,200 | 3,421,800 | 8,949,000 | | 8,949,000 | | | 3,421,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/08/2010 | 09/16/2011 | 600 | | 1,150.00 | | 6,397,200 | 2,551,800 | 8,949,000 | | 8,949,000 | | | 2,551,800 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| S&P500 INDEX 09/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/05/2010 | 09/16/2011 | 500 | | 1,100.00 | | 6,651,000 | 2,676,500 | 9,327,500 | | 9,327,500 | | | 2,676,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/22/2010 | 09/16/2011 | 300 | | 1,175.00 | | 2,850,600 | 1,095,900 | 3,946,500 | | 3,946,500 | | | 1,095,900 | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/06/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 10/08/2010 | 10/06/2011 | | 4,100,000 | S&P 500 | | 50,430 | 39,520 | 89,950 | | 89,950 | | | 39,520 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/08/2010 | 09/16/2011 | 500 | | 1,075.00 | | 7,601,000 | 2,711,500 | 10,312,500 | | 10,312,500 | | | 2,711,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/13/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/15/2010 | 10/13/2011 | | 5,300,000 | S&P 500 | | 78,440 | 92,326 | 170,766 | | 170,766 | | | 92,326 | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/20/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 10/22/2010 | 10/20/2011 | | 4,100,000 | S&P 500 | | 65,190 | 62,283 | 127,473 | | 127,473 | | | 62,283 | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/27/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/29/2010 | 10/27/2011 | | 4,300,000 | S&P 500 | | 66,220 | 45,498 | 111,718 | | 111,718 | | | 45,498 | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/04/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 11/12/2010 | 11/04/2011 | | 3,700,000 | S&P 500 | | 49,580 | 34,195 | 83,775 | | 83,775 | | | 34,195 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/18/2010 | 03/18/2011 | 500 | | 1,075.00 | | 6,701,000 | 2,531,500 | 9,232,500 | | 9,232,500 | | | 2,531,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/11/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 11/19/2010 | 11/11/2011 | | 3,800,000 | S&P 500 | | 53,580 | 44,901 | 98,481 | | 98,481 | | | 44,901 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2010 | 03/18/2011 | 500 | | 1,050.00 | | 7,151,000 | 3,261,500 | 10,412,500 | | 10,412,500 | | | 3,261,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/02/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 12/10/2010 | 12/02/2011 | | 3,600,000 | S&P 500 | | 54,000 | 13,320 | 67,320 | | 67,320 | | | 13,320 | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2010 | 02/18/2011 | 500 | | 1,225.00 | | 2,051,000 | 451,500 | 2,502,500 | | 2,502,500 | | | 451,500 | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/17/2010 | 02/18/2011 | 500 | | 1,250.00 | | 1,306,000 | 361,500 | 1,667,500 | | 1,667,500 | | | 361,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/09/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 12/17/2010 | 12/09/2011 | | 3,400,000 | S&P 500 | | 59,160 | 3,026 | 62,186 | | 62,186 | | | 3,026 | | | | 100.00/100.00 |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | 205,481,220 | 121,398,693 | 326,879,913 | XXX | 326,879,913 | | | 121,398,693 | | | XXX | XXX |
| S&P500 INDEX 03/18/2011 775 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/08/2010 | 03/18/2011 | 1,000 | | 775.00 | | 1,252,000 | (1,212,000) | 40,000 | | 40,000 | | | (1,212,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/27/2010 | 03/18/2011 | 50 | | 1,250.00 | | 204,100 | (9,350) | 194,750 | | 194,750 | | | (9,350) | | | | 100.00/100.00 |
| S&P500 INDEX 01/21/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/30/2010 | 01/21/2011 | 200 | | 1,250.00 | | 290,400 | 9,600 | 300,000 | | 300,000 | | | 9,600 | | | | 100.00/100.00 |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | 1,746,500 | (1,211,750) | 534,750 | XXX | 534,750 | | | (1,211,750) | | | XXX | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | 207,227,720 | 120,186,943 | 327,414,663 | XXX | 327,414,663 | | | 120,186,943 | | | XXX | XXX |
| 3M USD LIBOR PAYER SWAPTION | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/15/2013 | | 250,000,000 | 5.80 | 5,940,000 | | | 3,170,084 | | 3,170,084 | (3,840,225) | | | | | | 0001 |
| 3M USD LIBOR PAYER SWAPTION | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/16/2011 | | 250,000,000 | 5.80 | 2,150,000 | | | 22,581 | | 22,581 | (2,611,326) | | | | | | 0001 |
| 3M USD LIBOR PAYER SWAPTION | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/15/2012 | | 250,000,000 | 5.80 | 4,270,000 | | | 1,158,319 | | 1,158,319 | (4,059,197) | | | | | | 0001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 12,360,000 | | | 4,350,984 | XXX | 4,350,984 | (10,510,747) | | | | | XXX | XXX |
| INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/03/2006 | 01/05/2011 | | 2,000,000 | 4.36 | 25,520 | 12,760 | | (12,760) | | (12,760) | (86) | | | | | | 0002 |
| INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 01/05/2011 | | 6,000,000 | 4.36 | 76,560 | 38,280 | | (38,279) | | (38,279) | (257) | | | | | | 0002 |
| INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/23/2006 | 01/25/2011 | | 3,000,000 | 4.32 | 37,920 | 18,960 | | (18,956) | | (18,956) | (142) | | | | | | 0002 |
| INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 01/25/2011 | | 6,000,000 | 4.32 | 75,840 | 37,920 | | (37,912) | | (37,912) | (284) | | | | | | 0002 |
| INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/31/2006 | 02/02/2011 | | 3,000,000 | 4.46 | 39,240 | 19,620 | | (19,615) | | (19,615) | (157) | | | | | | 0002 |
| INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 02/02/2011 | | 3,000,000 | 4.46 | 39,240 | 19,620 | | (19,615) | | (19,615) | (157) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 02/07/2006 | 02/09/2011 | | 1,000,000 | 4.49 | 12,500 | 6,250 | | (6,248) | | (6,248) | (55) | | | | | | 0002 |
| INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 02/09/2011 | | 4,000,000 | 4.49 | 50,000 | 25,000 | | (24,992) | | (24,992) | (218) | | | | | | 0002 |
| INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/13/2006 | 02/15/2011 | | 2,000,000 | 4.58 | 23,800 | 11,900 | | (11,896) | | (11,896) | (114) | | | | | | 0002 |
| INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 02/15/2011 | | 6,000,000 | 4.58 | 71,400 | 35,700 | | (35,687) | | (35,687) | (341) | | | | | | 0002 |
| INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 02/21/2006 | 02/23/2011 | | 3,000,000 | 4.55 | 33,600 | 16,800 | | (16,793) | | (16,793) | (204) | | | | | | 0002 |
| INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 02/23/2011 | | 6,000,000 | 4.55 | 67,200 | 33,600 | | (33,585) | | (33,585) | (409) | | | | | | 0002 |
| INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/27/2006 | 03/01/2011 | | 5,000,000 | 4.65 | 56,200 | 28,100 | | (28,086) | | (28,086) | (378) | | | | | | 0002 |
| INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/01/2011 | | 7,000,000 | 4.65 | 78,680 | 39,340 | | (39,321) | | (39,321) | (529) | | | | | | 0002 |
| INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/06/2006 | 03/08/2011 | | 2,000,000 | 4.72 | 24,600 | 12,300 | | (12,293) | | (12,293) | (187) | | | | | | 0002 |
| INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/08/2011 | | 8,000,000 | 4.72 | 98,400 | 49,200 | | (49,173) | | (49,173) | (747) | | | | | | 0002 |
| INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/14/2006 | 03/17/2011 | | 4,000,000 | 4.75 | 48,352 | 24,176 | | (24,161) | | (24,161) | (510) | | | | | | 0002 |
| INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/17/2011 | | 10,000,000 | 4.75 | 120,880 | 60,440 | | (60,402) | | (60,402) | (1,274) | | | | | | 0002 |
| INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 03/15/2012 | | 1,000,000,000 | 7.20 | 5,620,000 | | | 53,010 | | 53,010 | (1,432,351) | | | | | | 0002 |
| INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 02/01/2010 | 03/01/2011 | | 10,700,000 | 6.80 | 49,755 | | | | | | (68) | | | | | | 0003 |
| INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/15/2006 | 03/01/2011 | | 6,800,000 | 6.80 | 31,620 | | | | | | (44) | | | | | | 0003 |
| INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/20/2006 | 03/22/2011 | | 9,000,000 | 4.60 | 110,160 | 55,080 | | (55,043) | | (55,043) | (1,544) | | | | | | 0002 |
| INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/22/2011 | | 8,000,000 | 4.60 | 97,920 | 48,960 | | (48,927) | | (48,927) | (1,372) | | | | | | 0002 |
| INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/27/2006 | 03/29/2011 | | 10,000,000 | 4.68 | 120,000 | 60,000 | | (59,956) | | (59,956) | (1,929) | | | | | | 0002 |
| INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/29/2011 | | 9,000,000 | 4.68 | 108,000 | 54,000 | | (53,960) | | (53,960) | (1,736) | | | | | | 0002 |
| INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/03/2006 | 04/05/2011 | | 9,000,000 | 4.83 | 114,120 | 57,060 | | (57,015) | | (57,015) | (1,748) | | | | | | 0002 |
| INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/05/2011 | | 14,000,000 | 4.83 | 177,520 | 88,760 | | (88,689) | | (88,689) | (2,719) | | | | | | 0002 |
| INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 04/10/2006 | 04/12/2011 | | 23,000,000 | 4.89 | 295,550 | 147,775 | | (147,647) | | (147,647) | (4,955) | | | | | | 0002 |
| INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 04/12/2011 | | 8,000,000 | 4.89 | 102,800 | 51,400 | | (51,356) | | (51,356) | (1,724) | | | | | | 0002 |
| INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/17/2006 | 04/19/2011 | | 16,000,000 | 4.92 | 206,720 | 103,360 | | (103,265) | | (103,265) | (3,762) | | | | | | 0002 |
| INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/19/2011 | | 8,000,000 | 4.92 | 103,360 | 51,680 | | (51,632) | | (51,632) | (1,881) | | | | | | 0002 |
| INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/24/2006 | 04/24/2011 | | 16,000,000 | 4.89 | 204,000 | 102,000 | | (101,899) | | (101,899) | (4,386) | | | | | | 0002 |
| INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/24/2011 | | 6,000,000 | 4.89 | 76,500 | 38,250 | | (38,212) | | (38,212) | (1,645) | | | | | | 0002 |
| INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/02/2006 | 05/04/2011 | | 18,000,000 | 5.01 | 234,720 | 117,360 | | (117,233) | | (117,233) | (4,852) | | | | | | 0002 |
| INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 05/04/2011 | | 5,000,000 | 5.01 | 65,200 | 32,600 | | (32,565) | | (32,565) | (1,348) | | | | | | 0002 |
| INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/10/2011 | | 2,000,000 | 5.01 | 26,240 | 13,120 | | (13,105) | | (13,105) | (597) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/08/2006 | 05/10/2011 | | 18,000,000 | 5.01 | 236,160 | 118,080 | | (117,944) | | (117,944) | (5,369) | | | | | | 0002 |
| INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 05/18/2011 | | 8,000,000 | 5.01 | 108,960 | 54,480 | | (54,413) | | (54,413) | (2,730) | | | | | | 0002 |
| INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/16/2006 | 05/18/2011 | | 25,000,000 | 5.01 | 340,500 | 170,250 | | (170,041) | | (170,041) | (8,531) | | | | | | 0002 |
| INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/24/2011 | | 8,000,000 | 4.90 | 105,200 | 52,600 | | (52,532) | | (52,532) | (3,369) | | | | | | 0002 |
| INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/22/2006 | 05/24/2011 | | 29,000,000 | 4.90 | 381,350 | 190,675 | | (190,428) | | (190,428) | (12,211) | | | | | | 0002 |
| INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/01/2011 | | 24,000,000 | 4.95 | 325,200 | 162,600 | | (162,375) | | (162,375) | (10,581) | | | | | | 0002 |
| INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/30/2006 | 06/01/2011 | | 29,000,000 | 4.95 | 392,950 | 196,475 | | (196,203) | | (196,203) | (12,785) | | | | | | 0002 |
| INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/07/2011 | | 5,000,000 | 4.94 | 64,250 | 32,125 | | (32,078) | | (32,078) | (2,422) | | | | | | 0002 |
| INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/05/2006 | 06/07/2011 | | 20,000,000 | 4.94 | 257,000 | 128,500 | | (128,314) | | (128,314) | (9,686) | | | | | | 0002 |
| INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 06/14/2011 | | 8,000,000 | 4.94 | 94,240 | 47,120 | | (47,048) | | (47,048) | (4,203) | | | | | | 0002 |
| INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 06/12/2006 | 06/14/2011 | | 32,000,000 | 4.94 | 376,960 | 188,480 | | (188,192) | | (188,192) | (16,814) | | | | | | 0002 |
| INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/21/2011 | | 9,000,000 | 5.11 | 109,080 | 54,540 | | (54,452) | | (54,452) | (4,251) | | | | | | 0002 |
| INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/19/2006 | 06/21/2011 | | 30,000,000 | 5.11 | 363,600 | 181,800 | | (181,508) | | (181,508) | (14,171) | | | | | | 0002 |
| INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 06/28/2011 | | 8,000,000 | 5.21 | 96,000 | 48,000 | | (47,919) | | (47,919) | (3,677) | | | | | | 0002 |
| INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 06/26/2006 | 06/28/2011 | | 31,000,000 | 5.21 | 372,000 | 186,000 | | (185,686) | | (185,686) | (14,249) | | | | | | 0002 |
| INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/07/2011 | | 4,000,000 | 5.19 | 48,240 | 24,120 | | (24,077) | | (24,077) | (2,100) | | | | | | 0002 |
| INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/05/2006 | 07/07/2011 | | 33,000,000 | 5.19 | 397,980 | 198,990 | | (198,633) | | (198,633) | (17,328) | | | | | | 0002 |
| INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/12/2011 | | 4,000,000 | 5.11 | 48,000 | 24,000 | | (23,956) | | (23,956) | (2,466) | | | | | | 0002 |
| INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/10/2006 | 07/12/2011 | | 18,000,000 | 5.11 | 216,000 | 108,000 | | (107,800) | | (107,800) | (11,095) | | | | | | 0002 |
| INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 07/19/2011 | | 5,000,000 | 5.04 | 60,400 | 30,200 | | (30,142) | | (30,142) | (3,589) | | | | | | 0002 |
| INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/17/2006 | 07/19/2011 | | 21,000,000 | 5.04 | 253,680 | 126,840 | | (126,595) | | (126,595) | (15,073) | | | | | | 0002 |
| INT RATE CAP0194 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/19/2006 | 07/21/2011 | | 34,000,000 | 5.06 | 411,400 | 205,700 | | (205,298) | | (205,298) | (25,268) | | | | | | 0002 |
| INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/25/2006 | 07/27/2011 | | 24,000,000 | 5.01 | 290,160 | 145,080 | | (144,786) | | (144,786) | (19,476) | | | | | | 0002 |
| INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 08/02/2011 | | 4,000,000 | 4.92 | 50,120 | 25,060 | | (25,007) | | (25,007) | (3,802) | | | | | | 0002 |
| INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/31/2006 | 08/02/2011 | | 25,000,000 | 4.92 | 313,250 | 156,625 | | (156,296) | | (156,296) | (23,765) | | | | | | 0002 |
| INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/09/2011 | | 5,000,000 | 4.85 | 60,400 | 30,200 | | (30,134) | | (30,134) | (5,433) | | | | | | 0002 |
| INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/07/2006 | 08/09/2011 | | 23,000,000 | 4.85 | 277,840 | 138,920 | | (138,616) | | (138,616) | (24,990) | | | | | | 0002 |
| INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/31/2011 | | 5,000,000 | 4.77 | 58,250 | 29,125 | | (29,053) | | (29,053) | (7,120) | | | | | | 0002 |
| INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/29/2006 | 08/31/2011 | | 14,000,000 | 4.77 | 163,100 | 81,550 | | (81,349) | | (81,349) | (19,935) | | | | | | 0002 |
| INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/07/2011 | | 4,000,000 | 4.72 | 48,480 | 24,240 | | (24,178) | | (24,178) | (6,275) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 09/05/2006 | 09/07/2011 | | 22,000,000 | 4.72 | 266,640 | 133,320 | | (132,979) | | (132,979) | (34,514) | | | | | | 0002 |
| INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/11/2011 | | 1,000,000 | 4.72 | 12,180 | 6,090 | | (6,074) | | (6,074) | (1,656) | | | | | | 0002 |
| INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/07/2006 | 09/11/2011 | | 14,000,000 | 4.72 | 170,520 | 85,260 | | (85,037) | | (85,037) | (23,177) | | | | | | 0002 |
| INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/13/2011 | | 6,000,000 | 4.73 | 72,360 | 36,180 | | (36,085) | | (36,085) | (9,860) | | | | | | 0002 |
| INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/11/2006 | 09/13/2011 | | 13,000,000 | 4.73 | 156,780 | 78,390 | | (78,183) | | (78,183) | (21,364) | | | | | | 0002 |
| INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/20/2011 | | 2,000,000 | 4.80 | 23,500 | 11,750 | | (11,718) | | (11,718) | (3,234) | | | | | | 0002 |
| INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/18/2006 | 09/20/2011 | | 12,000,000 | 4.80 | 141,000 | 70,500 | | (70,308) | | (70,308) | (19,406) | | | | | | 0002 |
| INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/27/2011 | | 2,000,000 | 4.52 | 24,100 | 12,050 | | (12,016) | | (12,016) | (4,384) | | | | | | 0002 |
| INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 09/25/2006 | 09/27/2011 | | 12,000,000 | 4.52 | 144,600 | 72,300 | | (72,096) | | (72,096) | (26,302) | | | | | | 0002 |
| INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 10/04/2011 | | 2,000,000 | 4.55 | 24,880 | 12,440 | | (12,404) | | (12,404) | (4,482) | | | | | | 0002 |
| INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/02/2006 | 10/04/2011 | | 10,000,000 | 4.55 | 124,400 | 62,200 | | (62,018) | | (62,018) | (22,408) | | | | | | 0002 |
| INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 10/25/2011 | | 1,000,000 | 4.79 | 11,900 | 5,950 | | (5,931) | | (5,931) | (2,060) | | | | | | 0002 |
| INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/23/2006 | 10/25/2011 | | 4,000,000 | 4.79 | 47,600 | 23,800 | | (23,723) | | (23,723) | (8,241) | | | | | | 0002 |
| INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 11/08/2011 | | 2,000,000 | 4.70 | 23,160 | 11,580 | | (11,500) | | (11,500) | (4,819) | | | | | | 0002 |
| INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/06/2006 | 11/08/2011 | | 13,000,000 | 4.70 | 150,540 | 75,270 | | (74,752) | | (74,752) | (31,321) | | | | | | 0002 |
| INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 11/15/2011 | | 2,000,000 | 4.61 | 23,080 | 11,540 | | (11,499) | | (11,499) | (5,323) | | | | | | 0002 |
| INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/13/2006 | 11/15/2011 | | 2,000,000 | 4.61 | 23,080 | 11,540 | | (11,499) | | (11,499) | (5,323) | | | | | | 0002 |
| INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 11/27/2011 | | 1,000,000 | 4.56 | 11,300 | 5,650 | | (5,629) | | (5,629) | (2,933) | | | | | | 0002 |
| INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/22/2006 | 11/27/2011 | | 7,000,000 | 4.56 | 79,100 | 39,550 | | (39,401) | | (39,401) | (20,531) | | | | | | 0002 |
| INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/28/2006 | 11/30/2011 | | 6,000,000 | 4.50 | 69,600 | 34,800 | | (34,668) | | (34,668) | (18,696) | | | | | | 0002 |
| INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 12/06/2011 | | 2,000,000 | 4.38 | 23,600 | 11,800 | | (11,754) | | (11,754) | (6,984) | | | | | | 0002 |
| INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 12/04/2006 | 12/06/2011 | | 6,000,000 | 4.38 | 70,800 | 35,400 | | (35,262) | | (35,262) | (20,951) | | | | | | 0002 |
| INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 12/20/2006 | 12/22/2011 | | 6,000,000 | 4.56 | 66,840 | 33,420 | | (33,281) | | (33,281) | (19,745) | | | | | | 0002 |
| INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/04/2007 | 01/08/2012 | | 11,000,000 | 4.61 | 59,950 | 59,950 | | (119,626) | | (119,626) | (37,096) | | | | | | 0002 |
| INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 01/10/2012 | | 1,000,000 | 4.66 | 5,350 | 5,350 | | (10,675) | | (10,675) | (3,260) | | | | | | 0002 |
| INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 01/08/2007 | 01/10/2012 | | 4,000,000 | 4.66 | 21,400 | 21,400 | | (42,702) | | (42,702) | (13,038) | | | | | | 0002 |
| INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 01/24/2012 | | 1,000,000 | 4.76 | 5,175 | 5,175 | | (10,324) | | (10,324) | (3,186) | | | | | | 0002 |
| INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2007 | 01/24/2012 | | 5,000,000 | 4.76 | 25,875 | 25,875 | | (51,622) | | (51,622) | (15,928) | | | | | | 0002 |
| INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 02/08/2012 | | 1,000,000 | 4.77 | 4,925 | 4,925 | | (9,823) | | (9,823) | (3,318) | | | | | | 0002 |
| INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/06/2007 | 02/08/2012 | | 5,000,000 | 4.77 | 24,625 | 24,625 | | (49,117) | | (49,117) | (16,591) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/07/2012 | | 1,000,000 | 4.45 | 5,850 | 5,850 | | (11,663) | | (11,663) | (4,560) | | | | | | 0002 |
| INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/05/2007 | 03/07/2012 | | 7,000,000 | 4.45 | 40,950 | 40,950 | | (81,640) | | (81,640) | (31,919) | | | | | | 0002 |
| INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/13/2012 | | 2,000,000 | 4.45 | 11,140 | 11,140 | | (22,205) | | (22,205) | (9,306) | | | | | | 0002 |
| INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/13/2007 | 03/13/2012 | | 8,000,000 | 4.45 | 44,560 | 44,560 | | (88,821) | | (88,821) | (37,222) | | | | | | 0002 |
| INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/21/2012 | | 1,000,000 | 4.50 | 5,510 | 5,510 | | (10,982) | | (10,982) | (4,632) | | | | | | 0002 |
| INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/19/2007 | 03/21/2012 | | 11,000,000 | 4.50 | 60,610 | 60,610 | | (120,799) | | (120,799) | (50,948) | | | | | | 0002 |
| INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/28/2012 | | 1,000,000 | 4.46 | 5,840 | 5,840 | | (11,634) | | (11,634) | (4,910) | | | | | | 0002 |
| INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/26/2007 | 03/28/2012 | | 10,000,000 | 4.46 | 58,400 | 58,400 | | (116,343) | | (116,343) | (49,100) | | | | | | 0002 |
| INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/04/2012 | | 1,000,000 | 4.55 | 5,815 | 5,815 | | (11,582) | | (11,582) | (4,738) | | | | | | 0002 |
| INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/03/2007 | 04/04/2012 | | 14,000,000 | 4.55 | 81,410 | 81,410 | | (162,144) | | (162,144) | (66,332) | | | | | | 0002 |
| INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 04/10/2007 | 04/12/2012 | | 12,000,000 | 4.63 | 68,160 | 68,160 | | (135,705) | | (135,705) | (55,182) | | | | | | 0002 |
| INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 04/16/2007 | 04/18/2012 | | 7,000,000 | 4.68 | 38,185 | 38,185 | | (76,003) | | (76,003) | (31,731) | | | | | | 0002 |
| INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/25/2012 | | 1,000,000 | 4.54 | 5,750 | 5,750 | | (11,435) | | (11,435) | (5,122) | | | | | | 0002 |
| INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/23/2007 | 04/25/2012 | | 10,000,000 | 4.54 | 57,500 | 57,500 | | (114,348) | | (114,348) | (51,216) | | | | | | 0002 |
| INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/02/2012 | | 1,000,000 | 4.53 | 5,720 | 5,720 | | (11,367) | | (11,367) | (5,282) | | | | | | 0002 |
| INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/30/2007 | 05/02/2012 | | 9,000,000 | 4.53 | 51,480 | 51,480 | | (102,302) | | (102,302) | (47,537) | | | | | | 0002 |
| INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/24/2012 | | 1,000,000 | 4.75 | 5,485 | 5,485 | | (10,886) | | (10,886) | (4,888) | | | | | | 0002 |
| INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/22/2007 | 05/24/2012 | | 3,000,000 | 4.75 | 16,455 | 16,455 | | (32,658) | | (32,658) | (14,665) | | | | | | 0002 |
| INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/31/2012 | | 1,000,000 | 4.82 | 5,420 | 5,420 | | (10,754) | | (10,754) | (4,768) | | | | | | 0002 |
| INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/29/2007 | 05/31/2012 | | 8,000,000 | 4.82 | 43,360 | 43,360 | | (86,033) | | (86,033) | (38,141) | | | | | | 0002 |
| INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/14/2012 | | 1,000,000 | 5.16 | 6,590 | 6,590 | | (10,757) | | (10,757) | (5,208) | | | | | | 0002 |
| INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/12/2007 | 06/14/2012 | | 18,000,000 | 5.16 | 118,620 | 118,620 | | (193,622) | | (193,622) | (93,743) | | | | | | 0002 |
| INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/27/2012 | | 2,000,000 | 4.99 | 12,840 | 12,840 | | (21,457) | | (21,457) | (11,370) | | | | | | 0002 |
| INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/25/2007 | 06/27/2012 | | 26,000,000 | 4.99 | 166,920 | 166,920 | | (278,942) | | (278,942) | (147,808) | | | | | | 0002 |
| INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 07/11/2012 | | 7,000,000 | 5.07 | 46,025 | 46,025 | | (91,074) | | (91,074) | (33,071) | | | | | | 0002 |
| INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/09/2007 | 07/11/2012 | | 24,000,000 | 5.07 | 157,800 | 157,800 | | (312,252) | | (312,252) | (113,387) | | | | | | 0002 |
| INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/25/2012 | | 15,000,000 | 4.86 | 99,450 | 99,450 | | (195,931) | | (195,931) | (84,031) | | | | | | 0002 |
| INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/23/2007 | 07/25/2012 | | 35,000,000 | 4.86 | 232,050 | 232,050 | | (457,172) | | (457,172) | (196,071) | | | | | | 0002 |
| INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/02/2012 | | 2,000,000 | 4.66 | 14,800 | 14,800 | | (29,050) | | (29,050) | (13,011) | | | | | | 0002 |
| INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/31/2007 | 08/02/2012 | | 15,000,000 | 4.66 | 111,000 | 111,000 | | (217,876) | | (217,876) | (97,585) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/07/2007 | 08/07/2012 | | 23,000,000 | 4.56 | 171,235 | 171,235 | | (335,014) | | (335,014) | (161,761) | | | | | | 0002 |
| INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/13/2012 | | 3,000,000 | 4.57 | 23,355 | 23,355 | | (45,653) | | (45,653) | (21,383) | | | | | | 0002 |
| INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/13/2007 | 08/13/2012 | | 14,000,000 | 4.57 | 108,990 | 108,990 | | (213,046) | | (213,046) | (99,788) | | | | | | 0002 |
| INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 08/24/2012 | | 1,000,000 | 4.34 | 8,100 | 8,100 | | (15,692) | | (15,692) | (8,445) | | | | | | 0002 |
| INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 08/22/2007 | 08/24/2012 | | 23,000,000 | 4.34 | 186,300 | 186,300 | | (360,920) | | (360,920) | (194,233) | | | | | | 0002 |
| INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/30/2012 | | 1,000,000 | 4.22 | 7,970 | 7,970 | | (15,347) | | (15,347) | (9,159) | | | | | | 0002 |
| INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/28/2007 | 08/30/2012 | | 17,000,000 | 4.22 | 135,490 | 135,490 | | (260,898) | | (260,898) | (155,701) | | | | | | 0002 |
| INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/10/2007 | 09/12/2012 | | 21,000,000 | 3.98 | 169,260 | 169,260 | | (320,412) | | (320,412) | (226,958) | | | | | | 0002 |
| INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/17/2007 | 09/19/2012 | | 17,000,000 | 4.20 | 135,575 | 135,575 | | (258,731) | | (258,731) | (165,034) | | | | | | 0002 |
| INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/27/2012 | | 1,000,000 | 4.26 | 8,720 | 8,720 | | (16,686) | | (16,686) | (9,580) | | | | | | 0002 |
| INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 09/25/2007 | 09/27/2012 | | 21,000,000 | 4.26 | 183,120 | 183,120 | | (350,399) | | (350,399) | (201,178) | | | | | | 0002 |
| INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 10/09/2007 | 10/11/2012 | | 32,000,000 | 4.38 | 250,240 | 250,240 | | (476,835) | | (476,835) | (292,210) | | | | | | 0002 |
| INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 10/24/2012 | | 1,000,000 | 4.06 | 8,390 | 8,390 | | (15,648) | | (15,648) | (11,199) | | | | | | 0002 |
| INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/22/2007 | 10/24/2012 | | 22,000,000 | 4.06 | 184,580 | 184,580 | | (344,252) | | (344,252) | (246,379) | | | | | | 0002 |
| INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 11/19/2012 | | 3,000,000 | 3.57 | 28,800 | 28,800 | | (51,162) | | (51,162) | (45,334) | | | | | | 0002 |
| INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/19/2007 | 11/19/2012 | | 17,000,000 | 3.57 | 163,200 | 163,200 | | (289,919) | | (289,919) | (256,894) | | | | | | 0002 |
| INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 01/10/2008 | 10/10/2012 | | 150,000,000 | 4.50 | 585,000 | 585,000 | | (1,080,337) | | (1,080,337) | (1,243,887) | | | | | | 0002 |
| INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 01/11/2008 | 01/11/2013 | | 150,000,000 | 4.10 | | 911,250 | | (2,463,438) | | (2,463,438) | (1,837,375) | | | | | | 0002 |
| INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 02/05/2013 | | 5,000,000 | 2.73 | 207,000 | | | 29,798 | | 29,798 | (122,027) | | | | | | 0002 |
| INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 02/20/2013 | | 10,000,000 | 2.85 | 387,000 | | | 57,194 | | 57,194 | (237,004) | | | | | | 0002 |
| INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 03/08/2013 | | 10,000,000 | 2.48 | 492,000 | | | 85,102 | | 85,102 | (290,185) | | | | | | 0002 |
| INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 03/18/2013 | | 5,000,000 | 2.35 | 266,000 | | 786 | 51,182 | | 51,182 | (153,548) | | | | | | 0002 |
| INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 03/25/2013 | | 10,000,000 | 2.56 | 475,000 | | | 86,569 | | 86,569 | (283,418) | | | | | | 0002 |
| INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 04/08/2013 | | 15,000,000 | 2.66 | 676,000 | | 5,479 | 123,892 | | 123,892 | (414,768) | | | | | | 0002 |
| INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 04/22/2013 | | 5,000,000 | 3.00 | 184,000 | | | 32,460 | | 32,460 | (119,972) | | | | | | 0002 |
| INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 05/13/2013 | | 15,000,000 | 3.09 | 529,000 | | | 97,580 | | 97,580 | (354,165) | | | | | | 0002 |
| INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 05/28/2013 | | 5,000,000 | 3.26 | 159,000 | | | 30,062 | | 30,062 | (110,461) | | | | | | 0002 |
| INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 06/05/2013 | | 5,000,000 | 3.31 | 155,000 | | | 29,876 | | 29,876 | (109,185) | | | | | | 0002 |
| INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 06/18/2013 | | 15,000,000 | 3.62 | 377,000 | | | 74,002 | | 74,002 | (287,004) | | | | | | 0002 |
| INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 06/26/2013 | | 5,000,000 | 3.47 | 141,000 | | | 28,572 | | 28,572 | (103,688) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 06/30/2013 | | 5,000,000 | 3.34 | 154,000 | | | 31,851 | | 31,851 | (110,420) | | | | | | 0002 |
| INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 07/03/2013 | | 15,000,000 | 3.30 | 478,000 | | | 100,218 | | 100,218 | (338,711) | | | | | | 0002 |
| INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 07/12/2013 | | 10,000,000 | 3.20 | 343,000 | | | 74,265 | | 74,265 | (238,201) | | | | | | 0002 |
| INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 07/24/2013 | | 10,000,000 | 3.41 | 300,000 | | | 66,021 | | 66,021 | (219,063) | | | | | | 0002 |
| INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 08/05/2013 | | 5,000,000 | 3.23 | 171,000 | | | 39,278 | | 39,278 | (120,013) | | | | | | 0002 |
| INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 08/15/2013 | | 5,000,000 | 3.15 | 181,000 | | | 43,043 | | 43,043 | (124,814) | | | | | | 0002 |
| INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 08/26/2013 | | 7,000,000 | 3.07 | 268,000 | | | 66,242 | | 66,242 | (181,314) | | | | | | 0002 |
| INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 11/01/2009 | 01/28/2013 | | 5,000,000 | 2.94 | 179,000 | | | 24,190 | | 24,190 | (107,270) | | | | | | 0002 |
| INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 11/01/2009 | 04/01/2013 | | 5,000,000 | 2.56 | 238,000 | | 1,500 | 44,239 | | 44,239 | (142,801) | | | | | | 0002 |
| INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 11/01/2009 | 05/28/2013 | | 5,000,000 | 3.25 | 160,000 | | | 30,268 | | 30,268 | (111,076) | | | | | | 0002 |
| INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 11/01/2009 | 08/08/2013 | | 6,500,000 | 3.19 | 228,000 | | | 53,131 | | 53,131 | (159,319) | | | | | | 0002 |
| INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 09/11/2008 | 02/25/2013 | | 7,000,000 | 2.75 | 227,000 | | | 13,545 | | 13,545 | (116,944) | | | | | | 0002 |
| INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | BARCLAY'S CAPITAL | 09/18/2008 | 06/01/2012 | | 8,750,000 | 7.00 | 18,400 | | | 107 | | 107 | (8,347) | | | | | | 0003 |
| INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/15/2013 | | 3,700,000 | 2.88 | | 15,170 | | (2,693) | | (2,693) | (106,665) | | | | | | 0002 |
| INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 01/16/2009 | 09/15/2013 | | 7,300,000 | 2.88 | | 29,930 | | (5,313) | | (5,313) | (210,446) | | | | | | 0002 |
| INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 10/15/2013 | | 3,600,000 | 2.74 | | 17,316 | | (2,471) | | (2,471) | (110,811) | | | | | | 0002 |
| INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 01/16/2009 | 10/15/2013 | | 6,100,000 | 2.76 | | 28,518 | | (2,863) | | (2,863) | (186,340) | | | | | | 0002 |
| INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 11/15/2013 | | 2,200,000 | 2.30 | | 26,400 | | (35,118) | | (35,118) | (79,893) | | | | | | 0002 |
| INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/11/2009 | 11/15/2013 | | 3,600,000 | 2.30 | | 43,200 | | (57,466) | | (57,466) | (130,734) | | | | | | 0002 |
| INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 12/15/2013 | | 2,600,000 | 1.53 | | 48,698 | 18,576 | (50,057) | | (50,057) | (124,742) | | | | | | 0002 |
| INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/11/2009 | 12/15/2013 | | 6,000,000 | 1.53 | | 112,380 | 42,867 | (115,517) | | (115,517) | (287,865) | | | | | | 0002 |
| INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 01/15/2014 | | 2,200,000 | 2.83 | | | | (123,993) | | (123,993) | (85,793) | | | | | | 0002 |
| INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 05/27/2009 | 01/15/2014 | | 4,300,000 | 2.83 | | | | (242,349) | | (242,349) | (167,685) | | | | | | 0002 |
| INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 02/15/2014 | | 5,200,000 | 2.83 | | | | (257,233) | | (257,233) | (210,705) | | | | | | 0002 |
| INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 05/27/2009 | 02/15/2014 | | 3,700,000 | 2.83 | | | | (183,031) | | (183,031) | (149,925) | | | | | | 0002 |
| INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 03/15/2014 | | 2,400,000 | 2.83 | | | | (119,947) | | (119,947) | (99,396) | | | | | | 0002 |
| INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 05/27/2009 | 03/15/2014 | | 7,200,000 | 2.83 | | | | (359,840) | | (359,840) | (298,188) | | | | | | 0002 |
| INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 04/15/2014 | | 3,500,000 | 2.83 | | | | (176,249) | | (176,249) | (147,829) | | | | | | 0002 |
| INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 05/27/2009 | 04/15/2014 | | 3,100,000 | 2.83 | | | | (156,106) | | (156,106) | (130,934) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 06/11/2014 | | 2,000,000 | 3.42 | | | | (117,458) | | (117,458) | (71,696) | | | | | | 0002 |
| INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 06/09/2009 | 06/11/2014 | | 2,500,000 | 3.42 | | | | (146,822) | | (146,822) | (89,619) | | | | | | 0002 |
| INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/15/2014 | | 2,300,000 | 2.89 | | | | (108,601) | | (108,601) | (92,971) | | | | | | 0002 |
| INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/16/2009 | 03/15/2014 | | 2,900,000 | 2.89 | | | | (136,932) | | (136,932) | (117,225) | | | | | | 0002 |
| INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/15/2014 | | 2,500,000 | 2.89 | | | | (120,658) | | (120,658) | (104,768) | | | | | | 0002 |
| INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/16/2009 | 05/15/2014 | | 2,500,000 | 2.89 | | | | (120,658) | | (120,658) | (104,768) | | | | | | 0002 |
| INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 07/15/2014 | | 5,400,000 | 2.83 | | | | (277,619) | | (277,619) | (235,472) | | | | | | 0002 |
| INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/14/2009 | 07/15/2014 | | 6,000,000 | 2.83 | | | | (308,466) | | (308,466) | (261,635) | | | | | | 0002 |
| INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/15/2014 | | 1,200,000 | 2.83 | | | | (60,899) | | (60,899) | (50,703) | | | | | | 0002 |
| INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/14/2009 | 04/15/2014 | | 4,800,000 | 2.83 | | | | (243,597) | | (243,597) | (202,811) | | | | | | 0002 |
| INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/15/2014 | | 4,800,000 | 2.77 | | | | (203,137) | | (203,137) | (212,886) | | | | | | 0002 |
| INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/21/2009 | 08/15/2014 | | 5,400,000 | 2.77 | | | | (228,529) | | (228,529) | (239,497) | | | | | | 0002 |
| INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/15/2014 | | 1,275,000 | 2.77 | | | | (54,796) | | (54,796) | (55,251) | | | | | | 0002 |
| INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/21/2009 | 05/15/2014 | | 2,625,000 | 2.77 | | | | (112,815) | | (112,815) | (113,753) | | | | | | 0002 |
| INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/15/2014 | | 3,000,000 | 2.74 | | | | (114,826) | | (114,826) | (134,100) | | | | | | 0002 |
| INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/19/2009 | 09/15/2014 | | 5,000,000 | 2.74 | | | | (191,377) | | (191,377) | (223,499) | | | | | | 0002 |
| INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/15/2014 | | 2,000,000 | 2.74 | | | | (77,421) | | (77,421) | (87,737) | | | | | | 0002 |
| INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/19/2009 | 06/15/2014 | | 4,000,000 | 2.74 | | | | (154,842) | | (154,842) | (175,475) | | | | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | | 1,440,000 | 2.49 | | | | (45,722) | | (45,722) | (68,405) | | | | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | | 160,000 | 2.49 | | | | (5,080) | | (5,080) | (7,601) | | | | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | | 4,500,000 | 2.49 | | | | (142,880) | | (142,880) | (213,764) | | | | | | 0002 |
| INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 12/21/2009 | 11/15/2014 | | 1,400,000 | 2.73 | | | | (60,580) | | (60,580) | (63,630) | | | | | | 0002 |
| INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 12/21/2009 | 11/15/2014 | | 3,600,000 | 2.73 | | | | (155,777) | | (155,777) | (163,619) | | | | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | | 800,000 | 2.68 | | | | (30,722) | | (30,722) | (30,722) | | | | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | | 6,000,000 | 2.68 | | | | (230,418) | | (230,418) | (230,418) | | | | | | 0002 |
| INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 02/17/2010 | 01/15/2015 | | 1,600,000 | 2.67 | | | | (59,797) | | (59,797) | (59,797) | | | | | | 0002 |
| INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 02/17/2010 | 01/15/2015 | | 2,900,000 | 2.67 | | | | (108,382) | | (108,382) | (108,382) | | | | | | 0002 |
| INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/17/2010 | 02/15/2015 | | 1,500,000 | 2.61 | | | | (47,455) | | (47,455) | (47,455) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/17/2010 | 02/15/2015 | | 2,900,000 | 2.61 | | | | (91,745) | | (91,745) | (91,745) | | | | | | 0002 |
| INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/21/2010 | 03/15/2015 | | 2,300,000 | 2.67 | | | | (69,048) | | (69,048) | (69,048) | | | | | | 0002 |
| INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/21/2010 | 03/15/2015 | | 5,400,000 | 2.67 | | | | (162,112) | | (162,112) | (162,112) | | | | | | 0002 |
| INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/18/2010 | 04/15/2015 | | 9,700,000 | 2.46 | | | | (228,322) | | (228,322) | (228,322) | | | | | | 0002 |
| INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/18/2010 | 04/15/2015 | | 8,700,000 | 2.46 | | | | (204,783) | | (204,783) | (204,783) | | | | | | 0002 |
| INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/17/2010 | 05/15/2015 | | 4,250,000 | 2.26 | | | | (44,132) | | (44,132) | (44,132) | | | | | | 0002 |
| INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/17/2010 | 05/15/2015 | | 650,000 | 2.26 | | | | (6,750) | | (6,750) | (6,750) | | | | | | 0002 |
| INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/17/2010 | 05/15/2015 | | 7,800,000 | 2.26 | | | | (80,995) | | (80,995) | (80,995) | | | | | | 0002 |
| INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 07/16/2010 | 07/15/2015 | | 3,650,000 | 1.94 | | | | 22,897 | | 22,897 | 22,897 | | | | | | 0002 |
| INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 07/16/2010 | 07/15/2015 | | 350,000 | 1.94 | | | | 2,196 | | 2,196 | 2,196 | | | | | | 0002 |
| INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 07/16/2010 | 07/15/2015 | | 6,000,000 | 1.94 | | | | 37,639 | | 37,639 | 37,639 | | | | | | 0002 |
| INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/12/2010 | 07/15/2015 | | 2,900,000 | 1.66 | | | | 60,546 | | 60,546 | 60,546 | | | | | | 0002 |
| INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/12/2010 | 07/15/2015 | | 3,600,000 | 1.66 | | | | 75,161 | | 75,161 | 75,161 | | | | | | 0002 |
| INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 09/16/2010 | 08/15/2015 | | 3,300,000 | 1.71 | | | | 38,860 | | 38,860 | 38,860 | | | | | | 0002 |
| INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 09/16/2010 | 08/15/2015 | | 5,000,000 | 1.71 | | | | 58,880 | | 58,880 | 58,880 | | | | | | 0002 |
| INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 10/14/2010 | 09/15/2015 | | 2,500,000 | 1.41 | | | | 68,296 | | 68,296 | 68,296 | | | | | | 0002 |
| INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 10/14/2010 | 09/15/2015 | | 4,300,000 | 1.41 | | | | 117,469 | | 117,469 | 117,469 | | | | | | 0002 |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | 27,889,147 | 10,874,708 | 69,207 | (20,385,617) | XXX | (20,385,617) | (19,766,849) | | | | | XXX | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 40,249,147 | 10,874,708 | 69,207 | (16,034,632) | XXX | (16,034,632) | (30,277,596) | | | | | XXX | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | 12,360,000 | 205,481,220 | 121,398,693 | 331,230,897 | XXX | 331,230,897 | (10,510,747) | | 121,398,693 | | | XXX | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | 1,746,500 | (1,211,750) | 534,750 | XXX | 534,750 | | | (1,211,750) | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0389999. Total Purchased Options - Caps | | | | | | | | | | 27,889,147 | 10,874,708 | 69,207 | (20,385,617) | XXX | (20,385,617) | (19,766,849) | | | | | XXX | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | 40,249,147 | 218,102,428 | 120,256,151 | 311,380,031 | XXX | 311,380,031 | (30,277,596) | | 120,186,943 | | | XXX | XXX |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/28/2010 | 06/17/2011 | 500 | | 1,150.00 | | (4,149,000) | (2,568,500) | (6,717,500) | | (6,717,500) | | | (2,568,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/11/2010 | 06/17/2011 | 600 | | 1,150.00 | | (4,318,800) | (3,742,200) | (8,061,000) | | (8,061,000) | | | (3,742,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/02/2010 | 06/17/2011 | 750 | | 1,150.00 | | (3,598,500) | (6,477,750) | (10,076,250) | | (10,076,250) | | | (6,477,750) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/25/2010 | 06/17/2011 | 550 | | 1,200.00 | | (2,385,900) | (3,006,850) | (5,392,750) | | (5,392,750) | | | (3,006,850) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/07/2010 | 06/17/2011 | 550 | | 1,175.00 | | (4,833,400) | (1,532,850) | (6,366,250) | | (6,366,250) | | | (1,532,850) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/04/2010 | 06/17/2011 | 600 | | 1,175.00 | | (3,598,800) | (3,346,200) | (6,945,000) | | (6,945,000) | | | (3,346,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/18/2010 | 06/17/2011 | 600 | | 1,175.00 | | (3,898,800) | (3,046,200) | (6,945,000) | | (6,945,000) | | | (3,046,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/19/2010 | 06/17/2011 | 500 | | 1,250.00 | | (2,499,000) | (823,500) | (3,322,500) | | (3,322,500) | | | (823,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/26/2010 | 03/18/2011 | 250 | | 1,275.00 | | (849,500) | 133,250 | (716,250) | | (716,250) | | | 133,250 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/12/2010 | 03/18/2011 | 600 | | 1,275.00 | | (2,458,800) | 739,800 | (1,719,000) | | (1,719,000) | | | 739,800 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/30/2010 | 03/18/2011 | 650 | | 1,275.00 | | (3,183,700) | 1,321,450 | (1,862,250) | | (1,862,250) | | | 1,321,450 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/05/2010 | 03/18/2011 | 50 | | 1,250.00 | | (244,900) | 34,150 | (210,750) | | (210,750) | | | 34,150 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/26/2010 | 03/18/2011 | 350 | | 1,200.00 | | (1,703,800) | (968,450) | (2,672,250) | | (2,672,250) | | | (968,450) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2010 | 03/18/2011 | 500 | | 1,200.00 | | (1,974,000) | (1,843,500) | (3,817,500) | | (3,817,500) | | | (1,843,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/16/2010 | 06/17/2011 | 550 | | 1,300.00 | | (2,638,900) | 386,650 | (2,252,250) | | (2,252,250) | | | 386,650 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/23/2010 | 03/18/2011 | 500 | | 1,225.00 | | (3,624,000) | 711,500 | (2,912,500) | | (2,912,500) | | | 711,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/23/2010 | 06/17/2011 | 600 | | 1,275.00 | | (3,898,800) | 727,800 | (3,171,000) | | (3,171,000) | | | 727,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/21/2010 | 06/17/2011 | 600 | | 1,225.00 | | (3,358,800) | (1,534,200) | (4,893,000) | | (4,893,000) | | | (1,534,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/23/2010 | 12/16/2011 | 500 | | 1,150.00 | | (4,624,000) | (3,413,500) | (8,037,500) | | (8,037,500) | | | (3,413,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/20/2010 | 12/16/2011 | 600 | | 1,150.00 | | (4,738,800) | (4,906,200) | (9,645,000) | | (9,645,000) | | | (4,906,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/17/2010 | 12/16/2011 | 150 | | 1,175.00 | | (1,264,200) | (893,550) | (2,157,750) | | (2,157,750) | | | (893,550) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/24/2010 | 09/16/2011 | 600 | | 1,200.00 | | (4,198,800) | (2,692,200) | (6,891,000) | | (6,891,000) | | | (2,692,200) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/04/2010 | 09/16/2011 | 600 | | 1,225.00 | | (3,418,800) | (2,524,200) | (5,943,000) | | (5,943,000) | | | (2,524,200) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/08/2010 | 09/16/2011 | 600 | | 1,225.00 | | (4,078,800) | (1,864,200) | (5,943,000) | | (5,943,000) | | | (1,864,200) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/15/2010 | 09/16/2011 | 600 | | 1,250.00 | | (3,502,800) | (1,552,200) | (5,055,000) | | (5,055,000) | | | (1,552,200) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/22/2010 | 09/16/2011 | 700 | | 1,250.00 | | (4,058,600) | (1,838,900) | (5,897,500) | | (5,897,500) | | | (1,838,900) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/03/2010 | 12/16/2011 | 1,000 | | 1,250.00 | | (7,938,000) | (1,827,000) | (9,765,000) | | (9,765,000) | | | (1,827,000) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/16/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2010 | 12/16/2011 | 600 | | 1,300.00 | | (3,538,800) | (760,200) | (4,299,000) | | (4,299,000) | | | (760,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/17/2010 | 12/16/2011 | 700 | | 1,300.00 | | (4,233,600) | (781,900) | (5,015,500) | | (5,015,500) | | | (781,900) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/27/2010 | 12/16/2011 | 500 | | 1,300.00 | | (3,494,000) | (88,500) | (3,582,500) | | (3,582,500) | | | (88,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/12/2010 | 12/16/2011 | 500 | | 1,275.00 | | (3,149,000) | (1,053,500) | (4,202,500) | | (4,202,500) | | | (1,053,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/10/2010 | 12/16/2011 | 600 | | 1,275.00 | | (4,246,800) | (796,200) | (5,043,000) | | (5,043,000) | | | (796,200) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/19/2010 | 01/21/2011 | 50 | | 1,225.00 | | (219,815) | (245,185) | (465,000) | | (465,000) | | | (245,185) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/17/2010 | 01/21/2011 | 100 | | 1,225.00 | | (782,130) | (147,870) | (930,000) | | (930,000) | | | (147,870) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/22/2010 | 01/21/2011 | 100 | | 1,200.00 | | (679,630) | (775,370) | (1,455,000) | | (1,455,000) | | | (775,370) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/26/2010 | 01/21/2011 | 100 | | 1,175.00 | | (999,630) | (1,030,370) | (2,030,000) | | (2,030,000) | | | (1,030,370) | | | | 100.00/100.00 |
| S&P500 INDEX 01/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2010 | 01/21/2011 | 500 | | 1,225.00 | | (1,599,000) | (403,500) | (2,002,500) | | (2,002,500) | | | (403,500) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/16/2010 | 01/21/2011 | 100 | | 1,250.00 | | (447,130) | (45,370) | (492,500) | | (492,500) | | | (45,370) | | | | 100.00/100.00 |
| S&P500 FUTURES 01/21/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/20/2010 | 01/21/2011 | 100 | | 1,250.00 | | (412,130) | (80,370) | (492,500) | | (492,500) | | | (80,370) | | | | 100.00/100.00 |
| S&P500 INDEX 01/21/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/17/2010 | 01/21/2011 | 500 | | 1,250.00 | | (799,000) | (293,500) | (1,092,500) | | (1,092,500) | | | (293,500) | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/20/2010 | 02/18/2011 | 500 | | 1,275.00 | | (799,000) | (201,000) | (1,000,000) | | (1,000,000) | | | (201,000) | | | | 100.00/100.00 |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | (116,439,865) | (53,050,385) | (169,490,250) | XXX | (169,490,250) | | | (53,050,385) | | | XXX | XXX |
| S&P500 INDEX 01/21/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/30/2010 | 01/21/2011 | 200 | | 1,200.00 | | (89,600) | (4,400) | (94,000) | | (94,000) | | | (4,400) | | | | 100.00/100.00 |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options | | | | | | | | | | | (89,600) | (4,400) | (94,000) | XXX | (94,000) | | | (4,400) | | | XXX | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | (116,529,465) | (53,054,785) | (169,584,250) | XXX | (169,584,250) | | | (53,054,785) | | | XXX | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | | (116,439,865) | (53,050,385) | (169,490,250) | XXX | (169,490,250) | | | (53,050,385) | | | XXX | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | (89,600) | (4,400) | (94,000) | XXX | (94,000) | | | (4,400) | | | XXX | XXX |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999. Total Written Options | | | | | | | | | | | (116,529,465) | (53,054,785) | (169,584,250) | XXX | (169,584,250) | | | (53,054,785) | | | XXX | XXX |
| INT RATE SWAP0239 ON FIXED RATE SECURITIES | 844895AR3 | D 1 | Interest | BANK OF AMERICA | 02/14/2001 | 02/15/2011 | | 18,000,000 | US0003M(6.1140%) | | | (1,004,789) | | | (127,738) | | | | | 31,950 | | 99.77/99.78 |
| INT RATE SWAP0247 ON FIXED RATE SECURITIES | 494550AH9 | D 1 | Interest | UBS AG | 03/09/2001 | 02/15/2011 | | 8,000,000 | US0003M(5.8540%) | | | (442,429) | | | (54,234) | | | | | 14,200 | | 99.73/99.70 |
| INT RATE SWAP0263 ON FIXED RATE SECURITIES | 049560AB1 | D 1 | Interest | MORGAN STANLEY | 07/29/2002 | 06/01/2011 | | 10,000,000 | US0003M(6.1600%) | | | (581,559) | | | (242,378) | | | | | 32,266 | | 98.91/99.77 |
| INT RATE SWAP0269 ON FIXED RATE SECURITIES | 361849TR3 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 04/15/2011 | | 4,750,000 | US0003M(6.1370%) | | | (275,004) | | | (79,828) | | | | | 12,738 | | 89.73/95.03 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP0272 ON FIXED RATE SECURITIES | 42218SAA6 | D 1 | Interest | JP MORGAN CHASE BANK | 06/21/2001 | 04/01/2011 | | 20,000,000 | US0003M(6.0350%) | | | (1,137,633) | | | (286,022) | | | | | 49,931 | | 99.85/98.89 |
| INT RATE SWAP0311 ON FIXED RATE SECURITIES | 52108HFU3 | D 1 | Interest | SALOMON SWAPCO | 12/14/2001 | 10/15/2011 | | 5,000,000 | US0003M(5.8890%) | | | (277,077) | | | (216,500) | | | | | 22,207 | | 99.80/99.25 |
| INT RATE SWAP0311 ON FIXED RATE SECURITIES | 52108HFT6 | D 1 | Interest | SALOMON SWAPCO | 12/14/2001 | 10/15/2011 | | 5,000,000 | US0003M(5.8890%) | | | (277,077) | | | (216,500) | | | | | 22,207 | | 99.80/99.25 |
| INT RATE SWAP0311 ON FIXED RATE SECURITIES | 52108HFV1 | D 1 | Interest | SALOMON SWAPCO | 12/14/2001 | 10/15/2011 | | 5,000,000 | US0003M(5.8890%) | | | (277,077) | | | (216,500) | | | | | 22,207 | | 99.80/99.25 |
| INT RATE SWAP0312 ON FIXED RATE SECURITIES | 22540VLT7 | D 1 | Interest | BANK OF AMERICA | 12/21/2001 | 12/15/2011 | | 10,000,000 | US0003M(5.8750%) | | | (553,254) | | | (519,258) | | | | | 48,892 | | 99.80/99.59 |
| INT RATE SWAP0343 ON FIXED RATE SECURITIES | 244217BG9 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 06/01/2012 | | 5,000,000 | US0003M(6.1290%) | | | (289,230) | | | (392,845) | | | | | 29,782 | | 99.42/99.75 |
| INT RATE SWAP0343 ON FIXED RATE SECURITIES | 244217BG9 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 06/01/2012 | | 2,000,000 | US0003M(6.1290%) | | | (115,692) | | | (157,138) | | | | | 11,913 | | 99.42/99.75 |
| INT RATE SWAP0422 ON FIXED RATE SECURITIES | LOAN # 122326 | SCHEDULE B | Interest | CREDIT SUISSE FB | 09/08/2003 | 06/01/2011 | | 19,864,000 | US0003M(4.6390%) | | | (853,077) | | | (356,114) | | | | | 64,093 | | 99.06/99.19 |
| INT RATE SWAP0432 ON FIXED RATE SECURITIES | G2978#AC7 | D 1 | Interest | BANK OF AMERICA | 03/18/2009 | 12/15/2015 | | 47,000,000 | US0003M(4.8125%) | | | (2,100,917) | | | (5,966,052) | | | | | 523,312 | | 99.97/99.95 |
| INT RATE SWAP0445 ON FIXED RATE SECURITIES | LOAN # 122405 | SCHEDULE B | Interest | UBS AG | 01/29/2004 | 05/11/2014 | | 4,305,000 | US0003M(4.6200%) | | | (183,979) | | | (450,254) | | | | | 39,466 | | 99.75/99.83 |
| INT RATE SWAP0445 ON FIXED RATE SECURITIES | 46625MP52 | D 1 | Interest | UBS AG | 01/29/2004 | 05/11/2014 | | 3,000,000 | US0003M(4.6200%) | | | (128,208) | | | (313,766) | | | | | 27,502 | | 99.97/99.85 |
| INT RATE SWAP0445 ON FIXED RATE SECURITIES | 46625MP52 | D 1 | Interest | UBS AG | 01/29/2004 | 05/11/2014 | | 1,000,000 | US0003M(4.6200%) | | | (42,736) | | | (104,589) | | | | | 9,167 | | 99.97/99.85 |
| INT RATE SWAP0445 ON FIXED RATE SECURITIES | 46625MP52 | D 1 | Interest | UBS AG | 01/29/2004 | 05/11/2014 | | 1,000,000 | US0003M(4.6200%) | | | (42,736) | | | (104,589) | | | | | 9,167 | | 99.97/99.85 |
| INT RATE SWAP0455 ON FIXED RATE SECURITIES | LOAN # 122422 | SCHEDULE B | Interest | BANK OF AMERICA | 03/17/2009 | 05/01/2014 | | 8,971,000 | US0003M(4.5075%) | | | (373,854) | | | (901,890) | | | | | 81,905 | | 99.79/99.88 |
| INT RATE SWAP0472 ON FIXED RATE SECURITIES | LOAN # 122437 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 07/01/2014 | | 3,300,000 | US0003M(4.1500%) | | | (125,505) | | | (299,421) | | | | | 30,875 | | 99.97/99.90 |
| INT RATE SWAP0472 ON FIXED RATE SECURITIES | 34486#AA6 | D 1 | Interest | UBS AG | 03/17/2009 | 07/01/2014 | | 5,000,000 | US0003M(4.1500%) | | | (190,158) | | | (453,669) | | | | | 46,780 | | 99.96/99.83 |
| INT RATE SWAP0480 ON FIXED RATE SECURITIES | 48203@AA0 | D 1 | Interest | UBS AG | 03/18/2009 | 05/01/2013 | | 6,200,000 | US0003M(3.9460%) | | | (223,563) | | | (429,554) | | | | | 47,363 | | 99.98/99.66 |
| INT RATE SWAP0480 ON FIXED RATE SECURITIES | 48203@AB8 | D 1 | Interest | UBS AG | 03/18/2009 | 05/01/2013 | | 2,300,000 | US0003M(3.9460%) | | | (82,935) | | | (159,350) | | | | | 17,570 | | 99.99/99.73 |
| INT RATE SWAP0481 ON FIXED RATE SECURITIES | LOAN # 122445 | SCHEDULE B | Interest | CREDIT SUISSE FB | 03/17/2009 | 04/15/2012 | | 2,594,000 | US0003M(3.7870%) | | | (89,222) | | | (108,876) | | | | | 14,733 | | 99.98/98.03 |
| INT RATE SWAP0487 ON FIXED RATE SECURITIES | N6510*AB1 | D 1 | Interest | CREDIT SUISSE FB | 03/26/2004 | 05/04/2011 | | 10,000,000 | US0003M(3.7160%) | | | (338,001) | | | (115,957) | | | | | 29,143 | | 99.98/98.69 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URE0 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | | 14,000,000 | US0003M(4.5390% ) | | | (588,688) | | | (1,382,130) | | | | | 123,547 | | 99.97/99.65 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URG5 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | | 11,000,000 | US0003M(4.5390% ) | | | (462,541) | | | (1,085,959) | | | | | 97,073 | | 99.97/99.88 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URH3 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | | 6,811,000 | US0003M(4.5390% ) | | | (286,397) | | | (672,406) | | | | | 60,106 | | 99.97/99.93 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | LOAN # 122454 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | | 2,412,000 | US0003M(4.6730% ) | | | (104,441) | | | (259,101) | | | | | 22,380 | | 99.93/99.86 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | LOAN # 122458 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | | 2,415,000 | US0003M(4.6730% ) | | | (104,571) | | | (259,424) | | | | | 22,408 | | 99.94/99.89 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | LOAN # 122462 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | | 6,000,000 | US0003M(4.6730% ) | | | (259,804) | | | (644,531) | | | | | 55,673 | | 99.98/99.91 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | 75884RAL7 | D 1 | Interest | UBS AG | 03/17/2009 | 06/10/2014 | | 5,000,000 | US0003M(4.6730% ) | | | (216,504) | | | (537,109) | | | | | 46,394 | | 99.98/99.89 |
| INT RATE SWAP0513 ON FIXED RATE SECURITIES | 52108HE59 | D 1 | Interest | UBS AG | 05/26/2004 | 08/15/2014 | | 2,000,000 | US0003M(5.1980% ) | | | (97,162) | | | (256,521) | | | | | 19,039 | | 99.98/99.75 |
| INT RATE SWAP0513 ON FIXED RATE SECURITIES | 52108HE67 | D 1 | Interest | UBS AG | 05/26/2004 | 08/15/2014 | | 1,500,000 | US0003M(5.1980% ) | | | (72,872) | | | (192,391) | | | | | 14,279 | | 99.98/99.75 |
| INT RATE SWAP0513 ON FIXED RATE SECURITIES | 52108HE75 | D 1 | Interest | UBS AG | 05/26/2004 | 08/15/2014 | | 1,700,000 | US0003M(5.1980% ) | | | (82,588) | | | (218,043) | | | | | 16,183 | | 99.98/99.75 |
| INT RATE SWAP0516 ON FIXED RATE SECURITIES | Q1403*AB9 | D 1 | Interest | UBS AG | 03/18/2009 | 09/24/2014 | | 16,000,000 | US0003M(5.2460% ) | | | (783,998) | | | (2,108,368) | | | | | 154,594 | | 99.99/99.79 |
| INT RATE SWAP0522 ON FIXED RATE SECURITIES | 52108HYK4 | D 1 | Interest | UBS AG | 03/18/2009 | 10/15/2013 | | 15,000,000 | US0003M(4.9750% ) | | | (694,132) | | | (1,578,257) | | | | | 125,315 | | 99.89/99.62 |
| INT RATE SWAP0522 ON FIXED RATE SECURITIES | 52108HZY3 | D 1 | Interest | UBS AG | 03/18/2009 | 10/15/2013 | | 15,000,000 | US0003M(4.9750% ) | | | (694,132) | | | (1,578,257) | | | | | 125,315 | | 99.90/99.57 |
| INT RATE SWAP0525 ON FIXED RATE SECURITIES | 743759AJ1 | D 1 | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 08/09/2014 | | 1,000,000 | US0003M(4.9910% ) | | | (46,554) | | | (120,637) | | | | | 9,498 | | 99.98/99.96 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | 98259@AA8 | D 1 | Interest | UBS AG | 07/28/2004 | 09/15/2011 | | 15,000,000 | US0003M(4.7370% ) | | | (659,180) | | | (460,126) | | | | | 63,056 | | 99.99/99.29 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | N4345#AA5 | D 1 | Interest | UBS AG | 07/28/2004 | 09/15/2011 | | 15,000,000 | US0003M(4.7370% ) | | | (659,180) | | | (460,126) | | | | | 63,056 | | 99.99/99.56 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | 15189PAE5 | D 1 | Interest | UBS AG | 07/28/2004 | 09/15/2011 | | 4,000,000 | US0003M(4.7370% ) | | | (175,781) | | | (122,700) | | | | | 16,815 | | 99.98/99.49 |
| INT RATE SWAP0547 ON FIXED RATE SECURITIES | 78387GAP8 | D 1 | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 09/15/2014 | | 8,000,000 | US0003M(4.4700% ) | | | (330,203) | | | (826,211) | | | | | 77,041 | | 99.68/99.89 |
| INT RATE SWAP0562 ON FIXED RATE SECURITIES | 481927AE1 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 12/31/2014 | | 4,015,720 | US0003M(4.0100% ) | | | (200,477) | | | (218,520) | | | | | 40,171 | | 99.91/95.63 |
| INT RATE SWAP0568 ON FIXED RATE SECURITIES | Q8815#AA4 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 12/21/2014 | | 8,333,333 | US0003M(4.5910% ) | | | (353,783) | | | (919,439) | | | | | 83,076 | | 99.97/99.91 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0587 ON FIXED RATE SECURITIES | 806605AE1 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 10/16/2013 | | 10,000,000 | US0003M(4.2980%) | | | (400,852) | | | (882,498) | | | | | 83,584 | | 99.93/99.62 |
| INT RATE SWAP0588 ON FIXED RATE SECURITIES | LOAN # 122544 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 01/18/2015 | | 4,000,000 | US0003M(4.5240%) | | | (167,088) | | | (433,126) | | | | | 40,259 | | 99.97/99.66 |
| INT RATE SWAP0588 ON FIXED RATE SECURITIES | 20557#AC5 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 01/18/2015 | | 12,000,000 | US0003M(4.5240%) | | | (501,263) | | | (1,299,378) | | | | | 120,778 | | 99.99/99.80 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | LOAN # 122615 | SCHEDULE B | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | | 5,300,000 | US0003M(4.9740%) | | | (245,326) | | | (680,484) | | | | | 54,697 | | 99.80/99.90 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | 42545#AA8 | D 1 | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | | 3,500,000 | US0003M(4.9740%) | | | (162,008) | | | (449,376) | | | | | 36,121 | | 99.99/99.91 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | 319460AF8 | D 1 | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | | 9,000,000 | US0003M(4.9740%) | | | (416,591) | | | (1,155,539) | | | | | 92,882 | | 99.99/99.88 |
| INT RATE SWAP0601 ON FIXED RATE SECURITIES | 92345NAA8 | D 1 | Interest | UBS AG | 03/31/2005 | 05/15/2013 | | 10,000,000 | US0003M(4.8640%) | | | (452,410) | | | (915,618) | | | | | 77,016 | | 99.97/99.78 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | LOAN # 122611 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | | 8,105,195 | US0003M(4.8255%) | | | 224,790 | | | (548,103) | | | | | 51,655 | | 99.96/99.65 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | LOAN # 122611 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | | 7,694,805 | US0003M(4.8255%) | | | 213,408 | | | (520,350) | | | | | 49,040 | | 99.96/99.65 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | 46625MRB7 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | | 5,000,000 | US0003M(4.3600%) | | | (143,285) | | | (286,110) | | | | | 30,911 | | 99.89/99.52 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | 084670AS7 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | | 12,000,000 | US0003M(4.3600%) | | | (343,879) | | | (686,656) | | | | | 74,186 | | 99.99/99.21 |
| INT RATE SWAP0628 ON FIXED RATE SECURITIES | LOAN # 122645 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 09/01/2012 | | 20,620,000 | US0003M(4.1810%) | | | (803,463) | | | (1,179,899) | | | | | 133,284 | | 99.96/99.83 |
| INT RATE SWAP0635 ON FIXED RATE SECURITIES | LOAN # 122660 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 07/27/2012 | | 9,000,000 | US0003M(4.3890%) | | | (364,185) | | | (531,462) | | | | | 56,432 | | 99.98/99.72 |
| INT RATE SWAP0635 ON FIXED RATE SECURITIES | 00760HB*2 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 07/27/2012 | | 10,000,000 | US0003M(4.3890%) | | | (404,650) | | | (590,513) | | | | | 62,702 | | 99.99/99.75 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 173067GZ6 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | | 7,000,000 | US0003M(4.6950%) | | | (304,709) | | | (828,589) | | | | | 73,850 | | 99.98/99.78 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 46625YNE9 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | | 2,900,000 | US0003M(4.6950%) | | | (126,237) | | | (343,272) | | | | | 30,595 | | 99.98/99.89 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 74432QAG0 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | | 10,000,000 | US0003M(4.6950%) | | | (435,299) | | | (1,183,698) | | | | | 105,499 | | 99.99/99.95 |
| INT RATE SWAP0662 ON VARIABLE RATE SECURITIES | G9020*AA8 | D 1 | Interest | MORGAN STANLEY | 12/01/2005 | 01/26/2013 | | 39,000,000 | US0003M(5.0500%) | | | (1,835,892) | | | (3,380,371) | | | | | 280,825 | | 99.99/99.82 |
| INT RATE SWAP0664 ON FIXED RATE SECURITIES | G9020*AB6 | D 1 | Interest | UBS AG | 03/23/2009 | 12/15/2015 | | 6,000,000 | US0003M(5.1000%) | | | (285,452) | | | (843,781) | | | | | 66,806 | | 99.99/99.96 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 494460BD2 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | | 5,000,000 | US0003M(5.0850%) | | | (237,255) | | | (695,644) | | | | | 55,208 | | 99.99/99.98 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 494460BD2 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | | 5,000,000 | US0003M(5.0850%) | | | (237,255) | | | (695,644) | | | | | 55,208 | | 99.99/99.98 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 980888AA9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | | 10,000,000 | US0003M(5.0850%) | | | (474,510) | | | (1,391,287) | | | | | 110,416 | | 99.99/99.98 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 980888AA9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | | 10,000,000 | US0003M(5.0850%) | | | (474,510) | | | (1,391,287) | | | | | 110,416 | | 99.99/99.98 |
| INT RATE SWAP0671 ON FIXED RATE SECURITIES | 15405EAF5 | D 1 | Interest | MORGAN STANLEY | 03/16/2009 | 01/15/2016 | | 30,000,000 | US0003M(5.0985%) | | | (1,425,314) | | | (4,233,566) | | | | | 336,877 | | 99.99/99.87 |
| INT RATE SWAP0674 ON FIXED RATE SECURITIES | L9385#AB5 | D 1 | Interest | MORGAN STANLEY | 12/02/2005 | 09/17/2011 | | 12,000,000 | US0003M(4.9960%) | | | (558,388) | | | (392,933) | | | | | 50,640 | | 99.99/99.64 |
| INT RATE SWAP0676 ON FIXED RATE SECURITIES | LOAN # 122759 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 09/01/2015 | | 22,000,000 | US0003M(5.0330%) | | | (1,039,459) | | | (2,933,362) | | | | | 237,743 | | 99.73/99.96 |
| INT RATE SWAP0677 ON FIXED RATE SECURITIES | LOAN # 500002 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 10/01/2012 | | 19,000,000 | US0003M(5.0170%) | | | (887,332) | | | (1,434,291) | | | | | 125,796 | | 99.90/99.69 |
| INT RATE SWAP0682 ON FIXED RATE SECURITIES | 126650BC3 | D 1 | Interest | CITIBANK | 03/16/2009 | 01/10/2028 | | 44,100,000 | US0003M(5.1625%) | | | (2,152,307) | | | (6,434,787) | | | | | 910,170 | | 99.18/99.91 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 46648@AL3 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | | 5,000,000 | US0003M(4.9000%) | | | (227,780) | | | (573,314) | | | | | 46,228 | | 99.89/99.62 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 88947EAE0 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | | 4,000,000 | US0003M(4.9000%) | | | (182,224) | | | (458,651) | | | | | 36,982 | | 99.92/99.69 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 05461TAA5 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | | 6,000,000 | US0003M(4.9000%) | | | (273,335) | | | (687,977) | | | | | 55,473 | | 99.89/99.70 |
| INT RATE SWAP0694 ON FIXED RATE SECURITIES | 743759AK8 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 09/15/2015 | | 1,165,000 | US0003M(4.8580%) | | | 17,073 | | | (148,388) | | | | | 12,641 | | 99.98/99.96 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | 52108MDS9 | D 1 | Interest | UBS AG | 03/23/2009 | 01/15/2016 | | 8,000,000 | US0003M(4.8255%) | | | (331,350) | | | (1,032,137) | | | | | 89,834 | | 99.97/99.82 |
| INT RATE SWAP0724 ON FIXED RATE SECURITIES | 526057AW4 | D 1 | Interest | UBS AG | 03/23/2009 | 04/15/2016 | | 10,000,000 | US0003M(5.6280%) | | | (528,055) | | | (1,694,996) | | | | | 115,034 | | 99.98/99.89 |
| INT RATE SWAP0725 ON FIXED RATE SECURITIES | 68402LAC8 | D 1 | Interest | UBS AG | 03/16/2009 | 01/15/2016 | | 20,000,000 | US0003M(5.6200%) | | | (1,054,510) | | | (3,326,469) | | | | | 224,585 | | 99.98/99.85 |
| INT RATE SWAP0728 ON FIXED RATE SECURITIES | 152312AT1 | D 1 | Interest | UBS AG | 03/23/2009 | 05/11/2016 | | 2,000,000 | US0003M(5.6335%) | | | (105,742) | | | (341,107) | | | | | 23,161 | | 99.98/99.98 |
| INT RATE SWAP0729 ON FIXED RATE SECURITIES | 902671AA4 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 05/01/2013 | | 10,000,000 | US0003M(5.5560%) | | | (521,586) | | | (1,064,755) | | | | | 76,391 | | 99.99/99.76 |
| INT RATE SWAP0737 ON FIXED RATE SECURITIES | 151895B*9 | D 1 | Interest | JP MORGAN CHASE BANK | 05/24/2006 | 06/15/2013 | | 19,000,000 | US0003M(5.5080%) | | | (981,452) | | | (2,078,899) | | | | | 148,927 | | 99.98/99.89 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 69352JAH0 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | | 3,000,000 | US0003M(5.5785%) | | | (157,095) | | | (505,740) | | | | | 35,033 | | 99.98/99.95 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 48121CJN7 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | | 29,000,000 | US0003M(5.5785%) | | | (1,518,581) | | | (4,888,822) | | | | | 338,655 | | 99.99/99.96 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 00817YAE8 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | | 15,000,000 | US0003M(5.5785%) | | | (785,473) | | | (2,528,701) | | | | | 175,166 | | 99.98/99.97 |
| INT RATE SWAP0745 ON FIXED RATE SECURITIES | LOAN # 122821 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 08/01/2013 | | 23,250,000 | US0001M(5.4600%) | | | (1,205,515) | | | (2,658,924) | | | | | 186,953 | | 98.68/99.43 |
| INT RATE SWAP0745 ON FIXED RATE SECURITIES | 02635PTD5 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 08/01/2013 | | 10,000,000 | US0001M(5.4600%) | | | (518,501) | | | (1,143,623) | | | | | 80,410 | | 99.99/99.29 |
| INT RATE SWAP0751 ON FIXED RATE SECURITIES | 94403*AY2 | D 1 | Interest | UBS AG | 03/16/2009 | 05/04/2016 | | 15,000,000 | US0003M(5.6285%) | | | (793,877) | | | (1,867,267) | | | | | 173,398 | | 99.92/99.81 |
| INT RATE SWAP0753 ON FIXED RATE SECURITIES | 59023BAJ3 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 04/20/2016 | | 9,000,000 | US0001M(5.6020%) | | | (479,392) | | | (1,557,692) | | | | | 103,665 | | 99.89/99.70 |
| INT RATE SWAP0753 ON FIXED RATE SECURITIES | 92976VAJ7 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 04/20/2016 | | 10,000,000 | US0001M(5.6020%) | | | (532,658) | | | (1,730,768) | | | | | 115,183 | | 99.90/99.71 |
| INT RATE SWAP0754 ON FIXED RATE SECURITIES | 60687UAJ6 | D 1 | Interest | CITIBANK | 03/16/2009 | 08/12/2015 | | 19,000,000 | US0001M(5.6410%) | | | (1,019,094) | | | (3,148,322) | | | | | 204,116 | | 99.95/99.53 |
| INT RATE SWAP0754 ON FIXED RATE SECURITIES | 60687UAK3 | D 1 | Interest | CITIBANK | 03/16/2009 | 08/12/2015 | | 11,113,000 | US0001M(5.6410%) | | | (596,062) | | | (1,841,437) | | | | | 119,386 | | 99.95/99.53 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 07387BAA1 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 06/11/2015 | | 5,000,000 | US0001M(5.6525%) | | | (268,697) | | | (817,446) | | | | | 52,717 | | 99.96/99.50 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 59022HFY3 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 06/11/2015 | | 7,500,000 | US0001M(5.6525%) | | | (403,046) | | | (1,226,170) | | | | | 79,076 | | 99.95/98.93 |
| INT RATE SWAP0758 ON FIXED RATE SECURITIES | 52108RAH5 | D 1 | Interest | BANK OF AMERICA | 06/21/2006 | 06/15/2016 | | 5,000,000 | US0001M(5.6738%) | | | (516,814) | | | (892,355) | | | | | 58,418 | | 99.96/99.69 |
| INT RATE SWAP0758 ON FIXED RATE SECURITIES | 52108RAJ1 | D 1 | Interest | BANK OF AMERICA | 06/21/2006 | 06/15/2016 | | 12,000,000 | US0001M(5.6738%) | | | (1,240,354) | | | (2,141,653) | | | | | 140,203 | | 99.96/99.70 |
| INT RATE SWAP0758 ON FIXED RATE SECURITIES | 52108RAK8 | D 1 | Interest | BANK OF AMERICA | 06/21/2006 | 06/15/2016 | | 6,000,000 | US0001M(5.6738%) | | | (620,177) | | | (1,070,826) | | | | | 70,102 | | 99.96/99.71 |
| INT RATE SWAP0759 ON FIXED RATE SECURITIES | 22545DAJ6 | D 1 | Interest | GOLDMAN SACHS | 03/23/2009 | 06/15/2016 | | 5,000,000 | US0001M(5.7000%) | | | (271,195) | | | (899,212) | | | | | 58,418 | | 99.91/99.70 |
| INT RATE SWAP0760 ON FIXED RATE SECURITIES | LOAN # 122833 | SCHEDULE B | Interest | UBS AG | 07/05/2006 | 07/01/2011 | | 15,750,000 | US0001M(5.6530%) | | | (847,036) | | | (422,279) | | | | | 55,608 | | 99.96/98.49 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | 20173MAK6 | D 1 | Interest | UBS AG | 03/23/2009 | 07/10/2016 | | 14,000,000 | US0001M(5.7380%) | | | (763,869) | | | (2,557,118) | | | | | 164,593 | | 99.86/99.70 |
| INT RATE SWAP0762 ON FIXED RATE SECURITIES | 963320AN6 | D 1 | Interest | UBS AG | 03/16/2009 | 06/15/2016 | | 10,000,000 | US0003M(5.8445%) | | | (550,204) | | | (1,824,737) | | | | | 116,836 | | 99.97/99.96 |
| INT RATE SWAP0762 ON FIXED RATE SECURITIES | 792860AJ7 | D 1 | Interest | UBS AG | 03/16/2009 | 06/15/2016 | | 5,000,000 | US0003M(5.8445%) | | | (275,102) | | | (912,368) | | | | | 58,418 | | 99.97/99.97 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | 880591CW0 | D 1 | Interest | MORGAN STANLEY | 08/15/2006 | 04/01/2013 | | 27,500,000 | US0001M(5.4130%) | | | (1,412,953) | | | (2,807,227) | | | | | 206,344 | | 99.58/99.16 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | 654730A*4 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 04/01/2013 | | 25,000,000 | US0001M(5.4130%) | | | 1,550,797 | | | (2,552,024) | | | | | 187,586 | | 99.43/98.68 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0773 ON FIXED RATE SECURITIES | 873050BW0 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 02/01/2015 | | 40,000,000 | US0001M(5.4525%) | | | (2,071,004) | | | (5,923,202) | | | | | 404,495 | | 99.36/99.55 |
| INT RATE SWAP0773 ON FIXED RATE SECURITIES | 31677AAA2 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 02/01/2015 | | 11,725,000 | US0001M(5.4525%) | | | (607,063) | | | (1,736,239) | | | | | 118,568 | | 99.98/99.54 |
| INT RATE SWAP0777 ON FIXED RATE SECURITIES | LOAN # 122597 | SCHEDULE B | Interest | UBS AG | 08/16/2006 | 05/01/2015 | | 26,700,000 | US0001M(5.3875%) | | | (1,365,040) | | | (3,990,902) | | | | | 277,932 | | 99.98/99.65 |
| INT RATE SWAP0778 ON FIXED RATE SECURITIES | 11778BAA0 | D 1 | Interest | UBS AG | 08/16/2006 | 12/20/2015 | | 20,500,000 | US0001M(5.4000%) | | | (1,050,539) | | | (3,244,532) | | | | | 228,568 | | 99.98/99.65 |
| INT RATE SWAP0779 ON FIXED RATE SECURITIES | LOAN # 122660 | SCHEDULE B | Interest | UBS AG | 11/01/2009 | 09/05/2012 | | 27,834,391 | US0001M(5.2800%) | | | (1,410,080) | | | (2,135,749) | | | | | 180,505 | | 99.98/98.70 |
| INT RATE SWAP0785 ON FIXED RATE SECURITIES | 81683RAB0 | D 1 | Interest | UBS AG | 08/16/2006 | 10/01/2013 | | 17,144,888 | US0001M(5.3320%) | | | (1,060,296) | | | (1,370,770) | | | | | 142,246 | | 99.98/89.62 |
| INT RATE SWAP0787 ON FIXED RATE SECURITIES | 908594AB0 | D 1 | Interest | UBS AG | 08/16/2006 | 06/01/2019 | | 20,454,545 | US0001M(5.3910%) | | | (1,095,194) | | | (2,644,898) | | | | | 296,801 | | 99.98/97.60 |
| INT RATE SWAP0812 ON FIXED RATE SECURITIES | 602720B*4 | D 1 | Interest | BANK OF AMERICA | 03/16/2009 | 12/15/2021 | | 17,000,000 | US0003M(4.9840%) | | | (789,061) | | | (2,296,580) | | | | | 281,456 | | 98.75/99.97 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | LOAN # 122935 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 02/01/2014 | | 34,750,000 | US0003M(4.8420%) | | | (1,564,396) | | | (3,737,848) | | | | | 305,445 | | 98.31/99.89 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | LOAN # 122936 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 02/01/2014 | | 24,000,000 | US0003M(4.8420%) | | | (1,080,446) | | | (2,581,535) | | | | | 210,955 | | 98.31/99.89 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | LOAN # 122937 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 02/01/2014 | | 10,420,000 | US0003M(4.8420%) | | | (469,094) | | | (1,120,817) | | | | | 91,590 | | 98.31/99.89 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAG1 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | | 10,000,000 | US0003M(5.0620%) | | | (455,304) | | | (1,449,446) | | | | | 121,238 | | 99.95/99.97 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAH9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | | 3,000,000 | US0003M(5.0620%) | | | (136,591) | | | (434,834) | | | | | 36,371 | | 91.73/99.97 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAJ9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | | 10,000,000 | US0003M(5.0620%) | | | (455,304) | | | (1,449,446) | | | | | 121,238 | | 99.94/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAK6 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | | 10,000,000 | US0003M(5.0620%) | | | (455,304) | | | (1,449,446) | | | | | 121,238 | | 99.94/99.96 |
| INT RATE SWAP0843 ON FIXED RATE SECURITIES | LOAN # 122976 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 06/01/2014 | | 25,500,000 | US0003M(4.9130%) | | | (1,164,991) | | | (2,948,657) | | | | | 235,761 | | 98.99/99.93 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | LOAN # 122983 | SCHEDULE B | Interest | UBS AG | 03/24/2009 | 03/15/2017 | | 7,047,106 | US0003M(5.1375%) | | | 829,260 | | | (1,051,019) | | | | | 87,794 | | 99.71/99.96 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | LOAN # 122983 | SCHEDULE B | Interest | UBS AG | 03/24/2009 | 03/15/2017 | | 7,952,894 | US0003M(5.1375%) | | | 935,848 | | | (1,186,110) | | | | | 99,078 | | 99.71/99.96 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | 49307RAD9 | D 1 | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | | 5,344,000 | US0003M(5.1800%) | | | 951,185 | | | (820,595) | | | | | 67,030 | | 99.95/99.87 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | 49307RAE7 | D 1 | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | | 5,640,000 | US0003M(5.1800%) | | | 1,003,854 | | | (866,033) | | | | | 70,743 | | 99.95/99.86 |

# SCHEDULE DB - PART A - SECTION 1

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0857 ON FIXED RATE SECURITIES | LOAN # 123001 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 04/01/2014 | | 31,050,000 | US0003M(5.0375%) | | | (1,456,452) | | | (3,628,475) | | | | | 279,969 | | 99.94/99.91 |
| INT RATE SWAP0857 ON FIXED RATE SECURITIES | LOAN # 123013 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 04/01/2014 | | 16,950,000 | US0003M(5.0375%) | | | (795,068) | | | (1,980,762) | | | | | 152,834 | | 99.87/99.92 |
| INT RATE SWAP0859 ON FIXED RATE SECURITIES | LOAN # 123010 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 12/01/2017 | | 19,211,000 | US0001M(5.1175%) | | | (936,593) | | | (2,885,507) | | | | | 252,741 | | 99.93/99.76 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | LOAN # 122945 | SCHEDULE B | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 8,000,000 | US0003M(4.9720%) | | | (370,549) | | | (472,405) | | | | | 46,204 | | 99.20/99.37 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | LOAN # 122999 | SCHEDULE B | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 10,000,000 | US0003M(4.9720%) | | | (463,186) | | | (590,506) | | | | | 57,755 | | 98.15/99.79 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | 743759AG7 | D 1 | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 1,155,000 | US0003M(4.9720%) | | | (53,498) | | | (68,203) | | | | | 6,671 | | 97.95/98.72 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | F6132#AA6 | D 1 | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 2,740,000 | US0003M(4.9720%) | | | (126,913) | | | (161,799) | | | | | 15,825 | | 98.98/99.24 |
| INT RATE SWAP0863 ON FIXED RATE SECURITIES | L6346#AA1 | D 1 | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 5,760,000 | US0003M(4.9720%) | | | (266,795) | | | (340,132) | | | | | 33,267 | | 98.98/99.24 |
| INT RATE SWAP0866 ON FIXED RATE SECURITIES | LOAN # 123035 | SCHEDULE B | Interest | BARCLAY'S CAPITAL | 03/17/2009 | 07/01/2012 | | 19,700,000 | US0003M(5.1520%) | | | (946,618) | | | (1,344,939) | | | | | 120,692 | | 99.03/99.75 |
| INT RATE SWAP0874 ON FIXED RATE SECURITIES | 84604KAE9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 06/22/2014 | | 24,205,000 | US0003M(5.6370%) | | | (1,281,069) | | | (3,420,117) | | | | | 225,663 | | 99.75/99.38 |
| INT RATE SWAP0882 ON FIXED RATE SECURITIES | 90269QAP4 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/15/2017 | | 10,000,000 | US0003M(5.7580%) | | | 1,763,066 | | | (1,893,520) | | | | | 127,085 | | 99.58/99.97 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 46625YNF6 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | | 10,000,000 | US0003M(5.6630%) | | | (532,054) | | | (1,611,687) | | | | | 105,564 | | 99.59/99.80 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 52108H2W3 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | | 15,000,000 | US0003M(5.6630%) | | | (798,080) | | | (2,417,531) | | | | | 158,347 | | 99.58/99.73 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 9297667L1 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | | 3,325,000 | US0003M(5.6630%) | | | (176,908) | | | (535,886) | | | | | 35,100 | | 99.63/99.88 |
| INT RATE SWAP0885 ON FIXED RATE SECURITIES | 05947UPS1 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 01/15/2014 | | 2,500,000 | US0003M(5.5790%) | | | (130,789) | | | (322,331) | | | | | 21,808 | | 99.86/99.16 |
| INT RATE SWAP0885 ON FIXED RATE SECURITIES | 05947UPU6 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 01/15/2014 | | 500,000 | US0003M(5.5790%) | | | (26,158) | | | (64,466) | | | | | 4,362 | | 88.17/99.71 |
| INT RATE SWAP0887 ON FIXED RATE SECURITIES | 225470AS2 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 09/15/2015 | | 12,600,000 | US0003M(5.6330%) | | | (666,608) | | | (2,061,992) | | | | | 136,720 | | 99.86/99.89 |
| INT RATE SWAP0888 ON FIXED RATE SECURITIES | 61750CAH0 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 12/15/2016 | | 9,940,000 | US0003M(5.6345%) | | | (115,607) | | | (1,766,554) | | | | | 121,350 | | 99.70/99.97 |
| INT RATE SWAP0894 ON FIXED RATE SECURITIES | LOAN # 123072 | SCHEDULE B | Interest | GOLDMAN SACHS | 03/17/2009 | 09/01/2017 | | 21,900,000 | US0003M(5.6690%) | | | (1,166,085) | | | (4,059,758) | | | | | 282,883 | | 99.91/99.98 |
| INT RATE SWAP0927 ON FIXED RATE SECURITIES | LOAN # 123144 | SCHEDULE B | Interest | ROYAL BANK OF SCTLND | 11/21/2007 | 01/01/2013 | | 5,000,000 | US0003M(4.3650%) | | | (200,908) | | | (355,051) | | | | | 35,404 | | 99.79/99.82 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 29379VAJ2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 8,000,000 | US0003M(1.7090% ) | | | (82,410) | | | (144,181) | | | | | 58,361 | | 86.70/82.12 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 66586GCA3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 5,000,000 | US0003M(1.7090% ) | | | (51,506) | | | (90,113) | | | | | 36,476 | | 92.72/90.38 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 66586GCA3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 5,000,000 | US0003M(1.7090% ) | | | (51,506) | | | (90,113) | | | | | 36,476 | | 92.72/90.38 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 37943TAB4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 10,000,000 | US0003M(1.7090% ) | | | (103,012) | | | (180,226) | | | | | 72,951 | | 95.52/94.53 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 701094AG9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 5,000,000 | US0003M(1.7090% ) | | | (51,506) | | | (90,113) | | | | | 36,476 | | 95.01/93.78 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 50540RAD4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 13,000,000 | US0003M(1.7090% ) | | | (133,916) | | | (234,293) | | | | | 94,837 | | 92.65/90.34 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 50540RAD4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 14,023,000 | US0003M(1.7090% ) | | | (144,454) | | | (252,730) | | | | | 102,300 | | 92.65/90.34 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 677415CD1 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 7,530,000 | US0003M(1.7090% ) | | | (77,568) | | | (135,710) | | | | | 54,932 | | 89.43/86.02 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 7425A0A59 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 10,000,000 | US0003M(1.7090% ) | | | (103,012) | | | (180,226) | | | | | 72,951 | | 91.79/88.92 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 3133XP2W3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 50,000,000 | US0003M(1.7090% ) | | | (515,060) | | | (901,128) | | | | | 364,757 | | 96.25/95.62 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | 3134A4SA3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 50,000,000 | US0003M(1.7090% ) | | | (515,060) | | | (901,128) | | | | | 364,757 | | 89.25/85.28 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 649902C04 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 10,190,000 | US0003M(1.7460% ) | | | (106,189) | | | (192,045) | | | | | 75,665 | | 93.20/86.73 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 08977*AA2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 5,000,000 | US0003M(1.7460% ) | | | (52,104) | | | (94,232) | | | | | 37,127 | | 95.94/93.64 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 08977*AA2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 7,000,000 | US0003M(1.7460% ) | | | (72,946) | | | (131,925) | | | | | 51,978 | | 95.94/93.64 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 253651A@2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 20,000,000 | US0003M(1.7460% ) | | | (208,418) | | | (376,929) | | | | | 148,509 | | 93.44/87.25 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 75944RA*2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 25,000,000 | US0003M(1.7460% ) | | | (260,522) | | | (471,161) | | | | | 185,636 | | 92.21/84.80 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 71343XAD6 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 6,000,000 | US0003M(1.7460% ) | | | (62,525) | | | (113,079) | | | | | 44,553 | | 93.37/87.10 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | 136375BH4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 6,000,000 | US0003M(1.7460% ) | | | (62,525) | | | (113,079) | | | | | 44,553 | | 93.57/87.55 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 001192AC7 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 15,000,000 | US0003M(1.7950% ) | | | (164,831) | | | (295,281) | | | | | 113,506 | | 95.34/91.03 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 587405AB7 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 15,200,000 | US0003M(1.7950% ) | | | (167,029) | | | (299,219) | | | | | 115,019 | | 97.88/96.05 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 524660AS6 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 94.84/89.80 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 001192AC7 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 16,500,000 | US0003M(1.7950%) | | | (181,314) | | | (324,810) | | | | | 124,856 | | 95.34/91.03 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 91324PAE2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 92.40/84.91 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 026660B69 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 93.15/86.43 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 592179JG1 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 90.67/81.73 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 592179JG1 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 90.67/81.73 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 6944P0AH8 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 94.08/88.58 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 6944P0AH8 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 94.08/88.58 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | 50065AAA2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 5,000,000 | US0003M(1.7950%) | | | (54,944) | | | (98,427) | | | | | 37,835 | | 97.82/95.96 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 36239YAB8 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 15,000,000 | US0003M(1.8150%) | | | (166,633) | | | (301,477) | | | | | 114,520 | | 97.68/95.52 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 369550AK4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 5,000,000 | US0003M(1.8150%) | | | (55,544) | | | (100,492) | | | | | 38,173 | | 94.25/88.69 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 369550AK4 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 14,000,000 | US0003M(1.8150%) | | | (155,524) | | | (281,378) | | | | | 106,885 | | 94.25/88.69 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 36962G3T9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 8,500,000 | US0003M(1.8150%) | | | (94,425) | | | (170,837) | | | | | 64,894 | | 95.00/89.88 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 74254PYE6 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 5,000,000 | US0003M(1.8150%) | | | (55,544) | | | (100,492) | | | | | 38,173 | | 92.27/84.27 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 46849LSB8 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 10,000,000 | US0003M(1.8150%) | | | (111,089) | | | (200,985) | | | | | 76,346 | | 93.45/86.99 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | 912828HY9 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 50,000,000 | US0003M(1.8150%) | | | (555,444) | | | (1,004,923) | | | | | 381,732 | | 96.54/92.93 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 445681B@7 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,345) | | | (106,387) | | | | | 39,148 | | 97.50/97.20 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 445681B@7 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,345) | | | (106,387) | | | | | 39,148 | | 97.50/97.20 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 41242*AE2 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 10,000,000 | US0003M(1.8790%) | | | (114,691) | | | (212,774) | | | | | 78,295 | | 93.20/87.92 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 224044BF3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 12,000,000 | US0003M(1.8790%) | | | (137,629) | | | (255,329) | | | | | 93,954 | | 95.02/91.05 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 224044BF3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 8,000,000 | US0003M(1.8790%) | | | (91,753) | | | (170,219) | | | | | 62,636 | | 95.02/91.05 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 92334NAA1 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,345) | | | (106,387) | | | | | 39,148 | | 93.00/86.61 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | 92334NAA1 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,345) | | | (106,387) | | | | | 39,148 | | 93.00/86.61 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | 127391AA8 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 7,500,000 | US0003M(1.9350%) | | | (90,049) | | | (167,296) | | | | | 59,987 | | 98.62/97.51 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | 25156PAF0 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 5,000,000 | US0003M(1.9350%) | | | (60,033) | | | (111,531) | | | | | 39,991 | | 94.02/89.14 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | 25156PAF0 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 10,000,000 | US0003M(1.9350%) | | | (120,066) | | | (223,062) | | | | | 79,983 | | 94.02/89.14 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | 25156PAF0 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 5,000,000 | US0003M(1.9350%) | | | (60,033) | | | (111,531) | | | | | 39,991 | | 94.02/89.14 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | 125720AA3 | D 1 | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 5,000,000 | US0003M(1.9350%) | | | (60,033) | | | (111,531) | | | | | 39,991 | | 91.49/84.77 |
| INT RATE SWAP1058 ON MTN LIAB | 02003MB06 | Exhibit 7 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 976,398,000 | 1.8140%(US0003M) | | | | | @ | 19,601,540 | | | | | 7,454,444 | | 90.73/81.64 |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | (78,642,654) | | XXX | (184,118,049) | | | | | 29,454,888 | XXX | XXX |
| INT RATE SWAP213 ON MTN LIAB | FA4101392 | Exhibit 7 | Currency | MERRILL LYNCH | 11/16/2000 | 01/17/2011 | | 213,450,000 | GBP 6.375%(US0003M+0.50) | | | | 20,413,424 | @ | 20,961,755 | | (7,247,616) | | | 230,327 | | 99.16/99.82 |
| INT RATE SWAP241 ON EMTN LIAB | FA4101996 | Exhibit 7 | Currency | MERRILL LYNCH | 02/16/2001 | 01/17/2011 | | 74,715,940 | GBP 6.375%(US0003M+0.45) | | | | 3,238,534 | @ | 3,422,262 | | (2,415,872) | | | 80,623 | | 99.98/99.81 |
| INT RATE SWAP248 ON EMTN LIAB | FA4102093 | Exhibit 7 | Currency | MORGAN STANLEY | 03/09/2001 | 01/17/2011 | | 88,080,000 | GBP 6.375%(US0003M+0.44) | | | | 5,465,369 | @ | 5,686,582 | | (2,899,046) | | | 95,044 | | 99.98/90.45 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Items Hedged or Used for Income Generation | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Prior Year Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effective-ness at Inception and at Year-end (a) |
| INT RATE SWAP0300 ON EMTN LIAB | FA4103299 | Exhibit 7 | Currency | MORGAN STANLEY | 11/08/2001 | 01/17/2011 | | 58,592,000 | GBP 6.375%(US0003M+ 0.45) | | | | 3,771,580 | @ | 3,918,803 | | (1,932,698) | | | 63,225 | | 99.95/99.78 |
| INT RATE SWAP0504 ON FIXED RATE SECURITIES | 706327AB9 | SCHEDULE D | Currency | UBS AG | 04/30/2004 | 06/15/2014 | | 1,892,285 | USD 5.790%(CAD 5.990%) | | | (44,345) | (722,620) | | (777,419) | | (151,617) | | | 17,593 | | 100.00/100.00 |
| INT RATE SWAP0504 ON FIXED RATE SECURITIES | 706327AB9 | SCHEDULE D | Currency | UBS AG | 04/23/2008 | 06/15/2014 | | 7,569,141 | USD 5.790%(CAD 5.990%) | | | (177,379) | (2,890,479) | | (3,109,676) | | (606,470) | | | 70,372 | | 100.00/100.00 |
| INT RATE SWAP0571 ON FIXED RATE SECURITIES | D2488*AA1 | SCHEDULE D | Currency | DEUTSCHE BANK | 11/01/2009 | 02/09/2012 | | 18,576,410 | USD 4.820%(EUR 3.870%) | | | 167,372 | (592,976) | | (406,726) | | 1,398,435 | | | 97,839 | | 100.00/100.00 |
| INT RATE SWAP0571 ON FIXED RATE SECURITIES | G3107#AA3 | SCHEDULE D | Currency | DEUTSCHE BANK | 11/01/2009 | 02/09/2012 | | 4,423,590 | USD 4.820%(EUR 3.870%) | | | 39,856 | (141,205) | | (96,853) | | 333,009 | | | 23,298 | | 100.00/100.00 |
| INT RATE SWAP0597 ON VARIABLE RATE SECURITIES | Q7160#AC3 | SCHEDULE D | Currency | CITIBANK | 03/23/2005 | 05/05/2015 | | 10,000,000 | USD 5.500%(ADBB6M+0. 65) | | | (161,208) | (3,272,751) | | (2,028,880) | | (1,682,403) | | | 104,226 | | 100.00/100.00 |
| INT RATE SWAP0647 ON VARIABLE RATE SECURITIES | Q3915#AC0 | SCHEDULE D | Currency | CITIBANK | 08/25/2005 | 10/27/2017 | | 30,000,000 | USD 5.250%(ADBB6M+0. 83) | | | (638,756) | (10,480,138) | | (7,264,965) | | (5,131,107) | | | 391,939 | | 100.00/100.00 |
| INT RATE SWAP0648 ON VARIABLE RATE SECURITIES | Q3915#AD8 | SCHEDULE D | Currency | CITIBANK | 08/25/2005 | 10/27/2015 | | 10,000,000 | USD 5.100%(NDBB6M+0. 71) | | | 115,804 | (1,187,344) | | 72,421 | | (833,401) | | | 109,826 | | 100.00/100.00 |
| INT RATE SWAP0700 ON FIXED RATE SECURITIES | D8355*AA8 | SCHEDULE D | Currency | JP MORGAN CHASE BANK | 02/10/2006 | 03/01/2016 | | 60,000,000 | USD 5.920%(EUR 4.485%) | | | 649,735 | (7,263,868) | | (4,499,523) | | 4,906,998 | | | 682,120 | | 100.00/100.00 |
| INT RATE SWAP0711 ON FIXED RATE SECURITIES | G6043#AA3 | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 03/06/2006 | 04/20/2016 | | 15,759,000 | USD 5.521%(GBP 4.860%) | | | 191,569 | 1,727,195 | | 2,766,862 | | 434,857 | | | 181,517 | | 100.00/100.00 |
| INT RATE SWAP0741 ON FIXED RATE SECURITIES | 81725TC@7 | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 06/02/2006 | 11/28/2011 | | 25,000,000 | USD 7.350%(EUR 5.780%) | | | 412,898 | (837,371) | | (494,417) | | 1,884,874 | | | 119,215 | | 100.00/100.00 |
| INT RATE SWAP0752 ON FIXED RATE SECURITIES | C5864@AD1 | SCHEDULE D | Currency | JP MORGAN CHASE BANK | 06/16/2006 | 06/30/2018 | | 18,696,581 | USD 6.440%(CAD 5.760%) | | | 30,906 | (2,423,805) | | (1,717,005) | | (1,224,602) | | | 256,037 | | 100.00/100.00 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | 586,453 | 4,803,545 | XXX | 16,433,221 | | (15,166,660) | | | 2,523,201 | XXX | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | (78,056,200) | 4,803,545 | XXX | (167,684,827) | | (15,166,660) | | | 31,978,089 | XXX | XXX |
| INT RATE SWAP0018 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/11/2018 | | 1,000,000 | 8.6750%(US0001M ) | | | 288,555 | 2,451,497 | | 2,451,497 | 422,550 | | (102,429) | | 13,647 | | 0004 |
| INT RATE SWAP0019 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2019 | | 1,000,000 | 8.6950%(US0001M ) | | | 290,481 | 2,742,801 | | 2,742,801 | 474,853 | | (102,760) | | 14,532 | | 0004 |
| INT RATE SWAP0020 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2020 | | 1,000,000 | 8.7150%(US0001M ) | | | 292,116 | 3,042,146 | | 3,042,146 | 534,508 | | (103,393) | | 15,370 | | 0004 |
| INT RATE SWAP0021 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2021 | | 1,000,000 | 8.7350%(US0001M ) | | | 293,394 | 3,350,592 | | 3,350,592 | 596,751 | | (104,394) | | 16,163 | | 0004 |
| INT RATE SWAP0022 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2022 | | 1,000,000 | 8.7550%(US0001M ) | | | 294,389 | 3,671,159 | | 3,671,159 | 659,369 | | (105,689) | | 16,918 | | 0004 |
| INT RATE SWAP0239 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 02/14/2001 | 02/15/2011 | | 5,000,000 | US0003M(6.1140% ) | | | (279,108) | (35,483) | | (35,483) | 8,938 | 48,052 | (86,494) | | 8,875 | | 0005 |
| INT RATE SWAP0245 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 10/09/2002 | 03/01/2011 | | 56,500,000 | US0003M(5.7980% ) | | | (823,020) | (517,327) | | (517,327) | 505,272 | 2,258,258 | (981,388) | | 114,537 | | 0005 |
| INT RATE SWAP0257 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 05/10/2002 | 02/14/2011 | | 12,155,000 | US0003M(5.8930% ) | | | (310,606) | (81,192) | | (81,192) | 251,175 | 364,366 | | | 21,340 | | 0005 |
| INT RATE SWAP0270 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MERRILL LYNCH | 06/11/2001 | 05/15/2011 | | 10,000,000 | US0003M(6.0850% ) | | | (111,281) | (214,205) | | (214,205) | (12,457) | 463,229 | (664,977) | | 30,408 | | 0005 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0309 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 03/23/2009 | 02/01/2011 | | 10,000,050 | US0003M(5.8790%) | | | (422,375) | (46,368) | | (46,368) | 15,987 | | 131,513 | (193,868) | 14,805 | | 0005 |
| INT RATE SWAP0309 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AMERICAN INT GROUP | 03/23/2009 | 02/01/2011 | | 4,999,950 | US0003M(5.8790%) | | | (211,184) | (23,184) | | (23,184) | 7,994 | | 65,756 | (96,934) | 7,402 | | 0005 |
| INT RATE SWAP0359 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | DEUTSCHE BANK | 08/16/2002 | 08/01/2011 | | 600,000 | H15I5Y(US0003M) | | | (316) | 5,253 | | 5,253 | (12,013) | | (13,111) | | 2,292 | | 0004 |
| INT RATE SWAP0530 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 06/16/2014 | | 15,000,000 | US0003M(5.0800%) | | | (709,402) | (1,821,780) | | (1,821,780) | (125,588) | | 1,665 | (1,038,006) | 139,514 | | 0005 |
| INT RATE SWAP0530 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 06/16/2014 | | 25,000,000 | US0003M(5.0800%) | | | (1,182,336) | (3,036,299) | | (3,036,299) | (209,314) | | 1,665 | (1,038,006) | 232,523 | | 0005 |
| INT RATE SWAP0554 ON GMTN LIABILITIES CPI | IM Contracts | Exhibit 7 | Interest | MERRILL LYNCH | 01/01/2005 | 11/25/2016 | | 85,000,000 | CPURNSA(US0003M+0.19%) | | | 1,633,297 | 3,474,830 | | 3,474,830 | 926,082 | | | | 1,032,920 | | 0006 |
| INT RATE SWAP0576 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 01/21/2005 | 01/12/2011 | | 10,000,000 | US0003M(4.1440%) | | | (341,581) | (11,679) | | (11,679) | 2,303 | | 39,404 | (53,386) | 9,066 | | 0005 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 01/15/2016 | | 2,000,000 | US0003M(4.8255%) | | | (82,837) | (258,034) | | (258,034) | (117,319) | | 33,618 | | 22,458 | | 0005 |
| INT RATE SWAP0717 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CITIBANK | 03/16/2009 | 10/31/2011 | | 2,900,850 | US0003M(5.2375%) | | | (218,466) | (80,766) | | (80,766) | 10,863 | | 3,972 | (95,601) | 13,237 | | 0005 |
| INT RATE SWAP0755 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 06/19/2006 | 06/21/2011 | | 30,000,000 | 5.6400%(US0001M) | | | 1,609,252 | 757,705 | | 757,705 | (1,289,591) | | | | 102,970 | | 0004 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 07/10/2016 | | 10,000,000 | US0001M(5.7380%) | | | (545,621) | (1,826,513) | | (1,826,513) | (44,070) | | 1,792 | (1,784,235) | 117,567 | | 0005 |
| INT RATE SWAP0768 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 08/02/2006 | 08/04/2011 | | 50,000,000 | 5.4225%(US0001M) | | | 2,573,808 | 1,512,398 | | 1,512,398 | (1,924,051) | | | | 192,318 | | 0004 |
| INT RATE SWAP0791 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 09/18/2006 | 09/20/2011 | | 50,000,000 | 5.3050%(US0001M) | | | 2,514,791 | 1,789,511 | | 1,789,511 | (1,740,089) | | | | 212,213 | | 0004 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | | 5,000,000 | US0003M(5.0620%) | | | (227,652) | (724,723) | | (724,723) | (289,569) | | 64,242 | | 60,619 | | 0005 |
| INT RATE SWAP0832 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 01/09/2007 | 01/11/2012 | | 50,000,000 | 5.0480%(US0001M) | | | 2,384,723 | 2,392,562 | | 2,392,562 | (1,270,502) | | | | 253,739 | | 0004 |
| INT RATE SWAP0835 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 01/26/2007 | 01/30/2012 | | 30,000,000 | 5.3030%(US0001M) | | | 1,508,089 | 1,591,478 | | 1,591,478 | (799,611) | | | | 156,043 | | 0004 |
| INT RATE SWAP0889 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 03/23/2009 | 06/15/2017 | | 37,212,000 | US0003M(5.6210%) | | | (1,105,745) | (6,736,115) | | (6,736,115) | (2,488,614) | | 858,504 | | 472,910 | | 0005 |
| INT RATE SWAP1025 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 02/01/2010 | 10/23/2013 | | 350,000,000 | 2.3625%(US0003M) | | | 7,059,586 | 11,538,658 | | 11,538,658 | 13,088,270 | | | | 2,935,465 | | 0004 |
| INT RATE SWAP1026 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 02/01/2010 | 10/26/2013 | | 300,000,000 | 2.3910%(US0003M) | | | 6,145,249 | 10,119,957 | | 10,119,957 | 11,175,725 | | | | 2,519,785 | | 0004 |
| INT RATE SWAP1027 ON VARIABLE RATE SECURITIES | IM Contracts | Exhibit 7 | Interest | JP MORGAN CHASE BANK | 10/23/2009 | 10/27/2012 | | 300,000,000 | 1.9880%(US0003M) | | | 4,936,511 | 6,907,371 | | 6,907,371 | 6,570,571 | | | | 2,026,198 | | 0007 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP1028 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 08/01/2010 | 10/27/2012 | | 350,000,000 | 1.9775%(US0003M) | | | 5,723,514 | 7,992,078 | | 7,992,078 | 7,700,848 | | | | 2,363,898 | | 0004 |
| INT RATE SWAP1029 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 10/27/2009 | 04/30/2013 | | 500,000,000 | 2.2550%(US0003M) | | | 9,568,057 | 15,131,624 | | 15,131,624 | 14,605,721 | | | | 3,817,318 | | 0004 |
| INT RATE SWAP1030 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BARCLAY'S CAPITAL | 10/27/2009 | 04/30/2013 | | 500,000,000 | 2.2090%(US0003M) | | | 9,338,057 | 14,600,283 | | 14,600,283 | 14,818,117 | | | | 3,817,318 | | 0004 |
| INT RATE SWAP1031 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CREDIT SUISSE FB | 10/28/2009 | 04/30/2013 | | 500,000,000 | 2.1250%(US0003M) | | | 8,918,057 | 13,630,008 | | 13,630,008 | 15,205,970 | | | | 3,817,318 | | 0004 |
| INT RATE SWAP1032 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 10/29/2009 | 04/30/2013 | | 250,000,000 | 2.1538%(US0003M) | | | 5,309,421 | 6,981,048 | | 6,981,048 | 7,593,092 | | | | 1,908,659 | | 0004 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 14,460,000 | US0003M(1.7460%) | | | (150,697) | (272,519) | | (272,519) | 56,968 | | 8,081 | (337,569) | 107,372 | | 0005 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 5,000,000 | US0003M(1.7460%) | | | (52,093) | (94,232) | | (94,232) | 19,698 | | 2,794 | (116,725) | 37,127 | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 21,000,000 | US0003M(1.7950%) | | | (230,764) | (413,394) | | (413,394) | (440,700) | | (9,185) | 36,491 | 158,908 | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,343) | (106,387) | | (106,387) | 28,660 | | 1,990 | (137,037) | 39,148 | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,343) | (106,387) | | (106,387) | 28,660 | | 1,990 | (137,037) | 39,148 | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 5,000,000 | US0003M(1.8790%) | | | (57,350) | (106,387) | | (106,387) | 28,660 | | 1,990 | (137,037) | 39,148 | | 0005 |
| INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11 | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 05/27/2010 | 06/01/2021 | | 75,000,000 | US0003M(3.8360%) | | | | (1,694,985) | | (1,694,985) | (1,694,985) | | | | 1,210,771 | | 0005 |
| INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11 | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 05/27/2010 | 06/01/2021 | | 300,000,000 | US0003M(3.8360%) | | | | (6,779,938) | | (6,779,938) | (6,779,938) | | | | 4,843,086 | | 0005 |
| INT RATE SWAP1065 ON FIXED RATE SECURITIES EFF.06/02/11 | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 05/28/2010 | 06/02/2021 | | 250,000,000 | US0003M(3.8100%) | | | | (5,061,199) | | (5,061,199) | (5,061,199) | | | | 4,036,435 | | 0005 |
| INT RATE SWAP1086 ON FIXED RATE SECURITIES EFF.09/27/11 | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 09/24/2010 | 09/27/2021 | | 250,000,000 | US0003M(3.0325%) | | | | 14,904,959 | | 14,904,959 | 14,904,959 | | | | 4,098,007 | | 0005 |
| INT RATE SWAP1087 ON FIXED RATE SECURITIES EFF.09/27/11 | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 09/27/2010 | 09/27/2021 | | 250,000,000 | US0003M(2.9550%) | | | | 16,554,837 | | 16,554,837 | 16,554,837 | | | | 4,098,007 | | 0005 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 63,504,224 | 115,093,659 | XXX | 115,093,659 | 102,497,795 | | 3,811,920 | (6,861,809) | 45,207,500 | XXX | XXX |
| CDS CS1937941 ON FREESCALE 500 12/20/13 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 01/29/2009 | 12/20/2013 | | 4,000,000 | 0.0000%(5.0000%) | 1,720,000 | | (554,596) | (187,918) | | (187,918) | (117,571) | | (351,818) | | | 4FE | 0009 |
| CDS CS1937958 ON BERRY 500 3/20/12 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 01/29/2009 | 03/20/2012 | | 2,000,000 | 0.0000%(5.0000%) | 380,000 | | (222,451) | (59,494) | | (59,494) | 152,843 | | (121,062) | | | 4FE | 0009 |
| CDS CS1996814 ON YELFIN 500 6/20/2012 | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 03/12/2009 | 06/20/2012 | | 2,000,000 | 0.0000%(5.0000%) | 620,000 | | (291,024) | 318,723 | | 318,723 | 93,915 | | (189,635) | | | 4FE | 0009 |
| CDS CS2518476 ON CITIZENS COMMUNICATIONS | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 09/18/2008 | 09/20/2013 | | 4,000,000 | 0.0000%(3.5200%) | | | (142,756) | (252,271) | | (252,271) | (113,039) | | | | | 3FE | 0009 |
| CDS CS2523542 ON MORGAN STANLEY | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/19/2008 | 09/20/2013 | | 25,000,000 | 0.0000%(5.7500%) | | | (1,457,465) | (3,006,595) | | (3,006,595) | 1,197,668 | | | | | 1FE | 0009 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CS2533764 ON SMITHFIELD FOODS, INC. | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/25/2008 | 12/20/2011 | | 3,000,000 | 0.0000%(5.6500%) | | | (171,854) | (150,496) | | (150,496) | (82,274) | | | | | 5FE | 0009 |
| CDS CS2546584 ON UNUMPROVIDENT CORPORATI | BOND PORTFOLIO | Schedule D | Credit | CREDIT SUISSE FB | 10/03/2008 | 12/20/2013 | | 2,500,000 | 0.0000%(2.2500%) | | | (57,031) | (35,162) | | (35,162) | (22,203) | | | | | 2FE | 0009 |
| CDS CS2554281 ON WINDSTREAM CORP | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/08/2008 | 12/20/2013 | | 3,000,000 | 0.0000%(3.5500%) | | | (107,979) | (177,125) | | (177,125) | (50,701) | | | | | 4FE | 0009 |
| CDS CS2559371 ON DEERE & COMPANY | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 10/10/2008 | 12/20/2013 | | 15,000,000 | 0.0000%(0.9500%) | | | (144,479) | (268,229) | | (268,229) | 59,300 | | | | | 1FE | 0009 |
| CDS CS2564488 ON UNION PACIFIC CORPORATI | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 10/15/2008 | 12/20/2013 | | 10,000,000 | 0.0000%(0.8800%) | | | (89,222) | (194,520) | | (194,520) | (8,529) | | | | | 2FE | 0009 |
| CDS CS2595201 ON BANCO BILBAO VIZCAYA AR | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 11/13/2008 | 12/20/2013 | | 10,000,000 | 0.0000%(0.8200%) | | | (83,139) | 446,858 | | 446,858 | 486,458 | | | | | 1FE | 0009 |
| CDS CS2638720 ON TGT 243 12/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/11/2008 | 12/20/2013 | | 20,000,000 | 0.0000%(2.4300%) | | | (492,750) | (1,280,974) | | (1,280,974) | 236,598 | | | | | 1FE | 0009 |
| CDS CS2648968 ON EOP-EOPOPL 110 09/20/2011 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/05/2009 | 09/20/2011 | | 2,500,000 | 0.0000%(1.1000%) | | | (27,882) | (12,674) | | (12,674) | 24,946 | | | | | 2FE | 0009 |
| CDS CS2654099 ON GA PACIFIC LLC | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 01/07/2009 | 03/20/2013 | | 3,000,000 | 0.0000%(7.0500%) | | | (214,438) | (424,441) | | (424,441) | 63,024 | | | | | 3FE | 0009 |
| CDS CS2776967 ON FRCA 445 03/20/2014 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 03/19/2009 | 03/20/2014 | | 3,000,000 | 0.0000%(4.4500%) | | | (135,354) | (290,107) | | (290,107) | (82,918) | | | | | 3FE | 0009 |
| CDS CS2899843 UBS300 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/22/2009 | 09/20/2014 | | 10,000,000 | 0.0000%(3.0000%) | (465,325) | | (215,392) | (553,935) | | (553,935) | 349,831 | | 88,774 | | | 1FE | 0009 |
| CDS CS2899850 BACR-BANK 300 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/22/2009 | 09/20/2014 | | 10,000,000 | 0.0000%(3.0000%) | (275,721) | | (251,565) | (709,108) | | (709,108) | 211,119 | | 52,602 | | | 1FE | 0009 |
| CDS CS2920326 ON UBS 100 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | ROYAL BANK OF SCTLND | 07/20/2009 | 09/20/2014 | | 10,000,000 | 0.0000%(1.0000%) | 394,830 | | (177,849) | 162,202 | | 162,202 | 191,390 | | (76,460) | | | 1FE | 0009 |
| CDS CS3030430 ON LEN 100 03/20/2015 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/10/2009 | 03/20/2015 | | 9,000,000 | 0.0000%(1.0000%) | 903,101 | | (262,454) | 829,232 | | 829,232 | 168,033 | | (171,204) | | | 4FE | 0009 |
| CDS CS3030448 ON BWA 100 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/10/2009 | 12/20/2014 | | 5,000,000 | 0.0000%(1.0000%) | 34,757 | | (57,611) | (68,053) | | (68,053) | (48,838) | | (6,917) | | | 2FE | 0009 |
| CDS CS3071368 ON CTX 100 03/20/2015 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/29/2010 | 03/20/2015 | | 2,000,000 | 0.0000%(1.0000%) | | 34,522 | (24,797) | 90,514 | | 90,514 | 62,123 | | (6,131) | | | 3FE | 0009 |
| CDS CS3135379 ON BACF 100 06/20/2017 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 04/13/2010 | 06/20/2017 | | 15,000,000 | 0.0000%(1.0000%) | | 84,187 | (117,475) | 668,909 | | 668,909 | 593,030 | | (8,308) | | | 1FE | 0009 |
| CDS CS3137920 ON WFC 100 06/20/2017 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 04/16/2010 | 06/20/2017 | | 10,000,000 | 0.0000%(1.0000%) | | (146,040) | (57,788) | 36,046 | | 36,046 | 167,930 | | 14,157 | | | 1FE | 0009 |
| CDS CS3155963 ON MAS 100 06/20/2015 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 05/07/2010 | 06/20/2015 | | 2,000,000 | 0.0000%(1.0000%) | | 91,010 | (24,561) | 95,640 | | 95,640 | 15,969 | | (11,339) | | | 3FE | 0009 |
| CDS CS3171200 ON RIG-TRANS 100 06/20/2013 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 05/24/2010 | 06/20/2013 | | 10,000,000 | 0.0000%(1.0000%) | | 11,892 | (63,696) | (161,006) | | (161,006) | (170,590) | | (2,307) | | | 2FE | 0009 |
| CDS CS3178890 ON KMG 100 06/20/2015 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 06/03/2010 | 06/20/2015 | | 10,000,000 | 0.0000%(1.0000%) | | 183,977 | (79,222) | (120,023) | | (120,023) | (283,389) | | (20,611) | | | 2FE | 0009 |
| CDS CS3181449 ON GSF 100 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 06/04/2010 | 12/20/2014 | | 10,000,000 | 0.0000%(1.0000%) | | 167,816 | (79,118) | (201,231) | | (201,231) | (348,263) | | (20,784) | | | 2FE | 0009 |
| CDS CS3184005 ON BACORP 100 06/20/2020 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/07/2010 | 06/20/2020 | | 25,000,000 | 0.0000%(1.0000%) | | 1,235,054 | (212,516) | 1,526,018 | | 1,526,018 | 359,731 | | (68,766) | | | 1FE | 0009 |
| CDS CS3217318 ON MRHMC 100 09/20/2015 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 07/21/2010 | 09/20/2015 | | 2,700,000 | 0.0000%(1.0000%) | | 278,281 | (35,490) | 190,461 | | 190,461 | (64,555) | | (23,265) | | | 4FE | 0009 |
| CDS CS3268493 ON JCP 100 12/20/2015 | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 10/08/2010 | 12/20/2015 | | 2,500,000 | 0.0000%(1.0000%) | | 173,048 | (12,975) | 105,055 | | 105,055 | (60,852) | | (7,141) | | | 3FE | 0009 |
| CDS CS3276181 ON DHI 500 12/20/2015 | BOND PORTFOLIO | Schedule D | Credit | BANK OF AMERICA | 10/20/2010 | 12/20/2015 | | 5,000,000 | 0.0000%(5.0000%) | | (284,231) | (39,887) | (602,619) | | (602,619) | (328,500) | | 10,113 | | | 3FE | 0009 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | 3,311,642 | 1,829,516 | (5,904,816) | (4,286,320) | XXX | (4,286,320) | 2,651,685 | | (920,102) | | | XXX | XXX |
| INT RATE SWAP0678 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 12/08/2005 | 12/20/2012 | | 20,148,000 | USD US0006M0.76(GBP 5.47) | | | (553,502) | 1,139,190 | | 1,139,190 | | 480,473 | 123,324 | | 141,489 | | 0008 |
| INT RATE SWAP0679 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 12/08/2005 | 12/20/2015 | | 20,148,000 | USD US0006M0.82(GBP 5.47) | | | (587,890) | 644,965 | | 644,965 | | 45,063 | 75,863 | | 224,643 | | 0008 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

| 1<br>Description | 2<br>Description of Items Hedged or Used for Income Generation | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Prior Year Initial Cost of Premium (Received) Paid | 12<br>Current Year Initial Cost of Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amortiza-tion)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effective-ness at Inception and at Year-end (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0925 ON VARIABLE RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | DEUTSCHE BANK | 11/16/2007 | 06/30/2012 | | 49,793,000 | USD US0003M1.79(EUR 006M1.25) | | | 65,682 | 4,401,177 | | 4,401,177 | | 3,135,792 | | | 304,779 | | 0008 |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | (1,075,711) | 6,185,332 | XXX | 6,185,332 | | 3,661,328 | 199,187 | | 670,912 | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 3,311,642 | 1,829,516 | 56,523,698 | 116,992,671 | XXX | 116,992,671 | 105,149,480 | 3,661,328 | 3,091,005 | (6,861,809) | 45,878,412 | XXX | XXX |
| CDS CN9297281 ON FTD BASKET | | | Credit | MERRILL LYNCH | 07/19/2007 | 07/20/2017 | | 100,000,000 | 0.7000%(0.0000%) | | | 709,722 | | | (36,706,541) | | | | | 100,000,000 | 1FE | |
| CDS CS2211205 ON MBIA INSURANCE CORPORATION | | | Credit | BANK OF AMERICA | 11/01/2009 | 09/20/2012 | | 10,000,000 | 1.2500%(0.0000%) | | | 126,736 | | | (2,940,458) | | | | | 10,000,000 | 4FE | |
| CDS CS2275200 ON CITY OF NEW YORK RR40% | | | Credit | CITIBANK | 11/08/2007 | 12/20/2017 | | 25,000,000 | 1.3000%(0.0000%) | | | 329,514 | | | (6,071,156) | | | | | 25,000,000 | 1FE | |
| CDS CS2986889 ON PG 100 12/20/2014 | | | Credit | JP MORGAN CHASE BANK | 10/19/2009 | 12/20/2014 | | 10,000,000 | 1.0000%(0.0000%) | 267,130 | | 49,686 | 205,231 | | 265,578 | | | (51,703) | | 10,000,000 | 1FE | |
| CDS CS2986897 ON WAL MART STORES INC | | | Credit | GOLDMAN SACHS | 10/19/2009 | 12/20/2014 | | 10,000,000 | 1.0000%(0.0000%) | 252,241 | | 52,568 | 193,792 | | 272,944 | | | (48,821) | | 10,000,000 | 1FE | |
| CDS CS2989446 ON CAT-FINSER 100 12/20/2014 | | | Credit | GOLDMAN SACHS | 10/20/2009 | 12/20/2014 | | 10,000,000 | 1.0000%(0.0000%) | | | 101,389 | | | 101,634 | | | | | 10,000,000 | 1FE | |
| CDS CS2994560 ON MMM 100 12/20/2014 | | | Credit | GOLDMAN SACHS | 10/22/2009 | 12/20/2014 | | 10,000,000 | 1.0000%(0.0000%) | 311,989 | | 40,906 | 240,082 | | 286,816 | | | (60,483) | | 10,000,000 | 1FE | |
| CDS CS3009921 ON IBM 100 12/20/2014 | | | Credit | BANK OF AMERICA | 11/05/2009 | 12/20/2014 | | 20,000,000 | 1.0000%(0.0000%) | 659,555 | | 74,014 | 511,119 | | 590,568 | | | (128,763) | | 20,000,000 | 1FE | |
| CDS CS3038086 ON IRMD 500 12/20/2014 | | | Credit | DEUTSCHE BANK | 12/17/2009 | 12/20/2014 | | 2,000,000 | 5.0000%(0.0000%) | 69,467 | | 87,511 | 55,088 | | 152,973 | | | (13,878) | | 2,000,000 | 4FE | |
| CDS CS3038094 ON GE-CAPCORP 100 12/20/2014 | | | Credit | GOLDMAN SACHS | 12/17/2009 | 12/20/2014 | | 10,000,000 | 1.0000%(0.0000%) | (336,893) | | 193,970 | (267,159) | | (82,373) | | | 67,304 | | 10,000,000 | 1FE | |
| CDS CS3155930 ON MHK 100 06/20/2015 | | | Credit | JP MORGAN CHASE BANK | 05/07/2010 | 06/20/2015 | | 2,000,000 | 1.0000%(0.0000%) | | (91,010) | 24,561 | (79,671) | | (59,830) | | | 11,339 | | 2,000,000 | 3FE | |
| CDS CX4722570 ON ALLSTATE BESPOKE AA | | | Credit | GOLDMAN SACHS | 03/20/2009 | 06/20/2014 | | 65,000,000 | 0.6300%(0.0000%) | (52,338,615) | | 10,384,447 | (34,587,794) | | (18,640,075) | | | 9,969,260 | | 65,000,000 | 3FE | |
| CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | | | Credit | DEUTSCHE BANK | 06/07/2005 | 06/20/2012 | | 5,000,000 | 0.3700%(0.0000%) | | | 18,757 | | | 10,236 | | | | | 5,000,000 | 1FE | |
| CDS SPH300MI8 ON GENERAL MILLS INC | | | Credit | JP MORGAN CHASE BANK | 07/22/2005 | 09/20/2012 | | 10,000,000 | 0.5000%(0.0000%) | | | 50,694 | | | 49,036 | | | | | 10,000,000 | 2FE | |
| CDS SPI200TT8 ON LOWES COMPANIES | | | Credit | DEUTSCHE BANK | 11/01/2009 | 09/20/2014 | | 5,000,000 | 0.3500%(0.0000%) | | | 17,743 | | | (12,761) | | | | | 5,000,000 | 1FE | |
| CDS SPS500V67 ON CONOCO PHILLIPS | | | Credit | GOLDMAN SACHS | 01/21/2005 | 03/20/2012 | | 10,000,000 | 0.2800%(0.0000%) | | | 28,389 | | | 20,819 | | | | | 10,000,000 | 1FE | |
| CDS SPZ500FI1 ON BELLSOUTH CORP | | | Credit | JP MORGAN CHASE BANK | 11/01/2009 | 09/20/2011 | | 5,000,000 | 0.5200%(0.0000%) | | | 26,361 | | | 15,157 | | | | | 5,000,000 | 1FE | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | (51,115,125) | (91,010) | 12,316,971 | (33,729,311) | XXX | (62,747,432) | | | 9,744,255 | | 309,000,000 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | (51,115,125) | (91,010) | 12,316,971 | (33,729,311) | XXX | (62,747,432) | | | 9,744,255 | | 309,000,000 | XXX | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | (15,138,430) | 115,093,659 | XXX | (69,024,390) | 102,497,795 | | 3,811,920 | (6,861,809) | 74,662,388 | XXX | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | (47,803,483) | 1,738,506 | 6,412,155 | (38,015,632) | XXX | (67,033,753) | 2,651,685 | | 8,824,153 | | 309,000,000 | XXX | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | (489,257) | 10,988,877 | XXX | 22,618,553 | | (11,505,332) | 199,187 | | 3,194,113 | XXX | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1209999. Total Swaps | | | | | | | | | | (47,803,483) | 1,738,506 | (9,215,532) | 88,066,904 | XXX | (113,439,589) | 105,149,480 | (11,505,332) | 12,835,260 | (6,861,809) | 386,856,501 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | 90,698,255 | (10,924,042) | 162,633,958 | XXX | (9,854,414) | | (15,166,660) | 67,132,158 | | 31,978,089 | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | 43,560,789 | 12,704,224 | 56,592,905 | 100,958,038 | XXX | 100,958,038 | 74,871,884 | 3,661,328 | 3,091,005 | (6,861,809) | 45,878,412 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | (51,115,125) | (91,010) | 12,316,971 | (33,729,311) | XXX | (62,747,432) | | | 9,744,255 | | 309,000,000 | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | (7,554,336) | 103,311,469 | 57,985,834 | 229,862,685 | XXX | 28,356,192 | 74,871,884 | (11,505,332) | 79,967,418 | (6,861,809) | 386,856,501 | XXX | XXX |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities. |
| 0002 | Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities. |
| 0003 | Interest rate asset cap limits the exposure to interest rate increases on fixed rate assets to the contracted strike rate. Notional amount is equivalent to hedged par amount |
| 0004 | Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio. |
| 0005 | Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio. |
| 0006 | Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities. |
| 0007 | Interest rate swaps are used in anticipatory hedging to hedge interest rate risk due to mismatches in the timing of liability and asset cash flows. Notional amount is equivalent to hedged amount of mismatch exposure. |
| 0008 | Foreign Currency swap effectively reduces foreign currency exposure on principal and interest receipts of foreign denominated fixed income securities. Notional amount is the equivalent of the hedged amount of foreign denominated par on debt securities. |
| 0009 | Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security. |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 01/07/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/09/2009 | 01/07/2010 | 01/07/2010 | EXPIRATION | | 1,100,000 | S&P 500 | 37,840 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/14/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/16/2009 | 01/14/2010 | 01/14/2010 | EXERCISE | | 700,000 | S&P 500 | 24,710 | | 12,111 | 5,467 | 12,111 | | | | 5,467 | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/08/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/16/2009 | 01/08/2010 | 01/08/2010 | EXPIRATION | | 1,200,000 | S&P 500 | 29,400 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/21/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/23/2009 | 01/21/2010 | 01/21/2010 | EXERCISE | | 400,000 | S&P 500 | 13,640 | | 33,215 | 2,389 | 33,215 | | | | 2,389 | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/15/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/23/2009 | 01/15/2010 | 01/15/2010 | EXERCISE | | 1,200,000 | S&P 500 | 37,560 | | 50,959 | 15,737 | 50,959 | | | | 15,737 | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/14/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/23/2009 | 01/14/2010 | 01/14/2010 | EXERCISE | | 300,000 | S&P 500 | 10,530 | | 6,030 | 2,673 | 6,030 | | | | 2,673 | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/28/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/30/2009 | 01/28/2010 | 01/28/2010 | EXPIRATION | | 400,000 | S&P 500 | 10,200 | | | (4,279) | | | | | (4,279) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/22/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/30/2009 | 01/22/2010 | 01/22/2010 | EXERCISE | | 1,700,000 | S&P 500 | 48,790 | | 83,530 | (32,442) | 83,530 | | | | (32,442) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/04/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/06/2009 | 02/04/2010 | 02/04/2010 | EXPIRATION | | 900,000 | S&P 500 | 34,470 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/29/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/06/2009 | 01/29/2010 | 01/29/2010 | EXPIRATION | | 1,200,000 | S&P 500 | 43,440 | | | (48,487) | | | | | (48,487) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/11/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/13/2009 | 02/11/2010 | 02/11/2010 | EXPIRATION | | 700,000 | S&P 500 | 24,920 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/05/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/13/2009 | 02/05/2010 | 02/05/2010 | EXPIRATION | | 800,000 | S&P 500 | 26,160 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/18/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/20/2009 | 02/18/2010 | 02/18/2010 | EXERCISE | | 300,000 | S&P 500 | 9,330 | | 43,470 | 2,304 | 43,470 | | | | 2,304 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/12/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/20/2009 | 02/12/2010 | 02/12/2010 | EXPIRATION | | 1,700,000 | S&P 500 | 37,400 | | | (3,891) | | | | | (3,891) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/25/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/27/2009 | 02/25/2010 | 02/25/2010 | EXERCISE | | 300,000 | S&P 500 | 9,060 | | 51,558 | 1,748 | 51,558 | | | | 1,748 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/19/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 02/27/2009 | 02/19/2010 | 02/19/2010 | EXERCISE | | 700,000 | S&P 500 | 19,250 | | 88,655 | (1,877) | 88,655 | | | | (1,877) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 750 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/20/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 250 | | 750.00 | 3,133,000 | | 9,220,500 | 201,750 | 9,220,500 | | | | 201,750 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 850 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/14/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 250 | | 850.00 | 2,950,500 | | 6,720,500 | 41,750 | 6,720,500 | | | | 41,750 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/04/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/06/2009 | 03/04/2010 | 03/04/2010 | EXERCISE | | 800,000 | S&P 500 | 24,640 | | 59,543 | (9,392) | 59,543 | | | | (9,392) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/26/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/06/2009 | 02/26/2010 | 02/26/2010 | EXERCISE | | 1,500,000 | S&P 500 | 39,600 | | 232,080 | 10,212 | 232,080 | | | | 10,212 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 675 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/06/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 800 | | 675.00 | 8,169,600 | | 35,505,600 | 861,600 | 35,505,600 | | | | 861,600 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/11/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/13/2009 | 03/11/2010 | 03/11/2010 | EXERCISE | | 1,400,000 | S&P 500 | 52,080 | | 91,091 | (15,621) | 91,091 | | | | (15,621) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/05/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/13/2009 | 03/05/2010 | 03/05/2010 | EXERCISE | | 1,200,000 | S&P 500 | 45,240 | | 100,210 | (12,390) | 100,210 | | | | (12,390) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/18/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/20/2009 | 03/18/2010 | 03/18/2010 | EXERCISE | | 400,000 | S&P 500 | 13,240 | | 63,072 | 13,919 | 63,072 | | | | 13,919 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/15/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/20/2009 | 03/15/2010 | 03/15/2010 | EXERCISE | | 200,000 | S&P 500 | 8,120 | | 33,042 | 4,925 | 33,042 | | | | 4,925 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/12/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/20/2009 | 03/12/2010 | 03/12/2010 | EXERCISE | | 1,400,000 | S&P 500 | 49,000 | | 87,885 | (9,907) | 87,885 | | | | (9,907) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 750 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/24/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 500 | | 750.00 | 7,251,000 | | 21,147,000 | 3,067,000 | 21,147,000 | | | | 3,067,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 750 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/26/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 500 | | 750.00 | 7,251,000 | | 21,147,000 | 3,067,000 | 21,147,000 | | | | 3,067,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 850 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/17/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 700 | | 850.00 | 8,051,400 | | 22,605,800 | 4,143,300 | 22,605,800 | | | | 4,143,300 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 850 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/24/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 900 | | 850.00 | 10,000,800 | | 29,064,600 | 5,327,100 | 29,064,600 | | | | 5,327,100 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 825 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/03/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 500 | | 825.00 | 5,821,000 | | 17,397,000 | 2,994,500 | 17,397,000 | | | | 2,994,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 825 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/03/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 250 | | 825.00 | 3,025,500 | | 8,698,500 | 1,497,250 | 8,698,500 | | | | 1,497,250 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/25/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/27/2009 | 03/25/2010 | 03/25/2010 | EXERCISE | | 500,000 | S&P 500 | 18,700 | | 86,330 | 16,559 | 86,330 | | | | 16,559 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/22/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/27/2009 | 03/22/2010 | 03/22/2010 | SALE | | 300,000 | S&P 500 | 13,899 | | 58,933 | 15,811 | 58,933 | | | | 15,811 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/19/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 03/27/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | | 1,400,000 | S&P 500 | 52,402 | | 194,460 | 32,768 | 194,460 | | | | 32,768 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/01/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 04/06/2009 | 04/01/2010 | 04/01/2010 | EXERCISE | | 500,000 | S&P 500 | 17,050 | | 61,359 | 21,305 | 61,359 | | | | 21,305 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/29/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 04/06/2009 | 03/29/2010 | 03/29/2010 | SALE | | 300,000 | S&P 500 | 11,910 | | 59,558 | 7,257 | 59,558 | | | | 7,257 | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/26/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 04/06/2009 | 03/26/2010 | 03/26/2010 | EXERCISE | | 800,000 | S&P 500 | 25,680 | | 127,696 | 26,142 | 127,696 | | | | 26,142 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/08/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/13/2009 | 04/08/2010 | 04/08/2010 | EXERCISE | | 200,000 | S&P 500 | 3,820 | | 6,679 | (3,991) | 6,679 | | | | (3,991) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 04/05/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/13/2009 | 04/05/2010 | 04/05/2010 | EXERCISE | | 400,000 | S&P 500 | 9,040 | | 51,912 | 15,262 | 51,912 | | | | 15,262 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/01/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/13/2009 | 04/01/2010 | 04/01/2010 | EXERCISE | | 1,700,000 | S&P 500 | 31,110 | | 194,341 | 68,631 | 194,341 | | | | 68,631 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/12/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/17/2009 | 04/12/2010 | 04/12/2010 | EXERCISE | | 600,000 | S&P 500 | 18,240 | | 64,544 | 13,040 | 64,544 | | | | 13,040 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/09/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/17/2009 | 04/09/2010 | 04/09/2010 | EXERCISE | | 1,300,000 | S&P 500 | 29,250 | | 52,519 | (12,799) | 52,519 | | | | (12,799) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/22/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/24/2009 | 04/22/2010 | 04/22/2010 | EXERCISE | | 700,000 | S&P 500 | 17,850 | | 111,601 | 40,542 | 111,601 | | | | 40,542 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/19/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/24/2009 | 04/19/2010 | 04/19/2010 | EXERCISE | | 400,000 | S&P 500 | 12,360 | | 73,995 | 27,084 | 73,995 | | | | 27,084 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/16/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 04/24/2009 | 04/16/2010 | 04/16/2010 | EXERCISE | | 1,700,000 | S&P 500 | 41,140 | | 268,192 | 82,479 | 268,192 | | | | 82,479 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/01/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 250 | | 875.00 | 2,510,500 | | 7,448,500 | 1,457,250 | 7,448,500 | | | | 1,457,250 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/15/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 700 | | 875.00 | 6,413,400 | | 20,855,800 | 4,080,300 | 20,855,800 | | | | 4,080,300 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/06/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/08/2009 | 05/06/2010 | 05/06/2010 | EXERCISE | | 300,000 | S&P 500 | 8,100 | | 5,422 | (13,485) | 5,422 | | | | (13,485) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/03/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/08/2009 | 05/03/2010 | 05/03/2010 | EXERCISE | | 600,000 | S&P 500 | 22,380 | | 84,835 | 36,804 | 84,835 | | | | 36,804 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/13/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/15/2009 | 05/13/2010 | 05/13/2010 | EXERCISE | | 400,000 | S&P 500 | 10,840 | | 11,666 | (11,176) | 11,666 | | | | (11,176) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/10/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/15/2009 | 05/10/2010 | 05/10/2010 | EXERCISE | | 400,000 | S&P 500 | 10,000 | | 10,990 | (9,885) | 10,990 | | | | (9,885) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/07/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/15/2009 | 05/07/2010 | 05/07/2010 | EXPIRATION | | 700,000 | S&P 500 | 16,240 | | | (26,695) | | | | | (26,695) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/22/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 200 | | 900.00 | 1,844,400 | | 4,376,400 | (70,600) | 4,376,400 | | | | (70,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/22/2009 | 06/18/2010 | 06/08/2010 | SALE | 500 | | 900.00 | 4,611,000 | | 7,254,000 | (3,863,500) | 7,254,000 | | | | (3,863,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/29/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 700 | | 900.00 | 6,840,400 | | 15,317,400 | (247,100) | 15,317,400 | | | | (247,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/22/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 600 | | 900.00 | 5,611,200 | | 13,129,200 | (211,800) | 13,129,200 | | | | (211,800) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/20/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/22/2009 | 05/20/2010 | 05/20/2010 | EXERCISE | | 600,000 | S&P 500 | 16,500 | | 20,719 | (31,664) | 20,719 | | | | (31,664) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/17/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/22/2009 | 05/17/2010 | 05/17/2010 | EXERCISE | | 1,000,000 | S&P 500 | 36,400 | | 122,011 | 20,870 | 122,011 | | | | 20,870 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/14/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/22/2009 | 05/14/2010 | 05/14/2010 | EXPIRATION | | 2,000,000 | S&P 500 | 56,200 | | | (101,381) | | | | | (101,381) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/26/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 300 | | 1,000.00 | 1,290,600 | | 5,188,200 | 1,448,700 | 5,188,200 | | | | 1,448,700 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/27/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 05/29/2009 | 05/27/2010 | 05/27/2010 | EXERCISE | | 400,000 | S&P 500 | 11,480 | | 30,882 | (6,212) | 30,882 | | | | (6,212) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/24/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 05/29/2009 | 05/24/2010 | 05/24/2010 | EXERCISE | | 1,300,000 | S&P 500 | 47,450 | | 93,339 | (38,119) | 93,339 | | | | (38,119) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/21/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 05/29/2009 | 05/21/2010 | 05/21/2010 | EXERCISE | | 1,800,000 | S&P 500 | 52,560 | | 111,294 | (56,160) | 111,294 | | | | (56,160) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/03/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/05/2009 | 06/03/2010 | 06/03/2010 | EXERCISE | | 2,500,000 | S&P 500 | 67,750 | | 21,449 | (100,263) | 21,449 | | | | (100,263) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/10/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/12/2009 | 06/10/2010 | 06/10/2010 | EXPIRATION | | 700,000 | S&P 500 | 20,090 | | | (27,612) | | | | | (27,612) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/07/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/12/2009 | 06/07/2010 | 06/07/2010 | EXPIRATION | | 700,000 | S&P 500 | 24,150 | | | (49,648) | | | | | (49,648) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/04/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/12/2009 | 06/04/2010 | 06/04/2010 | EXPIRATION | | 1,500,000 | S&P 500 | 41,850 | | | (62,219) | | | | | (62,219) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/11/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 06/22/2009 | 06/11/2010 | 06/11/2010 | EXPIRATION | | 2,300,000 | S&P 500 | 50,600 | | | (88,282) | | | | | (88,282) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/10/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 06/22/2009 | 06/10/2010 | 06/10/2010 | EXPIRATION | | 1,000,000 | S&P 500 | 22,900 | | | (40,391) | | | | | (40,391) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/24/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/26/2009 | 06/24/2010 | 06/24/2010 | EXPIRATION | | 599,400 | S&P 500 | 17,263 | | | (52,388) | | | | | (52,388) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/24/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/26/2009 | 06/24/2010 | 06/24/2010 | EXERCISE | | 600 | S&P 500 | 17 | | 15,966 | 15,914 | 15,966 | | | | 15,914 | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/18/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 06/26/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | | 1,300,000 | S&P 500 | 36,920 | | 101,829 | (5,938) | 101,829 | | | | (5,938) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/26/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 800 | | 925.00 | 7,025,600 | | 15,505,600 | (538,400) | 15,505,600 | | | | (538,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/17/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 650 | | 925.00 | 6,111,300 | | 12,598,300 | (437,450) | 12,598,300 | | | | (437,450) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/25/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 07/06/2009 | 06/25/2010 | 06/25/2010 | EXERCISE | | 1,700,000 | S&P 500 | 39,100 | | 43,721 | (104,952) | 43,721 | | | | (104,952) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/06/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 50 | | 875.00 | 483,100 | | 1,219,100 | (3,650) | 1,219,100 | | | | (3,650) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/06/2009 | 06/18/2010 | 06/10/2010 | SALE | 650 | | 875.00 | 6,280,300 | | 12,998,700 | (2,897,050) | 12,998,700 | | | | (2,897,050) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 06/18/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/10/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 700 | | 875.00 | 6,126,400 | | 17,067,400 | (51,100) | 17,067,400 | | | | (51,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/06/2010 | 06/18/2010 | 05/17/2010 | SALE | 150 | | 1,100.00 | | 964,800 | 719,700 | (245,100) | 719,700 | | | | (245,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/20/2010 | 06/18/2010 | 06/03/2010 | SALE | 150 | | 1,100.00 | | 495,300 | 359,700 | (135,600) | 359,700 | | | | (135,600) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/25/2009 | 09/17/2010 | 05/24/2010 | SALE | 200 | | 1,050.00 | 1,864,400 | | 1,803,600 | (523,400) | 1,803,600 | | | | (523,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/25/2009 | 09/17/2010 | 05/24/2010 | SALE | 50 | | 1,050.00 | 466,600 | | 450,900 | (130,850) | 450,900 | | | | (130,850) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/16/2009 | 09/17/2010 | 05/04/2010 | SALE | 50 | | 1,100.00 | 410,100 | | 534,900 | 105,900 | 534,900 | | | | 105,900 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/09/2009 | 09/17/2010 | 05/17/2010 | SALE | 500 | | 1,075.00 | 4,341,000 | | 4,884,000 | (141,000) | 4,884,000 | | | | (141,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/04/2010 | 12/17/2010 | 01/08/2010 | SALE | 150 | | 1,150.00 | | 1,200,300 | 1,139,700 | (60,600) | 1,139,700 | | | | (60,600) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/09/2009 | 02/19/2010 | 01/08/2010 | SALE | 500 | | 1,100.00 | 1,876,000 | | 2,499,000 | 556,500 | 2,499,000 | | | | 556,500 | | | | 100.00/100.00 |
| S&P500 FUTURES 02/19/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CME | 12/15/2009 | 02/19/2010 | 01/19/2010 | SALE | 100 | | 1,100.00 | 1,080,370 | | 1,242,130 | 289,630 | 1,242,130 | | | | 289,630 | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/23/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/01/2009 | 04/23/2010 | 04/23/2010 | EXERCISE | | 2,500,000 | S&P 500 | 70,000 | | 409,075 | 121,859 | 409,075 | | | | 121,859 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/25/2010 | 03/19/2010 | 02/25/2010 | SALE | 50 | | 1,100.00 | | 168,100 | 69,900 | (98,200) | 69,900 | | | | (98,200) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/25/2010 | 03/19/2010 | 02/25/2010 | SALE | 50 | | 1,100.00 | | 169,100 | 69,900 | (99,200) | 69,900 | | | | (99,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/05/2010 | 06/17/2011 | 03/25/2010 | SALE | 500 | | 1,125.00 | | 4,766,000 | 5,749,000 | 983,000 | 5,749,000 | | | | 983,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 02/11/2010 | 03/19/2010 | 02/18/2010 | SALE | 100 | | 1,075.00 | | 289,200 | 424,800 | 135,600 | 424,800 | | | | 135,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/21/2010 | 06/17/2011 | 05/28/2010 | SALE | 100 | | 1,150.00 | | 871,200 | 829,800 | (41,400) | 829,800 | | | | (41,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/23/2010 | 06/17/2011 | 06/25/2010 | SALE | 100 | | 1,200.00 | | 1,017,200 | 433,800 | (583,400) | 433,800 | | | | (583,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/12/2010 | 03/18/2011 | 04/23/2010 | SALE | 500 | | 1,200.00 | | 3,751,000 | 4,249,000 | 498,000 | 4,249,000 | | | | 498,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/12/2010 | 03/18/2011 | 05/14/2010 | SALE | 100 | | 1,200.00 | | 750,200 | 632,800 | (117,400) | 632,800 | | | | (117,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/30/2010 | 03/18/2011 | 05/14/2010 | SALE | 500 | | 1,200.00 | | 4,176,000 | 3,164,000 | (1,012,000) | 3,164,000 | | | | (1,012,000) | | | | 100.00/100.00 |
| S&P500 INDEX 05/21/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/07/2010 | 05/21/2010 | 05/07/2010 | SALE | 50 | | 1,100.00 | | 210,100 | 184,900 | (25,200) | 184,900 | | | | (25,200) | | | | 100.00/100.00 |
| S&P500 INDEX 05/21/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/19/2010 | 05/21/2010 | 05/19/2010 | SALE | 50 | | 1,100.00 | | 91,600 | 98,400 | 6,800 | 98,400 | | | | 6,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/10/2010 | 06/18/2010 | 06/03/2010 | SALE | 50 | | 1,150.00 | | 180,100 | 20,400 | (159,700) | 20,400 | | | | (159,700) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/17/2010 | 09/17/2010 | 06/08/2010 | SALE | 500 | | 1,000.00 | | 7,701,000 | 4,549,000 | (3,152,000) | 4,549,000 | | | | (3,152,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/24/2010 | 09/17/2010 | 06/10/2010 | SALE | 250 | | 975.00 | | 3,600,500 | 3,139,500 | (461,000) | 3,139,500 | | | | (461,000) | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/03/2010 | 07/16/2010 | 06/09/2010 | SALE | 150 | | 1,100.00 | | 570,300 | 302,700 | (267,600) | 302,700 | | | | (267,600) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/09/2010 | 08/20/2010 | 06/30/2010 | SALE | 250 | | 1,075.00 | | 1,188,000 | 634,500 | (553,500) | 634,500 | | | | (553,500) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/30/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 05/08/2009 | 04/30/2010 | 04/30/2010 | EXERCISE | | 800,000 | S&P 500 | 24,560 | | 84,816 | 21,638 | 84,816 | | | | 21,638 | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/02/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 07/10/2009 | 07/02/2010 | 07/02/2010 | EXPIRATION | | 2,700,000 | S&P 500 | 65,610 | | | (175,658) | | | | | (175,658) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/10/2010 | 08/20/2010 | 07/08/2010 | SALE | 250 | | 1,100.00 | | 910,500 | 399,500 | (511,000) | 399,500 | | | | (511,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/09/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 07/17/2009 | 07/09/2010 | 07/09/2010 | EXPIRATION | | 2,300,000 | S&P 500 | 62,100 | | | (166,031) | | | | | (166,031) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/25/2010 | 06/17/2011 | 07/09/2010 | SALE | 50 | | 1,125.00 | | 380,100 | 359,900 | (20,200) | 359,900 | | | | (20,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/15/2010 | 06/17/2011 | 07/09/2010 | SALE | 550 | | 1,125.00 | | 5,693,600 | 3,958,900 | (1,734,700) | 3,958,900 | | | | (1,734,700) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/09/2010 | 08/20/2010 | 07/09/2010 | SALE | 250 | | 1,075.00 | | 1,188,000 | 747,000 | (441,000) | 747,000 | | | | (441,000) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/10/2010 | 08/20/2010 | 07/09/2010 | SALE | 250 | | 1,100.00 | | 910,500 | 432,000 | (478,500) | 432,000 | | | | (478,500) | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/01/2010 | 07/16/2010 | 07/16/2010 | EXERCISE | 250 | | 1,050.00 | | 278,000 | 1,015,500 | 737,500 | 1,015,500 | | | | 737,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/04/2010 | 12/17/2010 | 07/20/2010 | SALE | 500 | | 1,125.00 | | 4,651,000 | 1,849,000 | (2,802,000) | 1,849,000 | | | | (2,802,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/30/2009 | 09/17/2010 | 07/20/2010 | SALE | 150 | | 1,050.00 | 1,231,800 | | 749,700 | (995,550) | 749,700 | | | | (995,550) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/25/2009 | 09/17/2010 | 07/20/2010 | SALE | 350 | | 1,050.00 | 3,266,200 | | 1,749,300 | (2,322,950) | 1,749,300 | | | | (2,322,950) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 09/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/23/2009 | 09/17/2010 | 07/21/2010 | SALE | 300 | | 1,075.00 | 2,676,600 | | 1,079,400 | (1,935,600) | 1,079,400 | | | | (1,935,600) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/09/2009 | 09/17/2010 | 07/21/2010 | SALE | 200 | | 1,075.00 | 1,736,400 | | 719,600 | (1,290,400) | 719,600 | | | | (1,290,400) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/23/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 07/31/2009 | 07/23/2010 | 07/23/2010 | EXERCISE | | 2,600,000 | S&P 500 | 66,560 | | 64,394 | (121,716) | 64,394 | | | | (121,716) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/25/2010 | 06/17/2011 | 07/28/2010 | SALE | 500 | | 1,125.00 | | 3,801,000 | 4,249,000 | 448,000 | 4,249,000 | | | | 448,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/16/2010 | 12/16/2011 | 07/28/2010 | SALE | 500 | | 1,050.00 | | 6,741,000 | 7,499,000 | 758,000 | 7,499,000 | | | | 758,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/30/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 08/07/2009 | 07/30/2010 | 07/30/2010 | EXPIRATION | | 2,000,000 | S&P 500 | 53,400 | | | (103,054) | | | | | (103,054) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/06/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 08/14/2009 | 08/06/2010 | 08/06/2010 | EXPIRATION | | 1,700,000 | S&P 500 | 39,780 | | | (105,895) | | | | | (105,895) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/13/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 08/21/2009 | 08/13/2010 | 08/13/2010 | EXPIRATION | | 1,700,000 | S&P 500 | 39,270 | | | (97,351) | | | | | (97,351) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/15/2010 | 12/17/2010 | 08/17/2010 | SALE | 400 | | 1,125.00 | | 3,332,800 | 1,599,200 | (1,733,600) | 1,599,200 | | | | (1,733,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/04/2010 | 12/17/2010 | 08/17/2010 | SALE | 100 | | 1,125.00 | | 930,200 | 399,800 | (530,400) | 399,800 | | | | (530,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/02/2009 | 09/17/2010 | 08/17/2010 | SALE | 500 | | 1,025.00 | 4,851,000 | | 3,599,000 | (3,058,500) | 3,599,000 | | | | (3,058,500) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/20/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 08/28/2009 | 08/20/2010 | 08/20/2010 | EXPIRATION | | 1,600,000 | S&P 500 | 36,800 | | | (77,984) | | | | | (77,984) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/15/2010 | 12/17/2010 | 08/23/2010 | SALE | 100 | | 1,125.00 | | 833,200 | 319,800 | (513,400) | 319,800 | | | | (513,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/02/2009 | 09/17/2010 | 08/23/2010 | SALE | 150 | | 1,025.00 | 1,455,300 | | 839,700 | (1,157,550) | 839,700 | | | | (1,157,550) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/26/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 08/28/2009 | 08/26/2010 | 08/26/2010 | EXPIRATION | | 1,500,000 | S&P 500 | 30,900 | | | (79,412) | | | | | (79,412) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/27/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 09/04/2009 | 08/27/2010 | 08/27/2010 | EXPIRATION | | 3,200,000 | S&P 500 | 52,800 | | | (166,866) | | | | | (166,866) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/13/2010 | 12/16/2011 | 08/27/2010 | SALE | 500 | | 1,125.00 | | 4,851,000 | 4,269,000 | (582,000) | 4,269,000 | | | | (582,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/03/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 09/11/2009 | 09/03/2010 | 09/03/2010 | EXPIRATION | | 1,300,000 | S&P 500 | 29,250 | | | (62,324) | | | | | (62,324) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/30/2009 | 09/17/2010 | 09/09/2010 | SALE | 100 | | 1,050.00 | 821,200 | | 604,800 | (558,700) | 604,800 | | | | (558,700) | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/10/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 09/18/2009 | 09/10/2010 | 09/10/2010 | EXPIRATION | | 2,400,000 | S&P 500 | 52,800 | | | (100,232) | | | | | (100,232) | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/31/2010 | 10/15/2010 | 09/10/2010 | SALE | 250 | | 1,000.00 | | 1,595,500 | 2,799,500 | 1,204,000 | 2,799,500 | | | | 1,204,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/17/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 09/25/2009 | 09/17/2010 | 09/17/2010 | EXPIRATION | | 2,700,000 | S&P 500 | 44,280 | | | (92,463) | | | | | (92,463) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/30/2009 | 09/17/2010 | 09/17/2010 | EXERCISE | 450 | | 1,050.00 | 3,695,400 | | 3,651,300 | (1,584,450) | 3,651,300 | | | | (1,584,450) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/24/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,050.00 | | 1,351,000 | 4,057,000 | 2,706,000 | 4,057,000 | | | | 2,706,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/24/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 100 | | 1,050.00 | | 250,200 | 811,400 | 561,200 | 811,400 | | | | 561,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/23/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 150 | | 1,125.00 | | 57,300 | 92,100 | 34,800 | 92,100 | | | | 34,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/18/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 100 | | 1,125.00 | | 98,200 | 61,400 | (36,800) | 61,400 | | | | (36,800) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/06/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,025.00 | | 7,251,000 | 5,307,000 | (1,944,000) | 5,307,000 | | | | (1,944,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/05/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,025.00 | | 8,001,000 | 5,307,000 | (2,694,000) | 5,307,000 | | | | (2,694,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 05/04/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,025.00 | | 8,301,000 | 5,307,000 | (2,994,000) | 5,307,000 | | | | (2,994,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/23/2009 | 09/17/2010 | 09/17/2010 | EXERCISE | 400 | | 1,075.00 | 3,568,800 | | 2,245,600 | (1,774,400) | 2,245,600 | | | | (1,774,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/08/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 900.00 | | 8,301,000 | 11,557,000 | 3,256,000 | 11,557,000 | | | | 3,256,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 875 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 06/10/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 650 | | 875.00 | | 13,651,300 | 16,649,100 | 2,997,800 | 16,649,100 | | | | 2,997,800 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/24/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 10/02/2009 | 09/24/2010 | 09/24/2010 | EXPIRATION | | 2,300,000 | S&P 500 | 46,460 | | | (98,445) | | | | | (98,445) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/01/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 10/09/2009 | 10/01/2010 | 10/01/2010 | EXPIRATION | | 1,900,000 | S&P 500 | 42,180 | | | (67,729) | | | | | (67,729) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/30/2010 | 12/16/2011 | 10/05/2010 | SALE | 500 | | 1,100.00 | | 5,706,000 | 7,199,000 | 1,493,000 | 7,199,000 | | | | 1,493,000 | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/13/2010 | 11/19/2010 | 10/05/2010 | SALE | 500 | | 1,150.00 | | 1,161,000 | 1,799,000 | 638,000 | 1,799,000 | | | | 638,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/08/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 10/23/2009 | 10/08/2010 | 10/08/2010 | EXPIRATION | | 2,700,000 | S&P 500 | 59,130 | | | (90,580) | | | | | (90,580) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/23/2010 | 12/16/2011 | 10/08/2010 | SALE | 500 | | 1,075.00 | | 6,601,000 | 8,179,000 | 1,578,000 | 8,179,000 | | | | 1,578,000 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/04/2009 | 12/17/2010 | 10/20/2010 | SALE | 150 | | 1,100.00 | 1,500,300 | | 1,364,700 | (116,550) | 1,364,700 | | | | (116,550) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/02/2009 | 12/17/2010 | 10/20/2010 | SALE | 350 | | 1,100.00 | 3,675,700 | | 3,184,300 | (271,950) | 3,184,300 | | | | (271,950) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/05/2010 | 03/18/2011 | 10/20/2010 | SALE | 250 | | 1,175.00 | | 2,135,500 | 1,549,500 | (586,000) | 1,549,500 | | | | (586,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 03/26/2010 | 03/18/2011 | 10/20/2010 | SALE | 250 | | 1,175.00 | | 1,885,500 | 1,549,500 | (336,000) | 1,549,500 | | | | (336,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/22/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | BARCLAY'S BANK PLC | 10/30/2009 | 10/22/2010 | 10/22/2010 | EXPIRATION | | 3,700,000 | S&P 500 | 46,250 | | | (109,973) | | | | | (109,973) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/11/2009 | 12/17/2010 | 10/26/2010 | SALE | 150 | | 1,100.00 | 1,530,300 | | 1,394,700 | (86,550) | 1,394,700 | | | | (86,550) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/04/2009 | 12/17/2010 | 10/26/2010 | SALE | 350 | | 1,100.00 | 3,500,700 | | 3,254,300 | (201,950) | 3,254,300 | | | | (201,950) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/30/2010 | 03/18/2011 | 10/26/2010 | SALE | 150 | | 1,200.00 | | 1,252,800 | 730,200 | (522,600) | 730,200 | | | | (522,600) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/29/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 11/06/2009 | 10/29/2010 | 10/29/2010 | EXPIRATION | | 2,800,000 | S&P 500 | 53,480 | | | (97,936) | | | | | (97,936) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/05/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 11/13/2009 | 11/05/2010 | 11/05/2010 | EXPIRATION | | 2,100,000 | S&P 500 | 45,360 | | | (63,890) | | | | | (63,890) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/12/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 11/20/2009 | 11/12/2010 | 11/12/2010 | EXPIRATION | | 3,000,000 | S&P 500 | 58,800 | | | (89,782) | | | | | (89,782) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/11/2009 | 12/17/2010 | 11/15/2010 | SALE | 300 | | 1,100.00 | 3,060,600 | | 3,203,400 | 240,900 | 3,203,400 | | | | 240,900 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 11/20/2009 | 12/17/2010 | 11/18/2010 | SALE | 500 | | 1,075.00 | 5,431,000 | | 5,949,000 | 296,500 | 5,949,000 | | | | 296,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/23/2010 | 03/18/2011 | 11/18/2010 | SALE | 200 | | 1,175.00 | | 2,000,400 | 1,219,600 | (780,800) | 1,219,600 | | | | (780,800) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 04/05/2010 | 03/18/2011 | 11/18/2010 | SALE | 300 | | 1,175.00 | | 2,562,600 | 1,829,400 | (733,200) | 1,829,400 | | | | (733,200) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/19/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 12/02/2009 | 11/19/2010 | 11/19/2010 | EXPIRATION | | 3,400,000 | S&P 500 | 71,060 | | | (90,482) | | | | | (90,482) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/18/2009 | 12/17/2010 | 11/29/2010 | SALE | 500 | | 1,050.00 | 5,846,000 | | 6,449,000 | 31,500 | 6,449,000 | | | | 31,500 | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/10/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 12/18/2009 | 12/10/2010 | 12/10/2010 | EXPIRATION | | 3,300,000 | S&P 500 | 62,040 | | | (75,153) | | | | | (75,153) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/23/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 150 | | 1,025.00 | | 1,305,300 | 3,260,100 | 1,954,800 | 3,260,100 | | | | 1,954,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/17/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,025.00 | | 4,991,000 | 10,867,000 | 5,876,000 | 10,867,000 | | | | 5,876,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 09/04/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 650 | | 1,025.00 | 6,741,800 | | 14,127,100 | 4,737,850 | 14,127,100 | | | | 4,737,850 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 08/28/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 550 | | 1,025.00 | 6,161,100 | | 11,953,700 | 4,008,950 | 11,953,700 | | | | 4,008,950 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/29/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,100.00 | | 3,406,000 | 7,117,000 | 3,711,000 | 7,117,000 | | | | 3,711,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/22/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 600 | | 1,100.00 | | 4,861,200 | 8,540,400 | 3,679,200 | 8,540,400 | | | | 3,679,200 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 01/08/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,100.00 | | 5,191,000 | 7,117,000 | 1,926,000 | 7,117,000 | | | | 1,926,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/11/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 250 | | 1,100.00 | 2,550,500 | | 3,558,500 | 1,089,750 | 3,558,500 | | | | 1,089,750 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 11/06/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 600 | | 1,050.00 | 6,481,200 | | 11,540,400 | 3,839,400 | 11,540,400 | | | | 3,839,400 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/20/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,050.00 | | 3,801,000 | 9,617,000 | 5,816,000 | 9,617,000 | | | | 5,816,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 11/20/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 150 | | 1,075.00 | 1,629,300 | | 2,510,100 | 814,350 | 2,510,100 | | | | 814,350 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 07/21/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,075.00 | | 3,101,000 | 8,367,000 | 5,266,000 | 8,367,000 | | | | 5,266,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/17/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 01/04/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | | 2,000,000 | S&P 500 | 41,200 | | | (41,200) | | | | | (41,200) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CME | 12/17/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 150 | | 1,150.00 | | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/23/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 01/04/2010 | 12/23/2010 | 12/23/2010 | EXPIRATION | | 4,200,000 | S&P 500 | 84,000 | | | (84,000) | | | | | (84,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/30/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CREDIT SUISSE FB | 01/04/2010 | 12/30/2010 | 12/30/2010 | EXPIRATION | | 1,700,000 | S&P 500 | 35,190 | | | (35,190) | | | | | (35,190) | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/31/2010 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | GOLDMAN SACHS & CO | 01/08/2010 | 12/31/2010 | 12/31/2010 | EXPIRATION | | 1,600,000 | S&P 500 | 32,640 | | | (32,640) | | | | | (32,640) | | | | 100.00/100.00 |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | 194,964,401 | 165,672,730 | 588,046,506 | 36,342,137 | 588,046,506 | XXX | | | 36,342,137 | | | | XXX |
| S&P500 INDEX 03/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 02/11/2010 | 03/19/2010 | 03/04/2010 | SALE | 100 | | 1,075.00 | | 290,200 | 31,800 | (258,400) | 31,800 | | | | (258,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 02/16/2010 | 03/19/2010 | 03/04/2010 | SALE | 100 | | 1,075.00 | | 240,200 | 31,800 | (208,400) | 31,800 | | | | (208,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 10/21/2009 | 03/19/2010 | 03/04/2010 | SALE | 100 | | 1,075.00 | 541,200 | | 31,800 | (265,700) | 31,800 | | | | (265,700) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 03/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/21/2009 | 03/19/2010 | 02/25/2010 | SALE | 100 | | 1,075.00 | 541,200 | | 149,800 | (147,700) | 149,800 | | | | | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/25/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 1,025.00 | | 588,600 | | (588,600) | | | | | (588,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/26/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 50 | | 1,025.00 | | 57,600 | | (57,600) | | | | | (57,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/26/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 50 | | 1,025.00 | | 55,100 | | (55,100) | | | | | (55,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 1,025.00 | | 198,400 | | (198,400) | | | | | (198,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/01/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 500 | | 1,025.00 | | 501,000 | | (501,000) | | | | | (501,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/01/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 100 | | 1,025.00 | | 130,200 | | (130,200) | | | | | (130,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 1,025.00 | | 360,600 | | (360,600) | | | | | (360,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 1,025.00 | | 234,600 | | (234,600) | | | | | (234,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2009 | 06/18/2010 | 06/18/2010 | EXPIRATION | 100 | | 1,025.00 | 725,200 | | | (393,500) | | | | | (393,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2009 | 06/18/2010 | 06/18/2010 | EXPIRATION | 100 | | 1,025.00 | 726,200 | | | (393,500) | | | | | (393,500) | | | | 100.00/100.00 |
| S&P500 INDEX 01/15/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/18/2009 | 01/15/2010 | 01/08/2010 | SALE | 100 | | 1,100.00 | 233,200 | | 11,800 | (92,700) | 11,800 | | | | (92,700) | | | | 100.00/100.00 |
| S&P500 INDEX 01/15/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/18/2009 | 01/15/2010 | 01/08/2010 | SALE | 100 | | 1,100.00 | 232,200 | | 11,800 | (92,700) | 11,800 | | | | (92,700) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/17/2010 | SALE | 50 | | 1,100.00 | | 64,100 | 32,900 | (31,200) | 32,900 | | | | (31,200) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/16/2010 | SALE | 50 | | 1,100.00 | | 64,100 | 65,400 | 1,300 | 65,400 | | | | 1,300 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/04/2010 | SALE | 100 | | 1,100.00 | | 128,200 | 331,800 | 203,600 | 331,800 | | | | 203,600 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2010 | 02/19/2010 | 02/16/2010 | SALE | 100 | | 1,125.00 | | 183,200 | 421,800 | 238,600 | 421,800 | | | | 238,600 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2010 | 02/19/2010 | 02/16/2010 | SALE | 100 | | 1,125.00 | | 183,200 | 342,800 | 159,600 | 342,800 | | | | 159,600 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/01/2010 | 02/19/2010 | 02/04/2010 | SALE | 100 | | 1,075.00 | | 163,200 | 181,800 | 18,600 | 181,800 | | | | 18,600 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/25/2010 | 03/19/2010 | 03/03/2010 | SALE | 100 | | 1,100.00 | | 370,200 | 69,800 | (300,400) | 69,800 | | | | (300,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/16/2010 | 03/19/2010 | 03/03/2010 | SALE | 100 | | 1,100.00 | | 300,200 | 69,800 | (230,400) | 69,800 | | | | (230,400) | | | | 100.00/100.00 |
| S&P500 INDEX 04/16/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/03/2010 | 04/16/2010 | 04/09/2010 | SALE | 200 | | 1,100.00 | | 354,400 | 6,800 | (347,600) | 6,800 | | | | (347,600) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2010 | 03/19/2010 | 03/19/2010 | EXPIRATION | 300 | | 1,025.00 | | 4,800 | | (4,800) | | | | | (4,800) | | | | 100.00/100.00 |
| S&P500 INDEX 05/21/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/07/2010 | 05/21/2010 | 05/07/2010 | SALE | 50 | | 1,100.00 | | 155,100 | 149,900 | (5,200) | 149,900 | | | | (5,200) | | | | 100.00/100.00 |
| S&P500 INDEX 05/21/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2010 | 05/21/2010 | 05/19/2010 | SALE | 50 | | 1,100.00 | | 45,100 | 24,900 | (20,200) | 24,900 | | | | (20,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/07/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 1,075.00 | | 580,400 | | (580,400) | | | | | (580,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/11/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 1,075.00 | | 278,400 | | (278,400) | | | | | (278,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/18/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 1,075.00 | | 462,400 | | (462,400) | | | | | (462,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/24/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 150 | | 1,075.00 | | 436,800 | | (436,800) | | | | | (436,800) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/25/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 50 | | 1,075.00 | | 165,100 | | (165,100) | | | | | (165,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/08/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 100 | | 1,000.00 | | 74,200 | | (74,200) | | | | | (74,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2010 | 06/18/2010 | 06/03/2010 | SALE | 50 | | 1,150.00 | | 182,600 | 265,900 | 83,300 | 265,900 | | | | 83,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 400 | | 1,050.00 | | 820,800 | | (820,800) | | | | | (820,800) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/20/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 150 | | 1,050.00 | | 525,300 | | (525,300) | | | | | (525,300) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 950 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 950.00 | | 16,200 | | (16,200) | | | | | (16,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 975 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/09/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 975.00 | | 54,600 | | (54,600) | | | | | (54,600) | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/25/2010 | 07/16/2010 | 07/09/2010 | SALE | 250 | | 1,075.00 | | 578,000 | 317,000 | (261,000) | 317,000 | | | | (261,000) | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/22/2010 | 07/16/2010 | 07/16/2010 | EXERCISE | 250 | | 1,100.00 | | 458,000 | 234,000 | (224,000) | 234,000 | | | | (224,000) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/03/2010 | 08/20/2010 | 08/05/2010 | SALE | 500 | | 1,100.00 | | 571,000 | 499,000 | (72,000) | 499,000 | | | | (72,000) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 08/20/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2010 | 08/20/2010 | 08/09/2010 | SALE | 500 | | 1,100.00 | | 506,000 | 349,000 | (157,000) | 349,000 | | | | (157,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/04/2010 | 08/20/2010 | 08/11/2010 | SALE | 50 | | 1,125.00 | | 250,185 | 431,065 | 180,880 | 431,065 | | | | 180,880 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1030 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/27/2010 | 09/17/2010 | 09/10/2010 | SALE | 100 | | 1,030.00 | | 211,200 | 5,400 | (205,800) | 5,400 | | | | (205,800) | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/31/2010 | 10/15/2010 | 09/10/2010 | SALE | 250 | | 1,000.00 | | 600,500 | 122,000 | (478,500) | 122,000 | | | | (478,500) | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/31/2010 | 10/15/2010 | 09/10/2010 | SALE | 250 | | 1,000.00 | | 600,500 | 137,000 | (463,500) | 137,000 | | | | (463,500) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 975 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/22/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 400 | | 975.00 | | 452,800 | | (452,800) | | | | | (452,800) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/26/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 200 | | 1,100.00 | | 634,400 | | (634,400) | | | | | (634,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/27/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 250 | | 1,100.00 | | 695,500 | | (695,500) | | | | | (695,500) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/09/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 500 | | 1,100.00 | | 1,041,000 | | (1,041,000) | | | | | (1,041,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 500 | | 1,100.00 | | 1,201,000 | | (1,201,000) | | | | | (1,201,000) | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/14/2010 | 10/15/2010 | 09/27/2010 | SALE | 200 | | 1,100.00 | | 330,400 | 127,600 | (202,800) | 127,600 | | | | (202,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/20/2010 | 11/19/2010 | 10/25/2010 | SALE | 400 | | 1,125.00 | | 1,360,800 | 195,200 | (1,165,600) | 195,200 | | | | (1,165,600) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/27/2010 | 11/19/2010 | 10/26/2010 | SALE | 200 | | 1,100.00 | | 414,400 | 79,600 | (334,800) | 79,600 | | | | (334,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/26/2010 | 11/19/2010 | 11/08/2010 | SALE | 200 | | 1,150.00 | | 226,400 | 15,800 | (210,600) | 15,800 | | | | (210,600) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2010 | 11/19/2010 | 11/09/2010 | SALE | 200 | | 1,175.00 | | 290,400 | 29,600 | (260,800) | 29,600 | | | | (260,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/25/2010 | 11/19/2010 | 11/10/2010 | SALE | 200 | | 1,175.00 | | 290,400 | 59,600 | (230,800) | 59,600 | | | | (230,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/26/2010 | 11/19/2010 | 11/15/2010 | SALE | 100 | | 1,150.00 | | 116,200 | 8,400 | (107,800) | 8,400 | | | | (107,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,175.00 | | 30,600 | | (30,600) | | | | | (30,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,175.00 | | 27,300 | | (27,300) | | | | | (27,300) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/07/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,175.00 | | 30,400 | | (30,400) | | | | | (30,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/24/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,175.00 | | 254,400 | | (254,400) | | | | | (254,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 250 | | 1,175.00 | | 315,500 | | (315,500) | | | | | (315,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/10/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,175.00 | | 300,400 | | (300,400) | | | | | (300,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,175.00 | | 210,400 | | (210,400) | | | | | (210,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/03/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,175.00 | | 681,600 | | (681,600) | | | | | (681,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/20/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 500 | | 1,175.00 | | 1,806,000 | | (1,806,000) | | | | | (1,806,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 125 | | 1,150.00 | | 34,000 | | (34,000) | | | | | (34,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 100 | | 1,150.00 | | 26,200 | | (26,200) | | | | | (26,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,150.00 | | 285,600 | | (285,600) | | | | | (285,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,150.00 | | 154,400 | | (154,400) | | | | | (154,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,200.00 | | 13,850 | | (13,850) | | | | | (13,850) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/08/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 150 | | 1,200.00 | | 51,300 | | (51,300) | | | | | (51,300) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/15/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,200.00 | | 675,600 | | (675,600) | | | | | (675,600) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/01/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,150.00 | | 245,740 | | (245,740) | | | | | (245,740) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/15/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,225.00 | | 7,600 | | (7,600) | | | | | (7,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/15/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 100 | | 1,225.00 | | 15,200 | | (15,200) | | | | | (15,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/14/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,225.00 | | 50,400 | | (50,400) | | | | | (50,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,225.00 | | 11,100 | | (11,100) | | | | | (11,100) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 100 | | 1,225.00 | | 25,200 | | (25,200) | | | | | (25,200) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/10/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,225.00 | | 114,400 | | (114,400) | | | | | (114,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/02/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,225.00 | | 92,600 | | (92,600) | | | | | (92,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Inde x | CBOE | 12/16/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,125.00 | | 300 | | (300) | | | | | (300) | | | | 100.00/100.00 |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | | 2,999,200 | 24,558,275 | 4,842,665 | (21,306,610) | 4,842,665 | XXX | | | (21,306,610) | | | | XXX |
| INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 01/05/2005 | 01/07/2010 | 01/07/2010 | MATURITY | | 5,100,000 | 3.72 | 169,065 | 56,355 | | | 225,420 | | 225,417 | | | (225,420) | | | 0002 |
| INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 01/07/2010 | 01/07/2010 | MATURITY | | 2,200,000 | 3.72 | 72,930 | 24,310 | | | 97,240 | | 97,239 | | | (97,240) | | | 0002 |
| INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/25/2005 | 01/27/2010 | 01/27/2010 | MATURITY | | 3,100,000 | 3.71 | 97,650 | 32,550 | | | 130,200 | | 130,194 | | | (130,200) | | | 0002 |
| INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 01/27/2010 | 01/27/2010 | MATURITY | | 3,100,000 | 3.71 | 97,650 | 32,550 | | | 130,200 | | 130,194 | | | (130,200) | | | 0002 |
| INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 02/01/2005 | 02/03/2010 | 02/03/2010 | MATURITY | | 3,200,000 | 3.70 | 91,680 | 30,560 | | | 122,240 | | 122,233 | | | (122,240) | | | 0002 |
| INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 02/03/2010 | 02/03/2010 | MATURITY | | 2,900,000 | 3.70 | 83,085 | 27,695 | | | 110,780 | | 110,774 | | | (110,780) | | | 0002 |
| INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/01/2005 | 03/03/2010 | 03/03/2010 | MATURITY | | 3,800,000 | 4.02 | 102,828 | 34,276 | | | 137,104 | | 137,090 | | | (137,104) | | | 0002 |
| INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/03/2010 | 03/03/2010 | MATURITY | | 3,700,000 | 4.02 | 100,122 | 33,374 | | | 133,496 | | 133,482 | | | (133,496) | | | 0002 |
| INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/14/2005 | 03/14/2010 | 03/14/2010 | MATURITY | | 2,500,000 | 4.22 | 69,375 | 23,125 | | | 92,500 | | 92,488 | | | (92,500) | | | 0002 |
| INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/14/2010 | 03/14/2010 | MATURITY | | 3,800,000 | 4.22 | 105,450 | 35,150 | | | 140,600 | | 140,582 | | | (140,600) | | | 0002 |
| INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/21/2005 | 03/23/2010 | 03/23/2010 | MATURITY | | 2,700,000 | 4.19 | 74,925 | 24,975 | | | 99,900 | | 99,886 | | | (99,900) | | | 0002 |
| INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/23/2010 | 03/23/2010 | MATURITY | | 2,000,000 | 4.19 | 55,500 | 18,500 | | | 74,000 | | 73,990 | | | (74,000) | | | 0002 |
| INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 03/28/2005 | 03/30/2010 | 03/30/2010 | MATURITY | | 4,300,000 | 4.32 | 116,745 | 38,915 | | | 155,660 | | 155,636 | | | (155,660) | | | 0002 |
| INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 03/30/2010 | 03/30/2010 | MATURITY | | 1,000,000 | 4.32 | 27,150 | 9,050 | | | 36,200 | | 36,194 | | | (36,200) | | | 0002 |
| INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 04/11/2005 | 04/13/2010 | 04/13/2010 | MATURITY | | 5,500,000 | 4.13 | 142,560 | 47,520 | | | 190,080 | | 190,046 | | | (190,080) | | | 0002 |
| INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 04/13/2010 | 04/13/2010 | MATURITY | | 4,000,000 | 4.13 | 103,680 | 34,560 | | | 138,240 | | 138,215 | | | (138,240) | | | 0002 |
| INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 04/20/2005 | 04/22/2010 | 04/22/2010 | MATURITY | | 6,200,000 | 3.92 | 163,308 | 54,436 | | | 217,744 | | 217,700 | | | (217,744) | | | 0002 |
| INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 04/22/2010 | 04/22/2010 | MATURITY | | 10,100,000 | 3.92 | 266,034 | 88,678 | | | 354,712 | | 354,641 | | | (354,712) | | | 0002 |
| INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 04/25/2005 | 04/27/2010 | 04/27/2010 | MATURITY | | 6,800,000 | 3.94 | 174,012 | 58,004 | | | 232,016 | | 231,966 | | | (232,016) | | | 0002 |
| INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 04/27/2010 | 04/27/2010 | MATURITY | | 8,000,000 | 3.94 | 204,720 | 68,240 | | | 272,960 | | 272,902 | | | (272,960) | | | 0002 |
| INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/03/2005 | 05/05/2010 | 05/05/2010 | MATURITY | | 6,700,000 | 3.88 | 169,845 | 56,615 | | | 226,460 | | 226,407 | | | (226,460) | | | 0002 |
| INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/05/2010 | 05/05/2010 | MATURITY | | 6,900,000 | 3.88 | 174,915 | 58,305 | | | 233,220 | | 233,166 | | | (233,220) | | | 0002 |
| INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/16/2005 | 05/18/2010 | 05/18/2010 | MATURITY | | 8,400,000 | 3.81 | 212,310 | 70,770 | | | 283,080 | | 283,005 | | | (283,080) | | | 0002 |
| INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 05/18/2010 | 05/18/2010 | MATURITY | | 4,500,000 | 3.81 | 113,738 | 37,913 | | | 151,650 | | 151,610 | | | (151,650) | | | 0002 |
| INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 05/23/2005 | 05/25/2010 | 05/25/2010 | MATURITY | | 5,600,000 | 3.80 | 132,552 | 44,184 | | | 176,736 | | 176,685 | | | (176,736) | | | 0002 |
| INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 05/25/2010 | 05/25/2010 | MATURITY | | 3,600,000 | 3.80 | 85,212 | 28,404 | | | 113,616 | | 113,584 | | | (113,616) | | | 0002 |
| INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/31/2005 | 06/02/2010 | 06/02/2010 | MATURITY | | 6,000,000 | 3.75 | 139,500 | 46,500 | | | 186,000 | | 185,942 | | | (186,000) | | | 0002 |
| INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/02/2010 | 06/02/2010 | MATURITY | | 4,000,000 | 3.75 | 93,000 | 31,000 | | | 124,000 | | 123,962 | | | (124,000) | | | 0002 |
| INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/08/2005 | 06/10/2010 | 06/10/2010 | MATURITY | | 4,300,000 | 3.70 | 98,040 | 32,680 | | | 130,720 | | 130,676 | | | (130,720) | | | 0002 |
| INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/10/2010 | 06/10/2010 | MATURITY | | 2,500,000 | 3.70 | 57,000 | 19,000 | | | 76,000 | | 75,975 | | | (76,000) | | | 0002 |
| INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 06/13/2005 | 06/15/2010 | 06/15/2010 | MATURITY | | 4,200,000 | 3.87 | 98,154 | 32,718 | | | 130,872 | | 130,826 | | | (130,872) | | | 0002 |
| INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 06/15/2010 | 06/15/2010 | MATURITY | | 2,300,000 | 3.87 | 53,751 | 17,917 | | | 71,668 | | 71,643 | | | (71,668) | | | 0002 |
| INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 06/21/2005 | 06/23/2010 | 06/23/2010 | MATURITY | | 5,300,000 | 3.87 | 120,681 | 40,227 | | | 160,908 | | 160,847 | | | (160,908) | | | 0002 |
| INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/23/2010 | 06/23/2010 | MATURITY | | 3,600,000 | 3.87 | 81,972 | 27,324 | | | 109,296 | | 109,255 | | | (109,296) | | | 0002 |
| INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 12/07/2006 | 01/01/2010 | 01/01/2010 | MATURITY | | 23,500,000 | 6.50 | 25,850 | | | | 25,850 | | 25,850 | | | (25,850) | | | 0003 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0253 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MERRILL LYNCH | 01/11/2008 | 01/11/2010 | 01/11/2010 | MATURITY | | 90,000,000 | 4.50 | | 85,500 | | | 85,500 | | 85,494 | | | (85,500) | | | 0002 |
| INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/05/2005 | 07/07/2010 | 07/07/2010 | MATURITY | | 7,600,000 | 3.87 | 172,824 | 57,608 | | | 230,432 | | 230,332 | | | (230,432) | | | 0002 |
| INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 07/07/2010 | 07/07/2010 | MATURITY | | 5,100,000 | 3.87 | 115,974 | 38,658 | | | 154,632 | | 154,565 | | | (154,632) | | | 0002 |
| INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/19/2005 | 07/21/2010 | 07/21/2010 | MATURITY | | 8,200,000 | 4.00 | 182,040 | 60,680 | | | 242,720 | | 242,602 | | | (242,720) | | | 0002 |
| INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 07/21/2010 | 07/21/2010 | MATURITY | | 8,600,000 | 4.00 | 190,920 | 63,640 | | | 254,560 | | 254,436 | | | (254,560) | | | 0002 |
| INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 08/25/2005 | 08/29/2010 | 08/29/2010 | MATURITY | | 2,300,000 | 4.05 | 46,575 | 15,525 | | | 62,100 | | 62,057 | | | (62,100) | | | 0002 |
| INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 08/29/2010 | 08/29/2010 | MATURITY | | 8,000,000 | 4.05 | 162,000 | 54,000 | | | 216,000 | | 215,851 | | | (216,000) | | | 0002 |
| INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 08/30/2005 | 09/01/2010 | 09/01/2010 | MATURITY | | 3,000,000 | 4.02 | 61,200 | 20,400 | | | 81,600 | | 81,543 | | | (81,600) | | | 0002 |
| INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 09/01/2010 | 09/01/2010 | MATURITY | | 2,000,000 | 4.02 | 40,800 | 13,600 | | | 54,400 | | 54,362 | | | (54,400) | | | 0002 |
| INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/14/2005 | 09/16/2010 | 09/16/2010 | MATURITY | | 9,500,000 | 3.93 | 209,760 | 69,920 | | | 279,680 | | 279,460 | | | (279,680) | | | 0002 |
| INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/16/2010 | 09/16/2010 | MATURITY | | 5,300,000 | 3.93 | 117,024 | 39,008 | | | 156,032 | | 155,909 | | | (156,032) | | | 0002 |
| INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/21/2005 | 09/23/2010 | 09/23/2010 | MATURITY | | 3,000,000 | 4.00 | 65,250 | 21,750 | | | 87,000 | | 86,927 | | | (87,000) | | | 0002 |
| INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 09/23/2010 | 09/23/2010 | MATURITY | | 2,000,000 | 4.00 | 43,500 | 14,500 | | | 58,000 | | 57,952 | | | (58,000) | | | 0002 |
| INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 09/27/2005 | 09/29/2010 | 09/29/2010 | MATURITY | | 4,000,000 | 4.12 | 87,240 | 29,080 | | | 116,320 | | 116,219 | | | (116,320) | | | 0002 |
| INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 09/29/2010 | 09/29/2010 | MATURITY | | 3,000,000 | 4.12 | 65,430 | 21,810 | | | 87,240 | | 87,164 | | | (87,240) | | | 0002 |
| INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 10/13/2010 | 10/13/2010 | MATURITY | | 5,000,000 | 4.25 | 103,050 | 34,350 | | | 137,400 | | 137,267 | | | (137,400) | | | 0002 |
| INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/11/2005 | 10/13/2010 | 10/13/2010 | MATURITY | | 10,000,000 | 4.25 | 206,100 | 68,700 | | | 274,800 | | 274,534 | | | (274,800) | | | 0002 |
| INT RATE CAP0153 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 11/03/2010 | 11/03/2010 | MATURITY | | 5,000,000 | 4.46 | 107,700 | 35,900 | | | 143,600 | | 143,439 | | | (143,600) | | | 0002 |
| INT RATE CAP0154 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 11/16/2010 | 11/16/2010 | MATURITY | | 11,000,000 | 4.50 | 242,220 | 80,740 | | | 322,960 | | 322,566 | | | (322,960) | | | 0002 |
| INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 11/23/2010 | 11/23/2010 | MATURITY | | 12,000,000 | 4.38 | 259,740 | 86,580 | | | 346,320 | | 345,877 | | | (346,320) | | | 0002 |
| INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/21/2005 | 11/23/2010 | 11/23/2010 | MATURITY | | 5,000,000 | 4.38 | 108,225 | 36,075 | | | 144,300 | | 144,115 | | | (144,300) | | | 0002 |
| INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 12/01/2010 | 12/01/2010 | MATURITY | | 9,000,000 | 4.37 | 191,430 | 63,810 | | | 255,240 | | 254,895 | | | (255,240) | | | 0002 |
| INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/29/2005 | 12/01/2010 | 12/01/2010 | MATURITY | | 5,000,000 | 4.37 | 106,350 | 35,450 | | | 141,800 | | 141,608 | | | (141,800) | | | 0002 |
| INT RATE CAP0157 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 12/07/2010 | 12/07/2010 | MATURITY | | 13,000,000 | 4.47 | 278,850 | 92,950 | | | 371,800 | | 371,279 | | | (371,800) | | | 0002 |
| INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 12/08/2010 | 12/08/2010 | MATURITY | | 4,000,000 | 4.46 | 84,840 | 28,280 | | | 113,120 | | 112,960 | | | (113,120) | | | 0002 |
| INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 12/06/2005 | 12/08/2010 | 12/08/2010 | MATURITY | | 9,000,000 | 4.46 | 190,890 | 63,630 | | | 254,520 | | 254,161 | | | (254,520) | | | 0002 |
| INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 12/15/2010 | 12/15/2010 | MATURITY | | 5,000,000 | 4.43 | 106,350 | 35,450 | | | 141,800 | | 141,591 | | | (141,800) | | | 0002 |
| INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 12/13/2005 | 12/15/2010 | 12/15/2010 | MATURITY | | 6,000,000 | 4.43 | 127,620 | 42,540 | | | 170,160 | | 169,910 | | | (170,160) | | | 0002 |
| INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | CITIBANK | 11/01/2009 | 12/21/2010 | 12/21/2010 | MATURITY | | 5,000,000 | 4.37 | 100,500 | 33,500 | | | 134,000 | | 133,795 | | | (134,000) | | | 0002 |
| INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | CITIBANK | 12/19/2005 | 12/21/2010 | 12/21/2010 | MATURITY | | 6,000,000 | 4.37 | 120,600 | 40,200 | | | 160,800 | | 160,554 | | | (160,800) | | | 0002 |
| INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 12/30/2010 | 12/30/2010 | MATURITY | | 16,000,000 | 4.31 | 312,000 | 104,000 | | | 416,000 | | 415,327 | | | (416,000) | | | 0002 |
| INT RATE CAP0161 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 12/28/2005 | 12/30/2010 | 12/30/2010 | MATURITY | | 7,000,000 | 4.31 | 136,500 | 45,500 | | | 182,000 | | 181,706 | | | (182,000) | | | 0002 |
| 0039999. Subtotal - Purchased Options - Hedging Effective - Caps | | | | | | | | | | | | 8,318,491 | 2,849,714 | | | 11,168,204 | XXX | 11,160,759 | | | (11,168,204) | | | XXX |
| INT RATE FLOOR16-STRIKE 5YR CMT | FIXED INCOME ANNUITY | EXHIBIT 5 | Interest | BANK OF AMERICA | 07/31/2002 | 03/24/2010 | 03/24/2010 | MATURITY | | 50,000,000 | 3.25 | 59,700 | | | 183,292 | 40,077 | | (142,761) | | | (40,077) | | | 0009 |
| INT RATE FLOOR17-STRIKE 5YR CMT | FIXED INCOME ANNUITY | EXHIBIT 5 | Interest | BANK OF AMERICA | 07/31/2002 | 06/24/2010 | 06/24/2010 | MATURITY | | 50,000,000 | 3.25 | 69,400 | | | 120,139 | 46,996 | | (72,759) | | | (46,996) | | | 0009 |
| 0049999. Subtotal - Purchased Options - Hedging Effective - Floors | | | | | | | | | | | | 129,100 | | | 303,431 | 87,074 | XXX | (215,519) | | | (87,074) | | | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | 206,411,192 | 193,080,719 | 592,889,171 | 15,338,958 | 604,144,449 | XXX | 10,945,239 | | 15,035,527 | (11,255,278) | | | XXX |
| 3M USD LIBOR PAYER SWAPTION | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/17/2010 | 05/17/2010 | EXPIRATION | | 250,000,000 | 5.80 | 190,000 | | | | 190,000 | | 69,831 | | | (190,000) | | | 0001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | 190,000 | | | | 190,000 | XXX | 69,831 | | | (190,000) | | | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 190,000 | | | | 190,000 | XXX | 69,831 | | | (190,000) | | | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 195,154,401 | 165,672,730 | 588,046,506 | 36,342,137 | 588,236,506 | XXX | 69,831 | | 36,342,137 | (190,000) | | | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | | 2,999,200 | 24,558,275 | 4,842,665 | (21,306,610) | 4,842,665 | XXX | | | (21,306,610) | | | | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | | | 8,318,491 | 2,849,714 | | | 11,168,204 | XXX | 11,160,759 | | | (11,168,204) | | | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | 129,100 | | | 303,431 | 87,074 | XXX | (215,519) | | | (87,074) | | | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | | | 206,601,192 | 193,080,719 | 592,889,171 | 15,338,958 | 604,334,449 | XXX | 11,015,070 | | 15,035,527 | (11,445,278) | | | XXX |
| S&P500 INDEX 06/18/2010 775 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/06/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 800 | | 775.00 | (4,798,400) | | (27,507,200) | (543,200) | (27,507,200) | | | | (543,200) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 925 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/03/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 200 | | 925.00 | (1,439,600) | | (4,959,200) | (1,112,200) | (4,959,200) | | | | (1,112,200) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 925 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/03/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 250 | | 925.00 | (1,899,500) | | (6,199,000) | (1,390,250) | (6,199,000) | | | | (1,390,250) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 925 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/26/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 300 | | 925.00 | (2,216,400) | | (7,438,800) | (1,668,300) | (7,438,800) | | | | (1,668,300) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 950 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/16/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 200 | | 950.00 | (1,599,600) | | (3,376,800) | 210,200 | (3,376,800) | | | | 210,200 | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 950 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/17/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 700 | | 950.00 | (4,835,600) | | (15,607,200) | (3,766,700) | (15,607,200) | | | | (3,766,700) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 950 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/24/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 900 | | 950.00 | (5,938,200) | | (20,066,400) | (4,842,900) | (20,066,400) | | | | (4,842,900) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/14/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 500 | | 900.00 | (4,199,000) | | (13,648,000) | (2,855,500) | (13,648,000) | | | | (2,855,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 900 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/14/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 500 | | 900.00 | (4,404,000) | | (13,648,000) | (2,855,500) | (13,648,000) | | | | (2,855,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/01/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 250 | | 975.00 | (1,424,500) | | (4,949,000) | (1,285,250) | (4,949,000) | | | | (1,285,250) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/15/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 700 | | 975.00 | (3,358,600) | | (13,857,200) | (3,598,700) | (13,857,200) | | | | (3,598,700) | | | | 100.00/100.00 |
| S&P500 INDEX 03/19/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/08/2009 | 03/19/2010 | 03/19/2010 | EXERCISE | 300 | | 1,025.00 | (1,619,400) | | (4,438,800) | (1,329,300) | (4,438,800) | | | | (1,329,300) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/17/2010 | 06/18/2010 | 06/08/2010 | SALE | 400 | | 1,000.00 | | (5,399,200) | (2,200,800) | 3,198,400 | (2,200,800) | | | | 3,198,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/17/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 100 | | 1,000.00 | | (1,349,800) | (1,188,400) | 161,400 | (1,188,400) | | | | 161,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/26/2009 | 06/18/2010 | 06/07/2010 | SALE | 100 | | 1,000.00 | (539,800) | | (632,200) | 758,300 | (632,200) | | | | 758,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/26/2009 | 06/18/2010 | 06/08/2010 | SALE | 100 | | 1,000.00 | (539,800) | | (550,200) | 840,300 | (550,200) | | | | 840,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/05/2009 | 06/18/2010 | 05/24/2010 | SALE | 100 | | 1,050.00 | (499,800) | | (570,200) | 453,300 | (570,200) | | | | 453,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/24/2009 | 06/18/2010 | 05/24/2010 | SALE | 150 | | 1,050.00 | (764,700) | | (855,300) | 679,950 | (855,300) | | | | 679,950 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1050 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/24/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 550 | | 1,050.00 | (2,803,900) | | (3,786,200) | 1,843,050 | (3,786,200) | | | | 1,843,050 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/04/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 500 | | 1,025.00 | | (7,649,000) | (4,692,000) | 2,957,000 | (4,692,000) | | | | 2,957,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/05/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 500 | | 1,025.00 | | (7,299,000) | (4,692,000) | 2,607,000 | (4,692,000) | | | | 2,607,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 500 | | 1,025.00 | | (6,249,000) | (4,692,000) | 1,557,000 | (4,692,000) | | | | 1,557,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/12/2009 | 06/18/2010 | 05/26/2010 | SALE | 50 | | 1,025.00 | (284,900) | | (370,100) | 230,650 | (370,100) | | | | 230,650 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/17/2009 | 06/18/2010 | 05/26/2010 | SALE | 50 | | 1,025.00 | (239,900) | | (375,100) | 225,650 | (375,100) | | | | 225,650 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/17/2009 | 06/18/2010 | 06/01/2010 | SALE | 100 | | 1,025.00 | (479,800) | | (677,200) | 524,300 | (677,200) | | | | 524,300 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1025 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/17/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 500 | | 1,025.00 | (2,399,000) | | (4,692,000) | 1,315,500 | (4,692,000) | | | | 1,315,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/24/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 250 | | 975.00 | | (2,974,500) | (3,596,000) | 621,500 | (3,596,000) | | | | 621,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/10/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 50 | | 975.00 | (219,900) | | (719,200) | 75,050 | (719,200) | | | | 75,050 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/10/2009 | 06/18/2010 | 06/10/2010 | SALE | 650 | | 975.00 | (2,858,700) | | (6,566,300) | 3,758,950 | (6,566,300) | | | | 3,758,950 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/31/2009 | 06/18/2010 | 05/04/2010 | SALE | 500 | | 1,100.00 | (1,899,000) | | (4,301,000) | 778,500 | (4,301,000) | | | | 778,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/31/2009 | 06/18/2010 | 05/05/2010 | SALE | 200 | | 1,100.00 | (759,600) | | (1,600,400) | 191,400 | (1,600,400) | | | | 191,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/21/2009 | 06/18/2010 | 05/05/2010 | SALE | 300 | | 1,100.00 | (1,499,400) | | (2,400,600) | 287,100 | (2,400,600) | | | | 287,100 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/21/2009 | 06/18/2010 | 05/06/2010 | SALE | 350 | | 1,100.00 | (1,749,300) | | (2,251,200) | 214,550 | (2,251,200) | | | | 214,550 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 06/18/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/07/2010 | 06/18/2010 | 06/18/2010 | EXERCISE | 100 | | 1,075.00 | | (139,800) | (438,400) | (298,600) | (438,400) | | | | (298,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/07/2009 | 06/18/2010 | 05/17/2010 | SALE | 500 | | 1,075.00 | (2,849,000) | | (3,551,000) | 736,500 | (3,551,000) | | | | 736,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/07/2009 | 06/18/2010 | 05/25/2010 | SALE | 50 | | 1,075.00 | (284,900) | | (155,100) | 273,650 | (155,100) | | | | 273,650 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/07/2009 | 06/18/2010 | 05/17/2010 | SALE | 150 | | 1,075.00 | (854,700) | | (991,800) | 294,450 | (991,800) | | | | 294,450 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/14/2009 | 06/18/2010 | 06/18/2010 | EXERCISE | 700 | | 1,075.00 | (3,498,600) | | (3,068,800) | 2,933,700 | (3,068,800) | | | | 2,933,700 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/06/2009 | 12/17/2010 | 01/04/2010 | SALE | 300 | | 1,125.00 | (2,129,400) | | (2,790,600) | (227,100) | (2,790,600) | | | | (227,100) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/20/2009 | 12/17/2010 | 01/04/2010 | SALE | 650 | | 1,150.00 | (4,678,700) | | (5,201,300) | (440,050) | (5,201,300) | | | | (440,050) | | | | 100.00/100.00 |
| S&P500 INDEX 01/15/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2009 | 01/15/2010 | 01/08/2010 | SALE | 500 | | 1,100.00 | (1,224,000) | | (2,051,000) | (818,500) | (2,051,000) | | | | (818,500) | | | | 100.00/100.00 |
| S&P500 FUTURES 02/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/15/2009 | 02/19/2010 | 01/19/2010 | SALE | 200 | | 1,150.00 | (924,260) | | (775,740) | (100,740) | (775,740) | | | | (100,740) | | | | 100.00/100.00 |
| S&P500 FUTURES 02/19/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/18/2009 | 02/19/2010 | 01/27/2010 | SALE | 80 | | 1,125.00 | (441,704) | | (150,296) | 331,704 | (150,296) | | | | 331,704 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/05/2010 | 06/17/2011 | 02/19/2010 | SALE | 500 | | 1,125.00 | | (3,399,000) | (4,286,000) | (887,000) | (4,286,000) | | | | (887,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/12/2010 | 06/17/2011 | 05/21/2010 | SALE | 500 | | 1,150.00 | | (3,099,000) | (4,356,000) | (1,257,000) | (4,356,000) | | | | (1,257,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/19/2010 | 06/17/2011 | 03/25/2010 | SALE | 500 | | 1,200.00 | | (2,649,000) | (3,741,000) | (1,092,000) | (3,741,000) | | | | (1,092,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/05/2010 | 06/17/2011 | 04/16/2010 | SALE | 500 | | 1,200.00 | | (2,949,000) | (4,596,000) | (1,647,000) | (4,596,000) | | | | (1,647,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2010 | 06/17/2011 | 04/16/2010 | SALE | 50 | | 1,200.00 | | (329,900) | (459,600) | (129,700) | (459,600) | | | | (129,700) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2010 | 06/17/2011 | 04/23/2010 | SALE | 500 | | 1,200.00 | | (3,299,000) | (5,086,000) | (1,787,000) | (5,086,000) | | | | (1,787,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/26/2010 | 06/17/2011 | 03/19/2010 | SALE | 500 | | 1,175.00 | | (2,899,000) | (4,146,000) | (1,247,000) | (4,146,000) | | | | (1,247,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 05/21/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/24/2010 | 05/21/2010 | 04/28/2010 | SALE | 100 | | 1,200.00 | | (359,630) | (337,870) | 21,760 | (337,870) | | | | 21,760 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/25/2010 | 03/18/2011 | 03/26/2010 | SALE | 500 | | 1,175.00 | | (3,799,000) | (3,771,000) | 28,000 | (3,771,000) | | | | 28,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/05/2010 | 03/18/2011 | 04/23/2010 | SALE | 500 | | 1,250.00 | | (2,449,000) | (3,001,000) | (552,000) | (3,001,000) | | | | (552,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/09/2010 | 07/16/2010 | 06/24/2010 | SALE | 50 | | 1,100.00 | | (248,565) | (188,935) | 59,630 | (188,935) | | | | 59,630 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/09/2010 | 07/16/2010 | 06/22/2010 | SALE | 50 | | 1,125.00 | | (137,315) | (171,435) | (34,120) | (171,435) | | | | (34,120) | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/09/2010 | 07/16/2010 | 06/30/2010 | SALE | 250 | | 1,075.00 | | (849,500) | (250,500) | 599,000 | (250,500) | | | | 599,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/10/2010 | 07/16/2010 | 06/17/2010 | SALE | 75 | | 1,150.00 | | (130,973) | (169,028) | (38,055) | (169,028) | | | | (38,055) | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/09/2010 | 07/16/2010 | 07/07/2010 | SALE | 50 | | 1,100.00 | | (248,565) | (17,685) | 230,880 | (17,685) | | | | 230,880 | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 07/16/2010 | 07/08/2010 | SALE | 250 | | 1,100.00 | | (574,500) | (63,000) | 511,500 | (63,000) | | | | 511,500 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/09/2010 | 07/16/2010 | 07/08/2010 | SALE | 50 | | 1,125.00 | | (137,315) | (10,185) | 127,130 | (10,185) | | | | 127,130 | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/09/2010 | 07/16/2010 | 07/09/2010 | SALE | 250 | | 1,075.00 | | (849,500) | (275,500) | 574,000 | (275,500) | | | | 574,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/10/2010 | 07/16/2010 | 07/09/2010 | SALE | 75 | | 1,150.00 | | (130,973) | (4,965) | 126,008 | (4,965) | | | | 126,008 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/05/2010 | 09/17/2010 | 07/12/2010 | SALE | 50 | | 1,100.00 | | (509,900) | (146,600) | 363,300 | (146,600) | | | | 363,300 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/04/2010 | 09/17/2010 | 07/12/2010 | SALE | 450 | | 1,100.00 | | (4,814,100) | (1,319,400) | 3,494,700 | (1,319,400) | | | | 3,494,700 | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 07/16/2010 | 07/16/2010 | EXPIRATION | 250 | | 1,100.00 | | (574,500) | | 574,500 | | | | | 574,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2010 | 09/17/2010 | 07/19/2010 | SALE | 50 | | 1,100.00 | | (454,900) | (120,100) | 334,800 | (120,100) | | | | 334,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/05/2010 | 09/17/2010 | 07/19/2010 | SALE | 450 | | 1,100.00 | | (4,589,100) | (1,080,900) | 3,508,200 | (1,080,900) | | | | 3,508,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/25/2009 | 09/17/2010 | 07/20/2010 | SALE | 500 | | 1,125.00 | (2,949,000) | | (676,000) | 2,936,500 | (676,000) | | | | 2,936,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/09/2009 | 09/17/2010 | 07/21/2010 | SALE | 500 | | 1,150.00 | (2,649,000) | | (386,000) | 2,616,500 | (386,000) | | | | 2,616,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/16/2010 | 12/16/2011 | 07/28/2010 | SALE | 500 | | 1,150.00 | | (4,249,000) | (4,751,000) | (502,000) | (4,751,000) | | | | (502,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/08/2010 | 08/20/2010 | 08/04/2010 | SALE | 50 | | 1,125.00 | | (107,315) | (196,435) | (89,120) | (196,435) | | | | (89,120) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/19/2010 | 08/20/2010 | 08/05/2010 | SALE | 50 | | 1,125.00 | | (76,065) | (193,935) | (117,870) | (193,935) | | | | (117,870) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 FUTURES 08/20/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/12/2010 | 08/20/2010 | 08/05/2010 | SALE | 50 | | 1,125.00 | | (121,065) | (193,935) | (72,870) | (193,935) | | | | (72,870) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/14/2010 | 08/20/2010 | 08/05/2010 | SALE | 50 | | 1,150.00 | | (84,815) | (71,435) | 13,380 | (71,435) | | | | 13,380 | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/12/2010 | 08/20/2010 | 08/06/2010 | SALE | 500 | | 1,100.00 | | (949,000) | (1,106,000) | (157,000) | (1,106,000) | | | | (157,000) | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/19/2010 | 08/20/2010 | 08/10/2010 | SALE | 500 | | 1,100.00 | | (649,000) | (1,151,000) | (502,000) | (1,151,000) | | | | (502,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/09/2010 | 08/20/2010 | 08/10/2010 | SALE | 50 | | 1,100.00 | | (221,065) | (362,685) | (141,620) | (362,685) | | | | (141,620) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/14/2010 | 08/20/2010 | 08/11/2010 | SALE | 50 | | 1,150.00 | | (84,815) | (8,935) | 75,880 | (8,935) | | | | 75,880 | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/09/2010 | 08/20/2010 | 08/12/2010 | SALE | 50 | | 1,100.00 | | (221,065) | (75,185) | 145,880 | (75,185) | | | | 145,880 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/30/2009 | 09/17/2010 | 08/16/2010 | SALE | 200 | | 1,125.00 | (979,600) | | (166,400) | 1,278,600 | (166,400) | | | | 1,278,600 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/25/2009 | 09/17/2010 | 08/16/2010 | SALE | 100 | | 1,125.00 | (589,800) | | (83,200) | 639,300 | (83,200) | | | | 639,300 | | | | 100.00/100.00 |
| S&P500 FUTURES 08/20/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/19/2010 | 08/20/2010 | 08/16/2010 | SALE | 50 | | 1,125.00 | | (76,065) | (4,560) | 71,505 | (4,560) | | | | 71,505 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/05/2010 | 09/17/2010 | 08/16/2010 | SALE | 50 | | 1,125.00 | | (351,065) | (121,435) | 229,630 | (121,435) | | | | 229,630 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/30/2009 | 09/17/2010 | 08/17/2010 | SALE | 500 | | 1,125.00 | (2,449,000) | | (501,000) | 3,111,500 | (501,000) | | | | 3,111,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2010 | 09/17/2010 | 08/20/2010 | SALE | 200 | | 1,100.00 | | (1,819,600) | (248,400) | 1,571,200 | (248,400) | | | | 1,571,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2010 | 09/17/2010 | 08/24/2010 | SALE | 50 | | 1,100.00 | | (454,900) | (33,600) | 421,300 | (33,600) | | | | 421,300 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/23/2009 | 09/17/2010 | 09/10/2010 | SALE | 300 | | 1,150.00 | (1,619,400) | | (10,800) | 1,790,700 | (10,800) | | | | 1,790,700 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/09/2009 | 09/17/2010 | 09/10/2010 | SALE | 200 | | 1,150.00 | (1,059,600) | | (7,200) | 1,193,800 | (7,200) | | | | 1,193,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/23/2009 | 09/17/2010 | 09/13/2010 | SALE | 200 | | 1,150.00 | (1,079,600) | | (17,200) | 1,183,800 | (17,200) | | | | 1,183,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/23/2009 | 09/17/2010 | 09/14/2010 | SALE | 200 | | 1,150.00 | (1,079,600) | | (11,200) | 1,189,800 | (11,200) | | | | 1,189,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/16/2009 | 09/17/2010 | 09/14/2010 | SALE | 5 | | 1,175.00 | (24,490) | | (80) | 24,445 | (80) | | | | 24,445 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/16/2009 | 09/17/2010 | 09/15/2010 | SALE | 195 | | 1,175.00 | (955,110) | | (2,145) | 954,330 | (2,145) | | | | 954,330 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/16/2009 | 09/17/2010 | 09/15/2010 | SALE | 500 | | 1,175.00 | (2,449,000) | | (8,000) | 2,444,500 | (8,000) | | | | 2,444,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/16/2010 | 09/17/2010 | 09/15/2010 | SALE | 205 | | 1,175.00 | | (22,140) | (2,255) | 19,885 | (2,255) | | | | 19,885 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2010 | 09/17/2010 | 09/16/2010 | SALE | 100 | | 1,175.00 | | (11,800) | (600) | 11,200 | (600) | | | | 11,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/16/2010 | 09/17/2010 | 09/16/2010 | SALE | 95 | | 1,175.00 | | (10,260) | (570) | 9,690 | (570) | | | | 9,690 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 200 | | 1,100.00 | | (1,819,600) | (623,200) | 1,196,400 | (623,200) | | | | 1,196,400 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/10/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,100.00 | | (1,799,000) | (1,558,000) | 241,000 | (1,558,000) | | | | 241,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/06/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 500 | | 1,100.00 | | (1,749,000) | (1,558,000) | 191,000 | (1,558,000) | | | | 191,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 975 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 09/17/2010 | 09/17/2010 | EXERCISE | 400 | | 975.00 | | (5,023,200) | (6,246,400) | (1,223,200) | (6,246,400) | | | | (1,223,200) | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/12/2010 | 09/17/2010 | 09/17/2010 | SALE | 50 | | 1,125.00 | | (137,315) | | 137,315 | | | | | 137,315 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/05/2010 | 09/17/2010 | 09/17/2010 | SALE | 35 | | 1,125.00 | | (246,621) | | 246,621 | | | | | 246,621 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/05/2010 | 09/17/2010 | 09/17/2010 | SALE | 15 | | 1,125.00 | | (105,320) | | 105,320 | | | | | 105,320 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/12/2010 | 09/17/2010 | 09/17/2010 | SALE | 50 | | 1,100.00 | | (242,315) | | 242,315 | | | | | 242,315 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/10/2010 | 09/17/2010 | 09/17/2010 | SALE | 50 | | 1,100.00 | | (518,565) | | 518,565 | | | | | 518,565 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 12/17/2010 | 10/05/2010 | SALE | 350 | | 1,150.00 | | (2,659,300) | (1,638,700) | 1,020,600 | (1,638,700) | | | | 1,020,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/21/2010 | 12/17/2010 | 10/05/2010 | SALE | 150 | | 1,150.00 | | (419,700) | (702,300) | (282,600) | (702,300) | | | | (282,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/06/2010 | 12/16/2011 | 10/05/2010 | SALE | 500 | | 1,175.00 | | (3,999,000) | (5,093,500) | (1,094,500) | (5,093,500) | | | | (1,094,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/13/2009 | 12/17/2010 | 10/07/2010 | SALE | 500 | | 1,175.00 | (3,149,000) | | (1,541,000) | 1,561,500 | (1,541,000) | | | | 1,561,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/21/2010 | 12/17/2010 | 10/07/2010 | SALE | 350 | | 1,150.00 | | (979,300) | (1,579,200) | (599,900) | (1,579,200) | | | | (599,900) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/03/2010 | 12/16/2011 | 10/08/2010 | SALE | 500 | | 1,175.00 | | (3,889,000) | (5,251,000) | (1,362,000) | (5,251,000) | | | | (1,362,000) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2009 | 12/17/2010 | 10/12/2010 | SALE | 350 | | 1,175.00 | (2,414,300) | | (1,155,700) | 1,016,050 | (1,155,700) | | | | 1,016,050 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/13/2009 | 12/17/2010 | 10/12/2010 | SALE | 150 | | 1,175.00 | (944,700) | | (495,300) | 435,450 | (495,300) | | | | 435,450 | | | | 100.00/100.00 |
| S&P500 FUTURES 10/15/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/13/2010 | 10/15/2010 | 10/12/2010 | SALE | 100 | | 1,150.00 | | (237,130) | (300,370) | (63,240) | (300,370) | | | | (63,240) | | | | 100.00/100.00 |
| S&P500 FUTURES 10/15/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/10/2010 | 10/15/2010 | 10/12/2010 | SALE | 100 | | 1,150.00 | | (164,630) | (300,370) | (135,740) | (300,370) | | | | (135,740) | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/13/2010 | 10/15/2010 | 10/12/2010 | SALE | 500 | | 1,150.00 | | (549,000) | (751,000) | (202,000) | (751,000) | | | | (202,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/08/2010 | 09/16/2011 | 10/15/2010 | SALE | 100 | | 1,175.00 | | (919,800) | (950,200) | (30,400) | (950,200) | | | | (30,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/05/2010 | 09/16/2011 | 10/15/2010 | SALE | 500 | | 1,175.00 | | (4,499,000) | (4,751,000) | (252,000) | (4,751,000) | | | | (252,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2009 | 12/17/2010 | 10/20/2010 | SALE | 500 | | 1,175.00 | (3,449,000) | | (1,801,000) | 1,301,500 | (1,801,000) | | | | 1,301,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/08/2010 | 09/16/2011 | 10/22/2010 | SALE | 400 | | 1,175.00 | | (3,679,200) | (3,800,800) | (121,600) | (3,800,800) | | | | (121,600) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/07/2010 | 11/19/2010 | 10/22/2010 | SALE | 300 | | 1,175.00 | | (599,400) | (720,600) | (121,200) | (720,600) | | | | (121,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/18/2009 | 12/17/2010 | 10/26/2010 | SALE | 500 | | 1,200.00 | (2,499,000) | | (1,201,000) | 1,396,500 | (1,201,000) | | | | 1,396,500 | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/07/2010 | 11/19/2010 | 10/26/2010 | SALE | 100 | | 1,175.00 | | (199,800) | (270,200) | (70,400) | (270,200) | | | | (70,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/03/2010 | 12/16/2011 | 10/29/2010 | SALE | 250 | | 1,175.00 | | (1,944,500) | (2,645,500) | (701,000) | (2,645,500) | | | | (701,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/17/2010 | 12/16/2011 | 10/29/2010 | SALE | 350 | | 1,175.00 | | (2,949,800) | (3,703,700) | (753,900) | (3,703,700) | | | | (753,900) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2010 | 11/19/2010 | 11/01/2010 | SALE | 50 | | 1,150.00 | | (166,900) | (205,100) | (38,200) | (205,100) | | | | (38,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/07/2010 | 11/19/2010 | 11/01/2010 | SALE | 350 | | 1,150.00 | | (1,189,300) | (1,435,700) | (246,400) | (1,435,700) | | | | (246,400) | | | | 100.00/100.00 |
| S&P500 FUTURES 11/19/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 10/13/2010 | 11/19/2010 | 11/01/2010 | SALE | 100 | | 1,200.00 | | (372,130) | (325,370) | 46,760 | (325,370) | | | | 46,760 | | | | 100.00/100.00 |
| S&P500 FUTURES 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 10/12/2010 | 11/19/2010 | 11/02/2010 | SALE | 50 | | 1,150.00 | | (397,315) | (612,685) | (215,370) | (612,685) | | | | (215,370) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2010 | 11/19/2010 | 11/03/2010 | SALE | 300 | | 1,175.00 | | (659,400) | (960,600) | (301,200) | (960,600) | | | | (301,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/07/2010 | 11/19/2010 | 11/03/2010 | SALE | 100 | | 1,175.00 | | (199,800) | (320,200) | (120,400) | (320,200) | | | | (120,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/13/2010 | 12/16/2011 | 11/05/2010 | SALE | 500 | | 1,225.00 | | (2,754,000) | (4,716,000) | (1,962,000) | (4,716,000) | | | | (1,962,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/24/2010 | 11/19/2010 | 11/08/2010 | SALE | 50 | | 1,175.00 | | (242,315) | (575,185) | (332,870) | (575,185) | | | | (332,870) | | | | 100.00/100.00 |
| S&P500 FUTURES 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/24/2010 | 11/19/2010 | 11/08/2010 | SALE | 50 | | 1,175.00 | | (241,065) | (575,185) | (334,120) | (575,185) | | | | (334,120) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2010 | 11/19/2010 | 11/09/2010 | SALE | 200 | | 1,175.00 | | (439,600) | (900,400) | (460,800) | (900,400) | | | | (460,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2010 | 11/19/2010 | 11/10/2010 | SALE | 200 | | 1,150.00 | | (667,600) | (1,140,400) | (472,800) | (1,140,400) | | | | (472,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/30/2010 | 12/16/2011 | 11/12/2010 | SALE | 500 | | 1,200.00 | | (3,349,000) | (4,941,000) | (1,592,000) | (4,941,000) | | | | (1,592,000) | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2010 | 11/19/2010 | 11/12/2010 | SALE | 250 | | 1,150.00 | | (834,500) | (1,448,000) | (613,500) | (1,448,000) | | | | (613,500) | | | | 100.00/100.00 |
| S&P500 FUTURES 11/19/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 10/12/2010 | 11/19/2010 | 11/12/2010 | SALE | 150 | | 1,150.00 | | (1,191,945) | (2,156,805) | (964,860) | (2,156,805) | | | | (964,860) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/18/2009 | 12/17/2010 | 11/15/2010 | SALE | 300 | | 1,200.00 | (1,499,400) | | (795,600) | 762,900 | (795,600) | | | | 762,900 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/04/2009 | 12/17/2010 | 11/18/2010 | SALE | 450 | | 1,175.00 | (2,924,100) | | (1,485,900) | 1,306,350 | (1,485,900) | | | | 1,306,350 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2009 | 12/17/2010 | 11/18/2010 | SALE | 50 | | 1,175.00 | (344,900) | | (165,100) | 145,150 | (165,100) | | | | 145,150 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 11/19/2010 | SALE | 100 | | 1,200.00 | | (569,800) | (165,200) | 404,600 | (165,200) | | | | 404,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/10/2010 | 12/16/2011 | 11/19/2010 | SALE | 500 | | 1,200.00 | | (3,474,000) | (4,801,000) | (1,327,000) | (4,801,000) | | | | (1,327,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/01/2010 | 12/17/2010 | 11/22/2010 | SALE | 100 | | 1,200.00 | | (609,630) | (425,370) | 184,260 | (425,370) | | | | 184,260 | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/08/2010 | 12/17/2010 | 11/26/2010 | SALE | 100 | | 1,175.00 | | (1,389,630) | (752,870) | 636,760 | (752,870) | | | | 636,760 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 11/29/2010 | SALE | 500 | | 1,200.00 | | (2,849,000) | (551,000) | 2,298,000 | (551,000) | | | | 2,298,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 11/30/2010 | SALE | 250 | | 1,200.00 | | (1,424,500) | (268,000) | 1,156,500 | (268,000) | | | | 1,156,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 12/02/2010 | SALE | 50 | | 1,225.00 | | (236,900) | (72,600) | 164,300 | (72,600) | | | | 164,300 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 12/08/2010 | SALE | 50 | | 1,200.00 | | (284,900) | (150,100) | 134,800 | (150,100) | | | | 134,800 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/17/2010 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2010 | 12/17/2010 | 12/13/2010 | SALE | 50 | | 1,250.00 | | (9,900) | (30,100) | (20,200) | (30,100) | | | | (20,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/30/2010 | 12/17/2010 | 12/14/2010 | SALE | 150 | | 1,250.00 | | (14,700) | (67,800) | (53,100) | (67,800) | | | | (53,100) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2010 | 12/17/2010 | 12/14/2010 | SALE | 50 | | 1,250.00 | | (9,900) | (22,600) | (12,700) | (22,600) | | | | (12,700) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/30/2010 | 12/17/2010 | 12/15/2010 | SALE | 100 | | 1,250.00 | | (9,800) | (30,200) | (20,400) | (30,200) | | | | (20,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 50 | | 1,125.00 | | (159,900) | (586,800) | (426,900) | (586,800) | | | | (426,900) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/09/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 200 | | 1,175.00 | | (1,069,600) | (1,347,200) | (277,600) | (1,347,200) | | | | (277,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/03/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 400 | | 1,175.00 | | (1,715,200) | (2,694,400) | (979,200) | (2,694,400) | | | | (979,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/29/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,175.00 | | (1,849,000) | (3,368,000) | (1,519,000) | (3,368,000) | | | | (1,519,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/22/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 600 | | 1,175.00 | | (2,776,800) | (4,041,600) | (1,264,800) | (4,041,600) | | | | (1,264,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/11/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 700 | | 1,175.00 | (4,618,600) | | (4,715,200) | (371,700) | (4,715,200) | | | | (371,700) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/04/2009 | 12/17/2010 | 12/17/2010 | EXERCISE | 50 | | 1,175.00 | (324,900) | | (336,800) | (26,550) | (336,800) | | | | (26,550) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/12/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 250 | | 1,150.00 | | (1,624,500) | (2,309,000) | (684,500) | (2,309,000) | | | | (684,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/10/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 200 | | 1,150.00 | | (1,291,600) | (1,847,200) | (555,600) | (1,847,200) | | | | (555,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/01/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 400 | | 1,150.00 | | (2,047,200) | (3,694,400) | (1,647,200) | (3,694,400) | | | | (1,647,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/15/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 500 | | 1,200.00 | | (2,399,000) | (2,118,000) | 281,000 | (2,118,000) | | | | 281,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/04/2010 | 12/17/2010 | 12/17/2010 | EXERCISE | 750 | | 1,225.00 | | (3,553,500) | (1,302,000) | 2,251,500 | (1,302,000) | | | | 2,251,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2010 | 12/16/2011 | 12/17/2010 | SALE | 100 | | 1,250.00 | | (708,800) | (851,200) | (142,400) | (851,200) | | | | (142,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/29/2010 | 12/16/2011 | 12/17/2010 | SALE | 600 | | 1,250.00 | | (4,138,800) | (5,107,200) | (968,400) | (5,107,200) | | | | (968,400) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/12/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 150 | | 1,150.00 | | (2,474,445) | | 2,474,445 | | | | | 2,474,445 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/26/2010 | 03/18/2011 | 12/20/2010 | SALE | 500 | | 1,275.00 | | (1,699,000) | (1,216,000) | 483,000 | (1,216,000) | | | | 483,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/19/2010 | 12/16/2011 | 12/27/2010 | SALE | 500 | | 1,250.00 | | (3,544,000) | (4,801,000) | (1,257,000) | (4,801,000) | | | | (1,257,000) | | | | 100.00/100.00 |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | (112,206,664) | (174,018,940) | (373,338,039) | 15,520,652 | (373,338,039) | XXX | | | 15,520,652 | | | | XXX |
| S&P500 INDEX 01/15/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/18/2009 | 01/15/2010 | 01/08/2010 | SALE | 200 | | 1,050.00 | (183,600) | | (8,200) | 54,800 | (8,200) | | | | 54,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 850 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 250 | | 850.00 | | (3,500) | | 3,500 | | | | | 3,500 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/04/2010 | SALE | 100 | | 1,050.00 | | (54,800) | (110,200) | (55,400) | (110,200) | | | | (55,400) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/05/2010 | SALE | 50 | | 1,050.00 | | (27,400) | (104,100) | (76,700) | (104,100) | | | | (76,700) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/08/2010 | 02/19/2010 | 02/16/2010 | SALE | 50 | | 1,050.00 | | (27,400) | (4,050) | 23,350 | (4,050) | | | | 23,350 | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2010 | 02/19/2010 | 01/27/2010 | SALE | 200 | | 1,075.00 | | (149,600) | (340,400) | (190,800) | (340,400) | | | | (190,800) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/01/2010 | 02/19/2010 | 02/04/2010 | SALE | 100 | | 1,025.00 | | (49,800) | (60,200) | (10,400) | (60,200) | | | | (10,400) | | | | 100.00/100.00 |
| S&P500 INDEX 02/19/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/05/2010 | 02/19/2010 | 02/17/2010 | SALE | 50 | | 1,025.00 | | (59,900) | (1,050) | 58,850 | (1,050) | | | | 58,850 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 100 | | 900.00 | | (1,900) | | 1,900 | | | | | 1,900 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/07/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 500 | | 900.00 | | (74,000) | | 74,000 | | | | | 74,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/08/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 400 | | 900.00 | | (39,200) | | 39,200 | | | | | 39,200 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 900 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/09/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 500 | | 900.00 | | (19,500) | | 19,500 | | | | | 19,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/07/2010 | 06/18/2010 | 06/07/2010 | SALE | 200 | | 1,000.00 | | (299,600) | (144,400) | 155,200 | (144,400) | | | | 155,200 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/11/2010 | 06/18/2010 | 06/07/2010 | SALE | 200 | | 1,000.00 | | (119,600) | (144,400) | (24,800) | (144,400) | | | | (24,800) | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/18/2010 | 06/18/2010 | 06/07/2010 | SALE | 100 | | 1,000.00 | | (109,800) | (72,200) | 37,600 | (72,200) | | | | 37,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/18/2010 | 06/18/2010 | 06/07/2010 | SALE | 100 | | 1,000.00 | | (109,800) | (101,200) | 8,600 | (101,200) | | | | 8,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2010 | 06/18/2010 | 06/07/2010 | SALE | 100 | | 1,000.00 | | (129,800) | (101,200) | 28,600 | (101,200) | | | | 28,600 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2010 | 06/18/2010 | 06/08/2010 | SALE | 300 | | 1,000.00 | | (389,400) | (222,600) | 166,800 | (222,600) | | | | 166,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/24/2010 | 06/18/2010 | 06/08/2010 | SALE | 50 | | 1,000.00 | | (64,900) | (37,100) | 27,800 | (37,100) | | | | 27,800 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 1000 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/24/2010 | 06/18/2010 | 06/08/2010 | SALE | 100 | | 1,000.00 | | (129,800) | (74,200) | 55,600 | (74,200) | | | | 55,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 950 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/25/2010 | 06/18/2010 | 06/10/2010 | SALE | 50 | | 950.00 | | (39,900) | (4,050) | 35,850 | (4,050) | | | | 35,850 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 950 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/25/2010 | 06/18/2010 | 06/10/2010 | SALE | 150 | | 950.00 | | (119,700) | (10,650) | 109,050 | (10,650) | | | | 109,050 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 950 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/25/2010 | 06/18/2010 | 06/10/2010 | SALE | 100 | | 950.00 | | (79,800) | (6,100) | 73,700 | (6,100) | | | | 73,700 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 975 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2010 | 06/18/2010 | 06/09/2010 | SALE | 200 | | 975.00 | | (99,600) | (36,400) | 63,200 | (36,400) | | | | 63,200 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/01/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 500 | | 925.00 | | (114,000) | | 114,000 | | | | | 114,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 925.00 | | (80,400) | | 80,400 | | | | | 80,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 300 | | 925.00 | | (44,400) | | 44,400 | | | | | 44,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/07/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 200 | | 925.00 | | (49,600) | | 49,600 | | | | | 49,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 925 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/08/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 150 | | 925.00 | | (22,200) | | 22,200 | | | | | 22,200 | | | | 100.00/100.00 |
| S&P500 FUTURES 06/18/2010 875 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/09/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 240 | | 875.00 | | (20,112) | | 20,112 | | | | | 20,112 | | | | 100.00/100.00 |
| S&P500 INDEX 06/18/2010 875 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2010 | 06/18/2010 | 06/18/2010 | EXPIRATION | 150 | | 875.00 | | (2,850) | | 2,850 | | | | | 2,850 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 975 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/10/2010 | 07/16/2010 | 06/17/2010 | SALE | 75 | | 975.00 | | (202,223) | (80,903) | 121,320 | (80,903) | | | | 121,320 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/16/2010 975 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/10/2010 | 07/16/2010 | 07/02/2010 | SALE | 75 | | 975.00 | | (202,223) | (157,778) | 44,445 | (157,778) | | | | 44,445 | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/25/2010 | 07/16/2010 | 07/09/2010 | SALE | 250 | | 1,025.00 | | (249,500) | (50,500) | 199,000 | (50,500) | | | | 199,000 | | | | 100.00/100.00 |
| S&P500 INDEX 07/16/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/22/2010 | 07/16/2010 | 07/16/2010 | EXPIRATION | 250 | | 1,050.00 | | (199,500) | | 199,500 | | | | | 199,500 | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/03/2010 | 08/20/2010 | 08/05/2010 | SALE | 500 | | 1,075.00 | | (299,000) | (276,000) | 23,000 | (276,000) | | | | 23,000 | | | | 100.00/100.00 |
| S&P500 INDEX 08/20/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2010 | 08/20/2010 | 08/09/2010 | SALE | 500 | | 1,050.00 | | (149,000) | (86,000) | 63,000 | (86,000) | | | | 63,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/17/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 08/12/2010 | 09/17/2010 | 08/16/2010 | SALE | 50 | | 1,025.00 | | (183,565) | (175,185) | 8,380 | (175,185) | | | | 8,380 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2010 | 09/17/2010 | 08/17/2010 | SALE | 100 | | 1,075.00 | | (173,800) | (190,200) | (16,400) | (190,200) | | | | (16,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/26/2010 | 09/17/2010 | 08/20/2010 | SALE | 200 | | 1,050.00 | | (349,600) | (440,400) | (90,800) | (440,400) | | | | (90,800) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/27/2010 | 09/17/2010 | 08/24/2010 | SALE | 150 | | 1,050.00 | | (224,700) | (387,300) | (162,600) | (387,300) | | | | (162,600) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/27/2010 | 09/17/2010 | 08/24/2010 | SALE | 100 | | 1,050.00 | | (149,800) | (287,200) | (137,400) | (287,200) | | | | (137,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/09/2010 | 09/17/2010 | 08/24/2010 | SALE | 350 | | 1,050.00 | | (349,300) | (903,700) | (554,400) | (903,700) | | | | (554,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 900 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/22/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 400 | | 900.00 | | (199,200) | | 199,200 | | | | | 199,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/15/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 400 | | 1,050.00 | | (7,600) | | 7,600 | | | | | 7,600 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/14/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 200 | | 1,050.00 | | (4,800) | | 4,800 | | | | | 4,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/13/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 200 | | 1,050.00 | | (7,800) | | 7,800 | | | | | 7,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/09/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 100 | | 1,050.00 | | (9,800) | | 9,800 | | | | | 9,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/09/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 150 | | 1,050.00 | | (149,700) | | 149,700 | | | | | 149,700 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 400 | | 1,075.00 | | (695,200) | | 695,200 | | | | | 695,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/17/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/17/2010 | 09/17/2010 | 09/17/2010 | EXPIRATION | 100 | | 1,025.00 | | (84,800) | | 84,800 | | | | | 84,800 | | | | 100.00/100.00 |
| S&P500 INDEX 10/15/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/14/2010 | 10/15/2010 | 09/27/2010 | SALE | 200 | | 1,050.00 | | (139,600) | (40,400) | 99,200 | (40,400) | | | | 99,200 | | | | 100.00/100.00 |
| S&P500 FUTURES 10/15/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/13/2010 | 10/15/2010 | 10/07/2010 | SALE | 100 | | 1,050.00 | | (199,630) | (10,370) | 189,260 | (10,370) | | | | 189,260 | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/27/2010 | 11/19/2010 | 11/08/2010 | SALE | 200 | | 1,050.00 | | (219,600) | (2,200) | 217,400 | (2,200) | | | | 217,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/20/2010 | 11/19/2010 | 11/09/2010 | SALE | 200 | | 1,075.00 | | (393,600) | (2,200) | 391,400 | (2,200) | | | | 391,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/19/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/20/2010 | 11/19/2010 | 11/10/2010 | SALE | 200 | | 1,075.00 | | (393,600) | (6,200) | 387,400 | (6,200) | | | | 387,400 | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,100.00 | | (104,400) | | 104,400 | | | | | 104,400 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/24/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,100.00 | | (49,600) | | 49,600 | | | | | 49,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 250 | | 1,100.00 | | (74,500) | | 74,500 | | | | | 74,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/15/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,100.00 | | (119,400) | | 119,400 | | | | | 119,400 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/03/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 300 | | 1,100.00 | | (209,400) | | 209,400 | | | | | 209,400 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/20/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 500 | | 1,100.00 | | (749,000) | | 749,000 | | | | | 749,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/10/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,050.00 | | (1,800) | | 1,800 | | | | | 1,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 50 | | 1,050.00 | | (700) | | 700 | | | | | 700 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/07/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,050.00 | | (1,800) | | 1,800 | | | | | 1,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1050 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,050.00 | | (29,600) | | 29,600 | | | | | 29,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 225 | | 1,075.00 | | (11,025) | | 11,025 | | | | | 11,025 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/10/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,075.00 | | (63,600) | | 63,600 | | | | | 63,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/17/2010 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/09/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 200 | | 1,075.00 | | (39,600) | | 39,600 | | | | | 39,600 | | | | 100.00/100.00 |
| S&P500 FUTURES 12/17/2010 1025 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/01/2010 | 12/17/2010 | 12/17/2010 | EXPIRATION | 600 | | 1,025.00 | | (57,780) | | 57,780 | | | | | 57,780 | | | | 100.00/100.00 |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options | | | | | | | | | | | | (183,600) | (9,281,607) | (4,679,235) | 4,665,372 | (4,679,235) | XXX | | | 4,665,372 | | | | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | (112,390,264) | (183,300,547) | (378,017,274) | 20,186,024 | (378,017,274) | XXX | | | 20,186,024 | | | | XXX |
| 0569999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0709999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | (112,206,664) | (174,018,940) | (373,338,039) | 15,520,652 | (373,338,039) | XXX | | | 15,520,652 | | | | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | | (183,600) | (9,281,607) | (4,679,235) | 4,665,372 | (4,679,235) | XXX | | | 4,665,372 | | | | XXX |
| 0809999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0819999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0829999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0839999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999. Total Written Options | | | | | | | | | | | | (112,390,264) | (183,300,547) | (378,017,274) | 20,186,024 | (378,017,274) | XXX | | | 20,186,024 | | | | XXX |
| INT RATE SWAP0193 ON FIXED RATE SECURITIES | 251594AC1 | D 1 | Interest | AIG | 04/05/2000 | 04/11/2010 | 04/11/2010 | MATURITY | | 8,000,000 | US0003M(7.1825%) | | | | (52,811) | | | | | | | | | 99.90/98.65 |
| INT RATE SWAP0219 ON FIXED RATE SECURITIES | 904764AG2 | D 1 | Interest | UBS AG | 11/21/2000 | 11/01/2010 | 01/06/2010 | SALE | | 20,000,000 | US0003M(6.8400%) | | | (1,039,646) | (4,765) | | | | | | (1,039,646) | | | 99.86/99.66 |
| INT RATE SWAP0219 ON FIXED RATE SECURITIES | 49337WAB6 | D 1 | Interest | UBS AG | 11/21/2000 | 11/01/2010 | 01/06/2010 | SALE | | 15,000,000 | US0003M(6.8400%) | | | (779,734) | (3,574) | (775,288) | | | | 36,301 | (4,446) | (811,589) | | 99.85/99.62 |
| INT RATE SWAP0600 ON FIXED RATE SECURITIES | 22237LPA4 | D 1 | Interest | MORGAN STANLEY | 03/31/2005 | 03/22/2011 | 06/21/2010 | SALE | | 15,000,000 | US0003M(4.7140%) | | | (442,074) | (318,960) | | | | | | (442,074) | | | 99.99/99.05 |
| INT RATE SWAP0609 ON FIXED RATE SECURITIES | C4861#AB9 | D 1 | Interest | CITIBANK | 05/03/2005 | 06/26/2010 | 06/26/2010 | MATURITY | | 8,000,000 | US0003M(4.3490%) | | | | (159,520) | | | | | | | | | 99.89/99.29 |
| INT RATE SWAP0670 ON FIXED RATE SECURITIES | 25467LA*7 | D 1 | Interest | UBS AG | 03/23/2009 | 12/15/2015 | 06/15/2010 | SALE | | 10,000,000 | US0003M(5.0900%) | | | (1,354,471) | (222,696) | | | | | | (1,354,471) | | | 99.99/99.91 |
| INT RATE SWAP0714 ON FIXED RATE SECURITIES | 74932#AA2 | D 1 | Interest | GOLDMAN SACHS | 03/08/2006 | 05/29/2010 | 05/29/2010 | MATURITY | | 26,000,000 | US0003M(5.2030%) | | | | (175,182) | | | | | | | | | 99.97/83.05 |
| INT RATE SWAP0719 ON FIXED RATE SECURITIES | 674627A*5 | D 1 | Interest | CITIBANK | 03/27/2006 | 04/24/2011 | 05/24/2010 | SALE | | 20,000,000 | US0003M(5.1660%) | | | (784,163) | (394,542) | | | | | | (784,163) | | | 99.98/99.63 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 48121CJN7 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | 03/25/2010 | SALE | | 10,000,000 | US0003M(5.5785%) | | | (1,416,293) | (130,208) | | | | | | (1,416,293) | | | 99.99/99.95 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 59022HFY3 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 06/11/2015 | 03/15/2010 | SALE | | 7,000,000 | US0001M(5.6525%) | | | (1,038,674) | (80,170) | | | | | | (1,038,674) | | | 99.95/99.36 |
| INT RATE SWAP0865 ON FIXED RATE SECURITIES | 61754KAH8 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 04/15/2017 | 03/23/2010 | SALE | | 17,500,000 | US0003M(5.3130%) | | | (2,434,601) | (206,585) | | | | | | (2,434,601) | | | 99.95/93.84 |
| INT RATE SWAP0882 ON FIXED RATE SECURITIES | 059497BB2 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/15/2017 | 03/16/2010 | SALE | | 20,100,000 | US0003M(5.7580%) | | | (3,346,786) | (236,778) | | | | | | (3,346,786) | | | 99.95/99.82 |
| INT RATE SWAP0958 ON FIXED RATE SECURITIES | 478366AQ0 | D 1 | Interest | GOLDMAN SACHS | 09/05/2008 | 01/15/2011 | 01/11/2010 | SALE | | 10,000,000 | US0003M(3.2350%) | | | (277,157) | (9,835) | | | | | | (277,157) | | | 100.00/95.53 |
| INT RATE SWAP0959 ON FIXED RATE SECURITIES | 14911RAH2 | D 1 | Interest | GOLDMAN SACHS | 09/05/2008 | 05/15/2010 | 05/15/2010 | MATURITY | | 10,000,000 | US0003M(3.0225%) | | | | (79,457) | | | | | | | | | 100.00/97.39 |
| INT RATE SWAP0959 ON FIXED RATE SECURITIES | 913017BG3 | D 1 | Interest | GOLDMAN SACHS | 09/05/2008 | 05/15/2010 | 05/15/2010 | MATURITY | | 10,000,000 | US0003M(3.0225%) | | | | (79,457) | | | | | | | | | 100.00/91.36 |
| INT RATE SWAP0959 ON FIXED RATE SECURITIES | 210518BW5 | D 1 | Interest | GOLDMAN SACHS | 09/05/2008 | 05/15/2010 | 05/15/2010 | MATURITY | | 6,000,000 | US0003M(3.0225%) | | | | (47,674) | | | | | | | | | 100.00/99.51 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0959 ON FIXED RATE SECURITIES | 210518BW5 | D 1 | Interest | GOLDMAN SACHS | 09/05/2008 | 05/15/2010 | 05/15/2010 | MATURITY | | 7,000,000 | US0003M(3.0225%) | | | | (55,620) | | | | | | | | | 100.00/99.51 |
| INT RATE SWAP0869 ON FIXED RATE SECURITIES | 751028A80 | D 1 | Interest | UBS AG | 05/31/2007 | 07/01/2010 | 07/01/2010 | MATURITY | | 2,400,000 | US0003M(5.3145%) | | | | (16,806) | | | | | | | | | 98.09/87.61 |
| INT RATE SWAP0409 ON FIXED RATE SECURITIES | 15769#AE5 | D 1 | Interest | GOLDMAN SACHS | 07/31/2003 | 07/20/2010 | 07/20/2010 | MATURITY | | 5,000,000 | US0003M(4.4830%) | | | | (33,090) | | | | | | | | | 99.87/99.08 |
| INT RATE SWAP0781 ON FIXED RATE SECURITIES | Loan # 122661 | SCHEDULE B | Interest | UBS AG | 11/01/2009 | 08/05/2010 | 08/05/2010 | MATURITY | | 31,650,000 | US0001M(5.2350%) | | | | (894,614) | | | | | | | | | 99.94/97.75 |
| INT RATE SWAP0996 ON FIXED RATE SECURITIES | 36967HAH0 | D 1 | Interest | JP MORGAN CHASE BANK | 04/21/2009 | 06/15/2012 | 08/17/2010 | SALE | | 4,262,930 | US0003M(1.9600%) | | | (100,542) | (44,836) | | | | | | (100,542) | | | 97.88/98.06 |
| INT RATE SWAP0996 ON FIXED RATE SECURITIES | 36967HAH0 | D 1 | Interest | JP MORGAN CHASE BANK | 04/21/2009 | 06/15/2012 | 08/17/2010 | SALE | | 2,868,535 | US0003M(1.9600%) | | | (67,655) | (30,170) | | | | | | (67,655) | | | 97.88/98.06 |
| INT RATE SWAP0996 ON FIXED RATE SECURITIES | 36967HAH0 | D 1 | Interest | JP MORGAN CHASE BANK | 04/21/2009 | 06/15/2012 | 08/17/2010 | SALE | | 2,868,535 | US0003M(1.9600%) | | | (67,655) | (30,170) | | | | | | (67,655) | | | 97.88/98.06 |
| INT RATE SWAP0466 ON FIXED RATE SECURITIES | 741933AE5 | D 1 | Interest | JP MORGAN CHASE BANK | 03/08/2004 | 03/31/2011 | 08/31/2010 | SALE | | 4,855,000 | US0003M(3.7340%) | | | (93,561) | (110,188) | | | | | | (93,561) | | | 99.79/98.45 |
| INT RATE SWAP0253 ON FIXED RATE SECURITIES | 02360XAF4 | D 1 | Interest | SALOMON SWAPCO | 03/16/2001 | 09/01/2010 | 09/01/2010 | MATURITY | | 5,000,000 | US0003M(5.7130%) | | | | (49,516) | | | | | | | | | 99.65/99.17 |
| INT RATE SWAP0267 ON FIXED RATE SECURITIES | 87971MAC7 | D 1 | Interest | UBS AG | 07/29/2002 | 06/01/2011 | 09/07/2010 | SALE | | 8,592,000 | US0003M(6.1120%) | | | (356,829) | (247,904) | | | | | | (356,829) | | | 99.69/99.79 |
| INT RATE SWAP0246 ON FIXED RATE SECURITIES | 44949RAD4 | D 1 | Interest | BANK OF AMERICA | 03/06/2001 | 03/01/2011 | 09/17/2010 | SALE | | 9,000,000 | US0003M(5.9030%) | | | (222,418) | (326,100) | | | | | | (222,418) | | | 97.48/99.76 |
| INT RATE SWAP0848 ON FIXED RATE SECURITIES | 5745996F2 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 02/11/2017 | 09/29/2010 | SALE | | 5,000,000 | US0003M(5.0800%) | | | (985,397) | (139,509) | | | | | | (985,397) | | | 99.96/99.98 |
| INT RATE SWAP0853 ON FIXED RATE SECURITIES | 55312TAH6 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 03/12/2017 | 09/30/2010 | SALE | | 10,013,000 | US0003M(5.1670%) | | | (1,998,526) | (365,420) | | | | | | (1,998,526) | | | 99.88/99.93 |
| INT RATE SWAP0221 ON FIXED RATE SECURITIES | 2108050E4 | D 1 | Interest | CREDIT SUISSE FB | 11/22/2000 | 10/02/2010 | 10/02/2010 | MATURITY | | 15,000,000 | US0003M(6.8000%) | | | | (726,833) | | | | | | | | | 99.84/99.55 |
| INT RATE SWAP0434 ON FIXED RATE SECURITIES | 80689#AU0 | D 1 | Interest | UBS AG | 12/12/2003 | 12/15/2010 | 12/15/2010 | MATURITY | | 11,000,000 | US0003M(4.0750%) | | | | (245,549) | | | | | | | | | 99.96/99.65 |
| INT RATE SWAP0774 ON FIXED RATE SECURITIES | G20446AP0 | D 1 | Interest | CITIBANK | 11/01/2009 | 11/22/2010 | 11/22/2010 | MATURITY | | 28,000,000 | US0001M(5.3050%) | | | | (703,623) | | | | | | | | | 99.93/98.30 |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | | | (16,806,183) | (6,222,162) | (775,288) | XXX | | | 36,301 | (16,030,895) | (811,589) | | XXX |
| INT RATE SWAP180 ON MTN LIAB | FA0041004 | Exhibit 7 | Currency | UBS | 11/30/1999 | 01/14/2010 | 01/14/2010 | MATURITY | | 157,232,699 | 4.2600%(SF0003M+0.10%) CHF | | | | | | @ | | | | | | | 100.00/99.91 |
| INT RATE SWAP181 ON EMTN LIAB | FA0041004 | Exhibit 7 | Currency | UBS | 11/30/1999 | 01/14/2010 | 01/14/2010 | MATURITY | | 157,232,699 | SF0003M0.10(3M LIBOR+.40%) CHF 4.760%(3M LIBOR+0.36%) | | | 88,166,075 | | | @ | | (83,940,366) | | 88,166,075 | | | 100.00/99.91 |
| INT RATE SWAP196 ON EMTN LIAB | FA0041005 | Exhibit 7 | Currency | UBS | 04/04/2000 | 05/12/2010 | 05/12/2010 | MATURITY | | 120,591,000 | | | | 59,418,900 | | | @ | | (72,347,453) | | 59,418,900 | | | 100.00/99.88 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | | | 147,584,975 | | | XXX | | (156,287,819) | | 147,584,975 | | | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | 130,778,792 | (6,222,162) | (775,288) | XXX | | (156,287,819) | 36,301 | 131,554,080 | (811,589) | | XXX |
| INT RATE SWAP0193 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AIG | 04/05/2000 | 04/11/2010 | 04/11/2010 | MATURITY | | 18,000,000 | US0003M(7.1825%) | | | | (118,824) | | | 11,795 | | 333,846 | | | | 0005 |
| INT RATE SWAP0313 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | AIG | 03/16/2004 | 01/04/2010 | 01/04/2010 | MATURITY | | 80,000,000 | 5.6320%(US0003M) | | | | 7,832 | | | (7,573) | | (5,537) | | | | 0004 |
| INT RATE SWAP0575 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 01/21/2005 | 10/01/2011 | 02/19/2010 | SALE | | 10,000,000 | US0003M(4.2200%) | | | (372,630) | (211,629) | (566,822) | | (50,962) | | | 194,192 | | | 0005 |
| INT RATE SWAP0582 ON GMTN LIABILITIES CPI | IM Contracts | Exhibit 7 | Interest | MORGAN STANLEY | 02/10/2005 | 03/01/2010 | 03/01/2010 | MATURITY | | 100,000,000 | CPURNSA1.05(3M LIBOR+0.2) | | | | 250,372 | | | (248,771) | | | | | | 0006 |
| INT RATE SWAP0589 ON GMTN LIABILITIES | IM Contracts | Exhibit 7 | Interest | JP MORGAN CHASE BANK | 02/22/2005 | 02/26/2010 | 02/26/2010 | MATURITY | | 500,000,000 | 4.3450%(USD001M+0.09%) | | | | 475,377 | | | (470,032) | | (2,598,588) | | | | 0006 |
| INT RATE SWAP0594 ON VARIABLE RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 11/01/2009 | 03/18/2010 | 03/18/2010 | MATURITY | | 75,000,000 | 4.5710%(US0001M) | | | | 696,631 | | | (697,365) | | | | | | 0004 |
| INT RATE SWAP0633 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 06/23/2005 | 06/01/2010 | 06/01/2010 | MATURITY | | 12,500,000 | US0003M(4.1030%) | | | | (200,413) | | | 197,955 | | | | | | 0005 |
| INT RATE SWAP0758 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 06/21/2006 | 06/15/2016 | 01/22/2010 | SALE | | 16,635,000 | US0001M(5.6738%) | | | (2,636,346) | 1,088,364 | (2,691,064) | | (371,732) | | 15,329 | 54,717 | | | 0005 |
| INT RATE SWAP0930 ON GMTN LIAB FFR | IM Contracts | Exhibit 7 | Interest | JP MORGAN CHASE BANK | 02/22/2008 | 02/26/2010 | 02/26/2010 | MATURITY | | 50,000,000 | FEDL010.92(3M LIBOR+0.56) | | | | 16,854 | | | (15,164) | | | | | | 0006 |
| INT RATE SWAP0959 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 09/05/2008 | 05/15/2010 | 05/15/2010 | MATURITY | | 10,000,000 | US0003M(3.0225%) | | | | (79,457) | | | | | 107,475 | | (107,475) | | 0005 |
| INT RATE SWAP0960 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 09/05/2008 | 02/15/2010 | 02/15/2010 | MATURITY | | 10,000,000 | US0003M(2.9750%) | | | | (33,706) | | | | | 30,862 | | (30,862) | | 0005 |
| INT RATE SWAP0981 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | DEUTSCHE BANK | 03/24/2009 | 03/24/2020 | 03/15/2010 | SALE | | 250,000,000 | US0003M(3.2625%) | | | 10,470,000 | | | | (17,318,163) | | | 10,470,000 | | | 0005 |
| INT RATE SWAP0982 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CREDIT SUISSE FB | 03/24/2009 | 03/24/2020 | 03/15/2010 | SALE | | 250,000,000 | US0003M(3.2650%) | | | 10,365,000 | | | | (17,265,821) | | | 10,365,000 | | | 0005 |
| INT RATE SWAP1000 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | ROYAL BANK OF SCTLND | 05/22/2009 | 05/27/2020 | 05/27/2010 | SALE | | 75,000,000 | US0003M(4.0150%) | | | (3,852,125) | (27,872) | | | (1,073,811) | | | (3,852,125) | | | 0005 |
| INT RATE SWAP1000 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | ROYAL BANK OF SCTLND | 11/01/2009 | 05/27/2020 | 05/27/2010 | SALE | | 300,000,000 | US0003M(4.0150%) | | | (15,408,500) | (111,490) | | | (4,295,244) | | | (15,408,500) | | | 0005 |
| INT RATE SWAP1001 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | DEUTSCHE BANK | 05/22/2009 | 05/27/2020 | 05/27/2010 | SALE | | 375,000,000 | US0003M(3.9100%) | | | (16,215,013) | (134,987) | | | (8,642,226) | | | (16,215,013) | | | 0005 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP1002 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 05/26/2009 | 05/28/2020 | 05/28/2010 | SALE | | 290,000,000 | US0003M(4.0300%) | | | (16,104,807) | (108,194) | | | (3,792,539) | | | (16,104,807) | | | 0005 |
| INT RATE SWAP1003 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 05/26/2009 | 05/28/2020 | 05/28/2010 | SALE | | 250,000,000 | US0003M(4.0500%) | | | (14,280,174) | (93,826) | | | (2,853,705) | | | (14,280,174) | | | 0005 |
| INT RATE SWAP1004 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 05/26/2009 | 05/28/2020 | 05/28/2010 | SALE | | 250,000,000 | US0003M(4.0500%) | | | (14,619,174) | (93,826) | | | (2,853,705) | | | (14,619,174) | | | 0005 |
| INT RATE SWAP1005 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 05/26/2009 | 05/28/2020 | 05/28/2010 | SALE | | 175,000,000 | US0003M(4.0700%) | | | (10,183,928) | (66,067) | | | (1,706,586) | | | (10,183,928) | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 5,849,582 | US0003M(1.7950%) | | | 7,469 | (1,229) | | | | | | 7,469 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 4,178,273 | US0003M(1.7950%) | | | 5,335 | (678) | | | | | | 5,335 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 4,233,983 | US0003M(1.7950%) | | | 5,406 | (690) | | | | | | 5,406 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 4,596,100 | US0003M(1.7950%) | | | 5,869 | (966) | | | | | | 5,869 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 03/25/2010 | SALE | | 1,392,758 | US0003M(1.7950%) | | | 1,778 | (293) | | | | | | 1,778 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 1,153,077 | US0003M(1.8790%) | | | 1,487 | (256) | | | | | | 1,487 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 1,383,692 | US0003M(1.8790%) | | | 1,784 | (307) | | | | | | 1,784 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 922,462 | US0003M(1.8790%) | | | 1,189 | (205) | | | | | | 1,189 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 03/25/2010 | SALE | | 576,538 | US0003M(1.8790%) | | | 743 | (128) | | | | | | 743 | | | 0005 |
| INT RATE SWAP0784 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS | 08/16/2006 | 06/10/2015 | 01/28/2010 | SALE | | 27,979,697 | US0001M(5.3270%) | | | (3,526,095) | (58,225) | (3,279,083) | | | | 60,259 | (247,011) | (3,339,342) | | 0005 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | 03/15/2010 | SALE | | 20,000,000 | US0003M(5.1800%) | | | (2,530,159) | 733,403 | (2,277,054) | | (222,389) | | 12,865 | (253,105) | (2,289,919) | | 0005 |
| INT RATE SWAP0880 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 06/19/2007 | 08/01/2017 | 01/28/2010 | SALE | | 25,800,000 | US0001M(5.6230%) | | | (4,124,999) | 37,840 | (3,764,422) | | | | 49,423 | (360,578) | (3,813,845) | | 0005 |
| INT RATE SWAP0864 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MERRILL LYNCH | 05/10/2007 | 02/01/2010 | 02/01/2010 | MATURITY | | 33,837,500 | US0003M(4.9940%) | | | | (22,206) | | | 21,915 | | 110,438 | | | | 0005 |
| INT RATE SWAP0960 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 09/05/2008 | 02/15/2010 | 02/15/2010 | MATURITY | | 5,000,000 | US0003M(2.9750%) | | | | 29,440 | | | | | 15,431 | | (15,431) | | 0005 |
| INT RATE SWAP0869 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 05/31/2007 | 07/01/2010 | 07/01/2010 | MATURITY | | 20,511,000 | US0003M(5.3145%) | | | | (143,630) | (2,339) | | 93,211 | | 417,090 | 2,339 | (2,339) | | 0005 |
| INT RATE SWAP0409 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 07/31/2003 | 07/20/2010 | 07/20/2010 | MATURITY | | 28,956,000 | US0003M(4.4830%) | | | | (191,629) | | | 95,117 | | 564,333 | | | | 0005 |
| INT RATE SWAP1066 ON FIXED RATE SECURITIES EFF.06/02/11 | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 05/28/2010 | 06/02/2021 | 08/27/2010 | SALE | | 540,000,000 | US0003M(3.8200%) | | | (42,374,988) | | | | | | | (42,374,988) | | | 0005 |
| INT RATE SWAP1063 ON FIXED RATE SECURITIES EFF.06/01/11 | FIXED INCOME | SCHEDULE D | Interest | DEUTSCHE BANK | 05/27/2010 | 06/01/2021 | 08/31/2010 | SALE | | 375,000,000 | US0003M(3.8300%) | | | (36,375,000) | | | | | | | (36,375,000) | | | 0005 |
| INT RATE SWAP1067 ON FIXED RATE SECURITIES EFF.06/02/11 | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 05/28/2010 | 06/02/2021 | 08/31/2010 | SALE | | 175,000,000 | US0003M(3.8300%) | | | (17,249,995) | | | | | | | (17,249,995) | | | 0005 |
| INT RATE SWAP0253 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | SALOMON SWAPCO | 03/16/2001 | 09/01/2010 | 09/01/2010 | MATURITY | | 15,000,000 | US0003M(5.7130%) | | | | (148,547) | (4,231) | | 12,697 | | 514,895 | 4,231 | (4,231) | | 0005 |
| INT RATE SWAP0267 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 07/29/2002 | 06/01/2011 | 09/07/2010 | SALE | | 3,688,000 | US0003M(6.1120%) | | | (153,164) | (106,409) | (344,327) | | (5,458) | | 131,976 | 191,163 | (204,769) | | 0005 |
| INT RATE SWAP0246 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 03/06/2001 | 03/01/2011 | 09/17/2010 | SALE | | 20,000,000 | US0003M(5.9030%) | | | (494,262) | (724,666) | (532,630) | | | | 110,077 | 38,368 | (642,706) | | 0005 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE SWAP0996 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 04/21/2009 | 06/15/2012 | 09/24/2010 | SALE | | 14,860,911 | US0003M(1.9600%) | | | (354,895) | (156,300) | (306,656) | | | | 18,894 | (48,239) | (325,550) | | 0005 |
| INT RATE SWAP0996 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 04/21/2009 | 06/15/2012 | 09/24/2010 | SALE | | 10,000,089 | US0003M(1.9600%) | | | (238,813) | (105,176) | (206,353) | | | | 12,714 | (32,461) | (219,067) | | 0005 |
| INT RATE SWAP0848 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | BANK OF AMERICA | 03/23/2009 | 02/11/2017 | 09/29/2010 | SALE | | 23,748,000 | US0003M(5.0800%) | | | (4,680,240) | (662,612) | (1,859,165) | | 256,960 | | 218,565 | (2,821,074) | | | 0005 |
| INT RATE SWAP0406 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | SALOMON SWAPCO | 07/31/2003 | 10/01/2010 | 10/01/2010 | MATURITY | | 39,487,600 | US0003M(4.4350%) | | | | (375,068) | | | 18 | | 830,697 | | (830,697) | | 0005 |
| INT RATE SWAP0675 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 12/02/2005 | 10/13/2010 | 10/13/2010 | MATURITY | | 20,000,000 | US0003M(4.9675%) | | | | (72,884) | | | 49,369 | | 648,917 | | | | 0005 |
| INT RATE SWAP0402 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 07/31/2003 | 11/15/2010 | 11/15/2010 | MATURITY | | 11,190,320 | US0003M(4.4650%) | | | | (41,687) | (2,301) | | 17,556 | | 360,254 | 2,301 | | | 0005 |
| INT RATE SWAP0780 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 08/16/2006 | 10/01/2012 | 11/18/2010 | SALE | | 13,338,857 | US0001M(5.3400%) | | | (1,179,068) | (151,887) | (940,714) | | (136,766) | | 450,367 | (238,354) | | | 0005 |
| INT RATE SWAP0782 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 11/01/2009 | 09/01/2012 | 11/18/2010 | SALE | | 29,057,738 | US0001M(5.2825%) | | | (2,263,010) | (435,337) | (1,578,214) | | 117,235 | | 790,898 | (684,796) | | | 0005 |
| INT RATE SWAP0783 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 08/16/2006 | 09/01/2012 | 11/18/2010 | SALE | | 29,830,285 | US0001M(5.2825%) | | | (2,323,883) | (446,911) | (1,620,173) | | 120,353 | | 811,925 | (703,710) | | | 0005 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 03/24/2009 | 03/15/2017 | 11/18/2010 | SALE | | 8,975,106 | US0003M(5.1375%) | | | (1,581,823) | (1,640,008) | (1,256,647) | | | | 60,545 | (325,176) | (1,317,192) | | 0005 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | 11/18/2010 | SALE | | 30,033,000 | US0003M(5.1800%) | | | (5,358,914) | (4,316,306) | (4,436,104) | | (456,086) | | 390,532 | (922,810) | (1,993,853) | | 0005 |
| INT RATE SWAP0578 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 02/17/2015 | 11/19/2010 | SALE | | 12,500,000 | US0003M(4.6070%) | | | (1,627,026) | (259,790) | (1,028,595) | | (289,123) | | 216,810 | (598,431) | | | 0005 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | 11/19/2010 | SALE | | 7,305,195 | US0003M(4.8255%) | | | (530,319) | (712,547) | (419,814) | | | | 138,752 | (110,504) | (558,567) | | 0005 |
| INT RATE SWAP0694 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 09/15/2015 | 11/19/2010 | SALE | | 5,000,000 | US0003M(4.8580%) | | | (742,919) | (213,824) | (311,133) | | 70,693 | | 57,597 | (431,786) | | | 0005 |
| INT RATE SWAP0888 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 12/15/2016 | 11/19/2010 | SALE | | 3,000,000 | US0003M(5.6345%) | | | (614,924) | (500,831) | (394,952) | | (19,117) | | 51,471 | (219,972) | (291,136) | | 0005 |
| INT RATE SWAP0896 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | GOLDMAN SACHS | 03/23/2009 | 02/15/2017 | 11/19/2010 | SALE | | 7,576,000 | US0003M(5.6319%) | | | (1,581,999) | (239,838) | (986,631) | | | | 118,391 | (595,368) | (1,105,022) | | 0005 |
| INT RATE SWAP0293 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CREDIT SUISSE FB | 03/18/2009 | 10/01/2011 | 11/22/2010 | SALE | | 10,000,000 | US0003M(5.3360%) | | | (420,792) | (268,054) | (386,322) | | | | 179,081 | (34,471) | (565,403) | | 0005 |
| INT RATE SWAP0747 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/23/2009 | 06/20/2016 | 11/22/2010 | SALE | | 20,000,000 | US0003M(5.5170%) | | | (3,851,578) | (758,584) | (3,524,151) | | | | 168,664 | (327,427) | (3,692,815) | | 0005 |
| INT RATE SWAP0774 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CITIBANK | 11/01/2009 | 11/22/2010 | 11/22/2010 | MATURITY | | 82,000,000 | US0001M(5.3050%) | | | | (2,060,611) | (21,169) | | | | 2,166,894 | 21,169 | (2,188,062) | | 0005 |
| INT RATE SWAP0673 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CREDIT SUISSE FB | 12/02/2005 | 12/01/2010 | 12/01/2010 | MATURITY | | 27,700,000 | US0003M(4.9740%) | | | | (151,703) | | | 85,347 | | 1,022,936 | | | | 0005 |
| INT RATE SWAP0434 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 12/12/2003 | 12/15/2010 | 12/15/2010 | MATURITY | | 9,000,000 | US0003M(4.0750%) | | | | (200,904) | | | | | 266,679 | | (266,679) | | 0005 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | UBS AG | 03/24/2009 | 03/15/2017 | 11/18/2010 | SALE | | 7,952,894 | US0003M(5.1375%) | | | (1,401,663) | (1,453,221) | (1,113,522) | | | | 53,649 | (288,141) | (1,167,172) | | 0005 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | 11/19/2010 | SALE | | 7,694,805 | US0003M(4.8255%) | | | (558,602) | (750,550) | (442,204) | | | | 146,152 | (116,398) | (588,357) | | 0005 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | 11/22/2010 | SALE | | 1,470,600 | US0003M(4.3600%) | | | (90,550) | (83,972) | (47,971) | | 19,876 | | 26,348 | (42,579) | | | 0005 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | 11/22/2010 | SALE | | 3,529,400 | US0003M(4.3600%) | | | (217,317) | (201,531) | (115,129) | | 47,702 | | 63,235 | (102,188) | | | 0005 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | MORGAN STANLEY | 11/01/2009 | 04/01/2013 | 11/22/2010 | SALE | | 25,000,000 | US0001M(5.4130%) | | | (2,749,829) | (3,250,096) | (2,097,899) | | | | 737,400 | (651,930) | (2,835,299) | | 0005 |
| INT RATE SWAP0882 ON FIXED RATE SECURITIES | FIXED INCOME | SCHEDULE D | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/15/2017 | 11/22/2010 | SALE | | 15,000,000 | US0003M(5.7580%) | | | (3,338,930) | (2,750,118) | (2,021,864) | | | | 282,755 | (1,317,066) | (2,304,619) | | 0005 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | (215,325,487) | (21,607,809) | (38,579,654) | XXX | (61,574,539) | | 10,161,296 | (176,745,833) | (30,700,408) | | XXX |
| CDS CS1937958 ON BERRY 500 3/20/2012 | BOND PORTFOLIO | SCHEDULE D | Credit | MORGAN STANLEY | 01/29/2009 | 03/20/2012 | 04/27/2010 | SALE | | 1,000,000 | 0.0000%(5.0000%) | 190,000 | | (66,011) | (36,259) | 114,336 | | 179,982 | | (20,009) | (180,347) | | | 0008 |
| CDS CS2515845 ON GOLDMAN SACHS GP INC | BOND PORTFOLIO | SCHEDULE D | Credit | JP MORGAN CHASE BANK | 09/15/2008 | 09/20/2013 | 02/08/2010 | SALE | | 20,000,000 | 0.0000%(3.4500%) | | | (1,585,572) | (74,750) | | | 1,874,117 | | | (1,585,572) | | | 0008 |
| CDS CS2518401 ON BK OF AMERICA CORPORATI | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 09/17/2008 | 09/20/2013 | 01/07/2010 | SALE | | 25,000,000 | 0.0000%(2.2500%) | | | (1,266,775) | (10,938) | | | 1,205,671 | | | (1,266,775) | | | 0008 |
| CDS CS2518443 ON GENWORTH FINANCIAL INC | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/18/2008 | 09/20/2013 | 05/20/2010 | SALE | | 5,000,000 | 0.0000%(5.0000%) | 600,000 | | (284,378) | (145,196) | 398,112 | | 758,616 | | (47,973) | (682,490) | | | 0008 |
| CDS CS2523559 ON GOLDMAN SACHS GP INC | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK | 09/19/2008 | 09/20/2013 | 01/07/2010 | SALE | | 10,000,000 | 0.0000%(3.8000%) | | | (1,079,171) | (10,556) | | | 1,061,607 | | | (1,079,171) | | | 0008 |
| CDS CS2523559 ON GOLDMAN SACHS GP INC | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK | 09/19/2008 | 09/20/2013 | 01/12/2010 | SALE | | 15,000,000 | 0.0000%(3.8000%) | | | (1,597,290) | (15,833) | | | 1,592,411 | | | (1,597,290) | | | 0008 |
| CDS CS2528657 ON BK OF AMERICA CORPORATI | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 09/23/2008 | 12/20/2013 | 06/07/2010 | SALE | | 25,000,000 | 0.0000%(1.5000%) | | | 16,702 | (164,583) | | | 545,849 | | | 16,702 | | | 0008 |
| CDS CS2528665 ON AMERN EXPRESS CO | BOND PORTFOLIO | Schedule D | Credit | ROYAL BANK OF SCTLND | 09/23/2008 | 12/20/2013 | 05/18/2010 | SALE | | 10,000,000 | 0.0000%(2.7000%) | | | (657,621) | (103,500) | | | 724,997 | | | (657,621) | | | 0008 |
| CDS CS2544035 ON LIBERTY MEDIA CORP | BOND PORTFOLIO | SCHEDULE D | Credit | JP MORGAN CHASE BANK | 10/02/2008 | 12/20/2013 | 04/07/2010 | SALE | | 1,750,000 | 0.0000%(5.1500%) | | | (159,523) | (24,284) | | | 133,684 | | | (159,523) | | | 0008 |
| CDS CS2546568 ON WELLS FARGO & CO | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 10/03/2008 | 12/20/2013 | 04/16/2010 | SALE | | 15,000,000 | 0.0000%(1.8500%) | | | (672,317) | (81,709) | | | 599,028 | | | (672,317) | | | 0008 |
| CDS CS2546576 ON WACHOVIA CORPORATION | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 10/03/2008 | 12/20/2013 | 04/16/2010 | SALE | | 15,000,000 | 0.0000%(2.4500%) | | | (992,468) | (108,209) | | | 939,071 | | | (992,468) | | | 0008 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CS2554240 ON JPMORGAN CHASE & CO | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 10/08/2008 | 12/20/2013 | 01/13/2010 | SALE | | 15,000,000 | 0.0000%(1.5500%) | | | (727,859) | (8,654) | | | 640,168 | | | (727,859) | | | 0008 |
| CDS CS2554240 ON JPMORGAN CHASE & CO | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 10/08/2008 | 12/20/2013 | 01/14/2010 | SALE | | 10,000,000 | 0.0000%(1.5500%) | | | (476,581) | (5,769) | | | 426,778 | | | (476,581) | | | 0008 |
| CDS CS2587547 ON NEWS AMERICA INC | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK | 11/06/2008 | 12/20/2013 | 02/09/2010 | SALE | | 10,000,000 | 0.0000%(1.1500%) | | | (201,068) | (12,778) | | | 242,467 | | | (201,068) | | | 0008 |
| CDS CS2592646 ON EFHC 500 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 11/07/2008 | 12/20/2014 | 06/16/2010 | SALE | | 5,000,000 | 0.0000%(5.0000%) | 775,000 | | 1,750,000 | (175,805) | 569,812 | | (700,469) | | (59,832) | 1,180,188 | | | 0008 |
| CDS CS2592653 ON EFHC 500 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 11/07/2008 | 12/20/2014 | 06/15/2010 | SALE | | 5,000,000 | 0.0000%(5.0000%) | 775,000 | | 1,825,000 | (174,054) | 570,867 | | (700,469) | | (58,776) | 1,254,132 | | | 0008 |
| CDS CS2595219 ON DEVON ENERGY CORP | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 11/13/2008 | 12/20/2013 | 02/22/2010 | SALE | | 10,000,000 | 0.0000%(0.7500%) | | | (110,971) | (11,042) | | | 144,562 | | | (110,971) | | | 0008 |
| CDS CS2620801 ON NWS-AMINC 180 12/20/2013 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 11/19/2008 | 12/20/2013 | 02/09/2010 | SALE | | 10,000,000 | 0.0000%(1.8000%) | | | (446,961) | (20,000) | | | 490,568 | | | (446,961) | | | 0008 |
| CDS CS2620868 ON DVN 97 12/20/2013 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 11/19/2008 | 12/20/2013 | 02/22/2010 | SALE | | 10,000,000 | 0.0000%(0.9700%) | | | (188,591) | (14,281) | | | 228,819 | | | (188,591) | | | 0008 |
| CDS CS2628499 ON HD 335 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 12/05/2008 | 03/20/2014 | 02/16/2010 | SALE | | 10,000,000 | 0.0000%(3.3500%) | | | (1,057,267) | (43,736) | | | 1,144,057 | | | (1,057,267) | | | 0008 |
| CDS CS2638738 ON HD 265 12/20/2013 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 12/11/2008 | 12/20/2013 | 02/16/2010 | SALE | | 20,000,000 | 0.0000%(2.6500%) | | | (1,487,052) | (69,195) | | | 1,647,921 | | | (1,487,052) | | | 0008 |
| CDS CS2643852 ON DISH-ESDBS 490 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | JP MORGAN CHASE BANK | 12/17/2008 | 03/20/2014 | 04/28/2010 | SALE | | 7,000,000 | 0.0000%(4.9000%) | | | (592,711) | (112,428) | | | 766,265 | | | (592,711) | | | 0008 |
| CDS CS2651558 ON WINDS 258 03/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/06/2009 | 03/20/2013 | 05/25/2010 | SALE | | 4,000,000 | 0.0000%(2.5800%) | | | 95,126 | (41,566) | | | 58,231 | | | 95,126 | | | 0008 |
| CDS CS2654149 ON PRU 550 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | DEUTSCHE BANK | 01/07/2009 | 03/20/2014 | 02/25/2010 | SALE | | 10,000,000 | 0.0000%(5.5000%) | | | (1,337,069) | (85,555) | | | 1,691,646 | | | (1,337,069) | | | 0008 |
| CDS CS2654156 ON CB 833 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | DEUTSCHE BANK | 01/07/2009 | 03/20/2014 | 04/29/2010 | SALE | | 10,000,000 | 0.0000%(0.8300%) | | | (150,583) | (27,436) | | | 171,724 | | | (150,583) | | | 0008 |
| CDS CS2654164 ON MET 445 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 01/07/2009 | 03/20/2014 | 01/12/2010 | SALE | | 10,000,000 | 0.0000%(4.4500%) | | | (1,215,809) | (14,833) | | | 1,151,037 | | | (1,215,809) | | | 0008 |
| CDS CS2677140 ON PRU 610 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 01/20/2009 | 03/20/2014 | 03/03/2010 | SALE | | 10,000,000 | 0.0000%(6.1000%) | | | (1,609,077) | (105,055) | | | 1,929,179 | | | (1,609,077) | | | 0008 |
| CDS CS2679690 ON JPM 160 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 01/20/2009 | 03/20/2014 | 01/14/2010 | SALE | | 10,000,000 | 0.0000%(1.6000%) | | | (482,336) | (6,222) | | | 464,794 | | | (482,336) | | | 0008 |
| CDS CS2684815 ON NWS-AMINC 130 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 01/22/2009 | 03/20/2014 | 02/09/2010 | SALE | | 20,000,000 | 0.0000%(1.3000%) | | | (511,810) | (28,889) | | | 614,147 | | | (511,810) | | | 0008 |
| CDS CS2684823 ON BSY 210 03/20/2014 | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 01/22/2009 | 03/20/2014 | 06/10/2010 | SALE | | 10,000,000 | 0.0000%(2.1000%) | | | (471,747) | (93,917) | | | 628,227 | | | (471,747) | | | 0008 |
| CDS CS2687362 ON PBI 117 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 01/26/2009 | 03/20/2014 | 03/22/2010 | SALE | | 10,000,000 | 0.0000%(1.1700%) | | | (121,770) | (26,325) | | | 272,060 | | | (121,770) | | | 0008 |
| CDS CS2707848 ON NWS-AMINC 120 03/20/2019 | BOND PORTFOLIO | SCHEDULE D | Credit | DEUTSCHE BANK | 02/03/2009 | 03/20/2019 | 02/09/2010 | SALE | | 10,000,000 | 0.0000%(1.2000%) | | | (213,034) | (13,333) | | | 298,253 | | | (213,034) | | | 0008 |
| CDS CS2723209 ON BACORP 215 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 02/18/2009 | 03/20/2014 | 01/25/2010 | SALE | | 10,000,000 | 0.0000%(2.1500%) | | | (410,892) | (42,880) | | | 479,341 | | | (410,892) | | | 0008 |
| CDS CS2723209 ON BACORP 215 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 02/18/2009 | 03/20/2014 | 04/13/2010 | SALE | | 15,000,000 | 0.0000%(2.1500%) | | | (719,756) | (64,321) | | | 719,011 | | | (719,756) | | | 0008 |
| CDS CS2733455 ON IP 745 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 02/25/2009 | 03/20/2014 | 02/18/2010 | SALE | | 3,000,000 | 0.0000%(7.4500%) | | | (737,893) | (30,421) | | | 778,675 | | | (737,893) | | | 0008 |
| CDS CS2736003 ON MIIV 180 03/20/2012 | BOND PORTFOLIO | SCHEDULE D | Credit | ROYAL BANK OF SCTLND | 02/26/2009 | 03/20/2012 | 01/12/2010 | SALE | | 10,000,000 | 0.0000%(1.8000%) | | | (315,210) | (6,000) | | | 287,024 | | | (315,210) | | | 0008 |
| CDS CS2756480 ON IBERDU 127 03/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BARCLAY'S CAPITAL | 03/11/2009 | 03/20/2014 | 02/05/2010 | SALE | | 20,000,000 | 0.0000%(1.2700%) | | | (234,190) | (25,400) | | | 514,737 | | | (234,190) | | | 0008 |
| CDS CS2764195 ON DISHN-DDBS 390 10/20/20 | BOND PORTFOLIO | SCHEDULE D | Credit | CITIBANK | 03/18/2009 | 03/20/2014 | 04/28/2010 | SALE | | 2,000,000 | 0.0000%(3.9000%) | | | (98,786) | (25,566) | | | 141,241 | | | (98,786) | | | 0008 |
| CDS CS2848659 ON JCP 100 06/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 04/27/2009 | 06/20/2014 | 02/17/2010 | SALE | | 5,000,000 | 0.0000%(1.0000%) | 160,722 | | 125,821 | (11,093) | 135,208 | | 84,709 | | (4,426) | (9,386) | | | 0008 |
| CDS CS2848667 ON M 100 06/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 04/27/2009 | 06/20/2014 | 01/13/2010 | SALE | | 5,000,000 | 0.0000%(1.0000%) | 405,215 | | 163,472 | (5,744) | 348,108 | | 202,934 | | (3,938) | (184,636) | | | 0008 |
| CDS CS2853774 ON MAS 100 06/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | DEUTSCHE BANK | 04/29/2009 | 06/20/2014 | 01/11/2010 | SALE | | 5,000,000 | 0.0000%(1.0000%) | 590,451 | | 111,955 | (5,677) | 509,384 | | 339,211 | | (4,149) | (397,429) | | | 0008 |
| CDS CS2864011 ON MAS 500 06/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | JP MORGAN CHASE BANK | 05/18/2009 | 06/20/2014 | 01/11/2010 | SALE | | 5,000,000 | 0.0000%(5.0000%) | (307,346) | | (702,263) | (5,457) | (267,900) | | 371,096 | | 2,182 | (434,364) | | | 0008 |
| CDS CS2948483 ON APC 100 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 08/31/2009 | 09/20/2014 | 05/03/2010 | SALE | | 10,000,000 | 0.0000%(1.0000%) | 23,182 | | (41,345) | (35,759) | 20,060 | | 254,789 | | (1,593) | (61,405) | | | 0008 |
| CDS CS3032964 ON DHI 100 03/20/2013 | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 12/15/2009 | 03/20/2013 | 02/08/2010 | SALE | | 4,000,000 | 0.0000%(1.0000%) | 101,969 | | 82,808 | (7,808) | 97,192 | | 6,580 | | (3,474) | (14,384) | | | 0008 |
| CDS CS2869127 ON CTX 100 06/20/2014 | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 09/20/2009 | 06/20/2014 | 12/23/2009 | SALE | | | 0.0000%(1.0000%) | | | | 25,278 | | | | | | | | | 0008 |
| CDS CS2997142 ON HOV-K 500 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/30/2009 | 12/20/2014 | 08/27/2010 | SALE | | 2,000,000 | 0.0000%(5.0000%) | 385,000 | | 685,000 | (115,769) | 317,179 | | 20,874 | | (49,380) | 367,821 | | | 0008 |
| CDS CS2999684 ON HOV-K 500 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/06/2009 | 12/20/2014 | 08/27/2010 | SALE | | 2,000,000 | 0.0000%(5.0000%) | 345,000 | | 685,000 | (110,780) | 285,136 | | (16,158) | | (44,391) | 399,864 | | | 0008 |
| CDS CXB548811 ON CDX.NA.HY.14-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/31/2010 | 06/20/2015 | 09/09/2010 | SALE | | 25,000,000 | 0.0000%(5.0000%) | | 1,062,500 | 546,875 | (38,018) | 1,055,732 | | | | (6,768) | (508,857) | | | 0008 |
| CDS CXB548811 ON CDX.NA.HY.14-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/25/2010 | 06/20/2015 | 09/14/2010 | SALE | | 25,000,000 | 0.0000%(5.0000%) | | 1,000,000 | 453,125 | (79,271) | 990,173 | | | | (9,827) | (537,049) | | | 0008 |
| CDS CXB548811 ON CDX.NA.HY.14-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/16/2010 | 06/20/2015 | 09/17/2010 | SALE | | 25,000,000 | 0.0000%(5.0000%) | | 781,251 | 421,875 | (125,919) | 766,442 | | | | (14,808) | (344,567) | | | 0008 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CS2641286 ON MHK 405 03/20/2014 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 12/16/2008 | 03/20/2014 | 09/30/2010 | SALE | | 10,000,000 | 0.0000%(4.0500%) | | | (602,372) | (307,125) | | | 866,296 | | | (602,372) | | | 0008 |
| CDS CS2700173 ON TYELETD 245 03/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/29/2009 | 03/20/2014 | 09/30/2010 | SALE | | 10,000,000 | 0.0000%(2.4500%) | | | (609,168) | (185,792) | | | 756,586 | | | (609,168) | | | 0008 |
| CDS CXB536030 ON CDX.NA.IG.14-V1 5Y | BOND PORTFOLIO | SCHEDULE D | Credit | JP MORGAN CHASE BANK | 06/03/2010 | 06/20/2015 | 11/04/2010 | SALE | | 200,000,000 | 0.0000%(1.0000%) | | 1,486,300 | (1,580,778) | (979,414) | 1,362,442 | | | | (123,858) | (2,943,220) | | | 0008 |
| CDS CXB536030 ON CDX.NA.IG.14-V1 5Y | BOND PORTFOLIO | SCHEDULE D | Credit | BANK OF AMERICA | 03/25/2010 | 06/20/2015 | 11/04/2010 | SALE | | 100,000,000 | 0.0000%(1.0000%) | | (605,266) | (767,978) | (551,716) | (534,759) | | | | 70,507 | (233,219) | | | 0008 |
| CDS CS2567044 ON KB HOME | BOND PORTFOLIO | SCHEDULE D | Credit | GOLDMAN SACHS | 10/17/2008 | 12/20/2011 | 11/30/2010 | SALE | | 3,000,000 | 0.0000%(6.6500%) | | | (165,671) | (185,092) | | | 243,208 | | | (165,671) | | | 0008 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | 4,044,193 | 3,724,785 | (19,786,964) | (4,786,432) | 6,737,525 | XXX | 27,275,155 | | (380,514) | (26,524,490) | | | XXX |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 01/28/2010 | SALE | | 336,473 | USD 5.800%(GBP 6.670%) | | | 33,824 | 183 | | | | (39,957) | | 33,824 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 04/20/2010 | SALE | | 294,230 | USD 5.800%(GBP 6.670%) | | | 44,278 | 160 | | | | (34,941) | | 44,278 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 04/06/2010 | SALE | | 1,249,077 | USD 5.800%(GBP 6.670%) | | | 201,492 | 680 | | | | (148,332) | | 201,492 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 04/29/2010 | SALE | | 343,346 | USD 5.800%(GBP 6.670%) | | | 55,383 | 187 | | | | (40,773) | | 55,383 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 05/12/2010 | SALE | | 2,301,902 | USD 5.800%(GBP 6.670%) | | | 421,202 | 1,253 | | | | (273,358) | | 421,202 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 01/28/2004 | 08/11/2013 | 03/11/2010 | SALE | | 647,181 | USD 5.800%(GBP 6.670%) | | | 114,648 | 352 | | | | (76,855) | | 114,648 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 03/11/2010 | SALE | | 1,035,490 | USD 5.800%(GBP 6.670%) | | | 183,437 | 564 | | | | (122,968) | | 183,437 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 01/28/2010 | SALE | | 538,356 | USD 5.800%(GBP 6.670%) | | | 54,119 | 293 | | | | (63,931) | | 54,119 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 04/20/2010 | SALE | | 470,768 | USD 5.800%(GBP 6.670%) | | | 70,845 | 256 | | | | (55,905) | | 70,845 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 04/06/2010 | SALE | | 1,998,524 | USD 5.800%(GBP 6.670%) | | | 322,387 | 1,088 | | | | (237,331) | | 322,387 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 04/29/2010 | SALE | | 549,335 | USD 5.800%(GBP 6.670%) | | | 88,610 | 299 | | | | (65,235) | | 88,610 | | | 0007 |
| INT RATE SWAP0447 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | MERRILL LYNCH | 04/23/2008 | 08/11/2013 | 05/12/2010 | SALE | | 3,683,060 | USD 5.800%(GBP 6.670%) | | | 673,922 | 2,005 | | | | (437,375) | | 673,922 | | | 0007 |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | 2,264,146 | 7,320 | | XXX | | (1,596,961) | | 2,264,146 | | | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 4,044,193 | 3,724,785 | (232,848,305) | (26,386,921) | (31,842,128) | XXX | (34,299,384) | (1,596,961) | 9,780,782 | (201,006,177) | (30,700,408) | | XXX |
| CDS CS3027857 ON BYD 500 12/20/2014 | | | Credit | UBS | 12/08/2009 | 12/20/2014 | 04/15/2010 | SALE | | 1,500,000 | 5.0000%(0.0000%) | (292,500) | | (196,878) | 39,480 | (271,341) | | | | 17,605 | 74,463 | | | |
| CDS CS3038110 ON EP 500 12/20/2014 | | | Credit | CITIGROUP | 12/17/2009 | 12/20/2014 | 05/18/2010 | SALE | | 2,000,000 | 5.0000%(0.0000%) | 56,877 | | 168,477 | 33,914 | 52,048 | | | | (4,419) | 116,429 | | | |
| CDS CS3079049 ON CHK 500 03/20/2015 | | | Credit | JP MORGAN CHASE BANK | 02/10/2010 | 03/20/2015 | 04/30/2010 | SALE | | 1,500,000 | 5.0000%(0.0000%) | | (26,641) | 58,537 | 25,954 | (25,479) | | | | 1,162 | 84,015 | | | |
| CDS CS3137938 ON LMLLC 515 12/20/2013 | | | Credit | CITIGROUP | 04/05/2010 | 12/20/2013 | 04/07/2010 | SALE | | 1,750,000 | 5.1500%(0.0000%) | | 159,759 | 159,524 | (1,295) | 157,963 | | | | (1,796) | 1,561 | | | |
| CDS CS3153307 ON CHK 500 06/20/2015 | | | Credit | BARCLAY'S CAPITAL | 05/06/2010 | 06/20/2015 | 05/12/2010 | SALE | | 1,500,000 | 5.0000%(0.0000%) | | (37,500) | 85,915 | 1,453 | (37,297) | | | | 203 | 123,212 | | | |
| CDS CXS379938 ON CDX.NA.IG.13-V1 5Y | | | Credit | GOLDMAN SACHS | 11/05/2009 | 12/20/2014 | 04/05/2010 | SALE | | 50,000,000 | 1.0000%(0.0000%) | (82,381) | | 485,409 | 136,287 | (75,754) | | | | 4,343 | 561,164 | | | |
| CDS CXS379938 ON CDX.NA.IG.13-V1 5Y | | | Credit | BANK OF AMERICA | 11/06/2009 | 12/20/2014 | 04/05/2010 | SALE | | 100,000,000 | 1.0000%(0.0000%) | (117,773) | | 970,818 | 270,105 | (108,418) | | | | 6,215 | 1,079,235 | | | |
| CDS CXS379938 ON CDX.NA.IG.13-V1 5Y | | | Credit | JP MORGAN CHASE BANK | 11/13/2009 | 12/20/2014 | 01/27/2010 | SALE | | 150,000,000 | 1.0000%(0.0000%) | 70,742 | | 204,815 | 111,341 | 67,923 | | | | (1,158) | 136,892 | | | |
| CDS CXS379938 ON CDX.NA.IG.13-V1 5Y | | | Credit | JP MORGAN CHASE BANK | 11/17/2009 | 12/20/2014 | 03/26/2010 | SALE | | 200,000,000 | 1.0000%(0.0000%) | | | 1,553,204 | 472,222 | | | | | | 1,553,204 | | | |
| CDS SP1500U34 ON WASTE MANAGEMENT INC | | | Credit | MORGAN STANLEY | 05/24/2005 | 06/21/2010 | 06/21/2010 | MATURITY | | 5,000,000 | 0.6000%(0.0000%) | | | | 14,250 | | | | | | | | | |
| CDS SPF401A57 ON 140,000,080,080, 116 10 | | | Credit | GOLDMAN SACHS | 03/18/2005 | 03/20/2010 | 03/20/2010 | MATURITY | | 10,000,000 | 1.1600%(0.0000%) | | | | 26,100 | | | | | | | | | |
| CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL | | | Credit | GOLDMAN SACHS | 06/10/2005 | 06/21/2010 | 06/21/2010 | MATURITY | | 10,000,000 | 0.3000%(0.0000%) | | | | 14,250 | | | | | | | | | |
| CDS SPI2014A4 ON CAT,DD,GD,GE,IBM | | | Credit | JP MORGAN CHASE BANK | 02/17/2005 | 03/20/2010 | 03/20/2010 | MATURITY | | 15,000,000 | 0.5800%(0.0000%) | | | | 19,092 | | | | | | | | | |
| CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST | | | Credit | CREDIT SUISSE FB | 03/23/2005 | 06/21/2010 | 06/21/2010 | MATURITY | | 15,000,000 | 0.5000%(0.0000%) | | | | 35,625 | | | | | | | | | |
| CDS SPK4015X6 ON 140,140,150,080,118 | | | Credit | GOLDMAN SACHS | 03/02/2005 | 03/20/2010 | 03/20/2010 | MATURITY | | 10,000,000 | 1.1800%(0.0000%) | | | | 26,550 | | | | | | | | | |
| CDS SPK4015Y4 ON PX,PG,APA,ED,AIG | | | Credit | MERRILL LYNCH | 03/02/2005 | 03/20/2010 | 03/20/2010 | MATURITY | | 15,000,000 | 0.6200%(0.0000%) | | | | 20,408 | | | | | | | | | |
| CDS SPO100IIE2 ON 030,080,130,140,190 | | | Credit | GOLDMAN SACHS | 11/01/2009 | 03/20/2010 | 03/20/2010 | MATURITY | | 20,000,000 | 0.9000%(0.0000%) | | | | 40,500 | | | | | | | | | |
| CDS SPO100IIP7 ON 110,130,160,140, 100 | | | Credit | GOLDMAN SACHS | 01/18/2005 | 03/20/2010 | 03/20/2010 | MATURITY | | 15,000,000 | 1.0000%(0.0000%) | | | | 33,750 | | | | | | | | | |
| CDS CS3153331 ON FST 500 06/20/2015 | | | Credit | BARCLAY'S CAPITAL | 05/06/2010 | 06/20/2015 | 05/12/2010 | SALE | | 1,500,000 | 5.0000%(0.0000%) | | (18,750) | 72,607 | 1,311 | (18,689) | | | | 61 | 91,296 | | | |
| CDS CNS220481 ON 140, 140, 030, 060, 200 | | | Credit | LEHMAN BROTHERS | 04/05/2007 | 06/20/2017 | 03/31/2010 | SALE | | | 0.8100%(0.0000%) | | | (4,587,797) | | | | | | | (4,587,797) | | | |
| CDS CXS379938 ON CDX.NA.IG.13-V1 5Y | | | Credit | JP MORGAN CHASE BANK | 11/17/2009 | 12/20/2014 | 07/30/2010 | SALE | | 100,000,000 | 1.0000%(0.0000%) | | | 83,638 | 586,111 | | | | | | 83,638 | | | |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1<br>Description | 2<br>Description of Hedged Item(s) | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) | 5<br>Exchange or Counterparty | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index (Received) Paid | 13<br>Prior Year Initial Cost of Premium (Received) Paid | 14<br>Current Year Initial Cost of Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CS3035520 ON AMKR 500 12/20/2014 | | | Credit | DEUTSCHE BANK | 12/16/2009 | 12/20/2014 | 09/01/2010 | SALE | | 2,000,000 | 5.0000%(0.0000%) | (35,000) | | (70,000) | 72,553 | (29,953) | | | | 4,775 | (40,047) | | | |
| CDS CS3107220 ON MCC-MEDCOMLLC 500 03/20/2015 | | | Credit | GOLDMAN SACHS | 03/12/2010 | 03/20/2015 | 09/01/2010 | SALE | | 1,500,000 | 5.0000%(0.0000%) | | (127,500) | (183,750) | 48,063 | (115,478) | | | | 12,022 | (68,272) | | | |
| CDS SP64023G8 ON PARKER HANNIFIN CORP | | | Credit | MORGAN STANLEY | 09/21/2005 | 09/20/2010 | 09/20/2010 | MATURITY | | 10,000,000 | 0.2300%(0.0000%) | | | | 16,803 | | | | | | | | | |
| CDS SP64025B7 ON SOUTH CAROLINA ELECTRIC | | | Credit | MERRILL LYNCH | 10/14/2005 | 09/20/2010 | 09/20/2010 | MATURITY | | 6,250,000 | 0.3000%(0.0000%) | | | | 13,698 | | | | | | | | | |
| CDS SP6300L81 ON CVX,UPS,CLX,ADM, | | | Credit | MERRILL LYNCH | 06/10/2005 | 09/20/2010 | 09/20/2010 | MATURITY | | 15,000,000 | 0.5000%(0.0000%) | | | | 54,792 | | | | | | | | | |
| CDS CS3199367 ON ACE 100 09/20/2015 | | | Credit | JP MORGAN CHASE BANK | 06/21/2010 | 09/20/2015 | 11/03/2010 | SALE | | 10,000,000 | 1.0000%(0.0000%) | | (48,422) | 145,668 | 40,940 | (44,982) | | | | 3,440 | 190,650 | | | |
| CDS SP64025N1 ON CONAGRA FOODS INC | | | Credit | JP MORGAN CHASE BANK | 10/19/2005 | 12/21/2010 | 12/21/2010 | MATURITY | | 10,000,000 | 0.5400%(0.0000%) | | | | 53,100 | | | | | | | | | |
| CDS SPH402610 ON EQUITABLE RESOURCES INC | | | Credit | MERRILL LYNCH | 12/14/2005 | 12/21/2010 | 12/21/2010 | MATURITY | | 10,000,000 | 0.2800%(0.0000%) | | | | 27,533 | | | | | | | | | |
| CDS SPH401X05 ON MASCO CORP | | | Credit | MERRILL LYNCH | 11/15/2005 | 12/21/2010 | 12/21/2010 | MATURITY | | 5,000,000 | 0.6200%(0.0000%) | | | | 30,483 | | | | | | | | | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | (400,034) | (99,054) | (1,049,814) | 2,265,373 | (449,457) | XXX | | | 42,454 | (600,357) | | | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | | | (400,034) | (99,054) | (1,049,814) | 2,265,373 | (449,457) | XXX | | | 42,454 | (600,357) | | | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | | | (232,131,670) | (27,829,971) | (39,354,942) | XXX | (61,574,539) | | 10,197,597 | (192,776,728) | (31,511,997) | | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | | | 3,644,159 | 3,625,731 | (20,836,779) | (2,521,059) | 6,288,068 | XXX | 27,275,155 | | (338,060) | (27,124,847) | | | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | 149,849,121 | 7,320 | | XXX | | (157,884,780) | | 149,849,121 | | | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1209999. Total Swaps | | | | | | | | | | | | 3,644,159 | 3,625,731 | (103,119,328) | (30,343,709) | (33,066,873) | XXX | (34,299,384) | (157,884,780) | 9,859,537 | (70,052,455) | (31,511,997) | | XXX |
| FXFIID0176 (1.0614CAD)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 12/09/2009 | 03/17/2010 | 03/17/2010 | MATURITY | | 23,554,640 | (1.0614CAD)/ 1 USD | | | (1,188,036) | | | | | 130,273 | | (1,188,036) | | | 0010 |
| FXFIID0177 (0.6775EUR)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 12/09/2009 | 03/17/2010 | 03/17/2010 | MATURITY | | 64,943,120 | (0.6775EUR)/ 1 USD | | | 4,486,951 | | | | | (1,863,753) | | 4,486,951 | | | 0010 |
| FXFIID0178 (5.7725NOK)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 12/09/2009 | 03/17/2010 | 03/17/2010 | MATURITY | | 44,174,945 | (5.7725NOK)/ 1 USD | | | 336,408 | | | | | (343,200) | | 336,408 | | | 0010 |
| FXFIID0179 (7.099SEK)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 12/09/2009 | 03/17/2010 | 03/17/2010 | MATURITY | | 52,120,318 | (7.099SEK)/ 1 USD | | | (203,866) | | | | | (421,000) | | (203,866) | | | 0010 |
| FXFIID0190 0.7352EUR/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 02/15/2010 | 03/17/2010 | 03/17/2010 | MATURITY | | (59,850,296) | 0.7352EUR/ (1 USD) | | | 605,873 | | | | | | | 605,873 | | | 0010 |
| FXFIID0191 5.9201NOK/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 02/15/2010 | 03/17/2010 | 03/17/2010 | MATURITY | | (43,073,597) | 5.9201NOK/ (1 USD) | | | 764,940 | | | | | | | 764,940 | | | 0010 |
| FXFIID0192 7.2364SEK/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 02/15/2010 | 03/17/2010 | 03/17/2010 | MATURITY | | (51,130,396) | 7.2364SEK/ (1 USD) | | | 1,193,788 | | | | | | | 1,193,788 | | | 0010 |
| FXFIID0199 1.0325CAD/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 03/05/2010 | 03/17/2010 | 03/17/2010 | MATURITY | | (3,389,863) | 1.0325CAD/ (1 USD) | | | 74,111 | | | | | | | 74,111 | | | 0010 |
| FXFIID0201 1.0273CAD/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | Citi Bank | 03/11/2010 | 03/17/2010 | 03/17/2010 | MATURITY | | (20,928,648) | 1.0273CAD/ (1 USD) | | | 350,054 | | | | | | | 350,054 | | | 0010 |
| FXFIID0226 (6.6481SEK)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | BANK OF AMERICA | 10/18/2010 | 12/15/2010 | 12/15/2010 | MATURITY | | 20,306,401 | (6.6481SEK)/ 1 USD | | | 591,033 | | | | | | | 591,033 | | | 0010 |
| FXFIID0228 (5.8473NOK)/ 1 USD | BOND PORTFOLIO | SCHEDULE D | Currency | CITIBANK | 10/18/2010 | 12/15/2010 | 12/15/2010 | MATURITY | | 23,942,674 | (5.8473NOK)/ 1 USD | | | 485,802 | | | | | | | 485,802 | | | 0010 |
| FXFIID0330 5.8423NOK/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | CITIBANK | 10/20/2010 | 12/15/2010 | 12/15/2010 | MATURITY | | (23,963,214) | 5.8423NOK/(1 USD) | | | (506,342) | | | | | | | (506,342) | | | 0010 |
| FXFIID0331 6.6491SEK/(1 USD) | BOND PORTFOLIO | SCHEDULE D | Currency | BANK OF AMERICA | 10/20/2010 | 12/15/2010 | 12/15/2010 | MATURITY | | (20,303,500) | 6.6491SEK/(1 USD) | | | (588,131) | | | | | | | (588,131) | | | 0010 |
| 1229999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | | 6,402,584 | | | XXX | | (2,497,681) | | 6,402,584 | | | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | 6,402,584 | | | XXX | | (2,497,681) | | 6,402,584 | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | 94,020,928 | 9,780,172 | 345,650,690 | 29,302,820 | 225,351,888 | XXX | 10,945,239 | (156,287,819) | 35,257,852 | 120,298,802 | (811,589) | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | 4,234,193 | 3,724,785 | (226,445,722) | (26,386,921) | (31,652,128) | XXX | (34,229,554) | (4,094,642) | 9,780,782 | (194,793,594) | (30,700,408) | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | (400,034) | (99,054) | (1,049,814) | 2,265,373 | (449,457) | XXX | | | 42,454 | (600,357) | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | 97,855,086 | 13,405,902 | 118,155,154 | 5,181,272 | 193,250,302 | XXX | (23,284,314) | (160,382,460) | 45,081,088 | (75,095,149) | (31,511,997) | | XXX |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Interest rate payer swaptions provide an offset to interest rate increases on variable rate liabilities or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities or portfolio of liabilities. |
| 0002 | Interest rate liability caps limit the exposure to interest rate increases on variable rate liability or portfolio of variable rate liabilities up to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liability or portfolio of liabilities. |
| 0003 | Interest rate asset cap limits the exposure to interest rate increases on fixed rate assets to the contracted strike rate. Notional amount is equivalent to hedged par amount |
| 0004 | Interest rate swap effectively increases duration of hedged portfolio of variable rate securities. Notional amount is equivalent to hedged amount of par on variable rate security portfolio. |
| 0005 | Interest rate swap effectively decreases duration of hedged portfolio of fixed rate securities. Notional amount is equivalent to hedged amount of par on fixed rate security portfolio. |
| 0006 | Interest rate swap effectively converts variable rate interest exposure on a portfolio of liabilities from an inflation based rate (CPI or Fed funds) to a variable LIBOR rate. Notional amount is equivalent to hedged amount of par on portfolio of variable rate liabilities. |
| 0007 | Foreign Currency swap effectively reduces foreign currency exposure on principal and interest receipts of foreign denominated fixed income securities. Notional amount is the equivalent of the hedged amount of foreign denominated par on debt securities. |
| 0008 | Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security. |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0009 | Interest rate floor limits the exposure to market interest rate decreases on fixed rate liabilities to the contracted strike rate. Notional amount is equivalent to hedged amount of par on liabilities. |
| 0010 | Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities. |

# SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Change in Variation Margin | | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Hedged Item(s) | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumula-tive | Gain (Loss) Recog-nized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Potential Exposure | Hedge Effective-ness at Inception and at Year-end (a) |
| EDH1 | 50 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 03/14/2011 | CME | 09/10/2010 | 994.6500 | 996.3500 | 21,135 | | 21,135 | 21,135 | | | 43,900 | 100.00/100.00 |
| EDM1 | 20 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 06/13/2011 | CME | 12/15/2010 | 397.6800 | 398.2400 | 6,954 | | 6,954 | 6,954 | | | 17,560 | 100.00/100.00 |
| EDU1 | 30 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 09/19/2011 | CME | 12/15/2010 | 397.0600 | 397.7800 | 13,431 | | 13,431 | 13,431 | | | 26,340 | 100.00/100.00 |
| ESH1 | 310 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 12/30/2010 | 6,260.5000 | 6,265.0000 | 47,099 | | 47,099 | 47,099 | | | 1,743,750 | 100.00/100.00 |
| SPH1 | 522 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 12/17/2010 | 6,147.4500 | 6,265.0000 | 3,059,569 | | 3,059,569 | 3,059,569 | | | 14,681,250 | 100.00/100.00 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | 3,148,188 | | 3,148,188 | 3,148,188 | | | 16,512,800 | XXX |
| EDH2 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/19/2012 | CME | 04/30/2010 | 97.6700 | 99.0500 | 758,384 | | 758,384 | 758,384 | | | 193,160 | 0001 |
| EDH3 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/18/2013 | CME | 04/30/2010 | 96.6200 | 97.9400 | 722,634 | | 722,634 | 722,634 | | | 193,160 | 0001 |
| EDM2 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 06/18/2012 | CME | 04/30/2010 | 97.3900 | 98.9200 | 766,634 | | 766,634 | 766,634 | | | 193,160 | 0001 |
| EDU2 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 09/17/2012 | CME | 04/30/2010 | 97.1200 | 98.7800 | 763,884 | | 763,884 | 763,884 | | | 193,160 | 0001 |
| EDZ1 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/19/2011 | CME | 04/30/2010 | 97.9600 | 99.2700 | 719,884 | | 719,884 | 719,884 | | | 193,160 | 0001 |
| EDZ2 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/17/2012 | CME | 04/30/2010 | 96.8500 | 98.2200 | 752,884 | | 752,884 | 752,884 | | | 193,160 | 0001 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | 4,484,304 | | 4,484,304 | 4,484,304 | | | 1,158,960 | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | 7,632,492 | | 7,632,492 | 7,632,492 | | | 17,671,760 | XXX |
| EDH1 | (150) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/14/2011 | CME | 03/04/2010 | 98.8300 | 99.6400 | (302,295) | | (302,295) | (302,295) | | | 131,700 | 0001 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | (302,295) | | (302,295) | (302,295) | | | 131,700 | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | (302,295) | | (302,295) | (302,295) | | | 131,700 | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | 3,148,188 | | 3,148,188 | 3,148,188 | | | 16,512,800 | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | 4,182,009 | | 4,182,009 | 4,182,009 | | | 1,290,660 | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | 7,330,197 | | 7,330,197 | 7,330,197 | | | 17,803,460 | XXX |

NONE

| Broker Name | Net Cash Deposits |
|---|---|
| | |
| Total Net Cash Deposits | |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates. |

# SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Hedged Item(s) | Schedule/ Exhibit Identifier | Type(s) of Risk(s) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Termination Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Book/ Adjusted Carrying Value At Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year | Deferred | Hedge Effective-ness at Inception and at Termination (a) |
| EDU0 | 75 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 09/14/2010 | CME | 06/10/2010 | 2,582.2900 | 09/09/2010 | 2,592.2000 | SALE | | 71,218 | | | 100.00/100.00 |
| EDZ0 | 200 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 12/13/2010 | CME | 09/09/2010 | 3,583.9800 | 12/10/2010 | 3,587.1300 | SALE | | 44,424 | | | 100.00/100.00 |
| ESH1 | 1,102 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 12/20/2010 | 342,213.7500 | 12/31/2010 | 343,332.0000 | SALE | | 219,597 | | | 100.00/100.00 |
| ESM0 | 2,488 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/18/2010 | CME | 06/09/2010 | 542,553.2500 | 06/18/2010 | 550,020.6500 | SALE | | 2,028,472 | | | 100.00/100.00 |
| ESU0 | 1,089 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/17/2010 | CME | 08/23/2010 | 228,649.5000 | 08/23/2010 | 228,877.7500 | SALE | | 55,176 | | | 100.00/100.00 |
| ESZ0 | 790 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/17/2010 | CME | 09/10/2010 | 220,308.5000 | 09/13/2010 | 220,720.2500 | SALE | | 118,670 | | | 100.00/100.00 |
| SPH0 | 401 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/19/2010 | CME | 12/10/2009 | 5,524.6000 | 03/19/2010 | 5,728.1500 | SALE | | 4,766,471 | | | 100.00/100.00 |
| SPM0 | 325 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/18/2010 | CME | 05/28/2010 | 4,486.3000 | 06/09/2010 | 4,270.0000 | SALE | | (4,916,780) | | | 100.00/100.00 |
| SPU0 | 575 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/17/2010 | CME | 06/10/2010 | 6,358.9500 | 09/03/2010 | 6,498.1000 | SALE | | 3,234,495 | | | 100.00/100.00 |
| SPZ0 | 1,104 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/17/2010 | CME | 10/25/2010 | 18,935.3000 | 12/17/2010 | 20,671.7000 | SALE | | 36,597,572 | | | 100.00/100.00 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | | | | 42,219,314 | | | XXX |
| EDH1 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/14/2011 | CME | 04/30/2010 | 98.9500 | 07/21/2010 | 99.4100 | SALE | | 254,518 | | | 0001 |
| EDM0 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 06/14/2010 | CME | 04/30/2010 | 99.5800 | 06/14/2010 | 99.4600 | EXPIRATION | | (62,667) | | | 0001 |
| EDM1 | 270 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 06/13/2011 | CME | 04/30/2010 | 196.8300 | 07/21/2010 | 197.7700 | SALE | | 404,988 | | | 0001 |
| EDU0 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 09/14/2010 | CME | 04/30/2010 | 99.4500 | 07/21/2010 | 99.5200 | SALE | | 40,018 | | | 0001 |
| EDU1 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 09/19/2011 | CME | 04/30/2010 | 98.2800 | 07/21/2010 | 99.1500 | SALE | | 477,268 | | | 0001 |
| EDZ0 | 220 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/13/2010 | CME | 04/30/2010 | 99.2300 | 07/21/2010 | 99.4700 | SALE | | 130,768 | | | 0001 |
| EDZ1 | 50 | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/19/2011 | CME | 02/19/2010 | 97.4800 | 03/04/2010 | 97.7700 | SALE | | 36,595 | | | 0001 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | | 1,281,488 | | | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | | | | 43,500,802 | | | XXX |
| EDH0 | (5) | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 03/16/2010 | CME | 12/28/2009 | 298.8800 | 03/10/2010 | 299.2200 | SALE | | (1,461) | | | 100.00/100.00 |
| EDM0 | (40) | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 06/14/2010 | CME | 01/27/2010 | 199.1900 | 06/09/2010 | 198.9200 | SALE | | 13,316 | | | 100.00/100.00 |
| ESH0 | (3,911) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/19/2010 | CME | 12/31/2009 | 743,922.5000 | 03/19/2010 | 743,926.2000 | SALE | | (867,762) | | | 100.00/100.00 |
| ESH1 | (17) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 12/15/2010 | 2,477.0000 | 12/15/2010 | 2,463.5000 | SALE | | 5,666 | | | 100.00/100.00 |
| ESM0 | (2,835) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/18/2010 | CME | 06/01/2010 | 656,624.2500 | 06/01/2010 | 653,892.0000 | SALE | | 200,318 | | | 100.00/100.00 |
| ESU0 | (8,221) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/17/2010 | CME | 09/09/2010 | 1,848,118.5000 | 09/17/2010 | 1,864,642.8500 | SALE | | (6,497,037) | | | 100.00/100.00 |
| ESZ0 | (9,208) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/17/2010 | CME | 12/08/2010 | 1,494,932.2500 | 12/17/2010 | 1,538,810.4000 | SALE | | (17,026,871) | | | 100.00/100.00 |
| SPM0 | (250) | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/18/2010 | CME | 06/10/2010 | 3,173.9000 | 06/18/2010 | 3,356.4900 | EXPIRATION | | (3,797,850) | | | 100.00/100.00 |
| SPU0 | (625) | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/17/2010 | CME | 09/17/2010 | 3,314.6000 | 09/17/2010 | 3,393.4500 | EXPIRATION | | (5,350,988) | | | 100.00/100.00 |
| 1339999. Subtotal - Short Futures - Hedging Effective | | | | | | | | | | | | | | | (33,322,668) | | | XXX |
| EDH0 | (112) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/16/2010 | CME | 06/16/2009 | 197.2500 | 03/16/2010 | 199.4800 | EXPIRATION | | (312,287) | | | 0001 |
| EDH1 | (150) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 03/14/2011 | CME | 11/17/2009 | 197.0000 | 02/19/2010 | 197.2100 | SALE | | (22,715) | | | 0001 |
| EDM1 | (200) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 06/13/2011 | CME | 03/04/2010 | 1,181.4500 | 11/24/2010 | 1,191.6700 | SALE | | (217,320) | | | 0001 |
| EDU0 | (37) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 09/14/2010 | CME | 09/10/2009 | 98.7300 | 09/14/2010 | 99.7100 | EXPIRATION | | (91,079) | | | 0001 |
| EDU1 | (300) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 09/19/2011 | CME | 11/17/2009 | 3,237.3400 | 11/24/2010 | 3,274.9000 | SALE | | (449,105) | | | 0001 |
| EDZ0 | (150) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/13/2010 | CME | 11/17/2009 | 98.7300 | 12/13/2010 | 99.7000 | EXPIRATION | | (363,840) | | | 0001 |
| EDZ1 | (200) | | EURO DOLLAR | FIXED INCOME | SCHEDULE D | Interest | 12/19/2011 | CME | 03/04/2010 | 1,466.3800 | 11/24/2010 | 1,486.5600 | SALE | | (333,570) | | | 0001 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | | (1,789,916) | | | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | | | (35,112,584) | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | 8,896,646 | | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | (508,428) | | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | | | | 8,388,218 | | | XXX |

# NONE

| Broker Name | Net Cash Deposits |
|---|---|
| | |
| Total Net Cash Deposits | |

(a)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| 0001 | Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates. |

# SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 5 | 6 | 7 | 8 | 9 | 10 | | |
| Description<br>Counterparty or Exchange Traded | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | Contracts With Book/Adjusted Carrying Value >0 | Contracts With Book/Adjusted Carrying Value <0 | Exposure Net of Collateral | Contracts With Fair Value >0 | Contracts With Fair Value <0 | Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | | 323,761,500 | (169,584,250) | 323,761,500 | 331,393,992 | (169,886,545) | 331,393,992 | 17,803,460 | 17,803,460 |
| AMERICAN INTERNATIONAL GROUP | Y | N | | 15,258,195 | (668,071) | 14,590,124 | 15,258,195 | (668,071) | 14,590,124 | 234,713 | 234,713 |
| BANK OF AMERICA | Y | Y | | 32,033,647 | (3,101,539) | 28,932,108 | 32,113,096 | (22,001,965) | 10,111,131 | 39,572,921 | 39,572,921 |
| BARCLAYS BANK | Y | Y | 8,796,706 | 19,206,824 | (1,552,391) | 8,857,728 | 20,246,497 | (2,554,379) | 8,895,412 | 4,604,875 | 4,604,875 |
| CITI BANK | Y | Y | | 446,858 | (18,027,594) | | 519,272 | (32,232,457) | | 27,062,844 | 9,482,107 |
| CREDIT SUISSE | Y | Y | | 15,509,762 | (35,162) | 15,474,600 | 15,509,762 | (21,465,714) | | 5,491,773 | 5,491,773 |
| DEUTSCHE BANK | Y | Y | 8,208,966 | 5,130,427 | (1,319,628) | | 5,238,548 | (1,101,789) | | 12,428,209 | 8,030,042 |
| GOLDMAN SACHS CAPITAL MARKETS LP | Y | Y | | 3,673,390 | (56,149,158) | | 3,921,729 | (44,975,624) | | 119,953,615 | 67,477,847 |
| GOLDMAN SACHS & COMPANY | Y | Y | | 1,048,479 | | 1,048,479 | 1,048,479 | | 1,048,479 | | |
| JP MORGAN CHASE & COMPANY | Y | Y | | 17,421,889 | (25,824,455) | | 17,546,430 | (50,921,175) | | 35,134,942 | 26,732,376 |
| MERRILL LYNCH | Y | Y | | 28,439,369 | (214,205) | 28,225,164 | 29,171,427 | (38,607,374) | | 101,512,052 | 101,512,052 |
| MORGAN STANLEY | Y | Y | | 40,270,416 | (10,950,776) | 29,319,640 | 60,240,390 | (73,114,204) | | 31,531,641 | 31,531,641 |
| ROYAL BANK | Y | Y | | 162,202 | | 162,202 | 162,202 | (355,051) | | 35,404 | 35,404 |
| SALOMON SWAPCO INC. | N | N | | | | | | (649,500) | | 66,621 | 66,621 |
| UBS AG | Y | Y | | 22,869,491 | (7,942,535) | 14,926,956 | 22,869,491 | (61,019,272) | | 9,226,890 | 9,226,890 |
| 0299999. Total NAIC 1 Designation | | | 17,005,672 | 201,470,949 | (125,785,514) | 141,537,000 | 223,845,518 | (349,666,576) | 34,645,146 | 386,856,501 | 303,999,264 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 0899999 - Totals | | | 17,005,672 | 525,232,449 | (295,369,764) | 465,298,500 | 555,239,509 | (519,553,121) | 366,039,137 | 404,659,961 | 321,802,724 |

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>NAIC Designation/ Market Indicator | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Maturity Date |
|---|---|---|---|---|---|
| | | | | | |
| 9999999 - Totals | | | | | XXX |

NONE

General Interrogatory:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>NAIC Designation/ Market Indicator | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Maturity Date |
|---|---|---|---|---|---|
| 0399999. Total - U.S. Government Bonds | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | XXX |
| 00118U-NA-6 | AGL CAPITAL CORP | 1 | 1,499,864 | 1,499,857 | 01/10/2011 |
| 0020A3-N3-0 | AT&T INC | 1 | 18,019,640 | 18,019,820 | 01/03/2011 |
| 03741P-N4-0 | APACHE CORP | 1 | 14,999,460 | 14,999,500 | 01/04/2011 |
| 04830H-N5-5 | ATLANTIC CITY ELECTRIC COMPANY | 1 | 4,999,780 | 4,999,778 | 01/05/2011 |
| 04830H-NA-4 | ATLANTIC CITY ELECTRIC COMPANY | 1 | 14,998,635 | 14,998,500 | 01/10/2011 |
| 09248U-61-9 | BLACKROCK LIQUIDITY TEMP FUND - INSTITUTIONAL SHARES | 1 | 11,236 | 11,236 | 12/31/2011 |
| 26882S-N3-6 | ENTERPRISE RENT-A-CAR COMPANY | 1 | 1,499,960 | 1,499,968 | 01/03/2011 |
| 28504H-NT-7 | ELECTRICITE DE FRANCE | 1 | 6,673,712 | 6,673,891 | 01/27/2011 |
| 28504H-NX-8 | ELECTRICITE DE FRANCE | 1 | 11,997,288 | 11,997,500 | 01/31/2011 |
| 2925A3-N6-1 | ENBRIDGE ENERGY PARTNERS | 1 | 9,282,508 | 9,282,509 | 01/06/2011 |
| 36161B-N4-2 | GDF SUEZ | 1 | 4,983,880 | 4,983,867 | 01/04/2011 |
| 36161B-NR-1 | GDF SUEZ | 1 | 38,693,189 | 38,691,486 | 01/25/2011 |
| 36161B-NU-4 | GDF SUEZ | 1 | 30,309,906 | 30,308,498 | 01/28/2011 |
| 38141W-23-2 | GOLDMAN SACHS FINANCIAL SQUARE MONEY MARKET FUND | 1 | 11,104 | 11,104 | 12/31/2011 |
| 4812A2-60-3 | J.P. MORGAN PRIME MONEY MARKET-INSTITUTIONAL SHARES | 1 | 13,565 | 13,565 | 12/31/2011 |
| 50000B-ND-8 | KOCH RESOURCES LLC | 1 | 5,364,544 | 5,364,589 | 01/13/2011 |
| 6362P3-NA-8 | NATIONAL GRID USA | 1 | 1,204,890 | 1,204,870 | 01/10/2011 |
| 74444R-N6-2 | PUBLIC SERVICE COLORADO | 1 | 999,947 | 999,950 | 01/06/2011 |
| 74444R-N7-0 | PUBLIC SERVICE COLORADO | 1 | 2,499,845 | 2,499,838 | 01/07/2011 |
| 825252-72-9 | INVESCO AIM ADVISORS LIQUID ASSETS PORTFOLIO-INSTITUTIONAL | 1 | 18,507,035 | 18,507,035 | 12/31/2011 |
| 84755M-N3-2 | SPECTRA ENERGY LLC | 1 | 10,999,703 | 10,999,770 | 01/03/2011 |
| 84755M-NA-6 | SPECTRA ENERGY LLC | 1 | 4,999,545 | 4,999,525 | 01/10/2011 |
| 96327S-NX-6 | WHEELS INC. | 1 | 7,497,983 | 7,498,438 | 01/31/2011 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | 1 | 25,000,000 | 25,000,000 | 01/11/2011 |
| | NATIONAL RURAL UTILITIES | 1 | 10,000,000 | 10,000,000 | 01/14/2011 |
| | ARCHER DANIELS MIDLAND | 1 | 20,000,000 | 20,000,000 | 01/07/2011 |
| | CARGIL INC | 1 | 10,000,000 | 10,000,000 | 01/14/2011 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | 1 | 10,000,000 | 10,000,000 | 01/20/2011 |
| | NATIONAL RURAL UTILITIES | 1 | 15,000,000 | 15,000,000 | 01/20/2011 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | 1 | 22,500,000 | 22,500,000 | 01/05/2011 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | 1 | 5,000,000 | 5,000,000 | 01/28/2011 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | 1 | 20,000,000 | 20,000,000 | 01/11/2011 |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | 347,567,219 | 347,565,095 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | 347,567,219 | 347,565,095 | XXX |
| 4199999. Total - Credit Tenant Loans | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | XXX |
| 7799999. Total - Issuer Obligations | | | 347,567,219 | 347,565,095 | XXX |
| 7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | XXX |
| 7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities | | | | | XXX |
| 8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities | | | | | XXX |
| 8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities | | | | | XXX |
| 8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | XXX |
| 8399999. Total Bonds | | | 347,567,219 | 347,565,095 | XXX |
| 8999999. Total - Preferred Stocks | | | | | XXX |
| 9799999. Total - Common Stocks | | | | | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | XXX |
| 9999999 - Totals | | | 347,567,219 | 347,565,095 | XXX |

General Interrogatory:

1. Total activity for the year — Fair Value $ 34,508,591 — Book/Adjusted Carrying Value $ 34,503,968
2. Average balance for the year — Fair Value $ 322,405,667 — Book/Adjusted Carrying Value $ 322,405,607
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 347,567,219 — Book/Adjusted Carrying Value $ 347,565,095

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| Allstate Bank | Northbrook, Illinois | | | | | | XXX |
| Bank of New York Mellon | New York, New York | | 0.010 | 86 | | 23,163 | XXX |
| Citibank, N.A | New York, New York | | 0.050 | 88,781 | | 80,780,061 | XXX |
| Harris N.A | Chicago, Illinois | | 0.010 | 179 | | (21,906,085) | XXX |
| J.P. Morgan Chase Bank N.A | New York, New York | | 0.010 | 34 | | 9,383,225 | XXX |
| The Northern Trust Company | Chicago, Illinois | | | | | (19,317,845) | XXX |
| Wells Fargo Bank N.A | Charlotte, North Carolina | | | | | (40,159,422) | XXX |
| UMB Bank N.A | Kansas City, Missouri | | | | | (244,095) | XXX |
| US Bank | St Paul, Minnesota | | | | | 361,691 | XXX |
| 0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | | | | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 89,081 | | 8,920,695 | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 89,081 | | 8,920,695 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | 89,081 | | 8,920,695 | XXX |

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 22,328,302 | 4. | April | 38,235,301 | 7. | July | 9,947,537 | 10. | October | (22,951,839) |
| 2. | February | (13,123,814) | 5. | May | (14,367,443) | 8. | August | 7,166,495 | 11. | November | (8,586,797) |
| 3. | March | 68,156,858 | 6. | June | 91,675,476 | 9. | September | 10,610,080 | 12. | December | 8,920,695 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| TREASURY BILL | C | 12/20/2010 | 0.000 | 03/17/2011 | 3,899,228 | | 124 |
| 0199999. U.S. Governments - Issuer Obligations | | | | | 3,899,228 | | 124 |
| 0399999. Total - U.S. Government Bonds | | | | | 3,899,228 | | 124 |
| 1099999. Total - All Other Government Bonds | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | |
| AGL CAPITAL CORP | | 12/22/2010 | 0.000 | 01/05/2011 | 4,999,806 | | 486 |
| AGL CAPITAL CORP | | 12/27/2010 | 0.000 | 01/10/2011 | 1,499,857 | | 79 |
| AT&T INC | | 12/31/2010 | 0.000 | 01/03/2011 | 26,494,735 | | 132 |
| APACHE CORP | | 12/21/2010 | 0.000 | 01/04/2011 | 14,999,500 | | 1,834 |
| ATLANTIC CITY ELECTRIC COMPANY | | 12/28/2010 | 0.000 | 01/05/2011 | 4,999,778 | | 222 |
| ATLANTIC CITY ELECTRIC COMPANY | | 12/28/2010 | 0.000 | 01/10/2011 | 14,998,500 | | 666 |
| AVERY DENNISON CORP | | 12/31/2010 | 0.000 | 01/03/2011 | 19,999,656 | | 172 |
| BASF AG | | 12/23/2010 | 0.000 | 01/18/2011 | 14,998,512 | | 788 |
| BNP PARIBAS FINANCE INC | | 12/31/2010 | 0.000 | 01/03/2011 | 29,108,839 | | 81 |
| BANK OF MONTREAL | | 12/29/2010 | 0.000 | 01/04/2011 | 13,370,766 | | 234 |
| BANK OF MONTREAL | | 12/29/2010 | 0.000 | 01/07/2011 | 24,999,125 | | 438 |
| COCA-COLA ENTERPRISES INC. | | 12/30/2010 | 0.000 | 01/14/2011 | 49,995,667 | | 667 |
| CREDIT SUISSE FIRST BOSTON - NY | | 12/27/2010 | 0.000 | 01/03/2011 | 39,999,489 | | 1,277 |
| DENTSPLY INTL INC | | 12/31/2010 | 0.000 | 01/03/2011 | 19,999,623 | | 189 |
| DOMINION RESOURCES | | 12/21/2010 | 0.000 | 01/04/2011 | 19,999,400 | | 2,200 |
| ENTERPRISE RENT-A-CAR COMPANY | | 12/31/2010 | 0.000 | 01/03/2011 | 1,499,968 | | 16 |
| ENTERPRISE RENT-A-CAR COMPANY | | 12/23/2010 | 0.000 | 01/05/2011 | 24,999,055 | | 2,125 |
| ELECTRICITE DE FRANCE | | 12/31/2010 | 0.000 | 01/27/2011 | 6,673,891 | | 43 |
| ELECTRICITE DE FRANCE | | 12/09/2010 | 0.000 | 01/31/2011 | 11,997,500 | | 1,917 |
| ENBRIDGE ENERGY PARTNERS | | 12/23/2010 | 0.000 | 01/06/2011 | 9,282,509 | | 883 |
| FLORIDA POWER & LIGHT CO | | 12/29/2010 | 0.000 | 01/04/2011 | 10,114,814 | | 186 |
| GDF SUEZ | | 12/13/2010 | 0.000 | 01/04/2011 | 4,983,867 | | 842 |
| GDF SUEZ | | 12/23/2010 | 0.000 | 01/25/2011 | 38,691,486 | | 3,193 |
| GDF SUEZ | | 12/30/2010 | 0.000 | 01/28/2011 | 30,308,498 | | 556 |
| KOCH RESOURCES LLC | | 12/28/2010 | 0.000 | 01/13/2011 | 24,998,346 | | 723 |
| LACLEDE GAS COMPANY | | 12/30/2010 | 0.000 | 01/03/2011 | 13,299,749 | | 251 |
| LACLEDE GAS COMPANY | | 12/17/2010 | 0.000 | 01/13/2011 | 2,099,804 | | 245 |
| NATIONAL GRID USA | | 12/27/2010 | 0.000 | 01/10/2011 | 1,204,870 | | 72 |
| NOKIA CORPORATION | | 12/21/2010 | 0.000 | 01/19/2011 | 49,993,750 | | 3,820 |
| NOVARTIS FINANCE CORP | | 12/28/2010 | 0.000 | 01/10/2011 | 20,499,026 | | 433 |
| OGLETHORPE POWER CORP | | 12/16/2010 | 0.000 | 01/19/2011 | 24,996,749 | | 2,889 |
| PITNEY BOWES INC. | | 12/16/2010 | 0.000 | 01/05/2011 | 9,999,700 | | 1,200 |
| PROCTOR AND GAMBLE INTERNATIONAL FINANACE | | 12/29/2010 | 0.000 | 01/06/2011 | 49,998,959 | | 624 |
| PUBLIC SERVICE COLORADO | | 12/23/2010 | 0.000 | 01/06/2011 | 999,950 | | 90 |
| PUBLIC SERVICE COLORADO | | 12/28/2010 | 0.000 | 01/07/2011 | 2,499,838 | | 108 |
| QUESTAR CORP | | 12/27/2010 | 0.000 | 01/10/2011 | 861,931 | | 38 |
| QUESTAR CORP | | 12/23/2010 | 0.000 | 01/18/2011 | 14,998,229 | | 938 |
| QUESTAR CORP | | 12/16/2010 | 0.000 | 02/03/2011 | 18,994,601 | | 2,618 |
| RYDER SYSTEMS INC | | 12/20/2010 | 0.000 | 01/03/2011 | 19,999,633 | | 2,199 |
| SOCIETE GENERALE NA | | 12/31/2010 | 0.000 | 01/03/2011 | 24,999,847 | | 77 |
| SPECTRA ENERGY LLC | | 12/20/2010 | 0.000 | 01/03/2011 | 10,999,770 | | 1,380 |
| SPECTRA ENERGY LLC | | 12/28/2010 | 0.000 | 01/05/2011 | 4,999,789 | | 211 |
| SPECTRA ENERGY LLC | | 12/28/2010 | 0.000 | 01/10/2011 | 4,999,525 | | 211 |
| WHEELS INC. | | 12/30/2010 | 0.000 | 01/31/2011 | 7,498,438 | | 104 |
| WISCONSIN GAS CO | | 12/23/2010 | 0.000 | 01/04/2011 | 40,799,320 | | 2,041 |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/16/2010 | 0.350 | 01/11/2011 | 25,000,000 | 3,889 | |
| NATIONAL RURAL UTILITIES | | 12/16/2010 | 0.300 | 01/14/2011 | 10,000,000 | 1,333 | |
| ARCHER DANIELS MIDLAND | | 12/17/2010 | 0.250 | 01/07/2011 | 20,000,000 | 2,083 | |
| CARGIL INC | | 12/17/2010 | 0.270 | 01/14/2011 | 10,000,000 | 1,125 | |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/20/2010 | 0.350 | 01/20/2011 | 10,000,000 | 1,167 | |
| NATIONAL RURAL UTILITIES | | 12/20/2010 | 0.300 | 01/20/2011 | 15,000,000 | 1,500 | |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/22/2010 | 0.350 | 01/05/2011 | 22,500,000 | 2,188 | |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/27/2010 | 0.350 | 01/28/2011 | 5,000,000 | 243 | |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/28/2010 | 0.350 | 01/11/2011 | 20,000,000 | 778 | |
| 3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 926,256,666 | 14,306 | 39,497 |
| 3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated) | | | | | 926,256,666 | 14,306 | 39,497 |
| 4199999. Total - Credit Tenant Loans | | | | | | | |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due and Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| 4899999. Total - Hybrid Securities | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | 930,155,894 | 14,306 | 39,621 |
| 7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | |
| 7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities | | | | | | | |
| 8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities | | | | | | | |
| 8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities | | | | | | | |
| 8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities | | | | | | | |
| 8399999. Total Bonds | | | | | 930,155,894 | 14,306 | 39,621 |
| 8699999 - Total Cash Equivalents | | | | | 930,155,894 | 14,306 | 39,621 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>Fair Value |
|---|---|---|---|---|---|---|
| 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 | B | LIFE INSURANCE | | | 183,409 | 236,578 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | B | LIFE INSURANCE | 6,199,927 | 6,683,217 | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | B | LIFE INSURANCE | | | 642,786 | 876,469 |
| 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 | B | LIFE INSURANCE | | | 180,658 | 244,125 |
| 33. New York NY | B | LIFE INSURANCE | | | 11,507,855 | 13,553,123 |
| 34. North Carolina NC | B | LIFE INSURANCE | | | 448,134 | 551,531 |
| 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 Alien and Other OT | XXX | XXX | | | | |
| 59. Subtotal | XXX | XXX | 6,199,927 | 6,683,217 | 12,962,842 | 15,461,826 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | | |

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Schedule D - Part 6 - Section 2 ..... E16
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Schedule D - Verification Between Years ..... SI03
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Schedule DB - Part A - Section 2 ..... E19
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Schedule DB - Part B - Section 1 ..... E20
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# ALLSTATE LIFE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES OR ATTACHMENTS

Schedule O Supplement

Certification for Equity Indexed Annuities

Certification for Equity Indexed Universal Life

SUPPLEMENT FOR THE YEAR 2010 OF THE ALLSTATE LIFE INSURANCE COMPANY

# SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2010
(To Be Filed by March 1)

Of The Allstate Life Insurance Company
ADDRESS (City, State and Zip Code) Northbrook , IL 60062-7154
NAIC Group Code 0008 NAIC Company Code 60186 Employer's Identification Number (FEIN) 36-2554642

## SUPPLEMENTAL SCHEDULE O - PART 1

**Development of Incurred Losses**
**($000 OMITTED)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Net Amount Paid Policyholders | | | | |
|---|---|---|---|---|---|
| | 1 2006 | 2 2007 | 3 2008 | 4 2009 | 5 2010(a) |
| 1. Prior | 4,056 | 6,809 | 8,350 | 9,216 | 9,580 |
| 2. 2006 | 520 | 1,934 | 3,156 | 4,503 | 5,295 |
| 3. 2007 | XXX | 610 | 2,004 | 3,160 | 4,137 |
| 4. 2008 | XXX | XXX | 1,011 | 3,062 | 4,584 |
| 5. 2009 | XXX | XXX | XXX | 1,044 | 3,418 |
| 6. 2010 | XXX | XXX | XXX | XXX | 1,152 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | 515 | 864 | 1,028 | 1,309 | 1,545 |
| 2. 2006 | 842 | 1,081 | 1,999 | 2,064 | 2,107 |
| 3. 2007 | XXX | 1,053 | 7,904 | 9,069 | 9,268 |
| 4. 2008 | XXX | XXX | 14,081 | 22,544 | 23,746 |
| 5. 2009 | XXX | XXX | XXX | 16,336 | 24,726 |
| 6. 2010 | XXX | XXX | XXX | XXX | 19,329 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

(a) See paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

# SCHEDULE O SUPPLEMENT

## SUPPLEMENTAL SCHEDULE O - PART 2

**Development of Incurred Losses**

**($000 OMITTED)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Net Amounts Paid for Cost Containment Expenses | | | | |
|---|---|---|---|---|---|
| | 1<br>2006 | 2<br>2007 | 3<br>2008 | 4<br>2009 | 5<br>2010 |
| 1. Prior | NONE | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | 74 | | |
| 5. 2009 | XXX | XXX | XXX | 78 | |
| 6. 2010 | XXX | XXX | XXX | XXX | 81 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2006 | | | | | |
| 3. 2007 | XXX | | | | |
| 4. 2008 | XXX | XXX | | | |
| 5. 2009 | XXX | XXX | XXX | | |
| 6. 2010 | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE O SUPPLEMENT

## SUPPLEMENTAL SCHEDULE O - PART 3

**Development of Incurred Losses**

**($000 OMITTED)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year | | | | |
|---|---|---|---|---|---|
| | 1<br>2006 | 2<br>2007 | 3<br>2008 | 4<br>2009 | 5<br>2010 |
| 1. 2006 | 2,547 | 1,608 | 2,465 | XXX | XXX |
| 2. 2007 | XXX | 2,573 | 3,388 | 2,218 | XXX |
| 3. 2008 | XXX | XXX | 6,869 | 3,866 | 2,501 |
| 4. 2009 | XXX | XXX | XXX | 6,658 | 4,288 |
| 5. 2010 | XXX | XXX | XXX | XXX | 5,625 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | 1,123 | 99 | 1,210 | XXX | XXX |
| 2. 2007 | XXX | 492 | 7,497 | 7,750 | XXX |
| 3. 2008 | XXX | XXX | 23,069 | 23,045 | 23,018 |
| 4. 2009 | XXX | XXX | XXX | 26,971 | 25,638 |
| 5. 2010 | XXX | XXX | XXX | XXX | 31,216 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | XXX | XXX |
| 2. 2007 | XXX | | | | XXX |
| 3. 2008 | XXX | XXX | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | XXX | XXX |
| 2. 2007 | XXX | | | | XXX |
| 3. 2008 | XXX | XXX | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | XXX | XXX |
| 2. 2007 | XXX | | | | XXX |
| 3. 2008 | XXX | XXX | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | XXX | XXX |
| 2. 2007 | XXX | | | | XXX |
| 3. 2008 | XXX | XXX | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | XXX | XXX |
| 2. 2007 | XXX | | | | XXX |
| 3. 2008 | XXX | XXX | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE O SUPPLEMENT

# SUPPLEMENTAL SCHEDULE O - PART 4

**Development of Incurred Losses**

**($000 OMITTED)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year | | | | |
|---|---|---|---|---|---|
| | 1<br>2006 | 2<br>2007 | 3<br>2008 | 4<br>2009 | 5<br>2010 |
| 1. 2006 | 2,547 | 1,608 | 2,465 | | |
| 2. 2007 | XXX | 2,573 | 3,388 | 2,218 | |
| 3. 2008 | XXX | XXX | 6,869 | 3,866 | 2,501 |
| 4. 2009 | XXX | XXX | XXX | 6,658 | 4,288 |
| 5. 2010 | XXX | XXX | XXX | XXX | 5,625 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | 1,123 | 99 | 1,210 | | |
| 2. 2007 | XXX | 492 | 7,497 | 7,750 | |
| 3. 2008 | XXX | XXX | 23,143 | 23,045 | 23,018 |
| 4. 2009 | XXX | XXX | XXX | 27,049 | 25,638 |
| 5. 2010 | XXX | XXX | XXX | XXX | 31,297 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | | |
| 2. 2007 | XXX | | | | |
| 3. 2008 | XXX | | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | | |
| 2. 2007 | XXX | | | | |
| 3. 2008 | XXX | | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | | |
| 2. 2007 | XXX | | | | |
| 3. 2008 | XXX | | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | | |
| 2. 2007 | XXX | | | | |
| 3. 2008 | XXX | | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2006 | | | | | |
| 2. 2007 | XXX | | | | |
| 3. 2008 | XXX | | | | |
| 4. 2009 | XXX | XXX | XXX | | |
| 5. 2010 | XXX | XXX | XXX | XXX | |

NONE

# SUPPLEMENTAL SCHEDULE O - PART 5

**($000 OMITTED)**

**Reserve and Liability Methodology - Exhibits 6 and 8**

| Line of Business | 1<br>Methodology | 2<br>Amount |
|---|---|---|
| 1. Industrial Life | | |
| 2. Ordinary Life | Other | 114,966 |
| 3. Individual Annuity | Other | 1,534 |
| 4. Supplementary Contracts | | |
| 5. Credit Life | | |
| 6. Group Life | Other | 1,239 |
| 7. Group Annuities | Other | 822 |
| 8 Group Accident and Health | Other | 14,574 |
| 9 Credit Accident and Health | | |
| 10. Other Accident and Health | Other | 15,041 |
| 11. Total | | 148,176 |

**Allstate Life Insurance Company**

**Reasonableness and Consistency of Assumptions Certification for Equity Indexed Annuities**

I, Errol Cramer, F.S.A., M.A.A.A., am the Appointed Actuary for Allstate Life Insurance Company and a member of the American Academy of Actuaries. I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves for all equity indexed annuity products issued or reinsured by Allstate Life Insurance Company and reported in the statutory financial statement as of December 31, 2010. The assumptions used to determine such option market values are:

1. Reasonable in light of current economic conditions as of the date of valuation, and

2. Are consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.



Errol Cramer
Appointed Actuary

Date: 1/10/2011

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**Allstate Life Insurance Company**

**Reasonableness and Consistency of Assumptions Certification**
**for Commissioners Reserve Valuation Method with Updated Market Value**

I, Errol Cramer, F.S.A., am the Appointed Actuary of the Allstate Life Insurance Company and a member of the American Academy of Actuaries. I have reviewed the assumptions underlying the values assigned to all equity options used in the determination of statutory reserves using a Type 2 computational method for all equity indexed universal insurance policies issued or reinsured by Allstate Life Insurance Company and reported in the statutory financial statement as of December 31, 2010. The assumptions used to determine such option market values are:

1. Reasonable in light of current economic conditions as of the date of valuation, and

2. Are consistent with the comparable assumptions used to determine the statement value of any derivative instruments used to hedge the equity indexed based obligations embedded in the equity indexed annuities subject to this certification.



Errol Cramer
Appointed Actuary

Date: 1/10/2011

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