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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011
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 H1E (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 H1E (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 and Chief Executive Officer | MATTHEW EVAN WINTER | Chief Financial Officer | JOHN CHARLES PINTOZZI |
| Secretary | SUSAN LeSUEUR LEES | Actuary | ERROL CRAMER |

## OTHER

| | | |
|---|---|---|
| ANURAG CHANDRA, # Executive Vice President | JUDITH PEPPLE GREFFIN, Executive Vice President | SAMUEL HENRY PILCH,* Senior Group Vice President |
| MARIO RIZZO, Treasurer | | |

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| ROBERT KENNETH BECKER | DAVID ANDREW BIRD | ANURAG CHANDRA # |
| DOGAN CIVGIN | MARK ATCHLEY GREEN | JUDITH PEPPLE GREFFIN |
| 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<br>President and Chief Executive Officer | SUSAN LeSUEUR LEES<br>Secretary | JOHN CHARLES PINTOZZI<br>Chief Financial Officer |

Subscribed and sworn to before me this
23RD day of FEBRUARY 2012

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) | 37,041,062,519 | | 37,041,062,519 | 40,666,337,892 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 54,649,131 | | 54,649,131 | 54,370,132 |
| | 2.2 Common stocks | 948,788,483 | 9,836,776 | 938,951,706 | 908,550,235 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 5,867,300,455 | | 5,867,300,455 | 5,916,342,474 |
| | 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 ($ 225,705,895 , Schedule E - Part 1), cash equivalents ($ 187,227,678 , Schedule E - Part 2) and short-term investments ($ 98,768,775 , Schedule DA) | 511,702,348 | | 511,702,348 | 973,052,184 |
| 6. | Contract loans (including $ premium notes) | 793,954,430 | 1,090,039 | 792,864,391 | 801,452,110 |
| 7. | Derivatives (Schedule DB) | 182,710,817 | | 182,710,817 | 477,906,005 |
| 8. | Other invested assets (Schedule BA) | 2,297,845,759 | 2,194,645 | 2,295,651,114 | 1,742,351,534 |
| 9. | Receivables for securities | 20,236,188 | 377,066 | 19,859,122 | 30,929,015 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 47,718,250,130 | 13,498,526 | 47,704,751,604 | 51,571,291,581 |
| 13. | Title plants less $ charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 471,817,897 | | 471,817,897 | 457,711,119 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 7,791,214 | | 7,791,214 | 9,863,961 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums) | 286,407,733 | | 286,407,733 | 282,672,897 |
| | 15.3 Accrued retrospective premiums | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 3,468,580 | 272,437 | 3,196,143 | 5,357,917 |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 59,986,124 | | 59,986,124 | 7,688,065 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | 39,249,953 | | 39,249,953 | 24,684,702 |
| 18.2 | Net deferred tax asset | 727,810,818 | 243,476,663 | 484,334,155 | 419,431,344 |
| 19. | Guaranty funds receivable or on deposit | 29,333,622 | | 29,333,622 | 8,159,733 |
| 20. | Electronic data processing equipment and software | 346,667 | 346,667 | | |
| 21. | Furniture and equipment, including health care delivery assets ($ ) | 14,504 | 14,504 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 3,658,956 | | 3,658,956 | 3,686,953 |
| 24. | Health care ($ ) and other amounts receivable | 1,108,338 | 1,108,338 | | |
| 25. | Aggregate write-ins for other than invested assets | 293,778,818 | 246,276,826 | 47,501,992 | 50,067,954 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 49,643,023,352 | 504,993,961 | 49,138,029,391 | 52,840,616,225 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | 4,840,724,996 | | 4,840,724,996 | 5,922,393,867 |
| 28. | Total (Lines 26 and 27) | 54,483,748,349 | 504,993,961 | 53,978,754,388 | 58,763,010,092 |
| | **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 | 44,169,977 | | 44,169,977 | 45,799,177 |
| 2502. | Accounts receivable | 2,871,506 | 70,071 | 2,801,435 | 4,259,443 |
| 2503. | Premium tax recoverable | 545,122 | 14,542 | 530,580 | 9,333 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 246,192,212 | 246,192,212 | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 293,778,818 | 246,276,826 | 47,501,992 | 50,067,954 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 39,330,245,136 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve) | 39,330,245,136 | 42,375,656,323 |
| 2. | Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1) (including $ Modco Reserve) | 245,861,115 | 205,714,039 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve) | 4,939,702,122 | 5,674,526,940 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 120,587,576 | 118,561,190 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 15,014,882 | 12,691,673 |
| 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) | 54,205 | 58,318 |
| | 6.2 Dividends not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | 39,397 | 39,425 |
| 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 $ 1,288,033 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 3,609,475 | 3,626,299 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance including $ 112,807,487 assumed and $ 6,867,814 ceded | 119,675,301 | 133,320,520 |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 17,812,492 accident and health $ 1,151,966 and deposit-type contract funds $ | 18,964,458 | 18,296,927 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 6) | 7,429,840 | 12,861,296 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ (48,438,540) accrued for expense allowances recognized in reserves, net of reinsured allowances) | (52,035,188) | (45,124,807) |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) | 44,957,126 | 21,899,704 |
| 15.1 | Current federal and foreign income taxes including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | 2,141,153 | 2,247,867 |
| 17. | Amounts withheld or retained by company as agent or trustee | | 404,040 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | 505,127 | 561,515 |
| 19. | Remittances and items not allocated | 33,694,912 | 38,412,987 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | 32,888,908 |
| 21. | Liability for benefits for employees and agents if not included above | 8,350,296 | 10,404,762 |
| 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) | 213,712,835 | 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 | 70,357,405 | 75,005,513 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | 85,622,721 | 248,043,320 |
| | 24.09 Payable for securities | 217,249,035 | 104,052,106 |
| | 24.10 Payable for securities lending | 158,447,555 | 333,202,820 |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 98,186,033 | 53,778,911 |
| 26. | Total Liabilities excluding Separate Accounts business (Lines 1 to 25) | 45,682,372,546 | 49,501,479,126 |
| 27. | From Separate Accounts Statement | 4,840,724,996 | 5,922,393,867 |
| 28. | Total Liabilities (Lines 26 and 27) | 50,523,097,543 | 55,423,872,993 |
| 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 | 476,317,211 | 459,517,438 |
| 35. | Unassigned funds (surplus) | (513,573,282) | (613,293,257) |
| 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) | 3,450,254,245 | 3,333,734,498 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 3,455,656,845 | 3,339,137,098 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 53,978,754,388 | 58,763,010,092 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | Derivative cash collateral | 43,291,189 | |
| 2502. | Reserve for uncashed checks | 23,100,835 | 18,424,791 |
| 2503. | Deposit-type fund suspense | 17,588,017 | 16,437,932 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 14,205,992 | 18,916,188 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 98,186,033 | 53,778,911 |
| 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 | 314,872,493 | 319,706,990 |
| 3402. | Incremental deferred tax asset | 161,444,718 | 139,810,448 |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | 476,317,211 | 459,517,438 |

# 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) | 1,976,725,154 | 2,459,553,878 |
| 2. | Considerations for supplementary contracts with life contingencies | | |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 2,273,428,449 | 2,568,274,799 |
| 4. | Amortization of interest maintenance reserve (IMR, Line 5) | (147,210,262) | (208,573,810) |
| 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) | 24,190,199 | 33,080,370 |
| 7. | Reserve adjustments on reinsurance ceded | (1,245,588,163) | (1,176,060,447) |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | 62,891,327 | 66,297,275 |
| | 8.2 Charges and fees for deposit-type contracts | 9,976,094 | 7,019,553 |
| | 8.3 Aggregate write-ins for miscellaneous income | 50,960,380 | 1,194,675 |
| 9. | Total (Lines 1 to 8.3) | 3,005,373,178 | 3,750,786,294 |
| 10. | Death benefits | 683,350,626 | 627,005,438 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 2,998,672 | 3,901,206 |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 1,475,974,797 | 1,536,754,316 |
| 13. | Disability benefits and benefits under accident and health contracts | 43,025,007 | 40,270,577 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 78,766 | 78,776 |
| 15. | Surrender benefits and withdrawals for life contracts | 4,399,264,351 | 3,649,677,459 |
| 16. | Group conversions | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 270,199,080 | 248,249,886 |
| 18. | Payments on supplementary contracts with life contingencies | 120,263 | 121,567 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (3,186,497,586) | (1,748,740,252) |
| 20. | Totals (Lines 10 to 19) | 3,688,513,978 | 4,357,318,974 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 54,851,204 | 54,791,160 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 111,626,300 | 178,026,221 |
| 23. | General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4) | 368,625,272 | 381,363,411 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3) | 51,643,710 | 45,833,792 |
| 25. | Increase in loading on deferred and uncollected premiums | 1,545,698 | (15,201,795) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (1,120,115,363) | (1,146,067,855) |
| 27. | Aggregate write-ins for deductions | (977,160) | 1,047 |
| 28. | Totals (Lines 20 to 27) | 3,155,713,639 | 3,856,064,954 |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (150,340,461) | (105,278,661) |
| 30. | Dividends to policyholders | 51,963 | 58,313 |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (150,392,424) | (105,336,973) |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | (184,933,682) | (145,103,802) |
| 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) | 34,541,259 | 39,766,829 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (87,525,657) (excluding taxes of $ 333,174,034 transferred to the IMR) | (142,308,013) | (493,046,069) |
| 35. | Net income (Line 33 plus Line 34) | (107,766,754) | (453,279,240) |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 3,339,137,098 | 3,467,413,464 |
| 37. | Net income (Line 35) | (107,766,754) | (453,279,240) |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 45,147,387 | 129,230,671 | 242,222,928 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | (13,185,064) | (5,144,494) |
| 40. | Change in net deferred income tax | 30,422,030 | 75,884,958 |
| 41. | Change in nonadmitted assets | 385,616,899 | 83,678,476 |
| 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) | (181,233,475) | |
| 44. | Change in asset valuation reserve | (143,364,332) | (70,348,503) |
| 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 | | |
| 48. | Change in surplus notes | | |
| 49. | Cumulative effect of changes in accounting principles | | |
| 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 | | |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | (4,834,498) | (3,645,300) |
| 52. | Dividends to stockholders | | |
| 53. | Aggregate write-ins for gains and losses in surplus | 21,634,270 | 2,354,810 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 116,519,747 | (128,276,366) |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 3,455,656,845 | 3,339,137,098 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | Experience refund on reinsurance | 49,457,560 | |
| 08.302. | Fund manager fees | 1,564,944 | 1,377,224 |
| 08.303. | Service fees | (1,475) | (56,984) |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (60,649) | (125,566) |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 50,960,380 | 1,194,675 |
| 2701. | Net change in discontinued operations liability | (59,609) | (20,957) |
| 2702. | Fines and penalties | (917,551) | 22,004 |
| 2703. | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | (977,160) | 1,047 |
| 5301. | Incremental deferred tax asset | 21,634,270 | 2,354,810 |
| 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) | 21,634,270 | 2,354,810 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 1,973,500,544 | 2,470,461,024 |
| 2. | Net investment income | 2,229,292,272 | 2,411,839,107 |
| 3. | Miscellaneous income | 80,909,349 | 107,089,666 |
| 4. | Total (Lines 1 through 3) | 4,283,702,165 | 4,989,389,797 |
| 5. | Benefit and loss related payments | 7,861,805,359 | 7,010,338,799 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | (1,113,204,981) | (1,168,547,269) |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 588,649,717 | 661,318,902 |
| 8. | Dividends paid to policyholders | 56,075 | 61,005 |
| 9. | Federal and foreign income taxes paid (recovered) net of $ 241,811,187 tax on capital gains (losses) | 71,974,365 | (621,008,436) |
| 10. | Total (Lines 5 through 9) | 7,409,280,535 | 5,882,163,002 |
| 11. | Net cash from operations (Line 4 minus Line 10) | (3,125,578,370) | (892,773,205) |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 13,745,686,566 | 12,399,874,704 |
| | 12.2 Stocks | 59,021,117 | 31,449,882 |
| | 12.3 Mortgage loans | 1,153,013,658 | 1,759,792,117 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 346,509,082 | 278,019,245 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | 141,733 | 4,867,921 |
| | 12.7 Miscellaneous proceeds | 231,113,496 | |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 15,535,485,652 | 14,474,003,868 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 9,528,029,067 | 10,211,418,947 |
| | 13.2 Stocks | 52,856,836 | 9,386,240 |
| | 13.3 Mortgage loans | 1,146,325,775 | 668,471,194 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | 838,720,980 | 599,425,871 |
| | 13.6 Miscellaneous applications | | 87,319,397 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 11,565,932,658 | 11,576,021,650 |
| 14. | Net increase (decrease) in contract loans and premium notes | (8,667,885) | 16,667,995 |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | 3,978,220,879 | 2,881,314,224 |
| | **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 | | |
| | 16.3 Borrowed funds | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (1,013,105,721) | (2,077,006,285) |
| | 16.5 Dividends to stockholders | | |
| | 16.6 Other cash provided (applied) | (300,886,624) | (120,630,015) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | (1,313,992,345) | (2,197,636,300) |
| | **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) | (461,349,836) | (209,095,281) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 973,052,184 | 1,182,147,465 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 511,702,348 | 973,052,184 |

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

| | | |
|---|---|---|
| 20.0001. Proceeds from bonds sold, matured or repaid | 137,860,895 | 257,465,961 |
| 20.0002. Proceeds from mortgage loans sold, matured or repaid - asset transfer | 102,685,603 | |
| 20.0003. Proceeds from other invested assets sold, matured or repaid | 48,382,477 | |
| 20.0004. Cost of bonds acquired | 97,960,949 | 232,288,989 |
| 20.0005. Cost of equities acquired | 19,510,400 | 4,065,050 |
| 20.0006. Cost of other invested assets acquired | 208,961,628 | |
| 20.0007. Cost of other invested assets acquired - capital contributions | 58,840,596 | |

# 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 | 1,976,725,154 | | 1,353,045,499 | 484,054,990 | | | 25,752,120 | 26,284,701 | 3,019,833 | | 84,568,012 | |
| 2. | Considerations for supplementary contracts with life contingencies | | | | | | | | | | | | |
| 3. | Net investment income | 2,273,428,449 | | 463,980,573 | 1,375,632,302 | 459,957 | | 12,785,460 | 411,495,319 | 3,190,357 | | 5,884,480 | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (147,210,262) | | (32,512,858) | (84,523,716) | (23,554) | | (973,060) | (28,395,387) | (226,704) | | (554,983) | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 24,190,199 | | (6,778,987) | 28,603,850 | | | 736,849 | (220,079) | 1,793,527 | | 55,038 | |
| 7. | Reserve adjustments on reinsurance ceded | (1,245,588,163) | | | (629,177,169) | | | | (616,410,994) | | | | |
| 8. | Miscellaneous Income: | | | | | | | | | | | | |
| | 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts | 62,891,327 | | 59,637,527 | 826,581 | | | 2,409,811 | 17,408 | | | | |
| | 8.2 Charges and fees for deposit-type contracts | 9,976,094 | | | 9,976,094 | | | | | | | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 50,960,380 | | 50,466,328 | 419,503 | | | 87,960 | (5,463) | (73) | 461 | (8,335) | |
| 9. | Totals (Lines 1 to 8.3) | 3,005,373,178 | | 1,887,838,081 | 1,185,812,435 | 436,404 | | 40,799,141 | (207,234,496) | 7,776,939 | 461 | 89,944,212 | |
| 10. | Death benefits | 683,350,626 | | 664,829,712 | | | | 18,520,914 | | | | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | 2,998,672 | | 2,998,672 | | | | | | | | | |
| 12. | Annuity benefits | 1,475,974,797 | | | 1,097,025,001 | | | | 378,949,796 | | | | |
| 13. | Disability benefits and benefits under accident and health contracts | 43,025,007 | | 2,588,421 | | | | 17,349 | | 8,512,390 | | 31,906,848 | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | 78,766 | | 78,766 | | | | | | | | | |
| 15. | Surrender benefits and withdrawals for life contracts | 4,399,264,351 | | 395,774,212 | 2,992,966,291 | | | 3,410,791 | 1,007,113,057 | | | | |
| 16. | Group conversions | | | | | | | | | | | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 270,199,080 | | 3,666,079 | 199,457,546 | 216,765 | | 98,287 | 66,759,926 | | | 478 | |
| 18. | Payments on supplementary contracts with life contingencies | 120,263 | | | | 120,263 | | | | | | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | (3,186,497,586) | | 293,842,923 | (2,490,466,527) | (33,379) | | 12,214,380 | (1,042,202,058) | 7,663,375 | | 32,483,701 | |
| 20. | Totals (Lines 10 to 19) | 3,688,513,978 | | 1,363,778,786 | 1,798,982,311 | 303,649 | | 34,261,720 | 410,620,720 | 16,175,765 | | 64,391,027 | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 54,851,204 | | 8,328,762 | 44,322,093 | | | 582,356 | 1,617,900 | | | 93 | |
| 22. | Commissions and expense allowances on reinsurance assumed | 111,626,300 | | 94,345,948 | 22,537,138 | | | (1,617,761) | 602,414 | 180,230 | | (4,421,668) | |
| 23. | General insurance expenses | 368,625,272 | | 249,322,532 | 66,661,337 | | | 3,767,722 | 16,437,991 | 410,958 | | 32,024,732 | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 51,643,710 | | 37,533,567 | 7,765,762 | | | 1,438,064 | 387,912 | 630,287 | | 3,888,119 | |
| 25. | Increase in loading on deferred and uncollected premiums | 1,545,698 | | 1,732,204 | | | | (186,506) | | | | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | (1,120,115,363) | | 35,928,347 | (538,679,692) | | | (988,830) | (616,375,187) | | | | |
| 27. | Aggregate write-ins for deductions | (977,160) | | 54,412 | 21,299 | | | (48,044) | (994,202) | (10,963) | | 339 | |
| 28. | Totals (Lines 20 to 27) | 3,155,713,639 | | 1,791,024,557 | 1,401,610,247 | 303,649 | | 37,208,719 | (187,702,453) | 17,386,277 | | 95,882,641 | |
| 29. | Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | (150,340,461) | | 96,813,524 | (215,797,812) | 132,754 | | 3,590,421 | (19,532,043) | (9,609,338) | 461 | (5,938,429) | |
| 30. | Dividends to policyholders | 51,963 | | 51,963 | | | | | | | | | |
| 31. | Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | (150,392,424) | | 96,761,561 | (215,797,812) | 132,754 | | 3,590,421 | (19,532,043) | (9,609,338) | 461 | (5,938,429) | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | (184,933,682) | | (40,653,435) | (106,330,406) | (29,630) | | (1,215,600) | (35,721,253) | (285,192) | | (698,165) | |
| 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) | 34,541,258 | | 137,414,996 | (109,467,406) | 162,385 | | 4,806,021 | 16,189,211 | (9,324,146) | 461 | (5,240,263) | |
| | **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | Experience refund on reinsurance | 49,457,560 | | 49,413,832 | | | | 43,728 | | | | | |
| 08.302. | Services fees | 1,564,944 | | 1,083,013 | 437,695 | | | 44,237 | | | | | |
| 08.303. | Fund manager fees | (1,475) | | (1,108) | (597) | | | (95) | (54) | (78) | 461 | (6) | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | (60,649) | | (29,409) | (17,595) | | | 89 | (5,410) | 5 | | (8,329) | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 50,960,380 | | 50,466,328 | 419,503 | | | 87,960 | (5,463) | (73) | 461 | (8,335) | |
| 2701. | Net change in discontinued operations liability | (59,609) | | | | | | (48,633) | | (10,976) | | | |
| 2702. | Fines and penalties | (917,551) | | 54,412 | 21,299 | | | 589 | (994,202) | 13 | | 339 | |
| 2703. | | | | | | | | | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | (977,160) | | 54,412 | 21,299 | | | (48,044) | (994,202) | (10,963) | | 339 | |

(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 | 42,375,656,323 | | 9,993,934,997 | 24,987,256,786 | 1,065,016 | | 316,849,357 | 7,076,550,167 |
| 2. Tabular net premiums or considerations | 1,660,056,921 | | 1,126,933,305 | 484,054,990 | | | 22,783,924 | 26,284,701 |
| 3. Present value of disability claims incurred | 2,643,585 | | 2,643,585 | | XXX | | | |
| 4. Tabular interest | 2,004,258,169 | | 471,819,305 | 1,214,792,048 | 79,522 | | 14,301,973 | 303,265,321 |
| 5. Tabular less actual reserve released | (84,871,592) | | 1,778 | (76,548,039) | (112,900) | | | (8,212,430) |
| 6. Increase in reserve on account of change in valuation basis | 182,100,000 | | | | | | | 182,100,000 |
| 7. Other increases (net) | 105,193,403 | | (863,572) | 84,393,044 | | | | 21,663,931 |
| 8. Totals (Lines 1 to 7) | 46,245,036,809 | | 11,594,469,397 | 26,693,948,830 | 1,031,637 | | 353,935,254 | 7,601,651,690 |
| 9. Tabular cost | 551,954,780 | | 545,766,741 | | XXX | | 6,188,038 | |
| 10. Reserves released by death | 149,618,919 | | 144,158,873 | XXX | XXX | | 5,460,046 | XXX |
| 11. Reserves released by other terminations (net) | 4,592,523,358 | | 578,231,747 | 2,992,966,291 | | | 14,212,264 | 1,007,113,057 |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | 1,478,580,566 | | 2,605,769 | 1,097,025,001 | | | | 378,949,796 |
| 13. Net transfers to or (from) Separate Accounts | 142,114,050 | | 35,928,347 | 107,174,533 | | | (988,830) | |
| 14. Total Deductions (Lines 9 to 13) | 6,914,791,672 | | 1,306,691,477 | 4,197,165,825 | | | 24,871,518 | 1,386,062,853 |
| 15. Reserve December 31, current year | 39,330,245,136 | | 10,287,777,920 | 22,496,783,006 | 1,031,637 | | 329,063,736 | 6,215,588,838 |

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) 106,920,883 | 96,885,870 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 1,818,314,686 | 1,826,847,058 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) 3,154,944 | 3,081,754 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 2,373,879 | 2,526,956 |
| 2.21 | Common stocks of affiliates | 6,077,747 | 6,077,747 |
| 3. | Mortgage loans | (c) 320,831,656 | 320,603,643 |
| 4. | Real estate | (d) | |
| 5 | Contract loans | 49,844,273 | 49,844,273 |
| 6 | Cash, cash equivalents and short-term investments | (e) 2,120,649 | 2,105,411 |
| 7 | Derivative instruments | (f) 23,279,032 | 45,303,276 |
| 8. | Other invested assets | 89,579,056 | 82,246,086 |
| 9. | Aggregate write-ins for investment income | (301,706) | (301,706) |
| 10. | Total gross investment income | 2,422,195,099 | 2,435,220,368 |
| 11. | Investment expenses | | (g) 159,879,532 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) 1,912,387 |
| 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) | | 161,791,920 |
| 17. | Net investment income (Line 10 minus Line 16) | | 2,273,428,449 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Dollar roll and other fees | (12,920) | (12,920) |
| 0902. | Securities lending fees | (281,013) | (281,013) |
| 0903. | Swap collateral fees | (7,774) | (7,774) |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | (301,706) | (301,706) |
| 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 $ 141,971,070 accrual of discount less $ 126,710,518 amortization of premium and less $ 40,323,265 paid for accrued interest on purchases.

(b) Includes $ (118,822) accrual of discount less $ 20,908 amortization of premium and less $ 31,395 paid for accrued dividends on purchases.

(c) Includes $ 9,042,331 accrual of discount less $ 13,902,679 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 $ 1,600,187 accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ 192,285,691 accrual of discount less $ 191,981,429 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 | 396,206,075 | | 396,206,075 | (1,464,861) | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | 306,191,308 | (196,036,419) | 110,154,889 | 78,203,979 | (5,978,510) |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | 75,172 | | 75,172 | (2,088,886) | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | 9,075,464 | (4,412,067) | 4,663,398 | (5,589,703) | 4,250 |
| 2.21 | Common stocks of affiliates | | | | 32,200,456 | |
| 3. | Mortgage loans | 10,528,840 | (48,022,629) | (37,493,789) | | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | 141,733 | | 141,733 | | |
| 7. | Derivative instruments | (151,964,661) | | (151,964,661) | (14,539,865) | (29,464,121) |
| 8. | Other invested assets | (3,587,610) | (4,046,446) | (7,634,056) | 87,656,939 | (10,635,590) |
| 9. | Aggregate write-ins for capital gains (losses) | (41,738,336) | | (41,738,336) | | 32,888,908 |
| 10. | Total capital gains (losses) | 524,927,985 | (252,517,560) | 272,410,425 | 174,378,058 | (13,185,064) |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | Liabilities hedged by derivatives | (41,738,336) | | (41,738,336) | | 32,888,908 |
| 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) | (41,738,336) | | (41,738,336) | | 32,888,908 |

# 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 | Aggregate of All Other Lines of Business |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | |
| | **FIRST YEAR (other than single)** | | | | | | | | | | | |
| 1. | Uncollected | 1,248,362 | | (23,546) | | | | | 98,112 | | 1,173,796 | |
| 2. | Deferred and accrued | 23,227,277 | | 23,227,277 | | | | | | | | |
| 3. | Deferred , accrued and uncollected: | | | | | | | | | | | |
| | 3.1 Direct | 5,372,040 | | 5,372,040 | | | | | | | | |
| | 3.2 Reinsurance assumed | 19,473,315 | | 18,201,407 | | | | | 98,112 | | 1,173,796 | |
| | 3.3 Reinsurance ceded | 369,715 | | 369,715 | | | | | | | | |
| | 3.4 Net (Line 1 + Line 2) | 24,475,639 | | 23,203,731 | | | | | 98,112 | | 1,173,796 | |
| 4. | Advance | 193,105 | | 119,036 | | | | | 292 | | 73,778 | |
| 5. | Line 3.4 - Line 4 | 24,282,534 | | 23,084,695 | | | | | 97,821 | | 1,100,019 | |
| 6. | Collected during year: | | | | | | | | | | | |
| | 6.1 Direct | 721,639 | | 721,639 | | | | | | | | |
| | 6.2 Reinsurance assumed | 252,529,043 | | 236,672,208 | | | 1,162,506 | | 134,690 | | 14,559,639 | |
| | 6.3 Reinsurance ceded | 509,028 | | 509,028 | | | | | | | | |
| | 6.4 Net | 252,741,654 | | 236,884,819 | | | 1,162,506 | | 134,690 | | 14,559,639 | |
| 7. | Line 5 + Line 6.4 | 277,024,188 | | 259,969,513 | | | 1,162,506 | | 232,510 | | 15,659,658 | |
| 8. | Prior year (uncollected + deferred and accrued - advance) | 22,878,329 | | 21,651,380 | | | | | | | 1,226,949 | |
| 9. | First year premiums and considerations: | | | | | | | | | | | |
| | 9.1 Direct | 558,003 | | 558,003 | | | | | | | | |
| | 9.2 Reinsurance assumed | 254,435,656 | | 238,607,931 | | | 1,162,506 | | 232,510 | | 14,432,709 | |
| | 9.3 Reinsurance ceded | 847,800 | | 847,800 | | | | | | | | |
| | 9.4 Net (Line 7 - Line 8) | 254,145,859 | | 238,318,134 | | | 1,162,506 | | 232,510 | | 14,432,709 | |
| | **SINGLE** | | | | | | | | | | | |
| 10. | Single premiums and considerations: | | | | | | | | | | | |
| | 10.1 Direct | 284,587,530 | | (859,530) | 257,372,960 | | (25,000) | 28,099,099 | | | | |
| | 10.2 Reinsurance assumed | 284,856,121 | | 33,341,528 | 246,153,092 | | | 5,361,502 | | | | |
| | 10.3 Reinsurance ceded | 29,114,548 | | 660,001 | 21,150,266 | | 125,334 | 7,178,947 | | | | |
| | 10.4 Net | 540,329,103 | | 31,821,997 | 482,375,786 | | (150,334) | 26,281,654 | | | | |
| | **RENEWAL** | | | | | | | | | | | |
| 11. | Uncollected | 6,765,469 | | 3,230,035 | | | 313,819 | | 51,410 | | 3,170,205 | |
| 12. | Deferred and accrued | 186,024,743 | | 183,935,481 | | | 2,089,262 | | | | | |
| 13. | Deferred, accrued and uncollected: | | | | | | | | | | | |
| | 13.1 Direct | 70,033,914 | | 68,152,086 | | | 1,383,387 | | 461,797 | | 36,644 | |
| | 13.2 Reinsurance assumed | 184,502,819 | | 179,767,047 | | | 1,565,954 | | | | 3,169,817 | |
| | 13.3 Reinsurance ceded | 61,746,521 | | 60,753,618 | | | 546,260 | | 410,387 | | 36,256 | |
| | 13.4 Net (Line 11 + Line 12) | 192,790,212 | | 187,165,516 | | | 2,403,081 | | 51,410 | | 3,170,205 | |
| 14. | Advance | 3,416,370 | | 2,150,065 | 96 | | 52,245 | | 2,493 | | 1,211,471 | |
| 15. | Line 13.4 - Line 14 | 189,373,842 | | 185,015,451 | (96) | | 2,350,836 | | 48,917 | | 1,958,734 | |
| 16. | Collected during year: | | | | | | | | | | | |
| | 16.1 Direct | 528,018,727 | | 452,810,276 | 1,125,603 | | 39,309,387 | | 32,361,546 | | 2,411,914 | |
| | 16.2 Reinsurance assumed | 922,896,907 | | 829,623,475 | 553,600 | | 22,463,902 | 3,047 | 28 | | 70,252,854 | |
| | 16.3 Reinsurance ceded | 270,448,275 | | 201,366,343 | | | 37,162,953 | | 29,565,322 | | 2,353,657 | |
| | 16.4 Net | 1,180,467,359 | | 1,081,067,409 | 1,679,203 | | 24,610,336 | 3,047 | 2,796,253 | | 70,311,111 | |
| 17. | Line 15 + Line 16.4 | 1,369,841,200 | | 1,266,082,859 | 1,679,107 | | 26,961,172 | 3,047 | 2,845,170 | | 72,269,845 | |
| 18. | Prior year (uncollected + deferred and accrued - advance) | 187,591,008 | | 183,177,491 | (97) | | 2,221,224 | | 57,848 | | 2,134,542 | |
| 19. | Renewal premiums and considerations: | | | | | | | | | | | |
| | 19.1 Direct | 515,947,232 | | 440,921,633 | 1,125,604 | | 39,161,763 | | 32,327,423 | | 2,410,809 | |
| | 19.2 Reinsurance assumed | 926,177,985 | | 832,965,759 | 553,600 | | 22,578,682 | 3,047 | (44) | | 70,076,941 | |
| | 19.3 Reinsurance ceded | 259,875,025 | | 190,982,025 | | | 37,000,497 | | 29,540,057 | | 2,352,447 | |
| | 19.4 Net (Line 17 - Line 18) | 1,182,250,193 | | 1,082,905,368 | 1,679,204 | | 24,739,948 | 3,047 | 2,787,322 | | 70,135,303 | |
| | **TOTAL** | | | | | | | | | | | |
| 20. | Total premiums and annuity considerations: | | | | | | | | | | | |
| | 20.1 Direct | 801,092,765 | | 440,620,106 | 258,498,564 | | 39,136,763 | 28,099,099 | 32,327,423 | | 2,410,809 | |
| | 20.2 Reinsurance assumed | 1,465,469,762 | | 1,104,915,218 | 246,706,692 | | 23,741,188 | 5,364,549 | 232,466 | | 84,509,650 | |
| | 20.3 Reinsurance ceded | 289,837,373 | | 192,489,826 | 21,150,266 | | 37,125,830 | 7,178,947 | 29,540,057 | | 2,352,447 | |
| | 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 1,976,725,154 | | 1,353,045,499 | 484,054,990 | | 25,752,120 | 26,284,701 | 3,019,833 | | 84,568,012 | |

# 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 | 132 | | 132 | | | | | | | | |
| 22. | All other | 8,253 | | 8,253 | | | | | | | | |
| | **REINSURANCE COMMISSIONS AND** | | | | | | | | | | | |
| | **EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | |
| 23. | First year (other than single): | | | | | | | | | | | |
| | 23.1 Reinsurance ceded | 814,666 | | 814,666 | | | | | | | | |
| | 23.2 Reinsurance assumed | 145,029,701 | | 133,095,847 | 27,158 | | (30,128) | (103) | 180,230 | | 11,756,697 | |
| | 23.3 Net ceded less assumed | (144,215,035) | | (132,281,181) | (27,158) | | 30,128 | 103 | (180,230) | | (11,756,697) | |
| 24. | Single: | | | | | | | | | | | |
| | 24.1 Reinsurance ceded | 28,383,771 | | | 28,603,850 | | | (220,079) | | | | |
| | 24.2 Reinsurance assumed | 26,998,290 | | 6,762,022 | 19,636,857 | | (227) | 599,639 | | | | |
| | 24.3 Net ceded less assumed | 1,385,481 | | (6,762,022) | 8,966,994 | | 227 | (819,718) | | | | |
| 25. | Renewal: | | | | | | | | | | | |
| | 25.1 Reinsurance ceded | (5,008,238) | | (7,593,652) | | | 736,849 | | 1,793,527 | | 55,038 | |
| | 25.2 Reinsurance assumed | (60,401,691) | | (45,511,921) | 2,873,123 | | (1,587,406) | 2,878 | | | (16,178,365) | |
| | 25.3 Net ceded less assumed | 55,393,453 | | 37,918,269 | (2,873,123) | | 2,324,256 | (2,878) | 1,793,527 | | 16,233,403 | |
| 26. | Totals: | | | | | | | | | | | |
| | 26.1 Reinsurance ceded (Page 6, Line 6) | 24,190,199 | | (6,778,987) | 28,603,850 | | 736,849 | (220,079) | 1,793,527 | | 55,038 | |
| | 26.2 Reinsurance assumed (Page 6, Line 22) | 111,626,300 | | 94,345,948 | 22,537,138 | | (1,617,761) | 602,414 | 180,230 | | (4,421,668) | |
| | 26.3 Net ceded less assumed | (87,436,101) | | (101,124,934) | 6,066,713 | | 2,354,611 | (822,494) | 1,613,297 | | 4,476,707 | |
| | **COMMISSIONS INCURRED** | | | | | | | | | | | |
| | **(direct business only)** | | | | | | | | | | | |
| 27. | First year (other than single) | 1,082,719 | | 1,081,954 | 764 | | | | | | | |
| 28. | Single | 46,863,585 | | 437,339 | 44,320,712 | | 487,639 | 1,617,895 | | | | |
| 29. | Renewal | 6,904,900 | | 6,809,469 | 617 | | 94,717 | 4 | | | 93 | |
| 30. | Deposit-type contract funds | | | | | | | | | | | |
| 31. | Totals (to agree with Page 6, Line 21) | 54,851,204 | | 8,328,762 | 44,322,093 | | 582,356 | 1,617,900 | | | 93 | |

# EXHIBIT 2 - GENERAL EXPENSES

| | | Insurance | | | | 5 | 6 |
|---|---|---|---|---|---|---|---|
| | | 1 | Accident and Health | | 4 | | |
| | | | 2 | 3 | All Other Lines of | | |
| | | Life | Cost Containment | All Other | Business | Investment | Total |
| 1. | Rent | 3,969,657 | | 22,161 | | 1,867,976 | 5,859,794 |
| 2. | Salaries and wages | 58,266,100 | | 313,487 | | 37,927,769 | 96,507,356 |
| 3.11 | Contributions for benefit plans for employees | 11,623,522 | | 48,128 | | 5,108,242 | 16,779,891 |
| 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 | 758,775 | | 8,812 | | 2,531,948 | 3,299,535 |
| 3.32 | Other agent welfare | | | | | | |
| 4.1 | Legal fees and expenses | 2,561,689 | | | | 4,015,206 | 6,576,895 |
| 4.2 | Medical examination fees | 93,283 | | | | | 93,283 |
| 4.3 | Inspection report fees | 10,227 | | 1 | | | 10,229 |
| 4.4 | Fees of public accountants and consulting actuaries | 1,886,046 | | 11,154 | | 6,173,727 | 8,070,927 |
| 4.5 | Expense of investigation and settlement of policy claims | 120,545 | | | | | 120,545 |
| 5.1 | Traveling expenses | 1,043,939 | | 39,921 | | 417,628 | 1,501,487 |
| 5.2 | Advertising | 1,750,078 | | 14,081 | | | 1,764,159 |
| 5.3 | Postage, express, telegraph and telephone | 3,215,192 | | 14,128 | | 292,772 | 3,522,091 |
| 5.4 | Printing and stationery | 586,713 | | 10,648 | | 890,839 | 1,488,201 |
| 5.5 | Cost or depreciation of furniture and equipment | 599,602 | | 2,281 | | 382,291 | 984,174 |
| 5.6 | Rental of equipment | 6,882,336 | | 17,319 | | 4,704,331 | 11,603,986 |
| 5.7 | Cost or depreciation of EDP equipment and software | 1,780,453 | | 705 | | 1,524,789 | 3,305,947 |
| 6.1 | Books and periodicals | 485,906 | | 450 | | 2,695,819 | 3,182,176 |
| 6.2 | Bureau and association fees | 616,533 | | 221 | | 190,643 | 807,397 |
| 6.3 | Insurance, except on real estate | 274,022 | | (394) | | 129,791 | 403,418 |
| 6.4 | Miscellaneous losses | 153,168 | | | | 51,641 | 204,809 |
| 6.5 | Collection and bank service charges | 943,944 | | | | 84,962,928 | 85,906,872 |
| 6.6 | Sundry general expenses | 3,583,652 | | 645,103 | | 250,968 | 4,479,723 |
| 6.7 | Group service and administration fees | (2,747,226) | | (1,302,011) | | | (4,049,237) |
| 6.8 | Reimbursements by uninsured plans | | | | | | |
| 7.1 | Agency expense allowance | 3,593 | | 658 | | | 4,251 |
| 7.2 | Agents' balances charged off (less $ recovered) | 9,779 | | | | | 9,779 |
| 7.3 | Agency conferences other than local meetings | 135,115 | | 36,013 | | | 171,128 |
| 9.1 | Real estate expenses | | | | | 60,304 | 60,304 |
| 9.2 | Investment expenses not included elsewhere | | | | | 2,761,790 | 2,761,790 |
| 9.3 | Aggregate write-ins for expenses | 237,582,940 | 105,246 | 32,447,578 | | 2,938,130 | 273,073,894 |
| 10. | General expenses incurred | 336,189,582 | 105,246 | 32,330,444 | | 159,879,532 | (a) 528,504,804 |
| 11. | General expenses unpaid December 31, prior year | 12,783,764 | | 77,531 | | | 12,861,296 |
| 12. | General expenses unpaid December 31, current year | 7,346,719 | | 83,120 | | | 7,429,840 |
| 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) | 341,626,627 | 105,246 | 32,324,855 | | 159,879,532 | 533,936,261 |
| | **DETAILS OF WRITE-INS** | | | | | | |
| 09.301. | Expenses assumed from subsidiaries and affiliates | 238,464,839 | 105,246 | 32,447,578 | | | 271,017,663 |
| 09.302. | Professional services - contract programming | 15,685,998 | | | | 2,938,130 | 18,624,128 |
| 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 | (26,567,897) | | | | | (26,567,897) |
| 09.399. | Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | 237,582,940 | 105,246 | 32,447,578 | | 2,938,130 | 273,073,894 |

(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 | 2 | 3 | | |
| | | Life | Accident and Health | All Other Lines of Business | Investment | Total |
| 1. | Real estate taxes | | | | | |
| 2. | State insurance department licenses and fees | 1,991,463 | 101,841 | | | 2,093,305 |
| 3. | State taxes on premiums | 38,075,722 | 2,819,423 | | | 40,895,145 |
| 4. | Other state taxes, including $ for employee benefits | 1,723,458 | 521 | | 185,810 | 1,909,788 |
| 5. | U.S. Social Security taxes | 3,640,824 | 19,147 | | 1,726,578 | 5,386,549 |
| 6. | All other taxes | 1,693,837 | 1,577,474 | | | 3,271,311 |
| 7. | Taxes, licenses and fees incurred | 47,125,304 | 4,518,406 | | 1,912,387 | 53,556,097 |
| 8. | Taxes, licenses and fees unpaid December 31, prior year | 21,899,704 | | | | 21,899,704 |
| 9. | Taxes, licenses and fees unpaid December 31, current year | 44,957,126 | | | | 44,957,126 |
| 10. | Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 24,067,881 | 4,518,406 | | 1,912,387 | 30,498,675 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | | 1 | 2 |
|---|---|---|---|
| | | Life | Accident and Health |
| 1. | Applied to pay renewal premiums | 132 | |
| 2. | Applied to shorten the endowment or premium-paying period | | |
| 3. | Applied to provide paid-up additions | 8,253 | |
| 4. | Applied to provide paid-up annuities | | |
| 5. | Total Lines 1 through 4 | 8,385 | |
| 6. | Paid in cash | 35,667 | |
| 7. | Left on deposit | 90,817 | |
| 8. | Aggregate write-ins for dividend or refund options | | |
| 9. | Total Lines 5 through 8 | 134,869 | |
| 10. | Amount due and unpaid | 29 | |
| 11. | Provision for dividends or refunds payable in the following calendar year | 93,603 | |
| 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 | 93,631 | |
| 16. | Total from prior year | 97,771 | |
| 17. | Total dividends or refunds (Lines 9 + 15 - 16) | 130,729 | |
| | **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 45-55,57-60,62,65-68 | 150,295 | | 150,295 | | |
| 0100002. | AE 2.5% ILL 46-48,51 | 4,543 | | 4,543 | | |
| 0100003. | AE 3% NLP 42-51,54,58-59,61,66 | 166,688 | | 166,688 | | |
| 0100004. | AE 3% CRVM 30,35,43,47-48,50-51 | 45,267 | | 45,267 | | |
| 0100005. | AE 3% ILL 47-54,56 | 21,220 | | 21,220 | | |
| 0100006. | AE 3.5% NLP 23,30-53,55-76,78 | 3,076,227 | | 3,076,227 | | |
| 0100007. | AE 3.5% CRVM 56-67,69-73 | 57,044 | | 57,044 | | |
| 0100008. | AE 3.5% ILL 35-45 | 41,436 | | 41,436 | | |
| 0100009. | AE 3.5% FPT 41,79 | 572 | | 572 | | |
| 0100010. | AE 4% NLP 34-44 | 42,663 | | 42,663 | | |
| 0100011. | AE 4% CRVM 34,38-39 | 2,421 | | 2,421 | | |
| 0100012. | AM (5) 3.5% NLP 47,51-60,82 | 37,904 | | 37,904 | | |
| 0100013. | 06 STD IND 3% NLP 39-67 | 591,213 | | 591,213 | | |
| 0100014. | 06 STD IND 3% CRVM 41,53-68 | 37,401 | | 37,401 | | |
| 0100015. | 06 STD IND 3.5% NLP 34,36,38-39,43,48-49,51,62,65,67,81,85 | 2,684 | | 2,684 | | |
| 0100016. | 41 CSO 2.5% NLP 48-70,73-74 | 484,831 | | 453,334 | | 31,497 |
| 0100017. | 41 CSO 2.5% CRVM 47,49-65,68-69,72,74-75,77 | 612,933 | | 612,933 | | |
| 0100018. | 41 CSO 2.75% NLP 50-69,77 | 287,182 | | 287,182 | | |
| 0100019. | 41 CSO 2.75% CRVM 55-56,62 | 5,514 | | 5,514 | | |
| 0100020. | 41 CSO 3% NLP 45,47-48,50-89 | 6,613,904 | | 6,612,405 | | 1,499 |
| 0100021. | 41 CSO 3% CRVM 28,49,51-72,76,84,87 | 9,291,252 | | 9,267,520 | | 23,733 |
| 0100022. | 41 CSO 3% CRVM GC 59 | 8,484 | | 8,484 | | |
| 0100023. | 41 CSO 3.5% NLP 51-62,67,70-71,75-76,80,83-85 | 36,483 | | 36,483 | | |
| 0100024. | 41 CSO 3.5% CRVM 55-70 | 233,087 | | 233,087 | | |
| 0100025. | 41 CSO 3.5% FPT 49-54 | 12,617 | | 12,617 | | |
| 0100026. | 41 CSO 4% NLP 60-61 | 3,205 | | 3,205 | | |
| 0100027. | 41 CSO 5% CRVM 91-92 | 156,521 | | 156,521 | | |
| 0100028. | 41 CSO (130%) 2.5% NLP 51-52,55-56,60-61,63 | 5,897 | | 5,897 | | |
| 0100029. | 41 CSO (130%) 2.75% NLP 62-65 | 4,658 | | 4,658 | | |
| 0100030. | 41 CSO (130%) 3% NLP 55,57-64,67-68 | 317,788 | | 317,788 | | |
| 0100031. | 41 CSO (130%) 3% CRVM 57-68,86 | 28,619 | | 26,596 | | 2,023 |
| 0100032. | 41 CSO SPECIAL 2.5% CRVM 62-65 | 8,390 | | 8,390 | | |
| 0100033. | 41 CSO SPECIAL 3.5% CRVM 63 | 5,655 | | 5,655 | | |
| 0100034. | 41 IND 3.5% NLP 45,48 | 877 | | 877 | | |
| 0100035. | 41 STD IND 3% CRVM 54-67 | 13,335 | | 13,335 | | |
| 0100036. | 58 CSO 1.5% CRVM ALB 83-88 | 168,431 | | 168,431 | | |
| 0100037. | 58 CSO 2% NLP GC 72-83 | 1,288,746 | | 1,288,746 | | |
| 0100038. | 58 CSO 2% CRVM MOD GC 79-83 | 4,831,164 | | 4,831,164 | | |
| 0100039. | 58 CSO 2% CRVM GC 72-81 | 3,188,222 | | 3,188,222 | | |
| 0100040. | 58 CSO 2.25% NLP | 490 | | 490 | | |
| 0100041. | 58 CSO 2.25% CRVM 69 | 7,102 | | 7,102 | | |
| 0100042. | 58 CSO 2.5% NLP 56,58,61-88 | 1,271,003 | | 1,271,003 | | |
| 0100043. | 58 CSO 2.5% NLP ALB 68-87 | 151,186 | | 151,186 | | |
| 0100044. | 58 CSO 2.5% CRVM 64-79,81-82,84 | 783,426 | | 783,426 | | |
| 0100045. | 58 CSO 2.5% CRVM ALB 67-77,79,83-88 | 1,819,657 | | 1,819,657 | | |
| 0100046. | 58 CSO 3% NLP 36,52,57,59-92,94,97 | 24,629,207 | | 24,464,539 | | 164,668 |
| 0100047. | 58 CSO 3% NLP ALB 62-72,74-81,83-88,92 | 1,979,813 | | 1,979,813 | | |
| 0100048. | 58 CSO 3% CRVM 60-89,93 | 84,973,288 | | 84,919,785 | | 53,504 |
| 0100049. | 58 CSO 3% CRVM ALB 65-83,93 | 1,360,939 | | 1,358,224 | | 2,715 |
| 0100050. | 58 CSO 3% NJ 65 | 1,202 | | 1,202 | | |
| 0100051. | 58 CSO 3% CAN MOD 65-73 | 12,036,409 | | 12,036,409 | | |
| 0100052. | 58 CSO 3.5% NLP 42,46,48,50-88,91,94 | 18,879,336 | | 18,725,122 | | 154,215 |
| 0100053. | 58 CSO 3.5% NLP ALB 66-88,92-95 | 1,059,859 | | 1,059,859 | | |
| 0100054. | 58 CSO 3.5% CRVM 62-04 | 109,078,077 | | 108,437,649 | | 640,429 |
| 0100055. | 58 CSO 3.5% CRVM ALB 63,65-87 | 1,274,755 | | 1,274,755 | | |
| 0100056. | 58 CSO 3.5%/10/2% NLP GC 61-73,79-81 | 485,601 | | 485,601 | | |
| 0100057. | 58 CSO 3.5%/10/2% CRVM MOD 79-81 | 672,388 | | 672,388 | | |
| 0100058. | 58 CSO 3.5%/10/2% CRVM GC 61-73 | 1,443,721 | | 1,443,721 | | |
| 0100059. | 58 CSO 3.5%/10/2% CAN MOD GC 65-73 | 705,352 | | 705,352 | | |
| 0100060. | 58 CSO 4% NLP 56-57,75-88 | 3,082,146 | | 1,148,368 | | 1,933,778 |
| 0100061. | 58 CSO 4% NLP ALB 75-86,91-92 | 1,737,117 | | 1,737,117 | | |
| 0100062. | 58 CSO 4% CRVM 75-88,93-95 | 2,803,116 | | 2,803,116 | | |
| 0100063. | 58 CSO 4% CRVM ALB 55,61,63-64,76-89,93 | 1,303,611 | | 1,303,611 | | |
| 0100064. | 58 CSO 4%/20/2% NLP 79-81 | 399,635 | | 399,635 | | |
| 0100065. | 58 CSO 4%/20/2% CRVM MOD 79-81 | 29,419,256 | | 29,419,256 | | |
| 0100066. | 58 CSO 4.5% NLP 80-88,90-91,97,99-01,03 | 3,887,971 | | 1,722,218 | | 2,165,753 |
| 0100067. | 58 CSO 4.5% NLP ALB 80-82,84-88 | 156,724 | | 156,724 | | |
| 0100068. | 58 CSO 4.5% NLP GC 84-89 | 436,740 | | 436,740 | | |
| 0100069. | 58 CSO 4.5% CRVM 71,80-06,09 | 49,726,666 | | 47,846,845 | | 1,879,821 |
| 0100070. | 58 CSO 4.5% CRVM ANB 83-84,95 | 31,988,912 | | 31,988,912 | | |
| 0100071. | 58 CSO 4.5% CRVM ALB 80-88 | 28,440,380 | | 28,440,380 | | |
| 0100072. | 58 CSO 4.5% CRVM MOD GC 84-92 | 4,682,000 | | 4,682,000 | | |
| 0100073. | 58 CSO 4.5%/20/2% NLP 71-78,80-83 | 6,803,667 | | 6,803,667 | | |
| 0100074. | 58 CSO 4.5%/20/2% CRVM MOD 73,79-83 | 65,125,265 | | 65,125,265 | | |
| 0100075. | 58 CSO 4.5%/20/2% CRVM MOD GC 84,86-88 | 238,640 | | 238,640 | | |
| 0100076. | 58 CSO 4.5%/20/2% MOD 81-83 | 409,613 | | 409,613 | | |
| 0100077. | 58 CSO 4.5%/20/3.5% CRVM 84,87 | 401,452 | | 401,452 | | |
| 0100078. | 58 CSO 5% NLP 89,92,94 | 14,841 | | 14,841 | | |
| 0100079. | 58 CSO 5.5% NLP 81-82 | 51,161 | | 51,161 | | |
| 0100080. | 58 CSO 5.5% NLP ALB 87-88,93 | 1,271 | | 1,271 | | |
| 0100081. | 58 CSO 5.5% CRVM ALB 87 | 30,168 | | 30,168 | | |
| 0100082. | 58 CSO 6% NLP 84-85 | 12,363 | | 12,363 | | |
| 0100083. | 58 CSO 6% NLP ALB 83-86 | 11,081 | | 11,081 | | |
| 0100084. | 58 CSO 6% CRVM ALB 83-86 | 625,951 | | 625,951 | | |
| 0100085. | 58 CET 2% NLP GC 72-83 | 128,550 | | 128,550 | | |
| 0100086. | 58 CET 2.5% NLP 59-60,62,65,67-70,72-77,79-80,82,84 | 16,315 | | 16,315 | | |
| 0100087. | 58 CET 2.5% NLP ALB 73,75,79,85-87 | 4,291 | | 4,291 | | |
| 0100088. | 58 CET 2.5% CRVM 70,74,78 | 5,148 | | 5,148 | | |

# 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 |
|---|---|---|---|---|---|---|
| 0100089. | 58 CET 2.5% CRVM ALB 69-70,73-74,77 | 4,840 | | 4,840 | | |
| 0100090. | 58 CET 2.75% NLP 71 | 63 | | 63 | | |
| 0100091. | 58 CET 3% NLP 60-84 | 6,444,490 | | 6,444,490 | | |
| 0100092. | 58 CET 3% NLP ALB 64-66,74-78,80,82,84-85,91 | 19,930 | | 19,930 | | |
| 0100093. | 58 CET 3% CRVM 62-63,65-66,68-85,88-89 | 66,184 | | 63,929 | | 2,255 |
| 0100094. | 58 CET 3% CRVM ALB 65-68,71-72,74-78,82 | 29,213 | | 29,213 | | |
| 0100095. | 58 CET 3.5% NLP 62,66,69-82 | 5,838,630 | | 5,836,468 | | 2,161 |
| 0100096. | 58 CET 3.5% NLP ALB 64,67-70,74-77,80,83-86 | 50,195 | | 50,195 | | |
| 0100097. | 58 CET 3.5% CRVM 62,64,66,68,71,75-78 | 35,732 | | 35,303 | | 429 |
| 0100098. | 58 CET 3.5% CRVM ALB 67,72-74,77-78,81 | 10,407 | | 10,407 | | |
| 0100099. | 58 CET 3.5%/10/2% NLP GC 64-72,79-81 | 101,166 | | 101,166 | | |
| 0100100. | 58 CET 4% NLP 77,82-86 | 7,395 | | 7,395 | | |
| 0100101. | 58 CET 4% NLP ALB 61,63,65-66,81 | 2,116 | | 2,116 | | |
| 0100102. | 58 CET 4% CRVM ALB 77,79,81-82,87 | 2,725 | | 2,725 | | |
| 0100103. | 58 CET 4%/20/2% NLP 79-81,84,86 | 1,274,023 | | 1,274,023 | | |
| 0100104. | 58 CET 4.5% NLP 82-88,95-97,99-02 | 2,096,729 | | 2,096,729 | | |
| 0100105. | 58 CET 4.5% NLP GC 84-88 | 83,249 | | 83,249 | | |
| 0100106. | 58 CET 4.5% CRVM 81 | 225 | | 225 | | |
| 0100107. | 58 CET 4.5% CRVM ALB 84 | 11,593 | | 11,593 | | |
| 0100108. | 58 CET 4.5%/20/2% NLP 80-83 | 2,217,721 | | 2,217,721 | | |
| 0100109. | 58 CET 4.5%/20/3.5% NLP 84-85 | 28,238 | | 28,238 | | |
| 0100110. | 58 CET 5% NLP 87,90-91,93 | 4,151 | | 4,151 | | |
| 0100111. | 58 CET 6% NLP 85 | 3,446 | | 3,446 | | |
| 0100112. | 60 CSG 4.5% CRVM 93-03 | 66,614,882 | | | | 66,614,882 |
| 0100113. | 60 CSG 5% CRVM 93-94 | 12,768,041 | | | | 12,768,041 |
| 0100114. | 80 CSO 4% CRVM ANB 06-09 | 246,969,783 | | 245,331,352 | | 1,638,431 |
| 0100115. | 80 CSO 4% CRVM ALB 86-92,94-NB | 886,352,202 | | 849,716,157 | | 36,636,045 |
| 0100116. | 80 CSO 4% CRVM ALB S & U 00-04,06-08 | 122,095,066 | | 122,069,136 | | 25,930 |
| 0100117. | 80 CSO 4% CRVM MOD 85 | 190,159,983 | | 190,159,983 | | |
| 0100118. | 80 CSO 4.5% NLP 89-97 | 67,712 | | 67,712 | | |
| 0100119. | 80 CSO 4.5% NLP ANB 89-96,01-02 | 72,344 | | 72,344 | | |
| 0100120. | 80 CSO 4.5% NLP ALB 69,92-97 | 782,583 | | 782,583 | | |
| 0100121. | 80 CSO 4.5% NLP GC 89 | 3,045 | | 3,045 | | |
| 0100122. | 80 CSO 4.5% CRVM 82-05,07 | 87,816,685 | | 84,036,394 | | 3,780,291 |
| 0100123. | 80 CSO 4.5% CRVM ANB 86-05 | 994,702,795 | | 805,568,628 | | 189,134,168 |
| 0100124. | 80 CSO 4.5% CRVM ALB 86,90-NB | 3,019,408,152 | | 2,930,621,585 | | 88,786,567 |
| 0100125. | 80 CSO 4.5% CRVM ALB S & U 89-05 | 415,649,882 | | 414,494,529 | | 1,155,353 |
| 0100126. | 80 CSO 4.5% CRVM MOD GC 89-04 | 6,428,961 | | 6,428,961 | | |
| 0100127. | 80 CSO 4.5% CRVM GC 89-00 | 8,307 | | 8,307 | | |
| 0100128. | 80 CSO 4.5%-5% CRVM | 9,441,515 | | 9,441,515 | | |
| 0100129. | 80 CSO 4.75% CRVM ALB S & U 99-03 | 195,971 | | 195,971 | | |
| 0100130. | 80 CSO 5% NLP 86-90 | 135,614 | | 135,614 | | |
| 0100131. | 80 CSO 5% NLP ALB 93-94 | 489,530 | | 489,530 | | |
| 0100132. | 80 CSO 5% CRVM 88-89,92-94 | 3,164,852 | | 3,010,050 | | 154,803 |
| 0100133. | 80 CSO 5% CRVM ANB 93-94 | 169,247,237 | | 169,247,237 | | |
| 0100134. | 80 CSO 5% CRVM ALB 88-94 | 423,070,629 | | 420,572,113 | | 2,498,516 |
| 0100135. | 80 CSO 5% CRVM ALB S & U 93-94 | 10,452,146 | | 10,452,146 | | |
| 0100136. | 80 CSO 5.25% CRVM ALB 92-03,08,NB | 1,123,730 | | 1,123,730 | | |
| 0100137. | 80 CSO 5.25% CRVM ALB S & U 96-98 | 44,817 | | 44,817 | | |
| 0100138. | 80 CSO 5.5% NLP 82-89 | 179,262 | | 179,262 | | |
| 0100139. | 80 CSO 5.5% NLP ALB 87-92 | 130,719 | | 130,719 | | |
| 0100140. | 80 CSO 5.5% CRVM 84-NB | 45,302,880 | | 45,285,708 | | 17,171 |
| 0100141. | 80 CSO 5.5% CRVM ANB 87-92 | 1,085,945,614 | | 1,085,945,614 | | |
| 0100142. | 80 CSO 5.5% CRVM ALB 85-98 | 736,492,216 | | 733,252,558 | | 3,239,657 |
| 0100143. | 80 CSO 5.5% CRVM ALB S & U 87-92 | 773,356 | | 773,356 | | |
| 0100144. | 80 CSO 5.5% CRVM CRF 86-88 | 1,256,740 | | 1,256,740 | | |
| 0100145. | 80 CSO 6% NLP 84-89 | 4,925 | | 455 | | 4,470 |
| 0100146. | 80 CSO 6% NLP ALB 83,85-86 | 48,333 | | 48,333 | | |
| 0100147. | 80 CSO 6% CRVM 83-92 | 12,115,105 | | 9,075,754 | | 3,039,351 |
| 0100148. | 80 CSO 6% CRVM ANB 83-86 | 249,635,812 | | 249,635,812 | | |
| 0100149. | 80 CSO 6% CRVM ALB 84-87,92-93 | 71,304,907 | | 71,304,907 | | |
| 0100150. | 80 CSO 6% CRVM ALB S & U 85-86 | 10,674 | | 10,674 | | |
| 0100151. | 80 CSO 7% NLP 87-92 | 89,875 | | 89,875 | | |
| 0100152. | 80 CSO (135%) VARIOUS CRVM 91-98 | 29,165,719 | | 29,165,719 | | |
| 0100153. | BLENDED 80 CSO 4.5% NLP ALB 98-01 | 3,044,058 | | 3,044,058 | | |
| 0100154. | BLENDED 80 CSO 4.5% CRVM ALB 99-00 | 354,809 | | 354,809 | | |
| 0100155. | 80 CET 4% CRVM 06-08 | 29,189 | | 29,189 | | |
| 0100156. | 80 CET 4.5% NLP 89-04 | 630,894 | | 630,894 | | |
| 0100157. | 80 CET 4.5% NLP GC 89-92,97-98,00 | 94,699 | | 94,699 | | |
| 0100158. | 80 CET 4.5% CRVM 89-05 | 2,871,600 | | 2,871,600 | | |
| 0100159. | 80 CET 4.5% CRVM ALB 95-NB | 4,326 | | 4,326 | | |
| 0100160. | 80 CET 5% NLP ALB 93-94 | 147,936 | | 147,936 | | |
| 0100161. | 80 CET 5.5% NLP 87-92,95,97 | 35,265 | | 35,265 | | |
| 0100162. | 80 CET 5.5% NLP ALB 91-92 | 124,736 | | 124,736 | | |
| 0100163. | 01 CSO 4% CRVM 02-05 | 5,796,283 | | 5,796,283 | | |
| 0100164. | 01 CSO 4% CRVM ALB 89-95,97-98,01-NB | 1,760,339,537 | | 1,760,339,537 | | |
| 0100165. | 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U NB | 11,484 | | 11,484 | | |
| 0100166. | GIO NLP 85-02 | 136,417 | | 136,417 | | |
| 0100167. | GIO 4% CRVM 93-99,07-NB | 40,538 | | 40,538 | | |
| 0100168. | GIO 4.5% CRVM 93-99 | 121,486 | | 121,486 | | |
| 0100169. | SUBSTANDARD NLP 42,54,59,61-65,67-69,73-80,82-00,02,04 | 49,331 | | 45,650 | | 3,681 |
| 0100170. | UNEARNED PREMIUM | 14,733 | | 14,733 | | |
| 0199997. | Totals (Gross) | 11,218,344,619 | | 10,801,788,782 | | 416,555,837 |
| 0199998. | Reinsurance ceded | 741,434,763 | | 652,447,106 | | 88,987,657 |
| 0199999. | Life Insurance: Totals (Net) | 10,476,909,856 | | 10,149,341,676 | | 327,568,180 |
| 0200001. | 58 CSO 3% IMM 61-72 | 664 | XXX | 664 | XXX | |
| 0200002. | 58 CSO ALB 9.32% IMM 83 | 11,214 | XXX | 11,214 | XXX | |
| 0200003. | McClintok's 2.5% DEF CARVM 87-88,90-91 | 79,241 | XXX | 79,241 | XXX | |
| 0200004. | McClintok's 3.5% DEF CARVM 68-74,77-79,81-82,87 | 79,117 | XXX | 79,117 | 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 |
|---|---|---|---|---|---|---|
| 0200005. | McClintok's 4% DEF CARVM 87 | 57,709 | XXX | 57,709 | XXX | |
| 0200006. | McClintock's 6.7% IMM 90 | 19,637 | XXX | 19,637 | XXX | |
| 0200007. | 37 SA 2.5% IMM 62,70,72-73,75-78 | 341,804 | XXX | 341,804 | XXX | |
| 0200008. | 37 SA 2.5% DEF NLP 72-80 | 538,295 | XXX | 538,295 | XXX | |
| 0200009. | 37 SA 2.5% DEF CARVM 66-82 | 1,819,837 | XXX | 1,819,837 | XXX | |
| 0200010. | 37 SA 3% DEF CARVM 75,79,84 | 3,408 | XXX | 3,408 | XXX | |
| 0200011. | 37 SA 3.5% IMM 53 | 919 | XXX | 919 | XXX | |
| 0200012. | 37 SA 3.5% DEF CARVM 69-70,73,75-82,90-92 | 566,395 | XXX | 566,395 | XXX | |
| 0200013. | 37 SA 4% DEF CARVM 76-85 | 125,235 | XXX | 125,235 | XXX | |
| 0200014. | 37 SA 4.5% DEF CARVM 78-81,86-87 | 60,437 | XXX | 60,437 | XXX | |
| 0200015. | 37 SA 4.77% IMM 93 | 658 | XXX | 658 | XXX | |
| 0200016. | 37 SA 5% DEF CARVM 74 | 14,047 | XXX | 14,047 | XXX | |
| 0200017. | 37 SA 5.5% DEF CARVM 75,77-79 | 84,704 | XXX | 84,704 | XXX | |
| 0200018. | 37 SA 10.75% IMM 82 | 1,477 | XXX | 1,477 | XXX | |
| 0200019. | American Annuity 3.5% DEF CARVM 70,80,82,84,86,89-90,92 | 212,933 | XXX | 212,933 | XXX | |
| 0200020. | 71 IAM 3% DEF CARVM 76-81,83-84,86 | 235,665 | XXX | 235,665 | XXX | |
| 0200021. | 71 IAM 3.5% IMM 80-83 | 4,536,900 | XXX | 4,536,900 | XXX | |
| 0200022. | 71 IAM 3.5% DEF CARVM 69,73-76,78-81 | 300,748 | XXX | 300,748 | XXX | |
| 0200023. | 71 IAM 4% DEF 79 | 4,303,781 | XXX | 4,303,781 | XXX | |
| 0200024. | 71 IAM 4% DEF CARVM 68-70,73-88,90-91 | 5,279,684 | XXX | 5,279,684 | XXX | |
| 0200025. | 71 IAM 4.5% DEF 79-92 | 18,932,697 | XXX | 18,932,697 | XXX | |
| 0200026. | 71 IAM 4.5% DEF CARVM 80-89 | 85,206,680 | XXX | 85,206,680 | XXX | |
| 0200027. | 71 IAM 5% DEF CARVM 73-75,78-83,86-90 | 1,460,311 | XXX | 1,460,311 | XXX | |
| 0200028. | 71 IAM 5.5% DEF 80-86 | 10,599,905 | XXX | 10,599,905 | XXX | |
| 0200029. | 71 IAM 5.5% DEF CARVM 77-80,87,94,96-97 | 34,910,577 | XXX | 34,910,577 | XXX | |
| 0200030. | 71 IAM 5.75% IMM 80 | 19,575 | XXX | 19,575 | XXX | |
| 0200031. | 71 IAM 5.75% DEF 83-85 | 1,022,045 | XXX | 1,022,045 | XXX | |
| 0200032. | 71 IAM 5.75% DEF CARVM 93 | 226,960,029 | XXX | 226,960,029 | XXX | |
| 0200033. | 71 IAM 6% DEF CARVM 75-88,95 | 1,073,675 | XXX | 1,073,675 | XXX | |
| 0200034. | 71 IAM 6.25% DEF CARVM 92 | 69,200,776 | XXX | 69,200,776 | XXX | |
| 0200035. | 71 IAM 6.5% IMM 85-86 | 34,831 | XXX | 34,831 | XXX | |
| 0200036. | 71 IAM 6.5% DEF CARVM 87,90 | 191,594,201 | XXX | 191,594,201 | XXX | |
| 0200037. | 71 IAM 6.7% IMM 90 | 6,807 | XXX | 6,807 | XXX | |
| 0200038. | 71 IAM 6.75% IMM 77,92 | 2,760 | XXX | 2,760 | XXX | |
| 0200039. | 71 IAM 6.75% DEF CARVM 91 | 180,475,266 | XXX | 180,475,266 | XXX | |
| 0200040. | 71 IAM 7% DEF CARVM 86-89 | 217,454,841 | XXX | 217,454,841 | XXX | |
| 0200041. | 71 IAM 7.15% IMM 91 | 13,123 | XXX | 13,123 | XXX | |
| 0200042. | 71 IAM 7.25% DEF CARVM 86 | 87,752,675 | XXX | 87,752,675 | XXX | |
| 0200043. | 71 IAM 7.5% IMM 84,87 | 290,660 | XXX | 290,660 | XXX | |
| 0200044. | 71 IAM 7.75% IMM 84-86 | 9,593 | XXX | 9,593 | XXX | |
| 0200045. | 71 IAM 8% DEF CARVM 84-85 | 48,629,765 | XXX | 48,629,765 | XXX | |
| 0200046. | 71 IAM 8.5% DEF CARVM 85 | 15,375,670 | XXX | 15,375,670 | XXX | |
| 0200047. | 71 IAM 9.32% IMM 83 | 1,844,870 | XXX | 1,844,870 | XXX | |
| 0200048. | 71 IAM 9.5% IMM 85 | 50,066 | XXX | 50,066 | XXX | |
| 0200049. | 71 IAM 10.75% IMM 82 | 1,829,524 | XXX | 1,829,524 | XXX | |
| 0200050. | 71 IAM 11.25% IMM 84 | 10,723,312 | XXX | 10,723,312 | XXX | |
| 0200051. | 51 GAM 3.5% DEF CARVM 84 | 27,114 | XXX | 27,114 | XXX | |
| 0200052. | 71 GAM 5.75% DEF CARVM 93 | 366,218 | XXX | | XXX | 366,218 |
| 0200053. | 71 GAM 6.25% DEF CARVM 92 | 2,193,484 | XXX | | XXX | 2,193,484 |
| 0200054. | 71 GAM 6.5% DEF CARVM 87,90 | 3,297,621 | XXX | | XXX | 3,297,621 |
| 0200055. | 71 GAM 6.75% DEF CARVM 91 | 1,405,949 | XXX | | XXX | 1,405,949 |
| 0200056. | 71 GAM 7% DEF CARVM 88-89 | 2,612,165 | XXX | | XXX | 2,612,165 |
| 0200057. | 83a 3.5% IMM 83 | 1,915,120 | XXX | 1,915,120 | XXX | |
| 0200058. | 83a 4.5% DEF CARVM 96,07-08 | 23,606,216 | XXX | 4,956,842 | XXX | 18,649,374 |
| 0200059. | 83a 4.65% IMM 98 | 17,735 | XXX | 17,735 | XXX | |
| 0200060. | 83a 4.75% DEF 99 | 86,599 | XXX | 86,599 | XXX | |
| 0200061. | 83a 4.75% DEF CARVM 95 | 11,749,753 | XXX | 11,749,753 | XXX | |
| 0200062. | 83a 4.77% IMM 93 | 8,039 | XXX | 8,039 | XXX | |
| 0200063. | 83a 4.8% IMM 97 | 38,153 | XXX | 38,153 | XXX | |
| 0200064. | 83a 5% IMM NB | 67,936,624 | XXX | 67,936,624 | XXX | |
| 0200065. | 83a 5% DEF CARVM 98,09 | 12,281,072 | XXX | 12,229,915 | XXX | 51,157 |
| 0200066. | 83a 5.2% IMM 96 | 25,429 | XXX | 25,429 | XXX | |
| 0200067. | 83a 5.25% IMM 05-06,10 | 386,363,880 | XXX | 386,363,880 | XXX | |
| 0200068. | 83a 5.25% DEF 98 | 172,658 | XXX | 172,658 | XXX | |
| 0200069. | 83a 5.25% DEF CARVM 97-99 | 123,767,219 | XXX | 123,767,219 | XXX | |
| 0200070. | 83a 5.5% IMM 04,07-08 | 412,591,529 | XXX | 412,591,529 | XXX | |
| 0200071. | 83a 5.5% DEF 94,96-97 | 2,485,216 | XXX | 2,485,216 | XXX | |
| 0200072. | 83a 5.5% DEF CARVM 94,96-98 | 264,259,341 | XXX | 264,259,341 | XXX | |
| 0200073. | 83a 5.55% IMM 95 | 30,422 | XXX | 30,422 | XXX | |
| 0200074. | 83a 5.75% DEF 93,99 | 1,001,048 | XXX | 1,001,048 | XXX | |
| 0200075. | 83a 5.75% DEF CARVM 93-94,96-97,99-00 | 37,516,788 | XXX | 37,516,788 | XXX | |
| 0200076. | 83a 6% IMM 94,03,09 | 191,872,801 | XXX | 191,872,801 | XXX | |
| 0200077. | 83a 6% DEF 95 | 379,915 | XXX | 379,915 | XXX | |
| 0200078. | 83a 6% DEF CARVM 95 | 104,523,160 | XXX | 104,523,160 | XXX | |
| 0200079. | 83a 6.25% IMM 98-99 | 433,143,329 | XXX | 433,063,199 | XXX | 80,130 |
| 0200080. | 83a 6.25% DEF 87,92 | 2,598,920 | XXX | 2,598,920 | XXX | |
| 0200081. | 83a 6.25% DEF CARVM 87,92,95 | 64,776,087 | XXX | 64,776,087 | XXX | |
| 0200082. | 83a 6.5% IMM 94,02 | 328,794,085 | XXX | 328,763,966 | XXX | 30,119 |
| 0200083. | 83a 6.5% DEF 87,90 | 2,090,363 | XXX | 2,090,363 | XXX | |
| 0200084. | 83a 6.5% DEF CARVM 87,90-91 | 38,928,601 | XXX | 38,928,601 | XXX | |
| 0200085. | 83a 6.7% IMM 90 | 120,459 | XXX | 120,459 | XXX | |
| 0200086. | 83a 6.75% IMM 92,96-97,01 | 767,488,158 | XXX | 767,347,971 | XXX | 140,187 |
| 0200087. | 83a 6.75% DEF 91 | 1,809,982 | XXX | 1,809,982 | XXX | |
| 0200088. | 83a 6.75% DEF CARVM 86,91-92 | 73,002,732 | XXX | 73,002,732 | XXX | |
| 0200089. | 83a 7% IMM 93,00 | 538,093,137 | XXX | 538,093,137 | XXX | |
| 0200090. | 83a 7% DEF 88-89 | 2,656,061 | XXX | 2,656,061 | XXX | |
| 0200091. | 83a 7% DEF CARVM 88-89 | 35,891,250 | XXX | 35,891,250 | XXX | |
| 0200092. | 83a 7.15% IMM 91 | 21,820 | XXX | 21,820 | XXX | |
| 0200093. | 83a 7.25% IMM 95 | 342,217,155 | XXX | 342,203,435 | XXX | 13,720 |
| 0200094. | 83a 7.25% DEF CARVM 86 | 66,897 | XXX | 66,897 | 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 |
|---|---|---|---|---|---|
| 0200095. 83a 7.75% IMM 85,92 | 272,957,202 | XXX | 272,957,202 | XXX | |
| 0200096. 83a 8% IMM 87 | 250,849,225 | XXX | 250,849,225 | XXX | |
| 0200097. 83a 8.25% IMM 90-91 | 728,077,432 | XXX | 728,077,432 | XXX | |
| 0200098. 83a 8.5% DEF CARVM 85 | 89,781 | XXX | 89,781 | XXX | |
| 0200099. 83a 8.75% IMM 88-89 | 567,388,849 | XXX | 567,388,849 | XXX | |
| 0200100. 83a 9.25% IMM 86 | 68,330,783 | XXX | 68,330,783 | XXX | |
| 0200101. 83a 9.5% IMM 85 | 22,755 | XXX | 22,755 | XXX | |
| 0200102. 83a CIF DEF CARVM 88-98 | 227,001,731 | XXX | 227,001,731 | XXX | |
| 0200103. 83a 11% IMM 85 | 13,995,901 | XXX | 13,995,901 | XXX | |
| 0200104. 83a 11.25% IMM 84 | 541,826 | XXX | 541,826 | XXX | |
| 0200105. 83 GAM 5.25% DEF CARVM 98-99 | 5,591,126 | XXX | | XXX | 5,591,126 |
| 0200106. 83 GAM 5.5% DEF CARVM 94,96-98 | 3,552,574 | XXX | | XXX | 3,552,574 |
| 0200107. 83 GAM 5.5% IMM & DEF 85-98 | 1,021,911,818 | XXX | | XXX | 1,021,911,818 |
| 0200108. 83 GAM 5.75% DEF CARVM 94,96-97,00 | 6,589,772 | XXX | | XXX | 6,589,772 |
| 0200109. 83 GAM 6% DEF CARVM 95,00 | 1,334,112 | XXX | | XXX | 1,334,112 |
| 0200110. 83 GAM 6.25% IMM 98 | 1,871,994 | XXX | | XXX | 1,871,994 |
| 0200111. 83 GAM 6.25% DEF CARVM 95 | 7,186,782 | XXX | | XXX | 7,186,782 |
| 0200112. 83 GAM 6.5% IMM 94 | 709,806 | XXX | | XXX | 709,806 |
| 0200113. 83 GAM 6.5% DEF CARVM 87,90 | 20,241,370 | XXX | | XXX | 20,241,370 |
| 0200114. 83 GAM 6.75% IMM 96-97 | 2,401,405 | XXX | | XXX | 2,401,405 |
| 0200115. 83 GAM 6.75% DEF CARVM 91 | 11,420 | XXX | | XXX | 11,420 |
| 0200116. 83 GAM 7% IMM 93 | 630,750 | XXX | | XXX | 630,750 |
| 0200117. 83 GAM 7% DEF CARVM 88-89 | 23,563,149 | XXX | | XXX | 23,563,149 |
| 0200118. 83 GAM 7.25% IMM 95 | 993,440 | XXX | | XXX | 993,440 |
| 0200119. 83 GAM 7.25% DEF CARVM 86 | 6,193,891 | XXX | | XXX | 6,193,891 |
| 0200120. 83 GAM 7.75% IMM 92 | 735,108 | XXX | | XXX | 735,108 |
| 0200121. 83 GAM 8.25% IMM 90-91 | 2,348,826 | XXX | | XXX | 2,348,826 |
| 0200122. 83 GAM 8.5% DEF CARVM 85 | 6,088,371 | XXX | | XXX | 6,088,371 |
| 0200123. 83 GAM 8.75% IMM 88-89 | 550,948 | XXX | | XXX | 550,948 |
| 0200124. 83 GAM CIF DEF CARVM 88-00 | 229,635,078 | XXX | | XXX | 229,635,078 |
| 0200125. 1994 GAR 4.25% DEF CARVM NB | 1,194,163 | XXX | | XXX | 1,194,163 |
| 0200126. 1994 GAR 4.5% DEF CARVM 05-06,10 | 43,592,422 | XXX | | XXX | 43,592,422 |
| 0200127. 1994 GAR 4.75% DEF CARVM 04,07 | 63,037,449 | XXX | | XXX | 63,037,449 |
| 0200128. 1994 GAR 5% IMM NB | 45,636,619 | XXX | | XXX | 45,636,619 |
| 0200129. 1994 GAR 5% DEF CARVM 03,09 | 33,610,965 | XXX | | XXX | 33,610,965 |
| 0200130. 1994 GAR 5.25% IMM 05-06,10 | 52,337,817 | XXX | | XXX | 52,337,817 |
| 0200131. 1994 GAR 5.25% DEF CARVM 02 | 3,569,859 | XXX | | XXX | 3,569,859 |
| 0200132. 1994 GAR 5.5% IMM 04,07-08 | 27,122,949 | XXX | | XXX | 27,122,949 |
| 0200133. 1994 GAR 5.5% DEF CARVM 01-02,08 | 13,814,809 | XXX | | XXX | 13,814,809 |
| 0200134. 1994 GAR 6% IMM 03,09 | 20,964,377 | XXX | | XXX | 20,964,377 |
| 0200135. 1994 GAR 6.25% IMM 99 | 720,505 | XXX | | XXX | 720,505 |
| 0200136. 1994 GAR 6.5% IMM 02 | 2,559,367 | XXX | | XXX | 2,559,367 |
| 0200137. 1994 GAR 6.75% IMM 01 | 1,090,408 | XXX | | XXX | 1,090,408 |
| 0200138. 1994 GAR 7% IMM 00 | 848,553 | XXX | | XXX | 848,553 |
| 0200139. 1994 GAR CIF DEF CARVM 00-10 | 1,797,492,980 | XXX | | XXX | 1,797,492,980 |
| 0200140. 1994 GAR CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 91-NB | 4,149,996,501 | XXX | 2,284,112,039 | XXX | 1,865,884,463 |
| 0200141. a-2000 4.25% DEF CARVM NB | 33,863,303 | XXX | 33,863,303 | XXX | |
| 0200142. a-2000 4.5% DEF CARVM 05-07,10 | 870,419,357 | XXX | 849,676,263 | XXX | 20,743,094 |
| 0200143. a-2000 4.75% DEF CARVM 03-04,07-08 | 557,519,365 | XXX | 534,132,636 | XXX | 23,386,729 |
| 0200144. a-2000 4.94% IMM 02 | 191,996 | XXX | 191,996 | XXX | |
| 0200145. a-2000 5% IMM NB | 181,693,926 | XXX | 125,801,374 | XXX | 55,892,552 |
| 0200146. a-2000 5% DEF CARVM 98-99,03,09 | 786,860,290 | XXX | 727,510,764 | XXX | 59,349,527 |
| 0200147. a-2000 5.15% IMM 99 | 25,199 | XXX | 25,199 | XXX | |
| 0200148. a-2000 5.25% IMM 01,05-06,10-NB | 370,424,337 | XXX | 258,604,837 | XXX | 111,819,500 |
| 0200149. a-2000 5.25% DEF CARVM 98-99,02 | 361,526,358 | XXX | 315,922,032 | XXX | 45,604,326 |
| 0200150. a-2000 5.5% IMM 04,07-08,NB | 179,640,619 | XXX | 170,175,765 | XXX | 9,464,853 |
| 0200151. a-2000 5.5% DEF CARVM 94,96-97,99-02,08 | 463,361,284 | XXX | 359,646,132 | XXX | 103,715,151 |
| 0200152. a-2000 5.75% IMM 03 | 9,553 | XXX | 9,553 | XXX | |
| 0200153. a-2000 5.75% DEF CARVM 93,00-01 | 194,593,238 | XXX | 149,007,247 | XXX | 45,585,992 |
| 0200154. a-2000 5.77% IMM 00 | 131,925 | XXX | 131,925 | XXX | |
| 0200155. a-2000 6% IMM 03,09 | 271,621,055 | XXX | 223,809,923 | XXX | 47,811,132 |
| 0200156. a-2000 6% DEF CARVM 95,00 | 5,762,552 | XXX | 3,410,476 | XXX | 2,352,076 |
| 0200157. a-2000 6.25% IMM 99 | 16,853,675 | XXX | 16,784,199 | XXX | 69,476 |
| 0200158. a-2000 6.25% DEF CARVM 92 | 3,514,997 | XXX | 476,417 | XXX | 3,038,580 |
| 0200159. a-2000 6.5% IMM 02 | 150,363,267 | XXX | 149,167,035 | XXX | 1,196,232 |
| 0200160. a-2000 6.5% DEF CARVM 87,90 | 1,891,196 | XXX | 1,782,609 | XXX | 108,587 |
| 0200161. a-2000 6.75% IMM 01 | 64,860,504 | XXX | 62,971,280 | XXX | 1,889,224 |
| 0200162. a-2000 6.75% DEF CARVM 91 | 2,342,592 | XXX | 313,927 | XXX | 2,028,665 |
| 0200163. a-2000 7% IMM 00 | 28,185,846 | XXX | 26,839,708 | XXX | 1,346,138 |
| 0200164. a-2000 7% DEF CARVM 88-89 | 653,584 | XXX | 653,584 | XXX | |
| 0200165. a-2000 7.25% DEF CARVM 86 | 843,659 | XXX | 843,659 | XXX | |
| 0200166. a-2000 8.5% DEF CARVM 84-85 | 1,107,529 | XXX | 1,107,529 | XXX | |
| 0200167. a-2000 CIF DEF CARVM 99-NB | 7,923,240,088 | XXX | 7,923,240,088 | XXX | |
| 0200168. a-2000 CIF MODIFIED GUARANTEED ANNUITY, 50 IL ADM CODE 1410 | 1,966,868,548 | XXX | 1,088,349,018 | XXX | 878,519,529 |
| 0200169. DEPOSIT ADMIN FUNDS AT VARIOUS RATES | 75,580 | XXX | 75,580 | XXX | |
| 0200170. Actuarial Guideline 43 Additional Reserve 89,93-95,97-00 | 651,647,089 | XXX | 301,950,574 | XXX | 349,696,515 |
| 0200171. 5% IMM NB | 679,432 | XXX | 679,432 | XXX | |
| 0200172. 5.25% IMM 06 | 47,154 | XXX | 47,154 | XXX | |
| 0200173. 6.5% IMM 94 | 15,071 | XXX | 15,071 | XXX | |
| 0200174. 6.75% IMM 96 | 16,209 | XXX | 16,209 | XXX | |
| 0299997. Totals (Gross) | 30,328,216,387 | XXX | 23,220,138,941 | XXX | 7,108,077,446 |
| 0299998. Reinsurance ceded | 1,615,816,366 | XXX | 723,327,758 | XXX | 892,488,608 |
| 0299999. Annuities: Totals (Net) | 28,712,400,021 | XXX | 22,496,811,183 | XXX | 6,215,588,838 |
| 0300001. 71 IAM 9.32% IMM 83 | 391,990 | | 391,990 | | |
| 0300002. 83a 6.25% IMM 98 | 37,117 | | 37,117 | | |
| 0300003. 83a 6.5% IMM 94 | 22,396 | | 22,396 | | |
| 0300004. 83a 6.75% IMM 96 | 38,160 | | 38,160 | | |
| 0300005. 83a 7.25% IMM 95 | 10,734 | | 10,734 | | |

# 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 |
|---|---|---|---|---|---|---|
| 0300006. | a-2000 5.25% IMM 05 | 19,319 | | 19,319 | | |
| 0300007. | a-2000 5.5% IMM 04 | 209,792 | | 209,792 | | |
| 0300008. | a-2000 6.25% IMM 99 | 30,803 | | 30,803 | | |
| 0300009. | a-2000 6.75% IMM 01 | 94,623 | | 94,623 | | |
| 0300010. | a-2000 7% IMM 00 | 148,389 | | 148,389 | | |
| 0399997. | Totals (Gross) | 1,003,322 | | 1,003,322 | | |
| 0399998. | Reinsurance ceded | | | | | |
| 0399999. | SCWLC: Totals (Net) | 1,003,322 | | 1,003,322 | | |
| 0400001. | 51 ADB W/ 58 CSO 3% ANN CRF 60-84 | 1,913 | | 1,858 | | 55 |
| 0400002. | 51 ADB W/ 58 CSO 3% ANN CRF ALB 67-68,73-74,76,78,80,82-84,86,95-96,98-01 | 1,834 | | 1,832 | | 2 |
| 0400003. | 59 ADB W/ 58 CSO 2.5% ANN CRF 59-02,04,06 | 540,817 | | 539,144 | | 1,673 |
| 0400004. | 59 ADB W/ 58 CSO 3% ANN CRF 63-73,75,82-10 | 209,631 | | 209,229 | | 401 |
| 0400005. | 59 ADB W/ 58 CSO 3.5% MO CRF 71-81,88 | 171,706 | | 171,706 | | |
| 0400006. | 59 ADB W/ 58 CSO 4.5% ANN CRF 71,73,81-90,92-93,95-96 | 141,877 | | 141,877 | | |
| 0400007. | 59 ADB W/ 01 CSO 4% ANN CRF ALB 10-NB | 3,353 | | 3,353 | | |
| 0400008. | 59 ADB W/ 80 CSO 3% ANN CRF 58-62 | 125 | | 125 | | |
| 0400009. | 59 ADB W/ 80 CSO 4% ANN CRF ALB S & U 06-NB | 1,292 | | 1,292 | | |
| 0400010. | 59 ADB W/ 80 CSO 4.5% ANN CRF 87,89-05 | 24,028 | | 24,028 | | |
| 0400011. | 59 ADB W/ 80 CSO 4.5% ANN CRF ALB 94-05 | 37,523 | | 37,523 | | |
| 0400012. | 59 ADB W/ 80 CSO 4.5% ANN CRF ALB S & U 89-05 | 118,673 | | 118,673 | | |
| 0400013. | 59 ADB W/ 80 CSO 4.75% ANN CRF ALB S & U 99-02 | 197 | | 197 | | |
| 0400014. | 59 ADB W/ 80 CSO 5% ANN CRF 84-01 | 72,061 | | 72,061 | | |
| 0400015. | 59 ADB W/ 80 CSO 5% ANN CRF ALB 93-94 | 13,067 | | 13,067 | | |
| 0400016. | 59 ADB W/ 80 CSO 5% ANN CRF ALB S & U 93-94 | 14,921 | | 14,921 | | |
| 0400017. | 59 ADB W/ 80 CSO 5.25% ANN CRF ALB 93-94 | 655 | | 655 | | |
| 0400018. | 59 ADB W/ 80 CSO 5.25% ANN CRF ALB S & U 96-98 | 207 | | 207 | | |
| 0400019. | 59 ADB W/ 80 CSO 5.5% ANN CRF 87-01,03,08-09 | 70,291 | | 70,291 | | |
| 0400020. | 59 ADB W/ 80 CSO 5.5% ANN CRF ALB 92-93 | 6,615 | | 6,615 | | |
| 0400021. | 59 ADB W/ 80 CSO 5.5% ANN CRF ALB S & U 87-88,91 | 73 | | 73 | | |
| 0400022. | 59 ADB W/ 80 CSO 6% ANN CRF 83-86,88 | 18,034 | | 18,034 | | |
| 0400023. | 59 ADB W/ 80 CSO 6% ANN CRF ALB S & U 85-86 | 43 | | 43 | | |
| 0400024. | 59 ADB W/ 01 CSO 4% ANN CRF ALB S & U 09-NB | 23,352 | | 23,352 | | |
| 0499997. | Totals (Gross) | 1,472,287 | | 1,470,155 | | 2,131 |
| 0499998. | Reinsurance ceded | | | | | |
| 0499999. | Accidental Death Benefits: Totals (Net) | 1,472,287 | | 1,470,155 | | 2,131 |
| 0500001. | 01 CSO 4% CRVM ALB 10-NB | 14,445 | | 14,445 | | |
| 0500002. | 52 INTERCO DISA W/ 58 CSO 3% ANN CRF 49-51,59,61,64,67-82,84-92 | 4,361 | | 4,361 | | |
| 0500003. | 52 INTERCO DISA W/ 58 CSO 3% ANN CRF ALB S & U 71-78,80-83,88 | 118 | | 118 | | |
| 0500004. | 52 INTERCO DISA W/ 58 CSO 3.5% ANN CRF 83-88 | 96 | | 96 | | |
| 0500005. | 52 INTERCO DISA W/ 58 CSO 5% ANN CRF 84-01 | 1,974 | | 1,974 | | |
| 0500006. | 52 INTERCO DISA W/ 80 CSO 5% ANN CRF 89-01 | 2,578 | | 2,578 | | |
| 0500007. | 52 INTERCO DISA, PER 2, W/ 58 CSO 3% | 1,594,006 | | 1,594,006 | | |
| 0500008. | 52 INTERCO DISA, PER 2, W/ 58 CSO 3% ANN CRF 84-10 | 94,036 | | 89,420 | | 4,616 |
| 0500009. | 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3% ANN CRF 66-73 | 24,298 | | 24,298 | | |
| 0500010. | 52 INTERCO DISA, PER 2, BEN 4&5 W/ 58 CSO 3.5% MO CRF 72-81 | 195,817 | | 195,817 | | |
| 0500011. | 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% ANN CRF 61,64,66-04,06,10 | 2,124,101 | | 2,080,618 | | 43,483 |
| 0500012. | 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 4.5% ANN CRF 81-90,92-01,03,09 | 323,185 | | 323,185 | | |
| 0500013. | 52 INTERCO DISA W/ 80 CSO 5% ANN CRF ALB S & U 94 | 244 | | 244 | | |
| 0500014. | 52 INTERCO DISA W/ 80 CSO 5.5% ANN CRF ALB S & U 87-92 | 14,497 | | 14,497 | | |
| 0500015. | 52 INTERCO DISA W/ 80 CSO 6% ANN CRF ALB S & U 85-86 | 6,807 | | 6,807 | | |
| 0500016. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4% ANN CRF ALB 95-NB | 4,262 | | 4,262 | | |
| 0500017. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF 87,89-05 | 28,966 | | 28,966 | | |
| 0500018. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.5% ANN CRF ALB 95-NB | 146,298 | | 146,298 | | |
| 0500019. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 4.75% ANN CRF ALB 99 | 59 | | 59 | | |
| 0500020. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF 93-94 | 815 | | 815 | | |
| 0500021. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5% ANN CRF ALB 93-99 | 36,254 | | 36,254 | | |
| 0500022. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.25% ANN CRF ALB 92-98 | 7,076 | | 7,076 | | |
| 0500023. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF 87-99,01,04,06-07,09,N | 170,516 | | 170,516 | | |
| 0500024. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 5.5% ANN CRF ALB 91-93 | 26,860 | | 26,860 | | |
| 0500025. | 52 INTERCO DISA, PER 2, BEN 5 W/ 80 CSO 6% ANN CRF 83-86,88 | 83,358 | | 83,358 | | |
| 0500026. | 52 INTERCO DISA, PER 2, W/ 01 CSO 4% ANN CRF 10-NB | 5,367 | | 5,367 | | |
| 0500027. | 52 INTERCO DISA W/ 01 CSO 4% ANN CRF ALB S & U 09-NB | 200,231 | | 200,231 | | |
| 0500028. | 26 Class (3) 150% W/ 41 CSO 3% MOD 59-60 | 5 | | 5 | | |

# 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 |
|---|---|---|---|---|---|
| 0500029. 85 CIDA W/ 80 CSO 4.5% ANN CRF 91-01,03 | 158,739 | | 142,890 | | 15,849 |
| 0599997. Totals (Gross) | 5,269,371 | | 5,205,423 | | 63,948 |
| 0599998. Reinsurance ceded | 273,234 | | 273,234 | | |
| 0599999. Disability-Active Lives: Totals (Net) | 4,996,137 | | 4,932,189 | | 63,948 |
| 0600001. 26-33 INTERCO DISA W/ 41 CSO 3% | 11,336 | | 11,336 | | |
| 0600002. 52 INTERCO DISA W/ 58 CSO 3% 83-01 | 107,415 | | 107,415 | | |
| 0600003. 52 INTERCO DISA, PER 2, W/ 58 CSO 3% | 5,387,579 | | 5,387,579 | | |
| 0600004. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 2.5% 48-NB | 4,768,729 | | 4,768,568 | | 162 |
| 0600005. 52 INTERCO DISA, PER 2, BEN 5 W/ 58 CSO 3% 63-NB | 20,863,461 | | 20,863,461 | | |
| 0600006. 70 INTERCO DISA 2% | 190,160 | | | | 190,160 |
| 0600007. 70 INTERCO DISA 3% | 61,666 | | | | 61,666 |
| 0600008. 70 INTERCO DISA 3.5% | 2,590 | | | | 2,590 |
| 0600009. 70 INTERCO DISA 4.5% 84-88 | 508,952 | | | | 508,952 |
| 0600010. 26 Class (3) W/ 41 CSO 3% 57-62 | 18,955 | | 18,955 | | |
| 0699997. Totals (Gross) | 31,920,843 | | 31,157,314 | | 763,529 |
| 0699998. Reinsurance ceded | 1,194,263 | | 495,151 | | 699,112 |
| 0699999. Disability-Disabled Lives: Totals (Net) | 30,726,581 | | 30,662,164 | | 64,417 |
| 0700001. Deficiency Reserve | 86,641,305 | | 86,223,783 | | 417,521 |
| 0700002. Non-Deduction of Deferred Fractional Premium or Return of Premium | 25,774,117 | | 25,609,393 | | 164,724 |
| 0700003. Cash Surrender Value in Excess of Reserve | 8,764,563 | | 8,764,563 | | |
| 0700004. Guaranteed Minimum Death Benefit Reserve for VUL Policies | 24,405,744 | | 23,620,677 | | 785,066 |
| 0799997. Totals (Gross) | 145,585,729 | | 144,218,417 | | 1,367,312 |
| 0799998. Reinsurance ceded | 42,848,795 | | 42,846,544 | | 2,251 |
| 0799999. Miscellaneous Reserves: Totals (Net) | 102,736,934 | | 101,371,874 | | 1,365,060 |
| 9999999. Totals (Net) - Page 3, Line 1 | 39,330,245,136 | | 32,785,592,562 | | 6,544,652,574 |

# 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.

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: $ 2,555,696,442

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: $ 3,698,422,072

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 | Increase in Actuarial Reserve Due to Change |
| Description of Valuation Class | Changed From | Changed To | |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 6.25% IMM & DEF 98 | 83 GAM 5.5% IMM & DEF 85-98 | 65 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 6.5% IMM & DEF 94 | 83 GAM 5.5% IMM & DEF 85-98 | 204,950 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 6.75% IMM & DEF 96-97 | 83 GAM 5.5% IMM & DEF 85-98 | 133,323 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 7% IMM & DEF 93 | 83 GAM 5.5% IMM & DEF 85-98 | 1,252,181 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 7.25% IMM & DEF 95 | 83 GAM 5.5% IMM & DEF 85-98 | 4,468,865 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 7.75% IMM & DEF 92 | 83 GAM 5.5% IMM & DEF 85-98 | 6,259,106 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 8% IMM & DEF 87 | 83 GAM 5.5% IMM & DEF 85-98 | 20,716,117 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 8.25% IMM & DEF 90-91 | 83 GAM 5.5% IMM & DEF 85-98 | 58,114,591 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 8.75% IMM & DEF 88-89 | 83 GAM 5.5% IMM & DEF 85-98 | 54,069,145 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 9.25% IMM & DEF 86 | 83 GAM 5.5% IMM & DEF 85-98 | 18,424,325 |
| Annuities (excluding supplementary contracts with life contingencies) | 83 GAM 11% IMM & DEF 85 | 83 GAM 5.5% IMM & DEF 85-98 | 17,590,805 |
| 0199999. Subtotal (Page 7, Line 6) | XXX | XXX | 181,233,475 |
| 9999999 - Total (Column 4, only) | | | 181,233,475 |

ALLSTATE LIFE INSURANCE COMPANY
Statement in Response to Interrogatory 3 of Exhibit 5
December 31, 2011

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 2011 the Company did not introduce any new fixed life plans with non-guaranteed elements.

Fixed Annuities

In 2011, the Company did not introduce any new fixed annuity plans.

Equity Linked Annuities and Equity Indexed Annuities

In 2011, the Company did not introduce any new equity linked or equity indexed annuity plans.

Variable Annuities

In 2011, 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 2011, 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. Credited interest rates were changed for certain universal life and annuity plans during 2011 as described below.

Life

Base 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 8.50-10%. Base credited rates offered on Single Premium Life (SPL) have varied over a range from 1.50% to 4.75%.

Fixed Annuities

Base 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%. Base credited rates offered on new and renewing FPDA, and SPDA with Market Value Adjustment (MVA) have varied over a range of .15% to 3.60%. The participation rate for new and renewing Treasury Linked Annuities (T-Link) have ranges from 10%-100%.

Equity Linked Annuities

The participation rate for new and renewing 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 rates 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 7.5%.

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 2011 and

ii) Authorized by the company to be illustrated on new and existing business during 2011,

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 | 1-26-12<br>Date |
| Deferred & Payout Annuities: | Robert Koth, FSA, MAAA<br>Sr. Actuary & Director | Robert Koth<br>Signature | 1-26-12<br>Date |

ALLSTATE LIFE INSURANCE COMPANY
Exhibit 5, Interrogatory 6.2
12/31/2011

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 | 10,101,798 | 3,458,124 | | | 4,812 | 6,527,243 | 4,230 | 105,521 | 1,868 |
| 2. | Additional contract reserves (a) | 281,356,455 | 119,913,868 | | | 143,757 | 161,245,023 | 1,725 | | 52,082 |
| 3. | Additional actuarial reserves-Asset/Liability analysis | 7,800,000 | 3,301,679 | | | 3,976 | 4,489,918 | 159 | 2,824 | 1,444 |
| 4. | Reserve for future contingent benefits | | | | | | | | | |
| 5. | Reserve for rate credits | | | | | | | | | |
| 6. | Aggregate write-ins for reserves | | | | | | | | | |
| 7. | Totals (Gross) | 299,258,252 | 126,673,671 | | | 152,545 | 172,262,184 | 6,114 | 108,345 | 55,394 |
| 8. | Reinsurance ceded | 74,857,380 | 70,481,260 | | | 24,585 | 4,192,064 | | 105,521 | 53,950 |
| 9. | Totals (Net) | 224,400,872 | 56,192,411 | | | 127,960 | 168,070,120 | 6,114 | 2,824 | 1,444 |
| | CLAIM RESERVE | | | | | | | | | |
| 10. | Present value of amounts not yet due on claims | 22,985,393 | 18,563,910 | 683,546 | | 100,709 | 3,625,338 | 11,891 | | |
| 11. | Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | |
| 12. | Reserve for future contingent benefits | | | | | | | | | |
| 13. | Aggregate write-ins for reserves | | | | | | | | | |
| 14. | Totals (Gross) | 22,985,393 | 18,563,910 | 683,546 | | 100,709 | 3,625,338 | 11,891 | | |
| 15. | Reinsurance ceded | 1,525,151 | 780,921 | 683,546 | | 60,684 | | | | |
| 16. | Totals (Net) | 21,460,243 | 17,782,989 | | | 40,025 | 3,625,338 | 11,891 | | |
| 17. | TOTAL (Net) | 245,861,115 | 73,975,400 | | | 167,984 | 171,695,457 | 18,005 | 2,824 | 1,444 |
| 18. | TABULAR FUND INTEREST | 9,373,428 | 2,923,118 | | | 5,327 | 6,444,567 | 416 | | |
| | 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.

**ALLSTATE LIFE INSURANCE COMPANY**

**EXHIBIT 6 – AGGREGATE RESERVES FOR A&H POLICIES – Line 2**

**VALUATION STANDARDS FOR ADDITIONAL CONTRACT RESERVES**

**December 31, 2011**

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 Direct Response
    a. Morbidity: Company Experience
    b. Mortality: 1983 GAM
    c. Interest: 4.5%
    d. Method: 2 Year FPT, Mid-terminal reserves

3. Long Term Care
    e. Morbidity: Company Experience
    f. Mortality: 1983 GAM (issue years 1998 - 2004), 1994 GAM (issue years 2005 - 2008)
    g. Interest: 4.0% - 4.5%
    h. Method: 1 Year FPT, Mid-terminal reserves

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

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

6. New HIP
    a. Morbidity: Pricing loaded 10% with experienced cumulative anti-selection
    b. Interest: 4.5%
    c. Method: 2 Year Preliminary Term
    d. Lapse: Minimum (80% of pricing lapse rate*, 8%)

7. 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%)

8. 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%)

9. 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%)

* Rate varies by year

**ALLSTATE LIFE INSURANCE COMPANY**
**EXHIBIT 6 - Line 16**
**Additional Information For Certain Annual Statement Reserves**
**December 31, 2011**

| Exhibit 6 Column | Policy Coverage | Incurral Year | Mortality Table | Morbidity Table | Discounted At Interest? | Interest Rate | Annual Statement Reserve | Reserve** Without Discounting | Amount of Discount |
|---|---|---|---|---|---|---|---|---|---|
| 2 | Medical | 2005 | None | Company's | Yes | 4.50% | 103,196 | 105,386 | 2,190 |
| | | 2006 | None | Insured | Yes | 4.00% | 494,635 | 511,371 | 16,736 |
| | | 2007 | None | Data | Yes | 4.00% | 699,469 | 726,992 | 27,523 |
| | | 2008 | None | | Yes | 4.00% | 2,042,577 | 2,156,339 | 113,762 |
| | | 2009 | None | | Yes | 4.00% | 3,125,621 | 3,336,418 | 210,797 |
| | | 2010 | None | | Yes | 4.00% | 4,438,285 | 4,735,772 | 297,487 |
| | | 2011 | None | | Yes | 4.00% | 6,877,650 | 7,403,899 | 526,249 |
| | | | | | | Subtotal | $17,781,433 | $18,976,177 | $1,194,744 |
| 2 | Disability Income | 2011 | None | | Yes | 4.00% | 1,556 | 1,587 | 31 |
| 5 | Disability Income | Various | None | | Yes | 4.00% | 40,025 | 40,818 | 793 |
| 6 | Disability Income | Various | None | | Yes | 4.00% | 3,625,338 | 3,697,134 | 71,796 |
| 7 | Disability Income | Various | None | | Yes | 4.00% | 11,891 | 12,126 | 235 |
| | | | | | | **Grand total** | **$21,460,243** | **$22,727,842** | **$1,267,599** |

** 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 | 5,432,500,309 | | 2,396,956,581 | 1,169,423 | | 3,034,374,306 |
| 2. Deposits received during the year | 195,413,919 | | 168,034,932 | 249,014 | | 27,129,973 |
| 3. Investment earnings credited to the account | 207,772,898 | | 129,763,731 | 38,412 | | 77,970,755 |
| 4. Other net change in reserves | 65,607,221 | | 43,226,464 | | | 22,380,757 |
| 5. Fees and other charges assessed | 9,040,325 | | 9,040,325 | | | |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 1,158,186,123 | | 258,612,220 | 441,510 | | 899,132,393 |
| 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) | 4,734,067,898 | | 2,470,329,162 | 1,015,339 | | 2,262,723,397 |
| 10. Reinsurance balance at the beginning of the year | 242,026,631 | | 231,624,092 | 4,588,026 | 3,355,727 | 2,458,786 |
| 11. Net change in reinsurance assumed | (36,589,343) | | (37,327,714) | 673,705 | (104,772) | 169,438 |
| 12. Net change in reinsurance ceded | (196,935) | | | | | (196,935) |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | 205,634,223 | | 194,296,378 | 5,261,731 | 3,250,955 | 2,825,159 |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 4,939,702,121 | | 2,664,625,540 | 6,277,070 | 3,250,955 | 2,265,548,556 |

# 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 | 1,336,202 | | | 1,048,670 | | | | 287,532 | | | |
| | 1.2 Reinsurance assumed | 76,724 | | | 66,135 | | | | 10,589 | | | |
| | 1.3 Reinsurance ceded | | | | 2,482 | | | | (2,482) | | | |
| | 1.4 Net | 1,412,925 | | | 1,112,322 | | | | 300,603 | | | |
| 2. In course of settlement: | | | | | | | | | | | | |
| 2.1 Resisted | 2.11 Direct | 64,511 | | 64,511 | | | | | | | | |
| | 2.12 Reinsurance assumed | 14,109,171 | | 13,859,171 | | | | 250,000 | | | | |
| | 2.13 Reinsurance ceded | 4,300,000 | | 4,100,000 | | | | 200,000 | | | | |
| | 2.14 Net | 9,873,682 | | (b) 9,823,682 | (b) | | (b) | (b) 50,000 | | | | |
| 2.2 Other | 2.21 Direct | 40,230,270 | | 35,064,679 | | | | 2,060,591 | | 2,805,000 | | 300,000 |
| | 2.22 Reinsurance assumed | 54,690,652 | | 51,933,784 | | | | 1,553,310 | | 428 | | 1,203,130 |
| | 2.23 Reinsurance ceded | 21,128,977 | | 15,957,088 | | | | 2,066,889 | | 2,805,000 | | 300,000 |
| | 2.24 Net | 73,791,945 | | (b) 71,041,375 | (b) | | (b) | (b) 1,547,012 | | (b) 428 | (b) | (b) 1,203,130 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | 29,459,381 | | 15,399,474 | | | 405,846 | 3,877,970 | | 8,331,959 | 1,011,750 | 432,382 |
| | 3.2 Reinsurance assumed | 35,328,247 | | 22,984,100 | | | | 13,500 | | 25,998 | | 12,304,649 |
| | 3.3 Reinsurance ceded | 14,263,721 | | 1,807,221 | | | 405,846 | 3,755,240 | | 6,878,790 | 1,011,750 | 404,874 |
| | 3.4 Net | 50,523,906 | | (b) 36,576,353 | (b) | | (b) | (b) 136,230 | | (b) 1,479,167 | (b) | (b) 12,332,157 |
| 4. TOTALS | 4.1 Direct | 71,090,363 | | 50,528,663 | 1,048,670 | | 405,846 | 5,938,561 | 287,532 | 11,136,959 | 1,011,750 | 732,382 |
| | 4.2 Reinsurance assumed | 104,204,793 | | 88,777,055 | 66,135 | | | 1,816,810 | 10,589 | 26,426 | | 13,507,779 |
| | 4.3 Reinsurance ceded | 39,692,698 | | 21,864,309 | 2,482 | | 405,846 | 6,022,129 | (2,482) | 9,683,790 | 1,011,750 | 704,874 |
| | 4.4 Net | 135,602,458 | (a) | (a) 117,441,409 | 1,112,322 | | | (a) 1,733,242 | 300,603 | 1,479,595 | | 13,535,287 |

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... 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 $ 30,662,164 Individual Annuities $ 2,998,672 , Credit Life (Group and Individual) $ ..... , and Group Life $ 64,417 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 17,782,989 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 3,677,343 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 | 1,643,551,132 | | 358,539,142 | 754,211,345 | 2,419 | | 31,219,943 | 473,474,174 | 23,960,899 | | 2,143,210 |
| 1.2 Reinsurance assumed | 972,490,530 | | 415,528,778 | 453,886,042 | 117,844 | | 11,267,482 | 61,878,332 | 11,683 | | 29,800,368 |
| 1.3 Reinsurance ceded | 417,135,672 | | 108,557,557 | 110,634,785 | | | 24,526,250 | 155,602,386 | 15,864,507 | | 1,950,186 |
| 1.4 Net | (d) 2,198,905,990 | | 665,510,363 | 1,097,462,603 | 120,263 | | 17,961,174 | 379,750,121 | 8,108,075 | | 29,993,392 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 71,090,363 | | 50,528,663 | 1,048,670 | | 405,846 | 5,938,561 | 287,532 | 11,136,959 | 1,011,750 | 732,382 |
| 2.2 Reinsurance assumed | 104,204,793 | | 88,777,055 | 66,135 | | | 1,816,810 | 10,589 | 26,426 | | 13,507,779 |
| 2.3 Reinsurance ceded | 39,692,698 | | 21,864,309 | 2,482 | | 405,846 | 6,022,129 | (2,482) | 9,683,790 | 1,011,750 | 704,874 |
| 2.4 Net | 135,602,458 | | 117,441,409 | 1,112,322 | | | 1,733,242 | 300,603 | 1,479,595 | | 13,535,287 |
| 3. Amounts recoverable from reinsurers December 31, current year | 3,468,580 | | 3,093,788 | 41,365 | | | | 327,990 | | | 5,438 |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 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 | | 114,965,525 | 1,534,321 | | | 1,238,916 | 822,429 | 1,075,281 | | 11,616,393 |
| 5. Amounts recoverable from reinsurers December 31, prior year | 5,682,361 | | 5,524,346 | 25,761 | | | 82,763 | 49,491 | | | |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 1,644,880,845 | | 361,472,340 | 753,801,389 | 2,419 | | 31,270,136 | 473,059,907 | 23,572,109 | | 1,702,543 |
| 6.2 Reinsurance assumed | 979,396,072 | | 419,105,158 | 453,876,482 | 117,844 | | 12,643,954 | 61,768,292 | 38,109 | | 31,846,233 |
| 6.3 Reinsurance ceded | 418,807,551 | | 110,160,693 | 110,652,870 | | | 25,375,828 | 155,878,403 | 15,097,829 | | 1,641,928 |
| 6.4 Net | 2,205,469,366 | | 670,416,805 | 1,097,025,001 | 120,263 | | 18,538,263 | 378,949,796 | 8,512,390 | | 31,906,848 |

(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 $ 1,851,711 in Line 1.1, $ 2,998,672 in Line 1.4.
$ 1,851,711 in Line 6.1, and $ 2,998,672 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 $ 3,260,584 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 | 9,836,776 | 17,556,572 | 7,719,796 |
| 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 | 1,090,039 | 1,170,205 | 80,166 |
| 7. | Derivatives (Schedule DB) | | | |
| 8. | Other invested assets (Schedule BA) | 2,194,645 | 1,190,428 | (1,004,217) |
| 9. | Receivables for securities | 377,066 | 228,816 | (148,249) |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | |
| 11. | Aggregate write-ins for invested assets | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 13,498,526 | 20,146,022 | 6,647,496 |
| 13. | Title plants (for Title insurers only) | | | |
| 14. | Investment income due and accrued | | 168,361 | 168,361 |
| 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 | 272,437 | 324,444 | 52,007 |
| | 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 | 243,476,663 | 304,776,142 | 61,299,479 |
| 19. | Guaranty funds receivable or on deposit | | | |
| 20. | Electronic data processing equipment and software | 346,667 | 606,667 | 260,000 |
| 21. | Furniture and equipment, including health care delivery assets | 14,504 | 17,533 | 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 | 1,108,338 | 999,874 | (108,464) |
| 25. | Aggregate write-ins for other than invested assets | 246,276,826 | 563,571,818 | 317,294,992 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 504,993,961 | 890,610,860 | 385,616,899 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 504,993,961 | 890,610,860 | 385,616,899 |
| | **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 | 207,643,706 | 523,924,028 | 316,280,322 |
| 2502. | Prepaid commissions | 37,982,031 | 39,117,347 | 1,135,316 |
| 2503. | Customer receivable | 566,475 | 467,350 | (99,125) |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 84,614 | 63,093 | (21,521) |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 246,276,826 | 563,571,818 | 317,294,992 |

# 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 loan-backed and other structured securities, are stated at amortized cost using the effective yield 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 utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities.*

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. 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 equivalents are carried at amortized cost. 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 consists of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments, collateral loans and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally recorded based on the underlying GAAP equity of the investee, with undistributed earnings or losses reflected in unassigned surplus. Income is recognized upon cash distribution to the extent it does not exceed undistributed earnings. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits. Collateral loans are carried at the outstanding principal balance and any related accrued interest. Surplus notes are carried at either their face value or at a reduced face value based on a prescribed statement factor calculation.

Investment income consists primarily of interest and is recognized on an accrual basis using the effective yield method. Interest income for loan-backed and structured securities is determined considering estimated paydowns, including prepayments, 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 that are 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 for loan-backed 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. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

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, including calls and principal payments, 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 other than temporarily impaired. 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 (fair value is less than amortized cost). 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 the security is written down to fair value. The difference between the fair value and amortized cost is recognized in realized capital losses. If management has not made the decision to sell the loan-backed or structured security, then the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost and management does not have the intent and ability to retain the loan-backed and structured security for a period of the time sufficient to recover the amortized cost basis, an OTTI shall be considered to have occurred and the Company recognizes a realized loss equal to the difference between the fair value and the amortized cost. If the present value of the discounted cash flows expected to be collected is less than the amortized cost and management has the intent and ability to retain the loan-backed and structured security, the security is considered OTTI and the Company recognizes a realized loss for the difference between the present value of the discounted cash flows and the amortized cost.

# NOTES TO FINANCIAL STATEMENTS

Realized capital losses recognized on all bonds due to OTTI resulting from changes in the general level of interest rates are reported through the interest maintenance reserve ("IMR"), and OTTI realized losses that are not a result of changes in the general level of interest rates are reported directly through the Summary of Operations and are included in the asset valuation reserve ("AVR").

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) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades 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 that may be 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 and floor agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts 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 purchase private placement securities, commitments to extend mortgage loan, financial guarantees and credit guarantees 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. Benefit reserves for modified guaranteed annuity 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, 2011 and 2010. Reserve interest rates for annuity products ranged from 2.50% to 11.25% at both December 31, 2011 and 2010.

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% at both December 31, 2011 and 2010. 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.

**AVR and IMR**

The Company establishes AVR and IMR 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"), insurance reserves, investments 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 $99 million and $147 million less than the fund balances at December 31, 2011 and 2010, respectively. Of these amounts, $50 million and $85 million related to variable annuity contracts that were reinsured at December 31, 2011 and 2010, 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.

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 B, 32 and 34.

2. Accounting Changes and Corrections of Errors

For the year ended December 31, 2011, the Company changed the valuation interest rate on a closed block of non-participating paid-up group annuities to align with supporting assets, which resulted in a reserve increase of $181 million. The change in valuation interest rate was reported as a change in valuation basis and in accordance with SSAP No. 51, *Life Contracts ("SSAP No. 51"),* meets the definition of an accounting change as defined in SSAP No. 3, *Accounting Changes and Corrections of Errors.* In addition, per SSAP No. 51, the $181 million reserve change was recorded directly to surplus (Page 4, Line 43). The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2010.

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 2011 and 2010, the Company recognized yearly goodwill amortization of $46 thousand and $547 thousand, respectively, related to this acquisition. At December 31, 2011, the goodwill was fully amortized.

B. Statutory Merger

The Company did not participate in business combinations taking the form of a statutory merger in 2011 or 2010.

C. Assumption Reinsurance

The Company did not record goodwill resulting from assumption reinsurance in 2011 or 2010.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above in 2011 or 2010.

4. Discontinued Operations

The Company did not have discontinued operations in 2011 or 2010.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in 2011 and 2010 were 3.76% and 6.25%, and 4.00% and 10.00%, respectively. All new mortgage loans were commercial.

2. In 2011, ten commercial mortgage loans with carrying values of $85 million, excluding interest, were refinanced at market rates. The decline in interest rates on these loans ranged from 0.05% to 2.36%. In 2010, eight commercial mortgage loans with carrying values of $114 million, excluding interest, were refinanced at market rates. The decline in interest rates on these loans ranged from 0.19% to 2.54%. Interest rates were not reduced on commercial mortgage loans as a result of troubled debt restructuring in 2011 or 2010.

3. For loans acquired during 2011 and 2010, the maximum percentage of any one loan to the value of security at the time of the loan was 85.8% and 109.1%, respectively.

| (in millions) | 2011 | 2010 |
|---|---|---|
| 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 | $ - | $ - |

# NOTES TO FINANCIAL STATEMENTS

| | | | |
|---|---|---|---|
| 6. | Current year impaired loans with a related allowance for credit losses | $ - | $ - |
| | a. Related allowance for credit losses | $ - | $ - |
| 7. | Impaired mortgage loans without an allowance for credit losses | $ 196 | $ 93 |
| 8. | Average recorded investment in impaired loans | $ 128 | $ 142 |
| 9. | Interest income recognized during the period the loans were impaired | $ - | $ 34 |
| 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 |
| | b. Additions charged to operations | - | - |
| | c. Direct write-downs charged against the allowances | - | (53) |
| | d. Recoveries of amounts previously charged off | - | (34) |
| | e. Balance at end of period | $ - | $ - |

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 considered 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 mortgage loan restructurings was $9 million at December 31, 2011. The Company did not have investments in troubled loan restructurings at December 31, 2010.

2. In 2011, the Company realized capital losses of $3 million related to troubled loan restructurings. The Company did not realize capital losses related to troubled loan restructurings in 2010.

3. The Company did not enter into contractual commitments to lend additional funds to debtors owning receivables whose terms were modified in 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 2011 or 2010.

D. Loan-Backed Securities

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

2. 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.

| (in millions) | 2011 | | | | 2010 | | | |
|---|---|---|---|---|---|---|---|---|
| | | Recognized OTTI | | | | Recognized OTTI | | |
| Basis of Impairment | Amortized Cost Before OTTI | Interest | Non-interest | Fair Value | Amortized Cost Before OTTI | Interest | Non-interest | Fair Value |
| **1st Quarter** | | | | | | | | |
| Non-interest related | $ 427 | $ - | $ (16) | $ 293 | $ 667 | $ - | $ (71) | $ 277 |
| Intent to sell | 82 | (14) | - | 68 | 174 | (21) | - | 117 |
| Total 1st Quarter | $ 509 | $ (14) | $ (16) | $ 361 | $ 841 | $ (21) | $ (71) | $ 394 |
| **2nd Quarter** | | | | | | | | |
| Non-interest related | $ 460 | $ - | $ (29) | $ 321 | $ 556 | $ (19) | $ (90) | $ 237 |
| Intent to sell | 43 | (5) | - | 38 | 51 | (7) | - | 30 |
| Total 2nd Quarter | $ 503 | $ (5) | $ (29) | $ 359 | $ 607 | $ (26) | $ (90) | $ 267 |
| **3rd Quarter** | | | | | | | | |
| Non-interest related | $ 348 | $ - | $ (47) | $ 214 | $ 513 | $ (10) | $ (69) | $ 273 |
| Intent to sell | 41 | (3) | - | 38 | 15 | (1) | - | 15 |
| Total 3rd Quarter | $ 389 | $ (3) | $ (47) | $ 252 | $ 528 | $ (11) | $ (69) | $ 288 |
| **4th Quarter** | | | | | | | | |
| Non-interest related | $ 389 | $ - | $ (58) | $ 245 | $ 555 | $ - | $ (86) | $ 303 |
| Intent to sell | 14 | (1) | - | 13 | 5 | - | - | 5 |
| Total 4th Quarter | $ 403 | $ (1) | $ (58) | $ 258 | $ 560 | $ - | $ (86) | $ 308 |
| **Year-to-date** | | $ (23) | $ (150) | | | $ (58) | $ (316) | |

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 2011 or 2010.

3. 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.

| ($ in millions) | | Amortized Cost Before OTTI | Present Value of Projected Cash | Recognized OTTI | | Amortized Cost After OTTI | Fair |
|---|---|---|---|---|---|---|---|
| Reporting Period | CUSIP | Adjustments | Flows | Interest | Non-interest | Adjustments | Value |
| **1st Quarter 2011** | 00441YAC6 | $ 8 | $ 7 | $ - | $ (1) | $ 7 | $ 7 |
| | 004421EX7 | 5 | 5 | - | - | 5 | 4 |
| | 00442BAD3 | 6 | 6 | - | - | 6 | 3 |
| | 02151LAA4 | 15 | 14 | - | (1) | 14 | 10 |
| | 02151NAB8 | 15 | 14 | - | (1) | 14 | 8 |
| | 05948KW54 | 7 | 7 | - | - | 7 | 6 |
| | 12489WQG2 | 16 | 16 | - | - | 16 | 15 |
| | 1248MGAP9 | 7 | 7 | - | - | 7 | 6 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 12566TAN7 | - | - | - | - | - | - |
| | 126670CK2 | 11 | 11 | - | - | 11 | 7 |
| | 126670CL0 | 22 | 22 | - | - | 22 | 19 |
| | 126670GS1 | 8 | 8 | - | - | 8 | 3 |
| | 126670GT9 | 5 | 5 | - | - | 5 | 3 |
| | 126670QV3 | 23 | 23 | - | - | 23 | 19 |
| | 12667GUS0 | 22 | 22 | - | - | 22 | 20 |
| | 126683AC5 | 4 | 4 | - | - | 4 | 3 |
| | 126683AD3 | 9 | 9 | - | - | 9 | 2 |
| | 12668BVD2 | 12 | 11 | - | (1) | 11 | 10 |
| | 14983AAA7 | 1 | 1 | - | - | 1 | - |
| | 17311YAE3 | 13 | 13 | - | - | 13 | 10 |
| | 43718MAD6 | 20 | 20 | - | - | 20 | 10 |
| | 464125AC7 | 5 | 5 | - | - | 5 | 4 |
| | 464125AD5 | 7 | 7 | - | - | 7 | 5 |
| | 46412RAE5 | 16 | 15 | - | (1) | 15 | 9 |
| | 46625YA60 | 4 | 2 | - | (2) | 2 | 3 |
| | 46625YQ55 | 2 | 2 | - | - | 2 | 2 |
| | 46629QAH9 | - | - | - | - | - | - |
| | 46630LAJ3 | 1 | 1 | - | - | 1 | 1 |
| | 46630LAK0 | 2 | 1 | - | (1) | 1 | 1 |
| | 46630LAL8 | - | - | - | - | - | - |
| | 46630MAG7 | 10 | 10 | - | - | 10 | 7 |
| | 52520MFB4 | 23 | 22 | - | (1) | 22 | 20 |
| | 52523KAL8 | 12 | 12 | - | - | 12 | 11 |
| | 576449AB8 | 10 | 10 | - | - | 10 | 6 |
| | 593171AS0 | 10 | 9 | - | (1) | 9 | 1 |
| | 593171BJ9 | 13 | 12 | - | (1) | 12 | 3 |
| | 59317AAA9 | 6 | 4 | - | (2) | 4 | 3 |
| | 61750HAH9 | 4 | 3 | - | (1) | 3 | 3 |
| | 61750SAE2 | 15 | 14 | - | (1) | 14 | 7 |
| | 64352VMC2 | 3 | 3 | - | - | 3 | 2 |
| | 65536VAD9 | 16 | 15 | - | (1) | 15 | 11 |
| | 68403BAG0 | 4 | 4 | - | - | 4 | 3 |
| | 748351AR4 | 6 | 6 | - | - | 6 | 4 |
| | 75970HAK6 | 1 | 1 | - | - | 1 | 1 |
| | 76110HS42 | 9 | 9 | - | - | 9 | 7 |
| | 76110VST6 | 8 | 8 | - | - | 8 | 2 |
| | 94985WDZ1 | 11 | 11 | - | - | 11 | 12 |
| Total 1st quarter 2011 | | $ 427 | $ 411 | $ - | $ (16) | $ 411 | $ 293 |
| **2nd Quarter 2011** | 004421EX7 | $ 4 | $ 4 | $ - | $ - | $ 4 | $ 3 |
| | 00442BAD3 | 7 | 6 | - | (1) | 6 | 3 |
| | 02151LAA4 | 14 | 14 | - | - | 14 | 9 |
| | 02151NAB8 | 13 | 13 | - | - | 13 | 8 |
| | 05948KE54 | 12 | 12 | - | - | 12 | 10 |
| | 05948KW54 | 6 | 6 | - | - | 6 | 5 |
| | 12566TAN7 | - | - | - | - | - | - |
| | 126670GS1 | 9 | 8 | - | (1) | 8 | 5 |
| | 12667GUS0 | 21 | 21 | - | - | 21 | 17 |
| | 126683AC5 | 5 | 4 | - | (1) | 4 | 3 |
| | 126683AD3 | 9 | 8 | - | (1) | 8 | 7 |
| | 12668BVD2 | 10 | 10 | - | - | 10 | 9 |
| | 126694X37 | 30 | 29 | - | (1) | 29 | 24 |
| | 12670BAF6 | 11 | 11 | - | - | 11 | 8 |
| | 14983AAA7 | 1 | 1 | - | - | 1 | - |
| | 16678RBW6 | 4 | 4 | - | - | 4 | 1 |
| | 16678RCE5 | 6 | 5 | - | (1) | 5 | 2 |
| | 173109AH2 | 12 | 11 | - | (1) | 11 | 3 |
| | 17310NAK4 | 1 | 1 | - | - | 1 | - |
| | 17310NAL2 | - | - | - | - | - | - |
| | 17310NAM0 | - | - | - | - | - | - |
| | 17310NAN8 | - | - | - | - | - | - |
| | 17311YAE3 | 12 | 12 | - | - | 12 | 9 |
| | 17312HAJ8 | 2 | 2 | - | - | 2 | 1 |
| | 17312HAK5 | 1 | 1 | - | - | 1 | 1 |
| | 17312HAL3 | 1 | 1 | - | - | 1 | 1 |
| | 2254586G8 | 7 | 6 | - | (1) | 6 | 6 |
| | 225470QV8 | 3 | 3 | - | - | 3 | 1 |
| | 33848JAE5 | 23 | 23 | - | - | 23 | 19 |
| | 43718MAD6 | 20 | 19 | - | (1) | 19 | 10 |
| | 43718VAD6 | 14 | 13 | - | (1) | 13 | 7 |
| | 43718WAD4 | 19 | 17 | - | (2) | 17 | 8 |
| | 466247J46 | 9 | 9 | - | - | 9 | 9 |
| | 46630LAK0 | 1 | 1 | - | - | 1 | 1 |
| | 46630LAL8 | - | - | - | - | - | - |
| | 52108MDS9 | 9 | 5 | - | (4) | 5 | 3 |
| | 52520MFB4 | 22 | 22 | - | - | 22 | 21 |
| | 52523KAL8 | 11 | 11 | - | - | 11 | 10 |
| | 52524MAX7 | 5 | 5 | - | - | 5 | 4 |
| | 576449AB8 | 10 | 9 | - | (1) | 9 | 5 |
| | 593171BJ9 | 11 | 5 | - | (6) | 5 | 3 |
| | 59317AAA9 | 4 | 4 | - | - | 4 | 4 |
| | 606935AP9 | 5 | 4 | - | (1) | 4 | 3 |
| | 61748HVW8 | 15 | 14 | - | (1) | 14 | 12 |
| | 61750SAE2 | 13 | 13 | - | - | 13 | 6 |
| | 64352VMC2 | 3 | 2 | - | (1) | 2 | 2 |
| | 68403BAG0 | 4 | 4 | - | - | 4 | 3 |
| | 73316PBT6 | 2 | 2 | - | - | 2 | 1 |
| | 748351AR4 | 6 | 6 | - | - | 6 | 3 |
| | 74957VAJ8 | 3 | 3 | - | - | 3 | 3 |
| | 7609854U2 | 9 | 9 | - | - | 9 | 8 |
| | 76200RAV0 | 19 | 18 | - | (1) | 18 | 18 |
| | 83612LAE9 | - | - | - | - | - | - |
| | 86359DSR9 | 15 | 14 | - | (1) | 14 | 15 |
| | 94985AAA7 | 7 | 6 | - | (1) | 6 | 7 |
| Total 2nd quarter 2011 | | $ 460 | $ 431 | $ - | $ (29) | $ 431 | $ 321 |
| **3rd quarter 2011** | 00104BAC4 | $ 5 | $ 3 | $ - | $ (2) | $ 3 | $ 3 |
| | 00104BAF7 | 18 | 9 | - | (9) | 9 | 9 |
| | 00442BAD3 | 5 | 5 | - | - | 5 | 2 |
| | 02151LAA4 | 14 | 12 | - | (2) | 12 | 8 |
| | 02151NAB8 | 13 | 12 | - | (1) | 12 | 7 |
| | 04013BAB8 | 3 | 3 | - | - | 3 | 2 |
| | 126670GS1 | 7 | 7 | - | - | 7 | 4 |
| | 126694X37 | 29 | 29 | - | - | 29 | 29 |
| | 12670BAF6 | 10 | 10 | - | - | 10 | 8 |
| | 16208NAD7 | 8 | 8 | - | - | 8 | 8 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 16678RBW6 | 4 | 4 | - | - | 4 | 1 |
| | 173109AG4 | 11 | 10 | - | (1) | 10 | 3 |
| | 173109AH2 | 11 | 5 | - | (6) | 5 | 2 |
| | 17310NAH1 | 4 | 4 | - | - | 4 | 1 |
| | 17310NAJ7 | 1 | - | - | (1) | - | - |
| | 17310NAK4 | 1 | 1 | - | - | 1 | - |
| | 17310NAL2 | - | - | - | - | - | - |
| | 17310NAM0 | - | - | - | - | - | - |
| | 17310NAN8 | - | - | - | - | - | - |
| | 17311YAE3 | 12 | 12 | - | - | 12 | 8 |
| | 17312BAF9 | 12 | 6 | - | (6) | 6 | 1 |
| | 17312HAG4 | 7 | 7 | - | - | 7 | 2 |
| | 17312HAH2 | 5 | 4 | - | (1) | 4 | 2 |
| | 17312HAJ8 | 2 | 2 | - | - | 2 | 1 |
| | 225470QV8 | 3 | 3 | - | - | 3 | 1 |
| | 32029GAC8 | 11 | 11 | - | - | 11 | 5 |
| | 33848JAE5 | 21 | 21 | - | - | 21 | 16 |
| | 36245EAG3 | 1 | - | - | (1) | - | - |
| | 466247J46 | 9 | 8 | - | (1) | 8 | 8 |
| | 46629BAF6 | 4 | 4 | - | - | 4 | 4 |
| | 46629QAH9 | - | - | - | - | - | - |
| | 46630LAH7 | 5 | 2 | - | (3) | 2 | 1 |
| | 46630LAJ3 | 1 | - | - | (1) | - | - |
| | 46630LAK0 | 1 | 1 | - | - | 1 | 1 |
| | 46630LAL8 | - | - | - | - | - | - |
| | 46630LAM6 | - | - | - | - | - | - |
| | 46630MAG7 | 11 | 10 | - | (1) | 10 | 7 |
| | 52108MDS9 | 6 | 3 | - | (3) | 3 | 2 |
| | 52523KAL8 | 11 | 11 | - | - | 11 | 9 |
| | 52524MAX7 | 4 | 4 | - | - | 4 | 4 |
| | 576449AB8 | 9 | 8 | - | (1) | 8 | 4 |
| | 59020UH32 | 6 | 6 | - | - | 6 | 7 |
| | 606935AP9 | 5 | 3 | - | (2) | 3 | 3 |
| | 61748HVW8 | 14 | 13 | - | (1) | 13 | 11 |
| | 61750SAE2 | 13 | 12 | - | (1) | 12 | 6 |
| | 64352VMC2 | 2 | 1 | - | (1) | 1 | 2 |
| | 748351AR4 | 6 | 5 | - | (1) | 5 | 3 |
| | 75970HAK6 | - | - | - | - | - | - |
| | 75970QAK6 | 1 | 1 | - | - | 1 | 1 |
| | 76110HS42 | 9 | 9 | - | - | 9 | 6 |
| | 94983UAD9 | 7 | 6 | - | (1) | 6 | 6 |
| | 94985AAA7 | 6 | 6 | - | - | 6 | 6 |
| Total 3rd quarter 2011 | | $ 348 | $ 301 | $ - | $ (47) | $ 301 | $ 214 |
| **4th quarter 2011** | 00442BAD3 | $ 5 | $ 5 | $ - | $ - | $ 5 | $ 2 |
| | 02151LAA4 | 12 | 11 | - | (1) | 11 | 7 |
| | 02151NAB8 | 12 | 12 | - | - | 12 | 6 |
| | 05948KW54 | 6 | 6 | - | - | 6 | 5 |
| | 059500AG3 | 15 | 14 | - | (1) | 14 | 9 |
| | 05950XAJ5 | 15 | 11 | - | (4) | 11 | 9 |
| | 059523BB5 | 10 | 9 | - | (1) | 9 | 7 |
| | 1248MGAP9 | 7 | 7 | - | - | 7 | 4 |
| | 12543PAK9 | 7 | 6 | - | (1) | 6 | 7 |
| | 126670CK2 | 11 | 11 | - | - | 11 | 6 |
| | 126670CL0 | 21 | 21 | - | - | 21 | 16 |
| | 126670GS1 | 7 | 7 | - | - | 7 | 4 |
| | 12667GUS0 | 21 | 20 | - | (1) | 20 | 18 |
| | 126694X37 | 29 | 29 | - | - | 29 | 27 |
| | 161546HK5 | 1 | 1 | - | - | 1 | - |
| | 16678RBT3 | 3 | 2 | - | (1) | 2 | 2 |
| | 16678RBW6 | 4 | 3 | - | (1) | 3 | 1 |
| | 16678RCE5 | 5 | 3 | - | (2) | 3 | 2 |
| | 16678RCM7 | 5 | 4 | - | (1) | 4 | 4 |
| | 173109AG4 | 10 | 5 | - | (5) | 5 | 3 |
| | 173109AH2 | 5 | 3 | - | (2) | 3 | 2 |
| | 17310MAK6 | 11 | 2 | - | (9) | 2 | 6 |
| | 17310NAH1 | 4 | 2 | - | (2) | 2 | 1 |
| | 17310NAJ7 | - | - | - | - | - | - |
| | 17310NAK4 | 1 | 1 | - | - | 1 | - |
| | 17310NAL2 | - | - | - | - | - | - |
| | 17310NAM0 | - | - | - | - | - | - |
| | 17310NAN8 | - | - | - | - | - | - |
| | 17312BAF9 | 6 | 3 | - | (3) | 3 | 1 |
| | 17312HAG4 | 7 | 3 | - | (4) | 3 | 2 |
| | 17312HAH2 | 4 | 3 | - | (1) | 3 | 1 |
| | 17312HAJ8 | 1 | 1 | - | - | 1 | 1 |
| | 17312HAK5 | 1 | 1 | - | - | 1 | 1 |
| | 17312HAL3 | 1 | 1 | - | - | 1 | - |
| | 225470QV8 | 3 | 3 | - | - | 3 | 1 |
| | 32029GAC8 | 10 | 10 | - | - | 10 | 5 |
| | 36245EAG3 | - | - | - | - | - | - |
| | 36828QSC1 | 6 | 4 | - | (2) | 4 | 3 |
| | 38012TAC6 | 16 | 16 | - | - | 16 | 12 |
| | 43718VAD6 | 13 | 12 | - | (1) | 12 | 7 |
| | 46412RAE5 | 15 | 15 | - | - | 15 | 10 |
| | 46629BAF6 | 4 | 4 | - | - | 4 | 4 |
| | 46629QAH9 | - | - | - | - | - | - |
| | 46630LAH7 | 2 | 1 | - | (1) | 1 | 1 |
| | 46630LAJ3 | - | - | - | - | - | - |
| | 46630LAK0 | - | - | - | - | - | 1 |
| | 46630LAL8 | - | - | - | - | - | - |
| | 46630LAM6 | - | - | - | - | - | - |
| | 46630MAG7 | 9 | 9 | - | - | 9 | 7 |
| | 46630MAH5 | 1 | 1 | - | - | 1 | 1 |
| | 52523KAL8 | 11 | 11 | - | - | 11 | 9 |
| | 52524MAX7 | 4 | 4 | - | - | 4 | 3 |
| | 55309NAA9 | 2 | - | - | (2) | - | 1 |
| | 576449AB8 | 8 | 8 | - | - | 8 | 4 |
| | 60687UAK3 | 13 | 5 | - | (8) | 5 | 4 |
| | 606935AP9 | 3 | 1 | - | (2) | 1 | 2 |
| | 61748HVW8 | 13 | 13 | - | - | 13 | 10 |
| | 64352VMC2 | 1 | 1 | - | - | 1 | 2 |
| | 68403BAG0 | 4 | 4 | - | - | 4 | 3 |
| | 73316PBT6 | 2 | 2 | - | - | 2 | 1 |
| | 75970HAK6 | - | - | - | - | - | - |
| | 75970JAK2 | 1 | - | - | (1) | - | - |
| | 75970QAK6 | - | - | - | - | - | - |
| | 88653PAA7 | 1 | - | - | (1) | - | - |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| Total 4th quarter 2011 | | $ 389 | $ 331 | $ - | $ (58) | $ 331 | $ 245 |
| **2011 Year-to-date** | | | | $ - | $ (150) | | |
| **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 |
| | 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 | - |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 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 |
| | 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 | 3 | - | (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 | $ 444 | $ (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 |

# NOTES TO FINANCIAL STATEMENTS

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| | 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 |
| | 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) | | |

4. The following table provides the aggregate fair value and unrealized losses for all impaired (fair value is less than cost or amortized cost) 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)** | **2011** | | **2010** | |
|---|---|---|---|---|
| | **Fair Value** | **Unrealized Losses** | **Fair Value** | **Unrealized Losses** |
| Less than 12 months | $ 862 | $ (45) | $ 490 | $ (14) |
| 12 months or more | 3,042 | (965) | 3,534 | (973) |
| Total | $ 3,904 | $ (1,010) | $ 4,024 | $ (987) |

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

The Company entered into securities lending transactions in 2011 and 2010. Repurchase agreements and dollar repurchase agreements were not entered into in 2011 or 2010.

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.

2. The Company did not pledge its assets as collateral in securities lending transactions in 2011 or 2010.

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 $158 million and $333 million at December 31, 2011 and 2010, respectively. The remaining term of the open securities lending contracts related to this collateral at both December 31, 2011 and 2010 was 30 days or less.

   b. At December 31, 2011 and 2010, the Company had securities with an aggregate fair value of $174 million and $348 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.

# NOTES TO FINANCIAL STATEMENTS

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, 2011 or 2010.

F. Real Estate

The Company did not have real estate investments in 2011 or 2010.

G. LIHTC Property Investments

1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 6 to 14 years and 7 to 13 years at December 31, 2011 and 2010, 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, 2011 or 2010.

3. The Company's LIHTC property investments did not exceed 10% of total admitted assets at December 31, 2011 or 2010.

4. The Company did not recognize OTTI losses for its LIHTC property investments in 2011 or 2010.

5. In 2011 and 2010, 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, 2011 or 2010.

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)**

| | Number of Assets | | Impairment Amount | | |
|---|---|---|---|---|---|
| **Asset description** | **2011** | **2010** | **2011** | **2010** | **Facts and Circumstances Leading to Impairment** |
| Partnership | 1 | - | $ 3 | $ - | Investments nearing liquidation and unlikely that carrying value will be recovered |
| Limited liability company | 1 | 1 | 1 | 2 | Length of time and extent to which fair values of underlying investments were depressed |
| Partnership | - | 6 | - | 31 | Decrease in value due to market conditions |
| Partnership | - | 4 | - | 4 | Length of time and extent to which fair values of underlying investments were depressed |
| | 2 | 11 | $ 4 | $ 37 | |

For each asset listed above, fair value was determined by assessing the market value of the investments the partnership or limited liability company held.

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. All due and accrued investment income was admitted at December 31, 2011. The total amount of due and accrued investment income nonadmitted at December 31, 2010 was $168 thousand.

8. Derivative Instruments

A.,
B. &
C. Derivative financial instruments utilized by the Company during 2011 and 2010 included interest rate cap and floor agreements, index option contracts, interest rate swaption agreements, interest rate, credit default and foreign currency swap agreements, foreign currency forward contracts and futures contracts. 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.

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.

Counterparty credit exposure represents the Company's potential loss if all of the 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 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 that permit either party to net payments due for transactions and 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.

The Company uses derivatives to manage risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, negative equity market valuations, increases in credit spreads and foreign currency fluctuations, and for 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 as either accounting hedge or non-hedge derivative financial instruments on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

# NOTES TO FINANCIAL STATEMENTS

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

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. These agreements are used by the Company to reduce its exposure to rising or falling interest rates relative to certain existing assets and liabilities in conjunction with asset-liability management. Interest rate cap and floor agreements hedge the variability of the expected future cash flows of assets or liabilities. Typically a premium is paid to the counterparty at the inception of a contract. 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. Premiums paid are reported as derivative assets. Periodic settlements received are reported as net investment income. The change in fair value of open agreements is reported as net unrealized capital gains and losses, within unassigned surplus. If an 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. Interest rate cap and floor agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts primarily to reduce market risk associated with certain annuity contracts. When the Company purchases/sells option contracts at specific prices, it is required to pay/receive a premium to/from the 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. Premiums paid are reported as a derivative asset and premiums received are reported as a derivative liability. 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. 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 received are reported as net investment income and the corresponding liability previously recorded is reversed. Purchased and written option contracts are reported on Schedule DB, Part A and are accounted for as fair value hedges.

Interest rate swaption agreements give the holder the right, but not the obligation, to enter into an interest rate swap agreement at a future date. These agreements are used to hedge exposure to economic losses due to annuity surrenders. Typically, a premium is paid to the counterparty at the inception of the contract. Premiums paid are reported as a derivative asset. The change in fair value of the open interest rate swaption agreements is reported as net unrealized capital gains and losses, within unassigned surplus, with an adjustment to derivatives. If an interest rate swaption agreement terminates prior to its expiration date, or if it expires, gains or losses are reported in net realized capital gains or losses. Interest rate swaption agreements are reported on Schedule DB, Part A and receive non-hedge accounting treatment.

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. The Company primarily uses interest rate swap agreements to balance the respective interest rate sensitivities of it assets and liabilities in conjunction with 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. Cash settlements 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.

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. 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.

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. The Company enters into these agreements primarily to hedge the currency risk associated with investing in securities and issuing obligations that are denominated in foreign currencies. Cash settlements are required 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. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by a specified notional amount.

Interest rate, foreign currency, and credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purpose, then they are also reported in Schedule DB, Part C. 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 involve the future exchange or delivery of foreign currencies based on term negotiated at the inception of the contract which are settled at the end of the contract. They are utilized to reduce currency exposure arising from investments in foreign currency denominated investments. Cash settlement is required 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. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. 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 sold, any gains and losses at closing are reported in realized capital gains or losses. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment.

# NOTES TO FINANCIAL STATEMENTS

The Company utilizes the following types of futures contracts: equity index and interest rate (Eurodollar). Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indexes. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company uses equity index futures to hedge exposures in annuity contracts. As part of its asset-liability management, the Company generally utilizes Eurodollar futures contracts to manage its interest rate risk. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and Eurodollar futures contracts is always in cash. 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. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting treatment or non-hedge accounting treatment, depending on the strategy.

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 2011 or 2010.

E. The Company recognized losses of $516 thousand and $1 million in net unrealized capital gains or losses during 2011 and 2010, 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, 2011 or 2010.

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

| (in millions) | 2011 | | | 2010 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Gross DTAs | $ 1,018 | $ 414 | $ 1,432 | $ 808 | $ 513 | $ 1,321 | $ 210 | $ (99) | $ 111 |
| Valuation allowance | - | - | - | - | - | - | - | - | - |
| Adjusted gross DTAs | $ 1,018 | $ 414 | $ 1,432 | $ 808 | $ 513 | $ 1,321 | $ 210 | $ (99) | $ 111 |
| DTLs | 404 | 300 | 704 | 211 | 386 | 597 | 193 | (86) | 107 |
| Subtotal - net DTAs | $ 614 | $ 114 | $ 728 | $ 597 | $ 127 | $ 724 | $ 17 | $ (13) | $ 4 |
| Nonadmitted DTAs | 244 | - | 244 | 305 | - | 305 | (61) | - | (61) |
| Net admitted DTAs | $ 370 | $ 114 | $ 484 | $ 292 | $ 127 | $ 419 | $ 78 | $ (13) | $ 65 |

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R for the years ended December 31, 2011 and 2010.

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

| (in millions) | 2011 | | | 2010 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Paragraph 10a | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Paragraph 10b (lesser of 10b.i or 10b.ii below) | $ 243 | $ 80 | $ 323 | $ 171 | $ 109 | $ 280 | $ 72 | $ (29) | $ 43 |
| Paragraph 10b.i | $ 273 | $ 80 | $ 353 | $ 202 | $ 109 | $ 311 | $ 71 | $ (29) | $ 42 |
| Paragraph 10b.ii | $ 243 | $ 80 | $ 323 | $ 171 | $ 109 | $ 280 | $ 72 | $ (29) | $ 43 |
| Paragraph 10c | $ 370 | $ 334 | $ 704 | $ 192 | $ 404 | $ 596 | $ 178 | $ (70) | $ 108 |
| Total | $ 613 | $ 414 | $ 1,027 | $ 363 | $ 513 | $ 876 | $ 250 | $ (99) | $ 151 |
| Paragraph 10e.i | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - | $ - |
| Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below) | $ 370 | $ 114 | $ 484 | $ 292 | $ 127 | $ 419 | $ 78 | $ (13) | $ 65 |
| Paragraph 10e.ii.(a) | $ 506 | $ 114 | $ 620 | $ 403 | $ 127 | $ 530 | $ 103 | $ (13) | $ 90 |
| Paragraph 10e.ii.(b) | $ 370 | $ 114 | $ 484 | $ 292 | $ 127 | $ 419 | $ 78 | $ (13) | $ 65 |
| Paragraph 10e.iii | $ 404 | $ 300 | $ 704 | $ 211 | $ 386 | $ 597 | $ 193 | $ (86) | $ 107 |
| Total | $ 774 | $ 414 | $ 1,188 | $ 503 | $ 513 | $ 1,016 | $ 271 | $ (99) | $ 172 |
| Increased net admitted adjusted gross DTAs from paragraph 10e | $ 161 | $ - | $ 161 | $ 140 | $ - | $ 140 | $ 21 | $ - | $ 21 |

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

| (in millions) | 2011 | 2010 | Change |
|---|---|---|---|
| Total adjusted capital | $ 3,554 | $ 3,302 | $ 252 |
| RBC authorized control level | $ 554 | $ 576 | $ (22) |

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

| | 2011 | | | 2010 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Adjusted gross DTAs (% of total adjusted gross DTAs) | 25.4 % | 8.0 % | 33.4 % | 33.8 % | 9.6 % | 43.4 % | (8.4) % | (1.6) % | (10.0) % |
| Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs) | 25.0 % | 23.5 % | 48.5 % | 52.3 % | 30.4 % | 82.7 % | (27.3) % | (6.9) % | (34.2) % |

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) | 2011 | | | 2010 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Admitted DTAs | $ 243 | $ 80 | $ 323 | $ 171 | $ 109 | $ 280 | $ 72 | $ (29) | $ 43 |
| Admitted assets | | | $ 53,818 | | | $ 58,623 | | | $ (4,805) |
| Statutory surplus | | | $ 3,296 | | | $ 3,199 | | | $ 97 |
| Total adjusted capital | | | $ 3,554 | | | $ 3,302 | | | $ 252 |

# NOTES TO FINANCIAL STATEMENTS

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) | 2011 | | | 2010 | | | Change | | |
|---|---|---|---|---|---|---|---|---|---|
| | Ordinary | Capital | Total | Ordinary | Capital | Total | Ordinary | Capital | Total |
| Admitted DTAs | $ 161 | $ - | $ 161 | $ 140 | $ - | $ 140 | $ 21 | $ - | $ 21 |
| Admitted assets | | | $ 161 | | | $ 140 | | | $ 21 |
| Statutory surplus | | | $ 161 | | | $ 140 | | | $ 21 |

B. The Company recognized all DTLs at December 31, 2011 and 2010.

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

| (in millions) | 2011 | 2010 | Change |
|---|---|---|---|
| Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward | $ (185) | $ (145) | $ (40) |
| Federal income tax on net capital gains (losses) | 246 | 42 | 204 |
| Federal income taxes incurred | $ 61 | $ (103) | $ 164 |

The provision for income tax incurred did not include foreign income taxes for the years ended December 31, 2011 or 2010.

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

| (in millions) | 2011 | 2010 | Change |
|---|---|---|---|
| **DTAs:** | | | |
| Ordinary | | | |
| Tax DAC | $ 326 | $ 350 | $ (24) |
| Reserves | 332 | 121 | 211 |
| Investments | 221 | 193 | 28 |
| Sale of variable annuity business | 99 | 99 | - |
| Nonadmitted assets | 15 | 16 | (1) |
| Employee benefits | 8 | 10 | (2) |
| Other | 17 | 19 | (2) |
| Subtotal - ordinary DTAs | $ 1,018 | $ 808 | $ 210 |
| Valuation allowance | $ - | $ - | $ - |
| Nonadmitted DTAs | $ 243 | $ 305 | $ (62) |
| Admitted ordinary DTAs | $ 775 | $ 503 | $ 272 |
| Capital | | | |
| Investments | $ 325 | $ 400 | $ (75) |
| Unrealized losses | 88 | 113 | (25) |
| Subtotal - capital DTAs | $ 413 | $ 513 | $ (100) |
| Valuation allowance | $ - | $ - | $ - |
| Nonadmitted DTAs | $ - | $ - | $ - |
| Admitted capital DTAs | $ 413 | $ 513 | $ (100) |
| Admitted DTAs | $ 1,188 | $ 1,016 | $ 172 |
| **DTLs:** | | | |
| Ordinary | | | |
| Reserves | $ 165 | $ 50 | $ 115 |
| Investments | 108 | 117 | (9) |
| Prepaid commissions | 13 | 14 | (1) |
| Other | 47 | 1 | 46 |
| Subtotal - ordinary DTLs | $ 333 | $ 182 | $ 151 |
| Capital | | | |
| Investments | $ 295 | $ 359 | $ (64) |
| Unrealized gains | 76 | 56 | 20 |
| Subtotal - capital DTLs | $ 371 | $ 415 | $ (44) |
| Total DTLs | $ 704 | $ 597 | $ 107 |
| Net admitted DTAs | $ 484 | $ 419 | $ 65 |

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) | 2011 | 2010 | Change |
|---|---|---|---|
| Total DTAs | $ 1,432 | $ 1,321 | $ 111 |
| Total DTLs | 704 | 597 | 107 |
| Net DTAs (DTLs) | $ 728 | $ 724 | 4 |
| Tax effect on incremental DTAs | | | (21) |
| Tax effect of unrealized gains (losses) | | | 45 |
| Tax effect of change in accounting principles | | | 3 |
| Change in net deferred income tax | | | 31 |
| Adjustment of prior year tax liabilities | | | (66) |
| Tax effect on incremental DTAs | | | 21 |
| Tax effect of nonadmitted assets | | | - |
| Change in net deferred income tax relating to the provision | | | $ (14) |

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

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:

# NOTES TO FINANCIAL STATEMENTS

| (in millions) | 2011 | Effective Tax Rate |
|---|---|---|
| Provision computed at statutory rate | $ 43 | 35.0 % |
| IMR amortization | 52 | 42.2 |
| Change in accounting principles | (1) | (0.1) |
| Change in net deferred income taxes | (14) | (11.5) |
| Other | (19) | (15.8) |
| Total statutory income taxes | $ 61 | 49.8 % |

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

E. 1. At December 31, 2011, the Company did not have net operating loss carryforwards available to offset future net income subject to federal income taxes. At December 31, 2011, the Company had tax credit carryforwards that will be available to offset future net income subject to federal income taxes in the amount of $74,461 that originated in the years 2009-2011 that will expire in the years 2029-2031.

2. There were no income taxes incurred by the Company in 2011, 2010 or 2009 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, 2011 or 2010.

F. 1. The Allstate Corporation's ("Corporation") federal taxable income for the year ended December 31, 2011 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 Esurance Holdings, Inc.
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.
Allstate Vehicle and Property Insurance Company
American Heritage Life Insurance Company
American Heritage Life Investment Corporation
American Heritage Service Company
Answer Financial, Inc.
Castle Key Indemnity Company
Castle Key Insurance Company
Charter National Life Insurance Company
Credit Card Sentinel, Inc.
Deerbrook General Agency, Inc.
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.
Esurance Holdings, Inc.
Esurance Insurance Company
Esurance Insurance Company of New Jersey
Esurance Insurance Services, Inc.
Esurance Property and Casualty Insurance Company
First Colonial Insurance Company
Intramerica Life Insurance Company
Ivantage Select Agency, Inc.
Kennett Capital, Inc.
Lincoln Benefit Life Company
Mortgage Answer Center, Inc.
North Light Specialty Insurance Company
Northbrook Indemnity Company
Northbrook Services, Inc.
Ocoma Industries, Inc.
Pablo Creek Services, Inc.
Signature Agency, 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 member'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.

# NOTES TO FINANCIAL STATEMENTS

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 2011 and 2010 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")

The Company issued $43 million and $44 million of structured settlement annuities ("SSAs"), a type of immediate annuity, in 2011 and 2010, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund SSAs in matters involving AIC. Of these amounts, $5 million and $10 million related to SSAs with life contingencies that were included in premium income for 2011 and 2010, 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 $3.62 billion and $3.64 billion at December 31, 2011 and 2010, respectively.

At December 31, 2011 and 2010, the Company had an outstanding surplus note payable to AIC with a face value of $400 million. The details of this surplus note, including amount of interest paid, are disclosed in Note 13, Part 11.

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 | 2011 | 2010 |
|---|---|---|
| March 9 | $ 7 | $ - |
| March 18 | 1 | - |
| March 26 | - | 146 |
| April 19 | 11 | - |
| June 3 | - | 8 |
| June 17 | 33 | 16 |
| August 23 | 7 | - |
| September 22 | - | 8 |
| November 18 | - | 5 |
| December 14 | - | 15 |
| Total | $ 59 | $ 198 |

The following amounts were paid by RBI to the Company and accounted for as a return of capital:

**(in millions)**

| Date | 2011 | 2010 |
|---|---|---|
| February 1 | $ 30 | $ - |
| June 17 | - | 145 |
| June 29 | 47 | - |
| December 20 | 55 | - |
| Total | $ 132 | $ 145 |

All the amounts above were paid in cash except for $65 million of the transaction on June 17, 2010 involving the distribution of commercial mortgage loans. In addition, on June 17, 2010 and December 22, 2010, RBI paid cash dividends of $1 million and $8 million, respectively, to the Company.

Transactions with Allstate Finance Company, LLC ("AFCO")

The Company made the following capital contributions in cash to AFCO, a wholly-owned subsidiary:

**(in millions)**

| Date | 2011 | 2010 |
|---|---|---|
| February 22 | $ 3 | $ - |
| March 29 | 4 | - |
| April 21 | 2 | - |
| May 26 | 3 | - |
| June 13 | 7 | - |
| June 24 | 10 | - |
| July 27 | 4 | - |
| August 26 | 15 | - |
| September 12 | 2 | - |
| September 22 | 21 | - |
| October 25 | 8 | 5 |
| November 4 | 183 | - |
| November 19 | - | 5 |
| December 16 | 13 | - |
| December 17 | - | 8 |
| Total | $ 275 | $ 18 |

Other

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. At December 31, 2011 and 2010, the outstanding balance of medium-term notes issued under this program was $1.88 billion and $2.63 billion, respectively. There were no new issues in 2011 or 2010. Total maturities and interest payments were $760 million and $106 million in 2011 and $1.72 billion and $122 million in 2010, respectively.

# NOTES TO FINANCIAL STATEMENTS

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

| (in millions) | 2011 | 2010 |
|---|---|---|
| Allstate Life Insurance Company of New York ("ALNY") | $ 3 | $ 3 |
| Allstate Financial Services, LLC | 1 | - |
| American Heritage Life Insurance Company | - | 1 |
| Total | $ 4 | $ 4 |

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

| (in millions) | 2011 | 2010 |
|---|---|---|
| AIC | $ 63 | $ 66 |
| Allstate Investments, LLC ("AILLC") | 6 | 7 |
| Allstate Investment Management, Ltd. | 1 | 2 |
| Total | $ 70 | $ 75 |

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, with one exception. Net intercompany balances with Allstate Financial Services, LLC are settled monthly regardless of dollar amount.

E. Structured settlement guarantees

The Company guarantees the performance of certain structured settlement arrangements and third party obligations established by AACO and Allstate International Assignments, Ltd. ("AIA"), both affiliates of the Company. The Company also guarantees the performance of certain structured settlement arrangements and third party obligations through certain reinsurance agreements with Lincoln Benefit Life ("LBL") and ALNY, both wholly-owned subsidiaries. The details of the guarantees are disclosed in Note 14, Part A.

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 LBL whereby the Company provides certain administrative services with respect to LBL's Separate Account and variable annuity contracts issued by LBL.

**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 Reinsurance 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.

**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.

The Company, AIC and the Corporation are parties to an Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") which allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes. The Liquidity Agreement does not establish a commitment to advance funds on the part of any party. The Company and AIC each serve as a lender and borrower and the Corporation serves only as a lender, with a one-year term and 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 its 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. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

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, 2011 or 2010.

I. The Company did not have investments in SCA entities that exceeded 10% of the Company's December 31, 2011 or 2010 admitted assets.

J. The Company did not recognize an impairment related to its SCA entity investments in 2011. In 2010, the Company recognized an $18 million impairment write-down in a partnership investment considered an SCA entity which experienced a large decrease in its value due to exposure to market conditions. The fair value of the Company's investment in the partnership was determined by assessing the fair value of the assets the partnership held. The SCA entity written down in 2010 was also part of the disclosure in Note 6, Part B.

K. The Company did not have investments in foreign insurance subsidiaries at December 31, 2011 or 2010.

L. The Company did not utilize the look-through approach in valuing its investments in downstream noninsurance holding companies at December 31, 2011 or 2010.

11. Debt

A. The Company did not have debt outstanding at December 31, 2011 or 2010.

B. The Company did not have funding agreements or borrowing arrangements with the Federal Home Loan Bank ("FHLB") at December 31, 2011 or 2010.

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

# NOTES TO FINANCIAL STATEMENTS

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 $13 million and $19 million in 2011 and 2010, 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, 2011 and 2010. 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, 2011 and 2010. 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, 2011 or 2010.

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 2011 or 2010.

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, 2011 or 2010.

9. The special surplus funds balance of $476 million and $460 million at December 31, 2011 and 2010, respectively, was comprised of two components. The first component relates to after-tax deferred gains associated with reinsurance transactions for the disposal of certain blocks of business in 2004 and 2006. These gains totaled $315 million and $320 million at December 31, 2011 and 2010, respectively. The change in the balance was due to the amortization of the deferred gains. The second component was $161 million and $140 million at December 31, 2011 and 2010, respectively, and relates to the Company's election to admit a higher amount of adjusted gross DTAs per SSAP No. 10R.

10. Cumulative unrealized gains and losses reduced the negative unassigned funds by $467 million and $351 million at December 31, 2011 and 2010, 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. The Company received approval from the IL DOI to pay interest accrued through September 30, 2011. Total interest paid and cumulative interest paid on the surplus note in 2011 and 2010 was $80.4M and $0, respectively. No interest was accrued on the surplus note as of December 31, 2011 or 2010. Principal is due upon demand of AIC. 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 2011 or 2010.

13. The Company was not quasi-reorganized.

14. Contingencies

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $677 million and $633 million at December 31, 2011 and 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements at December 31, 2011:

**(in millions)**

| Nature and circumstances of guarantee and key attributes | Liability recognition of guarantee | Ultimate financial statement impact if action under guarantee required | Maximum potential amount of future payments | Current status of payment or performance risk of guarantee |
|---|---|---|---|---|
| ***With third parties*** | | | | |
| Credit guarantee related to certain bonds in which Company obligated to exchange credit risk or forfeit principal due, depending on nature or occurrence of credit events for referenced entities | $ 1 | Bonds | $ 28 | Obligations associated with bonds expire at various dates on or before March 18, 2018. |
| In connection with the disposal of Company's variable annuity business, the Company, ALNY and Corporation agreed to indemnify The Prudential Insurance Company of America ("Prudential") for certain pre-closing contingent liabilities (including extra contractual liabilities and liabilities excluded from the transaction) that the Company and ALNY agreed to retain. In addition, the Company, ALNY, and 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 | | | | |

# NOTES TO FINANCIAL STATEMENTS

| | | | | |
|---|---|---|---|---|
| ALNY's provisions of transition services. The reinsurance agreements contain no limitations or indemnifications with regard to insurance risk transfer, and transferred all of the future risks and responsibilities for performance on the underlying variable annuity contracts to Prudential, including those related to benefit guarantees. | $ 1 | Expenses | $ 1 | On April 24, 2008, a payment of $3 million was made on behalf of the Company and ALNY for full indemnification of a post-closing matter. |
| ***With affiliates*** | | | | |
| Guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AACO and funded by annuities purchased from ALNY. | $ n/a[1] | Reserves | $ 695 | There have been no payments made pursuant to this guarantee. |
| Guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments, established by AIA and funded by annuities and funding agreements purchased from ALNY. | $ n/a | Reserves | $ 37 | There have been no payments made pursuant to this guarantee. |
| Guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event Lincoln Benefit Life ("LBL") and ALNY is unable to make such payments. | $ n/a | Reserves | $ 19 | There have been no payments made pursuant to this guarantee. |

[1]Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP 5R, *Liabilities, Contingencies and Impairments of Assets*.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3.

a. The aggregate maximum potential amount of future payments (undiscounted) related to all guarantees was $780 million at December 31, 2011.

b. The entire current liability recognized in the financial statements was related to contingent guarantees at December 31, 2011.

c. The ultimate financial statement impact if the Company had to perform on all items it guarantees was as follows at December 31, 2011:

| **(in millions)** | |
|---|---|
| Reserves | $ 751 |
| Bonds | 28 |
| Expenses | 1 |
| Total financial statement impact | $ 780 |

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, 2011 and 2010, the Company had accrued $35 million and $30 million, respectively, for future guaranty fund assessments and $20 million and $19 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. The Company did not recognize an impairment loss on the premium tax offsets in 2011 or 2010.

Reconciliations of assets recognized from paid and accrued premium tax offsets and policy surcharges were as follows:

| **(in millions)** | | **2011** | **2010** |
|---|---|---|---|
| a. | Assets recognized from paid and accrued premium tax offsets at prior year end | $ 27 | $ 30 |
| b. | Decreases during the year: | | |
| | Policy surcharges collected | - | - |
| | Policy surcharges charged off | - | 2 |
| | Premium tax offset applied | 1 | 1 |
| | Total decreases | 1 | 3 |
| c. | Increases during the year: | | |
| | Policy surcharges collected/accrued | 3 | - |
| | Policy surcharges charged off | - | - |
| | Premium tax offset applied | - | - |
| | Total increases | 3 | - |
| d. | Assets recognized from paid and accrued premium tax offsets at current year end | $ 29 | $ 27 |

Executive Life Insurance Company of New York ("ELNY") has been under the jurisdiction of the New York Liquidation Bureau (the "Bureau") as part of a 1992 court-ordered rehabilitation plan. ELNY continues to fully pay annuity benefits when due. The Superintendent of Insurance of the state of New York, in conjunction with the New York Attorney General, filed a proposed formal plan of liquidation on September 1, 2011 and a public hearing on the proposed plan is scheduled for March 15, 2012. The current publicly available estimated shortfall from the Bureau

# NOTES TO FINANCIAL STATEMENTS

is $1.57 billion. If the proposed plan of liquidation is accepted by the court, the Company will have exposure to future guaranty fund assessments. New York law currently contains an aggregate limit on insurer assessments by the guaranty fund, the Life Insurance Corporation of New York, of $500 million, of which approximately $40 million has been used.

The Company's three-year average market share for New York at December 31, 2009, based on assessable premiums, was approximately 0.6%. In 2011, the Company accrued its estimated aggregate exposure of $5 million pre-tax for guaranty fund assessment, or $2 million net of state related taxes and federal income tax. The ultimate cost will depend on an approved court-ordered liquidation plan, the level of guaranty fund system participation and the realization of tax benefits. Under current law, the Company may be allowed to recoup a portion of the amount of any additional guaranty fund assessment in periods subsequent to the recognition of the assessment by offsetting future state related taxes.

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2011, but prior to the issuance of the Company's 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 2011 or 2010.

E. All Other Contingencies

**Regulation and compliance**

The Company is currently being examined by certain states for compliance with unclaimed property laws. It is possible that this examination may result in additional payments of abandoned funds to states and to changes in the Company's practices and procedures for the identification of escheatable funds, which could impact benefit payments and reserves, among other consequences; however, it is not likely to have a material effect on the operating results, cash flows or financial position of the Company.

**Legal and regulatory proceedings and inquiries**

The Company did not have material loss contingencies.

15. Leases

A. Lessee Operating Leases

The Company was not involved in operating lease obligations in 2011 or 2010.

B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2011 or 2010.

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, including those with off-balance sheet risk at December 31:

| **($ in millions)** | **2011** | | | |
|---|---|---|---|---|
| | **Volume** | | | |
| | **Notional Amount** | **Number of Contracts** | **Statement Value** | **Fair Value** |
| **Interest rate contracts** | | | | |
| Interest rate swap agreements | $ 8,286 | n/a | $ 99 | $ 88 |
| Interest rate cap and floor agreements | 2,276 | n/a | (18) | (18) |
| Interest rate swaption agreements | 500 | n/a | - | - |
| Financial futures contracts | - | 40 | - | - |
| Total interest rate contracts | 11,062 | 40 | 81 | 70 |
| **Equity index contracts** | | | | |
| Option contracts | 162 | 28,000 | 51 | 51 |
| Index futures contracts | - | 1,541 | - | (1) |
| Total equity index contracts | 162 | 29,541 | 51 | 50 |
| **Foreign currency contracts** | | | | |
| Foreign currency swap agreements | 227 | n/a | (18) | (7) |
| **Credit contracts** | | | | |
| Credit default swap agreements - selling protection | 302 | n/a | (24) | (67) |
| Credit default swap agreements - buying protection | 238 | n/a | 7 | 7 |
| Total credit contracts | 540 | n/a | (17) | (60) |
| Total derivative financial instruments | $ 11,991 | 29,581 | $ 97 | $ 53 |

# NOTES TO FINANCIAL STATEMENTS

| ($ 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 index contracts** | | | | |
| Option contracts | 128 | 40,100 | 158 | 158 |
| Index futures contracts | n/a | 832 | - | - |
| Total equity index contracts | 128 | 40,932 | 158 | 158 |
| **Foreign currency contracts** | | | | |
| Foreign currency swap agreements | 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 |

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 the agreements and are not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection 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.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2011 and 2010 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

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

| (in millions) | 2011 | 2010 |
|---|---|---|
| Interest rate swap agreements | $ 85 | $ 114 |
| Foreign currency swap agreements | 4 | 36 |
| Credit default swap agreements – buying protection | 1 | (1) |
| Interest rate cap and floor agreements | (3) | (3) |
| Option contracts | - | 327 |
| Interest rate swaption agreements | - | 4 |
| Credit default swap agreements – selling protection | - | 1 |
| Total derivative credit exposure | $ 87 | $ 478 |

Counterparty 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, Parts A-C. 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 certain exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. At December 31, 2011, the Company pledged $6 million of securities in the form of margin deposits. At December 31, 2010, the Company pledged $18 million of securities and cash in the form of margin deposits.

   The Company uses master netting agreements for over-the-counter derivative transactions that permit either party to net payments due for transactions and collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At December 31, 2011, counterparties pledged $63 million of cash and securities to the Company, and the Company pledged $72 million of securities to counterparties. At December 31, 2010, counterparties pledged $17 million of cash and securities to the Company, and the Company pledged $149 million of 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) | 2011 | 2010 |
|---|---|---|
| Commitments to invest in limited partnership interests | $ 677 | $ 633 |
| Commitments to extend mortgage loans | $ 49 | $ - |
| Private placement commitments | $ 30 | $ 111 |
| Credit guarantees | $ 28 | $ 64 |
| Other loan commitments | $ 24 | $ 20 |

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.

   Commitments to extend mortgage loans 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 a predetermined interest rate. Commitments generally have fixed expiration dates or other termination clauses.

   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 March 11, 2018.

# NOTES TO FINANCIAL STATEMENTS

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 2011 or 2010.

B. Transfer and Servicing of Financial Assets

1. During 2011 and 2010, 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 2011 and 2010. 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 $153 million and $324 million at December 31, 2011 and 2010, 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, 2011 or 2010.

3. The Company did not enter into servicing asset or liability agreements in 2011 or 2010.

4. The Company did not have securitized financial assets accounted for as sales in 2011 or 2010.

5. The Company was not the transferor of securitized financial assets in 2011 or 2010.

6. The Company did not transfer receivables with recourse in 2011 or 2010.

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, by NAIC designation 3 or below, of bonds sold during 2011 and 2010 and reacquired within 30 days of the sale date were:

| ($ in millions) | 2011 | | | |
|---|---|---|---|---|
| | Number of Transactions | Book Value of Securities Sold | Cost of Securities Repurchased | Gain (Loss) |
| NAIC 3 | 4 | $ 3 | $ 3 | $ - |
| NAIC 4 | - | $ - | $ - | $ - |

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

The Company did not have any other wash sales in 2011 or 2010 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 $93 million and $95 million for the years ended December 31, 2011 and 2010, 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; 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. 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.

# NOTES TO FINANCIAL STATEMENTS

1. The following table summarizes the Company's assets and liabilities measured and reported at fair value at December 31, 2011 and 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, 2011 |
|---|---|---|---|---|
| **Assets at fair value** | | | | |
| Bonds | | | | |
| Industrial and miscellaneous | $ - | $ 53 | $ 15 | $ 68 |
| Redeemable preferred stocks | | | | |
| Industrial and miscellaneous | - | 18 | - | 18 |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 23 | 21 | 9 | 53 |
| Derivative assets | | | | |
| Equity and index contracts | - | 96 | - | 96 |
| Interest rate contracts | - | 85 | (3) | 82 |
| Foreign currency contracts | - | 6 | - | 6 |
| Credit contracts | - | 1 | - | 1 |
| Total derivative assets | - | 188 | (3) | 185 |
| Separate Accounts assets | 4,698 | 94 | 49 | 4,841 |
| Total assets at fair value | $ 4,721 | $ 374 | $ 70 | $ 5,165 |
| **Liabilities at fair value** | | | | |
| Derivative liabilities | | | | |
| Interest rate contracts | $ - | $ 14 | $ (14) | $ - |
| Credit contracts | - | 6 | - | 6 |
| Equity and index contracts | - | (46) | - | (46) |
| Total derivative liabilities | - | (26) | (14) | (40) |
| Separate Accounts liabilities | - | (3) | - | (3) |
| Total liabilities at fair value | $ - | $ (29) | $ (14) | $ (43) |

**(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 |
| Redeemable preferred stocks | | | | |
| Industrial and miscellaneous | - | - | - | - |
| Unaffiliated common stocks | | | | |
| Industrial and miscellaneous | 12 | 22 | 25 | 59 |
| Derivative assets | | | | |
| Equity and index contracts | - | 323 | 4 | 327 |
| Interest rate contracts | - | 114 | 1 | 115 |
| Foreign currency contracts | - | 6 | - | 6 |
| 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) |
| Credit contracts | - | (4) | - | (4) |
| Equity and index contracts | - | (169) | - | (169) |
| 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 2011 or 2010.

# NOTES TO FINANCIAL STATEMENTS

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, 2011 | 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, 2011 |
|---|---|---|---|---|---|---|---|
| Bonds | | | | | | | |
| Industrial and miscellaneous | $ 106 | $ 101 | $ (100) | $ (11) | $ 5 | $ (86) | $ 15 |
| Hybrid securities | - | - | - | - | - | - | - |
| Total bonds | 106 | 101 | (100) | (11) | 5 | (86) | 15 |
| Redeemable preferred stocks | | | | | | | |
| Industrial and miscellaneous | - | - | - | - | - | - | - |
| Unaffiliated common stocks | | | | | | | |
| Industrial and miscellaneous | 25 | - | (11) | (4) | - | (1) | 9 |
| Derivatives, net | (12) | - | - | (34) | 6 | 23 | (17) |
| Separate Accounts assets | - | - | - | - | 3 | 46 | 49 |
| Total Level 3 assets and liabilities | $ 119 | $ 101 | $ (111) | $ (49) | $ 14 | $ (18) | $ 56 |

| (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) | 13 | (12) |
| Total Level 3 assets and liabilities | $ 169 | $ 321 | $ (57) | $ (129) | $ 16 | $ (201) | $ 119 |

Transfer into Level 3 during 2011 included situations where the fair value hierarchy of a security remained at Level 3, but the classification of the security changed. In addition, transfers into Level 3 during 2011 and 2010 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value. Transfers into Level 3 included situations where assets were measured at lower of cost or market were reported at cost at December 31, 2010 and 2009 and fair value at December 31, 2011 and 2010. Transfers into Level 3 during 2010 also included situations where the fair value 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 where inputs have not been corroborated to be market observable resulting in the security being classified as Level 3.

Transfers out of Level 3 during 2011 included 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. In addition, transfers out of Level 3 during 2010 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. Additionally, transfers out of Level 3 included situations where assets measured at lower of cost or market were reported at fair value at December 31, 2009 and reported at cost at December 31, 2010.

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 whose inputs have not been corroborated to be market observable, 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") and Asset-backed securities ("ABS") - 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.

Commercial mortgage-backed securities ("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.

Redeemable preferred stocks - 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, underlying stock prices 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 - Registered deferred annuity contracts may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted market 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. In addition, registered deferred annuity contracts may be supported by 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, CMBS and ABS - Value based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

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.

Separate Accounts - Registered deferred annuity contracts are supported by mortgage loans. 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.

5. All information related to derivatives measured and reported at fair value is presented above.

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

**Financial assets**

| (in millions) | 2011 | | 2010 | |
|---|---|---|---|---|
| | Statement Value | Fair Value | Statement Value | Fair Value |
| Bonds | $ 37,041 | $ 38,347 | $ 40,666 | $ 41,314 |
| Preferred stocks | $ 55 | $ 55 | $ 54 | $ 53 |
| Unaffiliated common stocks | $ 53 | $ 53 | $ 59 | $ 59 |
| Mortgage loans on real estate | $ 5,867 | $ 6,040 | $ 5,916 | $ 5,742 |
| Cash equivalents | $ 187 | $ 187 | $ 930 | $ 930 |
| Short-term investments | $ 99 | $ 99 | $ 34 | $ 34 |
| Derivatives | $ 183 | $ 145 | $ 478 | $ 305 |
| LIHTC property investments | $ 277 | $ 277 | $ 120 | $ 120 |
| Surplus notes | $ 40 | $ 48 | $ - | $ - |
| Collateral loans | $ 275 | $ 235 | $ 275 | $ 244 |
| Separate Accounts | $ 4,841 | $ 4,841 | $ 5,922 | $ 5,922 |

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.

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.

The fair value of unaffiliated common stocks is based on a combination of 1) unadjusted quoted market prices for identical assets in active markets the Company can access, 2) quoted market prices of identical or similar assets in markets that are not active and 3) 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.

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 surplus notes and collateral loans is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

# NOTES TO FINANCIAL STATEMENTS

**Financial liabilities**

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

| (in millions) | 2011 | | 2010 | |
|---|---|---|---|---|
| | Statement Value | Fair Value | Statement Value | Fair Value |
| Deposit-type contracts | $ 4,940 | $ 5,523 | $ 5,675 | $ 6,270 |
| Securities lending collateral | $ 158 | $ 158 | $ 333 | $ 333 |
| Derivatives | $ 86 | $ 92 | $ 248 | $ 277 |
| Derivatives collateral | $ 43 | $ 43 | $ 4 | $ 4 |

The fair value of the liability for 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 that 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.

C. The Company was able to estimate the fair value of all its financial instruments in 2011 and 2010.

21. Other Items

A. Extraordinary Items

The Company did not have extraordinary items at December 31, 2011 or 2010.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings at December 31, 2011 or 2010.

C. Other Disclosures

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, after reinsurance, was $1 million at both December 31, 2011 and

E. Business Interruption Insurance Recoveries

The Company did not procure business interruption insurance in 2011 or 2010.

F. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits at December 31, 2011 or 2010.

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") at December 31, 2011 and 2010 and asset-backed collateralized debt obligations ("ABS CDO") at December 31, 2010. 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, 2011, the ABS RMBS portfolio had net unrealized losses of $205 million, comprised of $208 million in gross unrealized losses and $3 million in gross unrealized gains. 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, 2010, 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, 2011, the Alt-A portfolio had net unrealized losses of $47 million, comprised of $50 million in gross unrealized losses and $3 million in gross unrealized gains. 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.

   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 the following OTTI for the years ended December 31:

| (in millions) | 2011 | | | 2010 | | |
|---|---|---|---|---|---|---|
| | ABS RMBS | ABS CDO | Alt-A | ABS RMBS | ABS CDO | Alt-A |
| Related to asset impairments | $ 67 | $ - | $ 19 | $ 183 | $ 4 | $ 9 |
| Due to the potential sale of assets to meet cash flow needs | 22 | - | - | 5 | - | - |
| Total OTTI | $ 89 | $ - | $ 19 | $ 188 | $ 4 | $ 9 |

   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

# NOTES TO FINANCIAL STATEMENTS

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) | 2011 | | | |
|---|---|---|---|---|
| Type of Investment | Actual Cost | Book/Adjusted Carrying Value | Fair Value | OTTI Losses |
| ABS RMBS | $ 828 | $ 754 | $ 549 | $ 89 |
| ABS CDO | - | - | - | - |
| Total | $ 828 | $ 754 | $ 549 | $ 89 |

| (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 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) | 2011 | 2010 |
|---|---|---|
| Actual cost | $ 372 | $ 434 |
| Book/adjusted carrying value | $ 361 | $ 429 |
| Fair value | $ 314 | $ 380 |
| OTTI losses | $ 19 | $ 9 |

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.

H. Retained Assets

The Company did not have retained asset accounts at December 31, 2011. In 2010, the Company offered beneficiaries of certain life policies and annuity contracts different settlement options, including one where proceeds were deposited with its affiliate, Allstate Bank ("Bank"). If this option was selected, the Company extinguished its liability related to the policy or contract and deposited 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 0.30% in 2011 and 0.10% to 1.00% in 2010. Interest rates could change weekly. During the second half of 2011, the Bank was dissolved and the account owners received payment for the balance of their money market account, including interest. The Bank was insured under the Federal Deposit Insurance Corporation. In most states, using the Bank's interest-bearing money market account was the default method for satisfying claims. The Company did 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 24, 2012 for the Annual Statement issued on February 28, 2012. 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 2011 and 2010: 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 2011 and 2010: 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 2011 and 2010: 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 2011 and 2010: 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 2011: $60 million
For 2010: $80 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 2011 and 2010: Yes ( ) No ( X )

B. Uncollectible Reinsurance

The Company did not have uncollectible amounts due from reinsurers in 2011 or 2010.

# NOTES TO FINANCIAL STATEMENTS

C. Commutation of Ceded Reinsurance

The Company did not commute any of its ceded reinsurance in 2011 or 2010.

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, 2011 or 2010.

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 2011 and 2010, 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 2011 or 2010.

27. Structured Settlements

The Company did not have structured settlements, as defined by SSAP No. 65, *Property and Casualty Contracts,* at December 31, 2011 or 2010.

28. Health Care Receivables

The Company did not have health care receivables at December 31, 2011 or 2010.

29. Participating Policies

For 2011 and 2010, the Company recognized premiums related to life participating policies of $122 thousand and $67 thousand, respectively. In both 2011 and 2010, 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 $56 thousand and $61 thousand in 2011 and 2010, respectively, to participating policyholders and did not allocate additional income.

All of the Company's accident and health contracts were nonparticipating at December 31, 2011 and 2010.

30. Premium Deficiency Reserves

The Company did not record premium deficiency reserves related to accident and health contracts at December 31, 2011 or 2010.

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, 2011 and 2010, the Company had $7.53 billion and $9.20 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 $87 million and $95 million at December 31, 2011 and 2010, 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 2011 or 2010.

# NOTES TO FINANCIAL STATEMENTS

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, 2011:

**(in millions)**

| | General Account | Separate Account with Guarantees | Separate Account Non-guaranteed | Total | % of Total |
|---|---|---|---|---|---|
| A. Subject to discretionary withdrawal: | | | | | |
| (1) With fair value adjustment | $ 6,145 | $ - | $ - | $ 6,145 | 15.4 % |
| (2) At book value less current surrender charge of 5% or more | 2,330 | 119 | - | 2,449 | 6.1 |
| (3) At fair value | 7 | - | 4,584 | 4,591 | 11.5 |
| (4) Total with adjustment or at fair value (Total of 1 though 3) | 8,482 | 119 | 4,584 | 13,185 | 33.0 |
| (5) At book value without adjustment (minimal or no charge or adjustment) | 13,359 | 18 | - | 13,377 | 33.4 |
| B. Not subject to discretionary withdrawal | 13,428 | - | 24 | 13,452 | 33.6 |
| C. Total (gross: direct + assumed) | 35,269 | 137 | 4,608 | 40,014 | 100.0 % |
| D. Reinsurance ceded | (1,616) | - | - | (1,616) | |
| E. Total (net)* (C) – (D) | $ 33,653 | $ 137 | $ 4,608 | $ 38,398 | |

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

| | |
|---|---|
| F. Life & Accident & Health Annual Statements: | |
| 1. Exhibit 5, Annuities Section, Total (net) | $ 28,712 |
| 2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 1 |
| 3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 4,940 |
| 4. Subtotal | 33,653 |
| Separate Accounts Annual Statements: | |
| 5. Exhibit 3, Line 0299999, Column 2 | 4,745 |
| 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 | 4,745 |
| 12. Combined Total | $ 38,398 |

Withdrawal characteristics of annuity reserves and deposit-type contracts and other liabilities without life or disability contingencies were as follows at December 31, 2010:

**(in millions)**

| | General Account | Separate Account with Guarantees | Separate Account Non-guaranteed | Total | % of Total |
|---|---|---|---|---|---|
| A. Subject to discretionary withdrawal: | | | | | |
| (1) With fair value adjustment | $ 7,342 | $ - | $ - | $ 7,342 | 16.3 % |
| (2) At book value less current surrender charge of 5% or more | 4,568 | 4 | - | 4,572 | 10.1 |
| (3) At fair value | 5 | - | 5,776 | 5,781 | 12.9 |
| (4) Total with adjustment or at fair value (Total of 1 though 3) | 11,915 | 4 | 5,776 | 17,695 | 39.3 |
| (5) At book value without adjustment (minimal or no charge or adjustment) | 13,590 | 14 | - | 13,604 | 30.2 |
| B. Not subject to discretionary withdrawal | 13,732 | - | 27 | 13,759 | 30.5 |
| C. Total (gross: direct + assumed) | 39,237 | 18 | 5,803 | 45,058 | 100.0 % |
| D. Reinsurance ceded | (1,498) | - | - | (1,498) | |
| E. Total (net)* (C) – (D) | $ 37,739 | $ 18 | $ 5,803 | $ 43,560 | |

*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 |
| 2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | 1 |
| 3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1 | 5,674 |
| 4. Subtotal | 37,739 |
| Separate Accounts Annual Statements: | |
| 5. Exhibit 3, Line 0299999, Column 2 | 5,821 |
| 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 |
| 12. Combined Total | $ 43,560 |

G. The Company did not have funding agreements with the FHLB at December 31, 2011 or 2010.

# NOTES TO FINANCIAL STATEMENTS

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) | 2011 | | 2010 | |
|---|---|---|---|---|
| Type | Gross | Net of Loading | Gross | Net of Loading |
| (1) Industrial | $ - | $ - | $ - | $ - |
| (2) Ordinary new business | 23 | 12 | 22 | 13 |
| (3) Ordinary renewal | 187 | 275 | 186 | 273 |
| (4) Credit life | - | - | - | - |
| (5) Group life | 2 | 3 | 2 | 2 |
| (6) Group annuity | - | - | - | - |
| (7) Total | $ 212 | $ 290 | $ 210 | $ 288 |

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, 2011 and 22010, 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.

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

| (in millions) | 2011 | | 2010 | |
|---|---|---|---|---|
| | Legally insulated assets | Not legally insulated assets | Legally insulated assets | Not legally insulated assets |
| Variable annuity contracts | $ 4,642 | $ - | $ 5,858 | $ - |
| Variable life policies | 55 | - | 62 | - |
| Registered deferred annuity contracts | - | 144 | - | 2 |
| Total | $ 4,697 | $ 144 | $ 5,920 | $ 2 |

Some of the Separate Account liabilities are guaranteed by the General Account. As of December 31, 2011 and 2010, the Company had a maximum guarantee for Separate Account liabilities of $1,435 million and $1,350 million, respectively. To compensate the General Account for the risk taken, the Separate Accounts paid risk charges of $24 million and $27 million in 2011 and 2010, respectively. The amount paid by the General Account for Separate Account guarantees was $73 million and $160 million in 2011 and 2010, respectively.

The Company did not have securities lending transactions within the Separate Accounts in 2011 or 2010.

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. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables. Registered deferred annuity business is included in the Index 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 $5.64 billion and $7.11 billion at December 31, 2011 and 2010, respectively.

# 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 12/31/11 | $ 129 | $ - | $ - | $ 9 | $ 138 |
| Reserves at December 31, 2011 | | | | | |
| 2. For accounts with assets at: | | | | | |
| a. Fair value | $ 137 | $ - | $ - | $ 4,662 | $ 4,79 |
| b. Amortized cost | - | - | - | - | - |
| c. Total reserves | $ 137 | $ - | $ - | $ 4,662 | $ 4,799 |
| 3. By withdrawal characteristics: | | | | | |
| a. Subject to discretionary withdrawal: | | | | | |
| b. With market value adjustment | $ 137 | $ - | $ - | $ - | $ 137 |
| c. At book value without market value adjustment and with current surrender charge of 5% or more | - | - | - | - | - |
| d. At fair value | - | - | - | 4,639 | 4,639 |
| e. At book value without market value adjustment and with current surrender charge less than 5% | - | - | - | - | |
| f. Subtotal | 137 | - | - | 4,639 | 4,776 |
| g. Not subject to discretionary withdrawal | - | - | - | 23 | 23 |
| h. Total | $ 137 | $ - | $ - | $ 4,662 | $ 4,799 |
| 4. Reserves for asset default risk in lieu of AVR | N/A | N/A | N/A | N/A | N/A |

C. Reconciliation of net transfers to or (from) the Separate Accounts for the year ended December 31, 2011 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) | $ 138 |
| b. Transfers from Separate Accounts (Page 4, Line 10) | 1,034 |
| c. Net transfers to (from) Separate Accounts (a) – (b) | (896) |
| 2. Reconciling adjustments | |
| a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement | (203) |
| b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement | (17) |
| c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement | (2) |
| d. 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) | $ (1,120) |

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 |

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 from 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. 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

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, 2011 and 2010.

# 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 [ ] No [ X ]
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 |
|---|---|---|---|---|---|---|
| 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 60606-4301

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 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 ]

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

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

10.6 If the response to 10.5 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, 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 ..... 75

12.13 Total book/adjusted carrying value ..... $ 579,776,894

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

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance with a NAIC rating of 3 or below? ..... Yes [ ] No [ X ]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

| 1<br>American Bankers Association (ABA) Routing Number | 2<br>Issuing or Confirming Bank Name | 3<br>Circumstances That Can Trigger the Letter of Credit | 4<br>Amount |
|---|---|---|---|
| | | | |

## BOARD OF DIRECTORS

16. 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 [ ]

17. 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 [ ]

18. 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

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

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

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

21.1 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 ]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 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 ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

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

## INVESTMENT

24.1 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 24.3) ..... Yes [ X ] No [ ]

24.2 If no, give full and complete information relating thereto

24.3 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 17, PART B

24.4 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 [ ]

24.5 If answer to 24.4 is yes, report amount of collateral for conforming programs. ..... $ 158,447,555

24.6 If answer to 24.4 is no, report amount of collateral for other programs. ..... $

24.7 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 [ ]

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

24.9 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

25.1 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 21.1 and 24.3). ..... Yes [ X ] No [ ]

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

| | | |
|---|---|---|
| 25.21 | Subject to repurchase agreements | $ |
| 25.22 | Subject to reverse repurchase agreements | $ |
| 25.23 | Subject to dollar repurchase agreements | $ |
| 25.24 | Subject to reverse dollar repurchase agreements | $ |
| 25.25 | Pledged as collateral | $ 126,525,137 |
| 25.26 | Placed under option agreements | $ |
| 25.27 | Letter stock or other securities restricted as to sale | $ 594,812,282 |
| 25.28 | On deposit with state or other regulatory body | $ 18,912,900 |
| 25.29 | Other | $ |

25.3 For category (25.27) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| CONTRACTUAL | RESTRICTED FROM SALE FOR DURATION OF THE INVESTMENT | 594,812,282 |

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

26.2 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.

27.1 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 [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. ..... $ 26,237,448

28. 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 [ ]

28.01 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. CONTACT: JON TOMAN 312-876-8548 | 227 W. MONROE STREET, 25TH FLOOR, CHICAGO, IL 60606 |
| BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324 | 2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602 |

28.02 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) |
|---|---|---|
| | | |

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [ X ]

28.04 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 |
|---|---|---|---|
| | | | |

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

# GENERAL INTERROGATORIES

29.1 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 [ ]

29.2 If yes, complete the following schedule:

| 1<br>CUSIP # | 2<br>Name of Mutual Fund | 3<br>Book/Adjusted Carrying Value |
|---|---|---|
| 29.2999 - Total | | |

29.3 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 |
|---|---|---|---|
| | | | |

30. 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 (+) |
|---|---|---|---|
| 30.1 Bonds | 37,139,831,294 | 38,445,715,390 | 1,305,884,096 |
| 30.2 Preferred stocks | 54,649,131 | 54,791,590 | 142,459 |
| 30.3 Totals | 37,194,480,425 | 38,500,506,980 | 1,306,026,555 |

30.4 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.

31.1 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 [ ]

31.2 If the answer to 31.1 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 ]

31.3 If the answer to 31.2 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.

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

32.2 If no, list exceptions:

# GENERAL INTERROGATORIES

## OTHER

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

33.2 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 |
| | |

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

34.2 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 |
| | |

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

35.2 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 |
| | |

# GENERAL INTERROGATORIES

**Part 1, #12**

| Name of Real Estate Holding Company | Book/Adjusted Carrying Value |
|---|---|
| ALLBRIDGE INVESTMENTS FUND | $ 4,140,374 |
| ALLIANT TAX CREDIT FUND 65 LP | 15,683,152 |
| ASLAN REALTY PARTNERS III | - |
| BABSON MEZZANINE REALTY INVESTORS LP | 1,976,129 |
| BEACON CAPITAL STRATEGIC PARTNERS IV, LP | 3,820,763 |
| BEACON CAPITAL STRATEGIC PARTNERS V, LP | 7,507,145 |
| BEACON CAPITAL STRATEGIC PARTNERS VI | 2,058,648 |
| BLACKSTONE REAL ESTATE PARTNERS EUROPE III | 6,912,314 |
| BLACKSTONE REAL ESTATE PARTNERS V | 11,819,876 |
| BLACKSTONE REAL ESTATE PARTNERS VI LP | 19,561,995 |
| BOSTON CAPITAL CORP TAX CR FUND XXXIII | 19,014,920 |
| BOSTON CAPITAL CORP TAX CR FUND XXXIV | 9,780,984 |
| BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV | 20,000,000 |
| BROADWAY PARTNERS REAL ESTATE FUND II, LP | 246,000 |
| CABOT INDUSTRIAL VALUE FUND III | 8,939,914 |
| CABOT PROPERTIES VALUE FUND II | 5,575,820 |
| CB STRATEGIC PARTNERS IV, LP | 2,415,366 |
| CBRE STRATEGIC PTR US OPP V LP | 16,752,897 |
| CENTERLINE (F/K/A ARCAP) RE SPEC SIT MTG FUND | 2,163,000 |
| CENTERLINE HIGH YIELD CMBS FUND III LLC | - |
| CERBERUS INST PARTNERS LP (FKA BLACKACRE) | 2,188,942 |
| CSFB GEORGIA STATE FUND I, LLC | 304,612 |
| ENTERPRISE HOUSING PARTNERS XX LP | 19,045,595 |
| ENTERPRISE HOUSING PARTNERS XXI, LP | 9,985,528 |
| GEM REALTY FUND III | 2,650,810 |
| H/2 SPECIAL OPPORTUNITIES | 19,298,218 |
| HARTFORD MEZZANINE INVESTORS I, LLC | 4,118,945 |
| HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | 3,259,376 |
| HILLENBRAND GLOBAL MORTGAGE FUND I LP | - |
| JER FUND III | 4,492,518 |
| JER REAL ESTATE PARTNERS IV LP | 3,390,690 |
| KEYSTONE INDUSTRIAL FUND, LP | 9,605,256 |
| KTR INDUSTRIAL FUND II | 19,936,644 |
| LANDMARK REAL ESTATE FUND V, LP | 5,193,530 |
| LION GABLES APARTMENT FUND | 12,021,181 |
| MOGA TAX CREDIT FUND II | 1,208,664 |
| MORGAN STANLEY REAL ESTATE FUND I | - |
| MORGAN STANLEY REAL ESTATE FUND II | 195,248 |
| MORGAN STANLEY REAL ESTATE FUND V - U.S | 757,606 |
| MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | 6,593,936 |
| MORGAN STANLEY REAL ESTATE FUND VI-INTL | 1,821,604 |
| NATIONAL EQUITY FUND 2011 LP | 17,500,000 |
| NREP REAL ESTATE DEBT FUND LP (FORMERLY CAPMARK STRUCTURED RE PARTNERS) | 1,402,012 |
| NYLIM REAL ESTATE MEZZANINE FUND II LP | 3,193,197 |
| NYLIM-GCR FUND I-2002, LP | - |
| O'CONNOR NORTH AMERICAN PROPERTIES | 4,495,579 |
| PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45 LP | 14,143,363 |
| PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46 LP | 9,749,945 |
| RAYMOND JAMES TAX CREDIT FUND 36 LLC | 15,386,380 |
| RAYMOND JAMES TAX CREDIT FUND 37 LLC | 19,897,225 |
| RBC TAX CR EQU NATL 14, LP | 19,696,415 |
| RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP | 19,439,780 |
| RED STONE 2011 NATL FUND, LP | 12,262,056 |
| RLJ REAL ESTATE FUND III, LP | - |
| RLJ URBAN LODGING FUND II, LP | - |
| ROCKPOINT REAL ESTATE FUND I | 970,384 |
| ROCKPOINT REAL ESTATE FUND II, LP | 3,429,179 |
| ROCKPOINT REAL ESTATE FUND III LP | 15,144,184 |
| ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | 1,775,306 |
| ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII | 9,240,381 |
| SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP | 3,319,756 |
| STARWOOD CAPITAL HOSPITALITY FUND II | 11,239,448 |

# GENERAL INTERROGATORIES

**Part 1, #12**

| Name of Real Estate Holding Company | Book/Adjusted Carrying Value |
|---|---|
| STARWOOD HOSPITALITY I | 15,803,620 |
| STARWOOD OPPORTUNITY FUND VII, LP | 10,621,439 |
| USA INSTITUTIONAL TAX CR FUND LXXX LP | 24,175,941 |
| USA INSTITUTIONAL TAX CR FUND LXXXIV LP | 29,564,532 |
| VIRGINIA TCF A/V-1, LLC | - |
| WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC | 320,723 |
| WALTON STREET REAL ESTATE FUND V | 3,983,843 |
| WALTON STREET REAL ESTATE FUND VI | 7,487,586 |
| WESTBROOK REAL ESTATE FUND I | 215,359 |
| WESTBROOK REAL ESTATE FUND VII | 11,897,308 |
| WESTBROOK REAL ESTATE FUND VIII | 4,597,780 |
| WESTBROOK REAL ESTATE PARTNERS V, LP | 132,917 |
| WESTBROOK REAL ESTATE PARTNERS VI | 4,253,053 |
| | $ 579,776,894 |

# 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 | 1,976,725,154 | 2,459,553,878 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 25,116,680 | 23,093,340 |
| 2.5 | Reserve Denominator | 39,601,171,776 | 42,610,523,142 |
| 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? $ 34,479,624

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)?" 64,325,079

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 $ 162,270,286
4.22 Received $ 151,101,646

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 | NA | 766,180 | 766,180 | 747 | Exhibit 5 | 100% | 747 |
| DB-HDV | GMIB | 4 | 26,239 | 26,239 | 5,115 | Exhibit 5 | 100% | 5,115 |
| DB-HDV | GMWB | NA | 99,111 | 99,111 | 3,933 | Exhibit 5 | 100% | 3,933 |
| DB-MAV | None | NA | 1,198,300,259 | 1,198,300,259 | 52,927,803 | Exhibit 5 | 100% | 52,927,803 |
| DB-MAV | GMIB | 0 | 208,107,669 | 434,776,357 | 94,331,989 | Exhibit 5 | 100% | 94,331,989 |
| | | 1 | 69,326,569 | | 7,878,281 | Exhibit 5 | 100% | 7,878,281 |
| | | 2 | 146,513,965 | | 21,341,264 | Exhibit 5 | 100% | 21,341,264 |
| | | 3 | 10,814,642 | | 2,343,259 | Exhibit 5 | 100% | 2,343,259 |
| DB-MAV | | 7 | 13,512 | | 24,289 | Exhibit 5 | 100% | 24,289 |
| DB-MAV | GMAB | 0 | 3,682 | 194,637,316 | 51,600 | Exhibit 5 | 100% | 51,600 |
| | | 1 | 8,097,198 | | 51,600 | Exhibit 5 | 100% | 51,600 |
| | | 2 | 6,838,528 | | 87,081 | Exhibit 5 | 100% | 87,081 |
| | | 3 | 40,567,580 | | 1,335,788 | Exhibit 5 | 100% | 1,335,788 |
| | | 4 | 34,307,074 | | 1,624,988 | Exhibit 5 | 100% | 1,624,988 |
| | | 5 | 23,224,154 | | 2,008,695 | Exhibit 5 | 100% | 2,008,695 |
| | | 6 | 12,099,390 | | 1,778,541 | Exhibit 5 | 100% | 1,778,541 |
| | | 7 | 6,011,136 | | 938,071 | Exhibit 5 | 100% | 938,071 |
| | | 8 | 11,593,024 | | 1,681,893 | Exhibit 5 | 100% | 1,681,893 |
| | | 9 | 10,548,019 | | 1,851,271 | Exhibit 5 | 100% | 1,851,271 |
| | | 10 | 7,828,316 | | 1,776,823 | Exhibit 5 | 100% | 1,776,823 |
| | | 11 | 2,727,326 | | 561,785 | Exhibit 5 | 100% | 561,785 |
| | | 12 | 649,648 | | 127,624 | Exhibit 5 | 100% | 127,624 |
| | | 13 | 11,124,091 | | 2,279,468 | Exhibit 5 | 100% | 2,279,468 |
| | | 14 | 12,387,829 | | 3,289,410 | Exhibit 5 | 100% | 3,289,410 |
| | | 15 | 5,754,308 | | 1,517,541 | Exhibit 5 | 100% | 1,517,541 |
| | | 16 | 876,011 | | 240,303 | Exhibit 5 | 100% | 240,303 |
| DB-MAV | GMWB | NA | 132,982,006 | 132,982,006 | 6,306,166 | Exhibit 5 | 100% | 6,306,166 |
| DB-MAV/RU | None | NA | 549,031,807 | 549,031,807 | 61,834,085 | Exhibit 5 | 100% | 61,834,085 |
| DB-MAV/RU | GMIB | 0 | 318,017,836 | 837,753,782 | 164,601,691 | Exhibit 5 | 100% | 164,601,691 |
| | | 1 | 209,225,441 | | 23,895,183 | Exhibit 5 | 100% | 23,895,183 |
| | | 2 | 278,814,277 | | 44,748,515 | Exhibit 5 | 100% | 44,748,515 |
| | | 3 | 31,584,928 | | 7,340,304 | Exhibit 5 | 100% | 7,340,304 |
| | | 4 | 111,300 | | 14,603 | Exhibit 5 | 100% | 14,603 |
| DB-MAV/RU | GMAB | 0 | 16,800 | 69,574,772 | | Exhibit 5 | 100% | |
| | | 1 | 3,838,278 | | 97,842 | Exhibit 5 | 100% | 97,842 |
| | | 2 | 2,365,486 | | 68,112 | Exhibit 5 | 100% | 68,112 |
| | | 3 | 19,705,312 | | 895,833 | Exhibit 5 | 100% | 895,833 |
| | | 4 | 10,957,132 | | 872,783 | Exhibit 5 | 100% | 872,783 |
| | | 5 | 7,420,259 | | 917,596 | Exhibit 5 | 100% | 917,596 |
| | | 6 | 1,507,236 | | 244,039 | Exhibit 5 | 100% | 244,039 |
| | | 7 | 1,190,358 | | 160,578 | Exhibit 5 | 100% | 160,578 |
| | | 8 | 3,067,457 | | 471,062 | Exhibit 5 | 100% | 471,062 |
| | | 9 | 3,834,348 | | 913,250 | Exhibit 5 | 100% | 913,250 |
| | | 10 | 2,182,261 | | 367,974 | Exhibit 5 | 100% | 367,974 |
| | | 11 | 300,203 | | 94,396 | Exhibit 5 | 100% | 94,396 |
| | | 12 | 38,824 | | 8,763 | Exhibit 5 | 100% | 8,763 |
| | | 13 | 3,812,451 | | 917,847 | Exhibit 5 | 100% | 917,847 |
| | | 14 | 2,989,768 | | 815,401 | Exhibit 5 | 100% | 815,401 |
| | | 15 | 6,348,600 | | 2,612,590 | Exhibit 5 | 100% | 2,612,590 |
| DB-MAV/RU | GMWB | NA | 30,668,585 | 30,668,585 | 1,872,038 | Exhibit 5 | 100% | 1,872,038 |
| DB-Ratchet | None | NA | 280,786,042 | 280,786,042 | 1,764,266 | Exhibit 5 | 100% | 1,764,266 |
| DB-Ratchet | GMIB | 0 | 3,459,555 | 52,997,512 | 737,674 | Exhibit 5 | 100% | 737,674 |
| | | 1 | 10,357,815 | | 911,446 | Exhibit 5 | 100% | 911,446 |
| | | 2 | 27,358,307 | | 3,119,520 | Exhibit 5 | 100% | 3,119,520 |
| | | 3 | 11,821,835 | | 2,092,385 | Exhibit 5 | 100% | 2,092,385 |
| DB-Reset | None | NA | 465,352,180 | 465,352,180 | 3,016,455 | Exhibit 5 | 100% | 3,016,455 |
| DB-Reset | GMIB | 0 | 27,412,606 | 53,949,921 | 5,527,418 | Exhibit 5 | 100% | 5,527,418 |

| Type | | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| 1<br>Guaranteed<br>Death Benefit | 2<br>Guaranteed<br>Living Benefit | Waiting<br>Period<br>Remaining | Account Value<br>Related to Col. 3 | Total Related<br>Account Values | Gross Amount<br>of Reserve | Location of<br>Reserve | Portion<br>Reinsured | Reinsurance<br>Reserve Credit |
| | | 1 | 19,670,539 | | 1,308,554 | Exhibit 5 | 100% | 1,308,554 |
| | | 2 | 6,866,776 | | 431,709 | Exhibit 5 | 100% | 431,709 |
| DB-Rollup | None | NA | 140,224,819 | 140,224,819 | 4,046,354 | Exhibit 5 | 100% | 4,046,354 |
| DB-Rollup | GMIB | 1 | 552,607 | 36,129,292 | 98,021 | Exhibit 5 | 100% | 98,021 |
| | | 2 | 33,304,143 | | 5,276,276 | Exhibit 5 | 100% | 5,276,276 |
| | | 3 | 2,272,541 | | 518,188 | Exhibit 5 | 100% | 518,188 |
| DB-Rollup | GMAB | 1 | 3,533,467 | 44,512,073 | 119,925 | Exhibit 5 | 100% | 119,925 |
| | | 2 | 2,426,537 | | 43,665 | Exhibit 5 | 100% | 43,665 |
| | | 3 | 9,785,376 | | 576,516 | Exhibit 5 | 100% | 576,516 |
| | | 4 | 6,610,029 | | 446,741 | Exhibit 5 | 100% | 446,741 |
| | | 5 | 5,371,206 | | 743,142 | Exhibit 5 | 100% | 743,142 |
| | | 6 | 2,535,378 | | 556,995 | Exhibit 5 | 100% | 556,995 |
| | | 7 | 2,001,154 | | 355,326 | Exhibit 5 | 100% | 355,326 |
| | | 8 | 3,134,874 | | 593,496 | Exhibit 5 | 100% | 593,496 |
| | | 9 | 2,914,723 | | 602,206 | Exhibit 5 | 100% | 602,206 |
| | | 10 | 661,879 | | 146,001 | Exhibit 5 | 100% | 146,001 |
| | | 11 | 528,043 | | 157,447 | Exhibit 5 | 100% | 157,447 |
| | | 12 | 195,668 | | 48,770 | Exhibit 5 | 100% | 48,770 |
| | | 13 | 1,271,377 | | 234,858 | Exhibit 5 | 100% | 234,858 |
| | | 14 | 2,771,930 | | 758,182 | Exhibit 5 | 100% | 758,182 |
| | | 15 | 668,374 | | 140,530 | Exhibit 5 | 100% | 140,530 |
| | | 16 | 102,057 | | 23,798 | Exhibit 5 | 100% | 23,798 |
| DB-Rollup | GMWB | NA | 18,568,934 | 18,568,934 | 919,541 | Exhibit 5 | 100% | 919,541 |
| DB-ROP | None | NA | 738,749,122 | 738,749,122 | 6,641,875 | Exhibit 5 | 100% | 6,641,875 |
| DB-ROP | GMIB | 1 | 1,460,240 | 124,276,180 | 61,005 | Exhibit 5 | 100% | 61,005 |
| | | 2 | 113,127,386 | | 12,252,934 | Exhibit 5 | 100% | 12,252,934 |
| | | 3 | 9,680,373 | | 1,527,478 | Exhibit 5 | 100% | 1,527,478 |
| | | 4 | 8,181 | | 375 | Exhibit 5 | 100% | 375 |
| DB-ROP | GMAB | 0 | 28,178 | 433,857,146 | | Exhibit 5 | 100% | |
| | | 1 | 16,508,817 | | 192,059 | Exhibit 5 | 100% | 192,059 |
| | | 2 | 21,298,372 | | 186,781 | Exhibit 5 | 100% | 186,781 |
| | | 3 | 63,148,560 | | 1,079,253 | Exhibit 5 | 100% | 1,079,253 |
| | | 4 | 71,480,332 | | 2,093,522 | Exhibit 5 | 100% | 2,093,522 |
| | | 5 | 57,027,099 | | 3,456,638 | Exhibit 5 | 100% | 3,456,638 |
| | | 6 | 34,162,813 | | 3,472,678 | Exhibit 5 | 100% | 3,472,678 |
| | | 7 | 19,582,461 | | 2,829,379 | Exhibit 5 | 100% | 2,829,379 |
| | | 8 | 19,386,935 | | 2,754,105 | Exhibit 5 | 100% | 2,754,105 |
| | | 9 | 28,416,314 | | 4,996,113 | Exhibit 5 | 100% | 4,996,113 |
| | | 10 | 26,563,745 | | 5,311,697 | Exhibit 5 | 100% | 5,311,697 |
| | | 11 | 4,478,016 | | 1,100,871 | Exhibit 5 | 100% | 1,100,871 |
| | | 12 | 2,986,028 | | 780,811 | Exhibit 5 | 100% | 780,811 |
| | | 13 | 20,610,777 | | 3,284,740 | Exhibit 5 | 100% | 3,284,740 |
| | | 14 | 28,662,083 | | 5,863,081 | Exhibit 5 | 100% | 5,863,081 |
| | | 15 | 16,409,846 | | 3,822,950 | Exhibit 5 | 100% | 3,822,950 |
| | | 16 | 2,787,673 | | 894,345 | Exhibit 5 | 100% | 894,345 |
| | | 17 | 319,096 | | 96,485 | Exhibit 5 | 100% | 96,485 |
| DB-ROP | GMWB | NA | 392,480,737 | 392,480,737 | 17,619,362 | Exhibit 5 | 100% | 17,619,362 |
| DB-RU/RE | None | NA | 130,999,933 | 130,999,933 | 7,824,247 | Exhibit 5 | 100% | 7,824,247 |
| DB-ROP | None | N/A | 113,350,963 | 113,350,963 | 211,516 | Exhibit 5 | 100% | |

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: $ 8,136,461,185

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<br>on Purchase Date<br>of Annuities<br>(i.e., Present Value) |
|---|---|
| ALLSTATE INSURANCE COMPANY, NORTHBROOK, ILLINOIS | 252,006,824 |
| TRAVELERS INSURANCE COMPANY, HARTFORD, CONNECTICUT | 610,072 |

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>2011 | 2<br>2010 | 3<br>2009 | 4<br>2008 | 5<br>2007 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 123,235,005 | 121,024,607 | 116,353,111 | 130,489,736 | 108,280,520 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 185,209,702 | 179,024,779 | 172,394,249 | 159,511,801 | 165,059,849 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | 7,092,619 | 6,723,731 | 6,762,175 | 7,260,926 | 7,829,140 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 315,537,325 | 306,773,117 | 295,509,535 | 297,262,462 | 281,169,508 |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 230 | 69,417 | 193,090 | 94,763 | 218,435 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | 573,561 | 6,143 | 8,362 | 10,619 | 161,800 |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | | | | 406 | 1,703 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 573,791 | 75,560 | 201,452 | 105,788 | 381,938 |
| | **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) | 1,353,045,499 | 1,550,302,800 | 1,457,246,068 | 1,424,262,744 | 1,423,147,010 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 484,054,990 | 732,765,236 | 1,339,042,789 | 2,435,167,804 | 2,604,236,213 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 25,752,120 | 26,383,286 | 26,560,903 | 38,125,178 | 33,757,478 |
| 17.2 | Group annuities (Line 20.4, Col. 7) | 26,284,701 | 64,334,395 | 356,775,762 | 776,010,903 | 450,239,515 |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 3,019,833 | 2,589,904 | 2,669,503 | 2,784,728 | 2,914,419 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | | | | | |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 84,568,012 | 83,178,257 | 79,551,749 | 91,877,848 | 28,769,470 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | | | | | |
| 20. | Total | 1,976,725,154 | 2,459,553,878 | 3,261,846,774 | 4,768,229,204 | 4,543,064,106 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 49,138,029,391 | 52,840,616,225 | 56,731,241,703 | 53,660,576,292 | 58,134,627,372 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 45,682,372,546 | 49,501,479,126 | 53,263,828,239 | 50,411,688,172 | 55,512,128,595 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 39,330,245,136 | 42,375,656,323 | 44,150,623,683 | 35,851,430,539 | 35,883,526,859 |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 245,861,115 | 205,714,039 | 179,478,257 | 152,198,129 | 105,630,491 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 4,939,702,122 | 5,674,526,940 | 7,514,105,034 | 11,991,473,533 | 16,039,811,044 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 213,712,835 | 70,348,503 | | 198,413,886 | 565,897,419 |
| 27. | Capital (Page 3, Lines 29 and 30) | 5,402,600 | 5,402,600 | 5,402,600 | 5,402,600 | 5,402,600 |
| 28. | Surplus (Page 3, Line 37) | 3,450,254,245 | 3,333,734,498 | 3,462,010,864 | 3,243,485,520 | 2,617,096,177 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | (3,125,578,370) | (892,773,205) | 7,732,229,613 | 715,191,512 | 1,863,097,271 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 3,723,815,306 | 3,441,593,563 | 3,507,732,002 | 3,482,149,307 | 3,228,829,529 |
| 31. | Authorized control level risk - based capital | 553,520,442 | 581,099,038 | 578,900,548 | 563,539,710 | 595,455,254 |
| | **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) | 77.6 | 78.9 | 78.2 | 70.8 | 76.6 |
| 33. | Stocks (Lines 2.1 and 2.2) | 2.1 | 1.9 | 1.7 | 4.9 | 5.5 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 12.3 | 11.5 | 12.7 | 13.5 | 13.1 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | | | | | 0.0 |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 1.1 | 1.9 | 2.2 | 6.3 | 0.6 |
| 37. | Contract loans (Line 6) | 1.7 | 1.6 | 1.4 | 1.5 | 1.3 |
| 38. | Derivatives (Page 2, Line 7) | 0.4 | 0.9 | XXX | XXX | XXX |
| 39. | Other invested assets (Line 8) | 4.8 | 3.4 | 2.5 | 2.6 | 2.0 |
| 40. | Receivables for securities (Line 9) | 0.0 | 0.1 | 0.0 | 0.0 | 0.0 |
| 41. | Securities lending reinvested collateral assets (Line 10) | | | XXX | XXX | XXX |
| 42. | Aggregate write-ins for invested assets (Line 11) | | | 1.2 | 0.3 | 1.0 |
| 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>2011 | 2<br>2010 | 3<br>2009 | 4<br>2008 | 5<br>2007 |
|---|---|---|---|---|---|---|
| | **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), | 896,026,318 | 867,083,018 | 870,359,255 | 750,000,932 | 799,988,347 |
| 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 | 673,896,111 | 689,775,168 | 508,721,496 | 345,716,165 | 277,603,452 |
| 50. | Total of above Lines 44 to 49 | 1,569,922,429 | 1,556,858,186 | 1,379,080,751 | 1,095,717,097 | 1,077,591,799 |
| | **Total Nonadmitted and Admitted Assets** | | | | | |
| 51. | Total nonadmitted assets (Page 2, Line 28, Col. 2) | 504,993,961 | 890,610,860 | 974,289,336 | 1,117,313,400 | 416,236,527 |
| 52. | Total admitted assets (Page 2, Line 28, Col. 3) | 53,978,754,388 | 58,763,010,092 | 63,008,532,260 | 67,552,094,308 | 77,027,928,739 |
| | **Investment Data** | | | | | |
| 53. | Net investment income (Exhibit of Net Investment Income) | 2,273,428,449 | 2,568,274,799 | 2,299,054,802 | 2,617,010,086 | 3,296,002,052 |
| 54. | Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (142,308,013) | (493,046,069) | (895,522,636) | (858,037,670) | (30,290,240) |
| 55. | Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 129,230,671 | 242,222,928 | 78,577,177 | (365,894,350) | 50,231,098 |
| 56. | Total of above Lines 53, 54 and 55 | 2,260,351,107 | 2,317,451,658 | 1,482,109,343 | 1,393,078,066 | 3,315,942,910 |
| | **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) | 6,564,272,982 | 5,819,992,156 | 5,816,360,273 | 6,118,434,824 | 6,742,566,511 |
| 58. | Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) | 40,419,238 | 37,695,618 | 35,315,240 | 33,923,745 | 7,596,778 |
| 59. | Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3 ) | 293,842,923 | 520,124,526 | 397,198,379 | 377,498,919 | 549,237,289 |
| 60. | Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) | 40,147,076 | 26,235,782 | 27,280,127 | 46,567,639 | 25,748,964 |
| 61. | Dividends to policyholders (Line 30, Col. 1) | 51,963 | 58,313 | 62,621 | 59,887 | 57,513 |
| | **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 | 25.8 | 23.6 | 16.8 | 14.7 | 13.2 |
| 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 | 9.9 | 9.3 | 10.2 | 9.0 | 7.1 |
| 64. | A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 92.1 | 74.7 | 76.3 | 85.1 | 105.2 |
| 65. | A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | 0.1 | 0.1 | 0.1 | 0.1 | |
| 66. | A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 35.1 | 34.7 | 28.8 | 23.5 | (5.1) |
| | **A & H Claim Reserve Adequacy** | | | | | |
| 67. | Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 18,488,059 | 14,978,490 | 13,798,925 | 11,444,227 | 8,725,723 |
| 68. | Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 14,573,989 | 15,037,852 | 14,155,698 | 7,131,889 | 4,851,038 |
| 69. | Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) | 14,641,390 | 12,514,094 | 12,150,191 | 9,774,896 | 1,115,345 |
| 70. | Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 15,041,011 | 13,459,303 | 11,405,331 | 861,694 | 1,090,535 |
| | **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) | 137,414,996 | 13,558,885 | 71,654 | 102,863,733 | 159,531,376 |
| 73. | Ordinary - individual annuities (Col. 4) | (109,467,406) | 1,168,751 | (495,940) | (550,894,074) | 197,941,104 |
| 74. | Ordinary-supplementary contracts (Col. 5) | 162,385 | (24,803) | 75 | 160,851 | 174,527 |
| 75. | Credit life (Col. 6) | | | | | (225) |
| 76. | Group life (Col. 7) | 4,806,021 | 8,623,993 | 6,157 | (7,567,773) | (13,230,046) |
| 77. | Group annuities (Col. 8) | 16,189,211 | 16,208,578 | 42,713 | (637,100,518) | (182,370,243) |
| 78. | A & H-group (Col. 9) | (9,324,146) | (1,174,036) | 1,871 | 1,712,518 | 9,172,725 |
| 79. | A & H-credit (Col. 10) | 461 | 678 | 1 | 6,519 | 17,611 |
| 80. | A & H-other (Col. 11) | (5,240,263) | 1,404,784 | 761 | 1,663,058 | 786,162 |
| 81. | Aggregate of all other lines of business (Col. 12) | | | | | |
| 82. | Total (Col. 1) | 34,541,258 | 39,766,829 | (372,706) | (1,089,155,687) | 172,022,991 |

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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alabama — DURING THE YEAR 2011

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 | 7,630,148 | | 505,708 | | 8,135,856 |
| 2. Annuity considerations | 2,502,103 | | 1,474,402 | | 3,976,505 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 10,132,251 | | 1,980,110 | | 12,112,361 |
| **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 | 6,855,183 | | 348,191 | | 7,203,374 |
| 10. Matured endowments | 8,754 | | | | 8,754 |
| 11. Annuity benefits | 3,764,225 | | 4,987,115 | | 8,751,340 |
| 12. Surrender values and withdrawals for life contracts | 13,470,601 | | 20,940,828 | | 34,411,429 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 49,016 | | | | 49,016 |
| 15. Totals | 24,147,779 | | 26,276,133 | | 50,423,912 |
| **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 | 754,473 | | | 1 | 88,766 | | | 11 | 843,238 |
| 17. Incurred during current year | 130 | 6,943,814 | | | 40 | 339,028 | | | 170 | 7,282,841 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 130 | 6,863,937 | | | 41 | 348,191 | | | 171 | 7,212,128 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 130 | 6,863,937 | | | 41 | 348,191 | | | 171 | 7,212,128 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 130 | 6,863,937 | | | 41 | 348,191 | | | 171 | 7,212,128 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 10 | 834,349 | | | | 79,603 | | | 10 | 913,952 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 17,320 | 1,489,075,497 | | (a) | 1 | 94,629,023 | | | 17,321 | 1,583,704,520 |
| 21. Issued during year | 105 | 9,800,000 | | | | | | | 105 | 9,800,000 |
| 22. Other changes to in force (Net) | (1,189) | (131,761,629) | | | | (4,527,004) | | | (1,189) | (136,288,633) |
| 23. In force December 31 of current year | 16,236 | 1,367,113,868 | | (a) | 1 | 90,102,019 | | | 16,237 | 1,457,215,887 |

(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) | 670,803 | 678,500 | | 452,911 | 368,639 |
| 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) | 545 | (283) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,610 | 1,912 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,155 | 1,630 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 674,957 | 680,130 | | 452,911 | 368,639 |

(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 228 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alaska — DURING THE YEAR 2011

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 | 1,448,634 | | 87,094 | | 1,535,729 |
| 2. Annuity considerations | 147,239 | | 12,000 | | 159,239 |
| 3. Deposit-type contract funds | 141,366 | XXX | | XXX | 141,366 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,737,240 | | 99,094 | | 1,836,334 |
| **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 | 740,737 | | 52,860 | | 793,597 |
| 10. Matured endowments | 7,420 | | | | 7,420 |
| 11. Annuity benefits | 305,418 | | 415,467 | | 720,885 |
| 12. Surrender values and withdrawals for life contracts | 769,883 | | 3,331,609 | | 4,101,491 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 878 | | | | 878 |
| 15. Totals | 1,824,335 | | 3,799,935 | | 5,624,270 |
| **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 | 388,414 | | | | 8,300 | | | 2 | 396,714 |
| 17. Incurred during current year | 14 | 416,276 | | | 3 | 51,648 | | | 17 | 467,924 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 14 | 748,157 | | | 3 | 52,860 | | | 17 | 801,017 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 14 | 748,157 | | | 3 | 52,860 | | | 17 | 801,017 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 14 | 748,157 | | | 3 | 52,860 | | | 17 | 801,017 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 56,533 | | | | 7,088 | | | 2 | 63,621 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2,619 | 334,039,625 | | (a) | 1 | 9,092,982 | | | 2,620 | 343,132,607 |
| 21. Issued during year | 37 | 4,400,000 | | | | | | | 37 | 4,400,000 |
| 22. Other changes to in force (Net) | (171) | (28,928,332) | | | | (1,070,960) | | | (171) | (29,999,292) |
| 23. In force December 31 of current year | 2,485 | 309,511,293 | | (a) | 1 | 8,022,022 | | | 2,486 | 317,533,315 |

(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) | 112,048 | 114,354 | | 84,469 | 49,042 |
| 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) | 118 | 145 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 142 | (848) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 260 | (702) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 112,307 | 113,652 | | 84,469 | 49,042 |

(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 18 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arizona — DURING THE YEAR 2011

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 | 9,348,707 | | 257,000 | | 9,605,708 |
| 2. Annuity considerations | 3,778,490 | | 1,226,423 | | 5,004,913 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 13,127,197 | | 1,483,423 | | 14,610,621 |
| **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 | 6,720,165 | | 43,543 | | 6,763,708 |
| 10. Matured endowments | 19,638 | | | | 19,638 |
| 11. Annuity benefits | 8,290,817 | | 9,125,439 | | 17,416,255 |
| 12. Surrender values and withdrawals for life contracts | 14,730,031 | | 27,463,032 | | 42,193,063 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 19,286 | | | | 19,286 |
| 15. Totals | 29,779,937 | | 36,632,014 | | 66,411,950 |
| **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 | 934,634 | | | 1 | 18,841 | | | 13 | 953,475 |
| 17. Incurred during current year | 144 | 6,533,974 | | | 10 | 65,454 | | | 154 | 6,599,428 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 143 | 6,739,803 | | | 10 | 43,543 | | | 153 | 6,783,346 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 143 | 6,739,803 | | | 10 | 43,543 | | | 153 | 6,783,346 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 143 | 6,739,803 | | | 10 | 43,543 | | | 153 | 6,783,346 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 13 | 728,804 | | | 1 | 40,753 | | | 14 | 769,557 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 20,461 | 2,143,852,201 | | (a) | 1 | 17,746,874 | | | 20,462 | 2,161,599,075 |
| 21. Issued during year | 145 | 12,670,000 | | | | | | | 145 | 12,670,000 |
| 22. Other changes to in force (Net) | (1,665) | (206,078,113) | | | | (2,180,080) | | | (1,665) | (208,258,193) |
| 23. In force December 31 of current year | 18,941 | 1,950,444,088 | | (a) | 1 | 15,566,794 | | | 18,942 | 1,966,010,882 |

(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) | 515,438 | 520,109 | | 232,562 | 223,444 |
| 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) | 962 | (1,540) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,247 | 3,595 | | | |
| 25.5 All other (b) | 113 | 113 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,321 | 2,167 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 520,759 | 522,276 | | 232,562 | 223,444 |

(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 59 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Arkansas — DURING THE YEAR 2011

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 | 2,835,135 | | 349,488 | | 3,184,622 |
| 2. Annuity considerations | 744,704 | | 25,500 | | 770,204 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,579,838 | | 374,988 | | 3,954,826 |
| **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 | 1,494,934 | | 336,219 | | 1,831,153 |
| 10. Matured endowments | 11,324 | | | | 11,324 |
| 11. Annuity benefits | 1,130,358 | | 7,109,274 | | 8,239,632 |
| 12. Surrender values and withdrawals for life contracts | 4,236,912 | | 9,358,379 | | 13,595,291 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 12,803 | | | | 12,803 |
| 15. Totals | 6,886,331 | | 16,803,871 | | 23,690,203 |
| **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 | 102,209 | | | 1 | 53,241 | | | 3 | 155,450 |
| 17. Incurred during current year | 32 | 1,541,059 | | | 19 | 351,421 | | | 51 | 1,892,480 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 32 | 1,506,259 | | | 16 | 336,219 | | | 48 | 1,842,478 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 32 | 1,506,259 | | | 16 | 336,219 | | | 48 | 1,842,478 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 32 | 1,506,259 | | | 16 | 336,219 | | | 48 | 1,842,478 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 137,009 | | | 4 | 68,444 | | | 6 | 205,452 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 6,555 | 561,312,296 | | (a) | 1 | 32,037,001 | | | 6,556 | 593,349,297 |
| 21. Issued during year | 29 | 2,700,000 | | | | | | | 29 | 2,700,000 |
| 22. Other changes to in force (Net) | (430) | (61,625,639) | | | | (3,486,199) | | | (430) | (65,111,838) |
| 23. In force December 31 of current year | 6,154 | 502,386,657 | | (a) | 1 | 28,550,802 | | | 6,155 | 530,937,459 |

(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) | 528,397 | 535,447 | | 488,810 | 418,200 |
| 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 | (741) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 5,126 | 1,224 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,481 | 483 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 533,878 | 535,930 | | 488,810 | 418,200 |

(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 229 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF California — DURING THE YEAR 2011

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 | 60,737,060 | | 3,890,870 | | 64,627,930 |
| 2. Annuity considerations | 14,342,056 | | 5,946,504 | | 20,288,560 |
| 3. Deposit-type contract funds | 229,422 | XXX | | XXX | 229,422 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 75,308,538 | | 9,837,374 | | 85,145,912 |
| **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 | 55,818,810 | | 4,806,628 | | 60,625,438 |
| 10. Matured endowments | 195,060 | | | | 195,060 |
| 11. Annuity benefits | 40,158,662 | | 98,770,492 | | 138,929,154 |
| 12. Surrender values and withdrawals for life contracts | 151,529,322 | | 307,408,330 | | 458,937,652 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 130,674 | | | | 130,674 |
| 15. Totals | 247,832,528 | | 410,985,450 | | 658,817,978 |
| **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 | 86 | 8,697,459 | | 68,443 | 32 | 812,662 | | | 118 | 9,578,563 |
| 17. Incurred during current year | 930 | 55,092,101 | | | 271 | 4,847,789 | | | 1,201 | 59,939,890 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 902 | 56,013,870 | | | 262 | 4,806,628 | | | 1,164 | 60,820,498 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 902 | 56,013,870 | | | 262 | 4,806,628 | | | 1,164 | 60,820,498 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 902 | 56,013,870 | | | 262 | 4,806,628 | | | 1,164 | 60,820,498 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 114 | 7,775,690 | | 68,443 | 41 | 853,823 | | | 155 | 8,697,955 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 109,472 | 15,297,926,764 | | (a) | 1 | 419,274,215 | | | 109,473 | 15,717,200,980 |
| 21. Issued during year | 966 | 92,590,000 | | | | | | | 966 | 92,590,000 |
| 22. Other changes to in force (Net) | (9,421) | (1,598,359,487) | | | | (46,596,803) | | | (9,421) | (1,644,956,290) |
| 23. In force December 31 of current year | 101,017 | 13,792,157,277 | | (a) | 1 | 372,677,412 | | | 101,018 | 14,164,834,690 |

(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) | 4,391,668 | 4,450,235 | | 2,274,914 | 1,850,712 |
| 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) | 2,321 | (14,982) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 8,235 | (8,829) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 10,556 | (23,811) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 4,402,224 | 4,426,423 | | 2,274,914 | 1,850,712 |

(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 ..... 611 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Colorado — DURING THE YEAR 2011

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 | 6,601,380 | | 423,898 | | 7,025,278 |
| 2. Annuity considerations | 4,987,715 | | 93,332 | | 5,081,048 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,589,095 | | 517,231 | | 12,106,326 |
| **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 | 6,054,732 | | 296,939 | | 6,351,671 |
| 10. Matured endowments | 11,464 | | | | 11,464 |
| 11. Annuity benefits | 8,073,467 | | 6,851,400 | | 14,924,867 |
| 12. Surrender values and withdrawals for life contracts | 34,304,918 | | 16,628,663 | | 50,933,581 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 10,501 | | | | 10,501 |
| 15. Totals | 48,455,081 | | 23,777,002 | | 72,232,083 |
| **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 | 973,826 | | | | 38,871 | | | 7 | 1,012,698 |
| 17. Incurred during current year | 85 | 8,799,338 | | | 29 | 295,299 | | | 114 | 9,094,637 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 82 | 6,066,196 | | | 28 | 296,939 | | | 110 | 6,363,135 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 82 | 6,066,196 | | | 28 | 296,939 | | | 110 | 6,363,135 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 82 | 6,066,196 | | | 28 | 296,939 | | | 110 | 6,363,135 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 10 | 3,706,968 | | | 1 | 37,232 | | | 11 | 3,744,200 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 14,102 | 1,692,887,362 | | (a) | 1 | 43,253,440 | | | 14,103 | 1,736,140,802 |
| 21. Issued during year | 68 | 6,840,000 | | | | | | | 68 | 6,840,000 |
| 22. Other changes to in force (Net) | (1,062) | (179,846,991) | | | | (4,507,394) | | | (1,062) | (184,354,385) |
| 23. In force December 31 of current year | 13,108 | 1,519,880,371 | | (a) | 1 | 38,746,046 | | | 13,109 | 1,558,626,417 |

(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) | 441,514 | 444,707 | | 458,944 | 667,179 |
| 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) | 7,387 | 5,379 | | 86,168 | 191,581 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,146 | 2,709 | | | |
| 25.5 All other (b) | 113 | 113 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 10,646 | 8,201 | | 86,168 | 191,581 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 452,160 | 452,908 | | 545,112 | 858,760 |

(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 53 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Connecticut — DURING THE YEAR 2011

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 | 7,020,145 | | 716,003 | | 7,736,148 |
| 2. Annuity considerations | 3,501,330 | | 14,668 | | 3,515,998 |
| 3. Deposit-type contract funds | 90,000 | XXX | | XXX | 90,000 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 10,611,475 | | 730,671 | | 11,342,146 |
| **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 | 5,862,688 | | 638,898 | | 6,501,586 |
| 10. Matured endowments | 56,647 | | | | 56,647 |
| 11. Annuity benefits | 10,210,266 | | 2,195,194 | | 12,405,460 |
| 12. Surrender values and withdrawals for life contracts | 47,219,861 | | 1,001,222 | | 48,221,083 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 16,477 | | | | 16,477 |
| 15. Totals | 63,365,939 | | 3,835,313 | | 67,201,252 |
| **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 | 6 | 413,405 | | | 5 | 333,379 | | | 11 | 746,785 |
| 17. Incurred during current year | 118 | 5,989,571 | | | 34 | 516,181 | | | 152 | 6,505,751 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 115 | 5,919,335 | | | 37 | 638,898 | | | 152 | 6,558,233 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 115 | 5,919,335 | | | 37 | 638,898 | | | 152 | 6,558,233 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 115 | 5,919,335 | | | 37 | 638,898 | | | 152 | 6,558,233 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 9 | 483,641 | | | 2 | 210,662 | | | 11 | 694,303 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 14,837 | 1,864,407,665 | | (a) | 1 | 71,111,995 | | | 14,838 | 1,935,519,660 |
| 21. Issued during year | 61 | 5,700,000 | | | | | | | 61 | 5,700,000 |
| 22. Other changes to in force (Net) | (1,053) | (153,646,961) | | | | (8,107,736) | | | (1,053) | (161,754,697) |
| 23. In force December 31 of current year | 13,845 | 1,716,460,704 | | (a) | 1 | 63,004,259 | | | 13,846 | 1,779,464,963 |

(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) | 371,903 | 376,254 | | 200,748 | 45,673 |
| 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) | 512 | 295 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 354 | (676) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 866 | (381) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 372,769 | 375,872 | | 200,748 | 45,673 |

(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 118 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Delaware — DURING THE YEAR 2011

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 | 1,152,326 | | 199,965 | | 1,352,290 |
| 2. Annuity considerations | 504,934 | | 3,200 | | 508,134 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,657,260 | | 203,165 | | 1,860,425 |
| **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 | 866,962 | | 83,480 | | 950,442 |
| 10. Matured endowments | 3,500 | | | | 3,500 |
| 11. Annuity benefits | 1,239,020 | | 3,551,092 | | 4,790,112 |
| 12. Surrender values and withdrawals for life contracts | 4,480,273 | | 13,976,036 | | 18,456,309 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,764 | | | | 2,764 |
| 15. Totals | 6,592,518 | | 17,610,608 | | 24,203,126 |
| **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 | 126,007 | | | 1 | 14,513 | | | 6 | 140,520 |
| 17. Incurred during current year | 22 | 803,151 | | | 16 | 145,316 | | | 38 | 948,467 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 26 | 870,462 | | | 12 | 83,480 | | | 38 | 953,942 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 26 | 870,462 | | | 12 | 83,480 | | | 38 | 953,942 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 26 | 870,462 | | | 12 | 83,480 | | | 38 | 953,942 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 58,696 | | | 5 | 76,349 | | | 6 | 135,046 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2,974 | 287,366,677 | | (a) | 1 | 14,369,150 | | | 2,975 | 301,735,827 |
| 21. Issued during year | 11 | 1,050,000 | | | | | | | 11 | 1,050,000 |
| 22. Other changes to in force (Net) | (221) | (25,460,599) | | | | (1,070,243) | | | (221) | (26,530,842) |
| 23. In force December 31 of current year | 2,764 | 262,956,078 | | (a) | 1 | 13,298,907 | | | 2,765 | 276,254,985 |

(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) | 96,600 | 95,850 | | 10,589 | 27,418 |
| 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) | 227 | 247 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 470 | 334 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 697 | 581 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 97,297 | 96,431 | | 10,589 | 27,418 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF District of Columbia — DURING THE YEAR 2011

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 | 414,428 | | 5,963 | | 420,391 |
| 2. Annuity considerations | 181,380 | | 11,100 | | 192,480 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 595,807 | | 17,063 | | 612,870 |
| **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 | 168,532 | | | | 168,532 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,587,043 | | 223,059 | | 1,810,102 |
| 12. Surrender values and withdrawals for life contracts | 1,449,852 | | 3,230,329 | | 4,680,181 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 115 | | | | 115 |
| 15. Totals | 3,205,542 | | 3,453,388 | | 6,658,930 |
| **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 | 150,241 | | | 1 | 4,298 | | | 3 | 154,539 |
| 17. Incurred during current year | 4 | 35,124 | | | (1) | (3,133) | | | 3 | 31,992 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 5 | 168,532 | | | | | | | 5 | 168,532 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 5 | 168,532 | | | | | | | 5 | 168,532 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 5 | 168,532 | | | | | | | 5 | 168,532 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 16,833 | | | | 1,166 | | | 1 | 17,999 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,000 | 101,634,615 | | (a) | 1 | 1,443,035 | | | 1,001 | 103,077,650 |
| 21. Issued during year | 12 | 1,000,000 | | | | | | | 12 | 1,000,000 |
| 22. Other changes to in force (Net) | (89) | (13,217,232) | | | | (123,820) | | | (89) | (13,341,052) |
| 23. In force December 31 of current year | 923 | 89,417,383 | | (a) | 1 | 1,319,215 | | | 924 | 90,736,598 |

(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) | 46,332 | 45,703 | | 52,514 | 45,261 |
| 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 | (106) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 273 | 324 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 386 | 218 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 46,718 | 45,921 | | 52,514 | 45,261 |

(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 32 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Florida — DURING THE YEAR 2011

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 | 33,831,491 | | 3,322,008 | | 37,153,499 |
| 2. Annuity considerations | 18,565,692 | | 363,367 | | 18,929,059 |
| 3. Deposit-type contract funds | 227,726 | XXX | | XXX | 227,726 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 52,624,909 | | 3,685,375 | | 56,310,284 |
| **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 | 30,924,370 | | 2,343,613 | | 33,267,982 |
| 10. Matured endowments | 79,270 | | | | 79,270 |
| 11. Annuity benefits | 50,429,992 | | 16,174,890 | | 66,604,883 |
| 12. Surrender values and withdrawals for life contracts | 249,179,470 | | 25,275,415 | | 274,454,886 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 84,752 | | | | 84,752 |
| 15. Totals | 330,697,855 | | 43,793,918 | | 374,491,773 |
| **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 | 63 | 3,787,142 | | | 15 | 295,634 | | | 78 | 4,082,776 |
| 17. Incurred during current year | 516 | 30,720,206 | | | 318 | 2,413,391 | | | 834 | 33,133,597 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 520 | 31,003,640 | | | 313 | 2,343,613 | | | 833 | 33,347,252 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 520 | 31,003,640 | | | 313 | 2,343,613 | | | 833 | 33,347,252 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 520 | 31,003,640 | | | 313 | 2,343,613 | | | 833 | 33,347,252 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 59 | 3,503,709 | | | 20 | 365,412 | | | 79 | 3,869,121 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 70,587 | 7,313,706,878 | | (a) | 1 | 235,710,681 | | | 70,588 | 7,549,417,559 |
| 21. Issued during year | 705 | 58,950,000 | | | | | | | 705 | 58,950,000 |
| 22. Other changes to in force (Net) | (5,817) | (760,586,699) | | | | (30,731,088) | | | (5,817) | (791,317,787) |
| 23. In force December 31 of current year | 65,475 | 6,612,070,180 | | (a) | 1 | 204,979,593 | | | 65,476 | 6,817,049,773 |

(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) | 3,846,079 | 3,862,238 | | 2,550,601 | 2,760,200 |
| 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) | 24,612 | 19,006 | | 34,274 | 97,711 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 63,913 | 65,629 | | 10,000 | (21,628) |
| 25.5 All other (b) | 191 | (274) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 88,717 | 84,360 | | 44,274 | 76,083 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 3,934,796 | 3,946,598 | | 2,594,874 | 2,836,282 |

(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 739 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Georgia — DURING THE YEAR 2011

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 | 17,663,029 | | 1,658,331 | | 19,321,360 |
| 2. Annuity considerations | 2,767,007 | | 114,370 | | 2,881,377 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 20,430,035 | | 1,772,701 | | 22,202,737 |
| **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 | 12,303,941 | | 1,194,254 | | 13,498,195 |
| 10. Matured endowments | 69,378 | | | | 69,378 |
| 11. Annuity benefits | 6,889,211 | | 9,313,448 | | 16,202,660 |
| 12. Surrender values and withdrawals for life contracts | 36,562,183 | | 19,778,246 | | 56,340,429 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 65,243 | | | | 65,243 |
| 15. Totals | 55,889,957 | | 30,285,948 | | 86,175,905 |
| **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 | 2,138,785 | | | 10 | 200,347 | | | 38 | 2,339,131 |
| 17. Incurred during current year | 249 | 12,067,228 | | | 135 | 1,292,857 | | | 384 | 13,360,085 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 248 | 12,373,319 | | | 134 | 1,194,254 | | | 382 | 13,567,573 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 248 | 12,373,319 | | | 134 | 1,194,254 | | | 382 | 13,567,573 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 248 | 12,373,319 | | | 134 | 1,194,254 | | | 382 | 13,567,573 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 29 | 1,832,694 | | | 11 | 298,949 | | | 40 | 2,131,643 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 38,062 | 4,245,951,516 | | (a) | 1 | 193,828,360 | | | 38,063 | 4,439,779,876 |
| 21. Issued during year | 122 | 11,200,000 | | | | | | | 122 | 11,200,000 |
| 22. Other changes to in force (Net) | (2,842) | (425,159,067) | | | | (15,226,308) | | | (2,842) | (440,385,375) |
| 23. In force December 31 of current year | 35,342 | 3,831,992,449 | | (a) | 1 | 178,602,052 | | | 35,343 | 4,010,594,501 |

(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) | 1,357,669 | 1,365,565 | | 924,494 | 553,410 |
| 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) | 2,357 | 2,457 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,555 | 3,438 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 6,911 | 5,895 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,364,581 | 1,371,460 | | 924,494 | 553,410 |

(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 ..... 303 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Hawaii — DURING THE YEAR 2011

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 | 2,868,220 | | 133,858 | | 3,002,079 |
| 2. Annuity considerations | 833,852 | | 85,469 | | 919,322 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,702,073 | | 219,328 | | 3,921,400 |
| **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 | 2,221,947 | | 103,958 | | 2,325,905 |
| 10. Matured endowments | 11,274 | | | | 11,274 |
| 11. Annuity benefits | 2,321,754 | | 3,895,558 | | 6,217,313 |
| 12. Surrender values and withdrawals for life contracts | 18,913,675 | | 16,993,960 | | 35,907,635 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 6,697 | | | | 6,697 |
| 15. Totals | 23,475,347 | | 20,993,477 | | 44,468,824 |
| **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 | 371,029 | | | 1 | 44,683 | | | 5 | 415,712 |
| 17. Incurred during current year | 28 | 1,951,053 | | | 3 | 87,149 | | | 31 | 2,038,202 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 31 | 2,233,221 | | | 4 | 103,958 | | | 35 | 2,337,179 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 31 | 2,233,221 | | | 4 | 103,958 | | | 35 | 2,337,179 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 31 | 2,233,221 | | | 4 | 103,958 | | | 35 | 2,337,179 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 88,861 | | | | 27,874 | | | 1 | 116,735 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,038 | 572,621,270 | | (a) | 1 | 32,830,737 | | | 5,039 | 605,452,007 |
| 21. Issued during year | 18 | 1,550,000 | | | | | | | 18 | 1,550,000 |
| 22. Other changes to in force (Net) | (321) | (43,279,973) | | | | (1,281,065) | | | (321) | (44,561,038) |
| 23. In force December 31 of current year | 4,735 | 530,891,296 | | (a) | 1 | 31,549,672 | | | 4,736 | 562,440,969 |

(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) | 408,762 | 413,860 | | 108,861 | (29,979) |
| 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 | 115 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 425 | (1,638) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 532 | (1,523) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 409,294 | 412,337 | | 108,861 | (29,979) |

(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 69 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Idaho — DURING THE YEAR 2011

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 | 1,554,576 | | 152,562 | | 1,707,138 |
| 2. Annuity considerations | 3,488,178 | | 434,111 | | 3,922,288 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,042,754 | | 586,673 | | 5,629,427 |
| **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 | 1,343,999 | | 217,674 | | 1,561,674 |
| 10. Matured endowments | 8,694 | | | | 8,694 |
| 11. Annuity benefits | 2,546,610 | | 2,429,622 | | 4,976,232 |
| 12. Surrender values and withdrawals for life contracts | 6,825,569 | | 5,834,372 | | 12,659,941 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 26,133 | | | | 26,133 |
| 15. Totals | 10,751,005 | | 8,481,668 | | 19,232,673 |
| **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 | 289,733 | | | 3 | 73,775 | | | 7 | 363,508 |
| 17. Incurred during current year | 23 | 1,191,114 | | | 17 | 155,038 | | | 40 | 1,346,152 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 22 | 1,352,693 | | | 19 | 217,674 | | | 41 | 1,570,368 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 22 | 1,352,693 | | | 19 | 217,674 | | | 41 | 1,570,368 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 22 | 1,352,693 | | | 19 | 217,674 | | | 41 | 1,570,368 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 5 | 128,154 | | | 1 | 11,138 | | | 6 | 139,292 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,635 | 420,954,116 | | (a) | 1 | 12,024,545 | | | 3,636 | 432,978,661 |
| 21. Issued during year | 116 | 9,600,000 | | | | | | | 116 | 9,600,000 |
| 22. Other changes to in force (Net) | (347) | (56,883,036) | | | | (1,680,903) | | | (347) | (58,563,939) |
| 23. In force December 31 of current year | 3,404 | 373,671,080 | | (a) | 1 | 10,343,642 | | | 3,405 | 384,014,722 |

(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) | 138,742 | 139,617 | | 105,285 | 111,289 |
| 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) | 2,737 | 2,720 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 250 | 51 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,987 | 2,771 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 141,730 | 142,388 | | 105,285 | 111,289 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Illinois — DURING THE YEAR 2011

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 | 36,347,782 | | 4,032,844 | | 40,380,626 |
| 2. Annuity considerations | 2,065,213 | | 1,773,803 | | 3,839,016 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 38,412,994 | | 5,806,648 | | 44,219,642 |
| **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 | 28,253,148 | | 1,657,594 | | 29,910,742 |
| 10. Matured endowments | 145,339 | | | | 145,339 |
| 11. Annuity benefits | 46,532,793 | | 30,107,222 | | 76,640,015 |
| 12. Surrender values and withdrawals for life contracts | 47,126,940 | | 118,303,585 | | 165,430,525 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 66,816 | | | | 66,816 |
| 15. Totals | 122,125,037 | | 150,068,401 | | 272,193,438 |
| **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 | 2,582,636 | | | 19 | 447,841 | | | 63 | 3,030,477 |
| 17. Incurred during current year | 637 | 29,656,593 | | | 176 | 2,025,483 | | | 813 | 31,682,076 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 621 | 28,398,487 | | | 177 | 1,657,594 | | | 798 | 30,056,081 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 621 | 28,398,487 | | | 177 | 1,657,594 | | | 798 | 30,056,081 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 621 | 28,398,487 | | | 177 | 1,657,594 | | | 798 | 30,056,081 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 60 | 3,840,742 | | | 18 | 815,729 | | | 78 | 4,656,472 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 77,020 | 8,058,838,852 | | (a) | 11 | 238,543,909 | | | 77,031 | 8,297,382,761 |
| 21. Issued during year | 277 | 25,110,000 | | | | | | | 277 | 25,110,000 |
| 22. Other changes to in force (Net) | (4,816) | (629,050,792) | | | | (22,077,564) | | | (4,816) | (651,128,356) |
| 23. In force December 31 of current year | 72,481 | 7,454,898,060 | | (a) | 11 | 216,466,345 | | | 72,492 | 7,671,364,405 |

(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) | 1,466,429 | 1,459,682 | | 1,386,784 | 2,911,911 |
| 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) | 8,271 | 8,265 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 2,207 | (2,580) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 10,478 | 5,686 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,476,908 | 1,465,368 | | 1,386,784 | 2,911,911 |

(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 ..... 600 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Indiana — DURING THE YEAR 2011

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 | 9,300,636 | | 1,048,493 | | 10,349,129 |
| 2. Annuity considerations | 790,292 | | 590,910 | | 1,381,202 |
| 3. Deposit-type contract funds | 42,547 | XXX | | XXX | 42,547 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 10,133,475 | | 1,639,403 | | 11,772,878 |
| **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 | 10,596,893 | | 593,830 | | 11,190,723 |
| 10. Matured endowments | 47,999 | | | | 47,999 |
| 11. Annuity benefits | 7,142,000 | | 9,215,733 | | 16,357,733 |
| 12. Surrender values and withdrawals for life contracts | 13,958,785 | | 21,723,128 | | 35,681,913 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 30,066 | | | | 30,066 |
| 15. Totals | 31,775,743 | | 31,532,692 | | 63,308,435 |
| **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 | 18 | 974,051 | | | 6 | 140,437 | | | 24 | 1,114,488 |
| 17. Incurred during current year | 231 | 10,499,858 | | | 84 | 540,575 | | | 315 | 11,040,433 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 228 | 10,644,893 | | | 85 | 593,830 | | | 313 | 11,238,723 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 228 | 10,644,893 | | | 85 | 593,830 | | | 313 | 11,238,723 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 228 | 10,644,893 | | | 85 | 593,830 | | | 313 | 11,238,723 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 21 | 829,016 | | | 5 | 87,182 | | | 26 | 916,198 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 24,584 | 2,172,857,980 | | (a) | 1 | 85,800,204 | | | 24,585 | 2,258,658,184 |
| 21. Issued during year | 54 | 4,900,000 | | | | | | | 54 | 4,900,000 |
| 22. Other changes to in force (Net) | (1,869) | (213,881,069) | | | | (8,828,692) | | | (1,869) | (222,709,761) |
| 23. In force December 31 of current year | 22,769 | 1,963,876,911 | | (a) | 1 | 76,971,512 | | | 22,770 | 2,040,848,423 |

(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) | 654,804 | 654,078 | | 596,954 | 266,494 |
| 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) | 606 | 660 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,271 | 18 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,877 | 677 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 656,681 | 654,755 | | 596,954 | 266,494 |

(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 223 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Iowa — DURING THE YEAR 2011

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 | 1,447,396 | | 366,064 | | 1,813,460 |
| 2. Annuity considerations | 1,002,391 | | 84,091 | | 1,086,482 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,449,787 | | 450,155 | | 2,899,942 |
| **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 | 1,949,526 | | 366,244 | | 2,315,769 |
| 10. Matured endowments | 13,287 | | | | 13,287 |
| 11. Annuity benefits | 4,541,366 | | 5,018,904 | | 9,560,270 |
| 12. Surrender values and withdrawals for life contracts | 8,054,055 | | 14,833,028 | | 22,887,083 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 6,440 | | | | 6,440 |
| 15. Totals | 14,564,674 | | 20,218,176 | | 34,782,850 |
| **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 | | 37,570 | | | 1 | 85,888 | | | 1 | 123,458 |
| 17. Incurred during current year | 44 | 2,347,270 | | | 10 | 323,614 | | | 54 | 2,670,884 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 37 | 1,962,813 | | | 10 | 366,244 | | | 47 | 2,329,057 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 37 | 1,962,813 | | | 10 | 366,244 | | | 47 | 2,329,057 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 37 | 1,962,813 | | | 10 | 366,244 | | | 47 | 2,329,057 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 7 | 422,027 | | | 1 | 43,258 | | | 8 | 465,285 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 4,022 | 332,785,254 | | (a) | 1 | 42,029,019 | | | 4,023 | 374,814,273 |
| 21. Issued during year | 8 | 900,000 | | | | | | | 8 | 900,000 |
| 22. Other changes to in force (Net) | (270) | (29,584,358) | | | | (3,726,997) | | | (270) | (33,311,355) |
| 23. In force December 31 of current year | 3,760 | 304,100,896 | | (a) | 1 | 38,302,022 | | | 3,761 | 342,402,918 |

(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) | 186,591 | 187,866 | | 181,825 | 179,472 |
| 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) | 376 | 385 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 347 | 285 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 723 | 670 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 187,314 | 188,536 | | 181,825 | 179,472 |

(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 130 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kansas — DURING THE YEAR 2011

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 | 2,221,911 | | 462,677 | | 2,684,588 |
| 2. Annuity considerations | 3,416,651 | | 463,560 | | 3,880,211 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,638,562 | | 926,237 | | 6,564,799 |
| **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 | 1,295,305 | | 334,721 | | 1,630,026 |
| 10. Matured endowments | 12,178 | | | | 12,178 |
| 11. Annuity benefits | 1,128,466 | | 4,116,497 | | 5,244,962 |
| 12. Surrender values and withdrawals for life contracts | 5,717,818 | | 9,500,238 | | 15,218,056 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 4,699 | | | | 4,699 |
| 15. Totals | 8,158,465 | | 13,951,456 | | 22,109,921 |
| **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 | 112,216 | | | 3 | 111,796 | | | 5 | 224,012 |
| 17. Incurred during current year | 41 | 1,328,059 | | | 48 | 255,762 | | | 89 | 1,583,822 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 41 | 1,307,482 | | | 50 | 334,721 | | | 91 | 1,642,204 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 41 | 1,307,482 | | | 50 | 334,721 | | | 91 | 1,642,204 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 41 | 1,307,482 | | | 50 | 334,721 | | | 91 | 1,642,204 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 132,792 | | | 1 | 32,837 | | | 3 | 165,630 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,531 | 545,295,241 | | (a) | 1 | 36,496,856 | | | 5,532 | 581,792,097 |
| 21. Issued during year | 8 | 750,000 | | | | | | | 8 | 750,000 |
| 22. Other changes to in force (Net) | (447) | (53,372,768) | | | | (3,856,003) | | | (447) | (57,228,771) |
| 23. In force December 31 of current year | 5,092 | 492,672,473 | | (a) | 1 | 32,640,853 | | | 5,093 | 525,313,326 |

(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) | 287,304 | 289,266 | | 257,568 | 247,018 |
| 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) | 37 | 2 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 988 | 689 | | | 300,000 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,025 | 691 | | | 300,000 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 288,329 | 289,957 | | 257,568 | 547,018 |

(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 99 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Kentucky — DURING THE YEAR 2011

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 | 5,311,466 | | 1,148,824 | | 6,460,290 |
| 2. Annuity considerations | 3,854,897 | | 377,294 | | 4,232,191 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 9,166,363 | | 1,526,118 | | 10,692,481 |
| **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 | 3,834,904 | | 893,115 | | 4,728,019 |
| 10. Matured endowments | 9,535 | | | | 9,535 |
| 11. Annuity benefits | 8,611,013 | | 5,304,163 | | 13,915,176 |
| 12. Surrender values and withdrawals for life contracts | 22,511,100 | | 15,781,690 | | 38,292,790 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 41,523 | | | | 41,523 |
| 15. Totals | 35,008,075 | | 21,978,968 | | 56,987,043 |
| **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 | 373,167 | | | 4 | 103,078 | | | 14 | 476,244 |
| 17. Incurred during current year | 98 | 4,182,202 | | | 80 | 873,211 | | | 178 | 5,055,413 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 96 | 3,844,439 | | | 82 | 893,115 | | | 178 | 4,737,554 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 96 | 3,844,439 | | | 82 | 893,115 | | | 178 | 4,737,554 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 96 | 3,844,439 | | | 82 | 893,115 | | | 178 | 4,737,554 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 12 | 710,930 | | | 2 | 83,173 | | | 14 | 794,104 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 13,750 | 1,193,147,544 | | (a) | 1 | 93,532,837 | | | 13,751 | 1,286,680,381 |
| 21. Issued during year | 68 | 5,224,000 | | | | | | | 68 | 5,224,000 |
| 22. Other changes to in force (Net) | (941) | (97,487,031) | | | | (8,670,908) | | | (941) | (106,157,939) |
| 23. In force December 31 of current year | 12,877 | 1,100,884,513 | | (a) | 1 | 84,861,929 | | | 12,878 | 1,185,746,442 |

(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) | 615,321 | 620,757 | | 272,610 | (18,285) |
| 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) | 895 | 818 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 747 | (1,867) | | | |
| 25.5 All other (b) | | (10) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,642 | (1,059) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 616,963 | 619,697 | | 272,610 | (18,285) |

(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 286 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Louisiana — DURING THE YEAR 2011

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 | 12,312,987 | | 1,042,727 | | 13,355,714 |
| 2. Annuity considerations | 2,385,822 | | 59,902 | | 2,445,725 |
| 3. Deposit-type contract funds | (9,430) | XXX | | XXX | (9,430) |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 14,689,380 | | 1,102,629 | | 15,792,009 |
| **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 | 7,165,980 | | 663,223 | | 7,829,203 |
| 10. Matured endowments | 37,915 | | | | 37,915 |
| 11. Annuity benefits | 7,758,034 | | 8,823,503 | | 16,581,537 |
| 12. Surrender values and withdrawals for life contracts | 23,893,211 | | 3,463,470 | | 27,356,680 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 49,376 | | | | 49,376 |
| 15. Totals | 38,904,516 | | 12,950,196 | | 51,854,712 |
| **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 | 982,559 | | 315,048 | 7 | 132,027 | | | 23 | 1,429,634 |
| 17. Incurred during current year | 187 | 7,206,458 | | | 66 | 761,797 | | | 253 | 7,968,254 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 185 | 7,203,895 | | | 64 | 663,223 | | | 249 | 7,867,118 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 185 | 7,203,895 | | | 64 | 663,223 | | | 249 | 7,867,118 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 185 | 7,203,895 | | | 64 | 663,223 | | | 249 | 7,867,118 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 18 | 985,121 | | 315,048 | 9 | 230,601 | | | 27 | 1,530,770 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 28,570 | 2,409,563,210 | | (a) | 1 | 104,565,933 | | | 28,571 | 2,514,129,143 |
| 21. Issued during year | 211 | 18,168,000 | | | | | | | 211 | 18,168,000 |
| 22. Other changes to in force (Net) | (2,007) | (240,678,299) | | | | (11,319,487) | | | (2,007) | (251,997,786) |
| 23. In force December 31 of current year | 26,774 | 2,187,052,911 | | (a) | 1 | 93,246,446 | | | 26,775 | 2,280,299,357 |

(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) | 683,138 | 695,430 | | 422,809 | (533,028) |
| 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) | 340 | (1,167) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,792 | (277) | | | |
| 25.5 All other (b) | | (157) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,132 | (1,600) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 687,269 | 693,830 | | 422,809 | (533,028) |

(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 166 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maine — DURING THE YEAR 2011

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 | 1,658,725 | | 21,381 | | 1,680,106 |
| 2. Annuity considerations | 852,413 | | | | 852,413 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,511,138 | | 21,381 | | 2,532,519 |
| **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 | 694,517 | | 12,611 | | 707,128 |
| 10. Matured endowments | 22,547 | | | | 22,547 |
| 11. Annuity benefits | 1,863,093 | | 816,669 | | 2,679,762 |
| 12. Surrender values and withdrawals for life contracts | 3,921,380 | | 562,047 | | 4,483,428 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,246 | | | | 2,246 |
| 15. Totals | 6,503,783 | | 1,391,327 | | 7,895,110 |
| **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 | 79,957 | | | | 429 | | | 2 | 80,386 |
| 17. Incurred during current year | 26 | 706,368 | | | 5 | 12,614 | | | 31 | 718,983 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 27 | 717,064 | | | 5 | 12,611 | | | 32 | 729,675 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 27 | 717,064 | | | 5 | 12,611 | | | 32 | 729,675 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 27 | 717,064 | | | 5 | 12,611 | | | 32 | 729,675 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 69,261 | | | | 433 | | | 1 | 69,694 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,607 | 395,661,820 | | (a) | 1 | 516,000 | | | 3,608 | 396,177,820 |
| 21. Issued during year | 2 | 150,000 | | | | | | | 2 | 150,000 |
| 22. Other changes to in force (Net) | (276) | (38,507,625) | | | | (26,600) | | | (276) | (38,534,225) |
| 23. In force December 31 of current year | 3,333 | 357,304,195 | | (a) | 1 | 489,400 | | | 3,334 | 357,793,595 |

(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) | 75,080 | 74,793 | | 71,465 | 85,598 |
| 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) | 610 | 559 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 276 | 259 | | | |
| 25.5 All other (b) | 9,553 | 9,969 | | 263 | 329 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 10,440 | 10,788 | | 263 | 329 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 85,519 | 85,581 | | 71,728 | 85,926 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Maryland — DURING THE YEAR 2011

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 | 11,820,731 | | 886,888 | | 12,707,619 |
| 2. Annuity considerations | 2,471,883 | | 1,400 | | 2,473,283 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 14,292,614 | | 888,288 | | 15,180,903 |
| **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 | 9,787,449 | | 539,557 | | 10,327,006 |
| 10. Matured endowments | 52,788 | | | | 52,788 |
| 11. Annuity benefits | 30,978,289 | | 3,239,568 | | 34,217,857 |
| 12. Surrender values and withdrawals for life contracts | 48,407,787 | | 2,804,036 | | 51,211,823 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 24,141 | | | | 24,141 |
| 15. Totals | 89,250,454 | | 6,583,161 | | 95,833,615 |
| **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 | 1,306,345 | | | 8 | 147,416 | | | 29 | 1,453,761 |
| 17. Incurred during current year | 152 | 9,106,495 | | | 54 | 480,503 | | | 206 | 9,586,997 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 164 | 9,840,237 | | | 59 | 539,557 | | | 223 | 10,379,794 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 164 | 9,840,237 | | | 59 | 539,557 | | | 223 | 10,379,794 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 164 | 9,840,237 | | | 59 | 539,557 | | | 223 | 10,379,794 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 9 | 572,603 | | | 3 | 88,362 | | | 12 | 660,965 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 26,049 | 2,619,690,569 | | (a) | 1 | 92,740,674 | | | 26,050 | 2,712,431,243 |
| 21. Issued during year | 183 | 15,470,000 | | | | | | | 183 | 15,470,000 |
| 22. Other changes to in force (Net) | (1,837) | (238,082,551) | | | | (9,730,776) | | | (1,837) | (247,813,327) |
| 23. In force December 31 of current year | 24,395 | 2,397,078,019 | | (a) | 1 | 83,009,898 | | | 24,396 | 2,480,087,917 |

(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) | 542,505 | 551,317 | | 245,945 | (23,349) |
| 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) | 1,709 | 22 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 868 | (523) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,577 | (502) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 545,082 | 550,816 | | 245,945 | (23,349) |

(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 102 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Massachusetts — DURING THE YEAR 2011

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 | 1,580,680 | | 1,198,346 | | 2,779,026 |
| 2. Annuity considerations | 791,212 | | (57,312) | | 733,900 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,371,892 | | 1,141,034 | | 3,512,926 |
| **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 | 2,411,597 | | 638,489 | | 3,050,085 |
| 10. Matured endowments | 44,995 | | | | 44,995 |
| 11. Annuity benefits | 3,064,731 | | 8,571,569 | | 11,636,300 |
| 12. Surrender values and withdrawals for life contracts | 23,671,776 | | 14,405,517 | | 38,077,293 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 8,271 | | | | 8,271 |
| 15. Totals | 29,201,369 | | 23,615,575 | | 52,816,944 |
| **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 | 104,567 | | | 11 | 166,612 | | | 15 | 271,179 |
| 17. Incurred during current year | 83 | 2,630,563 | | | 91 | 596,590 | | | 174 | 3,227,153 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 77 | 2,456,592 | | | 95 | 638,489 | | | 172 | 3,095,081 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 77 | 2,456,592 | | | 95 | 638,489 | | | 172 | 3,095,081 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 77 | 2,456,592 | | | 95 | 638,489 | | | 172 | 3,095,081 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 10 | 278,538 | | | 7 | 124,713 | | | 17 | 403,251 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 4,933 | 336,476,784 | | (a) | 1 | 98,340,825 | | | 4,934 | 434,817,609 |
| 21. Issued during year | 6 | 350,000 | | | | | | | 6 | 350,000 |
| 22. Other changes to in force (Net) | (283) | (21,188,097) | | | | (9,426,641) | | | (283) | (30,614,738) |
| 23. In force December 31 of current year | 4,656 | 315,638,687 | | (a) | 1 | 88,914,184 | | | 4,657 | 404,552,871 |

(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) | 690,762 | 693,134 | | 560,592 | 794,905 |
| 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) | 803 | (482) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,097 | (2,185) | | | |
| 25.5 All other (b) | | (6) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,899 | (2,673) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 692,661 | 690,461 | | 560,592 | 794,905 |

(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 346 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Michigan — DURING THE YEAR 2011

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 | 13,128,656 | | 902,865 | | 14,031,521 |
| 2. Annuity considerations | 29,598,846 | | 253,192 | | 29,852,038 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 42,727,502 | | 1,156,057 | | 43,883,559 |
| **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 | 13,206,787 | | 465,361 | | 13,672,148 |
| 10. Matured endowments | 70,956 | | | | 70,956 |
| 11. Annuity benefits | 28,593,542 | | 10,223,516 | | 38,817,059 |
| 12. Surrender values and withdrawals for life contracts | 96,856,655 | | 18,705,387 | | 115,562,041 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 46,002 | | | | 46,002 |
| 15. Totals | 138,773,942 | | 29,394,264 | | 168,168,207 |
| **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 | 1,785,041 | | 22,356 | 6 | 83,642 | | | 34 | 1,891,039 |
| 17. Incurred during current year | 328 | 13,204,434 | | | 91 | 465,633 | | | 419 | 13,670,067 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 326 | 13,277,743 | | | 91 | 465,361 | | | 417 | 13,743,104 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 326 | 13,277,743 | | | 91 | 465,361 | | | 417 | 13,743,104 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 326 | 13,277,743 | | | 91 | 465,361 | | | 417 | 13,743,104 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 30 | 1,711,732 | | 22,356 | 6 | 83,914 | | | 36 | 1,818,002 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 35,090 | 3,469,036,938 | | (a) | 1 | 71,943,276 | | | 35,091 | 3,540,980,214 |
| 21. Issued during year | 339 | 26,349,626 | | | | | | | 339 | 26,349,626 |
| 22. Other changes to in force (Net) | (2,833) | (342,936,890) | | | | (9,130,196) | | | (2,833) | (352,067,086) |
| 23. In force December 31 of current year | 32,596 | 3,152,449,674 | | (a) | 1 | 62,813,080 | | | 32,597 | 3,215,262,754 |

(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) | 810,864 | 824,239 | | 552,251 | (80,725) |
| 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) | 958 | (1,665) | | 56,925 | 136,328 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 997 | 146 | | | |
| 25.5 All other (b) | | (6) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,955 | (1,525) | | 56,925 | 136,328 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 812,819 | 822,715 | | 609,176 | 55,603 |

(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 310 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Minnesota — DURING THE YEAR 2011

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 | 3,819,895 | | 63,773 | | 3,883,668 |
| 2. Annuity considerations | 2,411,775 | | 74,173 | | 2,485,949 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,231,671 | | 137,946 | | 6,369,617 |
| **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 | 2,836,359 | | 156,889 | | 2,993,248 |
| 10. Matured endowments | 16,109 | | | | 16,109 |
| 11. Annuity benefits | 15,723,113 | | 7,168,628 | | 22,891,741 |
| 12. Surrender values and withdrawals for life contracts | 43,949,721 | | 2,947,787 | | 46,897,508 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,228 | | | | 3,228 |
| 15. Totals | 62,528,530 | | 10,273,304 | | 72,801,834 |
| **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 | 181,403 | | | | 4,553 | | | 2 | 185,956 |
| 17. Incurred during current year | 73 | 2,929,332 | | | 7 | 156,030 | | | 80 | 3,085,362 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 68 | 2,852,468 | | | 7 | 156,889 | | | 75 | 3,009,357 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 68 | 2,852,468 | | | 7 | 156,889 | | | 75 | 3,009,357 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 68 | 2,852,468 | | | 7 | 156,889 | | | 75 | 3,009,357 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 7 | 258,267 | | | | 3,694 | | | 7 | 261,961 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 10,118 | 1,025,105,769 | | (a) | 1 | 4,906,273 | | | 10,119 | 1,030,012,042 |
| 21. Issued during year | 41 | 4,200,000 | | | | | | | 41 | 4,200,000 |
| 22. Other changes to in force (Net) | (862) | (101,979,190) | | | | (724,500) | | | (862) | (102,703,690) |
| 23. In force December 31 of current year | 9,297 | 927,326,578 | | (a) | 1 | 4,181,773 | | | 9,298 | 931,508,351 |

(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) | 158,165 | 142,618 | | 82,354 | 39,706 |
| 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) | 211,486 | 229,048 | | | (133,249) |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 675 | 376 | | | |
| 25.5 All other (b) | 18,456 | 19,675 | | 1,263 | 502 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 230,617 | 249,099 | | 1,263 | (132,747) |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 388,782 | 391,717 | | 83,616 | (93,042) |

(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 ..... 107 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Mississippi — DURING THE YEAR 2011

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 | 4,173,550 | | 616,663 | | 4,790,212 |
| 2. Annuity considerations | 1,939,466 | | 862,566 | | 2,802,032 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,113,016 | | 1,479,229 | | 7,592,244 |
| **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 | 2,545,298 | | 195,715 | | 2,741,012 |
| 10. Matured endowments | 5,460 | | | | 5,460 |
| 11. Annuity benefits | 1,420,877 | | 2,559,509 | | 3,980,386 |
| 12. Surrender values and withdrawals for life contracts | 7,726,316 | | 11,512,102 | | 19,238,418 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 23,559 | | | | 23,559 |
| 15. Totals | 11,721,509 | | 14,267,326 | | 25,988,835 |
| **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 | 402,812 | | | 4 | 65,292 | | | 15 | 468,104 |
| 17. Incurred during current year | 76 | 2,701,639 | | | 42 | 202,382 | | | 118 | 2,904,020 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 78 | 2,550,758 | | | 44 | 195,715 | | | 122 | 2,746,472 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 78 | 2,550,758 | | | 44 | 195,715 | | | 122 | 2,746,472 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 78 | 2,550,758 | | | 44 | 195,715 | | | 122 | 2,746,472 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 9 | 553,693 | | | 2 | 71,959 | | | 11 | 625,652 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 9,871 | 816,650,870 | | (a) | 1 | 55,889,360 | | | 9,872 | 872,540,230 |
| 21. Issued during year | 65 | 6,300,000 | | | | | | | 65 | 6,300,000 |
| 22. Other changes to in force (Net) | (736) | (80,465,971) | | | | (5,384,886) | | | (736) | (85,850,857) |
| 23. In force December 31 of current year | 9,200 | 742,484,900 | | (a) | 1 | 50,504,474 | | | 9,201 | 792,989,374 |

(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) | 407,209 | 412,651 | | 532,174 | 507,590 |
| 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) | 251 | (1,430) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,003 | 1,231 | | | |
| 25.5 All other (b) | | (69) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 3,254 | (267) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 410,463 | 412,383 | | 532,174 | 507,590 |

(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 .....250.....



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Missouri — DURING THE YEAR 2011

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 | 4,531,299 | | 874,085 | | 5,405,384 |
| 2. Annuity considerations | 1,518,890 | | 1,559,565 | | 3,078,455 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,050,189 | | 2,433,650 | | 8,483,839 |
| **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 | 4,768,438 | | 1,685,139 | | 6,453,577 |
| 10. Matured endowments | 44,311 | | | | 44,311 |
| 11. Annuity benefits | 7,649,302 | | 14,776,684 | | 22,425,986 |
| 12. Surrender values and withdrawals for life contracts | 37,262,918 | | 47,617,676 | | 84,880,594 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 17,384 | | | | 17,384 |
| 15. Totals | 49,742,353 | | 64,079,499 | | 113,821,852 |
| **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 | 847,288 | | | 6 | 124,250 | | | 20 | 971,538 |
| 17. Incurred during current year | 128 | 4,814,169 | | | 102 | 1,644,665 | | | 230 | 6,458,833 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 130 | 4,812,750 | | | 104 | 1,685,139 | | | 234 | 6,497,888 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 130 | 4,812,750 | | | 104 | 1,685,139 | | | 234 | 6,497,888 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 130 | 4,812,750 | | | 104 | 1,685,139 | | | 234 | 6,497,888 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 12 | 848,707 | | | 4 | 83,776 | | | 16 | 932,483 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 12,435 | 1,110,806,477 | | (a) | 1 | 63,634,441 | | | 12,436 | 1,174,440,918 |
| 21. Issued during year | 43 | 4,100,000 | | | | | | | 43 | 4,100,000 |
| 22. Other changes to in force (Net) | (882) | (103,383,943) | | | | (6,873,378) | | | (882) | (110,257,321) |
| 23. In force December 31 of current year | 11,596 | 1,011,522,534 | | (a) | 1 | 56,761,063 | | | 11,597 | 1,068,283,597 |

(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) | 707,875 | 717,325 | | 496,026 | 897,103 |
| 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) | 2,200 | (690) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,798 | 718 | | | |
| 25.5 All other (b) | 83 | 2 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 6,082 | 30 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 713,957 | 717,354 | | 496,026 | 897,103 |

(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 ..... 202 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Montana — DURING THE YEAR 2011

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 | 1,072,862 | | 21,486 | | 1,094,347 |
| 2. Annuity considerations | 201,041 | | 134,240 | | 335,281 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,273,902 | | 155,726 | | 1,429,628 |
| **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 | 684,391 | | | | 684,391 |
| 10. Matured endowments | 9,060 | | | | 9,060 |
| 11. Annuity benefits | 976,662 | | 721,575 | | 1,698,237 |
| 12. Surrender values and withdrawals for life contracts | 2,383,217 | | 4,824,124 | | 7,207,342 |
| 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 | 4,061,910 | | 5,545,699 | | 9,607,610 |
| **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 | | 28,127 | | | 2 | 33,085 | | | 2 | 61,212 |
| 17. Incurred during current year | 21 | 705,003 | | | | (59) | | | 21 | 704,944 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 19 | 693,451 | | | | | | | 19 | 693,451 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 19 | 693,451 | | | | | | | 19 | 693,451 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 19 | 693,451 | | | | | | | 19 | 693,451 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 39,679 | | | 2 | 33,026 | | | 4 | 72,705 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 2,259 | 239,976,304 | | (a) | 1 | 656,056 | | | 2,260 | 240,632,360 |
| 21. Issued during year | 8 | 950,000 | | | | | | | 8 | 950,000 |
| 22. Other changes to in force (Net) | (186) | (25,858,437) | | | | (61,109) | | | (186) | (25,919,546) |
| 23. In force December 31 of current year | 2,081 | 215,067,867 | | (a) | 1 | 594,947 | | | 2,082 | 215,662,814 |

(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) | 113,446 | 115,285 | | 96,025 | 106,622 |
| 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) | | (407) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 565 | (242) | | | |
| 25.5 All other (b) | (42) | (42) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 523 | (691) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 113,970 | 114,595 | | 96,025 | 106,622 |

(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 50 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nebraska — DURING THE YEAR 2011

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 | 1,660,848 | | 212,750 | | 1,873,598 |
| 2. Annuity considerations | 68,550,983 | | 24,059 | | 68,575,041 |
| 3. Deposit-type contract funds | 166,916,756 | XXX | | XXX | 166,916,756 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 237,128,587 | | 236,809 | | 237,365,396 |
| **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 | 1,909,199 | | 154,261 | | 2,063,461 |
| 10. Matured endowments | 7,935 | | | | 7,935 |
| 11. Annuity benefits | 156,810,624 | | 4,612,447 | | 161,423,070 |
| 12. Surrender values and withdrawals for life contracts | 4,974,259 | | 10,144,413 | | 15,118,671 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,881 | | | | 3,881 |
| 15. Totals | 163,705,898 | | 14,911,121 | | 178,617,019 |
| **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 | 109,383 | | | 1 | 40,394 | | | 3 | 149,777 |
| 17. Incurred during current year | 32 | 1,862,580 | | | 16 | 180,531 | | | 48 | 2,043,111 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 34 | 1,917,134 | | | 15 | 154,261 | | | 49 | 2,071,396 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 34 | 1,917,134 | | | 15 | 154,261 | | | 49 | 2,071,396 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 34 | 1,917,134 | | | 15 | 154,261 | | | 49 | 2,071,396 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 54,828 | | | 2 | 66,663 | | | 2 | 121,492 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,682 | 370,138,297 | | (a) | 1 | 17,470,551 | | | 3,683 | 387,608,848 |
| 21. Issued during year | 4 | 450,000 | | | | | | | 4 | 450,000 |
| 22. Other changes to in force (Net) | (263) | (42,855,049) | | | | (2,005,596) | | | (263) | (44,860,645) |
| 23. In force December 31 of current year | 3,423 | 327,733,248 | | (a) | 1 | 15,464,955 | | | 3,424 | 343,198,203 |

(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) | 126,926 | 127,112 | | 81,613 | 59,616 |
| 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 | (333) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 333 | 332 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 422 | | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 127,348 | 127,112 | | 81,613 | 59,616 |

(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 48 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Nevada — DURING THE YEAR 2011

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 | 4,988,062 | | 212,532 | | 5,200,594 |
| 2. Annuity considerations | 2,925,341 | | 51,800 | | 2,977,141 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 7,913,403 | | 264,332 | | 8,177,735 |
| **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 | 3,712,270 | | 197,439 | | 3,909,710 |
| 10. Matured endowments | 5,222 | | | | 5,222 |
| 11. Annuity benefits | 5,788,100 | | 2,090,643 | | 7,878,744 |
| 12. Surrender values and withdrawals for life contracts | 20,796,739 | | 7,909,609 | | 28,706,348 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 6,596 | | | | 6,596 |
| 15. Totals | 30,308,928 | | 10,197,692 | | 40,506,620 |
| **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 | 675,825 | | | 3 | 63,876 | | | 9 | 739,701 |
| 17. Incurred during current year | 55 | 3,670,131 | | | 19 | 160,844 | | | 74 | 3,830,976 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 45 | 3,717,492 | | | 18 | 197,439 | | | 63 | 3,914,932 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 45 | 3,717,492 | | | 18 | 197,439 | | | 63 | 3,914,932 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 45 | 3,717,492 | | | 18 | 197,439 | | | 63 | 3,914,932 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 16 | 628,464 | | | 4 | 27,281 | | | 20 | 655,746 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 9,296 | 1,208,944,552 | | (a) | 1 | 16,969,830 | | | 9,297 | 1,225,914,382 |
| 21. Issued during year | 55 | 5,990,000 | | | | | | | 55 | 5,990,000 |
| 22. Other changes to in force (Net) | (788) | (138,242,105) | | | | (1,937,168) | | | (788) | (140,179,273) |
| 23. In force December 31 of current year | 8,563 | 1,076,692,447 | | (a) | 1 | 15,032,662 | | | 8,564 | 1,091,725,109 |

(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) | 269,818 | 273,188 | | 202,849 | 410,205 |
| 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) | 482 | 316 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,350 | 360 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,832 | 676 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 271,650 | 273,864 | | 202,849 | 410,205 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Hampshire — DURING THE YEAR 2011

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 | 2,216,874 | | 36,472 | | 2,253,346 |
| 2. Annuity considerations | 1,572,258 | | 28,877 | | 1,601,136 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,789,133 | | 65,350 | | 3,854,482 |
| **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 | 1,627,439 | | 62,510 | | 1,689,949 |
| 10. Matured endowments | 29,149 | | | | 29,149 |
| 11. Annuity benefits | 1,987,772 | | 934,130 | | 2,921,903 |
| 12. Surrender values and withdrawals for life contracts | 15,187,303 | | 2,176,086 | | 17,363,389 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 3,082 | | | | 3,082 |
| 15. Totals | 18,834,746 | | 3,172,726 | | 22,007,471 |
| **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 | 202,728 | | | | 1,187 | | | 6 | 203,915 |
| 17. Incurred during current year | 23 | 1,610,212 | | | 2 | 62,470 | | | 25 | 1,672,682 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 27 | 1,656,588 | | | 2 | 62,510 | | | 29 | 1,719,097 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 27 | 1,656,588 | | | 2 | 62,510 | | | 29 | 1,719,097 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 27 | 1,656,588 | | | 2 | 62,510 | | | 29 | 1,719,097 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 156,352 | | | | 1,148 | | | 2 | 157,499 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 4,195 | 649,646,349 | | (a) | 1 | 1,428,307 | | | 4,196 | 651,074,656 |
| 21. Issued during year | 9 | 500,000 | | | | | | | 9 | 500,000 |
| 22. Other changes to in force (Net) | (387) | (67,620,833) | | | | (129,111) | | | (387) | (67,749,944) |
| 23. In force December 31 of current year | 3,817 | 582,525,516 | | (a) | 1 | 1,299,196 | | | 3,818 | 583,824,712 |

(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) | 32,420 | 26,184 | | 3,163 | 11,878 |
| 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) | 76,154 | 82,314 | | 50,000 | 27,804 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 435 | 509 | | | |
| 25.5 All other (b) | 11,889 | 12,408 | | 5,038 | 5,614 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 88,477 | 95,231 | | 55,038 | 33,418 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 120,897 | 121,415 | | 58,200 | 45,296 |

(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 56 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Jersey — DURING THE YEAR 2011

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 | 7,680,225 | | 2,214,385 | | 9,894,610 |
| 2. Annuity considerations | 6,261,956 | | 1,540,162 | | 7,802,118 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 13,942,181 | | 3,754,547 | | 17,696,728 |
| **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 | 4,583,718 | | 1,566,320 | | 6,150,038 |
| 10. Matured endowments | 112,879 | | | | 112,879 |
| 11. Annuity benefits | 73,929,334 | | 33,619,081 | | 107,548,415 |
| 12. Surrender values and withdrawals for life contracts | 49,894,758 | | 121,190,342 | | 171,085,100 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 31,257 | | | | 31,257 |
| 15. Totals | 128,551,946 | | 156,375,743 | | 284,927,689 |
| **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 | 600,394 | | | 17 | 324,813 | | | 31 | 925,207 |
| 17. Incurred during current year | 233 | 4,614,893 | | | 153 | 1,557,774 | | | 386 | 6,172,666 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 228 | 4,696,597 | | | 163 | 1,566,320 | | | 391 | 6,262,917 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 228 | 4,696,597 | | | 163 | 1,566,320 | | | 391 | 6,262,917 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 228 | 4,696,597 | | | 163 | 1,566,320 | | | 391 | 6,262,917 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 19 | 518,690 | | | 7 | 316,267 | | | 26 | 834,956 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 19,491 | 1,572,539,378 | | (a) | 1 | 219,213,865 | | | 19,492 | 1,791,753,243 |
| 21. Issued during year | 76 | 6,750,000 | | | | | | | 76 | 6,750,000 |
| 22. Other changes to in force (Net) | (1,376) | (171,263,715) | | | | (21,395,949) | | | (1,376) | (192,659,664) |
| 23. In force December 31 of current year | 18,191 | 1,408,025,663 | | (a) | 1 | 197,817,916 | | | 18,192 | 1,605,843,579 |

(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) | 1,614,532 | 1,626,435 | | 536,900 | 848,463 |
| 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) | 392 | (547) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,387 | (5,968) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,779 | (6,515) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,616,311 | 1,619,921 | | 536,900 | 848,463 |

(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 460 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New Mexico — DURING THE YEAR 2011

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 | 3,702,577 | | 313,771 | | 4,016,348 |
| 2. Annuity considerations | 2,305,997 | | 101,077 | | 2,407,074 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,008,573 | | 414,848 | | 6,423,421 |
| **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 | 2,147,355 | | 171,555 | | 2,318,910 |
| 10. Matured endowments | 3,929 | | | | 3,929 |
| 11. Annuity benefits | 1,347,414 | | 2,381,455 | | 3,728,869 |
| 12. Surrender values and withdrawals for life contracts | 2,731,106 | | 7,442,858 | | 10,173,965 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 14,764 | | | | 14,764 |
| 15. Totals | 6,244,568 | | 9,995,868 | | 16,240,436 |
| **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 | 373,871 | | | 3 | 80,020 | | | 12 | 453,891 |
| 17. Incurred during current year | 47 | 2,054,399 | | | 20 | 170,629 | | | 67 | 2,225,028 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 52 | 2,151,284 | | | 20 | 171,555 | | | 72 | 2,322,839 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 52 | 2,151,284 | | | 20 | 171,555 | | | 72 | 2,322,839 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 52 | 2,151,284 | | | 20 | 171,555 | | | 72 | 2,322,839 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 4 | 276,987 | | | 3 | 79,094 | | | 7 | 356,081 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 7,036 | 710,055,343 | | (a) | 1 | 27,965,619 | | | 7,037 | 738,020,962 |
| 21. Issued during year | 41 | 3,600,000 | | | | | | | 41 | 3,600,000 |
| 22. Other changes to in force (Net) | (547) | (68,418,114) | | | | (2,957,218) | | | (547) | (71,375,332) |
| 23. In force December 31 of current year | 6,530 | 645,237,229 | | (a) | 1 | 25,008,401 | | | 6,531 | 670,245,630 |

(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) | 254,156 | 256,231 | | 97,165 | 434,682 |
| 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) | 309 | (454) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,580 | 3,430 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 3,890 | 2,976 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 258,045 | 259,206 | | 97,165 | 434,682 |

(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 75 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF New York — DURING THE YEAR 2011

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 | 1,570,269 | | 90,329 | | 1,660,598 |
| 2. Annuity considerations | 489,174 | | 24,719 | | 513,893 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,059,443 | | 115,048 | | 2,174,491 |
| **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 | 1,800,854 | | 27,124 | | 1,827,978 |
| 10. Matured endowments | 16,575 | | | | 16,575 |
| 11. Annuity benefits | 3,050,019 | | 8,831,798 | | 11,881,817 |
| 12. Surrender values and withdrawals for life contracts | 8,024,923 | | 5,631,511 | | 13,656,435 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 9,083 | | | | 9,083 |
| 15. Totals | 12,901,454 | | 14,490,434 | | 27,391,888 |
| **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 | 3 | 121,334 | | | 1 | 10,952 | | | 4 | 132,286 |
| 17. Incurred during current year | 56 | 1,849,559 | | | 6 | 57,039 | | | 62 | 1,906,597 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 54 | 1,817,429 | | | 6 | 27,124 | | | 60 | 1,844,553 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 54 | 1,817,429 | | | 6 | 27,124 | | | 60 | 1,844,553 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 54 | 1,817,429 | | | 6 | 27,124 | | | 60 | 1,844,553 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 5 | 153,463 | | | 1 | 40,867 | | | 6 | 194,330 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,731 | 358,601,764 | | (a) | 1 | 1,085,112 | | | 3,732 | 359,686,876 |
| 21. Issued during year | 9 | 750,000 | | | | | | | 9 | 750,000 |
| 22. Other changes to in force (Net) | (228) | (28,926,738) | | | | (103,520) | | | (228) | (29,030,258) |
| 23. In force December 31 of current year | 3,512 | 330,425,026 | | (a) | 1 | 981,592 | | | 3,513 | 331,406,618 |

(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) | 550,147 | 554,212 | | 228,750 | 183,747 |
| 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) | 379 | 317 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 19,715 | 22,355 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 20,093 | 22,672 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 570,241 | 576,884 | | 228,750 | 183,747 |

(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 137 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Carolina — DURING THE YEAR 2011

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 | 16,714,545 | | 134,114 | | 16,848,659 |
| 2. Annuity considerations | 4,619,484 | | 49,606 | | 4,669,090 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 21,334,029 | | 183,720 | | 21,517,749 |
| **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 | 9,239,640 | | 67,724 | | 9,307,364 |
| 10. Matured endowments | 48,173 | | | | 48,173 |
| 11. Annuity benefits | 10,373,544 | | 3,238,811 | | 13,612,356 |
| 12. Surrender values and withdrawals for life contracts | 39,343,683 | | 2,923,455 | | 42,267,138 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 52,937 | | | | 52,937 |
| 15. Totals | 59,057,977 | | 6,229,990 | | 65,287,967 |
| **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 | 18 | 1,189,737 | | | 2 | 23,378 | | | 20 | 1,213,115 |
| 17. Incurred during current year | 258 | 9,542,014 | | | 5 | 63,041 | | | 263 | 9,605,055 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 255 | 9,287,813 | | | 6 | 67,724 | | | 261 | 9,355,537 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 255 | 9,287,813 | | | 6 | 67,724 | | | 261 | 9,355,537 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 255 | 9,287,813 | | | 6 | 67,724 | | | 261 | 9,355,537 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 21 | 1,443,938 | | | 1 | 18,695 | | | 22 | 1,462,633 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 36,579 | 3,460,728,798 | | (a) | 1 | 18,708,522 | | | 36,580 | 3,479,437,320 |
| 21. Issued during year | 102 | 10,100,000 | | | | | | | 102 | 10,100,000 |
| 22. Other changes to in force (Net) | (2,533) | (304,572,983) | | | | (1,351,592) | | | (2,533) | (305,924,575) |
| 23. In force December 31 of current year | 34,148 | 3,166,255,815 | | (a) | 1 | 17,356,930 | | | 34,149 | 3,183,612,745 |

(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) | 218,510 | 161,442 | | 383,070 | 848,294 |
| 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) | 706,853 | 762,035 | | 490,130 | 302,873 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 7,870 | 8,396 | | 10,000 | 3,644 |
| 25.5 All other (b) | 70 | 70 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 714,793 | 770,501 | | 500,130 | 306,517 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 933,303 | 931,943 | | 883,199 | 1,154,811 |

(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 8 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF North Dakota — DURING THE YEAR 2011

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 | 293,642 | | 57,283 | | 350,926 |
| 2. Annuity considerations | 205,898 | | 83,126 | | 289,024 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 499,541 | | 140,409 | | 639,950 |
| **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 | 129,394 | | 48,589 | | 177,984 |
| 10. Matured endowments | 5,460 | | | | 5,460 |
| 11. Annuity benefits | 412,740 | | 1,140,167 | | 1,552,907 |
| 12. Surrender values and withdrawals for life contracts | 1,342,465 | | 3,643,977 | | 4,986,442 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 471 | | | | 471 |
| 15. Totals | 1,890,531 | | 4,832,733 | | 6,723,264 |
| **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 | | 8,487 | | | 1 | 5,301 | | | 1 | 13,788 |
| 17. Incurred during current year | 7 | 158,054 | | | 9 | 44,548 | | | 16 | 202,602 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 6 | 134,854 | | | 10 | 48,589 | | | 16 | 183,444 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 6 | 134,854 | | | 10 | 48,589 | | | 16 | 183,444 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 6 | 134,854 | | | 10 | 48,589 | | | 16 | 183,444 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 31,686 | | | | 1,261 | | | 1 | 32,947 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 821 | 75,373,395 | | (a) | 1 | 1,525,024 | | | 822 | 76,898,419 |
| 21. Issued during year | 1 | 150,000 | | | | | | | 1 | 150,000 |
| 22. Other changes to in force (Net) | (57) | (5,737,499) | | | | (97,959) | | | (57) | (5,835,458) |
| 23. In force December 31 of current year | 765 | 69,785,896 | | (a) | 1 | 1,427,065 | | | 766 | 71,212,961 |

(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) | 56,414 | 56,427 | | 34,961 | 40,043 |
| 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 | (15) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 185 | 207 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 297 | 192 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 56,712 | 56,618 | | 34,961 | 40,043 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Ohio — DURING THE YEAR 2011

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 | 19,202,223 | | 76,833 | | 19,279,056 |
| 2. Annuity considerations | 8,829,027 | | (62,694) | | 8,766,333 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 28,031,249 | | 14,139 | | 28,045,389 |
| **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 | 17,958,331 | | 82,884 | | 18,041,216 |
| 10. Matured endowments | 66,804 | | | | 66,804 |
| 11. Annuity benefits | 36,949,037 | | 5,916,051 | | 42,865,088 |
| 12. Surrender values and withdrawals for life contracts | 104,535,612 | | 3,061,563 | | 107,597,175 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 81,881 | | | | 81,881 |
| 15. Totals | 159,591,666 | | 9,060,498 | | 168,652,164 |
| **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 | 42 | 1,818,469 | | | 1 | 4,693 | | | 43 | 1,823,162 |
| 17. Incurred during current year | 496 | 18,483,261 | | | 6 | 78,875 | | | 502 | 18,562,136 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 476 | 18,025,135 | | | 7 | 82,884 | | | 483 | 18,108,019 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 476 | 18,025,135 | | | 7 | 82,884 | | | 483 | 18,108,019 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 476 | 18,025,135 | | | 7 | 82,884 | | | 483 | 18,108,019 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 62 | 2,276,595 | | | | 684 | | | 62 | 2,277,279 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 50,827 | 4,420,792,307 | | (a) | 1 | 873,111 | | | 50,828 | 4,421,665,418 |
| 21. Issued during year | 222 | 17,799,000 | | | | | | | 222 | 17,799,000 |
| 22. Other changes to in force (Net) | (3,434) | (360,621,626) | | | | (99,690) | | | (3,434) | (360,721,316) |
| 23. In force December 31 of current year | 47,615 | 4,077,969,682 | | (a) | 1 | 773,421 | | | 47,616 | 4,078,743,103 |

(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) | 1,124,032 | 1,132,177 | | 1,040,953 | 2,522,685 |
| 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) | 2,788 | (522) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,988 | 722 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,777 | 200 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,128,808 | 1,132,377 | | 1,040,953 | 2,522,685 |

(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 479 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oklahoma — DURING THE YEAR 2011

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 | 4,430,938 | | 278,553 | | 4,709,491 |
| 2. Annuity considerations | 2,697,122 | | | | 2,697,122 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 7,128,060 | | 278,553 | | 7,406,612 |
| **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 | 2,253,728 | | 192,509 | | 2,446,237 |
| 10. Matured endowments | 17,897 | | | | 17,897 |
| 11. Annuity benefits | 4,459,291 | | 2,334,784 | | 6,794,075 |
| 12. Surrender values and withdrawals for life contracts | 13,217,326 | | 3,814,016 | | 17,031,342 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 11,017 | | | | 11,017 |
| 15. Totals | 19,959,259 | | 6,341,309 | | 26,300,568 |
| **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 | 259,765 | | | 3 | 23,654 | | | 7 | 283,419 |
| 17. Incurred during current year | 61 | 2,286,192 | | | 14 | 186,639 | | | 75 | 2,472,831 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 59 | 2,271,625 | | | 16 | 192,509 | | | 75 | 2,464,134 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 59 | 2,271,625 | | | 16 | 192,509 | | | 75 | 2,464,134 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 59 | 2,271,625 | | | 16 | 192,509 | | | 75 | 2,464,134 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 6 | 274,332 | | | 1 | 17,784 | | | 7 | 292,117 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 9,542 | 1,008,612,048 | | (a) | 1 | 19,405,301 | | | 9,543 | 1,028,017,349 |
| 21. Issued during year | 101 | 9,020,000 | | | | | | | 101 | 9,020,000 |
| 22. Other changes to in force (Net) | (723) | (106,544,619) | | | | (2,105,089) | | | (723) | (108,649,708) |
| 23. In force December 31 of current year | 8,920 | 911,087,430 | | (a) | 1 | 17,300,212 | | | 8,921 | 928,387,642 |

(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) | 415,970 | 420,472 | | 603,409 | 669,095 |
| 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) | 189 | (388) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 6,361 | 5,789 | | 15,418 | 24,079 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 6,550 | 5,401 | | 15,418 | 24,079 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 422,520 | 425,873 | | 618,828 | 693,174 |

(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 94 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Oregon — DURING THE YEAR 2011

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 | 5,435,554 | | 46,286 | | 5,481,840 |
| 2. Annuity considerations | 443,747 | | | | 443,747 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 5,879,301 | | 46,286 | | 5,925,587 |
| **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 | 2,867,506 | | 57,887 | | 2,925,393 |
| 10. Matured endowments | 36,726 | | | | 36,726 |
| 11. Annuity benefits | 7,514,975 | | 2,330,076 | | 9,845,051 |
| 12. Surrender values and withdrawals for life contracts | 24,793,646 | | 2,464,390 | | 27,258,035 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 13,521 | | | | 13,521 |
| 15. Totals | 35,226,373 | | 4,852,353 | | 40,078,726 |
| **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 | 621,886 | | | | 273 | | | 9 | 622,158 |
| 17. Incurred during current year | 79 | 2,754,903 | | | 4 | 57,774 | | | 83 | 2,812,678 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 77 | 2,904,232 | | | 4 | 57,887 | | | 81 | 2,962,119 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 77 | 2,904,232 | | | 4 | 57,887 | | | 81 | 2,962,119 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 77 | 2,904,232 | | | 4 | 57,887 | | | 81 | 2,962,119 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 11 | 472,557 | | | | 160 | | | 11 | 472,717 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 12,525 | 1,402,496,103 | | (a) | 1 | 189,204 | | | 12,526 | 1,402,685,307 |
| 21. Issued during year | 111 | 10,650,000 | | | | | | | 111 | 10,650,000 |
| 22. Other changes to in force (Net) | (1,063) | (147,956,560) | | | | (8,252) | | | (1,063) | (147,964,812) |
| 23. In force December 31 of current year | 11,573 | 1,265,189,543 | | (a) | 1 | 180,952 | | | 11,574 | 1,265,370,495 |

(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) | 86,248 | 85,698 | | 42,356 | 49,764 |
| 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 | 178 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 4,504 | 6,128 | | 10,000 | 10,000 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 4,829 | 6,306 | | 10,000 | 10,000 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 91,078 | 92,003 | | 52,356 | 59,764 |

(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 2 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Pennsylvania — DURING THE YEAR 2011

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 | 20,103,883 | | 3,723,595 | | 23,827,478 |
| 2. Annuity considerations | 13,503,403 | | 6,701,431 | | 20,204,835 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 33,607,286 | | 10,425,027 | | 44,032,313 |
| **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 | 19,854,587 | | 3,625,301 | | 23,479,888 |
| 10. Matured endowments | 142,728 | | | | 142,728 |
| 11. Annuity benefits | 55,563,034 | | 64,974,466 | | 120,537,500 |
| 12. Surrender values and withdrawals for life contracts | 36,842,595 | | 143,785,534 | | 180,628,129 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 127,991 | | | | 127,991 |
| 15. Totals | 112,530,935 | | 212,385,301 | | 324,916,236 |
| **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 | 34 | 1,932,384 | | | 14 | 376,493 | | | 48 | 2,308,877 |
| 17. Incurred during current year | 535 | 20,487,119 | | | 392 | 3,703,242 | | | 927 | 24,190,361 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 514 | 19,997,315 | | | 389 | 3,625,301 | | | 903 | 23,622,616 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 514 | 19,997,315 | | | 389 | 3,625,301 | | | 903 | 23,622,616 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 514 | 19,997,315 | | | 389 | 3,625,301 | | | 903 | 23,622,616 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 55 | 2,422,188 | | | 17 | 454,433 | | | 72 | 2,876,621 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 51,023 | 4,987,767,562 | | (a) | 2 | 290,972,141 | | | 51,025 | 5,278,739,703 |
| 21. Issued during year | 184 | 15,810,000 | | | | | | | 184 | 15,810,000 |
| 22. Other changes to in force (Net) | (3,295) | (413,899,722) | | | | (30,685,402) | | | (3,295) | (444,585,124) |
| 23. In force December 31 of current year | 47,912 | 4,589,677,840 | | (a) | 2 | 260,286,739 | | | 47,914 | 4,849,964,579 |

(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) | 2,011,891 | 2,037,250 | | 1,964,666 | 2,714,931 |
| 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) | 4,031 | (512) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,251 | (5,087) | | | |
| 25.5 All other (b) | 122 | 122 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,404 | (5,478) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 2,017,296 | 2,031,773 | | 1,964,666 | 2,714,931 |

(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 870 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Rhode Island — DURING THE YEAR 2011

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 | 1,711,070 | | 184,306 | | 1,895,377 |
| 2. Annuity considerations | 1,173,727 | | 1,162,498 | | 2,336,225 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,884,798 | | 1,346,804 | | 4,231,602 |
| **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 | 729,320 | | 340,925 | | 1,070,245 |
| 10. Matured endowments | 5,695 | | | | 5,695 |
| 11. Annuity benefits | 311,280 | | 4,879,754 | | 5,191,033 |
| 12. Surrender values and withdrawals for life contracts | 2,645,325 | | 5,609,123 | | 8,254,448 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 7,393 | | | | 7,393 |
| 15. Totals | 3,699,013 | | 10,829,801 | | 14,528,814 |
| **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 | 104,704 | | | 4 | 69,051 | | | 6 | 173,755 |
| 17. Incurred during current year | 27 | 805,394 | | | 14 | 290,400 | | | 41 | 1,095,794 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 26 | 735,016 | | | 17 | 340,925 | | | 43 | 1,075,940 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 26 | 735,016 | | | 17 | 340,925 | | | 43 | 1,075,940 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 26 | 735,016 | | | 17 | 340,925 | | | 43 | 1,075,940 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 3 | 175,083 | | | 1 | 18,526 | | | 4 | 193,609 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 3,519 | 466,184,141 | | (a) | 1 | 19,287,670 | | | 3,520 | 485,471,811 |
| 21. Issued during year | 35 | 3,000,000 | | | | | | | 35 | 3,000,000 |
| 22. Other changes to in force (Net) | (238) | (34,528,105) | | | | (1,713,065) | | | (238) | (36,241,170) |
| 23. In force December 31 of current year | 3,316 | 434,656,037 | | (a) | 1 | 17,574,605 | | | 3,317 | 452,230,642 |

(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) | 90,367 | 91,295 | | 50,163 | 57,734 |
| 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) | 3,275 | 3,142 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 173 | (70) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 3,448 | 3,072 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 93,815 | 94,367 | | 50,163 | 57,734 |

(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 57 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Carolina — DURING THE YEAR 2011

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 | 7,920,369 | | 80,444 | | 8,000,812 |
| 2. Annuity considerations | 4,368,317 | | | | 4,368,317 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 12,288,686 | | 80,444 | | 12,369,129 |
| **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 | 6,606,945 | | 70,124 | | 6,677,068 |
| 10. Matured endowments | 22,616 | | | | 22,616 |
| 11. Annuity benefits | 7,702,238 | | 3,961,666 | | 11,663,904 |
| 12. Surrender values and withdrawals for life contracts | 23,537,053 | | 3,587,445 | | 27,124,497 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 38,561 | | | | 38,561 |
| 15. Totals | 37,907,413 | | 7,619,235 | | 45,526,647 |
| **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 | 19 | 1,278,907 | | | | 403 | | | 19 | 1,279,311 |
| 17. Incurred during current year | 115 | 6,138,394 | | | 6 | 69,932 | | | 121 | 6,208,326 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 117 | 6,629,561 | | | 6 | 70,124 | | | 123 | 6,699,685 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 117 | 6,629,561 | | | 6 | 70,124 | | | 123 | 6,699,685 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 117 | 6,629,561 | | | 6 | 70,124 | | | 123 | 6,699,685 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 17 | 787,740 | | | | 211 | | | 17 | 787,952 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 16,935 | 1,475,872,946 | | (a) | 1 | 326,540 | | | 16,936 | 1,476,199,486 |
| 21. Issued during year | 142 | 13,580,000 | | | | | | | 142 | 13,580,000 |
| 22. Other changes to in force (Net) | (1,225) | (153,181,217) | | | | (87,692) | | | (1,225) | (153,268,909) |
| 23. In force December 31 of current year | 15,852 | 1,336,271,729 | | (a) | 1 | 238,848 | | | 15,853 | 1,336,510,577 |

(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) | 114,074 | 97,858 | | 231,655 | 174,391 |
| 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) | 227,871 | 245,429 | | 259,963 | 229,411 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 2,727 | 2,836 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 230,598 | 248,265 | | 259,963 | 229,411 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 344,672 | 346,123 | | 491,618 | 403,802 |

(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 ..... 8 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF South Dakota — DURING THE YEAR 2011

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 | 362,453 | | 150,684 | | 513,137 |
| 2. Annuity considerations | 112,811 | | | | 112,811 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 475,264 | | 150,684 | | 625,947 |
| **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 | 314,691 | | 39,388 | | 354,079 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,401,773 | | 308,882 | | 1,710,655 |
| 12. Surrender values and withdrawals for life contracts | 9,381,495 | | 1,027,513 | | 10,409,009 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 11,097,960 | | 1,375,783 | | 12,473,743 |
| **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 | 48,395 | | | 1 | 14,182 | | | 2 | 62,577 |
| 17. Incurred during current year | 9 | 283,728 | | | 8 | 38,562 | | | 17 | 322,290 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 9 | 314,691 | | | 8 | 39,388 | | | 17 | 354,079 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 9 | 314,691 | | | 8 | 39,388 | | | 17 | 354,079 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 9 | 314,691 | | | 8 | 39,388 | | | 17 | 354,079 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 1 | 17,432 | | | 1 | 13,356 | | | 2 | 30,789 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 870 | 81,886,299 | | (a) | 1 | 11,399,571 | | | 871 | 93,285,870 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (54) | (7,012,261) | | | | (809,663) | | | (54) | (7,821,924) |
| 23. In force December 31 of current year | 816 | 74,874,038 | | (a) | 1 | 10,589,908 | | | 817 | 85,463,946 |

(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) | 71,502 | 72,753 | | 49,752 | 147,870 |
| 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) | 332 | 294 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 209 | (585) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 541 | (290) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 72,043 | 72,463 | | 49,752 | 147,870 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Tennessee — DURING THE YEAR 2011

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 | 8,890,317 | | 1,170,268 | | 10,060,586 |
| 2. Annuity considerations | 2,817,846 | | 483,363 | | 3,301,209 |
| 3. Deposit-type contract funds | 30,926 | XXX | | XXX | 30,926 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,739,090 | | 1,653,631 | | 13,392,721 |
| **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 | 7,274,904 | | 1,311,814 | | 8,586,718 |
| 10. Matured endowments | 79,695 | | | | 79,695 |
| 11. Annuity benefits | 6,502,530 | | 10,872,375 | | 17,374,905 |
| 12. Surrender values and withdrawals for life contracts | 21,838,738 | | 37,134,931 | | 58,973,669 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 29,525 | | | | 29,525 |
| 15. Totals | 35,725,392 | | 49,319,119 | | 85,044,511 |
| **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 | 22 | 2,026,374 | | | 7 | 207,479 | | | 29 | 2,233,853 |
| 17. Incurred during current year | 177 | 6,167,543 | | | 99 | 1,337,829 | | | 276 | 7,505,372 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 181 | 7,354,599 | | | 98 | 1,311,814 | | | 279 | 8,666,413 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 181 | 7,354,599 | | | 98 | 1,311,814 | | | 279 | 8,666,413 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 181 | 7,354,599 | | | 98 | 1,311,814 | | | 279 | 8,666,413 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 18 | 839,318 | | | 8 | 233,495 | | | 26 | 1,072,813 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 20,386 | 1,977,018,891 | | (a) | 1 | 180,548,865 | | | 20,387 | 2,157,567,756 |
| 21. Issued during year | 86 | 7,690,000 | | | | | | | 86 | 7,690,000 |
| 22. Other changes to in force (Net) | (1,567) | (177,416,012) | | | | (9,932,985) | | | (1,567) | (187,348,998) |
| 23. In force December 31 of current year | 18,905 | 1,807,292,879 | | (a) | 1 | 170,615,879 | | | 18,906 | 1,977,908,758 |

(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) | 850,253 | 854,021 | | 1,158,244 | 1,534,436 |
| 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) | 5,620 | 3,649 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,513 | 2,278 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 9,133 | 5,927 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 859,386 | 859,948 | | 1,158,244 | 1,534,436 |

(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 307 .

# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Texas — DURING THE YEAR 2011

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 | 46,294,761 | | 2,665,773 | | 48,960,534 |
| 2. Annuity considerations | 17,971,423 | | 60,128 | | 18,031,551 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 64,266,184 | | 2,725,901 | | 66,992,085 |
| **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 | 27,264,491 | | 2,313,291 | | 29,577,781 |
| 10. Matured endowments | 108,279 | | | | 108,279 |
| 11. Annuity benefits | 39,964,934 | | 10,669,379 | | 50,634,313 |
| 12. Surrender values and withdrawals for life contracts | 163,426,620 | | 16,964,735 | | 180,391,355 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 101,395 | | | | 101,395 |
| 15. Totals | 230,865,719 | | 29,947,405 | | 260,813,124 |
| **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 | 64 | 4,388,387 | | | 16 | 642,351 | | | 80 | 5,030,738 |
| 17. Incurred during current year | 586 | 29,081,325 | | | 192 | 2,163,026 | | | 778 | 31,244,350 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 579 | 27,372,770 | | | 179 | 2,313,291 | | | 758 | 29,686,061 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 579 | 27,372,770 | | | 179 | 2,313,291 | | | 758 | 29,686,061 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 579 | 27,372,770 | | | 179 | 2,313,291 | | | 758 | 29,686,061 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 71 | 6,096,942 | | | 29 | 492,086 | | | 100 | 6,589,028 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 94,020 | 10,535,642,777 | | (a) | 1 | 300,005,623 | | | 94,021 | 10,835,648,400 |
| 21. Issued during year | 991 | 89,160,000 | | | | | | | 991 | 89,160,000 |
| 22. Other changes to in force (Net) | (7,087) | (1,001,133,226) | | | | (21,642,288) | | | (7,087) | (1,022,775,515) |
| 23. In force December 31 of current year | 87,924 | 9,623,669,550 | | (a) | 1 | 278,363,335 | | | 87,925 | 9,902,032,885 |

(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) | 1,506,723 | 1,463,479 | | 1,437,538 | 1,477,399 |
| 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) | 2,077 | (27,780) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 867,918 | 947,689 | | 1,098,769 | 495,108 |
| 25.5 All other (b) | | (592) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 869,996 | 919,317 | | 1,098,769 | 495,108 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 2,376,719 | 2,382,796 | | 2,536,308 | 1,972,506 |

(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 405 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Utah — DURING THE YEAR 2011

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 | 3,463,225 | | 57,700 | | 3,520,925 |
| 2. Annuity considerations | 1,533,513 | | | | 1,533,513 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 4,996,738 | | 57,700 | | 5,054,438 |
| **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 | 1,719,425 | | 125,801 | | 1,845,225 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 4,165,700 | | 896,742 | | 5,062,442 |
| 12. Surrender values and withdrawals for life contracts | 13,604,129 | | 1,698,706 | | 15,302,835 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,879 | | | | 2,879 |
| 15. Totals | 19,492,133 | | 2,721,249 | | 22,213,382 |
| **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 | 212,953 | | | | 3,782 | | | 4 | 216,735 |
| 17. Incurred during current year | 35 | 1,918,887 | | | 3 | 125,246 | | | 38 | 2,044,133 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 37 | 1,719,425 | | | 3 | 125,801 | | | 40 | 1,845,225 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 37 | 1,719,425 | | | 3 | 125,801 | | | 40 | 1,845,225 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 37 | 1,719,425 | | | 3 | 125,801 | | | 40 | 1,845,225 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 2 | 412,416 | | | | 3,227 | | | 2 | 415,642 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 6,816 | 1,100,923,080 | | (a) | 1 | 4,103,240 | | | 6,817 | 1,105,026,320 |
| 21. Issued during year | 39 | 4,400,000 | | | | | | | 39 | 4,400,000 |
| 22. Other changes to in force (Net) | (656) | (139,832,714) | | | | (450,928) | | | (656) | (140,283,642) |
| 23. In force December 31 of current year | 6,199 | 965,490,366 | | (a) | 1 | 3,652,312 | | | 6,200 | 969,142,678 |

(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) | 130,921 | 131,648 | | 351,746 | 463,458 |
| 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) | 5,588 | 5,461 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 917 | 1,005 | | | |
| 25.5 All other (b) | 2,438 | 2,290 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 8,943 | 8,756 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 139,864 | 140,405 | | 351,746 | 463,458 |

(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 ..... 28 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Vermont — DURING THE YEAR 2011

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 | 734,247 | | 7,344 | | 741,591 |
| 2. Annuity considerations | 1,128,695 | | | | 1,128,695 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 1,862,942 | | 7,344 | | 1,870,286 |
| **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 | 257,982 | | 5,028 | | 263,010 |
| 10. Matured endowments | 2,000 | | | | 2,000 |
| 11. Annuity benefits | 967,811 | | 635,712 | | 1,603,523 |
| 12. Surrender values and withdrawals for life contracts | 6,702,428 | | 269,231 | | 6,971,659 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,500 | | | | 1,500 |
| 15. Totals | 7,931,721 | | 909,971 | | 8,841,692 |
| **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 | | 15,276 | | | | 73 | | | | 15,349 |
| 17. Incurred during current year | 6 | 264,684 | | | 1 | 5,033 | | | 7 | 269,717 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 6 | 259,982 | | | 1 | 5,028 | | | 7 | 265,010 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 6 | 259,982 | | | 1 | 5,028 | | | 7 | 265,010 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 6 | 259,982 | | | 1 | 5,028 | | | 7 | 265,010 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 19,978 | | | | 78 | | | | 20,056 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,693 | 133,548,332 | | (a) | 1 | 90,354 | | | 1,694 | 133,638,686 |
| 21. Issued during year | 4 | 200,000 | | | | | | | 4 | 200,000 |
| 22. Other changes to in force (Net) | (146) | (13,246,675) | | | | (2,296) | | | (146) | (13,248,971) |
| 23. In force December 31 of current year | 1,551 | 120,501,657 | | (a) | 1 | 88,058 | | | 1,552 | 120,589,715 |

(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) | 120,860 | 122,253 | | 23,153 | 22,920 |
| 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) | 182 | 136 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 517 | 497 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 699 | 633 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 121,559 | 122,886 | | 23,153 | 22,920 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Virginia — DURING THE YEAR 2011

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 | 14,815,260 | | 1,712,396 | | 16,527,657 |
| 2. Annuity considerations | 2,491,765 | | 779,305 | | 3,271,070 |
| 3. Deposit-type contract funds | 10,000 | XXX | | XXX | 10,000 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 17,317,025 | | 2,491,702 | | 19,808,727 |
| **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 | 9,359,353 | | 1,015,516 | | 10,374,869 |
| 10. Matured endowments | 23,251 | | | | 23,251 |
| 11. Annuity benefits | 5,770,828 | | 13,109,245 | | 18,880,073 |
| 12. Surrender values and withdrawals for life contracts | 21,564,209 | | 35,128,662 | | 56,692,871 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 47,931 | | | | 47,931 |
| 15. Totals | 36,765,572 | | 49,253,422 | | 86,018,994 |
| **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 | 22 | 1,138,336 | | | 11 | 185,683 | | | 33 | 1,324,019 |
| 17. Incurred during current year | 216 | 9,329,317 | | | 119 | 969,910 | | | 335 | 10,299,228 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 220 | 9,382,604 | | | 124 | 1,015,516 | | | 344 | 10,398,120 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 220 | 9,382,604 | | | 124 | 1,015,516 | | | 344 | 10,398,120 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 220 | 9,382,604 | | | 124 | 1,015,516 | | | 344 | 10,398,120 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 18 | 1,085,049 | | | 6 | 140,078 | | | 24 | 1,225,127 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 32,211 | 3,133,056,117 | | (a) | 1 | 145,431,488 | | | 32,212 | 3,278,487,605 |
| 21. Issued during year | 132 | 12,150,000 | | | | | | | 132 | 12,150,000 |
| 22. Other changes to in force (Net) | (2,355) | (285,524,945) | | | | (14,474,602) | | | (2,355) | (299,999,547) |
| 23. In force December 31 of current year | 29,988 | 2,859,681,173 | | (a) | 1 | 130,956,886 | | | 29,989 | 2,990,638,059 |

(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) | 1,419,355 | 1,425,114 | | 928,088 | 1,002,412 |
| 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) | 2,409 | 608 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 3,396 | (2,618) | | | |
| 25.5 All other (b) | | (317) | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 5,806 | (2,327) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 1,425,161 | 1,422,787 | | 928,088 | 1,002,412 |

(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 ..... 560 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Washington — DURING THE YEAR 2011

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 | 10,410,011 | | 365,498 | | 10,775,509 |
| 2. Annuity considerations | 849,740 | | 41,500 | | 891,240 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,259,751 | | 406,998 | | 11,666,749 |
| **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 | 6,524,040 | | 266,951 | | 6,790,991 |
| 10. Matured endowments | 48,370 | | | | 48,370 |
| 11. Annuity benefits | 9,527,232 | | 4,402,843 | | 13,930,075 |
| 12. Surrender values and withdrawals for life contracts | 28,730,985 | | 3,190,200 | | 31,921,184 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 21,999 | | | | 21,999 |
| 15. Totals | 44,852,626 | | 7,859,994 | | 52,712,620 |
| **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 | 13 | 1,016,823 | | | | 35,874 | | | 13 | 1,052,698 |
| 17. Incurred during current year | 150 | 6,831,040 | | | 15 | 296,713 | | | 165 | 7,127,753 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 147 | 6,572,410 | | | 14 | 266,951 | | | 161 | 6,839,362 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 147 | 6,572,410 | | | 14 | 266,951 | | | 161 | 6,839,362 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 147 | 6,572,410 | | | 14 | 266,951 | | | 161 | 6,839,362 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 16 | 1,275,453 | | | 1 | 65,636 | | | 17 | 1,341,089 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 22,016 | 2,412,423,800 | | (a) | 1 | 41,146,589 | | | 22,017 | 2,453,570,389 |
| 21. Issued during year | 242 | 22,200,000 | | | | | | | 242 | 22,200,000 |
| 22. Other changes to in force (Net) | (1,996) | (295,093,697) | | | | (5,226,529) | | | (1,996) | (300,320,226) |
| 23. In force December 31 of current year | 20,262 | 2,139,530,103 | | (a) | 1 | 35,920,060 | | | 20,263 | 2,175,450,163 |

(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) | 250,826 | 253,392 | | 200,004 | 225,064 |
| 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) | 655 | 396 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,652 | 1,733 | | | |
| 25.5 All other (b) | 5,343 | 5,343 | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 7,650 | 7,471 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 258,476 | 260,864 | | 200,004 | 225,064 |

(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 ..... 53 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF West Virginia — DURING THE YEAR 2011

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 | 2,065,041 | | 105,634 | | 2,170,676 |
| 2. Annuity considerations | 729,623 | | 77,013 | | 806,636 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 2,794,664 | | 182,648 | | 2,977,312 |
| **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 | 2,597,537 | | 85,518 | | 2,683,055 |
| 10. Matured endowments | 8,810 | | | | 8,810 |
| 11. Annuity benefits | 2,417,891 | | 1,376,193 | | 3,794,084 |
| 12. Surrender values and withdrawals for life contracts | 3,334,248 | | 4,264,466 | | 7,598,715 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 19,628 | | | | 19,628 |
| 15. Totals | 8,378,114 | | 5,726,177 | | 14,104,292 |
| **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 | 112,468 | | | | 6,942 | | | 3 | 119,410 |
| 17. Incurred during current year | 61 | 2,747,964 | | | 12 | 87,870 | | | 73 | 2,835,834 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 56 | 2,606,347 | | | 11 | 85,518 | | | 67 | 2,691,865 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 56 | 2,606,347 | | | 11 | 85,518 | | | 67 | 2,691,865 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 56 | 2,606,347 | | | 11 | 85,518 | | | 67 | 2,691,865 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 8 | 254,085 | | | 1 | 9,294 | | | 9 | 263,379 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 5,473 | 384,219,559 | | (a) | 1 | 8,431,974 | | | 5,474 | 392,651,533 |
| 21. Issued during year | 42 | 4,000,000 | | | | | | | 42 | 4,000,000 |
| 22. Other changes to in force (Net) | (430) | (36,846,856) | | | | (1,307,989) | | | (430) | (38,154,845) |
| 23. In force December 31 of current year | 5,085 | 351,372,703 | | (a) | 1 | 7,123,985 | | | 5,086 | 358,496,688 |

(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) | 187,300 | 189,619 | | 126,560 | 377,723 |
| 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) | 305 | (319) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 705 | 434 | | 15,000 | 27,469 |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 1,010 | 115 | | 15,000 | 27,469 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 188,310 | 189,734 | | 141,560 | 405,192 |

(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 43 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wisconsin — DURING THE YEAR 2011

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 | 3,742,206 | | 844,135 | | 4,586,341 |
| 2. Annuity considerations | 2,329,200 | | 752,894 | | 3,082,094 |
| 3. Deposit-type contract funds | 190,000 | XXX | | XXX | 190,000 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 6,261,406 | | 1,597,029 | | 7,858,435 |
| **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 | 2,835,126 | | 587,730 | | 3,422,857 |
| 10. Matured endowments | 44,606 | | | | 44,606 |
| 11. Annuity benefits | 7,902,741 | | 12,545,559 | | 20,448,300 |
| 12. Surrender values and withdrawals for life contracts | 24,797,883 | | 70,093,285 | | 94,891,169 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 14,602 | | | | 14,602 |
| 15. Totals | 35,594,958 | | 83,226,575 | | 118,821,533 |
| **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 | 385,318 | | | 4 | 122,322 | | | 10 | 507,641 |
| 17. Incurred during current year | 103 | 2,696,471 | | | 74 | 523,750 | | | 177 | 3,220,221 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 104 | 2,879,733 | | | 77 | 587,730 | | | 181 | 3,467,463 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 104 | 2,879,733 | | | 77 | 587,730 | | | 181 | 3,467,463 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 104 | 2,879,733 | | | 77 | 587,730 | | | 181 | 3,467,463 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 5 | 202,057 | | | 1 | 58,343 | | | 6 | 260,399 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 11,279 | 908,083,578 | | (a) | 1 | 66,618,917 | | | 11,280 | 974,702,495 |
| 21. Issued during year | 40 | 4,270,000 | | | | | | | 40 | 4,270,000 |
| 22. Other changes to in force (Net) | (759) | (88,395,390) | | | | (6,059,721) | | | (759) | (94,455,111) |
| 23. In force December 31 of current year | 10,560 | 823,958,188 | | (a) | 1 | 60,559,196 | | | 10,561 | 884,517,384 |

(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) | 420,858 | 425,704 | | 420,819 | 855,298 |
| 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) | 1,383 | 377 | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,376 | 609 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,759 | 986 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 423,618 | 426,690 | | 420,819 | 855,298 |

(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 239 .



# ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Wyoming — DURING THE YEAR 2011

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 | 605,098 | | 126,905 | | 732,003 |
| 2. Annuity considerations | 35,165 | | 215,000 | | 250,165 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 640,263 | | 341,905 | | 982,168 |
| **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 | 210,130 | | 135,011 | | 345,140 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 928,828 | | 621,516 | | 1,550,345 |
| 12. Surrender values and withdrawals for life contracts | 1,130,621 | | 2,235,976 | | 3,366,597 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 592 | | | | 592 |
| 15. Totals | 2,270,171 | | 2,992,503 | | 5,262,674 |
| **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 | | 13,412 | | | | 11,129 | | | | 24,541 |
| 17. Incurred during current year | 7 | 214,724 | | | 11 | 142,229 | | | 18 | 356,953 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 7 | 210,130 | | | 9 | 135,011 | | | 16 | 345,140 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 7 | 210,130 | | | 9 | 135,011 | | | 16 | 345,140 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 7 | 210,130 | | | 9 | 135,011 | | | 16 | 345,140 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 18,007 | | | 2 | 18,348 | | | 2 | 36,354 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 1,308 | 115,165,163 | | (a) | 1 | 12,834,111 | | | 1,309 | 127,999,274 |
| 21. Issued during year | 7 | 600,000 | | | | | | | 7 | 600,000 |
| 22. Other changes to in force (Net) | (86) | (7,139,803) | | | | (1,122,011) | | | (86) | (8,261,814) |
| 23. In force December 31 of current year | 1,229 | 108,625,360 | | (a) | 1 | 11,712,100 | | | 1,230 | 120,337,460 |

(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) | 77,031 | 79,205 | | 58,039 | 63,471 |
| 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) | 1,872 | 1,446 | | | 23,795 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 214 | (866) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,086 | 580 | | | 23,795 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 79,116 | 79,785 | | 58,039 | 87,265 |

(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 16 .



ANNUAL STATEMENT FOR THE YEAR 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF American Samoa — DURING THE YEAR 2011

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 | 346 | | | | 346 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 346 | | | | 346 |
| **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) | 113 | 113 | | | |
| 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) | 113 | 113 | | | |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Guam — DURING THE YEAR 2011

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 | 11,982 | | 516 | | 12,498 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 11,982 | | 516 | | 12,498 |
| **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 | | 350 | | | | | | | | 350 |
| 17. Incurred during current year | | 169 | | | | | | | | 169 |
| 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) | | 519 | | | | | | | | 519 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 19 | 3,032,592 | | (a) | | | | | 19 | 3,032,592 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | 1 | 100,601 | | | | | | | 1 | 100,601 |
| 23. In force December 31 of current year | 20 | 3,133,193 | | (a) | | | | | 20 | 3,133,193 |

(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) | 529 | 609 | | | |
| 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) | 557 | 637 | | | |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Puerto Rico — DURING THE YEAR 2011

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 | 34,264 | | 7,110 | | 41,374 |
| 2. Annuity considerations | | | 1,412 | | 1,412 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 34,264 | | 8,522 | | 42,786 |
| **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 | | 341,632 | | 360,955 |
| 12. Surrender values and withdrawals for life contracts | 760,335 | | 1,063,030 | | 1,823,365 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 779,657 | | 1,404,662 | | 2,184,320 |
| **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 | | 965 | | | | 19 | | | | 985 |
| 17. Incurred during current year | 1 | 10,059 | | | | 2 | | | 1 | 10,061 |
| 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) | 1 | 11,024 | | | | 22 | | | 1 | 11,046 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 87 | 8,006,194 | | (a) | 1 | 25,000 | | | 88 | 8,031,194 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (15) | (1,830,120) | | | | | | | (15) | (1,830,120) |
| 23. In force December 31 of current year | 72 | 6,176,074 | | (a) | 1 | 25,000 | | | 73 | 6,201,074 |

(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) | 12,348 | 12,529 | | | (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) | | (16) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 261 | 192 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 261 | 177 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 12,610 | 12,706 | | | (529) |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF U.S. Virgin Islands — DURING THE YEAR 2011

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 | 19,271 | | 585 | | 19,856 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 19,271 | | 585 | | 19,856 |
| **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 | 7,740 | | 113,958 | | 121,698 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 7,740 | | 113,958 | | 121,698 |
| **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 | | 461 | | | | | | | | 461 |
| 17. Incurred during current year | | 178 | | | | | | | | 178 |
| 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) | | 638 | | | | | | | | 638 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 43 | 3,986,237 | | (a) | | | | | 43 | 3,986,237 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (3) | (137,309) | | | | | | | (3) | (137,309) |
| 23. In force December 31 of current year | 40 | 3,848,928 | | (a) | | | | | 40 | 3,848,928 |

(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) | 3,117 | 3,259 | | | |
| 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 | | (24) | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | | (24) | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 3,117 | 3,235 | | | |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Northern Mariana Islands — DURING THE YEAR 2011

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 | 3,942 | | | | 3,942 |
| 2. Annuity considerations | | | | | |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 3,942 | | | | 3,942 |
| **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 | | 55 | | | | | | | | 55 |
| 17. Incurred during current year | | 32 | | | | | | | | 32 |
| 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) | | 87 | | | | | | | | 87 |
| **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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Canada — DURING THE YEAR 2011

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 | 45,761 | | 7,353 | | 53,114 |
| 2. Annuity considerations | 32,020 | | | | 32,020 |
| 3. Deposit-type contract funds | | XXX | | XXX | |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 77,781 | | 7,353 | | 85,134 |
| **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 | 17,415 | | 242,684 | | 260,099 |
| 12. Surrender values and withdrawals for life contracts | 743,692 | | 432,850 | | 1,176,542 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | | | | | |
| 15. Totals | 761,107 | | 675,534 | | 1,436,641 |
| **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 | | 237 | | | | | | | | 237 |
| 17. Incurred during current year | | 52 | | | | | | | | 52 |
| 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) | | 290 | | | | | | | | 290 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 27 | 1,756,565 | | (a) | | | | | 27 | 1,756,565 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (2) | (9,307) | | | | | | | (2) | (9,307) |
| 23. In force December 31 of current year | 25 | 1,747,258 | | (a) | | | | | 25 | 1,747,258 |

(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) | 4,219 | 4,257 | | | |
| 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 | 78 | 78 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 78 | 78 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 4,297 | 4,335 | | | |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Alien: 001 — DURING THE YEAR 2011

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 | 421,262 | | 10,966 | | 432,227 |
| 2. Annuity considerations | 874,857 | | 1,992 | | 876,849 |
| 3. Deposit-type contract funds | 27,295,073 | XXX | | XXX | 27,295,073 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 28,591,191 | | 12,958 | | 28,604,149 |
| **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 | 99,669 | | | | 99,669 |
| 10. Matured endowments | 8 | | | | 8 |
| 11. Annuity benefits | 5,891,767 | | 500,490 | | 6,392,257 |
| 12. Surrender values and withdrawals for life contracts | 3,421,344 | | 1,151,952 | | 4,573,296 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,049 | | | | 2,049 |
| 15. Totals | 9,414,837 | | 1,652,442 | | 11,067,278 |
| **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 | | 12,683 | | | | 389 | | | | 13,072 |
| 17. Incurred during current year | 2 | 104,406 | | | | (10) | | | 2 | 104,396 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 17,413 | | | | 380 | | | | 17,792 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 983 | 116,378,279 | | (a) | 2 | 448,960 | | | 985 | 116,827,239 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (61) | (11,335,595) | | | | (19,160) | | | (61) | (11,354,755) |
| 23. In force December 31 of current year | 922 | 105,042,685 | | (a) | 2 | 429,800 | | | 924 | 105,472,485 |

(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) | 14,551 | 15,638 | | 4,200 | 4,536 |
| 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) | | (7) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 996 | 1,196 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 996 | 1,189 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 15,548 | 16,827 | | 4,200 | 4,536 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Other Aliens — DURING THE YEAR 2011

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 | 421,262 | | 10,966 | | 432,227 |
| 2. Annuity considerations | 874,857 | | 1,992 | | 876,849 |
| 3. Deposit-type contract funds | 27,295,073 | XXX | | XXX | 27,295,073 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 28,591,191 | | 12,958 | | 28,604,149 |
| **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 | 99,669 | | | | 99,669 |
| 10. Matured endowments | 8 | | | | 8 |
| 11. Annuity benefits | 5,891,767 | | 500,490 | | 6,392,257 |
| 12. Surrender values and withdrawals for life contracts | 3,421,344 | | 1,151,952 | | 4,573,296 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 2,049 | | | | 2,049 |
| 15. Totals | 9,414,837 | | 1,652,442 | | 11,067,278 |
| **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 | | 12,683 | | | | 389 | | | | 13,072 |
| 17. Incurred during current year | 2 | 104,406 | | | | (10) | | | 2 | 104,396 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 2 | 99,676 | | | | | | | 2 | 99,676 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | 17,413 | | | | 380 | | | | 17,792 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 983 | 116,378,279 | | (a) | 2 | 448,960 | | | 985 | 116,827,239 |
| 21. Issued during year | | | | | | | | | | |
| 22. Other changes to in force (Net) | (61) | (11,335,595) | | | | (19,160) | | | (61) | (11,354,755) |
| 23. In force December 31 of current year | 922 | 105,042,685 | | (a) | 2 | 429,800 | | | 924 | 105,472,485 |

(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) | 14,551 | 15,638 | | 4,200 | 4,536 |
| 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) | | (7) | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 996 | 1,196 | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 996 | 1,189 | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 15,548 | 16,827 | | 4,200 | 4,536 |

(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 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2011

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 | 451,384,380 | | 39,284,387 | | 490,668,767 |
| 2. Annuity considerations | 258,498,563 | | 28,099,099 | | 286,597,663 |
| 3. Deposit-type contract funds | 195,164,386 | XXX | | XXX | 195,164,386 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 905,047,330 | | 67,383,486 | | 972,430,816 |
| **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 | 355,285,225 | | 31,219,943 | | 386,505,168 |
| 10. Matured endowments | 1,851,711 | | | | 1,851,711 |
| 11. Annuity benefits | 754,608,299 | | 473,474,373 | | 1,228,082,672 |
| 12. Surrender values and withdrawals for life contracts | 1,616,425,486 | | 1,256,358,053 | | 2,872,783,539 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 1,402,206 | | | | 1,402,206 |
| 15. Totals | 2,729,572,927 | | 1,761,052,369 | | 4,490,625,296 |
| **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 | 706 | 47,595,463 | | 405,846 | 237 | 5,888,371 | | | 943 | 53,889,680 |
| 17. Incurred during current year | 7,797 | 360,070,135 | | | 2,950 | 31,270,136 | | | 10,747 | 391,340,271 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 7,685 | 357,136,936 | | | 2,955 | 31,219,943 | | | 10,640 | 388,356,879 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 7,685 | 357,136,936 | | | 2,955 | 31,219,943 | | | 10,640 | 388,356,879 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 7,685 | 357,136,936 | | | 2,955 | 31,219,943 | | | 10,640 | 388,356,879 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | 818 | 50,528,661 | | 405,846 | 232 | 5,938,564 | | | 1,050 | 56,873,072 |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 990,936 | 104,135,035,541 | | (a) | 65 | 3,573,453,191 | | | 991,001 | 107,708,488,732 |
| 21. Issued during year | 6,383 | 573,790,626 | | | | | | | 6,383 | 573,790,626 |
| 22. Other changes to in force (Net) | (74,246) | (10,010,512,968) | | | | (346,152,816) | | | (74,246) | (10,356,665,784) |
| 23. In force December 31 of current year | 923,073 | 94,698,313,198 | | (a) | 65 | 3,227,300,376 | | | 923,138 | 97,925,613,574 |

(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) | 32,361,546 | 32,480,543 | | 23,960,899 | 27,671,104 |
| 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) | 1,314,571 | 1,321,836 | | 977,459 | 876,253 |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | 1,049,016 | 1,054,859 | | 1,159,188 | 838,671 |
| 25.5 All other (b) | 48,328 | 48,632 | | 6,563 | 6,445 |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | 2,411,914 | 2,425,327 | | 2,143,210 | 1,721,368 |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | 34,773,461 | 34,905,870 | | 26,104,109 | 29,392,473 |

(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 ..... 9,517 .

# 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 | | | 2,394,441 | 300,049,386 | | | 87 | 160,968 | 6,723,731 | 306,773,117 |
| 2. | Issued during year | | | 6,383 | 573,791 | | | | | | 573,791 |
| 3. | Reinsurance assumed | | | 153,032 | 40,072,816 | | | | 25,629 | 1,177,322 | 41,250,138 |
| 4. | Revived during year | | | 2,204 | 232,007 | | | | 1 | 108 | 232,115 |
| 5. | Increased during year (net) | | | | | | | | | | |
| 6. | Subtotals, Lines 2 to 5 | | | 161,619 | 40,878,613 | | | | 25,630 | 1,177,430 | 42,056,044 |
| 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) | | | 2,556,060 | 340,927,999 | | | 87 | 186,598 | 7,901,162 | 348,829,161 |
| | Deductions during year: | | | | | | | | | | |
| 10. | Death | | | 14,006 | 789,120 | | | XXX | 2,983 | 36,049 | 825,170 |
| 11. | Maturity | | | 884 | 3,010 | | | XXX | | | 3,010 |
| 12. | Disability | | | | | | | XXX | | | |
| 13. | Expiry | | | 6,802 | 355,798 | | | | 8 | 330 | 356,128 |
| 14. | Surrender | | | 75,362 | 10,595,092 | | | | 763 | 95,728 | 10,690,820 |
| 15. | Lapse | | | 115,473 | 19,481,653 | | | | 10,481 | 431,471 | 19,913,125 |
| 16. | Conversion | | | 1,292 | 139,964 | | | XXX | XXX | XXX | 139,964 |
| 17. | Decreased (net) | | | 553 | 1,118,655 | | | | 5,866 | 244,965 | 1,363,620 |
| 18. | Reinsurance | | | | | | | | | | |
| 19. | Aggregate write-ins for decreases | | | | | | | | | | |
| 20. | Totals (Lines 10 to 19) | | | 214,372 | 32,483,293 | | | | 20,101 | 808,543 | 33,291,836 |
| 21. | In force end of year (Line 9 minus Line 20) | | | 2,341,688 | 308,444,706 | | | 87 | 166,497 | 7,092,619 | 315,537,325 |
| 22. | Reinsurance ceded end of year | XXX | | XXX | 92,954,135 | XXX | | XXX | XXX | 2,528,167 | 95,482,302 |
| 23. | Line 21 minus Line 22 | XXX | | XXX | 215,490,572 | XXX | (b) | XXX | XXX | 4,564,451 | 220,055,023 |
| | **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 | 1,044 |
| 25. | Other paid-up insurance | | | 94,830 | 2,338,918 |
| 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 | | | 22,102 | 1,389,348 |
| 28. | Term policies - other | 6,380 | 569,550 | 1,000,393 | 152,195,851 |
| 29. | Other term insurance - decreasing | XXX | | XXX | 35,113 |
| 30. | Other term insurance | XXX | 4,011 | XXX | 31,357,356 |
| 31. | Totals (Lines 27 to 30) | 6,380 | 573,561 | 1,022,495 | 184,977,667 |
| | Reconciliation to Lines 2 and 21: | | | | |
| 32. | Term additions | XXX | | XXX | |
| 33. | Totals, extended term insurance | XXX | XXX | 22,479 | 232,035 |
| 34. | Totals, whole life and endowment | 3 | 230 | 1,296,714 | 123,235,005 |
| 35. | Totals (Lines 31 to 34) | 6,383 | 573,791 | 2,341,688 | 308,444,706 |

## 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 | 573,791 | | 308,399,871 | 44,835 |
| 38. | Credit Life (Group and Individual) | | | | |
| 39. | Group | | | 7,092,619 | |
| 40. | Totals (Lines 36 to 39) | 573,791 | | 315,492,490 | 44,835 |

## 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 | 10,754 | 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 | | | 198 | 1,019 |

## ADDITIONAL ACCIDENTAL DEATH BENEFITS

| | | |
|---|---|---|
| 46. | Amount of additional accidental death benefits in force end of year under ordinary policies (a) | 7,094,143 |

## 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 | | | 240,851 | 30,766,553 | | | 10,608 | 238,271 |
| 49. | Disability Income | | | 3,609 | 374,064 | | | | |
| 50. | Extended Benefits | | | XXX | XXX | | | | |
| 51. | Other | | | | | | | | |
| 52. | Total | | (b) | 244,460 | (b) 31,140,617 | | (b) | 10,608 | (b) 238,271 |

(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 | 27 | 361 | | |
| 2. | Issued during year | 1 | 6 | | |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Total (Lines 1 to 4) | 28 | 367 | | |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 3 | | | |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 3 | | | |
| 9. | In force end of year | 25 | 367 | | |
| 10. | Amount on deposit | 664 | (a) 6,211,259 | | (a) |
| 11. | Income now payable | 21 | 4 | | |
| 12. | Amount of income payable | (a) 117,081 | (a) 15,325 | (a) | (a) |

## ANNUITIES

| | | Ordinary | | Group | |
|---|---|---|---|---|---|
| | | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. | In force end of prior year | 64,191 | 401,375 | 532 | 212,754 |
| 2. | Issued during year | 4,157 | 4,623 | | 682 |
| 3. | Reinsurance assumed | | | | |
| 4. | Increased during year (net) | | | | |
| 5. | Totals (Lines 1 to 4) | 68,348 | 405,998 | 532 | 213,436 |
| | Deductions during year: | | | | |
| 6. | Decreased (net) | 3,079 | 54,661 | 1 | 25,779 |
| 7. | Reinsurance ceded | | | | |
| 8. | Totals (Lines 6 and 7) | 3,079 | 54,661 | 1 | 25,779 |
| 9. | In force end of year | 65,269 | 351,337 | 531 | 187,657 |
| | Income now payable: | | | | |
| 10. | Amount of income payable | (a) 854,627,101 | XXX | XXX | (a) 178,099,111 |
| | Deferred fully paid: | | | | |
| 11. | Account balance | XXX | (a) 18,718,199,110 | XXX | (a) 8,051,663,110 |
| | Deferred not fully paid: | | | | |
| 12. | Account balance | XXX | (a) 19,375,603 | 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 | 329,545 | 34,394,852 | | | 58,432 | 21,238,329 |
| 2. | Issued during year | | | | | | |
| 3. | Reinsurance assumed | | | | | | |
| 4. | Increased during year (net) | | XXX | | XXX | | XXX |
| 5. | Totals (Lines 1 to 4) | 329,545 | XXX | | XXX | 58,432 | XXX |
| | Deductions during year: | | | | | | |
| 6. | Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. | Decreased (net) | 26,588 | XXX | | XXX | 5,855 | XXX |
| 8. | Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. | Totals (Lines 6 to 8) | 26,588 | XXX | | XXX | 5,855 | XXX |
| 10. | In force end of year | 302,957 | (a) 31,917,654 | | (a) | 52,577 | (a) 19,819,482 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

| | | 1<br>Deposit Funds<br>Contracts | 2<br>Dividend Accumulations<br>Contracts |
|---|---|---|---|
| 1. | In force end of prior year | 3,085 | 2,535 |
| 2. | Issued during year | 166 | |
| 3. | Reinsurance assumed | | |
| 4. | Increased during year (net) | | |
| 5. | Totals (Lines 1 to 4) | 3,251 | 2,535 |
| | Deductions During Year: | | |
| 6. | Decreased (net) | 88 | 170 |
| 7. | Reinsurance ceded | | |
| 8. | Totals (Lines 6 and 7) | 88 | 170 |
| 9. | In force end of year | 3,163 | 2,365 |
| 10. | Amount of account balance | (a) 2,265,548,556 | (a) 3,250,956 |

(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 | (523,924,028) |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ 502,244,094 transferred into the reserve net of taxes of $ 333,174,034 | 169,070,060 |
| 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) | (354,853,968) |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | (147,210,262) |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | (207,643,706) |

**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. | 2011 | 12,544,197 | (159,754,458) | | (147,210,262) |
| 2. | 2012 | 15,522,081 | 56,047,768 | | 71,569,849 |
| 3. | 2013 | 19,215,872 | 47,443,437 | | 66,659,309 |
| 4. | 2014 | 21,862,648 | 41,698,632 | | 63,561,280 |
| 5. | 2015 | 18,021,251 | 35,920,577 | | 53,941,828 |
| 6. | 2016 | 10,818,977 | 29,473,390 | | 40,292,367 |
| 7. | 2017 | 7,631,887 | 24,379,509 | | 32,011,396 |
| 8. | 2018 | 2,578,244 | 20,228,326 | | 22,806,570 |
| 9. | 2019 | (4,568,832) | 15,691,848 | | 11,123,015 |
| 10. | 2020 | (10,342,250) | 11,249,367 | | 907,117 |
| 11. | 2021 | (15,088,140) | 6,467,242 | | (8,620,898) |
| 12. | 2022 | (20,081,567) | 3,771,511 | | (16,310,056) |
| 13. | 2023 | (26,035,053) | 3,380,087 | | (22,654,965) |
| 14. | 2024 | (31,245,396) | 3,005,251 | | (28,240,144) |
| 15. | 2025 | (34,872,621) | 2,591,715 | | (32,280,906) |
| 16. | 2026 | (38,224,211) | 2,090,986 | | (36,133,225) |
| 17. | 2027 | (40,840,188) | 1,959,433 | | (38,880,755) |
| 18. | 2028 | (43,564,996) | 2,018,303 | | (41,546,694) |
| 19. | 2029 | (45,436,686) | 2,151,369 | | (43,285,317) |
| 20. | 2030 | (46,125,331) | 2,227,085 | | (43,898,246) |
| 21. | 2031 | (45,935,298) | 2,359,633 | | (43,575,665) |
| 22. | 2032 | (46,017,047) | 2,347,783 | | (43,669,265) |
| 23. | 2033 | (45,607,923) | 2,203,233 | | (43,404,690) |
| 24. | 2034 | (42,750,127) | 2,041,836 | | (40,708,291) |
| 25. | 2035 | (36,278,695) | 1,938,049 | | (34,340,646) |
| 26. | 2036 | (27,730,455) | 1,759,806 | | (25,970,649) |
| 27. | 2037 | (18,543,985) | 1,526,659 | | (17,017,325) |
| 28. | 2038 | (9,456,283) | 1,209,806 | | (8,246,478) |
| 29. | 2039 | (2,969,407) | 892,952 | | (2,076,455) |
| 30. | 2040 | (404,695) | 576,098 | | 171,403 |
| 31. | 2041 and Later | | 172,830 | | 172,830 |
| 32. | Total (Lines 1 to 31) | (523,924,028) | 169,070,060 | | (354,853,968) |

# 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 | | 3,757,482 | 3,757,482 | 8,098,786 | 58,492,235 | 66,591,021 | 70,348,503 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (92,829,335) | (50,832,558) | (143,661,892) | 1,899,408 | (545,528) | 1,353,881 | (142,308,012) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | | | | | | | |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | 37,411,818 | | 37,411,818 | (3,706,518) | 50,063,876 | 46,357,358 | 83,769,176 |
| 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 | 86,646,744 | 19,150,570 | 105,797,313 | | 3,574,665 | 3,574,665 | 109,371,978 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | 31,229,226 | (27,924,506) | 3,304,720 | 6,291,676 | 111,585,249 | 117,876,924 | 121,181,644 |
| 9. Maximum reserve | 377,997,823 | 56,967,192 | 434,965,015 | 7,560,347 | 284,441,673 | 292,002,020 | 726,967,036 |
| 10. Reserve objective | 260,312,865 | 35,972,871 | 296,285,736 | 7,560,347 | 279,991,515 | 287,551,862 | 583,837,598 |
| 11. 20% of (Line 10 - Line 8) | 45,816,728 | 12,779,475 | 58,596,203 | 253,734 | 33,681,253 | 33,934,988 | 92,531,191 |
| 12. Balance before transfers (Lines 8 + 11) | 77,045,954 | (15,145,031) | 61,900,923 | 6,545,410 | 145,266,502 | 151,811,912 | 213,712,835 |
| 13. Transfers | (15,145,031) | 15,145,031 | | | | | XXX |
| 14. Voluntary contribution | | | | | | | |
| 15. Adjustment down to maximum/up to zero | | | | | | | |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 61,900,923 | | 61,900,923 | 6,545,410 | 145,266,502 | 151,811,912 | 213,712,835 |

# 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 | 2,259,697,759 | XXX | XXX | 2,259,697,759 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2. | 1 | Highest Quality | 19,629,831,678 | XXX | XXX | 19,629,831,678 | 0.0004 | 7,851,933 | 0.0023 | 45,148,613 | 0.0030 | 58,889,495 |
| 3. | 2 | High Quality | 11,730,921,708 | XXX | XXX | 11,730,921,708 | 0.0019 | 22,288,751 | 0.0058 | 68,039,346 | 0.0090 | 105,578,295 |
| 4. | 3 | Medium Quality | 2,016,321,332 | XXX | XXX | 2,016,321,332 | 0.0093 | 18,751,788 | 0.0230 | 46,375,391 | 0.0340 | 68,554,925 |
| 5. | 4 | Low Quality | 1,072,890,080 | XXX | XXX | 1,072,890,080 | 0.0213 | 22,852,559 | 0.0530 | 56,863,174 | 0.0750 | 80,466,756 |
| 6. | 5 | Lower Quality | 304,550,986 | XXX | XXX | 304,550,986 | 0.0432 | 13,156,603 | 0.1100 | 33,500,608 | 0.1700 | 51,773,668 |
| 7. | 6 | In or Near Default | 26,848,976 | XXX | XXX | 26,848,976 | 0.0000 | | 0.2000 | 5,369,795 | 0.2000 | 5,369,795 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | | XXX | | XXX | | XXX | |
| 9. | | Total Bonds (Sum of Lines 1 through 8) | 37,041,062,519 | XXX | XXX | 37,041,062,519 | XXX | 84,901,634 | XXX | 255,296,927 | XXX | 370,632,934 |
| | | PREFERRED STOCK | | | | | | | | | | |
| 10. | 1 | Highest Quality | 17,889,835 | XXX | XXX | 17,889,835 | 0.0004 | 7,156 | 0.0023 | 41,147 | 0.0030 | 53,670 |
| 11. | 2 | High Quality | 15,259,198 | XXX | XXX | 15,259,198 | 0.0019 | 28,992 | 0.0058 | 88,503 | 0.0090 | 137,333 |
| 12. | 3 | Medium Quality | 3,500,001 | XXX | XXX | 3,500,001 | 0.0093 | 32,550 | 0.0230 | 80,500 | 0.0340 | 119,000 |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0213 | | 0.0530 | | 0.0750 | |
| 14. | 5 | Lower Quality | 18,000,098 | XXX | XXX | 18,000,098 | 0.0432 | 777,604 | 0.1100 | 1,980,011 | 0.1700 | 3,060,017 |
| 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) | 54,649,131 | XXX | XXX | 54,649,131 | XXX | 846,303 | XXX | 2,190,161 | XXX | 3,370,019 |
| | | SHORT - TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | 77,511,252 | XXX | XXX | 77,511,252 | 0.0000 | | 0.0000 | | 0.0000 | |
| 19. | 1 | Highest Quality | 21,257,523 | XXX | XXX | 21,257,523 | 0.0004 | 8,503 | 0.0023 | 48,892 | 0.0030 | 63,773 |
| 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) | 98,768,775 | XXX | XXX | 98,768,775 | XXX | 8,503 | XXX | 48,892 | XXX | 63,773 |

# 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 | 96,060,750 | XXX | XXX | 96,060,750 | 0.0004 | 38,424 | 0.0023 | 220,940 | 0.0030 | 288,182 |
| 27. | 1 | Highest Quality | 31,858,383 | XXX | XXX | 31,858,383 | 0.0004 | 12,743 | 0.0023 | 73,274 | 0.0030 | 95,575 |
| 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 | 127,919,133 | XXX | XXX | 127,919,133 | XXX | 51,168 | XXX | 294,214 | XXX | 383,757 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 37,322,399,558 | XXX | XXX | 37,322,399,558 | XXX | 85,807,607 | XXX | 257,830,194 | XXX | 374,450,483 |
| | | 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 | 5,858,412,876 | | XXX | 5,858,412,876 | 0.0032 (a) | 18,746,921 | 0.0060 (a) | 35,150,477 | 0.0095 (a) | 55,654,922 |
| 40. | | In Good Standing With Restructured Terms | 8,887,579 | | XXX | 8,887,579 | 0.0179 (b) | 159,088 | 0.0397 (b) | 352,837 | 0.0640 (b) | 568,805 |
| | | 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 | | | XXX | | 0.0420 | | 0.0760 | | 0.1200 | |
| | | 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) | 5,867,300,455 | | XXX | 5,867,300,455 | XXX | 18,906,009 | XXX | 35,503,314 | XXX | 56,223,727 |
| 52. | | Schedule DA Mortgages | | | XXX | | (c) | | (c) | | (c) | |
| 53. | | Total Mortgage Loans on Real Estate (Lines 51 + 52) | 5,867,300,455 | | XXX | 5,867,300,455 | XXX | 18,906,009 | XXX | 35,503,314 | XXX | 56,223,727 |

(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 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | 44,079,947 | XXX | XXX | 44,079,947 | 0.0000 | | 0.1400 (d) | 6,171,193 | 0.1400 (d) | 6,171,193 |
| 2. | | Unaffiliated - Private | 8,682,218 | XXX | XXX | 8,682,218 | 0.0000 | | 0.1600 | 1,389,155 | 0.1600 | 1,389,155 |
| 3. | | Federal Home Loan Bank | | XXX | XXX | | 0.0000 | | 0.0050 | | 0.0080 | |
| 4. | | Affiliated - Life with AVR | 886,189,542 | XXX | XXX | 886,189,542 | 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) | | XXX | XXX | | 0.0000 | | 0.1300 | | 0.1300 | |
| 17. | | Affiliated - All Other | | XXX | XXX | | 0.0000 | | 0.1600 | | 0.1600 | |
| 18. | | Total Common Stock (Sum of Lines 1 through 17) | 938,951,706 | | | 938,951,706 | XXX | | XXX | 7,560,347 | XXX | 7,560,347 |
| | | 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 | | | | | | | | | | |
| | | 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<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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 31. | 1 | Highest Quality | 36,586,829 | XXX | XXX | 36,586,829 | 0.0004 | 14,635 | 0.0023 | 84,150 | 0.0030 | 109,760 |
| 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 | 38,167,710 | XXX | XXX | 38,167,710 | 0.0432 | 1,648,845 | 0.1100 | 4,198,448 | 0.1700 | 6,488,511 |
| 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) | 74,754,539 | XXX | XXX | 74,754,539 | XXX | 1,663,480 | XXX | 4,282,598 | XXX | 6,598,271 |
| | | 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 | 39,551,251 | | XXX | 39,551,251 | 0.0032 (a) | 126,564 | 0.0060 (a) | 237,308 | 0.0095 (a) | 375,737 |
| 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) | 39,551,251 | | XXX | 39,551,251 | XXX | 126,564 | XXX | 237,308 | XXX | 375,737 |

# 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 | 900,564,077 | XXX | XXX | 900,564,077 | 0.0000 | | 0.1600 | 144,090,252 | 0.1600 | 144,090,252 |
| 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 | 398,841,383 | XXX | XXX | 398,841,383 | 0.0000 | | 0.1600 | 63,814,621 | 0.1600 | 63,814,621 |
| 61. | | Total with Common Stock Characteristics (Sum of Lines 56 through 60) | 1,299,405,461 | XXX | XXX | 1,299,405,461 | XXX | | XXX | 207,904,874 | XXX | 207,904,874 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 62. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0750 | | 0.0750 | |
| 63. | | Investment Properties | 263,065,827 | | | 263,065,827 | 0.0000 | | 0.0750 | 19,729,937 | 0.0750 | 19,729,937 |
| 64 | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1100 | | 0.1100 | |
| 65. | | Total with Real Estate Characteristics (Lines 62 through 64) | 263,065,827 | | | 263,065,827 | XXX | | XXX | 19,729,937 | XXX | 19,729,937 |
| | | 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 | 275,325,816 | | | 275,325,816 | 0.0063 | 1,734,553 | 0.0120 | 3,303,910 | 0.0190 | 5,231,191 |
| 68. | | State Low Income Housing Tax Credit | 1,208,664 | | | 1,208,664 | 0.0273 | 32,997 | 0.0600 | 72,520 | 0.0975 | 117,845 |
| 69. | | All Other Low Income Housing Tax Credit | 625,335 | | | 625,335 | 0.0273 | 17,072 | 0.0600 | 37,520 | 0.0975 | 60,970 |
| 70. | | Total LIHTC | 277,159,816 | | | 277,159,816 | XXX | 1,784,621 | XXX | 3,413,950 | XXX | 5,410,005 |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 71. | | Other Invested Assets - Schedule BA | 341,714,221 | XXX | | 341,714,221 | 0.0000 | | 0.1300 | 44,422,849 | 0.1300 | 44,422,849 |
| 72. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | | 0.0000 | | 0.1300 | | 0.1300 | |
| 73. | | Total All Other (Sum of Lines 71 + 72) | 341,714,221 | XXX | | 341,714,221 | XXX | | XXX | 44,422,849 | XXX | 44,422,849 |
| 74. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73) | 2,295,651,114 | | | 2,295,651,114 | XXX | 3,574,665 | XXX | 279,991,515 | XXX | 284,441,673 |

(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 |
|---|---|---|---|---|---|---|---|---|
| 26056@CM6 | R | CX4722-57-0 | CDS CX4722570 ON ALLSTATE BESPOKE AA | 3 | 40,381,466 | 375,548 | 928,774 | 1,372,970 |
| 742718F#1 | R | CS2986-88-9 | CDS CS2986889 ON PG 100 12/20/2014 | 1 | 10,130,651 | 4,052 | 23,301 | 30,392 |
| 459200L*0 | R | CS3009-92-1 | CDS CS3009921 IBM 100 12/20/2014 | 1 | 20,382,356 | 8,153 | 46,879 | 61,147 |
| 462846B*6 | R | CS3038-08-6 | CDS CS3038086 ON IRMD 500 12/2 | 4 | 2,034,163 | 43,328 | 107,811 | 152,562 |
| 36962*AC4 | R | CS3038-09-4 | CS3038094 GE-CAPCORP 100 12/20/2014 | 1 | 9,652,863 | 3,861 | 22,202 | 28,959 |
| 20825CA*5 | R | SPS500-V6-7 | CDS SPS500V67 ON CONOCO PHILLIPS | 1 | 10,000,000 | 4,000 | 23,000 | 30,000 |
| 244217B@3 | R | SP1500-V8-2 | CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | 1 | 5,000,000 | 2,000 | 11,500 | 15,000 |
| 30275#AK7 | R | CN9297-28-1 | CDS CN9297281 ON CDS CN9297281 ON 5 MUNI | 1 | 100,508,766 | 40,204 | 231,170 | 301,526 |
| 370334E@9 | R | SPH300-MI-8 | CDS SPH300MI8 ON GENERAL MILLS INC | 2 | 10,149,282 | 19,284 | 58,866 | 91,344 |
| 548661D*5 | R | SPI200-TT-8 | RREEF AM REIT II, 5.29% NTS SPI200TT8 | 2 | 5,222,968 | 9,924 | 30,293 | 47,007 |
| 55295*AC2 | R | CS2211-20-5 | CDS CS2211205 ON MBIA INSURANCE CORPORAT | 4 | 10,019,343 | 213,412 | 531,025 | 751,451 |
| 62618#AL4 | R | CS2275-20-0 | CDS CS2275200 ON CITY OF NEW YORK RR40% | 1 | 25,000,000 | 10,000 | 57,500 | 75,000 |
| 931142H#3 | R | CS2986-89-7 | CDS CS2986897 ON WAL MART STORES INC | 1 | 10,783,248 | 4,313 | 24,801 | 32,350 |
| 14911RB*9 | R | CS2989-44-6 | CDS CS2989446 ON CAT-FINSER 100 12/20/20 | 1 | 11,504,818 | 4,602 | 26,461 | 34,514 |
| 604059A#2 | R | CS2994-56-0 | CDS CS2994560 ON MMM 100 12/20/2014 | 1 | 10,021,615 | 4,009 | 23,050 | 30,065 |
| 26056@CM6 | CN | 19075Q-AA-0 | COBANK, ABC | 1FE | 4,907,901 | | | |
| 26056@CM6 | CN | 364731-AA-7 | GANNETT PEAK CLO, A-1A LOANS | 1AM | 13,729,699 | | | |
| 26056@CM6 | CN | 85748D-AA-7 | STATE STREET CAP TR IV | 1AM | 21,743,867 | | | |
| 742718F#1 | CN | 742718-DM-8 | PROCTER & GAMBLE CO | 1FE | 10,130,651 | | | |
| 459200L*0 | CN | 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | 2FE | 20,382,356 | | | |
| 462846B*6 | CN | 244199-BD-6 | DEERE & COMPANY | 1FE | 2,034,163 | | | |
| 36962*AC4 | CN | 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | 1FE | 9,652,863 | | | |
| 20825CA*5 | CN | 00845W-AD-0 | AGFIRST FARM CREDIT BANK | 1AM | 10,000,000 | | | |
| 244217B@3 | CN | 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 2AM | 5,000,000 | | | |
| 30275#AK7 | CN | 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,885,000 | | | |
| 30275#AK7 | CN | 31394W-M7-0 | FHR 2777E PE | 1 | 30,405,458 | | | |
| 30275#AK7 | CN | 08773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | 1 | 20,000,000 | | | |
| 30275#AK7 | CN | Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1 | 26,218,308 | | | |
| 370334E@9 | CN | 7425AO-A5-9 | PRINCIPAL LIFE GLOBAL ABS | 1AM | 10,149,282 | | | |
| 548661D*5 | CN | 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | 1 | 5,222,968 | | | |
| 55295*AC2 | CN | 36962G-5H-3 | GENERAL ELEC CAP CORP | 1FE | 10,019,343 | | | |
| 62618#AL4 | CN | 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 2010B | 1FE | 25,000,000 | | | |
| 931142H#3 | CN | 594918-AJ-3 | MICROSOFT CORP | 1FE | 10,783,248 | | | |
| 14911RB*9 | CN | 98385X-AL-0 | XTO ENERGY INC | 1FE | 11,504,818 | | | |
| 604059A#2 | CN | 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | 1FE | 10,021,615 | | | |
| 0199999. Subtotal Default Component - Other Than Mortgage | | | | | 561,583,080 | 746,688 | 2,146,633 | 3,054,286 |
| 0599999 - Total | | | | | 561,583,080 | 746,688 | 2,146,633 | 3,054,286 |

# 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 |
|---|---|---|---|---|---|---|---|
| 788945724 | 774849193 | GA | 2010 | 500,000 | 350,000 | | Coverage question |
| 0199999. Death Claims - Ordinary | | | | 500,000 | 350,000 | | XXX |
| 0599999. Death Claims - Disposed Of | | | | 500,000 | 350,000 | | 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 | | | | 500,000 | 350,000 | | XXX |
| 760057961R | 774861813 | NV | 2011 | 64,511 | | 64,511 | Coverage question |
| 2799999. Death Claims - Ordinary | | | | 64,511 | | 64,511 | XXX |
| 3199999. Death Claims - Resisted | | | | 64,511 | | 64,511 | 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 | | | | 64,511 | | 64,511 | 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 | 87,646,461 | XXX | 3,021,637 | XXX | | XXX | | XXX | 36,645 | XXX | 84,551,332 | XXX | 36,847 | XXX | | XXX | | XXX |
| 2. Premiums earned | 87,663,032 | XXX | 2,964,673 | XXX | | XXX | | XXX | 37,415 | XXX | 84,623,786 | XXX | 37,159 | XXX | | XXX | | XXX |
| 3. Incurred claims | 44,956,154 | 51.3 | 12,796,671 | 431.6 | | | | | 85,511 | 228.5 | 32,072,849 | 37.9 | 21,784 | 58.6 | (24,956) | | 4,295 | |
| 4. Cost containment expenses | 105,246 | 0.1 | | | | | | | | | 105,246 | 0.1 | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 45,061,400 | 51.4 | 12,796,671 | 431.6 | | | | | 85,511 | 228.5 | 32,178,095 | 38.0 | 21,784 | 58.6 | (24,956) | | 4,295 | |
| 6. Increase in contract reserves | 35,685,346 | 40.7 | 3,323,933 | 112.1 | | | | | (29,170) | (78.0) | 32,386,495 | 38.3 | (180) | (0.5) | 2,824 | | 1,444 | |
| 7. Commissions (a) | (6,089,911) | (6.9) | (1,613,297) | (54.4) | | | | | 12,328 | 32.9 | (4,434,265) | (5.2) | 169 | 0.5 | (54,845) | | | |
| 8. Other general insurance expenses | 32,330,444 | 36.9 | 410,958 | 13.9 | | | | | | | 31,919,460 | 37.7 | | | 26 | | | |
| 9. Taxes, licenses and fees | 4,518,406 | 5.2 | 630,287 | 21.3 | | | | | 7 | 0.0 | 3,834,930 | 4.5 | | | 52,938 | | 245 | |
| 10. Total other expenses incurred | 30,758,940 | 35.1 | (572,051) | (19.3) | | | | | 12,334 | 33.0 | 31,320,124 | 37.0 | 169 | 0.5 | (1,882) | | 245 | |
| 11. Aggregate write-ins for deductions | (10,624) | 0.0 | (10,963) | (0.4) | | | | | | | 339 | 0.0 | | | | | | |
| 12. Gain from underwriting before dividends or refunds | (23,832,030) | (27.2) | (12,572,917) | (424.1) | | | | | (31,260) | (83.5) | (11,261,268) | (13.3) | 15,386 | 41.4 | 24,014 | | (5,984) | |
| 13. Dividends or refunds | | | | | | | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | (23,832,030) | (27.2) | (12,572,917) | (424.1) | | | | | (31,260) | (83.5) | (11,261,268) | (13.3) | 15,386 | 41.4 | 24,014 | | (5,984) | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. Mean reserve adjustment | (10,624) | 0.0 | (10,963) | (0.4) | | | | | | | 339 | 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) | (10,624) | 0.0 | (10,963) | (0.4) | | | | | | | 339 | 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 | 7,256,109 | 813,932 | | | 3,184 | 6,434,763 | 4,230 | | |
| 2. Advance premiums | 1,288,033 | 2,784 | | | 1,529 | 1,282,008 | 1,711 | | |
| 3. Reserve for rate credits | | | | | | | | | |
| 4. Total premium reserves, current year | 8,544,142 | 816,716 | | | 4,713 | 7,716,771 | 5,941 | | |
| 5. Total premium reserves, prior year | 8,560,713 | 759,752 | | | 5,484 | 7,789,225 | 6,253 | | |
| 6. Increase in total premium reserves | (16,571) | 56,964 | | | (770) | (72,453) | (312) | | |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 217,144,764 | 55,378,479 | | | 124,776 | 161,635,357 | 1,884 | 2,824 | 1,444 |
| 2. Reserve for future contingent benefits | | | | | | | | | |
| 3. Total contract reserves, current year | 217,144,764 | 55,378,479 | | | 124,776 | 161,635,357 | 1,884 | 2,824 | 1,444 |
| 4. Total contract reserves, prior year. | 181,459,417 | 52,054,546 | | | 153,946 | 129,248,862 | 2,064 | | |
| 5. Increase in contract reserves | 35,685,346 | 3,323,933 | | | (29,170) | 32,386,495 | (180) | 2,824 | 1,444 |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 36,475,124 | 19,262,584 | | | 88,277 | 17,098,884 | 15,359 | 10,020 | |
| 2. Total prior year | 29,615,000 | 14,573,989 | | | 101,225 | 14,888,607 | 16,203 | 34,976 | |
| 3. Increase | 6,860,125 | 4,688,596 | | | (12,948) | 2,210,277 | (844) | (24,956) | |

| **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 | 18,054,640 | 7,168,825 | | | 48,069 | 10,829,850 | 3,600 | | 4,295 |
| 1.2 On claims incurred during current year | 20,041,389 | 939,250 | | | 50,389 | 19,032,722 | 19,028 | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 15,074,809 | 11,319,234 | | | 7,577 | 3,735,435 | 2,542 | 10,020 | |
| 2.2 On claims incurred during current year | 21,400,316 | 7,943,350 | | | 80,700 | 13,363,448 | 12,817 | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 33,129,449 | 18,488,059 | | | 55,647 | 14,565,286 | 6,142 | 10,020 | 4,295 |
| 3.2 Claim reserves and liabilities, December 31, prior year | 29,615,000 | 14,573,989 | | | 101,225 | 14,888,607 | 16,203 | 34,976 | |
| 3.3 Line 3.1 minus Line 3.2 | 3,514,449 | 3,914,071 | | | (45,578) | (323,321) | (10,061) | (24,956) | 4,295 |

| **PART 4. - REINSURANCE** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 84,799,292 | 232,830 | | | 39,392 | 84,490,223 | 36,847 | | |
| 2. Premiums earned | 84,874,348 | 232,466 | | | 40,163 | 84,564,561 | 37,159 | | |
| 3. Incurred claims | 32,117,068 | 39,666 | | | 82,574 | 31,968,750 | 21,784 | | 4,295 |
| 4. Commissions | (4,241,438) | 180,230 | | | 12,585 | (4,434,422) | 169 | | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | 31,892,863 | 29,540,919 | | | 2,747 | 1,254,091 | | 1,046,874 | 48,231 |
| 2. Premiums earned | 32,117,186 | 29,748,336 | | | 2,747 | 1,262,611 | | 1,054,859 | 48,632 |
| 3. Incurred claims | 16,553,386 | 14,914,098 | | | (2,937) | 772,154 | | 863,627 | 6,445 |
| 4. Commissions | 1,848,565 | 1,793,527 | | | 257 | (64) | | 54,845 | |

(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 | (169,488) | | 29,561,960 | 29,392,473 |
| 2. Beginning Claim Reserves and Liabilities | 964,652 | | 27,933,725 | 28,898,377 |
| 3. Ending Claim Reserves and Liabilities | 780,921 | | 31,405,820 | 32,186,741 |
| 4. Claims Paid | 14,243 | | 26,089,865 | 26,104,109 |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | 402,217 | | 31,714,851 | 32,117,068 |
| 6. Beginning Claim Reserves and Liabilities | 335,384 | | 14,573,548 | 14,908,932 |
| 7. Ending Claim Reserves and Liabilities | 246,382 | | 16,967,566 | 17,213,948 |
| 8. Claims Paid | 491,219 | | 29,320,832 | 29,812,051 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | (186,371) | | 16,739,757 | 16,553,386 |
| 10. Beginning Claim Reserves and Liabilities | 1,029,691 | | 13,162,619 | 14,192,310 |
| 11. Ending Claim Reserves and Liabilities | 843,320 | | 12,087,682 | 12,931,002 |
| 12. Claims Paid | | | 17,814,693 | 17,814,693 |
| D. Net: | | | | |
| 13. Incurred Claims | 419,101 | | 44,537,054 | 44,956,155 |
| 14. Beginning Claim Reserves and Liabilities | 270,345 | | 29,344,654 | 29,614,999 |
| 15. Ending Claim Reserves and Liabilities | 183,983 | | 36,285,704 | 36,469,687 |
| 16. Claims Paid | 505,462 | | 37,596,005 | 38,101,467 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | 419,101 | | 44,642,301 | 45,061,401 |
| 18. Beginning Reserves and Liabilities | 270,345 | | 29,344,654 | 29,614,999 |
| 19. Ending Reserves and Liabilities | 183,983 | | 36,285,704 | 36,469,687 |
| 20. Paid Claims and Cost Containment Expenses | 505,462 | | 37,701,251 | 38,206,713 |

# 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>Domiciliary Jurisdiction | 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 Company of New York | NY | OTH/I | | | 3,493,362 | | | |
| 70874 | 36-2608394 | 01/01/1984 | Allstate Life Insurance Company of New York | NY | YRT/I | 6,038,610,171 | 9,819,930 | 31,466,853 | 3,293,769 | | |
| 60534 | 59-0781901 | 02/01/1998 | American Heritage Life Insurance Company | FL | ACO/I | | 38,307,124 | 538,744 | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | FL | ACO/I | | 24,105,827 | | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | FL | CO/G | | | 29,805 | | | |
| 60534 | 59-0781901 | 02/01/1998 | American Heritage Life Insurance Company | FL | CO/I | 344,699 | 141,565 | 18,560 | | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | FL | CO/I | 1,638,950,105 | 153,084,295 | 12,398,075 | 2,549,553 | | |
| 60534 | 59-0781901 | 07/01/2010 | American Heritage Life Insurance Company | FL | CO/I | 101,675,000 | 113,394 | 1,039,560 | | | |
| 60534 | 59-0781901 | 10/01/2008 | American Heritage Life Insurance Company | FL | YRT/G | 1,953,112,696 | | 2,550,157 | 296,946 | | |
| 60534 | 59-0781901 | 10/01/2008 | American Heritage Life Insurance Company | FL | YRT/I | 11,032,426,911 | | 34,842,704 | 15,845,785 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | IL | ACO/I | | 22,835,645 | 108,189 | 3,681 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | IL | CO/G | 4,995,911 | 4,136,151 | 1,981 | 13,500 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | IL | CO/I | 1,558,597 | 5,098,107 | | 59,399 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | NE | ACO/G | | 1,129,917,250 | 4,849,084 | 9,083 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | NE | ACO/I | | 10,149,200,960 | 231,618,643 | 62,454 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | NE | CO/G | 1,236,804,392 | 119,551,239 | 18,008,428 | 1,506,364 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | NE | CO/I | 171,173,837,969 | 5,472,406,221 | 884,505,488 | 57,299,486 | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | NE | ACO/G | | 78,121 | 230 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | NE | ACO/I | | 52,640,804 | 210,962 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | NE | CO/G | 120,339,050 | 4,752,946 | 144,567 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | NE | CO/I | 6,416,051,350 | 385,102,881 | 43,280,096 | 6,647,270 | | |
| 0199999. General Account - U.S. Affiliates | | | | | | 199,718,706,852 | 17,571,292,461 | 1,269,105,489 | 87,587,290 | | |
| 0399999. Total General Account - Affiliates | | | | | | 199,718,706,852 | 17,571,292,461 | 1,269,105,489 | 87,587,290 | | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | CT | ACO/G | | 43,126,847 | 77,080 | | | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | CT | ACO/I | | 919,762 | 60,090 | | | |
| 77720 | 75-0956156 | 06/30/2000 | LifeSecure Insurance Company | MI | ACO/G | | 2,041,456 | 2,817 | | | |
| 77720 | 75-0956156 | 06/30/2000 | LifeSecure Insurance Company | MI | ACO/I | | 161,964,718 | 1,744,812 | | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | MI | CO/G | 1,018,699 | 678,572 | 13,144 | | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | MI | CO/I | 787,037,064 | 142,825,148 | 8,561,853 | 3,081,792 | | |
| 65676 | 35-0472300 | 09/01/1998 | Lincoln National Life Insurance | IN | ACO/I | | 13,567,822 | 172,594 | | | |
| 0499999. General Account - U.S. Non-Affiliates | | | | | | 788,055,763 | 365,124,326 | 10,632,390 | 3,081,792 | | |
| 0699999. Total General Account - Non-Affiliates | | | | | | 788,055,763 | 365,124,326 | 10,632,390 | 3,081,792 | | |
| 0799999. Total General Account | | | | | | 200,506,762,614 | 17,936,416,787 | 1,279,737,878 | 90,669,082 | | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | IL | AMCO/I | | | 201,117 | | 106,569,428 | |
| 61808 | 43-0708954 | 01/01/1998 | Charter National Life Insurance Company | IL | MCO/I | 18,944,988 | | | | 6,964,211 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | NE | AMCO/G | | | 402,234 | | 64,472,269 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | NE | AMCO/I | | | 8,556,030 | | 954,389,980 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | NE | MCO/G | 549,047,441 | | 2,993,105 | | 16,329,046 | |
| 65595 | 47-0221457 | 01/01/1994 | Lincoln Benefit Life Company | NE | MCO/I | 16,536,956,188 | | 88,802,028 | | 582,613,826 | |
| 0899999. Separate Accounts - U.S. Affiliates | | | | | | 17,104,948,617 | | 100,954,515 | | 1,731,338,761 | |
| 1099999. Total Separate Accounts - Affiliates | | | | | | 17,104,948,617 | | 100,954,515 | | 1,731,338,761 | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | CT | AMCO/G | | | 33,103 | 1,506 | 10,163,209 | |
| 81213 | 06-1422508 | 01/02/2001 | American Maturity Life Insurance Company | CT | AMCO/I | | | 2,150 | | 116,173 | |
| 1199999. Separate Accounts - U.S. Non-Affiliates | | | | | | | | 35,253 | 1,506 | 10,279,382 | |
| 1399999. Total Separate Accounts - Non-Affiliates | | | | | | | | 35,253 | 1,506 | 10,279,382 | |
| 1499999. Total Separate Accounts | | | | | | 17,104,948,617 | | 100,989,768 | 1,506 | 1,741,618,143 | |
| 1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999) | | | | | | 217,611,711,231 | 17,936,416,787 | 1,380,727,646 | 90,670,588 | 1,741,618,143 | |
| 1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999) | | | | | | | | | | | |
| 1799999 - Totals | | | | | | 217,611,711,231 | 17,936,416,787 | 1,380,727,646 | 90,670,588 | 1,741,618,143 | |

# 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>Domiciliary Jurisdiction | 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 | IL | CO/G | | | 153,527 | | | |
| 70874 | 36-2608394 | 01/01/1991 | Allstate Life Insurance Company of New York | NY | OTH/I | 36,240 | 6,359 | 13,088 | 50,878 | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | FL | CO/I | 60,446,025 | 392,861 | 19,009,983 | 13,334,532 | | |
| 60534 | 59-0781901 | 12/31/2004 | American Heritage Life Insurance Company | FL | CO/G | 232,466 | | 1,556 | 26,426 | | |
| 65595 | 47-0221457 | 12/31/1986 | Lincoln Benefit Life Company | NE | CO/I | 23,348,956 | 5,946,147 | 138,998,149 | | | |
| 69310 | 87-0198108 | 12/31/1987 | Surety Life Insurance Company | NE | CO/I | 74,046 | | | | | |
| 0199999. U.S. Affiliates | | | | | | 84,137,732 | 6,345,367 | 158,176,304 | 13,411,836 | | |
| 0399999. Total - Affiliates | | | | | | 84,137,732 | 6,345,367 | 158,176,304 | 13,411,836 | | |
| 77720 | 75-0956156 | 06/01/2004 | LifeSecure Insurance Company | MI | CO/I | 557,178 | 76,295 | 1,299,667 | 122,369 | | |
| 71412 | 47-0246511 | 01/01/1990 | Mutual of Omaha Insurance | NE | CO/G | 47,206 | | | | | |
| 0499999. U.S. Non-Affiliates | | | | | | 604,384 | 76,295 | 1,299,667 | 122,369 | | |
| 0699999. Total - Non-Affiliates | | | | | | 604,384 | 76,295 | 1,299,667 | 122,369 | | |
| 0799999. Total U.S. (Sum of 0199999 and 0499999) | | | | | | 84,742,116 | 6,421,662 | 159,475,971 | 13,534,205 | | |
| 0899999. Total Non-U.S. (Sum of 0299999 and 0599999) | | | | | | | | | | | |
| | | | | | | | | | | | |
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| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 0999999 - Totals | | | | | | 84,742,116 | 6,421,662 | 159,475,971 | 13,534,205 | | |

# 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>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | SC | | 13,392,226 |
| 0199999. Life and Annuity - U.S. Affiliates | | | | | | 13,392,226 |
| 0399999. Total Life and Annuity - Affiliates | | | | | | 13,392,226 |
| 60054 | 06-6033492 | 02/01/1987 | Aetna Life Insurance Company | CT | | 459,712 |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | TX | | 405,846 |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | TX | | 2,849,347 |
| 60895 | 35-0145825 | 10/05/2001 | American United Life | IN | 92,356 | 85,000 |
| 68276 | 48-1024691 | 01/15/2001 | Employers Reassurance Corporation | KS | 77,418 | 20,000 |
| 86258 | 13-2572994 | 03/01/1980 | General Re Life Corporation | CT | | 36,991 |
| 86258 | 13-2572994 | 01/15/2001 | General Re Life Corporation | CT | 10,095 | 11,250 |
| 97071 | 13-3126819 | 10/01/1991 | Generali USA Life Reassurance Co | MO | | 37,064 |
| 97071 | 13-3126819 | 08/01/1996 | Generali USA Life Reassurance Co | MO | 50,000 | |
| 97071 | 13-3126819 | 10/05/2001 | Generali USA Life Reassurance Co | MO | 42,233 | 35,000 |
| 65676 | 35-0472300 | 06/01/1983 | Lincoln National Life Insurance | IN | | 234,156 |
| 65676 | 35-0472300 | 10/01/1991 | Lincoln National Life Insurance | IN | | 37,064 |
| 65676 | 35-0472300 | 03/01/1999 | Lincoln National Life Insurance | IN | 175,328 | 666,000 |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance | IN | | 15,000 |
| 66346 | 58-0828824 | 03/01/1999 | Munich American Reassurance | GA | 215,197 | 1,322,000 |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | GA | 103,321 | 450,000 |
| 93572 | 43-1235868 | 10/01/1991 | RGA Reinsurance Company | MO | | 37,064 |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | MO | 11,003 | |
| 93572 | 43-1235868 | 03/01/1999 | RGA Reinsurance Company | MO | 443,227 | 1,998,000 |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | MO | 74,738 | 270,000 |
| 93572 | 43-1235868 | 01/15/2001 | RGA Reinsurance Company | MO | 233,448 | 158,750 |
| 87017 | 62-1003368 | 02/15/2000 | SCOR Global Life Reinsurance Company of Texas | TX | 6,088 | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | DE | | 2,360,537 |
| 90670 | 43-1178580 | 10/01/1991 | Scottish Re Life Corporation | DE | | 37,064 |
| 90670 | 43-1178580 | 03/01/1999 | Scottish Re Life Corporation | DE | 435,973 | 676,000 |
| 68713 | 84-0499703 | 10/01/1991 | Security Life of Denver | CO | | 37,064 |
| 68713 | 84-0499703 | 03/01/1999 | Security Life of Denver | CO | 40,132 | |
| 68713 | 84-0499703 | 01/01/2000 | Security Life of Denver | CO | 26,116 | 70,000 |
| 82627 | 06-0839705 | 12/01/1989 | Swiss Re Life & Health America, Inc. | CT | | 650,000 |
| 82627 | 06-0839705 | 03/01/1999 | Swiss Re Life & Health America, Inc. | CT | 175,328 | 666,000 |
| 82627 | 06-0839705 | 01/01/2000 | Swiss Re Life & Health America, Inc. | CT | 88,649 | 208,750 |
| 70688 | 36-6071399 | 10/01/1986 | Transamerica Financial Life Insurance | NY | 4,141 | |
| 70688 | 36-6071399 | 03/01/1999 | Transamerica Financial Life Insurance | NY | 175,328 | 666,000 |
| 70688 | 36-6071399 | 01/01/2000 | Transamerica Financial Life Insurance | NY | 277,367 | 306,250 |
| 86231 | 39-0989781 | 12/01/1990 | Transamerica Life Insurance Company | IA | | 69,159 |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | IA | 369,355 | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | IA | 69,302 | 24,990 |
| 0499999. Life and Annuity - U.S. Non-Affiliates | | | | | 3,196,143 | 14,900,058 |
| 0699999. Total Life and Annuity - Non-Affiliates | | | | | 3,196,143 | 14,900,058 |
| 0799999. Total Life and Annuity | | | | | 3,196,143 | 28,292,284 |
| 1099999. Total Accident and Health - Affiliates | | | | | | |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | TX | | 1,011,750 |
| 65676 | 35-0472300 | 01/01/1965 | Lincoln National Life Insurance | IN | | 1,715 |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | DE | | 4,955,000 |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | TX | | 5,431,949 |
| 1199999. Accident and Health - U.S. Non-Affiliates | | | | | | 11,400,414 |
| 1399999. Total Accident and Health - Non-Affiliates | | | | | | 11,400,414 |
| 1499999. Total Accident and Health | | | | | | 11,400,414 |
| 1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999) | | | | | 3,196,143 | 39,692,698 |
| 1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999) | | | | | | |
| 1799999 Totals - Life, Annuity and Accident and Health | | | | | 3,196,143 | 39,692,698 |

# 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 | Domiciliary Jurisdiction | 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 |
| 0399999. Total General Account - Authorized Affiliates | | | | | | | | | | | | | |
| 60054 | 06-6033492 | 02/01/1987 | Aetna Life Insurance Company | CT | OTH/G | 37,881,100 | 3,039,351 | 2,864,443 | 1,770,195 | | | | |
| 60488 | 25-0598210 | 11/30/1989 | American General Life | TX | CO/I | 348,038 | 200,220 | 136,128 | (107,620) | | | | |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | TX | CO/G | 1,042,901,210 | 48,048,275 | 49,096,886 | 16,710,186 | | | | |
| 60518 | 52-0696632 | 01/01/2004 | American Health and Life Insurance Co | TX | CO/I | 93,933,350 | 246,133 | 315,228 | 998,985 | 7,686,807 | 8,079,700 | | |
| 60895 | 35-0145825 | 01/01/1992 | American United Life | IN | CO/I | 2,413,750 | 12,708 | 13,696 | 8,561 | | | | |
| 60895 | 35-0145825 | 10/05/2001 | American United Life | IN | CO/I | 733,301,112 | 2,073,847 | 2,247,126 | 1,153,725 | | | | |
| 60895 | 35-0145825 | 01/23/1984 | American United Life | IN | YRT/I | 901,190 | | | 5,845 | | | | |
| 60895 | 35-0145825 | 01/01/1992 | American United Life | IN | YRT/I | 16,100,054 | | | 70,087 | | | | |
| 80659 | 38-0397420 | 01/17/2005 | Canada Life Assurance Company | MI | YRT/I | 25,174,550 | 74,318 | 61,639 | 213,189 | | | | |
| 80659 | 38-0397420 | 04/04/2008 | Canada Life Assurance Company | MI | YRT/I | 8,225,492 | 2,286 | 141 | 1,432 | | | | |
| 68276 | 48-1024691 | 01/15/2001 | Employers Reassurance Corporation | KS | CO/I | 849,403,422 | 2,764,915 | 3,596,879 | 1,463,703 | | | | |
| 68276 | 48-1024691 | 03/01/1999 | Employers Reassurance Corporation | KS | YRT/I | 20,105,232 | 53,656 | 57,132 | 34,674 | | | | |
| 86258 | 13-2572994 | 01/15/2001 | General Re Life Corporation | CT | CO/I | 339,314,671 | 1,048,466 | 1,451,277 | 481,918 | | | | |
| 86258 | 13-2572994 | 12/01/1971 | General Re Life Corporation | CT | YRT/I | 3,246,209 | 59,864 | 61,835 | 103,044 | | | | |
| 86258 | 13-2572994 | 03/01/1980 | General Re Life Corporation | CT | YRT/I | 17,457,343 | 170,159 | 174,147 | 356,440 | | | | |
| 86258 | 13-2572994 | 12/01/1989 | General Re Life Corporation | CT | YRT/I | 7,475,501 | 50,655 | 46,211 | 92,668 | | | | |
| 97071 | 13-3126819 | 01/01/1990 | Generali USA Life Reassurance Co | MO | CO/I | 1,889,533 | 21,058 | 35,302 | 7,619 | | | | |
| 97071 | 13-3126819 | 07/01/1994 | Generali USA Life Reassurance Co | MO | CO/I | 2,256,539 | 14,196 | 19,274 | 10,792 | | | | |
| 97071 | 13-3126819 | 08/01/1996 | Generali USA Life Reassurance Co | MO | CO/I | 41,407,350 | 1,414,910 | 1,413,064 | 189,081 | | | | |
| 97071 | 13-3126819 | 10/05/2001 | Generali USA Life Reassurance Co | MO | CO/I | 659,828,087 | 1,933,582 | 2,177,237 | 1,135,223 | | | | |
| 97071 | 13-3126819 | 07/01/1994 | Generali USA Life Reassurance Co | MO | DIS/I | | 760,053 | 757,697 | 131,456 | | | | |
| 97071 | 13-3126819 | 10/01/1991 | Generali USA Life Reassurance Co | MO | YRT/I | 14,380,489 | 81,610 | 80,328 | 132,855 | | | | |
| 97071 | 13-3126819 | 05/01/1994 | Generali USA Life Reassurance Co | MO | YRT/I | 14,065 | 87 | 81 | 178 | | | | |
| 65676 | 35-0472300 | 05/01/1978 | Lincoln National Life Insurance | IN | CO/I | 786,340 | 205,284 | 235,265 | 3,055 | | | | |
| 65676 | 35-0472300 | 07/01/1991 | Lincoln National Life Insurance | IN | CO/I | 10,250,000 | 46,423 | 48,824 | 48,276 | | | | |
| 65676 | 35-0472300 | 03/01/1999 | Lincoln National Life Insurance | IN | CO/I | 1,653,106,391 | 9,146,135 | 9,124,743 | 2,544,353 | | | | |
| 65676 | 35-0472300 | 01/01/2000 | Lincoln National Life Insurance | IN | CO/I | 131,326,420 | 483,514 | 686,605 | (119,319) | | | | |
| 65676 | 35-0472300 | 04/01/1977 | Lincoln National Life Insurance | IN | YRT/I | 62,234 | 718 | 1,239 | 1,528 | | | | |
| 65676 | 35-0472300 | 06/01/1983 | Lincoln National Life Insurance | IN | YRT/I | 89,652,601 | 620,229 | 813,147 | 1,251,949 | | | | |
| 65676 | 35-0472300 | 10/01/1985 | Lincoln National Life Insurance | IN | YRT/I | 581,629 | 7,145 | 6,563 | 3,573 | | | | |
| 65676 | 35-0472300 | 01/01/1987 | Lincoln National Life Insurance | IN | YRT/I | 35,069,268 | 196,756 | 206,112 | 429,936 | | | | |
| 65676 | 35-0472300 | 10/01/1991 | Lincoln National Life Insurance | IN | YRT/I | 12,695,774 | 75,728 | 74,588 | 116,857 | | | | |
| 65978 | 13-5581829 | 05/01/1989 | Metropolitan Life Insurance Company | NY | CO/G | | 699,112 | 806,917 | | | | | |
| 66346 | 58-0828824 | 07/01/1994 | Munich American Reassurance | GA | CO/I | 1,389,487 | 8,565 | 9,824 | 5,727 | | | | |
| 66346 | 58-0828824 | 03/01/1999 | Munich American Reassurance | GA | CO/I | 1,760,974,623 | 11,070,121 | 11,278,965 | 2,676,726 | | | | |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | GA | CO/I | 2,647,345,252 | 9,261,628 | 9,908,371 | 2,432,542 | | | | |
| 66346 | 58-0828824 | 01/01/2000 | Munich American Reassurance | GA | YRT/I | 1,754,752 | | | 9,026 | | | | |
| 66346 | 58-0828824 | 10/12/2009 | Munich American Reassurance | GA | YRT/I | 12,383,334 | 8,717 | | 202 | | | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | NJ | ACO/G | | 883,034,454 | 827,882,892 | 3,178,628 | 32,056,450 | 32,286,527 | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | NJ | ACO/I | | 720,486,048 | 658,215,220 | 7,487,759 | 25,387,689 | 25,669,673 | | |
| 68241 | 22-1211670 | 09/29/1965 | Prudential Insurance Company of America | NJ | YRT/I | 12,955,000 | 3,941 | 4,200 | 92,275 | | | | |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | MO | CO/I | 2,413,750 | 12,708 | 13,696 | 10,360 | | | | |
| 93572 | 43-1235868 | 07/01/1994 | RGA Reinsurance Company | MO | CO/I | 2,617,962 | 15,781 | 18,321 | 10,104 | | | | |
| 93572 | 43-1235868 | 03/01/1999 | RGA Reinsurance Company | MO | CO/I | 3,825,621,847 | 22,398,746 | 22,558,187 | 5,942,917 | | | | |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | MO | CO/I | 1,912,965,831 | 6,912,498 | 7,482,107 | 2,108,204 | | | | |
| 93572 | 43-1235868 | 01/15/2001 | RGA Reinsurance Company | MO | CO/I | 2,319,415,557 | 7,261,645 | 8,224,302 | 3,494,978 | | | | |
| 93572 | 43-1235868 | 04/18/2011 | RGA Reinsurance Company | MO | CO/I | 271,975,000 | 252,134 | | 953,967 | | | | |
| 93572 | 43-1235868 | 11/01/1987 | RGA Reinsurance Company | MO | YRT/I | 15,883,995 | 126,671 | 123,443 | 208,534 | | | | |
| 93572 | 43-1235868 | 06/01/1988 | RGA Reinsurance Company | MO | YRT/I | 1,920,113 | | | 16,745 | | | | |
| 93572 | 43-1235868 | 08/01/1989 | RGA Reinsurance Company | MO | YRT/I | 7,205,145 | 107,666 | 99,668 | 60,055 | | | | |
| 93572 | 43-1235868 | 07/01/1991 | RGA Reinsurance Company | MO | YRT/I | | | 31,066 | | | | | |
| 93572 | 43-1235868 | 10/01/1991 | RGA Reinsurance Company | MO | YRT/I | 26,021,399 | 198,773 | 219,029 | 297,795 | | | | |
| 93572 | 43-1235868 | 01/01/1992 | RGA Reinsurance Company | MO | YRT/I | 16,100,054 | | | 94,473 | | | | |
| 93572 | 43-1235868 | 05/01/1994 | RGA Reinsurance Company | MO | YRT/I | 14,065 | 87 | 81 | 178 | | | | |
| 93572 | 43-1235868 | 01/01/2000 | RGA Reinsurance Company | MO | YRT/I | 1,754,752 | | | 9,026 | | | | |

# 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 | Domiciliary Jurisdiction | 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 | 05/05/2003 | RGA Reinsurance Company | MO | YRT/I | 349,077 | 14,071 | 12,133 | 1,451 | | | | |
| 93572 | 43-1235868 | 01/17/2005 | RGA Reinsurance Company | MO | YRT/I | 26,160,429 | 80,362 | 61,639 | 210,318 | | | | |
| 93572 | 43-1235868 | 04/04/2008 | RGA Reinsurance Company | MO | YRT/I | 8,225,492 | 2,286 | 141 | 1,434 | | | | |
| 87017 | 62-1003368 | 02/15/2000 | SCOR Global Life Reinsurance Company of Texas | TX | YRT/I | 1,754,752 | | | 9,026 | | | | |
| 87017 | 62-1003368 | 10/12/2009 | SCOR Global Life Reinsurance Company of Texas | TX | YRT/I | 12,183,333 | 8,609 | 2,985 | 7,628 | | | | |
| 87017 | 62-1003368 | 02/01/2011 | SCOR Global Life Reinsurance Company of Texas | TX | YRT/I | 2,500,012 | 5,631 | | 4,003 | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish RE (U.S.) Inc. | DE | CO/G | 1,414,775,000 | 37,553,696 | 38,850,458 | 18,388,663 | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish RE (U.S.) Inc. | DE | CO/I | 161,555,000 | 252,844 | 324,102 | 1,341,274 | 5,991,905 | 6,801,471 | | |
| 90670 | 43-1178580 | 07/01/1991 | Scottish Re Life Corporation | DE | CO/I | 3,935,097 | 103,477 | 97,954 | 167,276 | | | | |
| 90670 | 43-1178580 | 04/01/1994 | Scottish Re Life Corporation | DE | CO/I | 15,453,260 | 99,046 | 95,459 | 61,821 | | | | |
| 90670 | 43-1178580 | 04/01/1995 | Scottish Re Life Corporation | DE | CO/I | 1,242,299 | 7,300 | 8,348 | 4,820 | | | | |
| 90670 | 43-1178580 | 09/01/1996 | Scottish Re Life Corporation | DE | CO/I | 10,820,720 | 45,565 | 55,916 | 57,522 | | | | |
| 90670 | 43-1178580 | 03/01/1999 | Scottish Re Life Corporation | DE | CO/I | 1,575,829,301 | 8,925,390 | 8,917,363 | 2,513,584 | | | | |
| 90670 | 43-1178580 | 09/09/1987 | Scottish Re Life Corporation | DE | YRT/I | 36,291,458 | 173,531 | 176,315 | 334,271 | | | | |
| 90670 | 43-1178580 | 05/01/1988 | Scottish Re Life Corporation | DE | YRT/I | 811,290 | 4,862 | 4,762 | 8,765 | | | | |
| 90670 | 43-1178580 | 07/01/1991 | Scottish Re Life Corporation | DE | YRT/I | 12,048,833 | 146,948 | 147,732 | 189,161 | | | | |
| 90670 | 43-1178580 | 10/01/1991 | Scottish Re Life Corporation | DE | YRT/I | 16,158,110 | 81,566 | 102,382 | 123,842 | | | | |
| 90670 | 43-1178580 | 05/01/1994 | Scottish Re Life Corporation | DE | YRT/I | 325,109 | 1,365 | 1,245 | 2,926 | | | | |
| 90670 | 43-1178580 | 09/01/1996 | Scottish Re Life Corporation | DE | YRT/I | 50,720,465 | 316,202 | 378,314 | 448,067 | | | | |
| 68713 | 84-0499703 | 03/01/1999 | Security Life of Denver | CO | CO/I | 230,304,722 | 1,488,414 | 1,481,873 | 445,063 | | | | |
| 68713 | 84-0499703 | 01/01/2000 | Security Life of Denver | CO | CO/I | 427,311,188 | 1,098,912 | 1,847,592 | 371,433 | | | | |
| 68713 | 84-0499703 | 10/01/1991 | Security Life of Denver | CO | YRT/I | 10,491,374 | 62,993 | 60,975 | 91,985 | | | | |
| 68713 | 84-0499703 | 12/01/1993 | Security Life of Denver | CO | YRT/I | 8,295,052 | 97,662 | 90,297 | 56,522 | | | | |
| 68713 | 84-0499703 | 05/01/1994 | Security Life of Denver | CO | YRT/I | 85,701 | 409 | 378 | 603 | | | | |
| 68713 | 84-0499703 | 09/15/1995 | Security Life of Denver | CO | YRT/I | 48,807,642 | 385,247 | 414,999 | 304,666 | | | | |
| 82627 | 06-0839705 | 03/01/1999 | Swiss Re Life & Health America, Inc. | CT | CO/I | 1,291,887,645 | 7,567,346 | 7,612,085 | 2,105,775 | | | | |
| 82627 | 06-0839705 | 01/01/2000 | Swiss Re Life & Health America, Inc. | CT | CO/I | 1,448,106,594 | 5,453,322 | 5,988,349 | 1,432,629 | | | | |
| 82627 | 06-0839705 | 10/02/1967 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 1,416,293 | 7,302 | 7,392 | 2,039 | | | | |
| 82627 | 06-0839705 | 01/01/1979 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 987,504 | 7,307 | 14,260 | 16,828 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 11,420,465 | 66,415 | 76,655 | 278,966 | | | | |
| 82627 | 06-0839705 | 01/01/1989 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 18,383,131 | 229,357 | 223,677 | 50,475 | | | | |
| 82627 | 06-0839705 | 12/01/1989 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 19,355,812 | 111,325 | 121,519 | 247,969 | | | | |
| 82627 | 06-0839705 | 10/01/1991 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 15,408,167 | 92,243 | 85,721 | 141,403 | | | | |
| 82627 | 06-0839705 | 01/01/1992 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 1,308,700 | 5,940 | 5,873 | 22,012 | | | | |
| 82627 | 06-0839705 | 09/01/1998 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 266,729 | 5,330 | 4,884 | 5,333 | | | | |
| 82627 | 06-0839705 | 10/12/2009 | Swiss Re Life & Health America, Inc. | CT | YRT/I | 12,183,333 | 8,609 | 2,985 | 299 | | | | |
| 70688 | 36-6071399 | 03/01/1999 | Transamerica Financial Life Insurance | NY | CO/I | 1,290,751,343 | 7,563,503 | 7,607,451 | 2,005,596 | | | | |
| 70688 | 36-6071399 | 01/01/2000 | Transamerica Financial Life Insurance | NY | CO/I | 2,752,034,113 | 9,041,639 | 9,889,855 | 3,365,492 | | | | |
| 70688 | 36-6071399 | 10/01/1986 | Transamerica Financial Life Insurance | NY | YRT/I | 16,316,993 | 204,703 | 201,197 | 70,884 | | | | |
| 70688 | 36-6071399 | 01/01/1987 | Transamerica Financial Life Insurance | NY | YRT/I | 1,845,982 | 3,230 | 3,027 | 38,759 | | | | |
| 70688 | 36-6071399 | 06/01/1987 | Transamerica Financial Life Insurance | NY | YRT/I | 64,179,538 | 477,613 | 516,007 | 626,345 | | | | |
| 70688 | 36-6071399 | 08/01/1989 | Transamerica Financial Life Insurance | NY | YRT/I | 61,842,165 | 899,548 | 852,597 | 1,542,082 | | | | |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | IA | ACO/G | | 9,181,281 | 8,367,326 | 322,268 | | | | |
| 86231 | 39-0989781 | 01/26/1998 | Transamerica Life Insurance Company | IA | ACO/G | | 272,873 | 224,875 | 7,522 | | | | |
| 86231 | 39-0989781 | 10/01/1995 | Transamerica Life Insurance Company | IA | ACO/I | | 2,808,056 | 3,076,589 | 117,627 | | | | |
| 86231 | 39-0989781 | 01/26/1998 | Transamerica Life Insurance Company | IA | ACO/I | | 33,654 | 35,089 | 1,166 | | | | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | IA | YRT/G | 7,859,382 | 160,681 | 145,397 | 125,334 | | | | |
| 86231 | 39-0989781 | 09/01/1985 | Transamerica Life Insurance Company | IA | YRT/I | 20,185,695 | 201,480 | 167,689 | 250,863 | | | | |
| 86231 | 39-0989781 | 12/01/1990 | Transamerica Life Insurance Company | IA | YRT/I | 32,960,027 | 633,815 | 601,286 | 280,747 | | | | |
| 86231 | 39-0989781 | 11/01/1997 | Transamerica Life Insurance Company | IA | YRT/I | 10,735,097 | 368,026 | 338,816 | 589,117 | | | | |
| 0499999. General Account - Authorized U.S. Non-Affiliates | | | | | | 29,848,070,286 | 1,831,072,564 | 1,721,983,097 | 97,128,323 | 71,122,853 | 72,837,371 | | |
| 0699999. Total General Account - Authorized Non-Affiliates | | | | | | 29,848,070,286 | 1,831,072,564 | 1,721,983,097 | 97,128,323 | 71,122,853 | 72,837,371 | | |
| 0799999. Total General Account Authorized | | | | | | 29,848,070,286 | 1,831,072,564 | 1,721,983,097 | 97,128,323 | 71,122,853 | 72,837,371 | | |
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | SC | CO/G | 24,750,750 | 147,419 | 200,208 | 126,961 | | | | |
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | SC | CO/I | 65,609,480,967 | 570,466,276 | 496,883,510 | 143,475,341 | | | | |

# 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 | Domiciliary Jurisdiction | 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 |
| 0899999. General Account - Unauthorized U.S. Affiliates | | | | | | 65,634,231,717 | 570,613,695 | 497,083,718 | 143,602,303 | | | | |
| 1099999. Total General Account - Unauthorized Affiliates | | | | | | 65,634,231,717 | 570,613,695 | 497,083,718 | 143,602,303 | | | | |
| 1399999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 1499999. Total General Account Unauthorized | | | | | | 65,634,231,717 | 570,613,695 | 497,083,718 | 143,602,303 | | | | |
| 1599999. Total General Account Authorized and Unauthorized | | | | | | 95,482,302,003 | 2,401,686,259 | 2,219,066,816 | 240,730,626 | 71,122,853 | 72,837,371 | | |
| 1899999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | NJ | AMCO/G | | | | 3,670,529 | 135,363,365 | 136,334,227 | 2,850,199,826 | |
| 68241 | 22-1211670 | 06/01/2006 | Prudential Insurance Company of America | NJ | AMCO/I | | | | 13,543,714 | 89,046,785 | 89,963,863 | 2,787,338,382 | |
| 1999999. Separate Accounts - Authorized U.S. Non-Affiliates | | | | | | | | | 17,214,243 | 224,410,150 | 226,298,090 | 5,637,538,208 | |
| 2199999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | 17,214,243 | 224,410,150 | 226,298,090 | 5,637,538,208 | |
| 2299999. Total Separate Accounts Authorized | | | | | | | | | 17,214,243 | 224,410,150 | 226,298,090 | 5,637,538,208 | |
| 2599999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | |
| 2899999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | |
| 2999999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | |
| 3099999. Total Separate Accounts Authorized and Unauthorized | | | | | | | | | 17,214,243 | 224,410,150 | 226,298,090 | 5,637,538,208 | |
| 3199999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999, 1999999, 2399999 and 2699999) | | | | | | 95,482,302,003 | 2,401,686,259 | 2,219,066,816 | 257,944,869 | 295,533,003 | 299,135,461 | 5,637,538,208 | |
| 3299999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999, 2099999, 2499999 and 2799999) | | | | | | | | | | | | | |
| 3399999 - Totals | | | | | | 95,482,302,003 | 2,401,686,259 | 2,219,066,816 | 257,944,869 | 295,533,003 | 299,135,461 | 5,637,538,208 | |

# SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

| 1 NAIC Company Code | 2 Federal ID Number | 3 Effective Date | 4 Name of Company | 5 Domiciliary Jurisdiction | 6 Type | 7 Premiums | 8 Unearned Premiums (Estimated) | 9 Reserve Credit Taken Other than for Unearned Premiums | Outstanding Surplus Relief 10 Current Year | Outstanding Surplus Relief 11 Prior Year | 12 Modified Coinsurance Reserve | 13 Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - Authorized Affiliates | | | | | | | | | | | | |
| 60518 | 52-0696632 | 10/31/2003 | American Health and Life Insurance Co | TX | CO/G | | | 683,546 | | | | |
| 65676 | 35-0472300 | 01/01/1965 | Lincoln National Life Insurance | IN | CO/I | 685 | 2,424 | 94,643 | | | | |
| 65978 | 13-5581829 | 01/01/1989 | Metropolitan Life Insurance Company | NY | CO/G | | | 780,921 | | | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | DE | CO/G | 3,458,471 | | 21,081,716 | 2,899,481 | 3,291,230 | | |
| 87572 | 23-2038295 | 01/01/2004 | Scottish Re (U.S.) Inc | DE | CO/I | 222,325 | | | | | | |
| 82627 | 06-0839705 | 10/01/1987 | Swiss Re Life & Health America, Inc. | CT | CO/I | 2,062 | | | | | | |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | TX | CO/G | 26,081,586 | 2,645,591 | 46,755,352 | 16,440,009 | 17,280,300 | | |
| 41211 | 59-2174734 | 01/01/2004 | Triton Insurance Company | TX | CO/I | 2,127,375 | 197,674 | 4,140,664 | | | | |
| 0499999. General Account - Authorized U.S. Non-Affiliates | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |
| 0699999. Total General Account - Authorized Non-Affiliates | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |
| 0799999. Total General Account Authorized | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |
| 1099999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | |
| 1399999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | | | | | |
| 1499999. Total General Account Unauthorized | | | | | | | | | | | | |
| 1599999. Total General Account Authorized and Unauthorized | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |
| 1899999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | |
| 2199999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | |
| 2299999. Total Separate Accounts Authorized | | | | | | | | | | | | |
| 2599999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | |
| 2899999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | |
| 2999999. Total Separate Accounts Unauthorized | | | | | | | | | | | | |
| 3099999. Total Separate Accounts Authorized and Unauthorized | | | | | | | | | | | | |
| 3199999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999, 1999999, 2399999 and 2699999) | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |
| 3299999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999, 2099999, 2499999 and 2799999) | | | | | | | | | | | | |
| 3399999 - Totals | | | | | | 31,892,504 | 2,845,689 | 73,536,842 | 19,339,490 | 20,571,530 | | |

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | Letter of Credit Issuing or Confirming Bank (a) | | | 13 | 14 | 15 | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | 10 | 11 | 12 | | | | | |
| NAIC Company Code | Federal ID Number | Effective Date | Name of Reinsurer | Reserve Credit Taken | Paid and Unpaid Losses Recoverable (Debit) | Other Debits | Total (Cols.5+6+7) | Letters of Credit | American Bankers Association (ABA) Routing Number | Letter of Credit Code | Bank Name | Trust Agreements | Funds Deposited by and Withheld from Reinsurers | Other | Miscellaneous Balances (Credit) | Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8 |
| 10773 | 20-2114557 | 07/01/2005 | ALIC Reinsurance Company | 570,613,695 | 13,392,226 | | 584,005,921 | | | | | 610,504,610 | | | | 584,005,921 |
| 0199999. General Account - Life and Annuity U.S. Affiliates | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |
| 0399999. Total General Account - Life and Annuity Affiliates | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |
| 0699999. Total General Account - Life and Annuity Non-Affiliates | | | | | | | | | XXX | XXX | XXX | | | | | |
| 0799999. Total General Account Life and Annuity | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |
| 1099999. Total General Account - Accident and Health Affiliates | | | | | | | | | XXX | XXX | XXX | | | | | |
| 1399999. Total General Account - Accident and Health Non-Affiliates | | | | | | | | | XXX | XXX | XXX | | | | | |
| 1499999. Total General Account Accident and Health | | | | | | | | | XXX | XXX | XXX | | | | | |
| 1599999. Total General Account | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |
| 1899999. Total Separate Accounts - Affiliates | | | | | | | | | XXX | XXX | XXX | | | | | |
| 2199999. Total Separate Accounts - Non-Affiliates | | | | | | | | | XXX | XXX | XXX | | | | | |
| 2299999. Total Separate Accounts | | | | | | | | | XXX | XXX | XXX | | | | | |
| 2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999) | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |
| 2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999) | | | | | | | | | XXX | XXX | XXX | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| 2599999 - Total | | | | 570,613,695 | 13,392,226 | | 584,005,921 | | XXX | XXX | XXX | 610,504,610 | | | | 584,005,921 |

NONE

(a)

| Code | American Bankers Association (ABA) Routing Number | Bank Name |
|---|---|---|
| | | |

# SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

| | 1<br>2011 | 2<br>2010 | 3<br>2009 | 4<br>2008 | 5<br>2007 |
|---|---|---|---|---|---|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 289,837 | 318,963 | 357,528 | 453,914 | 733,084 |
| 2. Commissions and reinsurance expense allowances | 24,190 | 33,080 | 52,249 | 113,694 | 152,265 |
| 3. Contract claims | 418,808 | 392,058 | 418,533 | 477,921 | 497,595 |
| 4. Surrender benefits and withdrawals for life contracts | 1,099,903 | 1,013,521 | 865,127 | 1,791,339 | 2,240,710 |
| 5. Dividends to policyholders | | | | | |
| 6. Reserve adjustments on reinsurance ceded | (1,245,588) | (1,176,060) | (1,041,660) | (1,725,983) | (1,822,905) |
| 7. Increase in aggregate reserve for life and accident and health contracts | 183,801 | (46,610) | 573,030 | 435,569 | (73,928) |
| B. BALANCE SHEET ITEMS | | | | | |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | 62,116 | 72,503 | 76,430 | 67,775 | 59,231 |
| 9. Aggregate reserves for life and accident and health contracts | 2,477,950 | 2,294,148 | 2,340,758 | 1,773,650 | 1,338,080 |
| 10. Liability for deposit-type contracts | 119 | 316 | 611 | 987 | 1,451 |
| 11. Contract claims unpaid | 39,693 | 35,807 | 39,201 | 37,290 | 37,116 |
| 12. Amounts recoverable on reinsurance | 3,196 | 5,358 | 5,075 | 8,061 | 4,967 |
| 13. Experience rating refunds due or unpaid | | | | | |
| 14. Policyholders' dividends (not included in Line 10) | | | | | |
| 15. Commissions and reinsurance expense allowances unpaid | 3,934 | 3,876 | 5,124 | 4,612 | 8,970 |
| 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) | 610,505 | 532,167 | 435,539 | 339,145 | 268,169 |
| 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) | 47,704,751,604 | 746,098 | 47,705,497,702 |
| 2. | Reinsurance (Line 16) | 63,182,267 | (63,182,267) | |
| 3. | Premiums and considerations (Line 15) | 294,198,947 | 62,116,237 | 356,315,183 |
| 4. | Net credit for ceded reinsurance | XXX | 2,027,101,642 | 2,027,101,642 |
| 5. | All other admitted assets (balance) | 1,075,896,574 | 7,111,469 | 1,083,008,043 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 49,138,029,391 | 2,033,893,179 | 51,171,922,571 |
| 7. | Separate Account assets (Line 27) | 4,840,724,996 | | 4,840,724,996 |
| 8. | Total assets (Line 28) | 53,978,754,388 | 2,033,893,179 | 56,012,647,567 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 39,576,106,251 | 2,477,949,952 | 42,054,056,203 |
| 10. | Liability for deposit-type contracts (Line 3) | 4,939,702,122 | 118,838 | 4,939,820,960 |
| 11. | Claim reserves (Line 4) | 135,602,458 | 39,692,698 | 175,295,156 |
| 12. | Policyholder dividends/reserves (Lines 5 through 7) | 93,631 | | 93,631 |
| 13. | Premium & annuity considerations received in advance (Line 8) | 3,609,475 | 1,421,995 | 5,031,470 |
| 14. | Other contract liabilities (Line 9) | 119,675,301 | 6,867,814 | 126,543,115 |
| 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) | 907,583,308 | (492,158,118) | 415,425,190 |
| 18. | Total liabilities excluding Separate Accounts (Line 26) | 45,682,372,546 | 2,033,893,179 | 47,716,265,725 |
| 19. | Separate Account liabilities (Line 27) | 4,840,724,996 | | 4,840,724,996 |
| 20. | Total liabilities (Line 28) | 50,523,097,543 | 2,033,893,179 | 52,556,990,722 |
| 21. | Capital & surplus (Line 38) | 3,455,656,845 | XXX | 3,455,656,845 |
| 22. | Total liabilities, capital & surplus (Line 39) | 53,978,754,388 | 2,033,893,179 | 56,012,647,567 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 23. | Contract reserves | 2,477,949,952 | | |
| 24. | Claim reserves | 39,692,698 | | |
| 25. | Policyholder dividends/reserves | | | |
| 26. | Premium & annuity considerations received in advance | 1,421,995 | | |
| 27. | Liability for deposit-type contracts | 118,838 | | |
| 28. | Other contract liabilities | 6,867,814 | | |
| 29. | Reinsurance ceded assets | 63,182,267 | | |
| 30. | Other ceded reinsurance recoverables | (7,857,567) | | |
| 31. | Total ceded reinsurance recoverables | 2,581,375,997 | | |
| 32. | Premiums and considerations | 62,116,237 | | |
| 33. | Reinsurance in unauthorized companies | | | |
| 34. | Funds held under reinsurance treaties with unauthorized reinsurers | | | |
| 35. | Other ceded reinsurance payables/offsets | 492,158,118 | | |
| 36. | Total ceded reinsurance payable/offsets | 554,274,355 | | |
| 37. | Total net credit for ceded reinsurance | 2,027,101,642 | | |

# 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 | 8,135,856 | 3,976,505 | 674,957 | | 12,787,318 | |
| 2. Alaska | AK | L | 1,535,729 | 159,239 | 112,307 | | 1,807,275 | 141,366 |
| 3. Arizona | AZ | L | 9,605,708 | 5,004,913 | 520,759 | | 15,131,380 | |
| 4. Arkansas | AR | L | 3,184,622 | 770,204 | 533,878 | | 4,488,704 | |
| 5. California | CA | L | 64,627,930 | 20,288,560 | 4,402,224 | | 89,318,714 | 229,422 |
| 6. Colorado | CO | L | 7,025,278 | 5,081,048 | 452,160 | | 12,558,485 | |
| 7. Connecticut | CT | L | 7,736,148 | 3,515,998 | 372,769 | | 11,624,915 | 90,000 |
| 8. Delaware | DE | L | 1,352,290 | 508,134 | 97,297 | | 1,957,722 | |
| 9. District of Columbia | DC | L | 420,391 | 192,480 | 46,718 | | 659,589 | |
| 10. Florida | FL | L | 37,153,499 | 18,929,059 | 3,934,796 | | 60,017,354 | 227,726 |
| 11. Georgia | GA | L | 19,321,360 | 2,881,377 | 1,364,581 | | 23,567,317 | |
| 12. Hawaii | HI | L | 3,002,079 | 919,322 | 409,294 | | 4,330,694 | |
| 13. Idaho | ID | L | 1,707,138 | 3,922,288 | 141,730 | | 5,771,156 | |
| 14. Illinois | IL | L | 40,380,626 | 3,839,016 | 1,476,908 | | 45,696,550 | |
| 15. Indiana | IN | L | 10,349,129 | 1,381,202 | 656,681 | | 12,387,012 | 42,547 |
| 16. Iowa | IA | L | 1,813,460 | 1,086,482 | 187,314 | | 3,087,256 | |
| 17. Kansas | KS | L | 2,684,588 | 3,880,211 | 288,329 | | 6,853,128 | |
| 18. Kentucky | KY | L | 6,460,290 | 4,232,191 | 616,963 | | 11,309,445 | |
| 19. Louisiana | LA | L | 13,355,714 | 2,445,725 | 687,269 | | 16,488,708 | (9,430) |
| 20. Maine | ME | L | 1,680,106 | 852,413 | 85,519 | | 2,618,038 | |
| 21. Maryland | MD | L | 12,707,619 | 2,473,283 | 545,082 | | 15,725,985 | |
| 22. Massachusetts | MA | L | 2,779,026 | 733,900 | 692,661 | | 4,205,587 | |
| 23. Michigan | MI | L | 14,031,521 | 29,852,038 | 812,819 | | 44,696,378 | |
| 24. Minnesota | MN | L | 3,883,668 | 2,485,949 | 388,782 | | 6,758,399 | |
| 25. Mississippi | MS | L | 4,790,212 | 2,802,032 | 410,463 | | 8,002,708 | |
| 26. Missouri | MO | L | 5,405,384 | 3,078,455 | 713,957 | | 9,197,796 | |
| 27. Montana | MT | L | 1,094,347 | 335,281 | 113,970 | | 1,543,597 | |
| 28. Nebraska | NE | L | 1,873,598 | 68,575,041 | 127,348 | | 70,575,987 | 166,916,756 |
| 29. Nevada | NV | L | 5,200,594 | 2,977,141 | 271,650 | | 8,449,385 | |
| 30. New Hampshire | NH | L | 2,253,346 | 1,601,136 | 120,897 | | 3,975,379 | |
| 31. New Jersey | NJ | L | 9,894,610 | 7,802,118 | 1,616,311 | | 19,313,039 | |
| 32. New Mexico | NM | L | 4,016,348 | 2,407,074 | 258,045 | | 6,681,467 | |
| 33. New York | NY | 0 | 1,660,598 | 513,893 | 570,241 | | 2,744,731 | |
| 34. North Carolina | NC | L | 16,848,659 | 4,669,090 | 933,303 | | 22,451,052 | |
| 35. North Dakota | ND | L | 350,926 | 289,024 | 56,712 | | 696,662 | |
| 36. Ohio | OH | L | 19,279,056 | 8,766,333 | 1,128,808 | | 29,174,197 | |
| 37. Oklahoma | OK | L | 4,709,491 | 2,697,122 | 422,520 | | 7,829,132 | |
| 38. Oregon | OR | L | 5,481,840 | 443,747 | 91,078 | | 6,016,664 | |
| 39. Pennsylvania | PA | L | 23,827,478 | 20,204,835 | 2,017,296 | | 46,049,608 | |
| 40. Rhode Island | RI | L | 1,895,377 | 2,336,225 | 93,815 | | 4,325,417 | |
| 41. South Carolina | SC | L | 8,000,812 | 4,368,317 | 344,672 | | 12,713,802 | |
| 42. South Dakota | SD | L | 513,137 | 112,811 | 72,043 | | 697,990 | |
| 43. Tennessee | TN | L | 10,060,586 | 3,301,209 | 859,386 | | 14,221,181 | 30,926 |
| 44. Texas | TX | L | 48,960,534 | 18,031,551 | 2,376,719 | | 69,368,804 | |
| 45. Utah | UT | L | 3,520,925 | 1,533,513 | 139,864 | | 5,194,301 | |
| 46. Vermont | VT | L | 741,591 | 1,128,695 | 121,559 | | 1,991,845 | |
| 47. Virginia | VA | L | 16,527,657 | 3,271,070 | 1,425,161 | | 21,223,888 | 10,000 |
| 48. Washington | WA | L | 10,775,509 | 891,240 | 258,476 | | 11,925,225 | |
| 49. West Virginia | WV | L | 2,170,676 | 806,636 | 188,310 | | 3,165,622 | |
| 50. Wisconsin | WI | L | 4,586,341 | 3,082,094 | 423,618 | | 8,092,053 | 190,000 |
| 51. Wyoming | WY | L | 732,003 | 250,165 | 79,116 | | 1,061,285 | |
| 52. American Samoa | AS | N | 346 | | 113 | | 459 | |
| 53. Guam | GU | N | 12,498 | | 557 | | 13,055 | |
| 54. Puerto Rico | PR | L | 41,374 | 1,412 | 12,610 | | 55,396 | |
| 55. U.S. Virgin Islands | VI | N | 19,856 | | 3,117 | | 22,974 | |
| 56. Northern Mariana Islands | MP | N | 3,942 | | 86 | | 4,028 | |
| 57. Canada | CN | N | 53,114 | 32,020 | 4,297 | | 89,431 | |
| 58. Aggregate Other Alien | OT | XXX | 432,227 | 876,849 | 15,548 | | 1,324,624 | 27,295,073 |
| 59. Subtotal | | (a) 51 | 490,668,767 | 286,597,663 | 34,773,461 | | 812,039,891 | 195,164,386 |
| 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 | 1,288,005 | | | | 1,288,005 | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 491,956,772 | 286,597,663 | 34,773,461 | | 813,327,896 | 195,164,386 |
| 96. Plus reinsurance assumed | | XXX | 1,123,263,620 | 252,071,240 | 84,947,211 | | 1,460,282,071 | 17,623,057 |
| 97 Totals (All Business) | | XXX | 1,615,220,392 | 538,668,903 | 119,720,672 | | 2,273,609,967 | 212,787,443 |
| 98. Less reinsurance ceded | | XXX | 239,823,660 | 28,329,213 | 31,918,979 | | 300,071,852 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 1,375,396,732 | 510,339,690 | (b) 87,801,693 | | 1,973,538,115 | 212,787,443 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 5801. ARGENTINA | | XXX | | | 203 | | 203 | |
| 5802. AUSTRIA | | XXX | 1,602 | | | | 1,602 | |
| 5803. AUSTRALIA | | XXX | 9,725 | | 551 | | 10,275 | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | | XXX | 420,901 | 876,849 | 14,794 | | 1,312,543 | 27,295,073 |
| 5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above) | | XXX | 432,227 | 876,849 | 15,548 | | 1,324,624 | 27,295,073 |
| 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

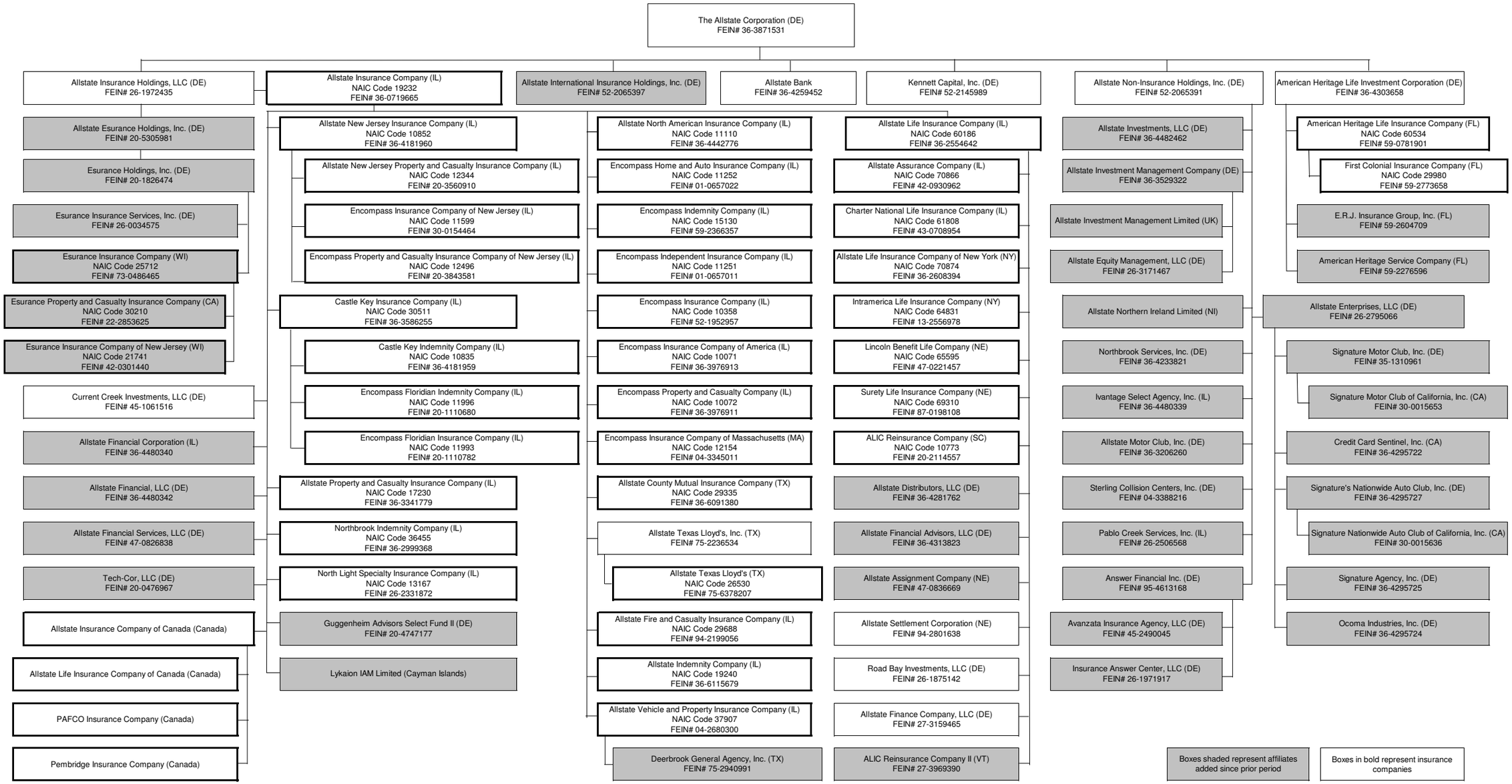
## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

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 | 8,135,856 | 3,976,505 | | 30,102 | | 12,142,463 |
| 2. Alaska | AK | 1,535,729 | 159,239 | | 2,418 | 141,366 | 1,838,752 |
| 3. Arizona | AZ | 9,605,708 | 5,004,913 | | 100,168 | | 14,710,789 |
| 4. Arkansas | AR | 3,184,622 | 770,204 | | 4,120 | | 3,958,946 |
| 5. California | CA | 64,627,930 | 20,288,560 | | 60,378 | 229,422 | 85,206,290 |
| 6. Colorado | CO | 7,025,278 | 5,081,048 | | 72,093 | | 12,178,419 |
| 7. Connecticut | CT | 7,736,148 | 3,515,998 | | 5,152 | 90,000 | 11,347,298 |
| 8. Delaware | DE | 1,352,290 | 508,134 | | 13,928 | | 1,874,352 |
| 9. District of Columbia | DC | 420,391 | 192,480 | | 1,366 | | 614,237 |
| 10. Florida | FL | 37,153,499 | 18,929,059 | | 281,362 | 227,726 | 56,591,646 |
| 11. Georgia | GA | 19,321,360 | 2,881,377 | | 43,431 | | 22,246,168 |
| 12. Hawaii | HI | 3,002,079 | 919,322 | | 20,706 | | 3,942,106 |
| 13. Idaho | ID | 1,707,138 | 3,922,288 | | 8,258 | | 5,637,684 |
| 14. Illinois | IL | 40,380,626 | 3,839,016 | | 312,828 | | 44,532,470 |
| 15. Indiana | IN | 10,349,129 | 1,381,202 | | 64,948 | 42,547 | 11,837,826 |
| 16. Iowa | IA | 1,813,460 | 1,086,482 | | | | 2,899,942 |
| 17. Kansas | KS | 2,684,588 | 3,880,211 | | 8,655 | | 6,573,454 |
| 18. Kentucky | KY | 6,460,290 | 4,232,191 | | 43,135 | | 10,735,617 |
| 19. Louisiana | LA | 13,355,714 | 2,445,725 | | 33,571 | (9,430) | 15,825,580 |
| 20. Maine | ME | 1,680,106 | 852,413 | | 6,914 | | 2,539,433 |
| 21. Maryland | MD | 12,707,619 | 2,473,283 | | 25,666 | | 15,206,568 |
| 22. Massachusetts | MA | 2,779,026 | 733,900 | | 88,806 | | 3,601,732 |
| 23. Michigan | MI | 14,031,521 | 29,852,038 | | 148,082 | | 44,031,642 |
| 24. Minnesota | MN | 3,883,668 | 2,485,949 | | 6,821 | | 6,376,438 |
| 25. Mississippi | MS | 4,790,212 | 2,802,032 | | 11,900 | | 7,604,145 |
| 26. Missouri | MO | 5,405,384 | 3,078,455 | | 106,502 | | 8,590,340 |
| 27. Montana | MT | 1,094,347 | 335,281 | | 1,156 | | 1,430,784 |
| 28. Nebraska | NE | 1,873,598 | 68,575,041 | | 8,732 | 166,916,756 | 237,374,128 |
| 29. Nevada | NV | 5,200,594 | 2,977,141 | | 19,411 | | 8,197,146 |
| 30. New Hampshire | NH | 2,253,346 | 1,601,136 | | 8,349 | | 3,862,831 |
| 31. New Jersey | NJ | 9,894,610 | 7,802,118 | | 135,896 | | 17,832,623 |
| 32. New Mexico | NM | 4,016,348 | 2,407,074 | | 10,475 | | 6,433,897 |
| 33. New York | NY | 1,660,598 | 513,893 | | 7,601 | | 2,182,092 |
| 34. North Carolina | NC | 16,848,659 | 4,669,090 | | 74,398 | | 21,592,147 |
| 35. North Dakota | ND | 350,926 | 289,024 | | | | 639,950 |
| 36. Ohio | OH | 19,279,056 | 8,766,333 | | 212,918 | | 28,258,306 |
| 37. Oklahoma | OK | 4,709,491 | 2,697,122 | | 23,117 | | 7,429,730 |
| 38. Oregon | OR | 5,481,840 | 443,747 | | 9,350 | | 5,934,937 |
| 39. Pennsylvania | PA | 23,827,478 | 20,204,835 | | 245,137 | | 44,277,450 |
| 40. Rhode Island | RI | 1,895,377 | 2,336,225 | | 12,533 | | 4,244,135 |
| 41. South Carolina | SC | 8,000,812 | 4,368,317 | | 27,598 | | 12,396,728 |
| 42. South Dakota | SD | 513,137 | 112,811 | | 2,274 | | 628,221 |
| 43. Tennessee | TN | 10,060,586 | 3,301,209 | | 100,495 | 30,926 | 13,493,216 |
| 44. Texas | TX | 48,960,534 | 18,031,551 | | 234,469 | | 67,226,554 |
| 45. Utah | UT | 3,520,925 | 1,533,513 | | 21,696 | | 5,076,133 |
| 46. Vermont | VT | 741,591 | 1,128,695 | | 8,642 | | 1,878,928 |
| 47. Virginia | VA | 16,527,657 | 3,271,070 | | 130,250 | 10,000 | 19,938,977 |
| 48. Washington | WA | 10,775,509 | 891,240 | | 22,653 | | 11,689,402 |
| 49. West Virginia | WV | 2,170,676 | 806,636 | | 2,273 | | 2,979,585 |
| 50. Wisconsin | WI | 4,586,341 | 3,082,094 | | 30,132 | 190,000 | 7,888,567 |
| 51. Wyoming | WY | 732,003 | 250,165 | | 6,337 | | 988,505 |
| 52. American Samoa | AS | 346 | | | | | 346 |
| 53. Guam | GU | 12,498 | | | | | 12,498 |
| 54. Puerto Rico | PR | 41,374 | 1,412 | | | | 42,786 |
| 55. U.S. Virgin Islands | VI | 19,856 | | | | | 19,856 |
| 56. Northern Mariana Islands | MP | 3,942 | | | | | 3,942 |
| 57. Canada | CN | 53,114 | 32,020 | | | | 85,134 |
| 58. Aggregate Other Alien | OT | 432,227 | 876,849 | | | 27,295,073 | 28,604,149 |
| 59. Total | | 490,668,767 | 286,597,663 | | 2,857,201 | 195,164,386 | 975,288,018 |

# SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 – ORGANIZATIONAL CHART



# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 36-3871531 | 2877532 | 0000899051 | New York Stock Exchange | The Allstate Corporation | DE | UIP | | | | | |
| 0008 | Allstate Insurance Group | 10773 | 20-2114557 | | | | ALIC Reinsurance Company | SC | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 27-3969390 | | | | ALIC Reinsurance Company II | VT | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 47-0836669 | | | | Allstate Assignment Company | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 70866 | 42-0930962 | | | | Allstate Assurance Company | IL | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4259452 | 2746713 | | | Allstate Bank | | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29335 | 36-6091380 | | | | Allstate County Mutual Insurance Company | TX | JA | Allstate Insurance Company | Board | | The Allstate Corporation | |
| | | | 36-4281762 | | 0001094466 | | Allstate Distributors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-2795066 | | | | Allstate Enterprises, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-3171467 | | | | Allstate Equity Management, LLC | DE | NIA | Allstate Investment Management Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 20-5305981 | | | | Allstate Esurance Holdings, Inc. | DE | NIA | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 27-3159465 | | | | Allstate Finance Company, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4313823 | | | | Allstate Financial Advisors, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480340 | | | | Allstate Financial Corporation | IL | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480342 | | | | Allstate Financial, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 47-0826838 | | 0000797152 | | Allstate Financial Services, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29688 | 94-2199056 | | | | Allstate Fire and Casualty Insurance Company | IL | JA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 19240 | 36-6115679 | | | | Allstate Indemnity Company | IL | JA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 19232 | 36-0719665 | | 0000314982 | | Allstate Insurance Company | IL | UDP | Allstate Insurance Holdings, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Insurance Company of Canada | CN | JA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1972435 | | | | Allstate Insurance Holdings, LLC | DE | UIP | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2065397 | | | | Allstate International Insurance Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-3529322 | | | | Allstate Investment Management Company | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Investment Management Limited | GB | NIA | Allstate Investment Management Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4482462 | | 0001206333 | | Allstate Investments, LLC | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 60186 | 36-2554642 | | 0000352736 | | Allstate Life Insurance Company | IL | | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Life Insurance Company of Canada | CN | JA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 70874 | 36-2608394 | | 0000839759 | | Allstate Life Insurance Company of New York | NY | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-3206260 | | | | Allstate Motor Club, Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10852 | 36-4181960 | | | | Allstate New Jersey Insurance Company | IL | JA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12344 | 20-3560910 | | 0001470270 | | Allstate New Jersey Property and Casualty Insurance Company | IL | JA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2065391 | | | | Allstate Non-Insurance Holdings, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11110 | 36-4442776 | | | | Allstate North American Insurance Company | IL | JA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Allstate Northern Ireland Limited | GB | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0008 | Allstate Insurance Group | 17230 | 36-3341779 | | | | Allstate Property and Casualty Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 94-2801638 | | | | Allstate Settlement Corporation | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 26530 | 75-6378207 | | | | Allstate Texas Lloyd's | TX | IA | Allstate Texas Lloyd's, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 75-2236534 | | | | Allstate Texas Lloyd's, Inc. | TX | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 37907 | 04-2680300 | | | | Allstate Vehicle and Property Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 60534 | 59-0781901 | | | | American Heritage Life Insurance Company | FL | IA | American Heritage Life Investment Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4303658 | | | | American Heritage Life Investment Corporation | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 59-2276596 | | | | American Heritage Service Company | FL | NIA | American Heritage Life Investment Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 95-4613168 | | | | Answer Financial Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 45-2490045 | | | | Avanzata Insurance Agency, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10835 | 36-4181959 | | | | Castle Key Indemnity Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 30511 | 36-3586255 | | | | Castle Key Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 61808 | 43-0708954 | | | | Charter National Life Insurance Company | IL | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295722 | | | | Credit Card Sentinel, Inc. | CA | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 45-1061516 | | | | Current Creek Investments, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 75-2940991 | | | | Deerbrook General Agency, Inc. | TX | NIA | Allstate Vehicle and Property Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11996 | 20-1110680 | | | | Encompass Floridian Indemnity Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11993 | 20-1110782 | | | | Encompass Floridian Insurance Company | IL | IA | Castle Key Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11252 | 01-0657022 | | | | Encompass Home and Auto Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 15130 | 59-2366357 | | | | Encompass Indemnity Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11251 | 01-0657011 | | | | Encompass Independent Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10358 | 52-1952957 | | | | Encompass Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10071 | 36-3976913 | | | | Encompass Insurance Company of America | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12154 | 04-3345011 | | | | Encompass Insurance Company of Massachusetts | MA | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 11599 | 30-0154464 | | | | Encompass Insurance Company of New Jersey | IL | IA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 10072 | 36-3976911 | | | | Encompass Property and Casualty Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 12496 | 20-3843581 | | | | Encompass Property and Casualty Insurance Company of New Jersey | IL | IA | Allstate New Jersey Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 59-2604709 | | | | E.R.J. Insurance Group, Inc. | FL | NIA | American Heritage Life Investment Corporation | Ownership | 100.000 | The Allstate Corporation | |
| | | | 20-1826474 | | | | Esurance Holdings, Inc. | DE | NIA | Allstate Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 25712 | 73-0486465 | | | | Esurance Insurance Company | WI | IA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 21741 | 42-0301440 | | | | Esurance Insurance Company of New Jersey | WI | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-0034575 | | | | Esurance Insurance Services, Inc. | DE | NIA | Esurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |

# SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>Federal ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domi-ciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Owner-ship Provide Percen-tage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0008 | Allstate Insurance Group | 30210 | 22-2853625 | | | | Esurance Property and Casualty Insurance Company | CA | IA | Esurance Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 29980 | 59-2773658 | | | | First Colonial Insurance Company | FL | IA | American Heritage Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 20-4747177 | | | | Guggenheim Advisors Select Fund II | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1971917 | | | | Insurance Answer Center, LLC | DE | NIA | Answer Financial Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 64831 | 13-2556978 | | | | Intramerica Life Insurance Company | NY | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4480339 | | | | Ivantage Select Agency, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 52-2145989 | | | | Kennett Capital, Inc. | DE | NIA | The Allstate Corporation | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 65595 | 47-0221457 | | | | Lincoln Benefit Life Company | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Lykaion IAM Limited | CY | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 13167 | 26-2331872 | | | | North Light Specialty Insurance Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 36455 | 36-2999368 | | | | Northbrook Indemnity Company | IL | IA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4233821 | | | | Northbrook Services, Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295724 | | | | Ocoma Industries, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-2506568 | | | | Pablo Creek Services, Inc. | IL | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | PAFCO Insurance Company | CN | IA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| | | | | | | | Pembridge Insurance Company | CN | IA | Allstate Insurance Company of Canada | Ownership | 100.000 | The Allstate Corporation | |
| | | | 26-1875142 | | | | Road Bay Investments, LLC | DE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295725 | | | | Signature Agency, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 35-1310961 | | | | Signature Motor Club, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 30-0015653 | | | | Signature Motor Club of California, Inc. | CA | NIA | Signature Motor Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 30-0015636 | | | | Signature Nationwide Auto Club of California, Inc. | CA | NIA | Signature's Nationwide Auto Club, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| | | | 36-4295727 | | | | Signature's Nationwide Auto Club, Inc. | DE | NIA | Allstate Enterprises, LLC | Ownership | 100.000 | The Allstate Corporation | |
| | | | 04-3388216 | | | | Sterling Collision Centers, Inc. | DE | NIA | Allstate Non-Insurance Holdings, Inc. | Ownership | 100.000 | The Allstate Corporation | |
| 0008 | Allstate Insurance Group | 69310 | 87-0198108 | | | | Surety Life Insurance Company | NE | DS | Allstate Life Insurance Company | Ownership | 100.000 | The Allstate Corporation | |
| | | | 20-0476967 | | | | Tech-Cor, LLC | DE | NIA | Allstate Insurance Company | Ownership | 100.000 | The Allstate Corporation | |

| Asterisk | Explanation |
|---|---|
| | |

# 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 | | | | | | | | | | (584,005,921) |
| | 47-0836669 | Allstate Assignment Company | (3,200,000) | | | | | | | | (3,200,000) | |
| 29335 | 36-6091380 | Allstate County Mutual Insurance Company | | | | | | | | | | 109,826,682 |
| | 26-3475421 | Allstate Equity AIC Fund, LP | | (124,045,866) | | | | | | | (124,045,866) | |
| | 27-3159465 | Allstate Finance Company, LLC | | 274,900,000 | | | | | | | 274,900,000 | |
| 29688 | 94-2199056 | Allstate Fire and Casualty Insurance Company | | 20,000,000 | | | (853,568,723) | (1,162,142,785) | | | (1,995,711,508) | 1,727,252,203 |
| 19240 | 36-6115679 | Allstate Indemnity Company | | | | | (970,767,250) | (1,211,363,355) | | | (2,182,130,605) | 1,981,913,818 |
| 19232 | 36-0719665 | Allstate Insurance Company | (793,500,204) | 187,038,798 | | | 2,925,874,287 | 3,802,479,292 | | | 6,121,892,173 | (7,578,142,608) |
| | | Allstate Insurance Company of Canada | (8,179,959) | | | | | | | | (8,179,959) | |
| | 26-1972435 | Allstate Insurance Holdings, LLC | 838,000,000 | (221,993,932) | | | | | | | 616,006,068 | |
| 60186 | 36-2554642 | Allstate Life Insurance Company | 6,077,747 | (198,618,343) | | | | 238,572,148 | | | 46,031,552 | (15,239,582,309) |
| 70874 | 36-2608394 | Allstate Life Insurance Company of New York | | | | | | | | | | 13,184,024 |
| 10852 | 36-4181960 | Allstate New Jersey Insurance Company | | (10,000,000) | | | | | | | (10,000,000) | (536,656,574) |
| 12344 | 20-3560910 | Allstate New Jersey Property and Casualty Insurance Company | | 10,000,000 | | | | | | | 10,000,000 | 320,031,970 |
| 17230 | 36-3341779 | Allstate Property and Casualty Insurance Company | | 24,000,000 | | | (1,101,538,314) | (1,428,973,152) | | | (2,506,511,466) | 2,569,835,039 |
| | 94-2801638 | Allstate Settlement Corporation | (2,877,747) | (3,122,253) | | | | | | | (6,000,000) | |
| 26530 | 75-6378207 | Allstate Texas Lloyd's, Inc. | | | | | | | | | | 110,865,571 |
| 37907 | 04-2680300 | Allstate Vehicle and Property Insurance Company | | (2,400,000) | | | | | | | (2,400,000) | 14,454,791 |
| 60534 | 59-0781901 | American Heritage Life Insurance Company | (27,000,000) | | | | | | | | (27,000,000) | 267,126,508 |
| | 36-4303658 | American Heritage Life Investment Corporation | 27,000,000 | | | | | | | | 27,000,000 | |
| 10835 | 36-4181959 | Castle Key Indemnity Company | | | | | | | | | | 19,372,536 |
| 30511 | 36-3586255 | Castle Key Insurance Company | | | | | | | | | | (22,584,832) |
| 61808 | 43-0708954 | Charter National Life Insurance Company | | | | | | | | | | 32,146,483 |
| | 45-1061516 | Current Creek Investments, LLC | | 115,001,000 | | | | | | | 115,001,000 | |
| | 75-2940991 | Deerbrook General Agency, Inc. | | 2,400,000 | | | | | | | 2,400,000 | |
| 11996 | 20-1110680 | Encompass Floridian Indemnity Company | | | | | | | | | | 4,743,922 |
| 11993 | 20-1110782 | Encompass Floridian Insurance Company | | | | | | | | | | 10,957,123 |
| 11252 | 01-0657022 | Encompass Home and Auto Insurance Company | | | | | | | | | | 80,172,685 |
| 15130 | 59-2366357 | Encompass Indemnity Company | | | | | | | | | | 211,493,645 |
| 11251 | 01-0657011 | Encompass Independent Insurance Company | | | | | | | | | | 3,316,699 |
| 10358 | 52-1952957 | Encompass Insurance Company | (1,200,000) | | | | | | | | (1,200,000) | 45,362,764 |
| 10071 | 36-3976913 | Encompass Insurance Company of America | | | | | | | | | | 189,357,224 |
| 12154 | 04-3345011 | Encompass Insurance Company of Massachusetts | | | | | | | | | | 29,216,349 |
| 11599 | 30-0154464 | Encompass Insurance Company of New Jersey | | | | | | | | | | 140,025,083 |
| 10072 | 36-3976911 | Encompass Property and Casualty Company | (1,000,000) | | | | | | | | (1,000,000) | 40,034,964 |
| 12496 | 20-3843581 | Encompass Property and Casualty Insurance Company of New Jersey | | | | | | | | | | 24,756,044 |

# 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 25712 | 73-0486465 | Esurance Insurance Company | | | | | | | | | | 264,586,328 |
| 21741 | 42-0301440 | Esurance Insurance Company of New Jersey | | | | | | | | | | 51,843,477 |
| 30210 | 22-2853625 | Esurance Property and Casualty Insurance Company | | | | | | | | | | 112,851,750 |
| 29980 | 59-2773658 | First Colonial Insurance Company | | | | | | | | | | (1,689,645) |
| 65595 | 47-0221457 | Lincoln Benefit Life Company | | | | | | (238,572,148) | | | (238,572,148) | 15,061,755,665 |
| 13167 | 26-2331872 | North Light Specialty Insurance Company | | | | | | | | | | 239,160 |
| 36455 | 36-2999368 | Northbrook Indemnity Company | (1,400,000) | | | | | | | | (1,400,000) | 76,717,359 |
| | | PAFCO Insurance Company | (12,269,939) | | | | | | | | (12,269,939) | |
| | | Pembridge Insurance Company | (20,449,898) | | | | | | | | (20,449,898) | |
| | 26-1875142 | Road Bay Investments, LLC | | (73,159,404) | | | | | | | (73,159,404) | |
| 69310 | 87-0198108 | Surety Life Insurance Company | | | | | | | | | | 449,222,023 |
| 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 Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? | SEE EXPLANATION |
| 34. | Will the Worker's Compensation Carve-Out Supplement be filed by March 1? | NO |
| 35. | Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? | YES |
| 36. | Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? | NO |
| 37. | Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? | NO |
| 38. | Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? | NO |
| 39. | Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? | NO |
| | **APRIL FILING** | |
| 40. | Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? | YES |
| 41. | Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? | YES |
| 42. | Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? | YES |
| 43. | Will the Accident and Health Policy Experience Exhibit be filed by April 1? | YES |
| 44. | Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? | YES |
| 45. | 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 |
| 46. | 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 |
| 47. | Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? | NO |
| | **AUGUST FILING** | |
| 48. | 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. The Company does not use preferred mortality tables permitted by said model regulation; therefore, no certification is required.
34.
36.
37.
38.
39.
46.
47.

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]




34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]




36. Medicare Part D Coverage Supplement [Document Identifier 365]




37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]




38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]




39. Relief from the Requirements for Audit Committees [Document Identifier 226]




46. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]




47. 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<br>(Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 2504. | Customer receivable | 566,475 | 566,475 | | |
| 2505. | Negative interest maintenance reserve | 207,643,706 | 207,643,706 | | |
| 2506. | Prepaid commissions | 37,982,031 | 37,982,031 | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 246,192,212 | 246,192,212 | | |

Additional Write-ins for Liabilities Line 25

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2504. | Accounts payable | 10,666,610 | 11,005,723 |
| 2505. | Deferred fee income | 3,383,162 | 3,594,031 |
| 2506. | Discontinued operations | 153,745 | 213,354 |
| 2507. | Swap collateral | 2,475 | 4,100,940 |
| 2508. | Mortgage lending collateral | | 2,141 |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 14,205,992 | 18,916,188 |

Additional Write-ins for Summary of Operations Line 8.3

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 08.304. | Miscellaneous income | (8,236) | 3,336 |
| 08.305. | Allocated share of gain (loss) on sale of fixed assets | (52,413) | (128,902) |
| 08.397. | Summary of remaining write-ins for Line 8.3 from overflow page | (60,649) | (125,566) |

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 | (26,567,897) | | | | | (26,567,897) |
| 09.397. | Summary of remaining write-ins for Line 9.3 from overflow page | (26,567,897) | | | | | (26,567,897) |

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<br>(Col. 2 - Col. 1) |
|---|---|---|---|---|
| 2504. | Accounts receivable | 70,071 | 48,551 | (21,521) |
| 2505. | Premium tax recoverable | 14,542 | 14,542 | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 84,614 | 63,093 | (21,521) |

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. | BARBADOS | XXX | | 867,857 | | | 867,857 | 27,295,073 |
| 5805. | BELGIUM | XXX | 1,494 | | 174 | | 1,668 | |
| 5806. | BULGARIA | XXX | 54 | | | | 54 | |
| 5807. | BELIZE | XXX | | | 120 | | 120 | |
| 5808. | BERMUDA | XXX | 504 | | | | 504 | |
| 5809. | BRAZIL | XXX | | | 433 | | 433 | |
| 5810. | BAHAMAS | XXX | | | 98 | | 98 | |
| 5811. | BOLIVIA | XXX | | | 119 | | 119 | |
| 5812. | COLOMBIA | XXX | 625 | | | | 625 | |
| 5813. | COTE D'IVOIRE | XXX | 59 | | 908 | | 968 | |
| 5814. | CHINA | XXX | 791 | | 198 | | 989 | |
| 5815. | CHILE | XXX | | | 36 | | 36 | |
| 5816. | COSTA RICA | XXX | 454 | | | | 454 | |
| 5817. | CAPE VERDE | XXX | | | 59 | | 59 | |
| 5818. | ECUADOR | XXX | | | 216 | | 216 | |
| 5819. | EGYPT | XXX | | | 86 | | 86 | |
| 5820. | ENGLAND | XXX | 3,561 | | 156 | | 3,717 | |
| 5821. | EL SALVADOR | XXX | | | 51 | | 51 | |
| 5822. | FIJI | XXX | | | 118 | | 118 | |
| 5823. | FRANCE | XXX | 2,204 | | 346 | | 2,550 | |
| 5824. | GHANA | XXX | 235 | | 89 | | 325 | |
| 5825. | GREECE | XXX | 257 | | 238 | | 495 | |
| 5826. | GERMANY | XXX | 4,433 | | 650 | | 5,083 | |
| 5827. | HONG KONG | XXX | | | 69 | | 69 | |
| 5828. | HONDURAS | XXX | | | 127 | | 127 | |
| 5829. | CROATIA | XXX | | | 108 | | 108 | |
| 5830. | HUNGARY | XXX | | | 53 | | 53 | |
| 5831. | IRELAND | XXX | | | 202 | | 202 | |
| 5832. | INDIA | XXX | 120 | | | | 120 | |
| 5833. | INDONESIA | XXX | 58 | | 26 | | 84 | |
| 5834. | ISRAEL | XXX | 2,711 | | 119 | | 2,830 | |
| 5835. | ITALY | XXX | 406 | | 231 | | 637 | |
| 5836. | JAPAN | XXX | 2,532 | | 364 | | 2,896 | |
| 5837. | KENYA | XXX | | | 67 | | 67 | |
| 5838. | SOUTH KOREA | XXX | 383 | | | | 383 | |
| 5839. | LITHUANIA | XXX | | | 39 | | 39 | |
| 5840. | MEXICO | XXX | 308 | | 690 | | 998 | |
| 5841. | NETHERLANDS | XXX | 4,660 | | 313 | | 4,973 | |
| 5842. | NICARAGUA | XXX | 438 | | 53 | | 491 | |
| 5843. | NEW ZEALAND | XXX | 892 | | 86 | | 978 | |
| 5844. | Other Foreign | XXX | 326,579 | | | | 326,579 | |

# 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 |
|---|---|---|---|---|---|---|---|
| 5845. PHILIPPINES | XXX | 459 | | 110 | | 569 | |
| 5846. POLAND | XXX | | 1,000 | 119 | | 1,119 | |
| 5847. PERU | XXX | | | 119 | | 119 | |
| 5848. SWITZERLAND | XXX | 2,018 | | 217 | | 2,235 | |
| 5849. RUSSIAN FEDERATION | XXX | | | 78 | | 78 | |
| 5850. SWEDEN | XXX | 420 | 1,992 | 155 | | 2,568 | |
| 5851. SINGAPORE | XXX | 1,404 | | 53 | | 1,457 | |
| 5852. SOUTH AFRICA | XXX | 1,151 | | | | 1,151 | |
| 5853. THAILAND | XXX | 497 | | 90 | | 587 | |
| 5854. SCOTLAND | XXX | | | 78 | | 78 | |
| 5855. TRINIDAD AND TOBAGO | XXX | | | 66 | | 66 | |
| 5856. UNITED KINGDOM | XXX | 419 | | 642 | | 1,062 | |
| 5857. VENEZUELA | XXX | | | 105 | | 105 | |
| 5858. SAMOA | XXX | 138 | | | | 138 | |
| 5859. ARMY & FLEET POST OFFICE | XXX | 60,636 | 6,000 | 6,322 | | 72,958 | |
| 5897. Summary of remaining write-ins for Line 58 from overflow page | XXX | 420,901 | 876,849 | 14,794 | | 1,312,543 | 27,295,073 |

# 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. Miscellaneous income | (8,236) | | | | | | | | | | (8,236) | |
| 08.305. Allocated share of loss on sale of fixed assets | (52,413) | | (29,409) | (17,595) | | | 89 | (5,410) | 5 | | (93) | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | (60,649) | | (29,409) | (17,595) | | | 89 | (5,410) | 5 | | (8,329) | |

# SUMMARY INVESTMENT SCHEDULE

| | Investment Categories | Gross Investment Holdings 1 Amount | Gross Investment Holdings 2 Percentage | Admitted Assets as Reported in the Annual Statement 3 Amount | 4 Securities Lending Reinvested Collateral Amount | 5 Total (Col. 3 + 4) Amount | 6 Percentage |
|---|---|---|---|---|---|---|---|
| 1. | Bonds: | | | | | | |
| | 1.1 U.S. treasury securities | 1,326,036,688 | 2.780 | 1,326,036,688 | | 1,326,036,688 | 2.780 |
| | 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| | 1.21 Issued by U.S. government agencies | 282,529,312 | 0.592 | 282,529,312 | | 282,529,312 | 0.592 |
| | 1.22 Issued by U.S. government sponsored agencies | 634,163,226 | 1.329 | 634,163,226 | | 634,163,226 | 1.329 |
| | 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) | 868,256,089 | 1.820 | 868,256,089 | | 868,256,089 | 1.820 |
| | 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. : | | | | | | |
| | 1.41 States, territories and possessions general obligations | 134,093,742 | 0.281 | 134,093,742 | | 134,093,742 | 0.281 |
| | 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 652,045,907 | 1.367 | 652,045,907 | | 652,045,907 | 1.367 |
| | 1.43 Revenue and assessment obligations | 2,349,429,117 | 4.925 | 2,349,429,117 | | 2,349,429,117 | 4.925 |
| | 1.44 Industrial development and similar obligations | 496,977,553 | 1.042 | 496,977,553 | | 496,977,553 | 1.042 |
| | 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| | 1.51 Pass-through securities: | | | | | | |
| | 1.511 Issued or guaranteed by GNMA | 16,968,533 | 0.036 | 16,968,533 | | 16,968,533 | 0.036 |
| | 1.512 Issued or guaranteed by FNMA and FHLMC | 343,524,287 | 0.720 | 343,524,287 | | 343,524,287 | 0.720 |
| | 1.513 All other | | | | | | |
| | 1.52 CMOs and REMICs: | | | | | | |
| | 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 423,028,150 | 0.887 | 423,028,150 | | 423,028,150 | 0.887 |
| | 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 | 875,095,194 | 1.834 | 875,095,194 | | 875,095,194 | 1.834 |
| 2. | Other debt and other fixed income securities (excluding short-term): | | | | | | |
| | 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 23,210,175,411 | 48.654 | 23,210,175,411 | | 23,210,175,411 | 48.654 |
| | 2.2 Unaffiliated non-U.S. securities (including Canada) | 5,428,739,310 | 11.380 | 5,428,739,310 | | 5,428,739,310 | 11.380 |
| | 2.3 Affiliated securities | | | | | | |
| 3. | Equity interests: | | | | | | |
| | 3.1 Investments in mutual funds | | | | | | |
| | 3.2 Preferred stocks: | | | | | | |
| | 3.21 Affiliated | | | | | | |
| | 3.22 Unaffiliated | 54,649,131 | 0.115 | 54,649,131 | | 54,649,131 | 0.115 |
| | 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| | 3.31 Affiliated | | | | | | |
| | 3.32 Unaffiliated | 44,079,947 | 0.092 | 44,079,947 | | 44,079,947 | 0.092 |
| | 3.4 Other equity securities: | | | | | | |
| | 3.41 Affiliated | 886,189,542 | 1.858 | 886,189,542 | | 886,189,542 | 1.858 |
| | 3.42 Unaffiliated | 8,682,218 | 0.018 | 8,682,218 | | 8,682,218 | 0.018 |
| | 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 | 5,736,940,737 | 12.026 | 5,736,940,737 | | 5,736,940,737 | 12.026 |
| | 4.6 Mezzanine real estate loans | 130,359,718 | 0.273 | 130,359,718 | | 130,359,718 | 0.273 |
| 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 | 792,864,391 | 1.662 | 792,864,391 | | 792,864,391 | 1.662 |
| 7. | Derivatives | 182,710,817 | 0.383 | 182,710,817 | | 182,710,817 | 0.383 |
| 8. | Receivables for securities | 19,859,122 | 0.042 | 19,859,122 | | 19,859,122 | 0.042 |
| 9. | Securities Lending (Line 10, Asset Page reinvested collateral) | | | | XXX | XXX | XXX |
| 10. | Cash, cash equivalents and short-term investments | 511,702,348 | 1.073 | 511,702,348 | | 511,702,348 | 1.073 |
| 11. | Other invested assets | 2,295,651,114 | 4.812 | 2,295,651,114 | | 2,295,651,114 | 4.812 |
| 12. | Total invested assets | 47,704,751,604 | 100.000 | 47,704,751,604 | | 47,704,751,604 | 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 | | 5,916,342,478 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 1,105,865,213 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 7,615,268 | 1,113,480,481 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | 34,163,927 | |
| | 3.2 Totals, Part 3, Column 11 | (1,318,634) | 32,845,294 |
| 4. | Accrual of discount | | 9,042,331 |
| 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 | | 10,528,840 |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 1,153,013,658 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 13,902,679 |
| 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 | 30,687,568 | |
| | 10.2 Totals, Part 3, Column 10 | 17,335,061 | 48,022,629 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 5,867,300,459 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 5,867,300,459 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 5,867,300,459 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,743,541,962 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 216,337,756 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 605,202,408 | 821,540,164 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 13,221,558 | |
| | 3.2 Totals, Part 3, Column 12 | 3,959,258 | 17,180,816 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 57,340,455 | |
| | 5.2 Totals, Part 3, Column 9 | 30,316,483 | 87,656,939 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (3,481,055) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 346,509,082 |
| 8. | Deduct amortization of premium and depreciation | | 7,295,393 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | (8,299,015) | |
| | 9.2 Totals, Part 3, Column 14 | (2,336,575) | (10,635,590) |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 1,970,590 | |
| | 10.2 Totals, Part 3, Column 11 | 2,182,411 | 4,153,001 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 2,297,845,759 |
| 12. | Deduct total nonadmitted amounts | | 2,194,645 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 2,295,651,114 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 41,646,814,831 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 9,580,885,903 |
| 3. | Accrual of discount | | 141,852,248 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | 50,309,065 | |
| | 4.2. Part 2, Section 1, Column 15 | (2,088,886) | |
| | 4.3. Part 2, Section 2, Column 13 | 29,878,869 | |
| | 4.4. Part 4, Column 11 | 23,207,543 | 101,306,590 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 714,755,418 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 13,804,707,680 |
| 7. | Deduct amortization of premium | | 126,777,032 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | (5,153,493) | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | 4,250 | |
| | 8.4. Part 4, Column 15 | (825,017) | (5,974,260) |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 177,536,640 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | 4,412,067 | |
| | 9.4. Part 4, Column 13 | 21,707,178 | 203,655,885 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | 38,044,500,134 |
| 11. | Deduct total nonadmitted amounts | | 9,836,776 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 38,034,663,358 |

# 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 | 2,259,697,759 | 2,404,874,990 | 2,250,798,385 | 2,528,465,188 |
| Governments | 2. | Canada | 183,159,466 | 194,306,242 | 183,479,160 | 184,150,000 |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 685,096,622 | 736,673,489 | 688,804,005 | 675,677,778 |
| | 4. | Totals | 3,127,953,847 | 3,335,854,721 | 3,123,081,550 | 3,388,292,966 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 134,093,742 | 151,367,894 | 134,120,418 | 133,715,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 652,045,907 | 718,098,969 | 585,048,215 | 892,360,000 |
| 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 | 3,115,981,553 | 3,339,204,865 | 2,986,639,848 | 3,697,480,604 |
| | 8. | United States | 23,204,160,293 | 24,057,128,140 | 23,255,076,344 | 24,237,567,250 |
| Industrial and Miscellaneous and Hybrid Securities (unaffiliated) | 9. | Canada | 930,625,733 | 1,000,241,815 | 927,712,306 | 916,173,551 |
| | 10. | Other Countries | 5,876,201,442 | 5,745,052,122 | 5,828,565,721 | 6,115,836,676 |
| | 11. | Totals | 30,010,987,468 | 30,802,422,077 | 30,011,354,371 | 31,269,577,477 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 37,041,062,518 | 38,346,948,525 | 36,840,244,402 | 39,381,426,047 |
| PREFERRED STOCKS | 14. | United States | 49,889,696 | 49,703,778 | 52,434,784 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | 4,759,435 | 5,087,813 | 4,879,280 | |
| | 17. | Totals | 54,649,131 | 54,791,591 | 57,314,064 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | 54,649,131 | 54,791,591 | 57,314,064 | |
| COMMON STOCKS | 20. | United States | 52,574,957 | 52,574,957 | 35,945,109 | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | 40,681 | 40,681 | 18,851 | |
| | 22. | Other Countries | 146,527 | 146,527 | 757 | |
| | 23. | Totals | 52,762,165 | 52,762,165 | 35,964,717 | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 896,026,318 | 896,026,318 | 394,833,356 | |
| | 25. | Total Common Stocks | 948,788,483 | 948,788,483 | 430,798,073 | |
| | 26. | Total Stocks | 1,003,437,614 | 1,003,580,074 | 488,112,137 | |
| | 27. | Total Bonds and Stocks | 38,044,500,132 | 39,350,528,600 | 37,328,356,540 | |

# 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 9.7 | 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 | 116,861,424 | 1,437,077,785 | 460,244,154 | 208,610,283 | 129,415,262 | 2,352,208,908 | 6.3 | 3,959,358,247 | 9.5 | 2,335,844,134 | 16,364,774 |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 116,861,424 | 1,437,077,785 | 460,244,154 | 208,610,283 | 129,415,262 | 2,352,208,908 | 6.3 | 3,959,358,247 | 9.5 | 2,335,844,134 | 16,364,774 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Class 1 | 40,765,841 | 256,914,202 | 352,861,948 | 992,575 | | 651,534,567 | 1.7 | 800,310,418 | 1.9 | 505,723,803 | 145,810,763 |
| 2.2 Class 2 | 5,794,517 | 54,783,575 | 116,591,837 | 25,283,811 | 14,267,784 | 216,721,522 | 0.6 | 269,798,187 | 0.6 | 204,343,472 | 12,378,050 |
| 2.3 Class 3 | | | | | | | | | | | |
| 2.4 Class 4 | | | | | | | | 57,407,135 | 0.1 | | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | 46,560,358 | 311,697,776 | 469,453,785 | 26,276,386 | 14,267,784 | 868,256,089 | 2.3 | 1,127,515,740 | 2.7 | 710,067,275 | 158,188,813 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | |
| 3.1 Class 1 | | 9,265,000 | 18,943,307 | 54,232,121 | 50,803,726 | 133,244,153 | 0.4 | 116,089,661 | 0.3 | 133,244,153 | |
| 3.2 Class 2 | | 251,600 | 597,988 | | | 849,588 | 0.0 | 857,791 | 0.0 | 849,588 | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | | 9,516,600 | 19,541,295 | 54,232,121 | 50,803,726 | 134,093,742 | 0.4 | 116,947,452 | 0.3 | 134,093,742 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | |
| 4.1 Class 1 | 11,439,198 | 13,129,388 | 93,798,151 | 336,326,167 | 178,477,263 | 633,170,167 | 1.7 | 714,969,287 | 1.7 | 633,170,167 | |
| 4.2 Class 2 | 3,961,683 | | 12,110,000 | 1,972,872 | 831,185 | 18,875,740 | 0.1 | 44,627,510 | 0.1 | 18,875,740 | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | 15,400,881 | 13,129,388 | 105,908,151 | 338,299,039 | 179,308,448 | 652,045,907 | 1.7 | 759,596,797 | 1.8 | 652,045,907 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Class 1 | 260,097,642 | 646,406,666 | 409,378,050 | 643,134,196 | 964,998,876 | 2,924,015,430 | 7.8 | 4,138,805,845 | 9.9 | 2,882,652,678 | 41,362,752 |
| 5.2 Class 2 | 6,093,367 | 36,661,271 | 29,861,800 | 39,886,118 | 51,307,399 | 163,809,955 | 0.4 | 330,785,427 | 0.8 | 160,206,636 | 3,603,319 |
| 5.3 Class 3 | 70,316 | 326,468 | 538,134 | 1,715,572 | 5,609,510 | 8,260,000 | 0.0 | 41,039,150 | 0.1 | 8,260,000 | |
| 5.4 Class 4 | 250,324 | 6,692,660 | 10,353,076 | 2,600,108 | | 19,896,168 | 0.1 | 20,327,727 | 0.0 | | 19,896,168 |
| 5.5 Class 5 | | | | | | | | 32,734,670 | 0.1 | | |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 Totals | 266,511,649 | 690,087,065 | 450,131,060 | 687,335,994 | 1,021,915,785 | 3,115,981,553 | 8.3 | 4,563,692,819 | 11.0 | 3,051,119,314 | 64,862,239 |

# 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 9.7 | 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 | 1,271,438,397 | 5,634,004,683 | 5,544,200,018 | 1,130,832,483 | 1,626,681,675 | 15,207,157,256 | 40.7 | 15,530,019,032 | 37.3 | 9,233,207,144 | 5,973,950,112 |
| 6.2 Class 2 | 876,492,037 | 3,841,982,396 | 4,606,558,068 | 818,048,445 | 924,996,214 | 11,068,077,161 | 29.7 | 10,918,293,411 | 26.2 | 6,256,537,864 | 4,811,539,297 |
| 6.3 Class 3 | 108,731,888 | 714,408,460 | 884,959,526 | 129,234,373 | 107,019,565 | 1,944,353,811 | 5.2 | 2,091,673,752 | 5.0 | 1,020,467,006 | 923,886,806 |
| 6.4 Class 4 | 77,221,406 | 509,268,666 | 372,837,961 | 41,727,530 | 29,402,534 | 1,030,458,096 | 2.8 | 984,716,512 | 2.4 | 616,428,936 | 414,029,161 |
| 6.5 Class 5 | 59,622,268 | 160,684,207 | 63,297,461 | 19,882,509 | 1,064,541 | 304,550,986 | 0.8 | 554,152,169 | 1.3 | 194,993,809 | 109,557,177 |
| 6.6 Class 6 | 2,694,236 | 10,304,635 | 7,239,168 | 5,431,534 | 1,179,403 | 26,848,976 | 0.1 | 101,721,842 | 0.2 | 7,578,524 | 19,270,452 |
| 6.7 Totals | 2,396,200,232 | 10,870,653,047 | 11,479,092,201 | 2,145,156,874 | 2,690,343,932 | 29,581,446,286 | 79.2 | 30,180,576,717 | 72.5 | 17,329,213,283 | 12,252,233,003 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Class 1 | | 45,970,494 | | 19,262,215 | 208,962,700 | 274,195,409 | 0.7 | 467,170,348 | 1.1 | 180,406,594 | 93,788,815 |
| 7.2 Class 2 | | | 6,480,721 | 19,858,887 | 236,248,133 | 262,587,741 | 0.7 | 381,554,407 | 0.9 | 100,213,811 | 162,373,930 |
| 7.3 Class 3 | | 2,009,290 | | 27,651,471 | 34,046,760 | 63,707,521 | 0.2 | 55,211,858 | 0.1 | 56,595,864 | 7,111,657 |
| 7.4 Class 4 | | | | | 22,535,816 | 22,535,816 | 0.1 | 14,284,997 | 0.0 | | 22,535,816 |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | 4,560,000 | 0.0 | | |
| 7.7 Totals | | 47,979,785 | 6,480,721 | 66,772,572 | 501,793,408 | 623,026,487 | 1.7 | 922,781,609 | 2.2 | 337,216,269 | 285,810,218 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Class 1 | | | | | | | | | | | |
| 8.2 Class 2 | | | | | | | | | | | |
| 8.3 Class 3 | | | | | | | | | | | |
| 8.4 Class 4 | | | | | | | | | | | |
| 8.5 Class 5 | | | | | | | | | | | |
| 8.6 Class 6 | | | | | | | | | | | |
| 8.7 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 9.7 | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Class 1 | (d) 1,700,602,502 | 8,042,768,218 | 6,879,425,628 | 2,393,390,040 | 3,159,339,502 | 22,175,525,889 | 59.4 | XXX | XXX | 15,904,248,673 | 6,271,277,216 |
| 9.2 Class 2 | (d) 892,341,604 | 3,933,678,842 | 4,772,200,414 | 905,050,133 | 1,227,650,715 | 11,730,921,708 | 31.4 | XXX | XXX | 6,741,027,112 | 4,989,894,596 |
| 9.3 Class 3 | (d) 108,802,204 | 716,744,219 | 885,497,660 | 158,601,415 | 146,675,835 | 2,016,321,332 | 5.4 | XXX | XXX | 1,085,322,870 | 930,998,462 |
| 9.4 Class 4 | (d) 77,471,730 | 515,961,326 | 383,191,037 | 44,327,638 | 51,938,349 | 1,072,890,080 | 2.9 | XXX | XXX | 616,428,936 | 456,461,144 |
| 9.5 Class 5 | (d) 59,622,268 | 160,684,207 | 63,297,461 | 19,882,509 | 1,064,541 | (c) 304,550,986 | 0.8 | XXX | XXX | 194,993,809 | 109,557,177 |
| 9.6 Class 6 | (d) 2,694,236 | 10,304,635 | 7,239,168 | 5,431,534 | 1,179,403 | (c) 26,848,976 | 0.1 | XXX | XXX | 7,578,524 | 19,270,452 |
| 9.7 Totals | 2,841,534,545 | 13,380,141,446 | 12,990,851,367 | 3,526,683,269 | 4,587,848,345 | (b) 37,327,058,972 | 100.0 | XXX | XXX | 24,549,599,924 | 12,777,459,047 |
| 9.8 Line 9.7 as a % of Col. 6 | 7.6 | 35.8 | 34.8 | 9.4 | 12.3 | 100.0 | XXX | XXX | XXX | 65.8 | 34.2 |
| 10. Total Bonds Prior Year | | | | | | | | | | | |
| 10.1 Class 1 | 2,648,000,376 | 9,478,324,029 | 6,637,908,396 | 3,289,686,175 | 3,672,803,861 | XXX | XXX | 25,726,722,838 | 61.8 | 19,096,265,097 | 6,630,457,741 |
| 10.2 Class 2 | 906,383,705 | 4,614,276,970 | 3,778,301,369 | 1,271,131,076 | 1,375,823,613 | XXX | XXX | 11,945,916,733 | 28.7 | 6,553,911,043 | 5,392,005,689 |
| 10.3 Class 3 | 133,139,657 | 667,968,356 | 933,240,260 | 211,445,625 | 242,130,862 | XXX | XXX | 2,187,924,760 | 5.3 | 796,259,975 | 1,391,664,785 |
| 10.4 Class 4 | 70,008,215 | 429,061,351 | 357,320,431 | 66,998,623 | 153,347,751 | XXX | XXX | 1,076,736,371 | 2.6 | 661,756,011 | 414,980,360 |
| 10.5 Class 5 | 36,723,908 | 252,913,796 | 123,162,521 | 48,552,041 | 125,534,573 | XXX | XXX | (c) 586,886,838 | 1.4 | 290,968,944 | 295,917,894 |
| 10.6 Class 6 | 2,815,054 | 72,880,366 | 4,675,454 | 5,447,133 | 20,463,835 | XXX | XXX | (c) 106,281,842 | 0.3 | 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 | XXX | XXX | (b) 41,630,469,381 | 100.0 | 27,427,402,148 | 14,203,067,233 |
| 10.8 Line 10.7 as a % of Col. 8 | 9.1 | 37.3 | 28.4 | 11.8 | 13.4 | XXX | XXX | 100.0 | XXX | 65.9 | 34.1 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Class 1 | 1,204,076,880 | 5,553,967,065 | 4,862,681,825 | 1,693,437,941 | 2,590,084,961 | 15,904,248,673 | 42.6 | 19,096,265,097 | 45.9 | 15,904,248,673 | XXX |
| 11.2 Class 2 | 330,411,248 | 2,098,721,657 | 2,929,710,315 | 474,733,214 | 907,450,678 | 6,741,027,112 | 18.1 | 6,553,911,043 | 15.7 | 6,741,027,112 | XXX |
| 11.3 Class 3 | 30,508,770 | 321,235,695 | 568,511,051 | 105,086,111 | 59,981,244 | 1,085,322,870 | 2.9 | 796,259,975 | 1.9 | 1,085,322,870 | XXX |
| 11.4 Class 4 | 28,442,238 | 283,042,907 | 246,192,625 | 36,348,632 | 22,402,534 | 616,428,936 | 1.7 | 661,756,011 | 1.6 | 616,428,936 | XXX |
| 11.5 Class 5 | 40,959,316 | 95,575,159 | 37,512,284 | 19,882,509 | 1,064,541 | 194,993,809 | 0.5 | 290,968,944 | 0.7 | 194,993,809 | XXX |
| 11.6 Class 6 | 2,192,100 | 1,185,259 | 878,276 | 3,299,153 | 23,736 | 7,578,524 | 0.0 | 28,241,078 | 0.1 | 7,578,524 | XXX |
| 11.7 Totals | 1,636,590,552 | 8,353,727,742 | 8,645,486,376 | 2,332,787,560 | 3,581,007,694 | 24,549,599,924 | 65.8 | 27,427,402,148 | 65.9 | 24,549,599,924 | XXX |
| 11.8 Line 11.7 as a % of Col. 6 | 6.7 | 34.0 | 35.2 | 9.5 | 14.6 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 4.4 | 22.4 | 23.2 | 6.2 | 9.6 | 65.8 | XXX | XXX | XXX | 65.8 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Class 1 | 496,525,622 | 2,488,801,153 | 2,016,743,803 | 699,952,098 | 569,254,541 | 6,271,277,216 | 16.8 | 6,630,457,741 | 15.9 | XXX | 6,271,277,216 |
| 12.2 Class 2 | 561,930,356 | 1,834,957,185 | 1,842,490,100 | 430,316,919 | 320,200,036 | 4,989,894,596 | 13.4 | 5,392,005,689 | 13.0 | XXX | 4,989,894,596 |
| 12.3 Class 3 | 78,293,434 | 395,508,524 | 316,986,609 | 53,515,304 | 86,694,592 | 930,998,462 | 2.5 | 1,391,664,785 | 3.3 | XXX | 930,998,462 |
| 12.4 Class 4 | 49,029,492 | 232,918,419 | 136,998,412 | 7,979,006 | 29,535,816 | 456,461,144 | 1.2 | 414,980,360 | 1.0 | XXX | 456,461,144 |
| 12.5 Class 5 | 18,662,952 | 65,109,048 | 25,785,176 | | | 109,557,177 | 0.3 | 295,917,894 | 0.7 | XXX | 109,557,177 |
| 12.6 Class 6 | 502,136 | 9,119,376 | 6,360,892 | 2,132,381 | 1,155,666 | 19,270,452 | 0.1 | 78,040,764 | 0.2 | XXX | 19,270,452 |
| 12.7 Totals | 1,204,943,992 | 5,026,413,704 | 4,345,364,992 | 1,193,895,708 | 1,006,840,651 | 12,777,459,047 | 34.2 | 14,203,067,233 | 34.1 | XXX | 12,777,459,047 |
| 12.8 Line 12.7 as a % of Col. 6 | 9.4 | 39.3 | 34.0 | 9.3 | 7.9 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 3.2 | 13.5 | 11.6 | 3.2 | 2.7 | 34.2 | XXX | XXX | XXX | XXX | 34.2 |

(a) Includes $ 6,832,261,581 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 99,155,061 current year, $ 260,034,698 prior year of bonds with Z designations and $ , current year $ 3,858,305,941 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 $ 15,717,063 current year, $ 5,315,688 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 $ 285,996,453 ; 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 9.5 | 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 | 95,632,938 | 1,364,384,634 | 329,091,419 | 205,180,115 | 129,378,773 | 2,123,667,879 | 5.7 | 3,799,658,560 | 9.1 | 2,115,044,331 | 8,623,548 |
| 1.2 Residential Mortgage-Backed Securities | 3,887,929 | 8,605,309 | 3,430,945 | 1,007,862 | 36,488 | 16,968,533 | 0.0 | 159,699,687 | 0.4 | 16,968,533 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | 17,340,557 | 64,087,842 | 127,721,790 | 2,422,306 | | 211,572,495 | 0.6 | | | 203,831,269 | 7,741,226 |
| 1.5 Totals | 116,861,424 | 1,437,077,785 | 460,244,154 | 208,610,283 | 129,415,262 | 2,352,208,908 | 6.3 | 3,959,358,248 | 9.5 | 2,335,844,134 | 16,364,774 |
| 2. All Other Governments | | | | | | | | | | | |
| 2.1 Issuer Obligations | 46,560,358 | 311,697,776 | 469,453,785 | 26,276,386 | 14,267,784 | 868,256,089 | 2.3 | 1,069,123,438 | 2.6 | 710,067,275 | 158,188,813 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | | | 58,392,301 | 0.1 | | |
| 2.5 Totals | 46,560,358 | 311,697,776 | 469,453,785 | 26,276,386 | 14,267,784 | 868,256,089 | 2.3 | 1,127,515,740 | 2.7 | 710,067,275 | 158,188,813 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 3.1 Issuer Obligations | | 9,516,600 | 19,541,295 | 54,232,121 | 50,803,726 | 134,093,742 | 0.4 | 116,947,452 | 0.3 | 134,093,742 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | | 9,516,600 | 19,541,295 | 54,232,121 | 50,803,726 | 134,093,742 | 0.4 | 116,947,452 | 0.3 | 134,093,742 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | |
| 4.1 Issuer Obligations | 15,400,881 | 13,129,388 | 105,908,151 | 338,299,039 | 179,308,448 | 652,045,907 | 1.7 | 759,596,797 | 1.8 | 652,045,907 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 4.5 Totals | 15,400,881 | 13,129,388 | 105,908,151 | 338,299,039 | 179,308,448 | 652,045,907 | 1.7 | 759,596,797 | 1.8 | 652,045,907 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | |
| 5.1 Issuer Obligations | 21,590,596 | 250,508,444 | 371,061,697 | 677,898,619 | 914,331,285 | 2,235,390,641 | 6.0 | 2,741,071,254 | 6.6 | 2,179,528,402 | 55,862,239 |
| 5.2 Residential Mortgage-Backed Securities | 243,918,685 | 434,620,164 | 78,466,712 | 9,437,375 | 109,500 | 766,552,436 | 2.1 | 1,543,236,895 | 3.7 | 766,552,436 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | 1,002,368 | 4,958,457 | 602,651 | | 107,475,000 | 114,038,476 | 0.3 | 279,384,670 | 0.7 | 105,038,476 | 9,000,000 |
| 5.5 Totals | 266,511,649 | 690,087,065 | 450,131,060 | 687,335,994 | 1,021,915,785 | 3,115,981,553 | 8.3 | 4,563,692,819 | 11.0 | 3,051,119,314 | 64,862,239 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | |
| 6.1 Issuer Obligations | 1,557,760,676 | 7,184,170,407 | 9,642,241,033 | 1,448,425,938 | 2,208,712,389 | 22,041,310,443 | 59.0 | 22,951,782,645 | 55.1 | 14,049,256,604 | 7,992,053,839 |
| 6.2 Residential Mortgage-Backed Securities | 392,488,492 | 666,299,382 | 315,152,333 | 204,869,910 | 50,239,116 | 1,629,049,233 | 4.4 | 2,294,559,815 | 5.5 | 1,404,370,914 | 224,678,319 |
| 6.3 Commercial Mortgage-Backed Securities | 116,109,906 | 1,234,695,032 | 187,757,198 | | 5,810,973 | 1,544,373,109 | 4.1 | 1,690,207,111 | 4.1 | 1,376,583,078 | 167,790,032 |
| 6.4 Other Loan-Backed and Structured Securities | 329,841,158 | 1,785,488,226 | 1,333,941,638 | 491,861,025 | 425,581,453 | 4,366,713,500 | 11.7 | 3,244,027,146 | 7.8 | 499,002,687 | 3,867,710,813 |
| 6.5 Totals | 2,396,200,232 | 10,870,653,047 | 11,479,092,201 | 2,145,156,874 | 2,690,343,932 | 29,581,446,286 | 79.2 | 30,180,576,717 | 72.5 | 17,329,213,283 | 12,252,233,003 |
| 7. Hybrid Securities | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | | | 922,781,609 | 2.2 | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | 47,979,785 | 6,480,721 | 66,772,572 | 501,793,408 | 623,026,487 | 1.7 | | | 337,216,269 | 285,810,218 |
| 7.5 Totals | | 47,979,785 | 6,480,721 | 66,772,572 | 501,793,408 | 623,026,487 | 1.7 | 922,781,609 | 2.2 | 337,216,269 | 285,810,218 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | | | | | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 8.5 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 9.5 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. Total Bonds Current Year | | | | | | | | | | | |
| 9.1 Issuer Obligations | 1,736,945,449 | 9,133,407,250 | 10,937,297,379 | 2,750,312,218 | 3,496,802,405 | 28,054,764,701 | 75.2 | XXX | XXX | 19,840,036,261 | 8,214,728,440 |
| 9.2 Residential Mortgage-Backed Securities | 640,295,106 | 1,109,524,854 | 397,049,990 | 215,315,147 | 50,385,105 | 2,412,570,203 | 6.5 | XXX | XXX | 2,187,891,883 | 224,678,319 |
| 9.3 Commercial Mortgage-Backed Securities | 116,109,906 | 1,234,695,032 | 187,757,198 | | 5,810,973 | 1,544,373,109 | 4.1 | XXX | XXX | 1,376,583,078 | 167,790,032 |
| 9.4 Other Loan-Backed and Structured Securities | 348,184,083 | 1,902,514,309 | 1,468,746,801 | 561,055,904 | 1,034,849,862 | 5,315,350,959 | 14.2 | XXX | XXX | 1,145,088,702 | 4,170,262,257 |
| 9.5 Totals | 2,841,534,545 | 13,380,141,446 | 12,990,851,367 | 3,526,683,269 | 4,587,848,345 | 37,327,058,972 | 100.0 | XXX | XXX | 24,549,599,924 | 12,777,459,047 |
| 9.6 Line 9.5 as a % of Col. 6 | 7.6 | 35.8 | 34.8 | 9.4 | 12.3 | 100.0 | XXX | XXX | XXX | 65.8 | 34.2 |
| 10. Total Bonds Prior 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 | XXX | XXX | 32,360,961,756 | 77.7 | 21,476,282,967 | 10,884,678,789 |
| 10.2 Residential Mortgage-Backed Securities | 854,980,707 | 1,822,084,389 | 681,707,004 | 267,799,708 | 370,924,590 | XXX | XXX | 3,997,496,398 | 9.6 | 3,683,245,617 | 314,250,781 |
| 10.3 Commercial Mortgage-Backed Securities | 130,825,057 | 730,391,386 | 363,117,910 | 44,074,698 | 421,798,060 | XXX | XXX | 1,690,207,111 | 4.1 | 1,490,435,948 | 199,771,163 |
| 10.4 Other Loan-Backed and Structured Securities | 204,330,751 | 1,100,657,992 | 1,213,520,052 | 312,376,042 | 750,919,279 | XXX | XXX | 3,581,804,116 | 8.6 | 777,437,616 | 2,804,366,500 |
| 10.5 Totals | 3,797,070,914 | 15,515,424,868 | 11,834,608,431 | 4,893,260,674 | 5,590,104,494 | XXX | XXX | 41,630,469,381 | 100.0 | 27,427,402,148 | 14,203,067,233 |
| 10.6 Line 10.5 as a % of Col. 8 | 9.1 | 37.3 | 28.4 | 11.8 | 13.4 | XXX | XXX | 100.0 | XXX | 65.9 | 34.1 |
| 11. Total Publicly Traded Bonds | | | | | | | | | | | |
| 11.1 Issuer Obligations | 874,615,893 | 5,932,945,127 | 7,912,186,674 | 2,025,453,917 | 3,094,834,650 | 19,840,036,261 | 53.2 | 21,476,282,967 | 51.6 | 19,840,036,261 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 588,066,502 | 985,372,394 | 366,045,267 | 201,401,714 | 47,006,007 | 2,187,891,883 | 5.9 | 3,683,245,617 | 8.8 | 2,187,891,883 | XXX |
| 11.3 Commercial Mortgage-Backed Securities | 94,383,069 | 1,119,558,760 | 156,830,276 | | 5,810,973 | 1,376,583,078 | 3.7 | 1,490,435,948 | 3.6 | 1,376,583,078 | XXX |
| 11.4 Other Loan-Backed and Structured Securities | 79,525,089 | 315,851,462 | 210,424,158 | 105,931,930 | 433,356,064 | 1,145,088,702 | 3.1 | 777,437,616 | 1.9 | 1,145,088,702 | XXX |
| 11.5 Totals | 1,636,590,552 | 8,353,727,742 | 8,645,486,376 | 2,332,787,560 | 3,581,007,694 | 24,549,599,924 | 65.8 | 27,427,402,148 | 65.9 | 24,549,599,924 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 6.7 | 34.0 | 35.2 | 9.5 | 14.6 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 4.4 | 22.4 | 23.2 | 6.2 | 9.6 | 65.8 | XXX | XXX | XXX | 65.8 | XXX |
| 12. Total Privately Placed Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 862,329,556 | 3,200,462,123 | 3,025,110,705 | 724,858,301 | 401,967,755 | 8,214,728,440 | 22.0 | 10,884,678,789 | 26.1 | XXX | 8,214,728,440 |
| 12.2 Residential Mortgage-Backed Securities | 52,228,605 | 124,152,461 | 31,004,723 | 13,913,433 | 3,379,098 | 224,678,319 | 0.6 | 314,250,781 | 0.8 | XXX | 224,678,319 |
| 12.3 Commercial Mortgage-Backed Securities | 21,726,838 | 115,136,273 | 30,926,921 | | | 167,790,032 | 0.4 | 199,771,163 | 0.5 | XXX | 167,790,032 |
| 12.4 Other Loan-Backed and Structured Securities | 268,658,995 | 1,586,662,847 | 1,258,322,643 | 455,123,974 | 601,493,798 | 4,170,262,257 | 11.2 | 2,804,366,500 | 6.7 | XXX | 4,170,262,257 |
| 12.5 Totals | 1,204,943,992 | 5,026,413,704 | 4,345,364,992 | 1,193,895,708 | 1,006,840,651 | 12,777,459,047 | 34.2 | 14,203,067,233 | 34.1 | XXX | 12,777,459,047 |
| 12.6 Line 12.5 as a % of Col. 6 | 9.4 | 39.3 | 34.0 | 9.3 | 7.9 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 3.2 | 13.5 | 11.6 | 3.2 | 2.7 | 34.2 | XXX | XXX | XXX | XXX | 34.2 |

# 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 | 33,975,595 | 33,975,595 | | | |
| 2. Cost of short-term investments acquired | 879,240,535 | 879,240,535 | | | |
| 3. Accrual of discount | 17,959 | 17,959 | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | 3,447 | 3,447 | | | |
| 6. Deduct consideration received on disposals | 814,468,762 | 814,468,762 | | | |
| 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) | 98,768,774 | 98,768,774 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 98,768,774 | 98,768,774 | | | |

(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 9, prior year) | | | 229,862,685 |
| 2. | Cost paid/(consideration received) on additions: | | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 60,580,990 | | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | 71,475,555 | | 132,056,545 |
| 3. | Unrealized valuation increase/(decrease): | | | |
| | 3.1 Section 1, Column 17 | (22,764,325) | | |
| | 3.2 Section 2, Column 19 | 12,406,469 | | (10,357,856) |
| 4. | Total gain (loss) on termination recognized, Section 2, Column 22 | | | (158,200,722) |
| 5. | Considerations received/(paid) on terminations, Section 2, Column 15 | | | (83,901,878) |
| 6. | Amortization: | | | |
| | 5.1 Section 1, Column 19 | 9,880,297 | | |
| | 5.2 Section 2, Column 21 | (9,576,035) | | 304,262 |
| 7. | Adjustment to the book/adjusted carrying value of hedged item: | | | |
| | 7.1 Section 1, Column 20 | 1,656,426 | | |
| | 7.2 Section 2, Column 23 | (152,671,001) | | (151,014,576) |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | | |
| | 8.1 Section 1, Column 18 | 4,992,075 | | |
| | 8.2 Section 2, Column 20 | (34,456,196) | | (29,464,121) |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8) | | | 97,088,096 |
| 10. | Deduct nonadmitted assets | | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | | 97,088,096 |

# 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 | (756,943) | | |
| | 3.12 Section 1, Column 15, prior year | 7,330,197 | (8,087,139) | |
| 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 | (756,943) | | |
| | 3.24 Section 1, Column 16, prior year | 7,330,197 | (8,087,139) | (8,087,139) |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | | | |
| 4.1 | Variation margin on terminated contracts during the year (Section 2, Column 16) | | | 18,540,589 |
| 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) | 18,540,589 | 18,540,589 | |
| 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 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC | 3FE | 7,900,000 | 4,907,901 | 2,461,677 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (2,992,099) | (3,470,393) | 19075Q-AA-0 | COBANK, ABC | 1FE | 7,900,000 | 5,932,071 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS | 3FE | 22,100,000 | 13,729,699 | 10,568,435 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (8,370,301) | (9,708,315) | 364731-AA-7 | GANNETT PEAK CLO, A-1A LOANS | 1AM | 22,100,000 | 20,276,750 |
| 260568CM6 | ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV | 3FE | 35,000,000 | 21,743,867 | 7,664,150 | 03/20/2009 | 06/20/2014 | CDS CX4722570 ON ALLSTATE BESPOKE AA | (13,256,133) | (15,375,160) | 85748D-AA-7 | STATE STREET CAP TR IV | 1AM | 35,000,000 | 23,039,310 |
| 742718F#1 | PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO | 1FE | 10,000,000 | 10,130,651 | 10,944,325 | 10/19/2009 | 12/20/2014 | CDS CS2986889 ON PG 100 12/20/2014 | 153,528 | 175,966 | 742718-DM-8 | PROCTER & GAMBLE CO | 1FE | 9,977,122 | 10,768,359 |
| 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 | 20,382,356 | 22,347,578 | 11/05/2009 | 12/20/2014 | CDS CS3009921 ON IBM 100 12/20/2014 | 382,356 | 432,778 | 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | 2FE | 20,000,000 | 21,914,800 |
| 462846B*6 | IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY | 4FE | 2,000,000 | 2,034,163 | 2,655,431 | 12/17/2009 | 12/20/2014 | CDS CS3038086 ON IRMD 500 12/20/2014 | 41,210 | 142,093 | 244199-BD-6 | DEERE & COMPANY | 1FE | 1,992,953 | 2,513,338 |
| 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 | 9,652,863 | 10,394,919 | 12/17/2009 | 12/20/2014 | CDS CS3038094 ON GE-CAPCORP 100 12/20/20 | (199,855) | (340,481) | 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | 1FE | 9,852,718 | 10,735,400 |
| 20825CA*5 | CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK | 1FE | 10,000,000 | 10,000,000 | 7,497,142 | 01/21/2005 | 03/20/2012 | CDS SPS500V67 ON CONOCO PHILLIPS | | (2,858) | 00845W-AD-0 | AGFIRST FARM CREDIT BANK | 1AM | 10,000,000 | 7,500,000 |
| 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 | 5,734,706 | 06/07/2005 | 06/20/2012 | CDS SP1500V82 ON JOHN DEERE CAPITAL CORP | | 3,206 | 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 2AM | 5,000,000 | 5,731,500 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-FHR 2777E PE | 1FE | 29,896,692 | 30,405,458 | 21,408,782 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (10,011,120) | 31394W-M7-0 | FHR 2777E PE | 1 | 30,405,458 | 31,419,902 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1FE | 26,218,308 | 26,218,308 | 16,128,006 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (8,779,387) | Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | 1 | 26,218,308 | 24,907,393 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,885,000 | 23,885,000 | 17,714,857 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (7,998,062) | 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 1FE | 23,885,000 | 25,712,919 |
| 30275#AK7 | MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR | 1FE | 20,000,000 | 20,000,000 | 15,030,572 | 07/19/2007 | 07/20/2017 | CDS CN9297281 ON FTD BASKET | | (6,697,142) | 08773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | 1 | 20,000,000 | 21,727,714 |
| 370334E@9 | GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL ABS | 2FE | 10,000,000 | 10,149,282 | 10,430,230 | 07/22/2005 | 09/20/2012 | CDS SPH300MI8 ON GENERAL MILLS INC | | 27,560 | 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL ABS | 1AM | 10,149,282 | 10,402,670 |
| 548661D*5 | LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS | 2FE | 5,000,000 | 5,222,968 | 5,273,035 | 07/01/2004 | 09/20/2014 | CDS SPI200TT8 ON LOWES COMPANIES | | (21,223) | 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | 1 | 5,222,968 | 5,294,258 |
| 55295*AC2 | MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-GENERAL ELEC CAP CORP | 4FE | 10,000,000 | 10,019,343 | 9,208,493 | 08/02/2007 | 09/20/2012 | CDS CS2211205 ON MBIA INSURANCE CORPORAT | | (1,205,497) | 36962G-5H-3 | GENERAL ELEC CAP CORP | 1FE | 10,019,343 | 10,413,990 |
| 62618#AL4 | CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-HOUSTON TX PUB IMPT REF BABS 2010B | 1FE | 25,000,000 | 25,000,000 | 23,106,613 | 11/07/2008 | 12/20/2017 | CDS CS2275200 ON CITY OF NEW YORK RR40% | | (5,142,637) | 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 2010B | 1FE | 25,000,000 | 28,249,250 |
| 931142H#3 | WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-MICROSOFT CORP | 1FE | 10,000,000 | 10,783,248 | 11,477,440 | 10/19/2009 | 12/20/2014 | CDS CS2986897 ON WAL MART STORES INC | 144,971 | 192,110 | 594918-AJ-3 | MICROSOFT CORP | 1FE | 10,638,277 | 11,285,330 |

# 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 |
| 14911RB*9 | CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC | 1FE | 10,000,000 | 11,504,818 | 12,212,789 | 10/20/2009 | 12/20/2014 | CDS CS2989446 ON CAT-FINSER 100 12/20/20 | | (61,191) | 98385X-AL-0 | XTO ENERGY INC | 1FE | 11,504,818 | 12,273,980 |
| 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 | 10,021,615 | 11,785,036 | 10/23/2009 | 12/20/2014 | CDS CS2994560 ON MMM 100 12/20/2014 | 179,599 | 220,736 | 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | 1FE | 9,842,016 | 11,564,300 |
| 9999999 - Totals | | | | 280,791,540 | 234,044,216 | XXX | XXX | XXX | (23,916,724) | (67,619,016) | XXX | XXX | XXX | 304,708,264 | 301,663,232 |

# 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 | 23 | 279,271,399 | 22 | 280,388,686 | 22 | 267,989,776 | 20 | 275,500,724 | 23 | 279,271,399 |
| 2. Add: Opened or Acquired Transactions | 1 | 29,494,762 | | | 2 | 43,544,320 | 1 | 10,019,343 | 4 | 83,058,426 |
| 3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 2,649,343 | XXX | 2,509,873 | XXX | 2,509,888 | XXX | 13,915,356 | XXX | 21,584,460 |
| 4. Less: Closed or Disposed of Transactions | 2 | 24,444,213 | | | 4 | 38,012,235 | 1 | 10,000,000 | 7 | 72,456,448 |
| 5. Less: Positions Disposed of for Failing Effectiveness Criteria | | | | | | | | | | |
| 6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value | XXX | 6,582,605 | XXX | 14,908,783 | XXX | 531,025 | XXX | 8,643,883 | XXX | 30,666,297 |
| 7. Ending Inventory | 22 | 280,388,686 | 22 | 267,989,776 | 20 | 275,500,724 | 20 | 280,791,540 | 20 | 280,791,540 |

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 | 110,411 | | (1,259) | | | | 8,137,647 | 12/20/2010 |
| 107009 | | NORTH CANTON | OH | | 02/28/1997 | 7.720 | 45,298 | | (517) | | | | 2,984,575 | 12/20/2010 |
| 111001 | | SAN DIEGO | CA | | 04/22/1999 | 6.800 | 610,410 | | 2,915 | | | | 4,478,817 | 12/20/2011 |
| 118038 | | NEW YORK | NY | | 10/02/1998 | 6.750 | 7,391,126 | | (6,747) | | | | 28,473,496 | 09/26/2011 |
| 121281 | | CITY OF INDUSTRY | CA | | 07/09/1998 | 7.100 | 1,058,171 | | | | | | 8,670,950 | 12/02/2011 |
| 121347 | | BUTLER | PA | | 07/29/1994 | 8.930 | 3,835,949 | | 53 | | | | 19,638,344 | 03/24/2011 |
| 121361 | | BUTLER | PA | | 09/30/1994 | 9.125 | 535,204 | | | | | | 3,465,406 | 09/28/2010 |
| 121374 | | WILMETTE | IL | | 05/15/1995 | 9.600 | 8,647,366 | | (2,554) | | | | 35,594,684 | 08/30/2011 |
| 121485 | | SALT LAKE CITY | UT | | 07/22/1996 | 7.875 | 1,438,083 | | (8,472) | | | | 4,412,459 | 09/28/2010 |
| 121489 | | LOS ANGELES | CA | | 07/18/1996 | 8.220 | 992,619 | | (2,416) | | | | 7,732,658 | 12/20/2010 |
| 121493 | | PHOENIX | AZ | | 08/07/1996 | 8.000 | 771,346 | | | | | | 2,117,223 | 09/26/2011 |
| 121507 | | SAN DIEGO | CA | | 12/02/1996 | 8.625 | 18,718 | | | | | | 3,964,264 | 12/20/2010 |
| 121544 | | SEATTLE | WA | | 09/05/1997 | 8.500 | 374,343 | | (649) | | | | 8,536,116 | 12/02/2011 |
| 121557 | | HAUPPAUGE | NY | | 09/30/1997 | 8.180 | 1,006,785 | | 1,381 | | | | 5,099,774 | 12/20/2010 |
| 121560 | | SHELTON | CT | | 09/11/1997 | 7.710 | 353,729 | | 589 | | | | 7,352,951 | 12/20/2010 |
| 121562 | | KANSAS CITY | MO | | 09/18/1997 | 7.630 | 198,559 | | 838 | | | | 2,611,551 | 12/20/2010 |
| 121563 | | CARROLLTON | TX | | 10/06/1997 | 7.540 | 9,910,739 | | | | | | 20,356,404 | 09/26/2011 |
| 121581 | | LAS VEGAS | NV | | 12/16/1999 | 8.040 | 10,817,498 | | | | | | 19,718,038 | 12/20/2011 |
| 121583 | | LINCOLNSHIRE | IL | | 12/15/1997 | 7.330 | 2,187,850 | | (3,254) | | | | 6,669,001 | 09/26/2011 |
| 121594 | | O'HARA TOWNSHIP | PA | | 01/27/1998 | 7.530 | 2,364,186 | | (7,317) | | | | 6,684,558 | 08/30/2011 |
| 121599 | | YORK | SC | | 06/03/1998 | 7.100 | 1,607,424 | | (65) | | | | 3,793,077 | 08/30/2011 |
| 121600 | | GREENWOOD VILLAGE | CO | | 03/26/1998 | 7.000 | 315,425 | | (455) | | | | 3,989,587 | 02/28/2011 |
| 121607 | | CHARLOTTE | NC | | 06/04/1998 | 6.780 | 254,640 | | 195 | | | | 3,066,973 | 06/09/2011 |
| 121609 | | GARDENA | CA | | 04/08/1998 | 7.150 | 896,601 | | (664) | | | | 3,887,319 | 12/02/2011 |
| 121611 | | BURLINGTON | MA | | 04/27/1998 | 7.000 | 435,368 | | (150) | | | | 3,942,319 | 12/02/2011 |
| 121623 | | SEATTLE | WA | | 05/29/1998 | 7.180 | 784,664 | | 5,353 | | | | 5,548,094 | 12/02/2011 |
| 121652 | | LOMBARD | IL | | 10/14/1998 | 6.780 | 1,766,528 | | (713) | | | | 5,056,882 | 09/26/2011 |
| 121656 | | IRWINDALE | CA | | 09/15/1998 | 6.860 | 2,698,206 | | (1,387) | | | | 11,263,788 | 12/02/2011 |
| 121658 | | RANCHO CUCAMONGA | CA | | 12/29/1998 | 7.010 | 3,086,533 | | 565 | | | | 10,709,417 | 12/02/2011 |
| 121659 | | IRWINDALE | CA | | 09/15/1998 | 6.940 | 2,717,859 | | 47 | | | | 10,822,398 | 12/02/2011 |
| 121665 | | FT. COLLINS | CO | | 08/27/1998 | 6.670 | 824,047 | | (46) | | | | 2,354,104 | 08/30/2011 |
| 121688 | | SAN DIEGO | CA | | 03/01/1999 | 7.150 | 1,950,857 | | | | | | 5,106,740 | 12/20/2011 |
| 121697 | | ALEXANDRIA | VA | | 03/30/1999 | 7.125 | 4,278,969 | | 940 | | | | 34,366,232 | 12/20/2010 |
| 121709 | | PITTSBURGH | PA | | 04/01/1999 | 6.950 | 4,139,913 | | (4,197) | | | | 31,087,184 | 06/23/2011 |
| 121713 | | KENT | WA | | 03/25/1999 | 6.750 | 748,523 | | 3,813 | | | | 6,906,223 | 12/02/2011 |
| 121714 | | GREENVILLE | SC | | 04/27/1999 | 7.100 | 1,096,520 | | 91,075 | | | | 2,090,174 | 12/20/2011 |
| 121715 | | CHARLOTTE | NC | | 04/15/1999 | 7.120 | 1,016,541 | | 83 | | | | 2,821,183 | 08/30/2011 |
| 121734 | | PITTSBURGH | PA | | 06/30/1999 | 7.330 | 3,550,394 | | | | | | 8,921,504 | 09/28/2010 |
| 121753 | | RANCHO CORDOVA | CA | | 09/03/1999 | 7.790 | 1,276,797 | | 2,856 | | | | 5,894,554 | 09/26/2011 |
| 121754 | | RANCHO CORDOVA | CA | | 09/02/1999 | 7.790 | 950,651 | | | | | | 6,780,426 | 02/28/2011 |
| 121755 | | NEWARK | NJ | | 09/30/1999 | 7.440 | 4,434,578 | | 776 | | | | 12,247,559 | 06/09/2011 |
| 121759 | | MINNEAPOLIS | MN | | 11/09/1999 | 7.940 | 7,258,983 | | 1,157 | | | | 9,626,863 | 12/20/2011 |
| 121765 | | LOS ANGELES | CA | | 11/10/1999 | 8.260 | 827,290 | | (359) | | | | 2,472,621 | 12/02/2011 |
| 121766 | | CARSON | CA | | 11/10/1999 | 8.260 | 1,200,459 | | (515) | | | | 3,711,057 | 12/02/2011 |
| 121785 | | ALPHARETTA | GA | | 12/22/1999 | 8.000 | 1,962,516 | | 846 | | | | 5,065,753 | 08/30/2011 |
| 121795 | | ROCK HILL | SC | | 02/18/2000 | 7.750 | 258,408 | | | | | | 3,285,217 | 08/30/2011 |
| 121825 | | SAN DIEGO | CA | | 03/27/2000 | 8.250 | 1,964,283 | | (1,031) | | | | 11,045,256 | 09/26/2011 |
| 121838 | | EL PASO | TX | | 04/25/2000 | 8.350 | 498,086 | | 2,643 | | | | 1,968,943 | 12/02/2011 |
| 121843 | | FAIRFAX | VA | | 05/31/2000 | 8.330 | 9,876,925 | | 10,613 | | | | 24,157,445 | 12/20/2011 |
| 121845 | | LOWELL | MA | | 09/29/2000 | 7.970 | 1,370,296 | | (5,185) | | | | 4,127,624 | 08/30/2011 |
| 121874 | | PALO ALTO | CA | | 07/21/2000 | 8.540 | 910,831 | | | | | | 6,432,034 | 12/02/2011 |
| 121876 | | ALEXANDRIA | VA | | 08/22/2000 | 8.430 | 6,292,626 | | (2,554) | | | | 12,845,942 | 12/20/2011 |
| 121891 | | PINELLAS PARK | FL | | 10/05/2000 | 8.130 | 3,058,560 | | | | | | 3,975,561 | 12/20/2011 |
| 121897 | | COLUMBIA | MD | | 12/05/2000 | 7.950 | 8,581,387 | | (454) | | | | 20,124,828 | 06/23/2011 |
| 121898 | | COLUMBIA | SC | | 10/31/2000 | 7.960 | 2,714,880 | | (896) | | | | 5,697,037 | 06/23/2011 |
| 121900 | | PORT ORCHARD | WA | | 10/04/2000 | 8.130 | 3,495,088 | | | | | | 6,584,205 | 12/20/2010 |
| 121911 | | BRAINTREE | MA | | 12/28/2000 | 7.930 | 12,472,578 | | | | | | 21,070,712 | 09/26/2011 |
| 121931 | | SAN MARCOS | CA | | 01/05/2001 | 8.110 | 3,694,141 | | | | | | 3,746,119 | 12/20/2011 |
| 121945 | | FT COLLINS | CO | | 01/24/2001 | 7.800 | 1,956,207 | | (179) | | | | 7,007,047 | 09/26/2011 |
| 121946 | | BAINBRIDGE ISLAND | WA | | 03/14/2001 | 7.600 | 7,146,785 | | | | | | 19,579,114 | 08/30/2011 |
| 121959 | | WARREN | OH | | 05/04/2001 | 7.800 | 1,380,019 | | (254) | | | | 3,515,176 | 08/30/2011 |
| 121977 | | IRVING | TX | | 03/16/2001 | 7.750 | 1,727,555 | | | | | | 4,267,198 | 12/20/2011 |

# 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 |
| 121987 | | DES MOINES | IA | | 05/23/2001 | 7.320 | 1,849,144 | | | | | | 3,833,851 | 12/02/2011 |
| 122019 | | GARDENDALE | AL | | 12/11/2001 | 7.410 | 2,007,519 | | | | | | 4,336,950 | 08/30/2011 |
| 122077 | | NASHVILLE | TN | | 09/04/2001 | 7.380 | 2,740,401 | | | | | | 6,614,223 | 12/02/2011 |
| 122090 | | ROSCOE | IL | | 11/16/2001 | 7.430 | 1,609,040 | | | | | | 3,369,136 | 12/02/2011 |
| 122091 | | APPLETON | WI | | 11/20/2001 | 7.430 | 2,033,116 | | | | | | 4,414,239 | 12/02/2011 |
| 122092 | | BELOIT | WI | | 11/16/2001 | 7.430 | 2,036,324 | | | | | | 4,198,741 | 08/30/2011 |
| 122093 | | GREEN BAY | WI | | 11/16/2001 | 7.430 | 1,972,186 | | | | | | 4,391,316 | 12/02/2011 |
| 122106 | | FOUNTAIN VALLEY | CA | | 12/21/2001 | 7.170 | 8,915,672 | | | | | | 15,834,991 | 09/26/2011 |
| 122112 | | SHAKOPEE | MN | | 12/20/2001 | 7.250 | 2,080,952 | | | | | | 4,195,665 | 12/02/2011 |
| 122113 | | SHEBOYGAN | WI | | 12/20/2001 | 7.250 | 2,064,974 | | | | | | 4,079,307 | 12/02/2011 |
| 122132 | | DREXEL HILL | PA | | 02/01/2002 | 6.140 | 110,873 | | | | | | 11,899,041 | 08/30/2011 |
| 122159 | | CANTON | OH | | 08/01/2002 | 8.180 | 6,139,824 | | | | | | 5,895,830 | 12/20/2011 |
| 122171 | | PHILADELPHIA | PA | | 05/30/2002 | 6.580 | 9,179,259 | | | | | | 27,647,187 | 06/23/2011 |
| 122173 | | BALTIMORE | MD | | 08/29/2002 | 7.310 | 4,601,940 | | | | | | 9,270,291 | 12/20/2011 |
| 122183 | | PURCHASE | NY | | 08/16/2002 | 7.230 | 6,902,971 | | | | (848,002) | | 13,686,281 | 12/20/2011 |
| 122197 | | FLORHAM PARK | NJ | | 12/16/2002 | 5.850 | 4,704,948 | | | | | | 14,688,587 | 12/20/2010 |
| 122198 | | CHATAM | NJ | | 12/16/2002 | 5.850 | 7,907,474 | | | | | | 25,969,602 | 03/24/2011 |
| 122199 | | GARWOOD | NJ | | 12/16/2002 | 5.850 | 4,942,170 | | | | | | 13,677,911 | 06/09/2011 |
| 122200 | | STIRLING | NJ | | 12/16/2002 | 5.850 | 4,309,573 | | | | | | 10,681,301 | 12/20/2010 |
| 122205 | | MINNETONKA | MN | | 12/23/2002 | 6.070 | 4,309,753 | | 20,381 | | | | 8,250,156 | 09/26/2011 |
| 122207 | | STERLING HEIGHTS | MI | | 03/31/2003 | 5.900 | 7,464,137 | | | | | | 11,142,235 | 09/26/2011 |
| 122217 | | SAN DIMAS | CA | | 10/31/2002 | 5.930 | 4,600,000 | | | | | | 15,384,920 | 02/28/2011 |
| 122218 | | EL PASO | TX | | 10/10/2002 | 5.340 | 334,674 | | | | | | 3,168,904 | 12/02/2011 |
| 122223 | | EDINA | MN | | 12/18/2002 | 5.750 | 2,036,159 | | | | | | 8,668,843 | 08/30/2011 |
| 122224 | | HOLLAND | MI | | 11/27/2002 | 5.570 | 2,407,510 | | | | | | 4,657,427 | 09/26/2011 |
| 122226 | | GREAT NECK | NY | | 12/10/2002 | 5.250 | 4,211,391 | | | | | | 8,789,348 | 09/26/2011 |
| 122227 | | GREAT NECK | NY | | 12/19/2002 | 5.100 | 17,367,474 | | | | | | 51,194,196 | 08/30/2011 |
| 122250 | | AUBURN | WA | | 02/04/2003 | 5.410 | 5,125,727 | | | | | | 14,435,316 | 12/20/2011 |
| 122252 | | ONTARIO | CA | | 04/24/2003 | 5.960 | 3,382,543 | | | | | | 5,924,039 | 12/20/2011 |
| 122259 | | METTAWA | IL | | 03/06/2003 | 5.120 | 2,469,174 | | | | | | 18,960,602 | 08/30/2011 |
| 122262 | | FONTANA | CA | | 03/25/2003 | 5.360 | 14,491,877 | | 4,471 | | | | 38,959,304 | 12/02/2011 |
| 122267 | | HAYWARD | CA | | 03/31/2003 | 5.560 | 22,156,103 | | | | | | 45,191,987 | 09/26/2011 |
| 122276 | | COLUMBIA | SC | | 05/29/2003 | 4.860 | 4,451,036 | | | | | | 8,734,205 | 09/26/2011 |
| 122282 | | SHIRLEY | NY | | 08/08/2003 | 6.900 | 9,938,950 | | | | | | 27,479,673 | 06/23/2011 |
| 122287 | | STOCKTON | CA | | 02/04/2004 | 6.020 | 5,890,227 | | | | | | 13,094,487 | 12/20/2011 |
| 122290 | | NAPLES | FL | | 09/29/2003 | 5.560 | 2,904,700 | | | | | | 5,026,288 | 12/02/2011 |
| 122293 | | BUFFALO | NY | | 11/25/2003 | 5.600 | 7,332,705 | | | | | | 10,651,444 | 09/26/2011 |
| 122295 | | DRAPER | UT | | 09/04/2003 | 5.050 | 3,899,566 | | | | | | 8,542,028 | 06/23/2011 |
| 122296 | | SALT LAKE CITY | UT | | 09/04/2003 | 5.050 | 3,728,463 | | | | | | 7,341,165 | 06/23/2011 |
| 122297 | | SALT LAKE CITY | UT | | 09/04/2003 | 5.050 | 2,132,825 | | | | | | 4,376,333 | 06/23/2011 |
| 122298 | | CHICAGO | IL | | 07/31/2003 | 5.255 | 11,966,194 | | | | | | 14,994,300 | 09/26/2011 |
| 122305 | | CERRITOS | CA | | 10/29/2003 | 5.500 | 1,620,578 | | | | | | 4,491,207 | 12/02/2011 |
| 122307 | | HENDERSON | NV | | 07/01/2003 | 5.910 | 2,633,444 | | 2,608 | | | | 5,304,198 | 12/20/2010 |
| 122314 | | ANAHEIM HILLS | CA | | 09/16/2003 | 4.600 | 24,000,000 | | | | | | 64,297,476 | 12/02/2011 |
| 122316 | | SAN DIEGO | CA | | 11/06/2003 | 6.360 | 2,074,410 | | | | | | 5,434,816 | 12/20/2011 |
| 122323 | | BATAVIA | IL | | 10/09/2003 | 5.380 | 13,405,383 | | | | | | 11,696,863 | 12/20/2011 |
| 122324 | | SAN MARCOS | CA | | 12/09/2003 | 5.570 | 5,389,080 | | | | | | 8,478,536 | 12/02/2011 |
| 122337 | | DALLAS | TX | | 08/15/2003 | 4.850 | 940,000 | | | | | | 2,332,261 | 08/30/2011 |
| 122338 | | FARMERS BRANCH | TX | | 08/15/2003 | 4.850 | 920,000 | | | | | | 2,737,090 | 12/02/2011 |
| 122362 | | MURFREESBORO | TN | | 02/13/2004 | 6.150 | 2,535,033 | | | | | | 6,104,678 | 08/30/2011 |
| 122369 | | AUSTIN | TX | | 11/24/2003 | 5.970 | 14,387,871 | | | | | | 24,367,692 | 08/30/2011 |
| 122370 | | GLENDALE | WI | | 12/12/2003 | 6.430 | 17,309,965 | | | | | | 25,282,270 | 09/26/2011 |
| 122374 | | HAMDEN | CT | | 02/17/2004 | 5.300 | 7,833,843 | | 26,551 | | | | 32,845,680 | 12/02/2011 |
| 122376 | | HOUSTON | TX | | 12/03/2003 | 5.740 | 3,863,047 | | | | | | 5,977,997 | 12/02/2011 |
| 122378 | | EDISON | NJ | | 01/14/2004 | 5.270 | 7,315,539 | | | | | | 20,017,148 | 09/26/2011 |
| 122387 | | COLUMBUS | OH | | 02/20/2004 | 5.380 | 6,299,690 | | 5,472 | | | | 8,467,853 | 08/30/2011 |
| 122389 | | DARIEN | CT | | 03/17/2004 | 5.600 | 3,673,651 | | | | | | 11,878,276 | 12/20/2010 |
| 122394 | | CHEEKTOWAGA | NY | | 03/18/2004 | 4.850 | 4,079,927 | | | | | | 16,026,515 | 08/30/2011 |
| 122401 | | LOS ANGELES | CA | | 03/01/2004 | 5.610 | 3,399,288 | | (50,996) | | | | 5,504,603 | 06/23/2011 |
| 122405 | | SAN DIEGO | CA | | 06/21/2004 | 5.310 | 4,417,136 | | | | | | 13,147,139 | 09/26/2011 |
| 122410 | | PITTSBURGH | PA | | 03/15/2004 | 5.250 | 31,826,135 | | 38,175 | | | | 55,951,988 | 06/23/2011 |
| 122415 | | MENTOR | OH | | 05/11/2004 | 4.970 | 10,066,618 | | (105,826) | | | | 15,987,555 | 06/09/2011 |

# 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 |
| 122416 | | RENO | NV | | 04/15/2004 | 5.080 | 23,447,533 | | 22,634 | 4,135,568 | (462,945) | | 23,302,193 | 12/20/2011 |
| 122417 | | HARRISBURG | PA | | 04/15/2004 | 5.080 | 22,486,627 | | 21,589 | 3,965,736 | (443,959) | | 22,347,306 | 12/20/2011 |
| 122418 | | LAS VEGAS | NV | | 04/15/2004 | 5.080 | 13,862,448 | | 61,056 | 2,241,271 | (273,699) | | 13,776,518 | 12/20/2011 |
| 122420 | | GREENVALE | NY | | 04/08/2004 | 5.280 | 8,396,791 | | (17,039) | | | | 24,403,118 | 08/30/2011 |
| 122422 | | PHOENIXVILLE | PA | | 05/28/2004 | 5.100 | 9,782,778 | | (187,888) | | 811,493 | | 19,467,222 | 09/26/2011 |
| 122423 | | WHITESTONE | NY | | 06/09/2004 | 5.240 | 3,346,376 | | | | | | 10,196,800 | 09/28/2010 |
| 122424 | | TUSTIN | CA | | 03/31/2004 | 5.630 | 19,383,716 | | 28,548 | | | | 21,727,542 | 12/20/2011 |
| 122425 | | PALM HARBOR | FL | | 04/30/2004 | 5.280 | 11,483,875 | | | | | | 16,150,146 | 12/20/2011 |
| 122430 | | FREEHOLD | NJ | | 09/21/2004 | 5.390 | 4,766,414 | | | | | | 15,819,180 | 08/30/2011 |
| 122431 | | BUTLER | PA | | 05/14/2004 | 6.500 | 3,058,149 | | (318) | | | | 13,088,425 | 03/24/2011 |
| 122435 | | PLEASANTON | CA | | 05/03/2004 | 5.080 | 12,538,865 | | | | | | 22,587,214 | 06/23/2011 |
| 122437 | | CLAYTON | MO | | 06/09/2004 | 4.750 | 6,943,492 | | (59,377) | | 269,447 | | 11,456,972 | 03/24/2011 |
| 122441 | | PHOENIX | AZ | | 06/15/2004 | 4.810 | 22,196,109 | | (143,474) | | | | 31,857,866 | 06/23/2011 |
| 122444 | | LAS VEGAS | NV | | 05/27/2004 | 4.810 | 3,721,488 | | | | | | 4,735,616 | 09/26/2011 |
| 122447 | | TEMPE | AZ | | 06/15/2004 | 4.810 | 3,468,955 | | | | | | 5,951,968 | 09/26/2011 |
| 122451 | | MURRIETA | CA | | 06/28/2004 | 5.030 | 6,651,834 | | | | | | 11,195,983 | 06/23/2011 |
| 122452 | | TEMPE | AZ | | 05/27/2004 | 5.010 | 9,970,926 | | | | | | 10,337,158 | 09/26/2011 |
| 122453 | | ALEXANDRIA | VA | | 05/25/2004 | 6.210 | 2,552,958 | | (26,437) | | | | 5,175,065 | 12/20/2011 |
| 122454 | | HOUSTON | TX | | 05/19/2004 | 5.180 | 6,396,538 | | (17,330) | | 231,124 | | 10,454,149 | 12/20/2011 |
| 122456 | | OCEAN | NJ | | 12/21/2004 | 5.230 | 12,219,553 | | | | | | 34,906,456 | 12/20/2011 |
| 122457 | | RED BANK | NJ | | 04/29/2005 | 5.290 | 4,669,584 | | | | | | 12,570,146 | 08/30/2011 |
| 122458 | | SEA GIRT | NJ | | 06/24/2004 | 5.460 | 12,615,038 | | 14,047 | | 231,534 | | 23,051,406 | 06/23/2011 |
| 122459 | | DREXEL HILL | PA | | 06/11/2004 | 5.160 | 72,693 | | | | | | 7,814,101 | 08/30/2011 |
| 122462 | | NAPERVILLE | IL | | 05/27/2004 | 5.140 | 14,412,365 | | (59,277) | | 593,947 | | 28,819,783 | 12/02/2011 |
| 122466 | | STERLING | VA | | 07/01/2004 | 5.620 | 13,996,056 | | 3,611 | | | | 25,095,116 | 09/26/2011 |
| 122469 | | NORTH BRANCH | MN | | 07/26/2004 | 5.620 | 3,205,729 | | 17,004 | | | | 4,231,352 | 09/26/2011 |
| 122480 | | ALLENTOWN | PA | | 07/01/2004 | 6.150 | 11,375,886 | | | | | | 18,284,960 | 06/23/2011 |
| 122506 | | SEWICKLEY | PA | | 01/14/2005 | 6.600 | 3,448,723 | | | | | | 7,102,058 | 12/20/2011 |
| 122509 | | DENVER | CO | | 10/15/2004 | 6.020 | 7,696,339 | | 22,250 | | | | 10,595,816 | 06/23/2011 |
| 122510 | | DENVER | CO | | 02/01/2005 | 6.160 | 32,801,745 | | 65,867 | | | | 45,019,077 | 06/23/2011 |
| 122537 | | PALM SPRINGS | CA | | 04/01/2005 | 6.410 | 6,922,148 | | | | | | 7,567,777 | 12/02/2011 |
| 122544 | | EDEN PRAIRE | MN | | 11/30/2004 | 5.390 | 13,919,692 | | (5,237) | | 385,813 | | 14,786,589 | 06/23/2011 |
| 122545 | | STAMFORD | CT | | 11/22/2005 | 5.630 | 12,103,255 | | | | | | 35,645,420 | 09/26/2011 |
| 122547 | | VIRGINIA BEACH | VA | | 08/01/2005 | 5.630 | 15,346,618 | | | | | | 22,840,682 | 12/20/2011 |
| 122554 | | ROCKVILLE | MD | | 02/18/2005 | 5.690 | 6,041,097 | | 37,533 | | | | 18,535,536 | 12/20/2011 |
| 122555 | | ROCKVILLE | MD | | 02/18/2005 | 5.890 | 6,835,646 | | | | | | 12,984,329 | 06/23/2011 |
| 122556 | | CHICAGO | IL | | 01/21/2005 | 5.630 | 6,893,387 | | | | | | 9,498,381 | 12/20/2011 |
| 122560 | | KENOSHA | WI | | 01/26/2005 | 5.470 | 4,663,179 | | | | | | 6,868,772 | 12/20/2011 |
| 122568 | | COLUMBUS | OH | | 04/28/2005 | 5.490 | 8,855,462 | | 79,027 | | | | 8,699,240 | 09/26/2011 |
| 122569 | | ONTARIO | CA | | 03/31/2005 | 5.570 | 6,179,774 | | 6,190 | | (50,228) | | 9,847,388 | 09/26/2011 |
| 122575 | | DENVER | CO | | 02/22/2005 | 5.290 | 7,843,379 | | 118,389 | | | | 7,962,139 | 09/26/2011 |
| 122581 | | SAN DIEGO | CA | | 04/15/2005 | 5.740 | 6,165,019 | | | | | | 15,667,361 | 12/02/2011 |
| 122586 | | FEDERAL WAY | WA | | 04/22/2005 | 5.620 | 6,509,043 | | | | | | 9,176,943 | 09/26/2011 |
| 122594 | | WESTMONT | IL | | 03/04/2005 | 5.230 | 6,760,874 | | | | | | 6,645,971 | 09/26/2011 |
| 122596 | | WASHINGTON | DC | | 06/02/2005 | 5.770 | 91,363,547 | | (567,570) | | | | 192,336,166 | 06/23/2011 |
| 122597 | | WASHINGTON | DC | | 06/02/2005 | 5.770 | 51,349,436 | | (228,409) | | 3,699,134 | | 101,722,525 | 06/23/2011 |
| 122600 | | CHICAGO | IL | | 03/31/2005 | 4.900 | 11,983,083 | | 147,010 | | | | 20,650,429 | 08/30/2011 |
| 122603 | | RICHARDSON | TX | | 04/29/2005 | 5.860 | 5,010,082 | | 230,991 | | | | 4,926,205 | 12/20/2011 |
| 122610 | | COON RAPIDS | MN | | 08/05/2005 | 5.190 | 9,850,000 | | | | | | 28,752,792 | 06/23/2011 |
| 122611 | | MINNEAPOLIS | MN | | 08/05/2005 | 5.190 | 16,259,376 | | (513,823) | | 973,199 | | 36,613,832 | 12/20/2011 |
| 122613 | | ST. LOUIS PARK | MN | | 08/05/2005 | 5.190 | 6,449,317 | | 72,100 | | | | 13,975,230 | 09/26/2011 |
| 122615 | | COSTA MESA | CA | | 05/31/2005 | 5.610 | 6,082,417 | | (109,514) | | 612,615 | | 9,404,414 | 06/23/2011 |
| 122616 | | ELGIN | IL | | 05/26/2005 | 5.210 | 8,200,000 | | | | | | 10,405,995 | 12/20/2011 |
| 122618 | | GREENSBORO | NC | | 08/02/2005 | 5.380 | 10,786,725 | | | | | | 15,134,958 | 09/26/2011 |
| 122621 | | MAHWAH | NJ | | 06/17/2005 | 5.850 | 6,408,911 | | (68,876) | | | | 7,053,860 | 09/26/2011 |
| 122632 | | CHULA VISTA | CA | | 07/25/2005 | 5.160 | 6,823,975 | | | | | | 13,998,958 | 12/02/2011 |
| 122634 | | PARK CITY | IL | | 09/06/2005 | 5.320 | 4,976,204 | | | | | | 6,976,921 | 12/20/2011 |
| 122635 | | LAS VEGAS | NV | | 08/10/2005 | 5.320 | 6,106,708 | | | | | | 8,443,446 | 12/20/2011 |
| 122640 | | FREEHOLD | NJ | | 07/25/2005 | 5.230 | 7,477,485 | | | | | | 20,467,168 | 08/30/2011 |
| 122643 | | WILLIAMSBURG | VA | | 01/19/2006 | 5.430 | 7,387,611 | | | | | | 12,292,366 | 09/26/2011 |
| 122645 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 20,531,827 | | (522,972) | | 1,042,039 | | 21,469,992 | 12/20/2011 |
| 122646 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 6,755,484 | | 100,707 | | | | 7,340,168 | 12/20/2011 |

# 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 |
| 122647 | | NEWTOWN SQUARE | PA | | 08/22/2005 | 5.120 | 2,307,356 | | | | | | 2,477,306 | 12/20/2011 |
| 122657 | | SACRAMENTO | CA | | 09/08/2005 | 5.070 | 25,491,417 | | 78,598 | | | | 30,466,369 | 12/20/2011 |
| 122659 | | WEST HENRIETTA | NY | | 03/07/2006 | 5.390 | 8,155,598 | | | | | | 11,998,509 | 06/23/2011 |
| 122660 | | JACKSONVILLE | FL | | 08/22/2005 | 4.870 | 36,369,132 | | (236,084) | | 470,542 | | 52,643,248 | 12/20/2011 |
| 122663 | | ARLINGTON HEIGHTS | IL | | 07/20/2005 | 5.070 | 6,800,000 | | 25,000 | | (25,000) | | 6,792,800 | 12/20/2011 |
| 122666 | | HOUSTON | TX | | 11/30/2006 | 1.896 | 6,361,372 | | | | | | 49,369,744 | 12/20/2011 |
| 122671 | | FREMONT | CA | | 09/23/2005 | 5.130 | 18,626,564 | | 25,629 | | | | 26,548,608 | 06/23/2011 |
| 122672 | | WILLOWBROOK | IL | | 09/20/2005 | 4.960 | 27,469,328 | | 37,801 | | | | 44,731,091 | 09/26/2011 |
| 122673 | | ADDISON | TX | | 10/17/2005 | 5.580 | 6,499,643 | | | | | | 9,043,830 | 06/23/2011 |
| 122675 | | LOUISVILLE | KY | | 05/24/2006 | 5.790 | 9,108,542 | | | | | | 15,016,787 | 12/20/2011 |
| 122678 | | HERNDON | VA | | 11/01/2005 | 5.360 | 5,609,843 | | | | | | 10,274,514 | 12/20/2011 |
| 122679 | | OAK BROOK | IL | | 02/23/2006 | 5.460 | 8,000,000 | | | | | | 11,299,505 | 12/20/2011 |
| 122680 | | LAKEVILLE | MN | | 11/15/2005 | 5.480 | 14,057,334 | | | | | | 22,476,482 | 08/30/2011 |
| 122684 | | BLUE SPRINGS | MO | | 10/14/2005 | 5.570 | 9,783,489 | | | | | | 12,313,400 | 09/26/2011 |
| 122685 | | CHICAGO | IL | | 09/28/2005 | 5.400 | 7,810,719 | | 53,983 | | | | 13,216,275 | 08/30/2011 |
| 122687 | | MELVILLE | NY | | 11/30/2005 | 5.180 | 9,923,253 | | | | | | 18,770,126 | 12/20/2011 |
| 122694 | | DAVENPORT | IA | | 12/22/2005 | 5.510 | 11,084,199 | | | | | | 12,527,511 | 09/26/2011 |
| 122697 | | ST. LOUIS | MO | | 12/08/2005 | 4.910 | 5,585,594 | | | | | | 12,925,934 | 08/30/2011 |
| 122698 | | DOWERS GROVE | IL | | 11/29/2005 | 5.270 | 12,500,000 | | | | | | 22,256,704 | 09/26/2011 |
| 122700 | | FAIRFAX | VA | | 11/23/2005 | 5.570 | 12,912,808 | | | | | | 22,387,134 | 12/20/2011 |
| 122702 | | SANTA CLARA | CA | | 10/11/2005 | 5.140 | 49,160,292 | | | | | | 79,964,210 | 12/02/2011 |
| 122705 | | ST. CHARLES | IL | | 12/13/2005 | 5.270 | 7,000,000 | | | | | | 12,534,272 | 06/23/2011 |
| 122712 | | CHICAGO | IL | | 12/08/2005 | 5.540 | 6,527,095 | | | | | | 14,424,133 | 09/26/2011 |
| 122713 | | SAN FRANCISCO | CA | | 11/30/2005 | 5.620 | 27,500,000 | | | | | | 32,446,039 | 12/20/2011 |
| 122714 | | INDIO | CA | | 11/30/2005 | 5.560 | 5,215,181 | | (409) | 1,588,276 | (184,910) | | 5,929,448 | 12/20/2011 |
| 122715 | | TUALATIN | OR | | 11/15/2006 | 5.760 | 13,529,732 | | | | | | 19,919,182 | 09/26/2011 |
| 122718 | | LOS ANGELES | CA | | 12/14/2005 | 5.630 | 5,230,131 | | | | | | 12,681,997 | 12/02/2011 |
| 122720 | | NAPERVILLE | IL | | 12/21/2005 | 5.440 | 11,797,864 | | | | | | 15,866,774 | 09/26/2011 |
| 122722 | | SALT LAKE CITY | UT | | 03/23/2006 | 5.890 | 27,277,342 | | | | | | 35,280,444 | 03/24/2011 |
| 122759 | | CHANDLER | AZ | | 02/08/2006 | 5.920 | 24,096,238 | | (435,427) | | 2,668,637 | | 27,141,610 | 09/26/2011 |
| 122764 | | BALTIMORE | MD | | 01/20/2006 | 6.100 | 2,322,852 | | | | | | 4,680,533 | 12/20/2011 |
| 122765 | | MORENO VALLEY | CA | | 05/04/2006 | 5.710 | 11,439,366 | | | | | | 16,972,182 | 09/26/2011 |
| 122766 | | NORCROSS | GA | | 02/14/2006 | 5.570 | 14,616,478 | | (169,950) | | | | 20,601,430 | 09/26/2011 |
| 122776 | | LOS ANGELES | CA | | 03/28/2006 | 5.840 | 41,457,030 | | (626,960) | | | | 85,679,360 | 06/23/2011 |
| 122779 | | MIDDLETOWN | NJ | | 11/29/2006 | 5.860 | 1,656,712 | | | | | | 2,889,429 | 08/30/2011 |
| 122782 | | NEW YORK | NY | | 01/05/2006 | 5.505 | 23,990,882 | | | | | | 53,119,232 | 12/20/2011 |
| 122784 | | TULSA | OK | | 02/23/2006 | 5.310 | 10,800,000 | | | | | | 18,165,002 | 08/30/2011 |
| 122787 | | GREAT NECK | NY | | 05/17/2006 | 6.600 | 2,239,328 | | | | | | 4,656,978 | 09/26/2011 |
| 122789 | | SACRAMENTO | CA | | 04/17/2006 | 5.990 | 5,568,874 | | | | | | 9,399,427 | 12/20/2011 |
| 122791 | | FREEHOLD | NJ | | 05/01/2006 | 5.670 | 4,938,754 | | | | | | 13,227,471 | 09/26/2011 |
| 122795 | | SHIREMANSTOWN | PA | | 05/15/2006 | 5.770 | 5,972,868 | | | | | | 5,083,305 | 12/20/2011 |
| 122808 | | STOCKBRIDGE | GA | | 11/02/2006 | 5.700 | 4,521,055 | | (2,504) | 738,757 | (50,445) | | 4,571,500 | 12/20/2011 |
| 122809 | | ASHEVILLE | NC | | 07/27/2006 | 1.020 | 4,479,039 | | | | | | 8,945,849 | 08/30/2011 |
| 122812 | | WOODINVILLE | WA | | 06/07/2006 | 6.440 | 8,001,424 | | 517,582 | | | | 12,782,346 | 12/20/2011 |
| 122817 | | DENVER | CO | | 06/01/2006 | 5.040 | 6,224,178 | | 1,714 | | (26,350) | | 9,705,036 | 06/23/2011 |
| 122818 | | CHICO | CA | | 05/19/2006 | 6.110 | 9,570,923 | | | | | | 9,480,681 | 12/20/2011 |
| 122821 | | PLYMOUTH | MN | | 06/29/2006 | 6.360 | 24,752,624 | | (781,201) | | 2,433,476 | | 32,660,553 | 09/26/2011 |
| 122822 | | DETROIT | MI | | 06/06/2006 | 6.290 | 9,683,966 | | | | | | 12,082,276 | 09/26/2011 |
| 122825 | | SAN MARCOS | CA | | 03/27/2007 | 6.380 | 18,500,000 | | | | | | 24,390,509 | 12/20/2011 |
| 122828 | | ELK GROVE VILLAGE | IL | | 06/26/2006 | 6.620 | 12,697,220 | | | | | | 13,322,769 | 12/20/2011 |
| 122830 | | DENVER | CO | | 07/19/2006 | 6.260 | 6,781,889 | | | | | | 10,821,066 | 12/20/2011 |
| 122834 | | PHOENIX | AZ | | 08/16/2006 | 6.270 | 17,234,051 | | (1,448) | | | | 21,211,816 | 09/26/2011 |
| 122835 | | SAN DIEGO | CA | | 08/17/2006 | 6.420 | 6,342,560 | | 9,155 | | | | 9,814,951 | 09/26/2011 |
| 122836 | | GOSHEN | NY | | 08/29/2006 | 6.920 | 7,404,494 | | | | | | 10,101,177 | 12/20/2011 |
| 122841 | | DALLAS | TX | | 09/29/2006 | 6.110 | 25,023,830 | | (12,529) | | | | 51,193,128 | 06/23/2011 |
| 122842 | | CITY OF INDUSTRY | CA | | 07/13/2006 | 6.220 | 3,733,436 | | | | | | 5,535,364 | 06/23/2011 |
| 122843 | | ENCINO | CA | | 07/28/2006 | 5.980 | 6,683,095 | | 3,173 | | | | 16,626,648 | 09/26/2011 |
| 122846 | | DOVER | DE | | 12/05/2006 | 5.990 | 6,700,000 | | | | | | 9,998,200 | 09/26/2011 |
| 122850 | | SCOTTS VALLEY | CA | | 11/29/2006 | 6.160 | 3,605,480 | | | | | | 4,986,570 | 12/02/2011 |
| 122855 | | ROUND ROCK | TX | | 09/22/2006 | 6.650 | 7,619,020 | | | | | | 8,285,772 | 09/26/2011 |
| 122856 | | STUDIO CITY | CA | | 08/15/2006 | 6.380 | 10,497,449 | | | | | | 17,101,754 | 09/26/2011 |
| 122857 | | SAN JOSE | CA | | 09/27/2006 | 6.180 | 5,377,764 | | | | | | 9,944,309 | 06/23/2011 |

# 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 |
| 122858 | | RNCHO SNTA MARGARITA | CA | | 09/20/2006 | 6.800 | 10,833,390 | | | | | | 11,653,854 | 09/26/2011 |
| 122866 | | SAN ANTONIO | TX | | 08/25/2006 | 6.440 | 7,886,027 | | | | | | 11,801,578 | 12/02/2011 |
| 122870 | | VENTURA | CA | | 11/20/2006 | 6.290 | 4,023,307 | | 5,342 | | | | 7,645,353 | 09/26/2011 |
| 122873 | | SAN JOSE | CA | | 09/27/2006 | 6.180 | 1,870,526 | | | | | | 3,458,889 | 06/23/2011 |
| 122876 | | SEATTLE | WA | | 11/17/2006 | 5.950 | 11,027,827 | | | | | | 36,690,752 | 12/02/2011 |
| 122878 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 1,788,383 | | | | | | 2,213,653 | 12/20/2011 |
| 122879 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 2,447,499 | | | | | | 3,029,504 | 12/20/2011 |
| 122880 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 4,225,033 | | | | | | 5,229,728 | 12/20/2011 |
| 122881 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 2,488,185 | | | | | | 3,079,865 | 12/20/2011 |
| 122882 | | BRAINTREE | MA | | 11/20/2006 | 6.380 | 1,708,819 | | | | | | 2,115,169 | 12/20/2011 |
| 122884 | | ATLANTA | GA | | 07/20/2007 | 5.840 | 6,871,935 | | | | (768,592) | | 10,329,517 | 12/20/2011 |
| 122886 | | BERKELEY HEIGHTS | NJ | | 09/29/2006 | 5.920 | 30,000,847 | | (3,407) | | | | 36,534,581 | 09/26/2011 |
| 122890 | | WOOD DALE | IL | | 10/26/2006 | 6.270 | 16,984,893 | | 63,205 | | | | 22,332,806 | 12/20/2011 |
| 122891 | | SPRING VALLEY | CA | | 12/28/2006 | 5.650 | 13,451,067 | | | | | | 36,465,460 | 09/26/2011 |
| 122896 | | HONOLULU | HI | | 01/25/2007 | 6.010 | 10,002,688 | | | | | | 26,764,182 | 06/23/2011 |
| 122897 | | HONOLULU | HI | | 01/10/2007 | 6.130 | 8,993,800 | | | | | | 14,309,373 | 06/23/2011 |
| 122899 | | CORONA | CA | | 12/06/2006 | 5.530 | 7,308,092 | | | | | | 12,482,646 | 06/23/2011 |
| 122905 | | STOCKTON | CA | | 02/20/2007 | 5.710 | 4,800,000 | | | | | | 5,295,826 | 06/23/2011 |
| 122906 | | SAN JOSE | CA | | 02/20/2007 | 5.560 | 5,800,000 | | | | | | 23,259,728 | 09/26/2011 |
| 122908 | | ADDISON | IL | | 06/13/2007 | 1.870 | 8,750,000 | | | | | | 12,408,786 | 09/26/2011 |
| 122913 | | LOS ANGELES | CA | | 01/25/2007 | 5.800 | 31,378,373 | | 12,710 | | | | 55,743,629 | 12/20/2011 |
| 122914 | | SPARKS | NV | | 12/19/2006 | 5.940 | 12,156,659 | | | | | | 14,625,580 | 12/20/2011 |
| 122917 | | KENOSHA | WI | | 02/07/2007 | 6.260 | 5,353,489 | | | | | | 7,885,585 | 12/20/2011 |
| 122919 | | LA MIRADA | CA | | 12/28/2006 | 5.780 | 9,455,697 | | | | | | 15,241,022 | 12/20/2011 |
| 122921 | | EAST LONGMEADOW | MA | | 03/29/2007 | 5.990 | 3,000,976 | | | | | | 8,975,628 | 12/20/2011 |
| 122925 | | SAN DIEGO | CA | | 02/16/2007 | 5.790 | 9,322,052 | | | | | | 16,456,588 | 12/20/2011 |
| 122928 | | BOSTON | MA | | 01/10/2007 | 5.842 | 54,300,599 | | | | | | 61,778,219 | 06/23/2011 |
| 122929 | | HIGHLANDS RANCH | CO | | 02/16/2007 | 5.710 | 8,208,824 | | 81,581 | | | | 8,166,075 | 09/26/2011 |
| 122934 | | SHIRLEY | NY | | 02/28/2007 | 6.170 | 1,366,662 | | | | | | 3,764,171 | 06/23/2011 |
| 122935 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 37,329,969 | | (864,117) | | 3,444,086 | | 48,430,083 | 06/23/2011 |
| 122936 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 25,781,849 | | (596,800) | | 2,378,649 | | 32,552,384 | 06/23/2011 |
| 122937 | | ARLINGTON | VA | | 02/12/2007 | 5.770 | 11,193,619 | | (259,111) | | 1,032,730 | | 13,243,021 | 06/23/2011 |
| 122938 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 1,500,000 | | | | | | 2,090,507 | 06/23/2011 |
| 122939 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 2,250,000 | | | | | | 3,043,947 | 06/23/2011 |
| 122940 | | ARLINGTON | VA | | 02/12/2008 | 5.870 | 1,070,000 | | | | | | 1,363,290 | 06/23/2011 |
| 122943 | | SAN DIEGO | CA | | 05/15/2007 | 6.060 | 25,000,000 | | | | | | 27,272,218 | 06/23/2011 |
| 122944 | | SAN DIEGO | CA | | 03/15/2007 | 6.110 | 5,449,997 | | | | | | 4,203,601 | 09/26/2011 |
| 122945 | | ELMWOOD PARK | NJ | | 03/14/2007 | 6.080 | 8,000,000 | | | | | | 7,443,653 | 06/23/2011 |
| 122946 | | BRAINTREE | MA | | 05/01/2007 | 5.820 | 7,000,000 | | | | | | 9,488,428 | 09/26/2011 |
| 122947 | | HOUSTON | TX | | 03/30/2007 | 6.040 | 9,608,516 | | | | | | 20,358,786 | 12/20/2011 |
| 122949 | | LAKE OSWEGO | OR | | 04/26/2007 | 5.730 | 6,072,684 | | | | | | 11,689,873 | 12/02/2011 |
| 122952 | | PORTLAND | ME | | 03/06/2007 | 6.130 | 4,443,429 | | | | | | 6,648,996 | 09/28/2010 |
| 122953 | | MURRIETA | CA | | 04/26/2007 | 5.700 | 2,740,169 | | | | | | 4,606,614 | 06/23/2011 |
| 122954 | | CERRITOS | CA | | 04/26/2007 | 6.330 | 3,622,263 | | 3,208 | | (31,406) | | 8,240,058 | 12/20/2011 |
| 122956 | | WINSTON-SALEM | NC | | 04/13/2007 | 1.020 | 5,460,321 | | | | | | 10,574,682 | 08/30/2011 |
| 122959 | | NEW YORK | NY | | 07/19/2007 | 2.021 | 909,420 | | 12,283 | | (33,479) | | 954,032 | 12/20/2011 |
| 122961 | | BOCA RATON | FL | | 05/24/2007 | 6.170 | 4,603,243 | | | | (417,322) | | 4,397,805 | 12/20/2011 |
| 122962 | | VIRGINIA BEACH | VA | | 04/30/2007 | 6.160 | 2,253,187 | | | | | | 3,351,295 | 12/20/2011 |
| 122964 | | MINNEAPOLIS | MN | | 04/09/2007 | 6.020 | 5,774,870 | | 5,774 | | | | 6,125,691 | 12/12/2011 |
| 122966 | | UNIVERSITY CITY | MO | | 05/17/2007 | 6.110 | 7,305,676 | | | | (690,430) | | 8,184,948 | 12/20/2011 |
| 122970 | | BRENTWOOD | NY | | 05/23/2007 | 5.380 | 4,859,307 | | | | | | 22,542,936 | 09/26/2011 |
| 122972 | | SAN DIEGO | CA | | 05/21/2007 | 5.920 | 5,459,159 | | | | | | 8,482,607 | 12/20/2011 |
| 122974 | | PARAMOUNT | CA | | 04/14/2008 | 5.600 | 12,034,253 | | | | | | 18,332,008 | 12/02/2011 |
| 122975 | | HAWAIIAN GARDENS | CA | | 05/30/2007 | 5.410 | 3,089,083 | | | | | | 12,122,372 | 12/02/2011 |
| 122976 | | EATONTOWN | NJ | | 05/14/2007 | 5.650 | 35,962,964 | | (579,192) | | 2,725,841 | | 39,051,376 | 09/26/2011 |
| 122978 | | CLEVELAND | OH | | 05/01/2007 | 6.250 | 4,468,033 | | | | | | 5,745,620 | 09/26/2011 |
| 122979 | | PENSACOLA | FL | | 06/27/2007 | 5.670 | 9,542,721 | | | | | | 13,353,861 | 06/23/2011 |
| 122980 | | DALLAS | TX | | 04/20/2007 | 6.500 | 3,533,707 | | | | | | 3,154,902 | 12/20/2011 |
| 122981 | | BRENTWOOD | NY | | 05/23/2007 | 5.460 | 7,706,160 | | | | | | 28,146,224 | 06/23/2011 |
| 122983 | | NAPERVILLE | IL | | 06/13/2007 | 5.790 | 17,292,074 | | (228,101) | | 2,012,013 | | 26,169,870 | 08/30/2011 |
| 122984 | | PORTLAND | OR | | 06/26/2007 | 5.940 | 3,038,956 | | | | | | 7,922,032 | 12/20/2011 |
| 122991 | | BRAINTREE | MA | | 08/15/2007 | 5.710 | 15,000,000 | | | | | | 20,204,759 | 12/20/2011 |

# 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 |
| 122993 | | VARIOUS | NY | | 07/12/2007 | 5.530 | 13,100,000 | | | | | | 21,738,746 | 06/23/2011 |
| 122994 | | VARIOUS | NY | | 07/12/2007 | 5.560 | 10,700,000 | | | | | | 15,902,341 | 09/26/2011 |
| 122995 | | VARIOUS | NY | | 07/12/2007 | 5.630 | 11,100,000 | | | | | | 17,307,694 | 12/20/2011 |
| 122996 | | VARIOUS | NY | | 07/12/2007 | 5.700 | 13,000,000 | | | | | | 17,526,888 | 06/23/2011 |
| 122998 | | SAN DIEGO | CA | | 05/15/2007 | 6.060 | 2,871,215 | | | | | | 3,176,418 | 06/23/2011 |
| 122999 | | NEW YORK | NY | | 05/31/2007 | 5.900 | 23,480,000 | | | | | | 34,404,488 | 09/26/2011 |
| 123000 | | NEWTOWN SQUARE | PA | | 06/20/2007 | 5.880 | 5,689,392 | | 44,504 | | | | 6,139,069 | 12/20/2011 |
| 123001 | | NEW YORK | NY | | 05/01/2007 | 5.620 | 33,630,792 | | (774,812) | | 3,355,603 | | 46,797,344 | 12/02/2011 |
| 123002 | | NEWTOWN SQUARE | PA | | 07/31/2007 | 5.820 | 37,000,000 | | | | | | 38,623,904 | 09/26/2011 |
| 123005 | | CHARLOTTE | NC | | 07/02/2007 | 5.460 | 14,502,543 | | 100,069 | | | | 22,703,422 | 09/26/2011 |
| 123008 | | NASHVILLE | TN | | 04/01/2008 | 5.900 | 3,712,859 | | | | | | 4,999,766 | 12/20/2011 |
| 123009 | | KING OF PRUSSIA | PA | | 07/23/2007 | 6.230 | 6,100,000 | | | | | | 12,409,272 | 06/23/2011 |
| 123010 | | THORNWOOD | NY | | 08/27/2007 | 6.010 | 23,963,607 | | (283,886) | | 2,565,668 | | 37,512,084 | 09/26/2011 |
| 123011 | | EAST HANOVER | NJ | | 10/01/2007 | 5.660 | 6,838,416 | | 49,931 | | | | 24,169,630 | 12/20/2011 |
| 123012 | | DENVER | CO | | 07/31/2007 | 6.050 | 8,733,848 | | | | | | 13,801,148 | 12/20/2011 |
| 123013 | | NEW YORK | NY | | 05/18/2007 | 5.620 | 18,358,838 | | (422,965) | | 1,831,803 | | 25,545,337 | 12/02/2011 |
| 123015 | | CHARLOTTE | NC | | 07/25/2007 | 6.680 | 6,000,000 | | | | | | 6,939,676 | 09/26/2011 |
| 123016 | | COLUMBUS | OH | | 09/28/2007 | 6.210 | 2,742,227 | | | | | | 2,591,242 | 09/26/2011 |
| 123017 | | COLUMBUS | OH | | 09/28/2007 | 6.160 | 5,576,253 | | | | | | 7,422,512 | 08/30/2011 |
| 123018 | | SAN DIEGO | CA | | 08/08/2007 | 5.960 | 4,370,693 | | | | | | 15,666,495 | 02/28/2011 |
| 123019 | | SIMI VALLEY | CA | | 06/28/2007 | 5.490 | 6,569,121 | | | | | | 18,526,218 | 09/26/2011 |
| 123020 | | HOUSTON | TX | | 05/30/2007 | 6.150 | 16,600,000 | | | | | | 18,623,538 | 12/20/2011 |
| 123021 | | CARLSTADT | NJ | | 06/28/2007 | 5.610 | 28,003,632 | | 18,749 | | | | 36,229,332 | 09/26/2011 |
| 123022 | | JERICHO | NY | | 07/31/2007 | 5.690 | 17,906,476 | | 152,204 | | | | 20,577,362 | 09/26/2011 |
| 123027 | | MADISON | WI | | 08/08/2007 | 6.540 | 8,299,975 | | | | | | 7,769,534 | 09/26/2011 |
| 123028 | | CANTON | MA | | 09/10/2007 | 5.950 | 33,238,299 | | (213,522) | | | | 33,898,616 | 09/26/2011 |
| 123029 | | DARIEN | CT | | 06/29/2007 | 6.800 | 3,679,881 | | | | | | 18,259,048 | 09/26/2011 |
| 123030 | | IRVINE | CA | | 10/02/2007 | 6.460 | 28,496,704 | | (400,646) | | | | 19,803,858 | 12/20/2011 |
| 123031 | | HAWTHORNE | CA | | 06/28/2007 | 5.770 | 12,966,565 | | (6,104) | | | | 18,136,764 | 12/02/2011 |
| 123032 | | ROCKVILLE | MD | | 07/24/2007 | 6.450 | 8,881,250 | | | | | | 10,832,517 | 12/20/2011 |
| 123033 | | HOUSTON | TX | | 08/08/2007 | 6.300 | 9,357,021 | | 115,373 | | | | 10,982,475 | 12/20/2011 |
| 123035 | | TAMPA | FL | | 07/24/2007 | 5.870 | 20,235,195 | | (684,256) | | 1,219,451 | | 18,308,366 | 09/26/2011 |
| 123043 | | BRANCHBURG | NJ | | 10/25/2007 | 6.550 | 4,166,072 | | | | | | 2,678,583 | 12/20/2011 |
| 123044 | | WHITSETT | NC | | 08/27/2007 | 1.090 | 9,329,117 | | | | | | 17,907,164 | 08/30/2011 |
| 123046 | | ALLENTOWN | PA | | 11/13/2007 | 6.000 | 5,900,000 | | | | | | 6,266,285 | 12/20/2011 |
| 123049 | | FRESNO | CA | | 07/30/2007 | 6.380 | 6,900,000 | | | | | | 9,470,898 | 06/23/2011 |
| 123051 | | DENVER | CO | | 06/27/2007 | 6.830 | 3,372,144 | | | | | | 3,759,208 | 12/20/2011 |
| 123052 | | DENVER | CO | | 06/27/2007 | 6.820 | 1,456,070 | | | | | | 1,623,202 | 12/20/2011 |
| 123053 | | DENVER | CO | | 06/27/2007 | 6.830 | 3,469,888 | | | | | | 3,868,171 | 12/20/2011 |
| 123054 | | BLAINE | MN | | 12/21/2007 | 6.220 | 4,174,137 | | | | | | 5,129,968 | 12/20/2011 |
| 123061 | | NEW YORK | NY | | 09/10/2007 | 6.350 | 24,400,000 | | | | | | 18,287,708 | 12/20/2011 |
| 123064 | | AURORA | OH | | 08/23/2007 | 6.320 | 4,366,524 | | | 2,105,577 | (103,901) | | 4,704,818 | 12/20/2011 |
| 123065 | | BALTIMORE | MD | | 09/25/2007 | 6.310 | 12,441,210 | | | | | | 22,251,014 | 12/20/2011 |
| 123066 | | WEYMOUTH | MA | | 09/24/2007 | 6.350 | 16,500,000 | | | | | | 18,142,604 | 09/26/2011 |
| 123067 | | MATAWAN | NJ | | 09/27/2007 | 6.250 | 5,668,423 | | | | | | 6,403,464 | 09/26/2011 |
| 123068 | | WEYMOUTH | MA | | 10/12/2007 | 5.950 | 2,880,447 | | | | | | 4,926,354 | 06/23/2011 |
| 123069 | | QUINCY | MA | | 10/12/2007 | 5.950 | 1,652,715 | | | | | | 2,826,596 | 06/23/2011 |
| 123070 | | BIRMINGHAM | AL | | 10/02/2007 | 6.200 | 12,425,510 | | | | | | 14,738,823 | 12/20/2011 |
| 123071 | | NORTH AUGUSTA | SC | | 08/30/2007 | 6.570 | 16,954,269 | | | | | | 19,345,058 | 12/20/2011 |
| 123072 | | CHICAGO | IL | | 09/25/2007 | 6.110 | 25,244,291 | | (392,650) | | 3,736,941 | | 32,451,204 | 12/20/2011 |
| 123073 | | PASADENA | CA | | 10/09/2007 | 6.180 | 36,138,459 | | (245,458) | | | | 36,691,564 | 12/20/2011 |
| 123074 | | CITY OF INDUSTRY | CA | | 09/12/2007 | 6.250 | 27,814,362 | | (184,477) | | | | 30,520,304 | 12/02/2011 |
| 123075 | | AUSTIN | TX | | 08/30/2007 | 5.890 | 10,850,000 | | | | | | 15,612,567 | 12/20/2011 |
| 123076 | | GREENWICH | CT | | 10/11/2007 | 6.330 | 10,000,000 | | | | | | 13,896,905 | 09/26/2011 |
| 123079 | | SCOTTSDALE | AZ | | 09/19/2007 | 6.000 | 10,000,000 | | | | | | 17,160,084 | 12/02/2011 |
| 123081 | | RALEIGH | NC | | 11/06/2007 | 6.120 | 11,831,662 | | | | | | 30,616,683 | 09/26/2011 |
| 123082 | | HIGH POINT | NC | | 12/07/2007 | 6.440 | 6,785,925 | | | 1,027,282 | | | 5,200,925 | 12/20/2011 |
| 123084 | | SHREWSBURY | NJ | | 09/26/2007 | 5.820 | 49,861,797 | | (446,180) | | | | 60,589,824 | 12/20/2011 |
| 123085 | | ATLANTA | GA | | 09/27/2007 | 5.870 | 6,000,000 | | | | | | 5,298,982 | 12/02/2011 |
| 123086 | | SILVER SPRING | MD | | 09/27/2007 | 5.860 | 8,700,000 | | | | | | 7,683,524 | 12/02/2011 |
| 123087 | | MAITLAND | FL | | 09/27/2007 | 5.840 | 27,950,000 | | | | | | 24,684,426 | 12/02/2011 |
| 123089 | | ANNAPOLIS | MD | | 12/26/2007 | 5.950 | 7,316,834 | | | | | | 10,060,098 | 12/20/2011 |

# 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 |
| 123090 | | CAMBRIDGE | MA | | 10/18/2007 | 6.320 | 3,878,501 | | | | | | 4,883,538 | 09/26/2011 |
| 123094 | | SAN YSIDRO | CA | | 10/24/2007 | 6.350 | 5,048,769 | | | | (592,809) | | 6,590,826 | 12/20/2011 |
| 123097 | | VALLEY VIEW | OH | | 01/22/2008 | 6.160 | 6,490,148 | | | | | | 7,857,089 | 12/20/2011 |
| 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 | | | | | | 16,256,229 | 08/30/2011 |
| 123104 | | SANDY | UT | | 11/20/2007 | 6.180 | 12,933,150 | | | | | | 16,363,544 | 12/20/2011 |
| 123105 | | TEMPE | AZ | | 10/24/2007 | 6.180 | 4,149,002 | | | | | | 4,288,319 | 09/26/2011 |
| 123107 | | SAN ANTONIO | TX | | 10/18/2007 | 6.400 | 17,073,724 | | | | | | 19,373,256 | 12/20/2011 |
| 123108 | | EVERETT | WA | | 12/03/2007 | 5.860 | 3,942,915 | | | | | | 9,855,504 | 12/20/2010 |
| 123115 | | IRVINE | CA | | 12/20/2007 | 6.530 | 38,603,770 | | | | | | 34,463,891 | 12/20/2011 |
| 123117 | | FRANKLIN TOWNSHIP | NJ | | 12/20/2007 | 6.300 | 2,780,340 | | | | | | 3,742,822 | 09/26/2011 |
| 123118 | | MIRA LOMA | CA | | 12/12/2007 | 6.370 | 6,179,271 | | | | | | 8,057,652 | 06/23/2011 |
| 123121 | | NEW BRAUNFELS | TX | | 12/21/2007 | 6.580 | 12,717,190 | | | | | | 17,812,653 | 12/20/2011 |
| 123122 | | NEW BRAUNFELS | TX | | 12/21/2007 | 6.430 | 12,220,413 | | | | | | 17,117,312 | 12/20/2011 |
| 123123 | | BOSTON | MA | | 10/18/2007 | 6.300 | 8,185,000 | | | | | | 9,312,139 | 06/23/2011 |
| 123124 | | BUFFALO GROVE | IL | | 11/15/2007 | 6.290 | 2,090,966 | | (15,660) | | | | 2,519,586 | 12/20/2011 |
| 123125 | | PHILADELPHIA | PA | | 12/17/2007 | 6.440 | 41,062,321 | | | | | | 50,371,316 | 12/20/2011 |
| 123126 | | MEDFORD | MA | | 12/07/2007 | 6.450 | 5,115,378 | | | | | | 6,286,407 | 09/26/2011 |
| 123127 | | NEW WINDSOR | NY | | 03/17/2008 | 6.400 | 2,576,952 | | | | | | 7,588,226 | 12/20/2010 |
| 123128 | | LENEXA | KS | | 01/15/2008 | 6.280 | 5,991,790 | | 10,512 | | | | 10,098,109 | 12/20/2011 |
| 123129 | | SAN FRANCISCO | CA | | 12/10/2007 | 6.710 | 9,290,783 | | | | | | 10,981,605 | 12/20/2011 |
| 123130 | | OGDEN | UT | | 03/13/2008 | 6.200 | 15,798,463 | | | | | | 20,542,404 | 03/24/2011 |
| 123133 | | VISTA | CA | | 01/24/2008 | 5.700 | 14,473,094 | | (3,877) | | | | 19,927,234 | 09/26/2011 |
| 123134 | | TAUNTON | MA | | 12/05/2007 | 5.720 | 23,382,289 | | | | (1,638,343) | | 23,679,294 | 12/20/2011 |
| 123136 | | HOCKESSIN | DE | | 02/11/2008 | 5.865 | 15,803,004 | | | | | | 42,867,076 | 09/26/2011 |
| 123137 | | RIVERSIDE | CA | | 01/10/2008 | 5.860 | 3,422,781 | | | | | | 3,421,051 | 09/26/2011 |
| 123138 | | MIDDLEBURG HEIGHTS | OH | | 03/21/2008 | 6.400 | 9,401,102 | | | | | | 15,511,145 | 12/20/2011 |
| 123139 | | TAMPA | FL | | 01/15/2008 | 5.760 | 5,758,362 | | | | | | 9,844,706 | 09/26/2011 |
| 123140 | | PACOINA | CA | | 01/24/2008 | 5.950 | 4,640,062 | | | | | | 5,840,030 | 12/20/2011 |
| 123141 | | BRANCHBURG | NJ | | 02/05/2008 | 6.270 | 6,829,949 | | | | | | 8,629,524 | 09/26/2011 |
| 123142 | | SAN JOSE | CA | | 12/03/2007 | 5.810 | 12,803,570 | | | | | | 15,936,352 | 09/26/2011 |
| 123143 | | HOCKESSIN | DE | | 04/10/2008 | 5.750 | 2,795,596 | | | | | | 6,999,597 | 12/20/2010 |
| 123144 | | TEMPE | AZ | | 01/15/2008 | 5.510 | 5,000,000 | | | | | | 6,132,876 | 12/20/2011 |
| 123145 | | BOSTON | MA | | 02/14/2008 | 6.100 | 49,439,495 | | | | | | 72,261,480 | 09/26/2011 |
| 123146 | | LAYTON | UT | | 02/22/2008 | 5.890 | 6,484,083 | | | | | | 6,500,415 | 12/20/2011 |
| 123151 | | SHREWSBURY | NJ | | 02/13/2008 | 6.380 | 11,818,418 | | | | | | 12,631,257 | 08/30/2011 |
| 123153 | | FAIRFAX | VA | | 02/29/2008 | 6.080 | 7,500,000 | | | | | | 18,272,996 | 12/20/2011 |
| 123154 | | SAN MARCOS | CA | | 03/19/2008 | 5.970 | 3,065,339 | | | | | | 3,103,376 | 12/20/2011 |
| 123157 | | FOREST LAKE | MN | | 02/29/2008 | 5.860 | 8,500,000 | | | | | | 12,755,833 | 12/20/2011 |
| 123158 | | SALT LAKE CITY | UT | | 04/01/2008 | 5.990 | 2,978,794 | | | | | | 5,043,080 | 12/20/2011 |
| 123159 | | RENO | NV | | 03/14/2008 | 6.120 | 66,054,770 | | | 12,313,230 | (1,632,000) | | 66,255,816 | 12/20/2011 |
| 123161 | | PHILADELPHIA | PA | | 03/31/2008 | 5.800 | 8,544,872 | | | | | | 11,547,435 | 09/26/2011 |
| 123164 | | PALM HARBOR | FL | | 03/24/2008 | 5.900 | 2,850,875 | | | | | | 4,009,278 | 12/20/2011 |
| 123169 | | ALEXANDRIA CITY | VA | | 03/31/2008 | 6.430 | 12,171,987 | | | | | | 14,837,116 | 09/26/2011 |
| 123171 | | HOUSTON | TX | | 03/31/2008 | 6.000 | 9,756,376 | | | | | | 14,334,319 | 12/20/2011 |
| 123173 | | WARMINSTER | PA | | 06/03/2008 | 6.280 | 4,864,155 | | | | | | 9,811,447 | 09/26/2011 |
| 123174 | | BOUND BROOK | NJ | | 06/18/2008 | 6.360 | 9,576,624 | | | | | | 13,051,142 | 06/23/2011 |
| 123178 | | TOWSON | MD | | 06/26/2008 | 6.200 | 23,364,004 | | | | | | 38,701,456 | 12/20/2011 |
| 123184 | | WOODLAWN | MD | | 05/30/2008 | 5.500 | 3,990,588 | | | | | | 4,952,594 | 09/26/2011 |
| 123185 | | SEATTLE | WA | | 07/01/2008 | 5.710 | 9,373,822 | | | | | | 12,428,772 | 12/20/2011 |
| 123189 | | SANTA CLARA | CA | | 08/29/2008 | 7.320 | 12,359,896 | | | | | | 20,096,347 | 12/02/2011 |
| 123192 | | MORAINE | OH | | 06/01/2009 | 8.500 | 803,732 | | | | | | 2,143,723 | 06/23/2011 |
| 123195 | | BROOKHAVEN | NY | | 12/11/2009 | 6.640 | 14,546,599 | | | | | | 21,694,074 | 12/20/2011 |
| 123196 | | WALLINGFORD | CT | | 11/20/2009 | 8.000 | 3,253,046 | | (48) | | | | 3,664,648 | 06/23/2011 |
| 123197 | | JOLIET | IL | | 12/30/2009 | 7.750 | 26,062,659 | | (115,863) | | | | 31,491,395 | 12/20/2011 |
| 123199 | | ARLINGTON | TX | | 01/29/2010 | 5.210 | 3,549,907 | | | | | | 4,448,459 | 12/20/2011 |
| 123200 | | PLANO | TX | | 01/27/2010 | 6.330 | 11,549,525 | | | | | | 12,199,198 | 12/20/2011 |
| 123201 | | SAN JOSE | CA | | 05/19/2010 | 7.500 | 10,834,696 | | 3,568 | | | | 13,897,721 | 06/23/2011 |
| 123202 | | CHICAGO | IL | | 03/02/2010 | 5.500 | 18,453,091 | | 32,921 | | | | 16,658,207 | 12/20/2011 |
| 123204 | | BLUFFTON | SC | | 05/04/2010 | 7.500 | 9,478,627 | | (630) | | | | 13,423,590 | 08/30/2011 |
| 123205 | | LAKEWOOD | WA | | 05/04/2010 | 7.500 | 36,823,258 | | 44 | | | | 52,171,810 | 08/30/2011 |
| 123206 | | TOWSON | MD | | 05/04/2010 | 7.500 | 11,191,892 | | (670) | | | | 15,850,592 | 08/30/2011 |

# 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 |
| 123209 | | DARIEN | IL | | 05/04/2010 | 7.500 | 16,279,222 | | (1,750) | | | | 23,047,788 | 08/30/2011 |
| 123210 | | WINTER SPRINGS | FL | | 05/04/2010 | 7.500 | 4,014,671 | | (4,838) | | | | 5,641,819 | 08/30/2011 |
| 123213 | | NORTHBROOK | IL | | 04/30/2010 | 5.765 | 13,453,542 | | (5,463) | | | | 18,076,708 | 12/20/2011 |
| 123215 | | ONTARIO | CA | | 06/02/2011 | 6.250 | 26,605,447 | | 14,635 | | (126,205) | | 38,494,286 | 04/03/2011 |
| 123216 | | GOLETA | CA | | 07/29/2010 | 6.030 | 6,100,821 | | | | | | 12,231,309 | 12/20/2011 |
| 123219 | | CAMARILLO | CA | | 09/30/2010 | 4.730 | 12,496,976 | | | | | | 18,965,628 | 09/26/2011 |
| 123220 | | PHILADELPHIA | PA | | 08/17/2010 | 5.250 | 35,465,116 | | 24,826 | | (24,826) | | 38,904,925 | 12/20/2011 |
| 123221 | | LOMBARD | IL | | 08/10/2010 | 6.500 | 12,063,865 | | 99,743 | | | | 17,880,026 | 12/20/2011 |
| 123224 | | HARTSDALE | NY | | 07/28/2010 | 5.540 | 7,781,497 | | | | | | 12,097,495 | 12/20/2011 |
| 123229 | | HAMPTON | VA | | 10/13/2010 | 5.650 | 6,920,106 | | | | | | 11,080,936 | 12/20/2011 |
| 123230 | | SECAUCUS | NJ | | 10/07/2010 | 5.390 | 5,873,088 | | | | | | 9,582,635 | 12/20/2011 |
| 123231 | | MIAMI | FL | | 09/23/2010 | 6.100 | 51,420,384 | | | | | | 70,765,496 | 09/26/2011 |
| 123232 | | DENVER | CO | | 11/01/2010 | 5.000 | 1,688,375 | | | | | | 2,691,721 | 12/20/2011 |
| 123233 | | DENVER | CO | | 11/01/2010 | 6.490 | 13,553,210 | | | | | | 21,607,442 | 12/20/2011 |
| 123234 | | MACUNGIE | PA | | 10/26/2010 | 5.300 | 3,939,317 | | | | | | 6,570,412 | 12/20/2011 |
| 123236 | | PORTLAND | OR | | 09/15/2010 | 5.000 | 22,267,774 | | 9,582 | | | | 30,143,446 | 11/16/2011 |
| 123237 | | SEATTLE | WA | | 09/15/2010 | 5.000 | 19,337,816 | | 8,502 | | | | 26,178,250 | 11/16/2011 |
| 123238 | | JERSEY CITY | NJ | | 12/01/2010 | 5.150 | 22,004,767 | | | | | | 43,791,451 | 12/20/2011 |
| 123239 | | PHOENIX | AZ | | 11/04/2010 | 6.500 | 2,323,299 | | | 2,571,870 | (76,934) | | 2,323,299 | 12/20/2011 |
| 123240 | | PLANO | TX | | 09/22/2010 | 4.000 | 15,500,000 | | | | | | 24,604,671 | 12/20/2011 |
| 123241 | | SAN DIEGO | CA | | 11/01/2010 | 4.600 | 5,022,754 | | (3,302) | | | | 9,768,495 | 12/20/2011 |
| 123242 | | RICHMOND HEIGHTS | MO | | 11/23/2010 | 4.950 | 7,739,121 | | | | | | 11,014,769 | 12/20/2011 |
| 123244 | | MADECONIA | OH | | 01/28/2011 | 5.710 | 20,994,746 | | (22,977) | | 360,685 | | 37,100,000 | 12/04/2010 |
| 123245 | | FRISCO | TX | | 11/30/2010 | 4.150 | 10,000,000 | | | | | | 14,464,133 | 12/20/2011 |
| 123247 | | LAKEWOOD | CA | | 11/24/2010 | 4.000 | 5,076,380 | | | | | | 14,327,423 | 12/20/2011 |
| 123248 | | WINSTON SALEM | NC | | 12/15/2010 | 4.230 | 14,915,469 | | | | | | 27,821,149 | 08/30/2011 |
| 123249 | | DES PLAINES | IL | | 02/24/2011 | 4.900 | 27,686,483 | | | | | | 47,000,000 | 01/07/2011 |
| 123250 | | MENDOTA HEIGHTS | MN | | 03/01/2011 | 5.380 | 16,924,587 | | | | | | 23,638,621 | 01/05/2011 |
| 123251 | | MENDOTA | MN | | 03/01/2011 | 6.010 | 8,917,887 | | | | | | 12,441,379 | 01/05/2011 |
| 123255 | | LOS ANGELES | CA | | 10/03/2011 | 5.790 | 40,957,517 | | | | | | 74,700,000 | 08/18/2011 |
| 123256 | | VARIOUS | NJ | | 06/01/2011 | 5.125 | 52,417,597 | | 65,937 | | 2,608,652 | | 62,700,000 | 08/19/2010 |
| 123257 | | AUSTIN | TX | | 06/01/2011 | 5.650 | 9,114,966 | | | | | | 15,500,000 | 04/15/2011 |
| 123258 | | SAN ANTONIO | TX | | 06/20/2011 | 5.160 | 14,911,763 | | | | | | 20,020,000 | 02/10/2011 |
| 123259 | | PITTSBURGH | PA | | 04/01/2011 | 5.100 | 19,614,466 | | 14,788 | | (122,865) | | 31,333,333 | 09/01/2010 |
| 123260 | | CLIFTON | NJ | | 04/01/2011 | 5.260 | 5,000,000 | | | | | | 9,872,449 | 02/16/2011 |
| 123261 | | GLENVIEW | IL | | 05/19/2011 | 6.050 | 5,452,146 | | | | | | 8,223,809 | 04/01/2011 |
| 123262 | | WYCKOFF | NJ | | 05/25/2011 | 5.640 | 32,642,775 | | | | | | 45,739,535 | 04/11/2011 |
| 123263 | | ORLANDO | FL | | 05/17/2011 | 4.540 | 28,000,000 | | | | | | 48,160,000 | 04/13/2011 |
| 123264 | | SCOTTSDALE | AZ | | 04/26/2011 | 3.810 | 14,000,000 | | | | | | 27,000,000 | 03/09/2011 |
| 123265 | | HOUSTON | TX | | 05/05/2011 | 4.960 | 11,480,000 | | | | | | 21,000,000 | 03/11/2011 |
| 123267 | | MACON | GA | | 05/04/2011 | 4.730 | 3,671,689 | | | | | | 5,200,000 | 03/17/2011 |
| 123268 | | KATY | TX | | 06/28/2011 | 4.580 | 14,901,917 | | | | | | 22,021,978 | 04/09/2011 |
| 123270 | | SACRAMENTO | CA | | 05/31/2011 | 5.060 | 48,809,775 | | (34,113) | | | | 59,549,458 | 04/01/2011 |
| 123271 | | RANCHO CORDOVA | CA | | 05/31/2011 | 5.060 | 32,371,772 | | (22,624) | | | | 39,494,578 | 04/01/2011 |
| 123273 | | FAIRFIELD | CA | | 05/31/2011 | 5.060 | 17,950,702 | | (12,546) | | | | 21,900,420 | 04/01/2011 |
| 123274 | | LIVERMORE | CA | | 05/31/2011 | 5.060 | 12,000,750 | | (8,387) | | | | 14,641,292 | 04/01/2011 |
| 123275 | | BAKERSFIELD | CA | | 05/31/2011 | 5.060 | 56,574,966 | | (39,540) | | | | 69,023,235 | 04/01/2011 |
| 123278 | | ALISO VIEJO | CA | | 05/31/2011 | 5.060 | 30,250,959 | | (24,178) | | | | 36,910,821 | 04/01/2011 |
| 123279 | | NO LAS VEGAS | NV | | 05/31/2011 | 5.060 | 8,471,118 | | (5,920) | | | | 10,335,030 | 04/01/2011 |
| 123280 | | DANA POINT | CA | | 07/22/2011 | 5.580 | 5,287,102 | | | | | | 17,300,000 | 04/21/2011 |
| 123281 | | WESTERVILLE | OH | | 05/02/2011 | 5.040 | 8,867,849 | | | | | | 15,400,000 | 03/30/2011 |
| 123282 | | SUNNYVALE | CA | | 06/06/2011 | 3.760 | 8,769,536 | | | | | | 21,400,000 | 04/22/2011 |
| 123283 | | MOUNTAIN VIEW | CA | | 06/06/2011 | 3.760 | 8,323,628 | | | | | | 20,650,000 | 04/22/2011 |
| 123286 | | SPRING HILL | FL | | 09/14/2011 | 5.180 | 4,983,619 | | | | | | 10,600,000 | 04/22/2011 |
| 123287 | | FAIRFIELD | OH | | 04/29/2011 | 5.050 | 18,938,809 | | | | | | 26,800,000 | 04/09/2011 |
| 123288 | | LOS ANGELES | CA | | 06/13/2011 | 4.600 | 12,418,559 | | | | | | 21,889,535 | 04/28/2011 |
| 123289 | | AURORA | IL | | 08/10/2011 | 4.260 | 14,000,000 | | | | | | 20,705,263 | 04/21/2011 |
| 123290 | | OAK BROOK | IL | | 06/30/2011 | 5.600 | 26,642,229 | | (10,062) | | | | 38,600,000 | 05/07/2011 |
| 123291 | | MARIETTA | GA | | 06/30/2011 | 4.840 | 15,690,201 | | 332 | | | | 33,000,000 | 05/03/2011 |
| 123292 | | CHULA VISTA | CA | | 07/14/2011 | 5.410 | 5,673,884 | | (313) | | 10,376 | | 7,600,000 | 06/02/2011 |
| 123293 | | HOPKINS | MN | | 06/29/2011 | 4.870 | 8,844,787 | | | | | | 17,080,000 | 05/06/2011 |
| 123294 | | WOODBURY | NY | | 07/01/2011 | 4.750 | 5,961,956 | | | | | | 17,700,000 | 05/21/2011 |

# 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 |
| 123295 | | WASHINGTON | DC | | 06/15/2011 | 4.240 | 62,000,000 | | | | | | 104,249,485 | 05/13/2011 |
| 123297 | | LAKE OSWEGO | OR | | 06/01/2011 | 4.530 | 8,482,636 | | 397 | | (17,761) | | 13,282,836 | 05/07/2011 |
| 123298 | | DEVON | PA | | 06/29/2011 | 4.000 | 9,908,563 | | 1,326 | | | | 19,666,560 | 05/10/2011 |
| 123301 | | CHICAGO | IL | | 09/01/2011 | 5.550 | 10,688,000 | | | | | | 16,832,487 | 03/23/2011 |
| 123302 | | ST. LOUIS | MO | | 06/30/2011 | 5.550 | 8,480,000 | | | | | | 13,355,117 | 03/23/2011 |
| 123303 | | PHOENIX | AZ | | 06/30/2011 | 5.550 | 1,580,000 | | | | | | 2,488,335 | 03/18/2011 |
| 123304 | | PHILADELPHIA | PA | | 06/30/2011 | 5.550 | 17,524,000 | | | | | | 27,598,475 | 03/23/2011 |
| 123305 | | MINNEAPOLIS | MN | | 06/30/2011 | 5.550 | 5,324,000 | | | | | | 8,384,745 | 03/23/2011 |
| 123306 | | HOUSTON | TX | | 06/30/2011 | 5.550 | 1,242,000 | | | | | | 1,956,021 | 03/23/2011 |
| 123307 | | CHELSEA | MA | | 06/30/2011 | 5.550 | 11,260,000 | | | | | | 17,733,327 | 03/23/2011 |
| 123308 | | BALTIMORE | MD | | 06/30/2011 | 5.550 | 4,896,000 | | | | | | 7,710,690 | 03/23/2011 |
| 123309 | | ATLANTA | GA | | 06/30/2011 | 5.550 | 7,246,000 | | | | | | 11,411,695 | 03/23/2011 |
| 123310 | | WASHINGTON | DC | | 06/30/2011 | 5.550 | 2,760,000 | | | | | | 4,346,713 | 03/23/2011 |
| 123312 | | DEERFIELD | IL | | 12/01/2011 | 5.110 | 37,000,000 | | | | | | 55,428,846 | 08/11/2011 |
| 123314 | | SARASOTA | FL | | 08/08/2011 | 5.180 | 7,464,911 | | | | | | 11,120,000 | 06/14/2011 |
| 123315 | | DALLAS | TX | | 09/01/2011 | 4.810 | 7,720,952 | | | | | | 13,700,000 | 06/30/2011 |
| 123317 | | SAN JOSE | CA | | 08/01/2011 | 6.000 | 4,979,940 | | | | | | 16,196,877 | 12/02/2011 |
| 123318 | | INDIANAPOLIS | IN | | 07/13/2011 | 5.200 | 11,944,064 | | | | | | 17,300,000 | 06/15/2011 |
| 123324 | | SEATTLE | WA | | 09/29/2011 | 4.660 | 23,000,000 | | | | | | 36,315,790 | 07/15/2011 |
| 123328 | | ST. LOUIS | MO | | 10/11/2011 | 5.150 | 10,648,722 | | | | | | 14,721,019 | 07/16/2011 |
| 123331 | | ALPHARETTA | GA | | 07/29/2011 | 4.540 | 12,434,262 | | | | | | 18,500,000 | 07/17/2011 |
| 123335 | | BOSTON | MA | | 11/30/2011 | 4.700 | 4,089,000 | | | | | | 10,200,000 | 09/10/2011 |
| 123337 | | BOSTON | MA | | 11/30/2011 | 4.700 | 4,007,000 | | | | | | 10,100,000 | 09/10/2011 |
| 123338 | | BOSTON | MA | | 11/30/2011 | 4.700 | 3,271,000 | | | | | | 9,700,000 | 09/10/2011 |
| 123339 | | BOSTON | MA | | 11/30/2011 | 4.700 | 6,542,000 | | | | | | 18,700,000 | 09/10/2011 |
| 123340 | | BOSTON | MA | | 11/30/2011 | 4.700 | 3,925,000 | | | | | | 10,200,000 | 09/10/2011 |
| 123341 | | BOSTON | MA | | 11/30/2011 | 4.700 | 3,762,000 | | | | | | 10,100,000 | 09/10/2011 |
| 123342 | | BOSTON | MA | | 11/30/2011 | 4.700 | 3,925,000 | | | | | | 10,100,000 | 09/10/2011 |
| 123343 | | BOSTON | MA | | 11/30/2011 | 4.400 | 17,420,000 | | | | | | 47,100,000 | 09/10/2011 |
| 123347 | | LAKEWOOD | CA | | 12/13/2011 | 5.000 | 4,500,000 | | | | | | 6,675,676 | 10/28/2011 |
| 123348 | | OREGON CITY | OR | | 12/15/2011 | 5.125 | 10,000,000 | | | | | | 21,000,000 | 09/17/2011 |
| 123353 | | DENVER | CO | | 12/19/2011 | 4.000 | 1,650,000 | | | | | | 2,039,326 | 11/29/2011 |
| 123354 | | DENVER | CO | | 12/19/2011 | 4.000 | 1,500,000 | | | | | | 1,853,933 | 11/29/2011 |
| 123355 | | PHOENIX | AZ | | 12/19/2011 | 4.000 | 16,196,535 | | | | | | 20,018,189 | 11/29/2011 |
| 123356 | | AURORA | CO | | 12/19/2011 | 4.000 | 4,600,000 | | | | | | 5,685,393 | 11/29/2011 |
| 123357 | | MESA | AZ | | 12/19/2011 | 4.000 | 3,950,000 | | | | | | 4,882,022 | 11/19/2011 |
| 123358 | | MAINVILLE | OH | | 11/30/2011 | 4.890 | 9,100,000 | | | | | | 13,474,033 | 10/20/2011 |
| 123368 | | STUDIO CITY | CA | | 12/09/2011 | 4.000 | 17,000,000 | | | | | | 44,550,000 | 11/11/2011 |
| 123380 | | PLANT CITY | FL | | 12/16/2011 | 4.500 | 26,253,000 | | | | | | 63,726,147 | 06/22/2011 |
| 325005 | | GREENSBORO | NC | | 12/07/1998 | 6.850 | 1,810,631 | | (1,889) | | | | 5,385,838 | 08/30/2011 |
| 500002 | | GLENDALE | CA | | 11/17/2005 | 5.810 | 36,936,075 | | (268,420) | | 1,285,774 | | 61,062,350 | 12/20/2011 |
| 500003 | | PORTLAND | ME | | 02/08/2006 | 4.836 | 37,927,626 | | 275,610 | | | | 48,530,302 | 09/26/2011 |
| 500007 | | HONOLULU | HI | | 12/20/2006 | 5.522 | 25,679,830 | | 135,023 | | | | 40,333,800 | 12/20/2011 |
| 500008 | | VARIOUS | CA | | 06/29/2007 | 1.749 | 38,292,945 | | | | | | 42,302,850 | 12/20/2011 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 5,736,940,737 | | (8,803,652) | 30,687,568 | 34,348,860 | | 9,311,081,620 | XXX |
| 550001 | | SAN FRANCISCO | CA | | 04/03/2007 | 1.448 | 33,554,582 | | 522,699 | | (84,060) | | 47,733,937 | 12/20/2011 |
| 550002 | | SAN FRANCISCO | CA | | 04/03/2007 | 1.748 | 40,262,366 | | 767,548 | | (100,872) | | 53,465,564 | 12/20/2011 |
| 550004 | | CHICAGO | IL | | 07/12/2007 | 5.573 | 22,076,459 | | 163,927 | | | | 37,302,034 | 12/20/2011 |
| 550005 | | NEW YORK | NY | | 06/29/2007 | 7.570 | 34,466,311 | | | | | | 58,644,259 | 12/20/2011 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 130,359,718 | | 1,454,174 | | (184,933) | | 197,145,794 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 5,867,300,455 | | (7,349,478) | 30,687,568 | 34,163,927 | | 9,508,227,414 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | | | | | XXX |

# 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 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Amortization)/ Accretion | 11 Current Year's Other Than Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 5,867,300,455 | | (7,349,478) | 30,687,568 | 34,163,927 | | 9,508,227,414 | 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 |
| 122959 | NEW YORK | NY | | 07/19/2007 | 2.020 | | 15,268 | 954,032 |
| 123215 | ONTARIO | CA | | 06/02/2011 | 6.250 | 26,945,836 | | 38,494,286 |
| 123244 | MADECONIA | OH | | 01/28/2011 | 5.710 | 20,975,503 | | 37,100,000 |
| 123249 | DES PLAINES | IL | | 02/24/2011 | 4.900 | 28,000,000 | | 47,000,000 |
| 123250 | MENDOTA HEIGHTS | MN | | 03/01/2011 | 5.380 | 17,100,000 | | 23,638,621 |
| 123251 | MENDOTA | MN | | 03/01/2011 | 6.010 | 9,000,000 | | 12,441,379 |
| 123255 | LOS ANGELES | CA | | 10/03/2011 | 5.790 | 41,000,000 | | 74,700,000 |
| 123256 | VARIOUS | NJ | | 06/01/2011 | 5.130 | 50,107,863 | | 62,700,000 |
| 123257 | AUSTIN | TX | | 06/01/2011 | 5.650 | 9,200,000 | | 15,500,000 |
| 123258 | SAN ANTONIO | TX | | 06/20/2011 | 5.160 | 15,000,000 | | 20,020,000 |
| 123259 | PITTSBURGH | PA | | 04/01/2011 | 5.100 | 19,930,000 | | 31,333,333 |
| 123260 | CLIFTON | NJ | | 04/01/2011 | 5.260 | 5,000,000 | | 9,872,449 |
| 123261 | GLENVIEW | IL | | 05/19/2011 | 6.050 | 5,500,000 | | 8,223,809 |
| 123262 | WYCKOFF | NJ | | 05/25/2011 | 5.640 | 33,000,000 | | 45,739,535 |
| 123263 | ORLANDO | FL | | 05/17/2011 | 4.540 | 28,000,000 | | 48,160,000 |
| 123264 | SCOTTSDALE | AZ | | 04/26/2011 | 3.810 | 14,000,000 | | 27,000,000 |
| 123265 | HOUSTON | TX | | 05/05/2011 | 4.960 | 11,480,000 | | 21,000,000 |
| 123267 | MACON | GA | | 05/04/2011 | 4.730 | 3,700,000 | | 5,200,000 |
| 123268 | KATY | TX | | 06/28/2011 | 4.580 | 15,000,000 | | 22,021,978 |
| 123270 | SACRAMENTO | CA | | 05/31/2011 | 5.060 | 48,843,888 | | 59,549,458 |
| 123271 | RANCHO CORDOVA | CA | | 05/31/2011 | 5.060 | 32,394,397 | | 39,494,578 |
| 123273 | FAIRFIELD | CA | | 05/31/2011 | 5.060 | 17,963,248 | | 21,900,420 |
| 123274 | LIVERMORE | CA | | 05/31/2011 | 5.060 | 12,009,138 | | 14,641,292 |
| 123275 | BAKERSFIELD | CA | | 05/31/2011 | 5.060 | 56,614,506 | | 69,023,235 |
| 123278 | ALISO VIEJO | CA | | 05/31/2011 | 5.060 | 30,275,137 | | 36,910,821 |
| 123279 | NO LAS VEGAS | NV | | 05/31/2011 | 5.060 | 8,477,038 | | 10,335,030 |
| 123280 | DANA POINT | CA | | 07/22/2011 | 5.580 | 5,329,185 | | 17,300,000 |
| 123281 | WESTERVILLE | OH | | 05/02/2011 | 5.040 | 9,000,000 | | 15,400,000 |
| 123282 | SUNNYVALE | CA | | 06/06/2011 | 3.760 | 8,850,000 | | 21,400,000 |
| 123283 | MOUNTAIN VIEW | CA | | 06/06/2011 | 3.760 | 8,400,000 | | 20,650,000 |
| 123286 | SPRING HILL | FL | | 09/14/2011 | 5.180 | 5,000,000 | | 10,600,000 |
| 123287 | FAIRFIELD | OH | | 04/29/2011 | 5.050 | 19,100,000 | | 26,800,000 |
| 123288 | LOS ANGELES | CA | | 06/13/2011 | 4.600 | 12,500,000 | | 21,889,535 |
| 123289 | AURORA | IL | | 08/10/2011 | 4.260 | 14,000,000 | | 20,705,263 |
| 123290 | OAK BROOK | IL | | 06/30/2011 | 5.600 | 26,859,320 | | 38,600,000 |
| 123291 | MARIETTA | GA | | 06/30/2011 | 4.840 | 15,689,869 | | 33,000,000 |
| 123292 | CHULA VISTA | CA | | 07/14/2011 | 5.410 | 5,700,000 | | 7,600,000 |
| 123293 | HOPKINS | MN | | 06/29/2011 | 4.870 | 8,900,000 | | 17,080,000 |
| 123294 | WOODBURY | NY | | 07/01/2011 | 4.750 | 6,000,000 | | 17,700,000 |
| 123295 | WASHINGTON | DC | | 06/15/2011 | 4.240 | 62,000,000 | | 104,249,485 |
| 123297 | LAKE OSWEGO | OR | | 06/01/2011 | 4.530 | 8,500,000 | | 13,282,836 |
| 123298 | DEVON | PA | | 06/29/2011 | 4.000 | 9,979,750 | | 19,666,560 |
| 123301 | CHICAGO | IL | | 09/01/2011 | 5.550 | 10,688,000 | | 16,832,487 |
| 123302 | ST. LOUIS | MO | | 06/30/2011 | 5.550 | 8,480,000 | | 13,355,117 |
| 123303 | PHOENIX | AZ | | 06/30/2011 | 5.550 | 1,580,000 | | 2,488,335 |
| 123304 | PHILADELPHIA | PA | | 06/30/2011 | 5.550 | 17,524,000 | | 27,598,475 |
| 123305 | MINNEAPOLIS | MN | | 06/30/2011 | 5.550 | 5,324,000 | | 8,384,745 |
| 123306 | HOUSTON | TX | | 06/30/2011 | 5.550 | 1,242,000 | | 1,956,021 |
| 123307 | CHELSEA | MA | | 06/30/2011 | 5.550 | 3,660,000 | 7,600,000 | 17,733,327 |
| 123308 | BALTIMORE | MD | | 06/30/2011 | 5.550 | 4,896,000 | | 7,710,690 |
| 123309 | ATLANTA | GA | | 06/30/2011 | 5.550 | 7,246,000 | | 11,411,695 |
| 123310 | WASHINGTON | DC | | 06/30/2011 | 5.550 | 2,760,000 | | 4,346,713 |
| 123312 | DEERFIELD | IL | | 12/01/2011 | 5.110 | 37,000,000 | | 55,428,846 |
| 123314 | SARASOTA | FL | | 08/08/2011 | 5.180 | 7,500,000 | | 11,120,000 |
| 123315 | DALLAS | TX | | 09/01/2011 | 4.810 | 7,750,000 | | 13,700,000 |
| 123317 | SAN JOSE | CA | | 08/01/2011 | 6.000 | 5,000,000 | | 16,196,877 |
| 123318 | INDIANAPOLIS | IN | | 07/13/2011 | 5.200 | 12,000,000 | | 17,300,000 |
| 123324 | SEATTLE | WA | | 09/29/2011 | 4.660 | 23,000,000 | | 36,315,790 |
| 123328 | ST. LOUIS | MO | | 10/11/2011 | 5.150 | 10,700,000 | | 14,721,019 |
| 123331 | ALPHARETTA | GA | | 07/29/2011 | 4.540 | 12,500,000 | | 18,500,000 |
| 123335 | BOSTON | MA | | 11/30/2011 | 4.700 | 4,089,000 | | 10,200,000 |
| 123337 | BOSTON | MA | | 11/30/2011 | 4.700 | 4,007,000 | | 10,100,000 |
| 123338 | BOSTON | MA | | 11/30/2011 | 4.700 | 3,271,000 | | 9,700,000 |
| 123339 | BOSTON | MA | | 11/30/2011 | 4.700 | 6,542,000 | | 18,700,000 |
| 123340 | BOSTON | MA | | 11/30/2011 | 4.700 | 3,925,000 | | 10,200,000 |
| 123341 | BOSTON | MA | | 11/30/2011 | 4.700 | 3,762,000 | | 10,100,000 |

# 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 |
| 123342 | BOSTON | MA | | 11/30/2011 | 4.700 | 3,925,000 | | 10,100,000 |
| 123343 | BOSTON | MA | | 11/30/2011 | 4.400 | 17,420,000 | | 47,100,000 |
| 123347 | LAKEWOOD | CA | | 12/13/2011 | 5.000 | 4,500,000 | | 6,675,676 |
| 123348 | OREGON CITY | OR | | 12/15/2011 | 5.130 | 10,000,000 | | 21,000,000 |
| 123353 | DENVER | CO | | 12/19/2011 | 4.000 | 1,650,000 | | 2,039,326 |
| 123354 | DENVER | CO | | 12/19/2011 | 4.000 | 1,500,000 | | 1,853,933 |
| 123355 | PHOENIX | AZ | | 12/19/2011 | 4.000 | 16,196,535 | | 20,018,189 |
| 123356 | AURORA | CO | | 12/19/2011 | 4.000 | 4,600,000 | | 5,685,393 |
| 123357 | MESA | AZ | | 12/19/2011 | 4.000 | 3,950,000 | | 4,882,022 |
| 123358 | MAINVILLE | OH | | 11/30/2011 | 4.890 | 9,100,000 | | 13,474,033 |
| 123368 | STUDIO CITY | CA | | 12/09/2011 | 4.000 | 17,000,000 | | 44,550,000 |
| 123380 | PLANT CITY | FL | | 12/16/2011 | 4.500 | 26,253,000 | | 63,726,147 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 1,105,865,213 | 7,615,268 | 1,814,082,790 |
| 0899999. Total Mortgages in good standing | | | | | | 1,105,865,213 | 7,615,268 | 1,814,082,790 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 1,105,865,213 | 7,615,268 | 1,814,082,790 |

# 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 | | | | | |
| 121071 | REDMOND | WA | | 02/15/1996 | 03/01/2011 | 60,648 | | | | | | | 60,648 | 60,648 | | | |
| 121460 | MURRAY | UT | | 05/07/1996 | 05/27/2011 | 105,702 | | | | | | | 105,702 | 109,644 | | 3,941 | 3,941 |
| 121463 | REDMOND | WA | | 05/15/1996 | 05/31/2011 | 75,970 | | | | | | | 75,970 | 75,970 | | | |
| 121466 | AUBURN | WA | | 05/03/1996 | 05/25/2011 | 61,675 | | | | | | | 61,675 | 61,675 | | | |
| 121499 | COLUMBIA | SC | | 08/30/1996 | 09/02/2011 | 471,925 | | | | | | | 471,925 | 471,925 | | | |
| 121567 | CARSON | CA | | 12/12/1997 | 07/07/2011 | 187,466 | | | | | | | 187,466 | 187,466 | | | |
| 121692 | MIDDLETON | WI | | 02/19/1999 | 02/23/2011 | 221,314 | | | | | | | 221,314 | 221,314 | | | |
| 121733 | SEATTLE | WA | | 05/13/1999 | 10/07/2011 | 3,191,367 | | 4,618 | | | 4,618 | | 3,195,985 | 3,224,091 | | 28,106 | 28,106 |
| 121767 | RANCHO DOMINGQUEZ | CA | | 11/10/1999 | 12/21/2011 | 1,403,804 | | (615) | | | (615) | | 1,403,188 | 1,399,230 | | (3,959) | (3,959) |
| 121820 | MILFORD | OH | | 01/20/2000 | 11/30/2011 | 13,490,919 | | 5,150 | | | 5,150 | | 13,496,069 | 13,497,502 | | 1,433 | 1,433 |
| 121848 | BATAVIA | IL | | 06/14/2000 | 07/01/2011 | 9,504,002 | | (6,320) | | | (6,320) | | 9,497,683 | 9,496,561 | | (1,121) | (1,121) |
| 121852 | CARLSBAD | CA | | 06/14/2000 | 09/16/2011 | 2,684,967 | | | | | | | 2,684,967 | 2,684,967 | | | |
| 121873 | MINNETONKA | MN | | 09/22/2000 | 02/01/2011 | 7,246,493 | | | | | | | 7,246,493 | 7,245,219 | | (1,274) | (1,274) |
| 121970 | LEVITTOWN | NY | | 03/15/2001 | 06/16/2011 | 11,948,149 | | | | | | | 11,948,149 | 11,948,149 | | | |
| 121980 | PINEVILLE | NC | | 06/19/2001 | 07/07/2011 | 239,904 | | | | | | | 239,904 | 239,904 | | | |
| 122088 | OVERLAND PARK | KS | | 11/20/2001 | 09/27/2011 | 3,119,813 | | | | | | | 3,119,813 | 3,119,813 | | | |
| 122089 | OVERLAND PARK | KS | | 11/20/2001 | 09/27/2011 | 5,664,924 | | | | | | | 5,664,924 | 5,664,924 | | | |
| 122101 | BLOOMINGTON | MN | | 11/15/2001 | 02/01/2011 | 3,372,017 | | | | (47,873) | (47,873) | | 3,324,144 | 4,080,073 | | 755,930 | 755,930 |
| 122116 | ALPHARETTA | GA | | 11/27/2001 | 05/19/2011 | 4,840,037 | | | | | | | 4,840,037 | 4,840,037 | | | |
| 122117 | WESLEY CHAPEL | FL | | 12/13/2001 | 05/19/2011 | 3,377,144 | | | | | | | 3,377,144 | 3,377,144 | | | |
| 122118 | DULUTH | GA | | 12/07/2001 | 05/19/2011 | 3,636,925 | | | | | | | 3,636,925 | 3,636,925 | | | |
| 122119 | LAWRENCEVILLE | GA | | 12/05/2001 | 05/19/2011 | 5,455,387 | | | | | | | 5,455,387 | 5,455,387 | | | |
| 122122 | ALEXANDRIA | VA | | 12/26/2001 | 10/05/2011 | 7,694,140 | | (50,144) | | | (50,144) | | 7,643,996 | 7,620,773 | | (23,223) | (23,223) |
| 122185 | HIGHLAND HEIGHTS | OH | | 08/20/2002 | 05/25/2011 | 2,387,008 | | | | | | | 2,387,008 | 2,387,008 | | | |
| 122186 | SOLON | OH | | 08/20/2002 | 05/25/2011 | 2,909,166 | | | | | | | 2,909,166 | 2,909,166 | | | |
| 122196 | CRANBURY | NJ | | 09/30/2002 | 03/24/2011 | 10,792,809 | | (118,179) | | | (118,179) | | 10,674,630 | 9,856,107 | | (818,523) | (818,523) |
| 122215 | ORLANDO | FL | | 10/25/2002 | 12/28/2011 | 5,214,929 | | | | | | | 5,214,929 | 5,214,929 | | | |
| 122216 | PORT ST. LUCIE | FL | | 10/29/2002 | 12/28/2011 | 4,376,450 | | | | | | | 4,376,450 | 4,376,450 | | | |
| 122221 | MIAMI | FL | | 10/29/2002 | 12/28/2011 | 5,479,442 | | | | | | | 5,479,442 | 5,479,442 | | | |
| 122242 | DANA POINT | CA | | 12/23/2002 | 07/22/2011 | 5,360,238 | | | | | | | 5,360,238 | 5,360,238 | | | |
| 122266 | SAN JOSE | CA | | 04/21/2003 | 12/28/2011 | 11,500,559 | | | | | | | 11,500,559 | 11,500,559 | | | |
| 122278 | WOODBURY | NY | | 04/11/2003 | 07/01/2011 | 5,400,240 | | | | | | | 5,400,240 | 5,400,240 | | | |
| 122291 | MARIETTA | GA | | 09/29/2003 | 06/01/2011 | 16,044,282 | | | | | | | 16,044,282 | 16,044,282 | | | |
| 122326 | GREENSBORO | NC | | 03/09/2004 | 07/21/2011 | 19,294,688 | | (78,467) | | 157,227 | 78,760 | | 19,373,448 | 19,373,448 | | | |
| 122434 | MAITLAND | FL | | 05/26/2004 | 07/06/2011 | 17,125,719 | | 38,377 | | | 38,377 | | 17,164,097 | 17,164,421 | | 324 | 324 |
| 122440 | DAYTON | OH | | 12/01/2004 | 09/09/2011 | 2,082,943 | | | | | | | 2,082,943 | 2,082,943 | | | |
| 122445 | W. CHESTER TOWNSHIP | OH | | 12/15/2004 | 12/27/2011 | 2,577,344 | | | | 31,841 | 31,841 | | 2,609,185 | 2,577,344 | | (31,841) | (31,841) |
| 122461 | DES PLAINES | IL | | 06/21/2004 | 02/24/2011 | 28,000,000 | | | | | | | 28,000,000 | 28,000,000 | | | |
| 122463 | OAKBROOK | IL | | 06/03/2004 | 06/30/2011 | 29,754,760 | | 74,560 | | | 74,560 | | 29,829,320 | 29,829,320 | | | |
| 122468 | MARIETTA | GA | | 07/20/2004 | 06/30/2011 | 12,630,111 | | 59,758 | | | 59,758 | | 12,689,869 | 12,689,869 | | | |
| 122503 | PHOENIX | AZ | | 08/25/2004 | 12/19/2011 | 13,784,600 | | 18,153 | | | 18,153 | | 13,802,752 | 13,859,206 | | 56,454 | 56,454 |
| 122507 | BALTIMORE | MD | | 08/31/2004 | 07/29/2011 | 8,475,797 | | 21,126 | | | 21,126 | | 8,496,923 | 8,500,000 | | 3,077 | 3,077 |
| 122577 | CHICAGO | IL | | 02/01/2005 | 09/28/2011 | 2,266,847 | | | | | | | 2,266,847 | 2,266,847 | | | |
| 122578 | CHICAGO | IL | | 02/01/2005 | 09/28/2011 | 2,250,102 | | | | | | | 2,250,102 | 2,250,102 | | | |
| 122661 | ONTARIO | CA | | 07/08/2005 | 06/02/2011 | 29,955,180 | | 79,343 | | (106,963) | (27,621) | | 29,927,559 | 29,927,559 | | | |
| 122725 | SACRAMENTO | CA | | 01/13/2006 | 05/31/2011 | 25,400,000 | | | | | | | 25,400,000 | 25,592,196 | | 192,196 | 192,196 |
| 122726 | SACRAMENTO | CA | | 01/13/2006 | 05/31/2011 | 25,400,000 | | | | | | | 25,400,000 | 25,632,949 | | 232,949 | 232,949 |
| 122727 | GOLD RIVER | CA | | 01/13/2006 | 05/31/2011 | 15,905,000 | | | | | | | 15,905,000 | 16,050,868 | | 145,868 | 145,868 |
| 122728 | GOLD RIVER | CA | | 01/13/2006 | 05/31/2011 | 15,905,000 | | | | | | | 15,905,000 | 16,050,868 | | 145,868 | 145,868 |
| 122729 | ROSEVILLE | CA | | 01/13/2006 | 05/31/2011 | 11,745,000 | | | | | | | 11,745,000 | 11,852,716 | | 107,716 | 107,716 |
| 122730 | ROSEVILLE | CA | | 01/13/2006 | 05/31/2011 | 11,745,000 | | | | | | | 11,745,000 | 11,852,716 | | 107,716 | 107,716 |
| 122731 | FAIRFIELD | CA | | 01/13/2006 | 05/31/2011 | 9,075,000 | | | | | | | 9,075,000 | 9,158,229 | | 83,229 | 83,229 |
| 122732 | FAIRFIELD | CA | | 01/13/2006 | 05/31/2011 | 9,075,000 | | | | | | | 9,075,000 | 9,158,229 | | 83,229 | 83,229 |
| 122733 | LIVERMORE | CA | | 01/13/2006 | 05/31/2011 | 5,437,500 | | | | | | | 5,437,500 | 5,487,369 | | 49,869 | 49,869 |
| 122734 | LIVERMORE | CA | | 01/13/2006 | 05/31/2011 | 5,437,500 | | | | | | | 5,437,500 | 5,487,369 | | 49,869 | 49,869 |
| 122735 | FOUNTAIN VALLEY | CA | | 01/13/2006 | 05/31/2011 | 7,582,500 | | | | | | | 7,582,500 | 7,652,041 | | 69,541 | 69,541 |
| 122736 | FOUNTAIN VALLEY | CA | | 01/13/2006 | 05/31/2011 | 7,582,500 | | | | | | | 7,582,500 | 7,652,041 | | 69,541 | 69,541 |
| 122737 | NORTH LAS VEGAS | NV | | 01/13/2006 | 05/31/2011 | 5,520,000 | | | | | | | 5,520,000 | 5,570,625 | | 50,625 | 50,625 |
| 122738 | NORTH LAS VEGAS | NV | | 01/13/2006 | 05/31/2011 | 5,520,000 | | | | | | | 5,520,000 | 5,570,625 | | 50,625 | 50,625 |
| 122739 | BAKERSFIELD | CA | | 04/11/2006 | 05/31/2011 | 28,215,000 | | | | | | | 28,215,000 | 28,473,766 | | 258,766 | 258,766 |
| 122740 | BAKERSFIELD | CA | | 04/11/2006 | 05/31/2011 | 28,215,000 | | | | | | | 28,215,000 | 28,468,663 | | 253,663 | 253,663 |

# 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 | | | | | |
| 122741 | FOUNTAIN VALLEY | CA | | 10/02/2006 | 05/31/2011 | 4,372,500 | | | | | | | 4,372,500 | 4,412,601 | | 40,101 | 40,101 |
| 122742 | FOUNTAIN VALLEY | CA | | 10/02/2006 | 05/31/2011 | 4,372,500 | | | | | | | 4,372,500 | 4,412,601 | | 40,101 | 40,101 |
| 122745 | ALISO VIEJO | CA | | 12/14/2006 | 05/31/2011 | 13,520,000 | | | | | | | 13,520,000 | 13,643,995 | | 123,995 | 123,995 |
| 122746 | ALISO VIEJO | CA | | 12/14/2006 | 05/31/2011 | 13,520,000 | | | | | | | 13,520,000 | 13,643,995 | | 123,995 | 123,995 |
| 122794 | PALOS PARK | IL | | 03/30/2006 | 04/01/2011 | 8,510,000 | | | | | | | 8,510,000 | 8,510,000 | | | |
| 122799 | GLENVIEW | IL | | 03/22/2006 | 05/19/2011 | 6,956,650 | | (604) | | | (604) | | 6,956,046 | 6,955,838 | | (208) | (208) |
| 122804 | CHULA VISTA | CA | | 05/30/2006 | 07/14/2011 | 3,000,176 | | (132) | | | (132) | | 3,000,044 | 3,000,000 | | (44) | (44) |
| 122805 | TACOMA | WA | | 04/25/2006 | 03/15/2011 | 7,086,008 | | | | | | | 7,086,008 | 7,086,008 | | | |
| 122813 | PHILADELPHIA | PA | | 06/20/2006 | 07/26/2011 | 12,460,466 | | 39,534 | | | 39,534 | | 12,500,000 | 12,500,000 | | | |
| 122823 | PHILADELPHIA | PA | | 07/18/2006 | 06/29/2011 | 11,000,000 | | | | | | | 11,000,000 | 11,000,000 | | | |
| 122832 | SAN ANTONIO | TX | | 06/29/2006 | 06/01/2011 | 14,279,732 | | (3,269) | | | (3,269) | | 14,276,463 | 14,275,800 | | (663) | (663) |
| 122833 | MACEDONIA | OH | | 08/31/2006 | 01/28/2011 | 20,972,083 | | 3,420 | | | 3,420 | | 20,975,503 | 20,975,503 | | | |
| 122839 | PHILADELPHIA | PA | | 07/25/2006 | 06/30/2011 | 9,861,158 | | 118,592 | | | 118,592 | | 9,979,750 | 9,979,750 | | | |
| 122845 | SAN ANTONIO | TX | | 07/20/2006 | 08/02/2011 | 7,500,173 | | 28,706 | | | 28,706 | | 7,528,880 | 7,621,812 | | 92,932 | 92,932 |
| 122853 | SAN ANTONIO | TX | | 08/04/2006 | 08/02/2011 | 14,900,000 | | | | | | | 14,900,000 | 14,900,000 | | | |
| 122895 | PHOENIX | AZ | | 11/29/2006 | 12/19/2011 | 6,000,420 | | | | | | | 6,000,420 | 6,000,420 | | | |
| 122902 | MESA | AZ | | 12/07/2006 | 12/19/2011 | 6,234,811 | | | 1,148,506 | (566,190) | (1,714,696) | | 4,520,115 | 9,169,730 | | 4,649,615 | 4,649,615 |
| 122912 | WEST CONSHOHOCKEN | PA | | 12/08/2006 | 12/09/2011 | 3,318,883 | | 5,547 | | | 5,547 | | 3,324,430 | 3,325,000 | | 570 | 570 |
| 123023 | AURORA | CO | | 07/19/2007 | 12/19/2011 | 2,210,377 | | 6,886 | | | 6,886 | | 2,217,263 | 2,222,064 | | 4,801 | 4,801 |
| 123024 | DENVER | CO | | 07/19/2007 | 12/19/2011 | 1,692,014 | | 5,271 | | | 5,271 | | 1,697,285 | 1,700,960 | | 3,675 | 3,675 |
| 123025 | AURORA | CO | | 07/19/2007 | 12/19/2011 | 5,566,415 | | 10,753 | | | 10,753 | | 5,577,168 | 5,584,657 | | 7,489 | 7,489 |
| 123041 | LAKEWOOD | CA | | 09/18/2007 | 12/13/2011 | 5,000,000 | | | | | | | 5,000,000 | 5,000,000 | | | |
| 123059 | RALEIGH | NC | | 08/06/2007 | 03/29/2011 | 14,652,200 | | 2,183,350 | | | 2,183,350 | | 16,835,550 | 18,000,000 | | 1,164,450 | 1,164,450 |
| 123106 | MORRISTOWN | NJ | | 12/04/2007 | 06/01/2011 | 59,975,000 | | 59,272 | | (35,000) | 24,272 | | 59,999,272 | 58,935,649 | | (1,063,623) | (1,063,623) |
| 123152 | PHOENIX | AZ | | 01/31/2008 | 03/08/2011 | 1,202,825 | | | | (54,562) | (54,562) | | 1,148,264 | 2,000,000 | | 851,736 | 851,736 |
| 123193 | VARIOUS | MI | | 05/29/2009 | 04/14/2011 | 34,456,903 | | (79,595) | | | (79,595) | | 34,377,308 | 34,205,197 | | (172,110) | (172,110) |
| 123207 | BEL AIR | MD | | 05/04/2010 | 05/31/2011 | 38,594,305 | | (301) | | | (301) | | 38,594,004 | 38,589,665 | | (4,339) | (4,339) |
| 123246 | PLYMOUTH | MN | | 12/16/2010 | 08/31/2011 | 25,930,147 | | 16,132 | | | 16,132 | | 25,946,278 | 26,015,400 | | 69,122 | 69,122 |
| 500004 | TAMPA | FL | | 04/27/2006 | 06/06/2011 | 434,414 | | | | (4,494) | (4,494) | | 429,920 | 430,062 | | 142 | 142 |
| 500009 | SANTA MONICA | CA | | 12/19/2007 | 08/12/2011 | 36,528,362 | | 77,912 | | | 77,912 | | 36,606,275 | 36,670,000 | | 63,725 | 63,725 |
| 122617 | CENTERVILLE | VA | | 07/11/2005 | 12/22/2009 | | | | | | | | | 25,751 | | 25,751 | 25,751 |
| 123014 | ONTARIO | CA | | 06/12/2007 | 12/10/2010 | | | | | | | | | 119 | | 119 | 119 |
| 0199999. Mortgages closed by repayment | | | | | | 937,586,428 | | 2,518,834 | 1,148,506 | (626,014) | 744,314 | | 938,330,743 | 946,272,669 | | 7,941,926 | 7,941,926 |
| 107008 | CANTON | OH | | 02/28/1997 | | 418,545 | | (4,719) | | | (4,719) | | 413,826 | 413,826 | | | |
| 107009 | NORTH CANTON | OH | | 02/28/1997 | | 171,711 | | (1,936) | | | (1,936) | | 169,775 | 169,775 | | | |
| 111001 | SAN DIEGO | CA | | 04/22/1999 | | 225,579 | | 1,082 | | | 1,082 | | 226,661 | 226,661 | | | |
| 118038 | NEW YORK | NY | | 10/02/1998 | | 386,910 | | (353) | | | (353) | | 386,558 | 386,558 | | | |
| 121281 | CITY OF INDUSTRY | CA | | 07/09/1998 | | 119,912 | | | | | | | 119,912 | 119,912 | | | |
| 121347 | BUTLER | PA | | 07/29/1994 | | 1,219,725 | | 17 | | | 17 | | 1,219,742 | 1,219,742 | | | |
| 121361 | BUTLER | PA | | 09/30/1994 | | 158,374 | | | | | | | 158,374 | 158,374 | | | |
| 121374 | WILMETTE | IL | | 05/15/1995 | | 1,780,412 | | (526) | | | (526) | | 1,779,886 | 1,779,886 | | | |
| 121485 | SALT LAKE CITY | UT | | 07/22/1996 | | 247,585 | | (1,450) | | | (1,450) | | 246,135 | 246,135 | | | |
| 121489 | LOS ANGELES | CA | | 07/18/1996 | | 166,921 | | (405) | | | (405) | | 166,516 | 166,516 | | | |
| 121493 | PHOENIX | AZ | | 08/07/1996 | | 128,388 | | | | | | | 128,388 | 128,388 | | | |
| 121507 | SAN DIEGO | CA | | 12/02/1996 | | 214,432 | | (1) | | | (1) | | 214,430 | 214,430 | | | |
| 121544 | SEATTLE | WA | | 09/05/1997 | | 501,304 | | (867) | | | (867) | | 500,437 | 500,437 | | | |
| 121557 | HAUPPAUGE | NY | | 09/30/1997 | | 129,918 | | 178 | | | 178 | | 130,096 | 130,096 | | | |
| 121560 | SHELTON | CT | | 09/11/1997 | | 394,800 | | 658 | | | 658 | | 395,458 | 395,458 | | | |
| 121562 | KANSAS CITY | MO | | 09/18/1997 | | 221,306 | | 937 | | | 937 | | 222,244 | 222,244 | | | |
| 121563 | CARROLLTON | TX | | 10/06/1997 | | 564,290 | | | | | | | 564,290 | 564,290 | | | |
| 121581 | LAS VEGAS | NV | | 12/16/1999 | | 449,530 | | | | | | | 449,530 | 449,530 | | | |
| 121583 | LINCOLNSHIRE | IL | | 12/15/1997 | | 123,483 | | (183) | | | (183) | | 123,300 | 123,300 | | | |
| 121594 | O'HARA TOWNSHIP | PA | | 01/27/1998 | | 287,893 | | (888) | | | (888) | | 287,005 | 287,005 | | | |
| 121599 | YORK | SC | | 06/03/1998 | | 187,991 | | (8) | | | (8) | | 187,984 | 187,984 | | | |
| 121600 | GREENWOOD VILLAGE | CO | | 03/26/1998 | | 218,004 | | (314) | | | (314) | | 217,690 | 217,690 | | | |
| 121607 | CHARLOTTE | NC | | 06/04/1998 | | 147,357 | | 113 | | | 113 | | 147,470 | 147,470 | | | |
| 121609 | GARDENA | CA | | 04/08/1998 | | 106,129 | | (79) | | | (79) | | 106,050 | 106,050 | | | |
| 121611 | BURLINGTON | MA | | 04/27/1998 | | 282,394 | | (97) | | | (97) | | 282,296 | 282,296 | | | |
| 121623 | SEATTLE | WA | | 05/29/1998 | | 93,403 | | 642 | | | 642 | | 94,045 | 94,045 | | | |
| 121652 | LOMBARD | IL | | 10/14/1998 | | 193,443 | | (78) | | | (78) | | 193,365 | 193,365 | | | |
| 121656 | IRWINDALE | CA | | 09/15/1998 | | 142,699 | | (73) | | | (73) | | 142,626 | 142,626 | | | |

# 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 | | | | | |
| 121658 | RANCHO CUCAMONGA | CA | | 12/29/1998 | | 157,188 | | 29 | | | 29 | | 157,217 | 157,217 | | | |
| 121659 | IRWINDALE | CA | | 09/15/1998 | | 143,331 | | 3 | | | 3 | | 143,333 | 143,333 | | | |
| 121665 | FT. COLLINS | CO | | 08/27/1998 | | 93,533 | | (5) | | | (5) | | 93,528 | 93,528 | | | |
| 121688 | SAN DIEGO | CA | | 03/01/1999 | | 42,134 | | | | | | | 42,134 | 42,134 | | | |
| 121697 | ALEXANDRIA | VA | | 03/30/1999 | | 429,506 | | 94 | | | 94 | | 429,600 | 429,600 | | | |
| 121709 | PITTSBURGH | PA | | 04/01/1999 | | 1,578,914 | | (1,599) | | | (1,599) | | 1,577,315 | 1,577,315 | | | |
| 121713 | KENT | WA | | 03/25/1999 | | 287,351 | | 1,471 | | | 1,471 | | 288,823 | 288,823 | | | |
| 121714 | GREENVILLE | SC | | 04/27/1999 | | 146,120 | | 13,236 | | | 13,236 | | 159,356 | 159,356 | | | |
| 121715 | CHARLOTTE | NC | | 04/15/1999 | | 110,202 | | 9 | | | 9 | | 110,211 | 110,211 | | | |
| 121734 | PITTSBURGH | PA | | 06/30/1999 | | 337,882 | | | | | | | 337,882 | 337,882 | | | |
| 121753 | RANCHO CORDOVA | CA | | 09/03/1999 | | 388,397 | | 871 | | | 871 | | 389,267 | 389,267 | | | |
| 121754 | RANCHO CORDOVA | CA | | 09/02/1999 | | 288,618 | | | | | | | 288,618 | 288,618 | | | |
| 121755 | NEWARK | NJ | | 09/30/1999 | | 199,546 | | 35 | | | 35 | | 199,581 | 199,581 | | | |
| 121759 | MINNEAPOLIS | MN | | 11/09/1999 | | 307,669 | | 49 | | | 49 | | 307,718 | 307,718 | | | |
| 121765 | LOS ANGELES | CA | | 11/10/1999 | | 51,035 | | (22) | | | (22) | | 51,013 | 51,013 | | | |
| 121766 | CARSON | CA | | 11/10/1999 | | 74,062 | | (32) | | | (32) | | 74,030 | 74,030 | | | |
| 121785 | ALPHARETTA | GA | | 12/22/1999 | | 166,490 | | 72 | | | 72 | | 166,562 | 166,562 | | | |
| 121795 | ROCK HILL | SC | | 02/18/2000 | | 219,967 | | | | | | | 219,967 | 219,967 | | | |
| 121825 | SAN DIEGO | CA | | 03/27/2000 | | 491,394 | | (258) | | | (258) | | 491,136 | 491,136 | | | |
| 121838 | EL PASO | TX | | 04/25/2000 | | 111,802 | | 596 | | | 596 | | 112,398 | 112,398 | | | |
| 121843 | FAIRFAX | VA | | 05/31/2000 | | 567,298 | | 610 | | | 610 | | 567,909 | 567,909 | | | |
| 121845 | LOWELL | MA | | 09/29/2000 | | 292,292 | | (1,102) | | | (1,102) | | 291,191 | 291,191 | | | |
| 121874 | PALO ALTO | CA | | 07/21/2000 | | 202,910 | | | | | | | 202,910 | 202,910 | | | |
| 121876 | ALEXANDRIA | VA | | 08/22/2000 | | 232,489 | | (94) | | | (94) | | 232,394 | 232,394 | | | |
| 121891 | PINELLAS PARK | FL | | 10/05/2000 | | 227,650 | | | | | | | 227,650 | 227,650 | | | |
| 121897 | COLUMBIA | MD | | 12/05/2000 | | 618,677 | | (33) | | | (33) | | 618,644 | 618,644 | | | |
| 121898 | COLUMBIA | SC | | 10/31/2000 | | 200,944 | | (66) | | | (66) | | 200,878 | 200,878 | | | |
| 121900 | PORT ORCHARD | WA | | 10/04/2000 | | 256,738 | | | | | | | 256,738 | 256,738 | | | |
| 121911 | BRAINTREE | MA | | 12/28/2000 | | 463,759 | | | | | | | 463,759 | 463,759 | | | |
| 121931 | SAN MARCOS | CA | | 01/05/2001 | | 133,874 | | | | | | | 133,874 | 133,874 | | | |
| 121945 | FT COLLINS | CO | | 01/24/2001 | | 391,568 | | (36) | | | (36) | | 391,532 | 391,532 | | | |
| 121946 | BAINBRIDGE ISLAND | WA | | 03/14/2001 | | 507,192 | | | | | | | 507,192 | 507,192 | | | |
| 121959 | WARREN | OH | | 05/04/2001 | | 101,286 | | (19) | | | (19) | | 101,267 | 101,267 | | | |
| 121977 | IRVING | TX | | 03/16/2001 | | 168,522 | | | | | | | 168,522 | 168,522 | | | |
| 121987 | DES MOINES | IA | | 05/23/2001 | | 140,145 | | | | | | | 140,145 | 140,145 | | | |
| 122019 | GARDENDALE | AL | | 12/11/2001 | | 129,232 | | | | | | | 129,232 | 129,232 | | | |
| 122077 | NASHVILLE | TN | | 09/04/2001 | | 183,106 | | | | | | | 183,106 | 183,106 | | | |
| 122090 | ROSCOE | IL | | 11/16/2001 | | 115,295 | | | | | | | 115,295 | 115,295 | | | |
| 122091 | APPLETON | WI | | 11/20/2001 | | 155,128 | | | | | | | 155,128 | 155,128 | | | |
| 122092 | BELOIT | WI | | 11/16/2001 | | 155,373 | | | | | | | 155,373 | 155,373 | | | |
| 122093 | GREEN BAY | WI | | 11/16/2001 | | 150,479 | | | | | | | 150,479 | 150,479 | | | |
| 122106 | FOUNTAIN VALLEY | CA | | 12/21/2001 | | 317,137 | | | | | | | 317,137 | 317,137 | | | |
| 122112 | SHAKOPEE | MN | | 12/20/2001 | | 152,501 | | | | | | | 152,501 | 152,501 | | | |
| 122113 | SHEBOYGAN | WI | | 12/20/2001 | | 134,237 | | | | | | | 134,237 | 134,237 | | | |
| 122132 | DREXEL HILL | PA | | 02/01/2002 | | 641,990 | | | | | | | 641,990 | 641,990 | | | |
| 122159 | CANTON | OH | | 08/01/2002 | | 346,834 | | | | | | | 346,834 | 346,834 | | | |
| 122171 | PHILADELPHIA | PA | | 05/30/2002 | | 158,673 | | | | | | | 158,673 | 158,673 | | | |
| 122173 | BALTIMORE | MD | | 08/29/2002 | | 272,039 | | | | | | | 272,039 | 272,039 | | | |
| 122183 | PURCHASE | NY | | 08/16/2002 | | 450,732 | | | | (49,313) | (49,313) | | 401,420 | 401,420 | | | |
| 122197 | FLORHAM PARK | NJ | | 12/16/2002 | | 172,745 | | | | | | | 172,745 | 172,745 | | | |
| 122198 | CHATAM | NJ | | 12/16/2002 | | 290,327 | | | | | | | 290,327 | 290,327 | | | |
| 122199 | GARWOOD | NJ | | 12/16/2002 | | 181,455 | | | | | | | 181,455 | 181,455 | | | |
| 122200 | STIRLING | NJ | | 12/16/2002 | | 158,228 | | | | | | | 158,228 | 158,228 | | | |
| 122207 | STERLING HEIGHTS | MI | | 03/31/2003 | | 219,709 | | | | | | | 219,709 | 219,709 | | | |
| 122218 | EL PASO | TX | | 10/10/2002 | | 346,930 | | | | | | | 346,930 | 346,930 | | | |
| 122223 | EDINA | MN | | 12/18/2002 | | 586,709 | | | | | | | 586,709 | 586,709 | | | |
| 122224 | HOLLAND | MI | | 11/27/2002 | | 232,466 | | | | | | | 232,466 | 232,466 | | | |
| 122226 | GREAT NECK | NY | | 12/10/2002 | | 162,555 | | | | | | | 162,555 | 162,555 | | | |
| 122227 | GREAT NECK | NY | | 12/19/2002 | | 310,951 | | | | | | | 310,951 | 310,951 | | | |
| 122250 | AUBURN | WA | | 02/04/2003 | | 191,835 | | | | | | | 191,835 | 191,835 | | | |
| 122252 | ONTARIO | CA | | 04/24/2003 | | 118,051 | | | | | | | 118,051 | 118,051 | | | |

# 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 | | | | | |
| 122259 | METTAWA | IL | | 03/06/2003 | | 1,744,572 | | | | | | | 1,744,572 | 1,744,572 | | | |
| 122276 | COLUMBIA | SC | | 05/29/2003 | | 284,877 | | | | | | | 284,877 | 284,877 | | | |
| 122282 | SHIRLEY | NY | | 08/08/2003 | | 305,105 | | | | | | | 305,105 | 305,105 | | | |
| 122287 | STOCKTON | CA | | 02/04/2004 | | 638,328 | | | | | | | 638,328 | 638,328 | | | |
| 122290 | NAPLES | FL | | 09/29/2003 | | 101,510 | | | | | | | 101,510 | 101,510 | | | |
| 122293 | BUFFALO | NY | | 11/25/2003 | | 251,359 | | | | | | | 251,359 | 251,359 | | | |
| 122295 | DRAPER | UT | | 09/04/2003 | | 144,542 | | | | | | | 144,542 | 144,542 | | | |
| 122296 | SALT LAKE CITY | UT | | 09/04/2003 | | 138,200 | | | | | | | 138,200 | 138,200 | | | |
| 122297 | SALT LAKE CITY | UT | | 09/04/2003 | | 79,055 | | | | | | | 79,055 | 79,055 | | | |
| 122298 | CHICAGO | IL | | 07/31/2003 | | 437,792 | | | | | | | 437,792 | 437,792 | | | |
| 122305 | CERRITOS | CA | | 10/29/2003 | | 56,550 | | | | | | | 56,550 | 56,550 | | | |
| 122307 | HENDERSON | NV | | 07/01/2003 | | 192,962 | | 191 | | | 191 | | 193,154 | 193,154 | | | |
| 122316 | SAN DIEGO | CA | | 11/06/2003 | | 65,727 | | | | | | | 65,727 | 65,727 | | | |
| 122324 | SAN MARCOS | CA | | 12/09/2003 | | 183,906 | | | | | | | 183,906 | 183,906 | | | |
| 122362 | MURFREESBORO | TN | | 02/13/2004 | | 80,196 | | | | | | | 80,196 | 80,196 | | | |
| 122369 | AUSTIN | TX | | 11/24/2003 | | 474,737 | | | | | | | 474,737 | 474,737 | | | |
| 122370 | GLENDALE | WI | | 12/12/2003 | | 540,104 | | | | | | | 540,104 | 540,104 | | | |
| 122374 | HAMDEN | CT | | 02/17/2004 | | 181,882 | | 619 | | | 619 | | 182,500 | 182,500 | | | |
| 122376 | HOUSTON | TX | | 12/03/2003 | | 130,528 | | | | | | | 130,528 | 130,528 | | | |
| 122378 | EDISON | NJ | | 01/14/2004 | | 255,579 | | | | | | | 255,579 | 255,579 | | | |
| 122387 | COLUMBUS | OH | | 02/20/2004 | | 259,846 | | 226 | | | 226 | | 260,072 | 260,072 | | | |
| 122389 | DARIEN | CT | | 03/17/2004 | | 221,655 | | | | | | | 221,655 | 221,655 | | | |
| 122394 | CHEEKTOWAGA | NY | | 03/18/2004 | | 826,079 | | | | | | | 826,079 | 826,079 | | | |
| 122401 | LOS ANGELES | CA | | 03/01/2004 | | 121,324 | | (1,793) | | | (1,793) | | 119,531 | 119,531 | | | |
| 122405 | SAN DIEGO | CA | | 06/21/2004 | | 148,147 | | | | | | | 148,147 | 148,147 | | | |
| 122410 | PITTSBURGH | PA | | 03/15/2004 | | 1,026,373 | | 1,233 | | | 1,233 | | 1,027,605 | 1,027,605 | | | |
| 122415 | MENTOR | OH | | 05/11/2004 | | 346,645 | | (3,606) | | | (3,606) | | 343,039 | 343,039 | | | |
| 122416 | RENO | NV | | 04/15/2004 | | 1,266,990 | | 1,023 | 186,977 | (20,931) | (206,884) | | 1,060,106 | 1,060,106 | | | |
| 122417 | HARRISBURG | PA | | 04/15/2004 | | 1,216,375 | | 977 | 179,493 | (20,094) | (198,610) | | 1,017,765 | 1,017,765 | | | |
| 122418 | LAS VEGAS | NV | | 04/15/2004 | | 737,645 | | 2,760 | 101,325 | (12,374) | (110,939) | | 626,706 | 626,706 | | | |
| 122420 | GREENVALE | NY | | 04/08/2004 | | 235,498 | | (477) | | | (477) | | 235,021 | 235,021 | | | |
| 122422 | PHOENIXVILLE | PA | | 05/28/2004 | | 198,291 | | (4,068) | | 17,568 | 13,501 | | 211,791 | 211,791 | | | |
| 122423 | WHITESTONE | NY | | 06/09/2004 | | 262,067 | | | | | | | 262,067 | 262,067 | | | |
| 122424 | TUSTIN | CA | | 03/31/2004 | | 427,874 | | 631 | | | 631 | | 428,505 | 428,505 | | | |
| 122425 | PALM HARBOR | FL | | 04/30/2004 | | 392,060 | | | | | | | 392,060 | 392,060 | | | |
| 122430 | FREEHOLD | NJ | | 09/21/2004 | | 251,057 | | | | | | | 251,057 | 251,057 | | | |
| 122431 | BUTLER | PA | | 05/14/2004 | | 153,706 | | (16) | | | (16) | | 153,690 | 153,690 | | | |
| 122435 | PLEASANTON | CA | | 05/03/2004 | | 292,986 | | | | | | | 292,986 | 292,986 | | | |
| 122437 | CLAYTON | MO | | 06/09/2004 | | 112,024 | | (988) | | 4,483 | 3,495 | | 115,518 | 115,518 | | | |
| 122441 | PHOENIX | AZ | | 06/15/2004 | | 520,592 | | (3,343) | | | (3,343) | | 517,248 | 517,248 | | | |
| 122444 | LAS VEGAS | NV | | 05/27/2004 | | 89,682 | | | | | | | 89,682 | 89,682 | | | |
| 122447 | TEMPE | AZ | | 06/15/2004 | | 83,092 | | | | | | | 83,092 | 83,092 | | | |
| 122451 | MURRIETA | CA | | 06/28/2004 | | 154,575 | | | | | | | 154,575 | 154,575 | | | |
| 122452 | TEMPE | AZ | | 05/27/2004 | | 347,643 | | | | | | | 347,643 | 347,643 | | | |
| 122453 | ALEXANDRIA | VA | | 05/25/2004 | | 78,538 | | (805) | | | (805) | | 77,733 | 77,733 | | | |
| 122454 | HOUSTON | TX | | 05/19/2004 | | 204,447 | | (573) | | 7,643 | 7,070 | | 211,516 | 211,516 | | | |
| 122456 | OCEAN | NJ | | 12/21/2004 | | 634,438 | | | | | | | 634,438 | 634,438 | | | |
| 122457 | RED BANK | NJ | | 04/29/2005 | | 233,026 | | | | | | | 233,026 | 233,026 | | | |
| 122458 | SEA GIRT | NJ | | 06/24/2004 | | 402,266 | | 457 | | 7,530 | 7,987 | | 410,252 | 410,252 | | | |
| 122459 | DREXEL HILL | PA | | 06/11/2004 | | 423,297 | | | | | | | 423,297 | 423,297 | | | |
| 122466 | STERLING | VA | | 07/01/2004 | | 468,121 | | 121 | | | 121 | | 468,242 | 468,242 | | | |
| 122469 | NORTH BRANCH | MN | | 07/26/2004 | | 331,934 | | 1,770 | | | 1,770 | | 333,704 | 333,704 | | | |
| 122480 | ALLENTOWN | PA | | 07/01/2004 | | 365,518 | | | | | | | 365,518 | 365,518 | | | |
| 122506 | SEWICKLEY | PA | | 01/14/2005 | | 103,742 | | | | | | | 103,742 | 103,742 | | | |
| 122509 | DENVER | CO | | 10/15/2004 | | 140,821 | | 408 | | | 408 | | 141,229 | 141,229 | | | |
| 122510 | DENVER | CO | | 02/01/2005 | | 574,911 | | 1,157 | | | 1,157 | | 576,068 | 576,068 | | | |
| 122537 | PALM SPRINGS | CA | | 04/01/2005 | | 192,357 | | | | | | | 192,357 | 192,357 | | | |
| 122544 | EDEN PRAIRE | MN | | 11/30/2004 | | 431,707 | | (167) | | 12,302 | 12,135 | | 443,842 | 443,842 | | | |
| 122545 | STAMFORD | CT | | 11/22/2005 | | 553,028 | | | | | | | 553,028 | 553,028 | | | |
| 122547 | VIRGINIA BEACH | VA | | 08/01/2005 | | 301,689 | | | | | | | 301,689 | 301,689 | | | |
| 122554 | ROCKVILLE | MD | | 02/18/2005 | | 192,549 | | 1,204 | | | 1,204 | | 193,753 | 193,753 | | | |

# 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 | | | | | |
| 122555 | ROCKVILLE | MD | | 02/18/2005 | | 202,938 | | | | | | | 202,938 | 202,938 | | | |
| 122556 | CHICAGO | IL | | 01/21/2005 | | 343,854 | | | | | | | 343,854 | 343,854 | | | |
| 122560 | KENOSHA | WI | | 01/26/2005 | | 144,717 | | | | | | | 144,717 | 144,717 | | | |
| 122568 | COLUMBUS | OH | | 04/28/2005 | | 277,696 | | 2,500 | | | 2,500 | | 280,197 | 280,197 | | | |
| 122569 | ONTARIO | CA | | 03/31/2005 | | 127,538 | | 127 | | (1,029) | (902) | | 126,636 | 126,636 | | | |
| 122575 | DENVER | CO | | 02/22/2005 | | 258,460 | | 3,961 | | | 3,961 | | 262,421 | 262,421 | | | |
| 122581 | SAN DIEGO | CA | | 04/15/2005 | | 183,402 | | | | | | | 183,402 | 183,402 | | | |
| 122586 | FEDERAL WAY | WA | | 04/22/2005 | | 316,382 | | | | | | | 316,382 | 316,382 | | | |
| 122594 | WESTMONT | IL | | 03/04/2005 | | 214,429 | | | | | | | 214,429 | 214,429 | | | |
| 122603 | RICHARDSON | TX | | 04/29/2005 | | 116,647 | | 5,638 | | | 5,638 | | 122,285 | 122,285 | | | |
| 122615 | COSTA MESA | CA | | 05/31/2005 | | 152,993 | | (3,003) | | 16,799 | 13,796 | | 166,788 | 166,788 | | | |
| 122618 | GREENSBORO | NC | | 08/02/2005 | | 220,017 | | | | | | | 220,017 | 220,017 | | | |
| 122621 | MAHWAH | NJ | | 06/17/2005 | | 119,498 | | (1,271) | | | (1,271) | | 118,227 | 118,227 | | | |
| 122632 | CHULA VISTA | CA | | 07/25/2005 | | 212,100 | | | | | | | 212,100 | 212,100 | | | |
| 122634 | PARK CITY | IL | | 09/06/2005 | | 163,052 | | | | | | | 163,052 | 163,052 | | | |
| 122635 | LAS VEGAS | NV | | 08/10/2005 | | 177,533 | | | | | | | 177,533 | 177,533 | | | |
| 122640 | FREEHOLD | NJ | | 07/25/2005 | | 365,403 | | | | | | | 365,403 | 365,403 | | | |
| 122643 | WILLIAMSBURG | VA | | 01/19/2006 | | 605,740 | | | | | | | 605,740 | 605,740 | | | |
| 122645 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 604,365 | | (15,793) | | 31,468 | 15,675 | | 620,040 | 620,040 | | | |
| 122646 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 208,819 | | 3,160 | | | 3,160 | | 211,980 | 211,980 | | | |
| 122647 | NEWTOWN SQUARE | PA | | 08/22/2005 | | 71,543 | | | | | | | 71,543 | 71,543 | | | |
| 122657 | SACRAMENTO | CA | | 09/08/2005 | | 402,645 | | 1,245 | | | 1,245 | | 403,890 | 403,890 | | | |
| 122659 | WEST HENRIETTA | NY | | 03/07/2006 | | 367,619 | | | | | | | 367,619 | 367,619 | | | |
| 122660 | JACKSONVILLE | FL | | 08/22/2005 | | 977,847 | | (6,389) | | 12,733 | 6,345 | | 984,192 | 984,192 | | | |
| 122673 | ADDISON | TX | | 10/17/2005 | | 188,559 | | | | | | | 188,559 | 188,559 | | | |
| 122675 | LOUISVILLE | KY | | 05/24/2006 | | 390,042 | | | | | | | 390,042 | 390,042 | | | |
| 122678 | HERNDON | VA | | 11/01/2005 | | 166,916 | | | | | | | 166,916 | 166,916 | | | |
| 122680 | LAKEVILLE | MN | | 11/15/2005 | | 192,666 | | | | | | | 192,666 | 192,666 | | | |
| 122684 | BLUE SPRINGS | MO | | 10/14/2005 | | 164,156 | | | | | | | 164,156 | 164,156 | | | |
| 122687 | MELVILLE | NY | | 11/30/2005 | | 203,419 | | | | | | | 203,419 | 203,419 | | | |
| 122694 | DAVENPORT | IA | | 12/22/2005 | | 214,953 | | | | | | | 214,953 | 214,953 | | | |
| 122697 | ST. LOUIS | MO | | 12/08/2005 | | 268,742 | | | | | | | 268,742 | 268,742 | | | |
| 122700 | FAIRFAX | VA | | 11/23/2005 | | 201,569 | | | | | | | 201,569 | 201,569 | | | |
| 122702 | SANTA CLARA | CA | | 10/11/2005 | | 722,816 | | | | | | | 722,816 | 722,816 | | | |
| 122712 | CHICAGO | IL | | 12/08/2005 | | 187,554 | | | | | | | 187,554 | 187,554 | | | |
| 122714 | INDIO | CA | | 11/30/2005 | | 182,599 | | (11) | 41,498 | (4,831) | (46,339) | | 136,259 | 136,259 | | | |
| 122715 | TUALATIN | OR | | 11/15/2006 | | 552,398 | | | | | | | 552,398 | 552,398 | | | |
| 122718 | LOS ANGELES | CA | | 12/14/2005 | | 148,720 | | | | | | | 148,720 | 148,720 | | | |
| 122720 | NAPERVILLE | IL | | 12/21/2005 | | 212,422 | | | | | | | 212,422 | 212,422 | | | |
| 122722 | SALT LAKE CITY | UT | | 03/23/2006 | | 666,777 | | | | | | | 666,777 | 666,777 | | | |
| 122759 | CHANDLER | AZ | | 02/08/2006 | | 305,983 | | (6,094) | | 37,349 | 31,255 | | 337,238 | 337,238 | | | |
| 122764 | BALTIMORE | MD | | 01/20/2006 | | 145,410 | | | | | | | 145,410 | 145,410 | | | |
| 122765 | MORENO VALLEY | CA | | 05/04/2006 | | 310,988 | | | | | | | 310,988 | 310,988 | | | |
| 122766 | NORCROSS | GA | | 02/14/2006 | | 1,110,409 | | (12,763) | | | (12,763) | | 1,097,646 | 1,097,646 | | | |
| 122776 | LOS ANGELES | CA | | 03/28/2006 | | 568,846 | | (8,475) | | | (8,475) | | 560,371 | 560,371 | | | |
| 122779 | MIDDLETOWN | NJ | | 11/29/2006 | | 76,910 | | | | | | | 76,910 | 76,910 | | | |
| 122782 | NEW YORK | NY | | 01/05/2006 | | 293,487 | | | | | | | 293,487 | 293,487 | | | |
| 122787 | GREAT NECK | NY | | 05/17/2006 | | 54,671 | | | | | | | 54,671 | 54,671 | | | |
| 122789 | SACRAMENTO | CA | | 04/17/2006 | | 139,931 | | | | | | | 139,931 | 139,931 | | | |
| 122791 | FREEHOLD | NJ | | 05/01/2006 | | 215,514 | | | | | | | 215,514 | 215,514 | | | |
| 122795 | SHIREMANSTOWN | PA | | 05/15/2006 | | 459,069 | | | | | | | 459,069 | 459,069 | | | |
| 122809 | ASHEVILLE | NC | | 07/27/2006 | | 1,030,564 | | | | | | | 1,030,564 | 1,030,564 | | | |
| 122812 | WOODINVILLE | WA | | 06/07/2006 | | 17,810 | | 1,232 | | | 1,232 | | 19,042 | 19,042 | | | |
| 122817 | DENVER | CO | | 06/01/2006 | | 135,652 | | 37 | | (572) | (535) | | 135,117 | 135,117 | | | |
| 122818 | CHICO | CA | | 05/19/2006 | | 209,016 | | | | | | | 209,016 | 209,016 | | | |
| 122821 | PLYMOUTH | MN | | 06/29/2006 | | 149,651 | | (5,061) | | 15,765 | 10,704 | | 160,355 | 160,355 | | | |
| 122822 | DETROIT | MI | | 06/06/2006 | | 128,446 | | | | | | | 128,446 | 128,446 | | | |
| 122828 | ELK GROVE VILLAGE | IL | | 06/26/2006 | | 216,648 | | | | | | | 216,648 | 216,648 | | | |
| 122830 | DENVER | CO | | 07/19/2006 | | 495,397 | | | | | | | 495,397 | 495,397 | | | |
| 122834 | PHOENIX | AZ | | 08/16/2006 | | 466,289 | | (39) | | | (39) | | 466,250 | 466,250 | | | |
| 122835 | SAN DIEGO | CA | | 08/17/2006 | | 251,823 | | 364 | | | 364 | | 252,187 | 252,187 | | | |

# 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 | | | | | |
| 122836 | GOSHEN | NY | | 08/29/2006 | | 350,052 | | | | | | | 350,052 | 350,052 | | | |
| 122842 | CITY OF INDUSTRY | CA | | 07/13/2006 | | 57,202 | | | | | | | 57,202 | 57,202 | | | |
| 122850 | SCOTTS VALLEY | CA | | 11/29/2006 | | 88,885 | | | | | | | 88,885 | 88,885 | | | |
| 122855 | ROUND ROCK | TX | | 09/22/2006 | | 150,229 | | | | | | | 150,229 | 150,229 | | | |
| 122856 | STUDIO CITY | CA | | 08/15/2006 | | 144,273 | | | | | | | 144,273 | 144,273 | | | |
| 122857 | SAN JOSE | CA | | 09/27/2006 | | 81,954 | | | | | | | 81,954 | 81,954 | | | |
| 122858 | RNCHO SNTA MARGARITA | CA | | 09/20/2006 | | 209,199 | | | | | | | 209,199 | 209,199 | | | |
| 122866 | SAN ANTONIO | TX | | 08/25/2006 | | 84,469 | | | | | | | 84,469 | 84,469 | | | |
| 122870 | VENTURA | CA | | 11/20/2006 | | 157,464 | | 209 | | | 209 | | 157,674 | 157,674 | | | |
| 122873 | SAN JOSE | CA | | 09/27/2006 | | 28,506 | | | | | | | 28,506 | 28,506 | | | |
| 122876 | SEATTLE | WA | | 11/17/2006 | | 442,588 | | | | | | | 442,588 | 442,588 | | | |
| 122878 | BRAINTREE | MA | | 11/20/2006 | | 42,896 | | | | | | | 42,896 | 42,896 | | | |
| 122879 | BRAINTREE | MA | | 11/20/2006 | | 58,706 | | | | | | | 58,706 | 58,706 | | | |
| 122880 | BRAINTREE | MA | | 11/20/2006 | | 101,342 | | | | | | | 101,342 | 101,342 | | | |
| 122881 | BRAINTREE | MA | | 11/20/2006 | | 59,682 | | | | | | | 59,682 | 59,682 | | | |
| 122882 | BRAINTREE | MA | | 11/20/2006 | | 40,988 | | | | | | | 40,988 | 40,988 | | | |
| 122890 | WOOD DALE | IL | | 10/26/2006 | | 1,765,130 | | 6,593 | | | 6,593 | | 1,771,723 | 1,771,723 | | | |
| 122891 | SPRING VALLEY | CA | | 12/28/2006 | | 350,728 | | | | | | | 350,728 | 350,728 | | | |
| 122896 | HONOLULU | HI | | 01/25/2007 | | 693,321 | | | | | | | 693,321 | 693,321 | | | |
| 122897 | HONOLULU | HI | | 01/10/2007 | | 349,157 | | | | | | | 349,157 | 349,157 | | | |
| 122899 | CORONA | CA | | 12/06/2006 | | 156,639 | | | | | | | 156,639 | 156,639 | | | |
| 122913 | LOS ANGELES | CA | | 01/25/2007 | | 800,891 | | 325 | | | 325 | | 801,216 | 801,216 | | | |
| 122914 | SPARKS | NV | | 12/19/2006 | | 305,801 | | | | | | | 305,801 | 305,801 | | | |
| 122917 | KENOSHA | WI | | 02/07/2007 | | 152,477 | | | | | | | 152,477 | 152,477 | | | |
| 122919 | LA MIRADA | CA | | 12/28/2006 | | 130,827 | | | | | | | 130,827 | 130,827 | | | |
| 122921 | EAST LONGMEADOW | MA | | 03/29/2007 | | 79,929 | | | | | | | 79,929 | 79,929 | | | |
| 122925 | SAN DIEGO | CA | | 02/16/2007 | | 158,576 | | | | | | | 158,576 | 158,576 | | | |
| 122929 | HIGHLANDS RANCH | CO | | 02/16/2007 | | 197,984 | | 1,987 | | | 1,987 | | 199,972 | 199,972 | | | |
| 122934 | SHIRLEY | NY | | 02/28/2007 | | 32,929 | | | | | | | 32,929 | 32,929 | | | |
| 122944 | SAN DIEGO | CA | | 03/15/2007 | | 131,367 | | | | | | | 131,367 | 131,367 | | | |
| 122947 | HOUSTON | TX | | 03/30/2007 | | 357,029 | | | | | | | 357,029 | 357,029 | | | |
| 122949 | LAKE OSWEGO | OR | | 04/26/2007 | | 103,006 | | | | | | | 103,006 | 103,006 | | | |
| 122952 | PORTLAND | ME | | 03/06/2007 | | 127,452 | | | | | | | 127,452 | 127,452 | | | |
| 122953 | MURRIETA | CA | | 04/26/2007 | | 57,996 | | | | | | | 57,996 | 57,996 | | | |
| 122954 | CERRITOS | CA | | 04/26/2007 | | 78,696 | | 69 | | (677) | (608) | | 78,088 | 78,088 | | | |
| 122956 | WINSTON-SALEM | NC | | 04/13/2007 | | 722,593 | | | | | | | 722,593 | 722,593 | | | |
| 122959 | NEW YORK | NY | | 07/19/2007 | | 1,059,070 | | 13,979 | | (38,101) | (24,122) | | 1,034,948 | 1,034,948 | | | |
| 122961 | BOCA RATON | FL | | 05/24/2007 | | 178,485 | | | | (14,836) | (14,836) | | 163,648 | 163,648 | | | |
| 122962 | VIRGINIA BEACH | VA | | 04/30/2007 | | 35,647 | | | | | | | 35,647 | 35,647 | | | |
| 122964 | MINNEAPOLIS | MN | | 04/09/2007 | | 87,066 | | 87 | | | 87 | | 87,153 | 87,153 | | | |
| 122970 | BRENTWOOD | NY | | 05/23/2007 | | 813,523 | | | | | | | 813,523 | 813,523 | | | |
| 122972 | SAN DIEGO | CA | | 05/21/2007 | | 132,900 | | | | | | | 132,900 | 132,900 | | | |
| 122974 | PARAMOUNT | CA | | 04/14/2008 | | 289,234 | | | | | | | 289,234 | 289,234 | | | |
| 122975 | HAWAIIAN GARDENS | CA | | 05/30/2007 | | 51,633 | | | | | | | 51,633 | 51,633 | | | |
| 122978 | CLEVELAND | OH | | 05/01/2007 | | 105,044 | | | | | | | 105,044 | 105,044 | | | |
| 122979 | PENSACOLA | FL | | 06/27/2007 | | 238,145 | | | | | | | 238,145 | 238,145 | | | |
| 122980 | DALLAS | TX | | 04/20/2007 | | 67,694 | | | | | | | 67,694 | 67,694 | | | |
| 122981 | BRENTWOOD | NY | | 05/23/2007 | | 335,582 | | | | | | | 335,582 | 335,582 | | | |
| 122983 | NAPERVILLE | IL | | 06/13/2007 | | 198,855 | | (2,925) | | 25,799 | 22,874 | | 221,730 | 221,730 | | | |
| 122984 | PORTLAND | OR | | 06/26/2007 | | 115,195 | | | | | | | 115,195 | 115,195 | | | |
| 122998 | SAN DIEGO | CA | | 05/15/2007 | | 68,664 | | | | | | | 68,664 | 68,664 | | | |
| 123000 | NEWTOWN SQUARE | PA | | 06/20/2007 | | 92,868 | | 732 | | | 732 | | 93,600 | 93,600 | | | |
| 123008 | NASHVILLE | TN | | 04/01/2008 | | 84,552 | | | | | | | 84,552 | 84,552 | | | |
| 123010 | THORNWOOD | NY | | 08/27/2007 | | 336,619 | | (4,407) | | 39,833 | 35,426 | | 372,044 | 372,044 | | | |
| 123011 | EAST HANOVER | NJ | | 10/01/2007 | | 114,129 | | 839 | | | 839 | | 114,969 | 114,969 | | | |
| 123012 | DENVER | CO | | 07/31/2007 | | 118,668 | | | | | | | 118,668 | 118,668 | | | |
| 123016 | COLUMBUS | OH | | 09/28/2007 | | 41,658 | | | | | | | 41,658 | 41,658 | | | |
| 123017 | COLUMBUS | OH | | 09/28/2007 | | 85,418 | | | | | | | 85,418 | 85,418 | | | |
| 123018 | SAN DIEGO | CA | | 08/08/2007 | | 162,682 | | | | | | | 162,682 | 162,682 | | | |
| 123019 | SIMI VALLEY | CA | | 06/28/2007 | | 107,509 | | | | | | | 107,509 | 107,509 | | | |
| 123027 | MADISON | WI | | 08/08/2007 | | 182,575 | | | | | | | 182,575 | 182,575 | | | |

# 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 | | | | | |
| 123029 | DARIEN | CT | | 06/29/2007 | | 140,080 | | | | | | | 140,080 | 140,080 | | | |
| 123031 | HAWTHORNE | CA | | 06/28/2007 | | 318,561 | | (150) | | | (150) | | 318,412 | 318,412 | | | |
| 123033 | HOUSTON | TX | | 08/08/2007 | | 388,515 | | 4,850 | | | 4,850 | | 393,365 | 393,365 | | | |
| 123043 | BRANCHBURG | NJ | | 10/25/2007 | | 90,191 | | | | | | | 90,191 | 90,191 | | | |
| 123044 | WHITSETT | NC | | 08/27/2007 | | 976,400 | | | | | | | 976,400 | 976,400 | | | |
| 123051 | DENVER | CO | | 06/27/2007 | | 55,731 | | | | | | | 55,731 | 55,731 | | | |
| 123052 | DENVER | CO | | 06/27/2007 | | 183,332 | | | | | | | 183,332 | 183,332 | | | |
| 123053 | DENVER | CO | | 06/27/2007 | | 57,347 | | | | | | | 57,347 | 57,347 | | | |
| 123054 | BLAINE | MN | | 12/21/2007 | | 146,639 | | | | | | | 146,639 | 146,639 | | | |
| 123065 | BALTIMORE | MD | | 09/25/2007 | | 279,979 | | | | | | | 279,979 | 279,979 | | | |
| 123067 | MATAWAN | NJ | | 09/27/2007 | | 93,033 | | | | | | | 93,033 | 93,033 | | | |
| 123068 | WEYMOUTH | MA | | 10/12/2007 | | 45,397 | | | | | | | 45,397 | 45,397 | | | |
| 123069 | QUINCY | MA | | 10/12/2007 | | 26,048 | | | | | | | 26,048 | 26,048 | | | |
| 123070 | BIRMINGHAM | AL | | 10/02/2007 | | 283,665 | | | | | | | 283,665 | 283,665 | | | |
| 123071 | NORTH AUGUSTA | SC | | 08/30/2007 | | 45,731 | | | | | | | 45,731 | 45,731 | | | |
| 123073 | PASADENA | CA | | 10/09/2007 | | 485,592 | | (3,276) | | | (3,276) | | 482,316 | 482,316 | | | |
| 123074 | CITY OF INDUSTRY | CA | | 09/12/2007 | | 316,870 | | (2,088) | | | (2,088) | | 314,782 | 314,782 | | | |
| 123081 | RALEIGH | NC | | 11/06/2007 | | 180,125 | | | | | | | 180,125 | 180,125 | | | |
| 123082 | HIGH POINT | NC | | 12/07/2007 | | 118,744 | | | 15,613 | | (15,613) | | 103,132 | 103,132 | | | |
| 123084 | SHREWSBURY | NJ | | 09/26/2007 | | 769,904 | | (6,828) | | | (6,828) | | 763,076 | 763,076 | | | |
| 123089 | ANNAPOLIS | MD | | 12/26/2007 | | 98,162 | | | | | | | 98,162 | 98,162 | | | |
| 123090 | CAMBRIDGE | MA | | 10/18/2007 | | 86,545 | | | | | | | 86,545 | 86,545 | | | |
| 123094 | SAN YSIDRO | CA | | 10/24/2007 | | 124,006 | | | | (13,030) | (13,030) | | 110,976 | 110,976 | | | |
| 123097 | VALLEY VIEW | OH | | 01/22/2008 | | 144,789 | | | | | | | 144,789 | 144,789 | | | |
| 123104 | SANDY | UT | | 11/20/2007 | | 291,856 | | | | | | | 291,856 | 291,856 | | | |
| 123105 | TEMPE | AZ | | 10/24/2007 | | 94,294 | | | | | | | 94,294 | 94,294 | | | |
| 123107 | SAN ANTONIO | TX | | 10/18/2007 | | 249,636 | | | | | | | 249,636 | 249,636 | | | |
| 123108 | EVERETT | WA | | 12/03/2007 | | 92,145 | | | | | | | 92,145 | 92,145 | | | |
| 123115 | IRVINE | CA | | 12/20/2007 | | 396,230 | | | | | | | 396,230 | 396,230 | | | |
| 123117 | FRANKLIN TOWNSHIP | NJ | | 12/20/2007 | | 61,321 | | | | | | | 61,321 | 61,321 | | | |
| 123118 | MIRA LOMA | CA | | 12/12/2007 | | 89,622 | | | | | | | 89,622 | 89,622 | | | |
| 123121 | NEW BRAUNFELS | TX | | 12/21/2007 | | 151,985 | | | | | | | 151,985 | 151,985 | | | |
| 123122 | NEW BRAUNFELS | TX | | 12/21/2007 | | 150,154 | | | | | | | 150,154 | 150,154 | | | |
| 123124 | BUFFALO GROVE | IL | | 11/15/2007 | | 29,701 | | (221) | | | (221) | | 29,481 | 29,481 | | | |
| 123125 | PHILADELPHIA | PA | | 12/17/2007 | | 503,608 | | | | | | | 503,608 | 503,608 | | | |
| 123126 | MEDFORD | MA | | 12/07/2007 | | 133,084 | | | | | | | 133,084 | 133,084 | | | |
| 123127 | NEW WINDSOR | NY | | 03/17/2008 | | 36,463 | | | | | | | 36,463 | 36,463 | | | |
| 123128 | LENEXA | KS | | 01/15/2008 | | 209,605 | | 368 | | | 368 | | 209,973 | 209,973 | | | |
| 123129 | SAN FRANCISCO | CA | | 12/10/2007 | | 195,476 | | | | | | | 195,476 | 195,476 | | | |
| 123130 | OGDEN | UT | | 03/13/2008 | | 348,121 | | | | | | | 348,121 | 348,121 | | | |
| 123133 | VISTA | CA | | 01/24/2008 | | 233,443 | | (63) | | | (63) | | 233,381 | 233,381 | | | |
| 123136 | HOCKESSIN | DE | | 02/11/2008 | | 346,652 | | | | | | | 346,652 | 346,652 | | | |
| 123137 | RIVERSIDE | CA | | 01/10/2008 | | 50,150 | | | | | | | 50,150 | 50,150 | | | |
| 123138 | MIDDLEBURG HEIGHTS | OH | | 03/21/2008 | | 133,021 | | | | | | | 133,021 | 133,021 | | | |
| 123139 | TAMPA | FL | | 01/15/2008 | | 311,968 | | | | | | | 311,968 | 311,968 | | | |
| 123140 | PACOINA | CA | | 01/24/2008 | | 72,216 | | | | | | | 72,216 | 72,216 | | | |
| 123141 | BRANCHBURG | NJ | | 02/05/2008 | | 194,311 | | | | | | | 194,311 | 194,311 | | | |
| 123142 | SAN JOSE | CA | | 12/03/2007 | | 164,986 | | | | | | | 164,986 | 164,986 | | | |
| 123143 | HOCKESSIN | DE | | 04/10/2008 | | 61,546 | | | | | | | 61,546 | 61,546 | | | |
| 123145 | BOSTON | MA | | 02/14/2008 | | 740,890 | | | | | | | 740,890 | 740,890 | | | |
| 123146 | LAYTON | UT | | 02/22/2008 | | 148,874 | | | | | | | 148,874 | 148,874 | | | |
| 123151 | SHREWSBURY | NJ | | 02/13/2008 | | 168,896 | | | | | | | 168,896 | 168,896 | | | |
| 123154 | SAN MARCOS | CA | | 03/19/2008 | | 69,160 | | | | | | | 69,160 | 69,160 | | | |
| 123158 | SALT LAKE CITY | UT | | 04/01/2008 | | 66,568 | | | | | | | 66,568 | 66,568 | | | |
| 123161 | PHILADELPHIA | PA | | 03/31/2008 | | 133,848 | | | | | | | 133,848 | 133,848 | | | |
| 123164 | PALM HARBOR | FL | | 03/24/2008 | | 43,912 | | | | | | | 43,912 | 43,912 | | | |
| 123169 | ALEXANDRIA CITY | VA | | 03/31/2008 | | 171,346 | | | | | | | 171,346 | 171,346 | | | |
| 123171 | HOUSTON | TX | | 03/31/2008 | | 219,247 | | | | | | | 219,247 | 219,247 | | | |
| 123173 | WARMINSTER | PA | | 06/03/2008 | | 68,903 | | | | | | | 68,903 | 68,903 | | | |
| 123174 | BOUND BROOK | NJ | | 06/18/2008 | | 133,799 | | | | | | | 133,799 | 133,799 | | | |
| 123178 | TOWSON | MD | | 06/26/2008 | | 504,089 | | | | | | | 504,089 | 504,089 | | | |

# 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 |
| 123184 | WOODLAWN | MD | | 05/30/2008 | | 94,546 | | | | | | | 94,546 | 94,546 | | | |
| 123189 | SANTA CLARA | CA | | 08/29/2008 | | 120,812 | | | | | | | 120,812 | 120,812 | | | |
| 123192 | MORAINE | OH | | 06/01/2009 | | 40,783 | | | | | | | 40,783 | 40,783 | | | |
| 123195 | BROOKHAVEN | NY | | 12/11/2009 | | 242,956 | | | | | | | 242,956 | 242,956 | | | |
| 123196 | WALLINGFORD | CT | | 11/20/2009 | | 257,944 | | (4) | | | (4) | | 257,941 | 257,941 | | | |
| 123197 | JOLIET | IL | | 12/30/2009 | | 1,034,679 | | (4,579) | | | (4,579) | | 1,030,100 | 1,030,100 | | | |
| 123199 | ARLINGTON | TX | | 01/29/2010 | | 257,871 | | | | | | | 257,871 | 257,871 | | | |
| 123200 | PLANO | TX | | 01/27/2010 | | 144,095 | | | | | | | 144,095 | 144,095 | | | |
| 123201 | SAN JOSE | CA | | 05/19/2010 | | 110,373 | | 36 | | | 36 | | 110,409 | 110,409 | | | |
| 123204 | BLUFFTON | SC | | 05/04/2010 | | 91,969 | | (6) | | | (6) | | 91,963 | 91,963 | | | |
| 123205 | LAKEWOOD | WA | | 05/04/2010 | | 357,420 | | | | | | | 357,420 | 357,420 | | | |
| 123206 | TOWSON | MD | | 05/04/2010 | | 108,596 | | (7) | | | (7) | | 108,590 | 108,590 | | | |
| 123209 | DARIEN | IL | | 05/04/2010 | | 157,913 | | (17) | | | (17) | | 157,896 | 157,896 | | | |
| 123210 | WINTER SPRINGS | FL | | 05/04/2010 | | 38,698 | | (47) | | | (47) | | 38,651 | 38,651 | | | |
| 123213 | NORTHBROOK | IL | | 04/30/2010 | | 32,792,462 | | (13,311) | | | (13,311) | | 32,779,150 | 32,779,150 | | | |
| 123215 | ONTARIO | CA | | 06/02/2011 | | 228,819 | | 125 | | (1,081) | (956) | | 227,863 | 227,863 | | | |
| 123216 | GOLETA | CA | | 07/29/2010 | | 112,998 | | | | | | | 112,998 | 112,998 | | | |
| 123219 | CAMARILLO | CA | | 09/30/2010 | | 863,095 | | | | | | | 863,095 | 863,095 | | | |
| 123224 | HARTSDALE | NY | | 07/28/2010 | | 168,619 | | | | | | | 168,619 | 168,619 | | | |
| 123229 | HAMPTON | VA | | 10/13/2010 | | 92,425 | | | | | | | 92,425 | 92,425 | | | |
| 123230 | SECAUCUS | NJ | | 10/07/2010 | | 117,410 | | | | | | | 117,410 | 117,410 | | | |
| 123231 | MIAMI | FL | | 09/23/2010 | | 930,037 | | | | | | | 930,037 | 930,037 | | | |
| 123232 | DENVER | CO | | 11/01/2010 | | 380,746 | | | | | | | 380,746 | 380,746 | | | |
| 123233 | DENVER | CO | | 11/01/2010 | | 413,523 | | | | | | | 413,523 | 413,523 | | | |
| 123234 | MACUNGIE | PA | | 10/26/2010 | | 56,138 | | | | | | | 56,138 | 56,138 | | | |
| 123236 | PORTLAND | OR | | 09/15/2010 | | 366,941 | | 158 | | | 158 | | 367,099 | 367,099 | | | |
| 123237 | SEATTLE | WA | | 09/15/2010 | | 318,669 | | 140 | | | 140 | | 318,809 | 318,809 | | | |
| 123238 | JERSEY CITY | NJ | | 12/01/2010 | | 720,233 | | | | | | | 720,233 | 720,233 | | | |
| 123239 | PHOENIX | AZ | | 11/04/2010 | | 127,896 | | | 66,156 | (1,979) | (68,135) | | 59,762 | 59,762 | | | |
| 123242 | RICHMOND HEIGHTS | MO | | 11/23/2010 | | 241,304 | | | | | | | 241,304 | 241,304 | | | |
| 123244 | MADECONIA | OH | | 01/28/2011 | | 318,466 | | (354) | | 5,561 | 5,206 | | 323,672 | 323,672 | | | |
| 123247 | LAKEWOOD | CA | | 11/24/2010 | | 123,620 | | | | | | | 123,620 | 123,620 | | | |
| 123248 | WINSTON SALEM | NC | | 12/15/2010 | | 234,531 | | | | | | | 234,531 | 234,531 | | | |
| 123249 | DES PLAINES | IL | | 02/24/2011 | | 313,517 | | | | | | | 313,517 | 313,517 | | | |
| 123250 | MENDOTA HEIGHTS | MN | | 03/01/2011 | | 175,413 | | | | | | | 175,413 | 175,413 | | | |
| 123251 | MENDOTA | MN | | 03/01/2011 | | 82,113 | | | | | | | 82,113 | 82,113 | | | |
| 123255 | LOS ANGELES | CA | | 10/03/2011 | | 42,483 | | | | | | | 42,483 | 42,483 | | | |
| 123256 | VARIOUS | NJ | | 06/01/2011 | | 364,855 | | 484 | | 19,134 | 19,618 | | 384,472 | 384,472 | | | |
| 123257 | AUSTIN | TX | | 06/01/2011 | | 85,034 | | | | | | | 85,034 | 85,034 | | | |
| 123258 | SAN ANTONIO | TX | | 06/20/2011 | | 88,237 | | | | | | | 88,237 | 88,237 | | | |
| 123259 | PITTSBURGH | PA | | 04/01/2011 | | 207,457 | | 156 | | (1,292) | (1,137) | | 206,320 | 206,320 | | | |
| 123261 | GLENVIEW | IL | | 05/19/2011 | | 47,854 | | | | | | | 47,854 | 47,854 | | | |
| 123262 | WYCKOFF | NJ | | 05/25/2011 | | 357,225 | | | | | | | 357,225 | 357,225 | | | |
| 123267 | MACON | GA | | 05/04/2011 | | 28,311 | | | | | | | 28,311 | 28,311 | | | |
| 123268 | KATY | TX | | 06/28/2011 | | 98,083 | | | | | | | 98,083 | 98,083 | | | |
| 123280 | DANA POINT | CA | | 07/22/2011 | | 42,083 | | | | | | | 42,083 | 42,083 | | | |
| 123281 | WESTERVILLE | OH | | 05/02/2011 | | 132,151 | | | | | | | 132,151 | 132,151 | | | |
| 123282 | SUNNYVALE | CA | | 06/06/2011 | | 80,464 | | | | | | | 80,464 | 80,464 | | | |
| 123283 | MOUNTAIN VIEW | CA | | 06/06/2011 | | 76,372 | | | | | | | 76,372 | 76,372 | | | |
| 123286 | SPRING HILL | FL | | 09/14/2011 | | 16,381 | | | | | | | 16,381 | 16,381 | | | |
| 123287 | FAIRFIELD | OH | | 04/29/2011 | | 161,191 | | | | | | | 161,191 | 161,191 | | | |
| 123288 | LOS ANGELES | CA | | 06/13/2011 | | 81,441 | | | | | | | 81,441 | 81,441 | | | |
| 123290 | OAK BROOK | IL | | 06/30/2011 | | 207,029 | | (78) | | | (78) | | 206,951 | 206,951 | | | |
| 123292 | CHULA VISTA | CA | | 07/14/2011 | | 36,179 | | (2) | | 66 | 64 | | 36,243 | 36,243 | | | |
| 123293 | HOPKINS | MN | | 06/29/2011 | | 55,213 | | | | | | | 55,213 | 55,213 | | | |
| 123294 | WOODBURY | NY | | 07/01/2011 | | 38,044 | | | | | | | 38,044 | 38,044 | | | |
| 123298 | DEVON | PA | | 06/29/2011 | | 72,513 | | 10 | | | 10 | | 72,523 | 72,523 | | | |
| 123314 | SARASOTA | FL | | 08/08/2011 | | 35,089 | | | | | | | 35,089 | 35,089 | | | |
| 123315 | DALLAS | TX | | 09/01/2011 | | 29,048 | | | | | | | 29,048 | 29,048 | | | |
| 123317 | SAN JOSE | CA | | 08/01/2011 | | 20,060 | | | | | | | 20,060 | 20,060 | | | |
| 123318 | INDIANAPOLIS | IN | | 07/13/2011 | | 55,936 | | | | | | | 55,936 | 55,936 | | | |

# 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 | | | | |
| 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 123328 | ST. LOUIS | MO | | 10/11/2011 | | 51,278 | | | | | | | 51,278 | 51,278 | | | |
| 123331 | ALPHARETTA | GA | | 07/29/2011 | | 65,738 | | | | | | | 65,738 | 65,738 | | | |
| 325005 | GREENSBORO | NC | | 12/07/1998 | | 191,427 | | (199) | | | (199) | | 191,228 | 191,228 | | | |
| 500002 | GLENDALE | CA | | 11/17/2005 | | 730,106 | | (5,456) | | 26,135 | 20,679 | | 750,786 | 750,786 | | | |
| 500003 | PORTLAND | ME | | 02/08/2006 | | 211,181 | | 1,546 | | | 1,546 | | 212,727 | 212,727 | | | |
| 500007 | HONOLULU | HI | | 12/20/2006 | | 524,948 | | 2,775 | | | 2,775 | | 527,722 | 527,722 | | | |
| 550005 | NEW YORK | NY | | 06/29/2007 | | 339,781 | | | | | | | 339,781 | 339,781 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 138,933,542 | | (46,781) | 591,061 | 100,028 | (537,813) | | 138,395,729 | 138,395,729 | | | |
| 123109 | FOSTER CITY | CA | | 09/27/2007 | 06/30/2011 | 7,148,755 | | | | (374,179) | (374,179) | | 6,774,576 | 9,361,489 | | 2,586,914 | 2,586,914 |
| 0399999. Mortgages disposed | | | | | | 7,148,755 | | | | (374,179) | (374,179) | | 6,774,576 | 9,361,489 | | 2,586,914 | 2,586,914 |
| 121651 | SUNRISE | FL | | 08/25/1998 | | 7,025,736 | | 891 | | | 891 | | 7,026,627 | 7,026,627 | | | |
| 121938 | MENTOR | OH | | 01/19/2001 | | 1,280,931 | | (178) | 266,519 | | (266,697) | | 1,014,234 | 1,014,234 | | | |
| 122433 | HOUSTON | TX | | 05/26/2004 | | 8,593,915 | | 17,900 | 2,359,615 | | (2,341,716) | | 6,252,199 | 6,252,199 | | | |
| 122800 | NAPERVILLE | IL | | 05/25/2006 | | 14,659,559 | | | 3,087,022 | (359,517) | (3,446,539) | | 11,213,020 | 11,213,020 | | | |
| 122827 | SHAKOPEE | MN | | 05/25/2006 | | 8,801,923 | | (1,535) | 1,591,938 | | (1,593,473) | | 7,208,450 | 7,208,450 | | | |
| 122875 | PASADENA | CA | | 10/02/2006 | | 20,500,000 | | | 4,299,719 | | (4,299,719) | | 16,200,281 | 16,200,281 | | | |
| 122997 | MORRISTOWN | NJ | | 06/04/2007 | | 8,475,000 | | | 1,707,084 | | (1,707,084) | | 6,767,916 | 6,767,916 | | | |
| 123120 | ALBUQUERQUE | NM | | 11/20/2007 | | 5,643,593 | | | 2,283,596 | (58,952) | (2,342,549) | | 3,301,044 | 3,301,044 | | | |
| 0499999. Mortgages transferred | | | | | | 74,980,657 | | 17,077 | 15,595,494 | (418,469) | (15,996,886) | | 58,983,771 | 58,983,771 | | | |
| 0599999 - Totals | | | | | | 1,158,649,382 | | 2,489,130 | 17,335,061 | (1,318,634) | (16,164,564) | | 1,142,484,818 | 1,153,013,658 | | 10,528,840 | 10,528,840 |

# 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 | ALLBRIDGE INVESTMENTS FUND | | Dallas | TX | Ares Management LLC | | 09/30/2008 | | 4,140,374 | 4,140,374 | 4,140,374 | (395,596) | | | | | 836,727 | | 24.020 |
| 000000-00-0 | CENTERLINE RE SPEC SIT MTG FUND | | New York | NY | C III Capital Partners | | 12/31/2007 | | 2,163,000 | 2,163,000 | 2,163,000 | 2,572,164 | | | | | | | 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 | | | | | | | | 3.760 |
| 000000-00-0 | NREP REAL ESTATE DEBT FUND LP | R | Horsham | PA | Normandy Real Estate | | 09/30/2008 | | 1,402,012 | 1,402,012 | 1,402,012 | | | | | | | | 1.180 |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | R | Stamford | CT | H/2 Capital Partners | | 05/11/2009 | | 19,298,218 | 19,298,218 | 19,298,218 | (1,386,874) | | | | | 2,402,009 | | 4.460 |
| 000000-00-0 | HARTFORD MEZZANINE INVESTORS I, LLC | | Hartford | CT | HIMCO & Key | | 05/11/2009 | | 4,118,945 | 4,118,945 | 4,118,945 | (757,623) | | | | | | | 3.690 |
| 000000-00-0 | HILLENBRAND GLOBAL MORTGAGE FUND I LP | R | Chicago | IL | Hillenbrand Global | | 09/30/2008 | | | | | | | 668,428 | | | | | 20.510 |
| 000000-00-0 | NYLIM REAL ESTATE MEZZANINE FUND II LP | R | New York | NY | New York Life Inv | | 09/30/2008 | | 3,193,197 | 3,193,197 | 3,193,197 | (178,107) | | | | | | | 6.660 |
| 000000-00-0 | CENTERLINE HIGH YIELD CMBS FUND III LLC | | Irving | TX | CENTERLINE CAPITAL | | 08/20/2007 | | | | | | | | | | | | |
| 000000-00-0 | NYLIM-GCR FUND I-2002, LP | | New York | NY | NEW YORK LIFE INV | | 04/15/2004 | | | | | | | | | | | | |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | | Miami | FL | DIRECT | | 01/01/2008 | | 3,259,376 | 1,988,220 | 3,259,376 | | | | | | 187,651 | | |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | | | 39,551,251 | 38,280,094 | 39,551,251 | (146,036) | | 668,428 | | | 3,426,386 | | XXX |
| 05558#-10-1 | BHC INTERIM FUNDING II | | New York | NY | BHC Interim Funding | RP5A | 09/30/2008 | 2 | 11,200,445 | 11,200,445 | 11,200,445 | (191,782) | | | 92,173 | | 113,256 | | 7.500 |
| 13138#-10-6 | CALTIUS PARTNERS III | | Los Angeles | CA | Caltius Capital | RP5A | 05/01/2009 | 2 | 8,710,554 | 8,710,554 | 8,710,554 | 465,072 | | | 75,562 | | 636,060 | | 5.000 |
| 13139#-10-3 | CALTIUS PARTNERS IV | R | Los Angeles | CA | Caltius Capital | RP5U | 10/21/2008 | 2 | 18,256,711 | 18,256,711 | 18,256,711 | 739,966 | | | | | 391,020 | 17,685,500 | 6.890 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | | | 38,167,710 | 38,167,710 | 38,167,710 | 1,013,256 | | | 167,735 | | 1,140,336 | 17,685,500 | XXX |
| 000000-00-0 | 1903 EQUITY FUND, LP | | Boston | MA | Gordon Brothers | | 09/30/2008 | 3 | 3,091,459 | 3,091,459 | 3,091,459 | 99,870 | | | 184,991 | | | | 3.380 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | | Central | HK | Affinity Equity Partners | | 09/30/2008 | 3 | 6,018,947 | 6,018,947 | 6,018,947 | | | | 72,338 | | | 6,108,555 | 0.730 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | | London | EG | Actis Capital | | 01/02/2008 | | 16,454,000 | 16,454,000 | 16,454,000 | (2,595,630) | | | 207,291 | | | 10,297,823 | 1.670 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | | Boston | MA | Audax Group | | 05/11/2009 | 2 | 11,947,612 | 11,947,612 | 11,947,612 | (191,617) | | | 233,441 | | 1,351,796 | | 3.540 |
| 000000-00-0 | HIGHSTAR CAPITAL II | | New York | NY | Highstar Capital | | 05/24/2004 | 3 | 6,766,804 | 6,766,804 | 6,766,804 | 181,046 | | | 120,356 | | 53,139 | | 2.340 |
| 000000-00-0 | HIGHSTAR CAPITAL III | | New York | NY | Highstar Capital | | 09/30/2008 | 3 | 26,225,101 | 26,225,101 | 26,225,101 | 2,252,299 | | | 350,562 | | 1,191,080 | 2,337,273 | 1.790 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | | New York | NY | Apollo Management | | 09/30/2008 | 3 | 12,015,619 | 12,015,619 | 12,015,619 | | | | | | | | 0.430 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | R | New York | NY | Apollo Management | | 01/28/2008 | 3 | 13,140,907 | 13,140,907 | 13,140,907 | (170,473) | | | 145,727 | | 283,360 | 9,477,218 | 0.290 |
| 000000-00-0 | CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II | | New York | NY | C III Capital Partners | | 05/31/2009 | | | | | | | | | | | | 4.240 |
| 03960#-10-8 | ARCLIGHT ENERGY PARTNERS FUND I, LP | | Boston | MA | ArcLight Partners | | 09/30/2008 | 2 | | | | | | | | | | | 2.630 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS II, LP | | Boston | MA | ArcLight Partners | | 05/11/2009 | 3 | 2,970,043 | 2,970,043 | 2,970,043 | 217,014 | | | | | 473,164 | | 0.940 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS V LP | R | Boston | MA | ArcLight Partners | | 12/01/2011 | | 6,363,348 | 6,363,348 | 6,363,348 | | | | 1,242,157 | | | 68,636,652 | 2.270 |
| 000000-00-0 | ARGAN CAPITAL LP | | London | EG | Argan Capital | | 05/05/2009 | 3 | 13,222,809 | 13,222,809 | 13,222,809 | 1,226,506 | | | 200,647 | 192,331 | (88,234) | | 2.700 |
| 000000-00-0 | ASTORG IV | R | Paris | FR | Astorg Partners | | 03/20/2008 | 3 | 12,238,462 | 12,238,462 | 12,238,462 | 3,807,951 | | | 70,037 | (1,651,955) | | 3,145,028 | 1.360 |
| 000000-00-0 | ASTORG V | R | Paris | FR | Astorg Partners | | 03/21/2011 | 3 | 2,381,403 | 2,381,403 | 2,381,403 | | | | 267,347 | | | 11,613,041 | 0.940 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | | Boston | MA | Audax Group | | 09/30/2008 | 2 | 792,677 | 792,677 | 792,677 | | | | 15,769 | | | | 3.410 |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | | New York | NY | Avenue Capital Group | | 09/30/2008 | | 3,266,089 | 3,266,089 | 3,266,089 | (221,164) | | | | | 330,998 | | 0.220 |
| 000000-00-0 | AXA SECONDARY FUND V | R | New York | NY | AXA Private Equity | | 12/14/2011 | | 2,626,585 | 2,626,585 | 2,626,585 | | | | 72,266 | | | 7,423,996 | 0.250 |
| 000000-00-0 | AXXON BRAZIL PRIVATE EQUITY FUND II | R | Rio de Janeiro | BR | Axxon Group | | 08/11/2011 | 3 | 987,537 | 987,537 | 987,537 | (261,678) | | | 202,362 | | | 7,150,785 | 2.800 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | | New York | NY | BLACKSTONE GROUP | | 09/30/2008 | 3 | 8,212,577 | 8,212,577 | 8,212,577 | 100,453 | | | 16,942 | | | | 0.070 |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | | Toronto | ON | Birch Hill Equity Parrners | | 05/01/2009 | 3 | 14,194,112 | 14,194,112 | 14,194,112 | (7,829,810) | | | 171,656 | (479,993) | 6,413,986 | | 5.990 |
| 000000-00-0 | B IV | | Waltham | MA | DDJ Capital Mgmt | | 03/28/2003 | | 2,775,616 | 2,775,616 | 2,775,616 | 504,406 | | | | | | | 2.250 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | | New York | NY | Blackstone Group | | 05/11/2009 | 3 | 3,274,220 | 3,274,220 | 3,274,220 | | | | 8,920 | | | 647,003 | 0.070 |
| 000000-00-0 | BRAIT IV LP | | Johannesburg | SF | Brait | | 09/30/2008 | | 11,103,318 | 11,103,318 | 11,103,318 | (1,527,653) | | | 200,081 | | 347,530 | | 4.060 |
| 000000-00-0 | BRAZOS EQUITY FUND II | | Dallas | TX | Brazos Partners | | 09/30/2008 | 3 | 9,141,696 | 9,141,696 | 9,141,696 | (1,571,091) | | | 34,619 | | (71,496) | | 4.300 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | | San Francisco | CA | Calera Capital | | 04/18/2008 | 3 | 8,673,088 | 8,673,088 | 8,673,088 | 1,532,515 | | | 122,499 | | | 6,610,851 | 2.210 |
| 000000-00-0 | CALTIUS MEZZANINE PARTNERS II-A, L.P. | | Los Angeles | CA | Caltius Capital | | 12/31/2008 | 2 | 129,807 | 129,807 | 129,807 | (173,687) | | | | | 141,291 | | 22.920 |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | R | Luxembourg | LU | CMP GERMAN OPPORTUNITY | | 05/17/2011 | | 274,950 | 274,950 | 274,950 | (215,699) | | | (868) | | | 16,367,716 | 6.500 |
| 000000-00-0 | CRESCENT MACH I LIMITED PARTNERSHIP | | Dallas | TX | CRESCENT/MACH I | | 05/15/2002 | | 92,596 | 92,596 | 92,596 | 13,707 | | | | | | | 11.110 |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO | R | London | EG | Deutsche Bank Private | | 01/14/2011 | | 12,034,191 | 12,034,191 | 12,034,191 | 4,581,184 | | | | (49,542) | | 7,179,766 | 5.600 |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES FUND II | | London | EG | Deutsche Bank Private | | 08/24/2011 | | 3,780,405 | 3,780,405 | 3,780,405 | | | | | | | 3,719,595 | 2.000 |
| 000000-00-0 | DOUGHTY HANSON & CO V | | London | EG | DOUGHTY HANSON & CO | | 09/30/2008 | 3 | 14,134,885 | 14,134,885 | 14,134,885 | 1,312,583 | | | 109,172 | (1,226,344) | | | 0.540 |
| 000000-00-0 | DX EQUITY LLC | | Boston | MA | Hancock Partners | | 08/01/2006 | | | | | | | | | | | | 4.000 |
| 000000-00-0 | DX INVESTMENTS, LLC CLASS A UNITS | | Boston | MA | HANCOCK MEZZ PARTNERS | | 09/15/2009 | | | | | | | | | | | | 1.950 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | | Toronto | ON | EdgeStone Capital Partners | | 12/31/2008 | 3 | 2,466,357 | 2,466,357 | 2,466,357 | 185,851 | | | 14,288 | | | | 2.500 |
| 000000-00-0 | ELEVATION PARTNERS, LP | | Menlo Park | CA | Elevation Associates | | 05/11/2009 | 3 | 4,176,478 | 4,176,478 | 4,176,478 | | | | 64,003 | | | | 0.850 |
| 000000-00-0 | EQT V FUND | R | St Peter Port | GR | EQT | | 12/31/2008 | 3 | 18,201,573 | 18,201,573 | 18,201,573 | 4,471,376 | | | 59,693 | (137,545) | | | 0.290 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | | Toronto | ON | EdgeStone Capital Partners | | 12/31/2008 | 3 | 2,422,973 | 2,422,973 | 2,422,973 | 164,325 | | | 16,041 | (168,331) | | | 33.430 |
| 000000-00-0 | ETHOS PE FUND V | | Johannesburg | SF | ETHOS CAPITAL | | 09/30/2008 | 3 | 5,416,695 | 5,416,695 | 5,416,695 | (476,526) | | | 148,861 | | 776,075 | 3,887,181 | 3.980 |

# 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 Identi-fication | 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 Encum-brances | Unrealized Valuation Increase (Decrease) | 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 Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | | Denver | CO | Excellere Partners | | 09/30/2008 | 3 | 11,012,298 | 11,012,298 | 11,012,298 | (957,130) | | | | | 2,323,363 | 2,882,366 | 6.570 |
| 000000-00-0 | EXCELLERE CAPITAL FUND II | R | Denver | CO | EXCELLERE CAP MGMT | | 10/03/2011 | 3 | 83,050 | 83,050 | 83,050 | | | | 44,444 | | | 19,916,950 | 4.300 |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | | Tel-Aviv | IS | FIMI Opportunity LTD | | 09/30/2008 | 2 | 7,055,384 | 7,055,384 | 7,055,384 | 782,361 | | | | | 700,757 | | 7.490 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | R | Tel-Aviv | IS | FIMI Opportunity LTD | | 01/07/2008 | 2 | 4,761,794 | 4,761,794 | 4,761,794 | 596,747 | | | | | | 3,602,897 | 4.640 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | | San Francisco | CA | Francisco Partners | | 05/11/2009 | 3 | 11,415,033 | 11,415,033 | 11,415,033 | (111,231) | | | | | 2,425,432 | 1,138,250 | 0.680 |
| 000000-00-0 | GET AS CO-INVESTMENT | R | New York | NY | QUADRANGLE GROUP | | 06/11/2008 | | 13,947,195 | 13,947,195 | 13,947,195 | 3,049,031 | | | | | | | 26.690 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | | Boston | MA | Advent Group | | 07/07/2008 | 3 | 10,415,463 | 10,415,463 | 10,415,463 | 631,230 | | | 113,778 | | | 5,094,047 | 0.600 |
| 000000-00-0 | GTCR FUND IX | | Chicago | IL | GTCR Golder Rauner | | 12/31/2007 | 3 | 22,098,289 | 22,098,289 | 22,098,289 | 2,069,710 | | | | | | 2,455,939 | 1.110 |
| 000000-00-0 | GTCR FUND X | R | Chicago | IL | GTCR Golder Rauner | | 07/18/2011 | 3 | 4,162,315 | 4,162,315 | 4,162,315 | (131,892) | | | 113,723 | | | 16,705,793 | 0.600 |
| 000000-00-0 | HIGHSTAR CAPITAL IV | R | New York | NY | Highstar Capital | | 10/03/2011 | | 14,308,237 | 14,308,237 | 14,308,237 | | | | 592,787 | | | 60,755,652 | 13.910 |
| 000000-00-0 | HURON FUND III LP | R | Detroit | MI | Huron Capital Partners | | 03/28/2008 | 3 | 4,615,149 | 4,615,149 | 4,615,149 | 4,643 | | | | | | 6,007,200 | 3.200 |
| 458278-10-4 | INTEGRACOLOR LTD CLASS B LP INTERESTS | | Boston | MA | HANCOCK MEZZ PARTNERS | | 02/01/2005 | | 58,264 | 58,264 | 58,264 | | | | | | | | 0.500 |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | | Mount Kisco | NY | Kohlberg & Co | | 09/30/2008 | 3 | 8,707,911 | 8,707,911 | 8,707,911 | 91,710 | | | 1,112 | | 1,479,609 | | 3.320 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | R | Mount Kisco | NY | Kohlberg & Co | | 09/30/2008 | 3 | 14,818,218 | 14,818,218 | 14,818,218 | 992,402 | | | 64,439 | | 641,751 | 2,817,304 | 2.490 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | | Denver | CO | KRG Capital Partners | | 09/30/2008 | 3 | 5,220,215 | 5,220,215 | 5,220,215 | 1,104 | | | 39,365 | | 56,236 | 1,886,455 | 1.680 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | R | Denver | CO | KRG Capital Partners | | 01/04/2008 | 3 | 15,170,208 | 15,170,208 | 15,170,208 | 3,145,261 | | | 164,233 | | | 9,589,201 | 1.170 |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | | Simsbury | CT | LANDMARK PARTNERS | | 09/30/2008 | | 6,921,272 | 6,921,272 | 6,921,272 | 927,191 | | | | | 726,019 | | 7.020 |
| 000000-00-0 | LEXINGTON V, LP | | New York | NY | Lexington Partners | | 07/01/2003 | | 2,188,741 | 2,188,741 | 2,188,741 | | | | 332 | | | | 0.500 |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | R | New York | NY | Lexington Partners | | 01/31/2011 | | 5,784,567 | 5,784,567 | 5,784,567 | 623,474 | | | 47,671 | | 41,322 | 9,651,380 | 0.380 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | | New York | NY | LincolnShire Partners | | 09/30/2008 | 3 | 6,683,324 | 6,683,324 | 6,683,324 | 235,416 | | | 60,028 | | (56,391) | | 2.600 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | | New York | NY | LincolnShire Partners | | 08/05/2009 | 3 | 2,634,232 | 2,634,232 | 2,634,232 | (641,913) | | | 263,095 | | | 14,094,149 | 2.170 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | | New York | NY | GOLDBERG LINDSAY CO | | 09/30/2008 | 3 | 15,246,082 | 15,246,082 | 15,246,082 | 1,101,822 | | | 124,280 | | 386,133 | 2,269,426 | 0.660 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | | New York | NY | Lexington Partners | | 12/31/2008 | | 7,798,987 | 7,798,987 | 7,798,987 | 114,405 | | | 8,455 | | 1,308,319 | | 2.340 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | | New York | NY | Leeds Weld Associate | | 07/21/2004 | 3 | 11,549,490 | 11,549,490 | 11,549,490 | (2,574,823) | | | 35,694 | | 270,552 | | 2.560 |
| 000000-00-0 | NB CROSSROADS FUND XVII | | Dallas | TX | NB Alternative Advisors | | 12/31/2008 | | 9,757,152 | 9,757,152 | 9,757,152 | 1,693,308 | | | | | | | 15.340 |
| 000000-00-0 | MARQUETTE TRANSPORTATION CO-INVEST | | Denver | CO | KRG Capital Partners | | 09/30/2008 | | 10,868,151 | 10,868,151 | 10,868,151 | (49,497) | | | | | | | 2.550 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | R | New York | NY | MatlinPatterson Global | | 09/30/2008 | | 7,672,760 | 7,672,760 | 7,672,760 | | | | | | | 1,950,004 | 0.300 |
| 000000-00-0 | MERIT MEZZANINE FUND IV | | Chicago | IL | Merit Capital Partners | | 12/31/2008 | 2 | 9,656,842 | 9,656,842 | 9,656,842 | (194,678) | | | | | 2,031,758 | | 4.400 |
| 000000-00-0 | MT HOLDINGS LLC | | New York | NY | Hancock Partners | | 09/20/2011 | | | | | | | | | | | | |
| 55407#-12-7 | MULTIAD HOLDINGS LLC SERIES A PREFERRED | | Boston | MA | Hancock Partners | | 11/07/2006 | | 361,412 | 361,412 | 361,412 | 8,237 | | | | | | | 4.000 |
| 000000-00-0 | NC ENERGY SERVICES (US) LP | | Boston | MA | Hancock Partners | | 10/31/2006 | | 1,115,976 | 1,115,976 | 1,115,976 | | | | | | | | 3.000 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | | Irving | TX | Natural Gas Partners | | 03/28/2008 | 3 | 10,277,735 | 10,277,735 | 10,277,735 | 2,215,955 | | | 122,094 | | | 2,756,234 | 0.270 |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | | Stamford | CT | Oak Hill Partners | | 09/30/2008 | | 3,985,093 | 3,985,093 | 3,985,093 | (833,423) | | | | | 1,195,997 | | 2.620 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | | Stamford | CT | Oak Hill Partners | | 09/30/2008 | 3 | 18,686,683 | 18,686,683 | 18,686,683 | 2,435,709 | | | 142,477 | | 632,530 | | 0.720 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | | New York | NY | Odyssey Partners | | 12/10/2008 | 3 | 7,675,818 | 7,675,818 | 7,675,818 | 1,595,060 | | | 280,049 | | | 8,570,020 | 1.020 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | | Stamford | CT | Oak Hill Partners | | 03/11/2008 | 3 | 15,724,136 | 15,724,136 | 15,724,136 | 1,886,286 | | | 356,363 | | | 7,533,347 | 0.600 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | | New York | NY | Odyssey Partners | | 08/27/2004 | 3 | 12,359,569 | 12,359,569 | 12,359,569 | (1,185,279) | | | 110,240 | | 7,050,736 | | 2.670 |
| 000000-00-0 | ONCAP III | R | Toronto | ON | Onex Partners | | 07/08/2011 | | 1,665,846 | 1,665,846 | 1,665,846 | (67,107) | | | | (58,657) | | 6,451,687 | 1.200 |
| 000000-00-0 | ORCHID ASIA V | R | Grand Cayman Island | KY | Orchid Asia Group | | 07/22/2011 | | 1,182,298 | 1,182,298 | 1,182,298 | (62,335) | | | 189,633 | | | 8,355,367 | 1.480 |
| 651990-92-1 | OUTLOOK GROUP HOLDINGS LLC | | Boston | MA | Hancock Partners | | 08/22/2006 | | 670,510 | 670,510 | 670,510 | (45,345) | | | | | | | 4.200 |
| 000000-00-0 | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP | R | Sao Paulo | BR | Patria Investimentos | | 08/29/2011 | | 1,349,623 | 1,349,623 | 1,349,623 | | | | 135,616 | | | 12,400,377 | 1.100 |
| 000000-00-0 | PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP . | R | Sao Paulo | BR | Patria Investimentos | | 10/16/2008 | | 5,587,996 | 5,587,996 | 5,587,996 | (149,952) | | | 159,820 | | (62,872) | 3,835,197 | 1.760 |
| 70712#-10-8 | PENINSULA FUND IV | | Detroit | MI | Peninsula Partners | | 12/31/2008 | 2 | 8,871,340 | 8,871,340 | 8,871,340 | 174,071 | | | | | 664,727 | 631,069 | 3.430 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) | | London | EG | Partners Group | | 05/05/2009 | 3 | 8,306,800 | 8,306,800 | 8,306,800 | 1,127,803 | | | 21,677 | (143,024) | (166,001) | | 3.910 |
| 000000-00-0 | LEXINGTON PE II PROJECT CARRICK CO-INVEST | R | New York | NY | Lexington Partners | | 03/14/2011 | | 4,494,468 | 4,494,468 | 4,494,468 | | | | | | | 1,360,662 | 1.140 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | | Providence | RI | Providence Equity Partners | | 09/30/2008 | 3 | 23,406,306 | 23,406,306 | 23,406,306 | 2,307,903 | | | 405,458 | | 240,358 | 4,351,153 | 0.220 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | | Chicago | IL | Prudential Capital Group | | 05/11/2009 | 2 | 7,583,347 | 7,583,347 | 7,583,347 | 772,976 | | | 48,652 | | 157,695 | | 1.940 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | R | Chicago | IL | Prudential Capital Group | | 10/16/2008 | 2 | 21,876,794 | 21,876,794 | 21,876,794 | 1,351,547 | | | 232,838 | | 1,259,330 | 9,274,283 | 3.100 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | | New York | NY | Quadrangle Group | | 09/30/2008 | 3 | 15,041,234 | 15,041,234 | 15,041,234 | (631,915) | | | 69,496 | | 1,091,231 | | 0.960 |
| 000000-00-0 | SEGULAH IV, LP | R | Stockholm | SW | Segulah Advisor | | 04/28/2008 | 3 | 4,862,238 | 4,862,238 | 4,862,238 | 3,320,790 | | | 141,794 | (3,242,801) | | 4,348,019 | 1.450 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III, LP | | New York | NY | Sentinel Partners | | 09/30/2007 | 3 | 5,671,854 | 5,671,854 | 5,671,854 | 662,632 | | | | | 1,342,355 | | 3.490 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | | New York | NY | Sentinel Partners | | 01/29/2009 | 3 | 5,453,006 | 5,453,006 | 5,453,006 | 605,810 | | | 31,448 | | | 7,659,724 | 2.210 |
| 000000-00-0 | SK CAPITAL PARTNERS III LP | R | New York | NY | SK Capital Partners | | 08/26/2011 | 3 | 685,329 | 685,329 | 685,329 | | | | 47,703 | | | 10,324,058 | 2.200 |
| 000000-00-0 | SILVER LAKE III, LP | R | Menlo Park | CA | Silver Lake Partners | | 09/30/2008 | 3 | 8,333,643 | 8,333,643 | 8,333,643 | 804,408 | | | 37,624 | | (34,811) | 5,852,606 | 0.170 |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | R | Buffalo | NY | Summer Street Capital | | 09/30/2008 | 3 | 11,874,221 | 11,874,221 | 11,874,221 | 1,376,818 | | | 90,770 | | | 2,952,425 | 8.330 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | | Westport | CT | Sterling Partners | | 09/30/2008 | | 14,641,974 | 14,641,974 | 14,641,974 | 476,046 | | | 84,148 | | 1,068,174 | | 2.760 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | | Westport | CT | Sterling Partners | | 09/30/2008 | | 12,061,204 | 12,061,204 | 12,061,204 | 1,287,405 | | | 200,278 | | | 3,413,660 | 1.460 |
| 000000-00-0 | TENASKA POWER FUND, LP | | Omaha | NE | Tenaska, Inc. | | 03/25/2005 | 3 | 3,529,856 | 3,529,856 | 3,529,856 | (505,718) | | | 93,803 | | (492,923) | | 1.490 |

# 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 | TENASKA POWER FUND II LP | R | Omaha | NE | Tenaska, Inc. | | 09/30/2008 | 3 | 11,065,342 | 11,065,342 | 11,065,342 | 320,378 | | | 302,631 | | 213,187 | 8,254,620 | 0.880 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | R | St Peter Port | GR | Terra Firma | | 04/30/2007 | 3 | 8,486,571 | 8,486,571 | 8,486,571 | 850,199 | | | | (851,293) | | | 0.380 |
| 000000-00-0 | TPF GENCO CO-INVESTMENT FUND LP | | Omaha | NE | Tenaska, Inc. | | 09/30/2008 | | 4,643,352 | 4,643,352 | 4,643,352 | (1,221,049) | | | | | | | 6.370 |
| 000000-00-0 | TPG V | | Fort Worth | TX | TPG Capital | | 09/30/2008 | 3 | 5,540,232 | 5,540,232 | 5,540,232 | | | | 38,234 | | | 1,659,956 | 0.080 |
| 000000-00-0 | TPG VI | R | Fort Worth | TX | TPG Capital | | 05/22/2008 | 3 | 11,761,231 | 11,761,231 | 11,761,231 | 352,941 | | | 220,043 | | | 8,484,614 | 0.110 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | | New York | NY | Trilantic Capital Partners | | 09/30/2008 | 3 | 6,432,543 | 6,432,543 | 6,432,543 | (2,198,083) | | | 29,437 | | 3,927,429 | | 2.580 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | R | New York | NY | Trilantic Capital Partners | | 09/30/2008 | 3 | 8,151,918 | 8,151,918 | 8,151,918 | 411,112 | | | 116,564 | | 742,187 | 2,481,664 | 0.690 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | | San Francisco | CA | Vista Equity Partner | | 11/04/2008 | 3 | 23,771,898 | 23,771,898 | 23,771,898 | 3,277,627 | | | 226,281 | | 2,604,843 | 2,995,892 | 1.840 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | R | San Francisco | CA | Vista Equity Partner | | 10/14/2011 | 3 | 1,416,044 | 1,416,044 | 1,416,044 | | | | 121,828 | | | 18,910,225 | 0.630 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | | Wayzata | MN | Wayzata Partners | | 02/17/2006 | | 13,593,282 | 13,593,282 | 13,593,282 | (912,038) | | | | | 1,597,844 | | 0.990 |
| 000000-00-0 | WCAS XI | R | New York | NY | Welsh Carson Anderson | | 02/13/2009 | 3 | 12,719,339 | 12,719,339 | 12,719,339 | 1,294,919 | | | | | | 11,749,914 | 0.680 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX, LP | | New York | NY | Warburg Pincus | | 07/26/2005 | | 17,843,528 | 17,843,528 | 17,843,528 | 1,591,336 | | | | | 1,395,982 | | 0.240 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | | Southfield | MI | Wind Point Partners | | 09/30/2008 | 3 | 10,370,649 | 10,370,649 | 10,370,649 | (97,313) | | | | | (122,808) | | 1.680 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | R | New York | NY | Warburg Pincus | | 09/30/2008 | | 23,946,199 | 23,946,199 | 23,946,199 | | | | 202,280 | | | 2,842,400 | 0.210 |
| 11440#-10-1 | BROOKS HOLDINGS, LLC | | Dover | DE | HANCOCK PARTNERS | | 04/28/2006 | | | | | | | | | | | | |
| 11443#-10-8 | BROOKS PROVISIONS CO-INVESTORS, LLC | | Dover | DE | HANCOCK PARTNERS | | 04/28/2006 | | | | | | | | | | | | |
| 000000-00-0 | GTCR FUND VII/A | | Chicago | IL | GTCR GOLDER RAUNER | | 01/19/2001 | | | | | | | | | | | | |
| 000000-00-0 | GTCR FUND VII | | Chicago | IL | GTCR GOLDER RAUNER | | 03/27/2000 | 3 | | | | | | | | | | | |
| 000000-00-0 | HAVCO WOOD PRODUCTS | | Dover | DE | HAVCO WOOD PRODUCTS | | 08/07/2002 | | | | | | | | | | | | |
| 55407@-10-1 | MULTIAD SVC INC CLASS A LLC UNITS | | Peoria | IL | HANCOCK PARTNERS | | 11/07/2006 | | | | | | | | | | | | |
| 55407@-11-9 | MULTIAD SVC INC CLASS B LLC UNITS | | Peoria | IL | HANCOCK PARTNERS | | 11/07/2006 | | | | | | | | | | | | |
| 000000-00-0 | REALOGY CORP. CO-INVESTMENT | | New York | NY | APPOLO MANAGEMENT | | 04/04/2007 | | | | | | | | | | | | |
| 000000-00-0 | AIP/MAI HOLDINGS, LLC | | Dover | DE | HANCOCK PARTNERS | | 04/27/2009 | | | | | | | | | | | | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 902,703,995 | 902,703,995 | 902,703,995 | 39,413,124 | | | 10,284,783 | (7,818,023) | 47,842,737 | 482,868,671 | XXX |
| 53304#-10-8 | ALLSTATE FINANCIAL ADVISORS LLC | | DOVER | DE | ALLSTATE FINANCIAL ADVISORS | | 01/01/2007 | | 54,727 | 54,727 | 54,727 | (19,725) | | | | | | | 100.000 |
| 02014@-10-8 | ALLSTATE DISTRIBUTORS LLC | | DOVER | DE | ALLSTATE DISTRIBUTORS | | 01/01/2007 | | 1,751,440 | 1,751,440 | 1,751,440 | 76,030 | | | | | | | 100.000 |
| 02001@-AH-6 | ALLSTATE FINANCE COMPANY | | DOVER | DE | ALLSTATE LIFE INSURANCE COMPANY | | 08/19/2010 | | 295,344,965 | 295,344,965 | 295,344,965 | 2,974,771 | | | | | | | 100.000 |
| 02001@-AC-7 | ROAD BAY INVESTMENTS, LLC | | DOVER | DE | DIRECT | | 06/30/2008 | | 101,744,978 | 101,744,978 | 101,744,978 | 858,365 | | | | | | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 398,896,111 | 398,896,111 | 398,896,111 | 3,889,441 | | | | | | | XXX |
| 000000-00-0 | ASLAN REALTY PARTNERS III | | Chicago | IL | Transwestern Inv | | 09/30/2008 | | | | | (670,758) | | | | | | | 1.250 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS VI | | Boston | MA | Beacon Capital Partners | | 02/15/2011 | | 2,058,648 | 2,058,648 | 2,058,648 | (881,352) | | | | | | 18,060,000 | 0.830 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS IV, LP | | Boston | MA | Beacon Capital Partners | | 09/30/2008 | | 3,820,763 | 3,820,763 | 3,820,763 | | | | | | | | 0.580 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | | Boston | MA | Beacon Capital Partners | | 09/30/2008 | | 7,507,145 | 7,507,145 | 7,507,145 | | | | | | | | 0.590 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | | New York | NY | Blackstone Group | | 09/30/2007 | | 11,819,876 | 11,819,876 | 11,819,876 | | | | 215,214 | | | | 0.370 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | | New York | NY | Blackstone Group | | 09/30/2008 | | 19,561,995 | 19,561,995 | 19,561,995 | | | | 372,036 | | | | 0.280 |
| 000000-00-0 | CERBERUS INST PARTNERS LP | | New York | NY | Blackacre Capital | | 12/31/2008 | | 2,188,942 | 2,188,942 | 2,188,942 | (177,339) | | | | | 161,543 | | 1.660 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | C | New York | NY | Blackstone Group | | 03/31/2009 | | 6,912,314 | 6,912,314 | 6,912,314 | 496,234 | | | 366,264 | (608,133) | | 17,617,770 | 0.550 |
| 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 | | 5,575,820 | 5,575,820 | 5,575,820 | 300,542 | | | | | | | 1.930 |
| 000000-00-0 | CABOT INDUSTRIAL VALUE FUND III | R | Boston | MA | Cabot Properties | | 03/31/2009 | | 8,939,914 | 8,939,914 | 8,939,914 | 1,100,345 | | | | | 119,077 | 11,317,500 | 2.990 |
| 000000-00-0 | CBRE STRATEGIC PTR US OPP V LP | R | Los Angeles | CA | CB Richard Ellis | | 09/30/2008 | | 16,752,897 | 16,752,897 | 16,752,897 | 1,160,102 | | | 106,353 | | | | 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 | | | | | | | | 1.000 |
| 000000-00-0 | GEM REALTY FUND III | | Chicago | IL | GEM Realty Capital | | 09/30/2008 | | 2,650,810 | 2,650,810 | 2,650,810 | (143,082) | | | | | | | 2.310 |
| 000000-00-0 | JER FUND III | | McLean | VA | JER Partners | | 12/31/2008 | | 4,492,518 | 4,492,518 | 4,492,518 | 21,055 | | | | | 229,832 | | 1.700 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | | McLean | VA | JER Partners | | 12/31/2008 | | 3,390,690 | 3,390,690 | 3,390,690 | | | | | | | | 2.590 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | R | New York | NY | KTR CAPITAL PARTNERS | | 12/31/2008 | | 9,605,256 | 9,605,256 | 9,605,256 | 1,227,456 | | | 148,061 | | 158,296 | | 2.020 |
| 000000-00-0 | KTR INDUSTRIAL FUND II | C | New York | NY | KTR CAPITAL PARTNERS | | 08/20/2010 | | 19,936,644 | 19,936,644 | 19,936,644 | 2,493,408 | | | | | | 3,000,000 | 2.860 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | | Simsbury | CT | LANDMARK PARTNERS | | 09/30/2008 | | 5,193,530 | 5,193,530 | 5,193,530 | 4,273 | | | | | | | 4.410 |
| 000000-00-0 | SILVERPEAK LEGACY PARTNERS II LP | R | New York | NY | Silverpeak Real Estate | | 09/30/2008 | | 3,319,756 | 3,319,756 | 3,319,756 | | | | 47,917 | | | | 0.350 |
| 000000-00-0 | LION GABLES APARTMENT FUND | | New York | NY | ING Clarion | | 09/30/2008 | | 12,021,181 | 12,021,181 | 12,021,181 | (482,024) | | | | | | | 1.630 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | | New York | NY | Morgan Stanley RE | | 09/30/2008 | | 757,606 | 757,606 | 757,606 | | | | 58,485 | | | | 0.890 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VI-INTL | | New York | NY | Morgan Stanley RE | | 09/30/2008 | | 1,821,604 | 1,821,604 | 1,821,604 | | | | 80,180 | | | | 0.130 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | | New York | NY | Morgan Stanley RE | | 01/23/1995 | | 195,248 | 195,248 | 195,248 | | | | | | | | 1.150 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND I | | New York | NY | Morgan Stanley RE | | 10/31/1995 | | | | | | | | | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | C | New York | NY | Morgan Stanley RE | | 07/22/2009 | | 6,593,936 | 6,593,936 | 6,593,936 | 573,396 | | | 38,305 | | | 18,034,719 | 0.540 |
| 000000-00-0 | O'CONNOR NORTH AMERICAN PROPERTIES | | New York | NY | O'Connor Group | | 09/30/2008 | | 4,495,579 | 4,495,579 | 4,495,579 | 330,036 | | | | | | | 2.080 |
| 000000-00-0 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII | | White Plains | NY | Rockwood Capital | | 09/30/2008 | | 9,240,381 | 9,240,381 | 9,240,381 | 3,852,215 | | | | | | | 1.810 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND I | | Boston | MA | Rockpoint Group | | 09/30/2008 | | 970,384 | 970,384 | 970,384 | | | | 17,892 | | | | 0.940 |

# 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 | ROCKWOOD CAPITAL REAL ESTATE PARTNERS V | | White Plains | NY | Rockwood Capital | | 09/30/2008 | | 1,775,306 | 1,775,306 | 1,775,306 | (544,147) | | | | | 1,185,721 | | 1.960 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND II, LP | | Boston | MA | Rockpoint Group | | 10/31/2006 | | 3,429,179 | 3,429,179 | 3,429,179 | (5,757) | | | 111,782 | | | | 0.790 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | R | Boston | MA | Rockpoint Group | | 09/30/2008 | | 15,144,184 | 15,144,184 | 15,144,184 | 716,596 | | | 35,731 | | 218,851 | | 0.950 |
| 000000-00-0 | STARWOOD CAPITAL HOSPITALITY FUND II | R | Greenwich | CT | Starwood Capital | | 04/28/2010 | | 11,239,448 | 11,239,448 | 11,239,448 | 1,145,753 | | | | | | 13,080,000 | 2.640 |
| 000000-00-0 | STARWOOD HOSPITALITY I | | Greenwich | CT | Starwood Capital | | 09/30/2008 | | 15,803,620 | 15,803,620 | 15,803,620 | 1,228,342 | | | | | | | 2.590 |
| 000000-00-0 | STARWOOD OPPORTUNITY FUND VII, LP | | Greenwich | CT | Starwood Capital | | 09/30/2008 | | 10,621,439 | 10,621,439 | 10,621,439 | 915,919 | | | | | | | 1.800 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND I | | New York | NY | WESTBROOK PRTNRS | | 03/29/1995 | | 215,359 | 215,359 | 215,359 | 44,991 | | | | | | | 1.460 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND V | | Chicago | IL | Walton Street | | 09/30/2008 | | 3,983,843 | 3,983,843 | 3,983,843 | | | | | | | | 1.200 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | R | Chicago | IL | Walton Street | | 05/11/2009 | | 7,487,586 | 7,487,586 | 7,487,586 | | | | | | | 10,925,040 | 1.240 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | | New York | NY | Westbrook Partners | | 09/30/2007 | | 4,253,053 | 4,253,053 | 4,253,053 | 230,645 | | | 127,965 | | (403,082) | | 1.700 |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS V, LP | | New York | NY | Westbrook Partners | | 09/30/2008 | | 132,917 | 132,917 | 132,917 | (18,617) | | | 12,053 | | | | 0.520 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VII | | New York | NY | Westbrook Partners | | 09/30/2008 | | 11,897,308 | 11,897,308 | 11,897,308 | | | | 255,959 | | | | 1.200 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | C | New York | NY | Westbrook Partners | | 12/28/2009 | | 4,597,780 | 4,597,780 | 4,597,780 | | | | | | | 8,006,176 | 0.560 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 263,065,827 | 263,065,827 | 263,065,827 | 12,918,234 | | | 1,994,196 | (608,133) | 1,670,238 | 100,041,205 | XXX |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND | | Irving | TX | ARCAP REIT, INC | | 09/05/2002 | | | | | | | | | | | | |
| 000000-00-0 | AURIGEN RE CAPITAL LIMITED | R | Toronto | ON | EdgeStone Capital Partners | | 09/30/2008 | | 5,673,771 | 5,673,771 | 5,673,771 | 101,005 | | | | 127,140 | | 5,951,637 | 2.260 |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR) | | New York | NY | Cerberus Capital Mgmt | | 09/30/2008 | | 10,382,992 | 10,382,992 | 10,382,992 | | | | | | | | 0.200 |
| 25589#-10-2 | DMP ACQUISITION LLC MEMBERSHIP INTEREST | | Boston | MA | Hancock Partners | | 09/28/2006 | | 1,305,447 | 1,305,447 | 1,305,447 | 19,487 | | | | | | | 2.790 |
| 000000-00-0 | EIG ENERGY FUND XV | R | Houston | TX | EIG Alternative Inv | | 03/07/2011 | | 4,444,383 | 4,444,383 | 4,444,383 | 160,383 | | | 23,483 | | | 8,316,000 | 0.500 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | R | Houston | TX | EnerVest Management | | 12/31/2008 | 3 | 18,935,740 | 18,935,740 | 18,935,740 | 194,156 | | | 178,083 | | 2,310,786 | | 4.250 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | R | Houston | TX | EnerVest Management | | 12/27/2010 | 3 | 8,681,425 | 8,681,425 | 8,681,425 | (209,828) | | | 573,278 | | | 9,626,261 | 2.470 |
| 36230#-10-2 | GOLDMAN SACHS PARTNERS III, L.P. | | New York | NY | Goldman Sachs Partners | | 09/30/2008 | | | | | | | | | | | | 0.740 |
| 45827@-11-2 | INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST | | Boston | MA | HANCOCK MEZZ PARTNERS | | 02/01/2007 | | 921,196 | 921,196 | 921,196 | 80,161 | | | | | | | 0.750 |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | | Nellis | NV | MMA RENEWABLE VENTURE | | 07/20/2007 | | 4,596,842 | 4,596,842 | 4,596,842 | (92,930) | | | | | | | 22.300 |
| 667058-10-7 | NORTHSTAR MEZZANINE PARTNER V | R | Minneapolis | MN | Northstar Capital | | 09/30/2008 | 2 | 8,272,424 | 8,272,424 | 8,272,424 | | | | | | | 10,199,051 | 4.850 |
| 000000-00-0 | SAFE HARBOR LP | | Grand Cayman Island | KY | BEACON HILL ASSET MG | | 02/09/2011 | | | | | | | | | | | | |
| 000000-00-0 | SIG INVESTORS, LLC SERIES A1 | | Boston | MA | Hancock Partners | | 10/10/2007 | | | | | 2 | | 1,302,162 | | | | | 3.030 |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 63,214,221 | 63,214,221 | 63,214,221 | 252,436 | | 1,302,162 | 774,844 | 127,140 | 2,310,786 | 34,092,949 | XXX |
| 636792-AA-1 | NATL LIFE INSURANCE-VRMT | | Montpelier | VT | GOLDMAN, SACHS & CO. | | 2FE 09/18/2009 | | 3,500,000 | 4,300,538 | 3,500,000 | | | | | | 367,500 | | |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE | | Milwaukee | WI | J.P. MORGAN SECURITIES, INC. | | 1FE 03/23/2010 | | 10,000,000 | 12,004,320 | 10,000,000 | | | | | | 606,300 | | |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY | | New York | NY | BNY CAPITAL MARKETS | | 1FE 12/11/2009 | | 25,567,824 | 30,801,648 | 25,567,824 | | | | | | 1,644,000 | | |
| 74252N-AB-5 | PRINCIPAL MUTUAL | | Des Moines | IA | INTERNAL TRANSFER | | 1FE 02/28/1998 | | 1,019,005 | 1,183,561 | 1,019,005 | | | | | | 80,000 | | |
| 2199999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 40,086,829 | 48,290,067 | 40,086,829 | | | | | | 2,697,800 | | XXX |
| 48954#-AA-9 | INTERCOMPANY NOTE - KCIB - 2006 | | Chicago | IL | KENNET CAPITAL | | 06/30/2006 | | 100,000,000 | 86,300,000 | 100,000,000 | | | | | | 5,980,000 | | |
| 48954#-AB-7 | INTERCOMPANY NOTE - KCIB-2005 | | Chicago | IL | KENNET CAPITAL | | 08/01/2005 | | 100,000,000 | 81,320,000 | 100,000,000 | | | | | | 4,860,000 | | |
| 48954#-AC-5 | INTERCOMPANY NOTE - KCIB-2008 | | Chicago | IL | KENNET CAPITAL | | 06/30/2008 | | 50,000,000 | 44,910,000 | 50,000,000 | | | | | | 2,865,000 | | |
| 48954#-AE-1 | INTERCOMPANY NOTE - KCIB-2009 | | Chicago | IL | KENNET CAPITAL | | 12/30/2009 | | 25,000,000 | 22,642,500 | 25,000,000 | | | | | | 1,297,500 | | |
| 2499999. Collateral Loans - Affiliated | | | | | | | | | 275,000,000 | 235,172,500 | 275,000,000 | | | | | | 15,002,500 | | XXX |
| 000000-00-0 | ALLIANT TAX CREDIT FUND 65 LP | | Palm Beach | FL | ALLIANT GP 65 LLC | | 12/21/2011 | | 15,683,152 | 15,683,152 | 15,683,152 | | | | | | | 12,875,174 | 12.560 |
| 000000-00-0 | BOSTON CAPITAL CORP TAX CR FUND XXXIII | | Boston | MA | BOSTON CAP SEC INC | | 10/01/2010 | | 19,014,920 | 19,014,920 | 19,014,920 | | (903,975) | | | | | 8,370,838 | 8.000 |
| 000000-00-0 | BOSTON CAPITAL CORP TAX CR FUND XXXIV | | Boston | MA | BOSTON CAPITAL | | 04/29/2011 | | 9,780,984 | 9,780,984 | 9,780,984 | | (219,017) | | | | | 5,711,039 | 5.000 |
| 000000-00-0 | BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV | | Boston | MA | BOSTON CAPITAL | | 12/22/2011 | | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | | 20,000,000 | 6.560 |
| 000000-00-0 | ENTERPRISE HOUSING PARTNERS XX LP | | Columbia | MD | EHP XX GP LLC | | 12/21/2010 | | 19,045,595 | 19,045,595 | 19,045,595 | | (954,405) | | | | | 15,256,054 | 8.930 |
| 000000-00-0 | ENTERPRISE HOUSING PARTNERS XXI, LP | R | Columbia | MD | EHP XXI GP LLC | | 08/12/2011 | | 9,985,528 | 9,985,528 | 9,985,528 | | (14,472) | | | | | 9,344,045 | 12.500 |
| 000000-00-0 | NATIONAL EQUITY FUND 2011 LP | | Chicago | IL | Natl Eq Fund 2011 | | 12/20/2011 | | 17,500,000 | 17,500,000 | 17,500,000 | | | | | | | 17,354,167 | 9.890 |
| 000000-00-0 | PNC REAL ESTATE TAX CREDIT CAPITALINSTITUTIONAL FUND 45 LP | C | Portland | OR | PNC RE TAX CR 45 | | 11/23/2010 | | 14,143,363 | 14,143,363 | 14,143,363 | | (825,801) | | | | | 8,649,094 | 5.860 |
| 000000-00-0 | PNC REAL ESTATE TAX CREDIT CAPITAL\ INSTITUTIONAL FUND 46 LP | C | Portland | OR | PNC RE TAX CR 46 | | 06/15/2011 | | 9,749,945 | 9,749,945 | 9,749,945 | | (250,055) | | | | | 7,334,260 | 6.670 |
| 000000-00-0 | RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP | | Cleveland | OH | RBC CAPITAL MARKETS | | 11/04/2010 | | 19,439,780 | 19,439,780 | 19,439,780 | | (530,027) | | | | | 14,473,848 | 11.460 |
| 000000-00-0 | RBC TAX CR EQU NATL 14, LP | R | Cleveland | OH | RBC TAX CREDIT EQUITY | | 08/15/2011 | | 19,696,415 | 19,696,415 | 19,696,415 | | (303,586) | | | | | 14,500,000 | 8.330 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | | St Petersburg | FL | RJTCF-36 LLC | | 08/23/2010 | | 15,386,380 | 15,386,380 | 15,386,380 | | (940,961) | | | | | 10,539,299 | 8.750 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 37 LLC | R | St Petersburg | FL | RAYMOND JAMES FINCL | | 06/09/2011 | | 19,897,225 | 19,897,225 | 19,897,225 | | (102,776) | | | | | 17,462,155 | 8.510 |
| 000000-00-0 | RED STONE 2011 NATL FUND, LP | | Cleveland | OH | RSEP MM, LLC | | 08/15/2011 | | 12,262,056 | 12,262,056 | 12,262,056 | | (206,084) | | | | | 9,789,569 | 11.910 |

# 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 | USA INSTITUTIONAL TAX CR FUND LXXX LP | | Greenwich | CT | RICHMAN USA TAX CREDIT | | 07/30/2010 | | 24,175,941 | 24,175,941 | 24,175,941 | | (776,133) | | | | | 17,991,755 | 10.640 |
| 000000-00-0 | USA INSTITUTIONAL TAX CR FUND LXXXIV LP | R | Greenwich | CT | RICHMAN GROUP | | 04/15/2011 | | 29,564,532 | 29,564,532 | 29,564,532 | | (435,468) | | | | | 26,850,352 | 12.000 |
| 3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 275,325,816 | 275,325,816 | 275,325,816 | | (6,462,757) | | | | | 216,501,649 | XXX |
| 000000-00-0 | MOGA TAX CREDIT FUND II | | New York | NY | MORGAN STANLEY | | 12/05/2006 | | 1,208,664 | 1,208,664 | 1,208,664 | | (180,234) | | | | | | 6.000 |
| 3399999. State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 1,208,664 | 1,208,664 | 1,208,664 | | (180,234) | | | | | | XXX |
| 000000-00-0 | CSFB GEORGIA STATE FUND I, LLC | | New York | NY | CSFB | | 12/12/2006 | | 304,612 | 304,612 | 304,612 | | (36,278) | | | | | | 2.320 |
| 000000-00-0 | WACHOVIA BANK GUARANTEE TCF A/GA-1, LLC | | Charlotte | NC | WACHOVIA BANK | | 10/31/2006 | | 320,723 | 320,723 | 320,723 | | (66,219) | | | | | | 5.000 |
| 3599999. All Other Low Income Housing Tax Credit - Unaffiliated | | | | | | | | | 625,335 | 625,335 | 625,335 | | (102,496) | | | | | | XXX |
| 00935Q-10-2 | US AIRWAYS | | Wilmington | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | |
| 00935S-10-8 | US AIRWAYS | | Wilmington | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | |
| 00935T-10-6 | US AIRWAYS | | Wilmington | DE | EXCHANGE | | 07/30/2003 | | | | | | | | | | | | |
| 3799999. Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | | | | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | | | 1,623,949,649 | 1,630,881,730 | 1,623,949,649 | 53,451,014 | (6,745,487) | 1,970,590 | 13,221,558 | (8,299,015) | 59,088,283 | 851,189,974 | XXX |
| 4099999. Total - Affiliated | | | | | | | | | 673,896,111 | 634,068,611 | 673,896,111 | 3,889,441 | | | | | 15,002,500 | | XXX |
| 4199999 - Totals | | | | | | | | | 2,297,845,759 | 2,264,950,340 | 2,297,845,759 | 57,340,455 | (6,745,487) | 1,970,590 | 13,221,558 | (8,299,015) | 74,090,783 | 851,189,974 | 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 | HILLENBRAND GLOBAL MORTGAGE FUND I LP | Chicago | IL | Hillenbrand Global | 09/30/2008 | | | 12,158,801 | | 20.510 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | | 12,158,801 | | XXX |
| 13138#-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | 05/01/2009 | 2 | | 2,797 | | 5.000 |
| 13139#-10-3 | CALTIUS PARTNERS IV | Los Angeles | CA | Caltius Capital | 10/21/2008 | 2 | | 8,772,185 | | 6.890 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | | 8,774,982 | | XXX |
| 000000-00-0 | 1903 EQUITY FUND, LP | Boston | MA | Gordon Brothers | 09/30/2008 | 3 | | 873,762 | | 3.380 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Central | HK | Affinity Equity Partners | 09/30/2008 | 3 | | 4,513,176 | | 0.730 |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | EG | Actis Capital | 01/02/2008 | | | 2,682,813 | | 1.670 |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | 05/11/2009 | 2 | | 128,899 | | 3.540 |
| 000000-00-0 | HIGHSTAR CAPITAL II | New York | NY | Highstar Capital | 05/24/2004 | 3 | | 262,876 | | 2.340 |
| 000000-00-0 | HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | 09/30/2008 | 3 | | 2,618,541 | | 1.790 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | New York | NY | Apollo Management | 09/30/2008 | 3 | | 1,111,853 | | 0.430 |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | 01/28/2008 | 3 | | 4,733,137 | | 0.290 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS V LP | Boston | MA | ArcLight Partners | 12/01/2011 | | 5,121,191 | | | 2.270 |
| 000000-00-0 | ARGAN CAPITAL LP | London | EG | Argan Capital | 05/05/2009 | 3 | | 14,483 | | 2.700 |
| 000000-00-0 | ASTORG IV | Paris | FR | Astorg Partners | 03/20/2008 | 3 | | 2,546,210 | | 1.360 |
| 000000-00-0 | ASTORG V | Paris | FR | Astorg Partners | 03/21/2011 | 3 | 13,652 | 2,100,404 | | 0.940 |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | 09/30/2008 | 2 | | 100,853 | | 3.410 |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | AXA Private Equity | 12/14/2011 | | 2,985,660 | 409,098 | | 0.250 |
| 000000-00-0 | AXXON BRAZIL PRIVATE EQUITY FUND II | Rio de Janeiro | BR | Axxon Group | 08/11/2011 | 3 | 1,046,853 | | | 2.800 |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | BLACKSTONE GROUP | 09/30/2008 | 3 | | 552,726 | | 0.070 |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | Toronto | ON | Birch Hill Equity Parrners | 05/01/2009 | 3 | | 170,866 | | 5.990 |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | 05/11/2009 | 3 | | 326,212 | | 0.070 |
| 000000-00-0 | BRAIT IV LP | Johannesburg | SF | Brait | 09/30/2008 | | | 2,530,713 | | 4.060 |
| 000000-00-0 | BRAZOS EQUITY FUND II | Dallas | TX | Brazos Partners | 09/30/2008 | 3 | | 1,484,329 | | 4.300 |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | 04/18/2008 | 3 | | 223,600 | | 2.210 |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | Luxembourg | LU | CMP GERMAN OPPORTUNITY | 05/17/2011 | | 195,295 | 296,818 | | 6.500 |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO | London | EG | Deutsche Bank Private | 01/14/2011 | | 7,508,222 | | | 5.600 |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES FUND II | London | EG | Deutsche Bank Private | 08/24/2011 | | 3,780,405 | | | 2.000 |
| 000000-00-0 | DOUGHTY HANSON & CO V | London | EG | DOUGHTY HANSON & CO | 09/30/2008 | 3 | | 2,447,064 | | 0.540 |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II, L.P. | New York | NY | DLJ PARTNERS | 12/31/2008 | | | 1,019 | | 2.200 |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 3 | | 129,523 | | 2.500 |
| 000000-00-0 | ELEVATION PARTNERS, LP | Menlo Park | CA | Elevation Associates | 05/11/2009 | 3 | | 155,311 | | 0.850 |
| 000000-00-0 | EQT V FUND | St Peter Port | GR | EQT | 12/31/2008 | 3 | | 2,702,595 | | 0.290 |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 3 | | 133,237 | | 33.430 |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | SF | ETHOS CAPITAL | 09/30/2008 | 3 | | 1,283,498 | | 3.980 |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | Denver | CO | Excellere Partners | 09/30/2008 | 3 | | 4,671,763 | | 6.570 |
| 000000-00-0 | EXCELLERE CAPITAL FUND II | Denver | CO | EXCELLERE CAP MGMT | 10/03/2011 | 3 | 38,606 | | | 4.300 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IS | FIMI Opportunity LTD | 01/07/2008 | 2 | | 2,228,839 | | 4.640 |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 05/11/2009 | 3 | | 549,500 | | 0.680 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | Boston | MA | Advent Group | 07/07/2008 | 3 | | 3,177,450 | | 0.600 |
| 000000-00-0 | GTCR FUND IX | Chicago | IL | GTCR Golder Rauner | 12/31/2007 | 3 | | 3,478,354 | | 1.110 |
| 000000-00-0 | GTCR FUND X | Chicago | IL | GTCR Golder Rauner | 07/18/2011 | 3 | 145,962 | 4,034,522 | | 0.600 |
| 000000-00-0 | HIGHSTAR CAPITAL IV | New York | NY | Highstar Capital | 10/03/2011 | | 15,062,479 | 3,268,285 | | 13.910 |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | Huron Capital Partners | 03/28/2008 | 3 | | 2,624,000 | | 3.200 |
| 000000-00-0 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 3 | | 442,503 | | 3.320 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 3 | | 3,047,009 | | 2.490 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | KRG Capital Partners | 09/30/2008 | 3 | | 604,878 | | 1.680 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | KRG Capital Partners | 01/04/2008 | 3 | | 2,119,812 | | 1.170 |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | | | 35,494 | | 7.020 |
| 000000-00-0 | LEXINGTON V, LP | New York | NY | Lexington Partners | 07/01/2003 | | | 49,900 | | 0.500 |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | New York | NY | Lexington Partners | 01/31/2011 | | 4,770,242 | 3,110,579 | | 0.380 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | Lincolnshire Partners | 09/30/2008 | 3 | | 5,745 | | 2.600 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | Lincolnshire Partners | 08/05/2009 | 3 | | 2,242,660 | | 2.170 |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | New York | NY | GOLDBERG LINDSAY CO | 09/30/2008 | 3 | | 15,592 | | 0.660 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | New York | NY | Lexington Partners | 12/31/2008 | | | 912,600 | | 2.340 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | New York | NY | Leeds Weld Associate | 07/21/2004 | 3 | | 74,326 | | 2.560 |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | NB Alternative Advisors | 12/31/2008 | | | 180,000 | | 15.340 |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MatlinPatterson Global | 09/30/2008 | | | 1,058,334 | | 0.300 |
| 000000-00-0 | MERIT MEZZANINE FUND IV | Chicago | IL | Merit Capital Partners | 12/31/2008 | 2 | | 373,626 | | 4.400 |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | 03/28/2008 | 3 | | 2,165,652 | | 0.270 |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | Stamford | CT | Oak Hill Partners | 09/30/2008 | | | 356,206 | | 2.620 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | Stamford | CT | Oak Hill Partners | 09/30/2008 | 3 | | 469,135 | | 0.720 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND IV LP | New York | NY | Odyssey Partners | 12/10/2008 | 3 | | 1,974,591 | | 1.020 |

# 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 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 03/11/2008 | 3 | | 2,029,405 | | 0.600 |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | 08/27/2004 | 3 | | 19,538 | | 2.670 |
| 000000-00-0 | ONCAP III | Toronto | ON | Onex Partners | 07/08/2011 | | 914,799 | 1,269,069 | | 1.200 |
| 000000-00-0 | ORCHID ASIA V | Grand Cayman Island | KY | Orchid Asia Group | 07/22/2011 | | 341,823 | 713,177 | | 1.480 |
| 000000-00-0 | PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP | Sao Paulo | BR | Patria Investimentos | 08/29/2011 | | 642,137 | 571,870 | | 1.100 |
| 000000-00-0 | PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP | Sao Paulo | BR | Patria Investimentos | 10/16/2008 | | | 2,813,194 | | 1.760 |
| 70712#-10-8 | PENINSULA FUND IV | Detroit | MI | Peninsula Partners | 12/31/2008 | 2 | | 938,681 | | 3.430 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) | London | EG | Partners Group | 05/05/2009 | 3 | | 1,940,732 | | 3.910 |
| 000000-00-0 | LEXINGTON PE II PROJECT CARRICK CO-INVEST | New York | NY | Lexington Partners | 03/14/2011 | | 5,790,000 | 349,338 | | 1.140 |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | Providence Equity Partners | 09/30/2008 | 3 | | 4,603,153 | | 0.220 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | Chicago | IL | Prudential Capital Group | 05/11/2009 | 2 | | 57,389 | | 1.940 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | Prudential Capital Group | 10/16/2008 | 2 | | 6,154,556 | | 3.100 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | New York | NY | Quadrangle Group | 09/30/2008 | 3 | | 36,669 | | 0.960 |
| 000000-00-0 | SEGULAH IV, LP | Stockholm | SW | Segulah Advisor | 04/28/2008 | 3 | | 909,620 | | 1.450 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | 01/29/2009 | 3 | | 2,608,863 | | 2.210 |
| 000000-00-0 | SK CAPITAL PARTNERS III LP | New York | NY | SK Capital Partners | 08/26/2011 | 3 | 637,626 | | | 2.200 |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 09/30/2008 | 3 | | 2,409,183 | | 0.170 |
| 000000-00-0 | SUMMER STREET CAPITAL II LP | Buffalo | NY | Summer Street Capital | 09/30/2008 | 3 | | 1,191,730 | | 8.330 |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | Westport | CT | Sterling Partners | 09/30/2008 | | | 233,487 | | 2.760 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | Westport | CT | Sterling Partners | 09/30/2008 | | | 2,582,382 | | 1.460 |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | Tenaska, Inc. | 03/25/2005 | 3 | | 3,713 | | 1.490 |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | Tenaska, Inc. | 09/30/2008 | 3 | | 758,124 | | 0.880 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Peter Port | GR | Terra Firma | 04/30/2007 | 3 | | 2,841,969 | | 0.380 |
| 000000-00-0 | TPG V | Fort Worth | TX | TPG Capital | 09/30/2008 | 3 | | 280,579 | | 0.080 |
| 000000-00-0 | TPG VI | Fort Worth | TX | TPG Capital | 05/22/2008 | 3 | | 5,680,023 | | 0.110 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 3 | | 15,454 | | 2.580 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 3 | | 2,460,895 | | 0.690 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | Vista Equity Partner | 11/04/2008 | 3 | | 1,904,583 | | 1.840 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | San Francisco | CA | Vista Equity Partner | 10/14/2011 | 3 | 32,514 | 1,606,026 | | 0.630 |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | Wayzata | MN | Wayzata Partners | 02/17/2006 | | | 107,250 | | 0.990 |
| 000000-00-0 | WCAS XI | New York | NY | Welsh Carson Anderson | 02/13/2009 | 3 | | 3,516,963 | | 0.680 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | New York | NY | Warburg Pincus | 09/30/2008 | | | 7,613,550 | | 0.210 |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 49,027,464 | 136,026,137 | | XXX |
| 020148-10-8 | ALLSTATE DISTRIBUTORS LLC | DOVER | DE | ALLSTATE DISTRIBUTORS | 01/01/2007 | | | 134,903 | | 100.000 |
| 020018-AC-7 | ROAD BAY INVESTMENTS, LLC | DOVER | DE | DIRECT | 06/30/2008 | | | 58,840,597 | | 100.000 |
| 020018-AH-6 | ALLSTATE FINANCE COMPANY | DOVER | DE | ALLSTATE LIFE INSURANCE COMPANY | 08/19/2010 | | | 274,900,000 | | 100.000 |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | 333,875,500 | | XXX |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS VI | Boston | MA | Beacon Capital Partners | 02/15/2011 | | 840,000 | 2,100,000 | | 0.830 |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | Boston | MA | Beacon Capital Partners | 09/30/2008 | | | 1,200,000 | | 0.590 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | New York | NY | Blackstone Group | 09/30/2007 | | | 913,918 | | 0.370 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | 09/30/2008 | | | 7,173,637 | | 0.280 |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | | | 4,577,052 | | 0.550 |
| 000000-00-0 | CABOT INDUSTRIAL VALUE FUND III | Boston | MA | Cabot Properties | 03/31/2009 | | | 4,709,500 | | 2.990 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | McLean | VA | JER Partners | 12/31/2008 | | | 3,242 | | 2.590 |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | New York | NY | KTR CAPITAL PARTNERS | 12/31/2008 | | | 100,990 | | 2.020 |
| 000000-00-0 | KTR INDUSTRIAL FUND II | New York | NY | KTR CAPITAL PARTNERS | 08/20/2010 | | | 11,000,000 | | 2.860 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | | | 353,677 | | 4.410 |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND VII GLOBAL | New York | NY | Morgan Stanley RE | 07/22/2009 | | | 3,054,156 | | 0.540 |
| 000000-00-0 | RLJ REAL ESTATE FUND III, LP | Bethesda | MD | RLJ Capital Partners | 03/31/2009 | | | 1,424,085 | | 1.340 |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | Boston | MA | Rockpoint Group | 09/30/2008 | | | 9,151,595 | | 0.950 |
| 000000-00-0 | STARWOOD CAPITAL HOSPITALITY FUND II | Greenwich | CT | Starwood Capital | 04/28/2010 | | | 6,120,000 | | 2.640 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | 05/11/2009 | | | 3,602,294 | | 1.240 |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | 12/28/2009 | | | 3,952,950 | | 0.560 |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 840,000 | 59,437,096 | | XXX |
| 000000-00-0 | AURIGEN RE CAPITAL LIMITED | Toronto | ON | EdgeStone Capital Partners | 09/30/2008 | | | 671,093 | | 2.260 |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR) | New York | NY | Cerberus Capital Mgmt | 09/30/2008 | | | 978,304 | | 0.200 |
| 000000-00-0 | EIG ENERGY FUND XV | Houston | TX | EIG Alternative Inv | 03/07/2011 | | 819,000 | 3,441,517 | | 0.500 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | Houston | TX | EnerVest Management | 12/31/2008 | 3 | | 111,789 | | 4.250 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | Houston | TX | EnerVest Management | 12/27/2010 | 3 | | 5,115,896 | | 2.470 |
| 66705@-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | Northstar Capital | 09/30/2008 | 2 | | 4,451,679 | | 4.850 |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 819,000 | 14,770,279 | | XXX |
| 636792-AA-1 | NATL LIFE INSURANCE-VRMT | Montpelier | VT | INTERNAL TRANSFER | 09/18/2009 | | | 3,500,000 | | |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE | Milwaukee | WI | INTERNAL TRANSFER | 03/23/2010 | | | 10,000,000 | | |

# 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 |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY | New York | NY | INTERNAL TRANSFER | 12/11/2009 | | | 25,567,824 | | |
| 74252N-AB-5 | PRINCIPAL MUTUAL | Des Moines | IA | INTERNAL TRANSFER | 02/28/1998 | | | 1,019,005 | | |
| 2199999. Surplus Debentures, etc - Unaffiliated | | | | | | | | 40,086,829 | | XXX |
| 000000-00-0 | ALLIANT TAX CREDIT FUND 65 LP | Palm Beach | FL | ALLIANT GP 65 LLC | 12/21/2011 | | 15,683,152 | | | 12.560 |
| 000000-00-0 | BOSTON CAPITAL CORP TAX CR FUND XXXIV | Boston | MA | BOSTON CAPITAL | 04/29/2011 | | 10,000,000 | | | 5.000 |
| 000000-00-0 | BOSTON CAPITAL CORPORATE TAX CREDIT FUNDXXXV | Boston | MA | BOSTON CAPITAL | 12/22/2011 | | 20,000,000 | | | 6.560 |
| 000000-00-0 | ENTERPRISE HOUSING PARTNERS XXI, LP | Columbia | MD | EHP XXI GP LLC | 08/12/2011 | | 10,000,000 | | | 12.500 |
| 000000-00-0 | NATIONAL EQUITY FUND 2011 LP | Chicago | IL | Natl Eq Fund 2011 | 12/20/2011 | | 17,500,000 | | | 9.890 |
| 000000-00-0 | PNC REAL ESTATE TAX CREDIT CAPITAL\ INSTITUTIONAL FUND 46 LP | Portland | OR | PNC RE TAX CR 46 | 06/15/2011 | | 10,000,000 | | | 6.670 |
| 000000-00-0 | RBC TAX CR EQU NATL 14, LP | Cleveland | OH | RBC TAX CREDIT EQUITY | 08/15/2011 | | 20,000,000 | | | 8.330 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | St Petersburg | FL | RJTCF-36 LLC | 08/23/2010 | | | 12,653 | | 8.750 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 37 LLC | St Petersburg | FL | RAYMOND JAMES FINCL | 06/09/2011 | | 20,000,000 | | | 8.510 |
| 000000-00-0 | RED STONE 2011 NATL FUND, LP | Cleveland | OH | RSEP MM, LLC | 08/15/2011 | | 12,468,140 | | | 11.910 |
| 000000-00-0 | USA INSTITUTIONAL TAX CR FUND LXXXIV LP | Greenwich | CT | RICHMAN GROUP | 04/15/2011 | | 30,000,000 | | | 12.000 |
| 3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 165,651,292 | 12,653 | | XXX |
| 000000-00-0 | MOGA TAX CREDIT FUND II | New York | NY | MORGAN STANLEY | 12/05/2006 | | | 60,132 | | 6.000 |
| 3399999. State Low Income Housing Tax Credit - Unaffiliated | | | | | | | | 60,132 | | XXX |
| 3999999. Total - Unaffiliated | | | | | | | 216,337,756 | 271,326,908 | | XXX |
| 4099999. Total - Affiliated | | | | | | | | 333,875,500 | | XXX |
| 4199999 - Totals | | | | | | | 216,337,756 | 605,202,408 | | 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 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | 8 | 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 | ALLBRIDGE INVESTMENTS FUND | Dallas | TX | Ares Management LLC | 09/30/2008 | 10/21/2011 | 555,430 | (44,160) | | | | (44,160) | | 511,271 | 511,271 | | | | 93,402 |
| 000000-00-0 | CENTERLINE RE SPEC SIT MTG FUND | New York | NY | C III Capital Partners | 12/31/2007 | 09/29/2011 | 409,164 | 241,896 | | | | 241,896 | | 651,060 | 651,060 | | | | |
| 000000-00-0 | H/2 SPECIAL OPPORTUNITIES | Stamford | CT | H/2 Capital Partners | 05/11/2009 | 11/07/2011 | 3,700,465 | (230,117) | | | | (230,117) | | 3,470,348 | 3,470,348 | | | | 398,552 |
| 000000-00-0 | HILLENBRAND GLOBAL MORTGAGE FUND I LP | Chicago | IL | Hillenbrand Global | 09/30/2008 | 11/29/2011 | 11,490,373 | | | 2,182,411 | | (2,182,411) | | 9,307,962 | 9,307,962 | | | | |
| 40450#-AA-5 | HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024 | Miami | FL | DIRECT | 01/01/2008 | 12/30/2011 | 131,106 | | | | | | | 131,106 | 131,106 | | | | 7,548 |
| 0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated | | | | | | | 16,286,537 | (32,380) | | 2,182,411 | | (2,214,791) | | 14,071,747 | 14,071,747 | | | | 499,503 |
| 05558#-10-1 | BHC INTERIM FUNDING II | New York | NY | BHC Interim Funding | 09/30/2008 | 02/08/2011 | (95,142) | (1,657) | | | 797 | (861) | | (96,003) | (96,003) | | | | 979 |
| 13138@-10-6 | CALTIUS PARTNERS III | Los Angeles | CA | Caltius Capital | 05/01/2009 | 10/27/2011 | 3,135,555 | 197,133 | | | 32,029 | 229,162 | | 3,364,717 | 3,364,717 | | | | 269,611 |
| 13139#-10-3 | CALTIUS PARTNERS IV | Los Angeles | CA | Caltius Capital | 10/21/2008 | 12/23/2011 | 1,957,227 | 185,217 | | | | 185,217 | | 2,142,444 | 2,142,444 | | | | 97,874 |
| 1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated | | | | | | | 4,997,640 | 380,693 | | | 32,825 | 413,518 | | 5,411,158 | 5,411,158 | | | | 368,464 |
| 000000-00-0 | AFFINITY ASIA PACIFIC FUND III | Central | HK | Affinity Equity Partners | 09/30/2008 | 10/12/2011 | 4,739,096 | | | | 333,662 | 333,662 | | 5,072,758 | 5,072,758 | | | | |
| 000000-00-0 | ACTIS EMERGING MARKETS 3 LP | London | EG | Actis Capital | 01/02/2008 | 06/30/2011 | 1,733,571 | (239,748) | | | 19,147 | (220,602) | | 1,512,969 | 1,512,969 | | | | |
| 000000-00-0 | AUDAX MEZZANINE FUND II | Boston | MA | Audax Group | 05/11/2009 | 11/02/2011 | 6,085,234 | (99,547) | | | 121,275 | 21,728 | | 6,106,963 | 6,106,963 | | | | 702,276 |
| 000000-00-0 | HIGHSTAR CAPITAL II | New York | NY | Highstar Capital | 05/24/2004 | 12/19/2011 | 1,214,889 | 37,673 | | | 25,044 | 62,717 | | 1,277,606 | 1,277,606 | | | | 11,058 |
| 000000-00-0 | HIGHSTAR CAPITAL III | New York | NY | Highstar Capital | 09/30/2008 | 12/16/2011 | 3,526,866 | 444,081 | | | 69,119 | 513,200 | | 4,040,066 | 4,040,066 | | | | 234,842 |
| 000000-00-0 | APOLLO INVESTMENT FUND VI | New York | NY | Apollo Management | 09/30/2008 | 12/22/2011 | 2,332,201 | | | | | | | 2,332,201 | 2,332,201 | | | | |
| 000000-00-0 | APOLLO INVESTMENT FUND VII LP | New York | NY | Apollo Management | 01/28/2008 | 12/23/2011 | 2,893,736 | (58,271) | | | 49,812 | (8,459) | | 2,885,278 | 2,885,278 | | | | 96,858 |
| 000000-00-0 | CENTERLINE (ARCAP) HIGH YIELD CMBS FUND II | New York | NY | C III Capital Partners | 05/31/2009 | 07/18/2011 | | | | | | | | | 10,325 | | 10,325 | | |
| 03960#-10-8 | ARCLIGHT ENERGY PARTNERS FUND I, LP | Boston | MA | ArcLight Partners | 09/30/2008 | 02/11/2011 | 477,943 | | | | | | | 477,943 | 477,943 | | | | 3,058,899 |
| 000000-00-0 | ARCLIGHT ENERGY PARTNERS II, LP | Boston | MA | ArcLight Partners | 05/11/2009 | 10/05/2011 | 3,304,217 | 324,194 | | | | 324,194 | | 3,628,411 | 3,628,411 | | | | 706,855 |
| 000000-00-0 | ARGAN CAPITAL LP | London | EG | Argan Capital | 05/05/2009 | 12/30/2011 | 316,010 | 9,228 | | | 1,510 | 10,737 | 1,447 | 328,195 | 88,898 | (239,297) | | (239,297) | (664) |
| 000000-00-0 | ASTORG IV | Paris | FR | Astorg Partners | 03/20/2008 | 11/03/2011 | 4,184,275 | 3,583,888 | | | 65,916 | 3,649,804 | (1,554,752) | 6,279,326 | 5,648,670 | (630,656) | | (630,656) | |
| 05069#-10-3 | AUDAX MEZZANINE FUND, L.P. | Boston | MA | Audax Group | 09/30/2008 | 10/06/2011 | 1,461,591 | | | | 36,975 | 36,975 | | 1,498,567 | 1,498,567 | | | | |
| 000000-00-0 | AVENUE ASIA SPECIAL SITUATION IV, LP | New York | NY | Avenue Capital Group | 09/30/2008 | 12/09/2011 | 452,445 | (26,790) | | | | (26,790) | | 425,655 | 425,655 | | | | 40,094 |
| 000000-00-0 | AXA SECONDARY FUND V | New York | NY | AXA Private Equity | 12/14/2011 | 12/29/2011 | | | | | 24,716 | 24,716 | | 865,155 | 865,155 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PARTNERS V, LP | New York | NY | BLACKSTONE GROUP | 09/30/2008 | 11/23/2011 | 412,107 | 5,580 | | | 941 | 6,521 | | 418,628 | 418,628 | | | | |
| 000000-00-0 | BIRCH HILL EQUITY PARTNERS III, LP | Toronto | ON | Birch Hill Equity Parrners | 05/01/2009 | 10/14/2011 | 3,160,565 | (1,057,279) | | | 23,179 | (1,034,100) | (64,815) | 2,061,650 | 3,012,502 | 950,851 | | 950,851 | 866,097 |
| 000000-00-0 | B IV | Waltham | MA | DDJ Capital Mgmt | 03/28/2003 | 10/03/2011 | 555,378 | 176,110 | | | | 176,110 | | 731,488 | 731,488 | | | | |
| 000000-00-0 | BLACKSTONE CAPITAL PTR V-ADD ON | New York | NY | Blackstone Group | 05/11/2009 | 11/23/2011 | 278,238 | | | | 847 | 847 | | 279,086 | 279,086 | | | | |
| 000000-00-0 | BRAIT IV LP | Johannesburg | SF | Brait | 09/30/2008 | 07/20/2011 | 4,077,369 | (532,797) | | | 69,782 | (463,015) | | 3,614,353 | 3,614,353 | | | | 121,207 |
| 000000-00-0 | BRAZOS EQUITY FUND II | Dallas | TX | Brazos Partners | 09/30/2008 | 12/16/2011 | 642,252 | (93,244) | | | 2,055 | (91,189) | | 551,063 | 551,063 | | | | (4,243) |
| 000000-00-0 | CALERA CAPITAL PARTNERS IV | San Francisco | CA | Calera Capital | 04/18/2008 | 05/09/2011 | 22 | 7 | | | 1 | 7 | | 29 | 29 | | | | |
| 000000-00-0 | CALTIUS MEZZANINE PARTNERS II-A, L.P. | Los Angeles | CA | Caltius Capital | 12/31/2008 | 12/30/2011 | 68,722 | (23,824) | | | | (23,824) | | 44,897 | 44,897 | | | | 19,381 |
| 000000-00-0 | CMP GERMAN OPPORTUNITY FUND II | Luxembourg | LU | CMP GERMAN OPPORTUNITY | 05/17/2011 | 11/29/2011 | | (177) | | | | (177) | (1) | 418 | 403 | (15) | | (15) | |
| 000000-00-0 | CRESCENT MACH I LIMITED PARTNERSHIP | Dallas | TX | CRESCENT/MACH I | 05/15/2002 | 12/13/2011 | 77,403 | 33,708 | | | | 33,708 | | 111,111 | 111,111 | | | | |
| 000000-00-0 | DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO | London | EG | Deutsche Bank Private | 01/14/2011 | 12/20/2011 | | 8,063 | | | | 8,063 | (87) | 13,648 | 13,191 | (457) | | (457) | |
| 000000-00-0 | DOUGHTY HANSON & CO V | London | EG | DOUGHTY HANSON & CO | 09/30/2008 | 12/12/2011 | 2,672,791 | 308,109 | | | 25,627 | 333,736 | (287,866) | 2,718,661 | 2,692,943 | (25,718) | | (25,718) | |
| 000000-00-0 | DX EQUITY LLC | Boston | MA | Hancock Partners | 08/01/2006 | 04/08/2011 | 403,399 | | | | | | | 403,399 | 494,617 | | 91,218 | 91,218 | |
| 000000-00-0 | DX INVESTMENTS, LLC CLASS A UNITS | Boston | MA | HANCOCK MEZZ PARTNERS | 09/15/2009 | 04/30/2011 | | | | | | | | | | | | | 29,062 |
| 25588#-10-3 | DLJ INVESTMENT PARTNERS II, L.P. | New York | NY | DLJ PARTNERS | 12/31/2008 | 12/31/2011 | 365,332 | 25,718 | | | 10,233 | 35,951 | | 401,283 | 371,016 | | (30,266) | (30,266) | (25,718) |
| 000000-00-0 | EDGESTONE CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 12/20/2011 | 1,534,628 | 161,843 | | | 12,442 | 174,285 | | 1,708,913 | 1,708,913 | | | | |
| 000000-00-0 | ELEVATION PARTNERS, LP | Menlo Park | CA | Elevation Associates | 05/11/2009 | 03/25/2011 | 647,344 | | | | 10,671 | 10,671 | | 658,015 | 658,015 | | | | |
| 000000-00-0 | EQT V FUND | St Peter Port | GR | EQT | 12/31/2008 | 09/16/2011 | 2,765,275 | 4,512,986 | | | 60,249 | 4,573,235 | (138,825) | 7,199,685 | 6,967,485 | (232,200) | | (232,200) | |
| 000000-00-0 | EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP | Toronto | ON | EdgeStone Capital Partners | 12/31/2008 | 12/20/2011 | 1,341,987 | 142,882 | | | 13,948 | 156,830 | (146,365) | 1,352,452 | 1,683,516 | 331,064 | | 331,064 | |
| 000000-00-0 | ETHOS PE FUND V | Johannesburg | SF | ETHOS CAPITAL | 09/30/2008 | 11/04/2011 | 1,495,257 | (145,749) | | | 45,530 | (100,219) | | 1,395,038 | 1,395,038 | | | | 237,368 |
| 000000-00-0 | EXCELLERE CAPITAL FUND LP | Denver | CO | Excellere Partners | 09/30/2008 | 08/16/2011 | (769,346) | (158,588) | | | | (158,588) | | (927,934) | (927,934) | | | | 384,961 |
| 000000-00-0 | FIMI OPPORTUNITY FUND II | Tel-Aviv | IS | FIMI Opportunity LTD | 09/30/2008 | 12/05/2011 | 799,857 | 116,440 | | | | 116,440 | | 916,297 | 916,297 | | | | 104,295 |
| 000000-00-0 | FIMI OPPORTUNITY FUND IV | Tel-Aviv | IS | FIMI Opportunity LTD | 01/07/2008 | 12/23/2011 | 387,596 | 203,638 | | | | 203,638 | | 591,234 | 591,234 | | | | |
| 000000-00-0 | FRANCISCO PARTNERS II, LP | San Francisco | CA | Francisco Partners | 05/11/2009 | 09/02/2011 | 1,456,173 | (14,589) | | | | (14,589) | | 1,441,584 | 1,441,584 | | | | 318,111 |
| 000000-00-0 | GLOBAL PRIVATE EQUITY VI | Boston | MA | Advent Group | 07/07/2008 | 12/21/2011 | 67,932 | 7,472 | | | 1,347 | 8,818 | | 76,750 | 76,750 | | | | |
| 000000-00-0 | GTCR FUND IX | Chicago | IL | GTCR Golder Rauner | 12/31/2007 | 09/29/2011 | 426,839 | 61,268 | | | | 61,268 | | 488,107 | 488,107 | | | | |
| 000000-00-0 | HIGHSTAR CAPITAL IV | New York | NY | Highstar Capital | 10/03/2011 | 12/30/2011 | | | | | 211,908 | 211,908 | | 4,827,222 | 4,827,222 | | | | |
| 000000-00-0 | HURON FUND III LP | Detroit | MI | Huron Capital Partners | 03/28/2008 | 11/18/2011 | 97,823 | 229 | | | | 229 | | 98,052 | 98,052 | | | | |
| 45827@-10-4 | INTEGRACOLOR LTD CLASS B LP INTERESTS | Boston | MA | HANCOCK MEZZ PARTNERS | 02/01/2005 | 04/15/2011 | 19,945 | | | | | | | 19,945 | 19,945 | | | | |

# 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 | KOHLBERG INVESTORS V, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 12/21/2011 | 1,287,925 | (14,646) | | | (178) | (14,823) | | 1,302,748 | 1,302,748 | | | | 236,285 |
| 000000-00-0 | KOHLBERG INVESTORS VI, LP | Mount Kisco | NY | Kohlberg & Co | 09/30/2008 | 12/28/2011 | 2,799,696 | 297,452 | | | 19,314 | 316,766 | | 3,116,462 | 3,116,462 | | | | 192,351 |
| 000000-00-0 | KRG CAPITAL FUND III, LP | Denver | CO | KRG Capital Partners | 09/30/2008 | 12/21/2011 | 2,004,075 | 490 | | | 17,467 | 17,957 | | 2,022,032 | 2,022,032 | | | | 24,953 |
| 000000-00-0 | KRG CAPITAL FUND IV, LP | Denver | CO | KRG Capital Partners | 01/04/2008 | 12/28/2011 | 486,774 | 248,128 | | | 12,956 | 261,085 | | 747,859 | 747,859 | | | | |
| 000000-00-0 | LANDMARK EQUITY PARTNERS XII, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 12/22/2011 | 1,381,697 | 269,002 | | | | 269,002 | | 1,650,699 | 1,650,699 | | | | 210,637 |
| 000000-00-0 | LEXINGTON V, LP | New York | NY | Lexington Partners | 07/01/2003 | 12/22/2011 | 1,103,209 | | | | 172 | 172 | | 1,103,381 | 1,103,381 | | | | |
| 000000-00-0 | LEXINGTON CAPITAL PARTNERS VII | New York | NY | Lexington Partners | 01/31/2011 | 12/22/2011 | | 434,060 | | | 33,188 | 467,249 | | 3,234,648 | 3,234,648 | | | | 28,768 |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS III, LP | New York | NY | Lincolnshire Partners | 09/30/2008 | 10/28/2011 | 74,472 | 2,882 | | | 735 | 3,617 | | 78,089 | 78,089 | | | | (690) |
| 000000-00-0 | LINCOLNSHIRE EQUITY PARTNERS IV LP | New York | NY | Lincolnshire Partners | 08/05/2009 | 09/28/2011 | 236,533 | (124,199) | | | 50,905 | (73,295) | | 163,239 | 163,239 | | | | |
| 000000-00-0 | LINDSAY GOLDBERG & BESSEMER II | New York | NY | GOLDBERG LINDSAY CO | 09/30/2008 | 12/27/2011 | 2,267,929 | 199,004 | | | 22,447 | 221,450 | | 2,489,379 | 2,489,379 | | | | 69,741 |
| 000000-00-0 | LEXINGTON MIDDLE MARKET INVESTORS | New York | NY | Lexington Partners | 12/31/2008 | 12/22/2011 | 598,320 | 10,325 | | | 763 | 11,088 | | 609,408 | 609,408 | | | | 118,076 |
| 000000-00-0 | LEEDS WELD EQUITY PARTNERS IV | New York | NY | Leeds Weld Associate | 07/21/2004 | 04/04/2011 | (151,565) | (35,040) | | | 486 | (34,554) | | (186,119) | (186,119) | | | | 3,682 |
| 000000-00-0 | NB CROSSROADS FUND XVII | Dallas | TX | NB Alternative Advisors | 12/31/2008 | 09/06/2011 | 354,267 | 98,470 | | | | 98,470 | | 452,737 | 452,737 | | | | |
| 000000-00-0 | MATLIN PATTERSON GLOBAL OPP FUND III LP | New York | NY | MatlinPatterson Global | 09/30/2008 | 08/05/2011 | 308,331 | | | | | | | 308,331 | 308,331 | | | | |
| 000000-00-0 | MERIT MEZZANINE FUND IV | Chicago | IL | Merit Capital Partners | 12/31/2008 | 10/12/2011 | 7,123,687 | (141,312) | | | | (141,312) | | 6,982,375 | 6,982,375 | | | | 1,474,810 |
| 000000-00-0 | MT HOLDINGS LLC | New York | NY | Hancock Partners | 09/20/2011 | 09/13/2011 | | | | | | | | | 14,542 | | 14,542 | 14,542 | |
| 000000-00-0 | NATURAL GAS PARTNERS IX | Irving | TX | Natural Gas Partners | 03/28/2008 | 12/09/2011 | 467,088 | 335,879 | | | 18,506 | 354,385 | | 821,473 | 821,473 | | | | |
| 000000-00-0 | OAK HILL SPECIAL OPPORTUNITY FUND | Stamford | CT | Oak Hill Partners | 09/30/2008 | 07/07/2011 | 119 | (19) | | | | (19) | | 100 | 100 | | | | 27 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS II, LP | Stamford | CT | Oak Hill Partners | 09/30/2008 | 12/13/2011 | 3,832,799 | 761,788 | | | 44,561 | 806,349 | | 4,639,148 | 4,639,148 | | | | 197,829 |
| 000000-00-0 | OAK HILL CAPITAL PARTNERS III | Stamford | CT | Oak Hill Partners | 03/11/2008 | 11/03/2011 | 559,991 | 116,449 | | | 22,000 | 138,448 | | 698,439 | 698,439 | | | | |
| 000000-00-0 | ODYSSEY INVESTMENT PARTNERS FUND III, LP | New York | NY | Odyssey Partners | 08/27/2004 | 10/17/2011 | (1,139,752) | (135,946) | | | 12,644 | (123,302) | | (1,263,054) | (1,263,054) | | | | 808,686 |
| 000000-00-0 | ONCAP III | Toronto | ON | Onex Partners | 07/08/2011 | 11/02/2011 | | (12,606) | | | | (12,606) | (11,019) | 368,633 | 345,372 | (23,261) | | (23,261) | |
| 000000-00-0 | PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP | Sao Paulo | BR | Patria Investimentos | 10/16/2008 | 01/24/2011 | 347,713 | (18,934) | | | 20,180 | 1,246 | | 348,959 | 348,959 | | | | (7,939) |
| 70712#-10-8 | PENINSULA FUND IV | Detroit | MI | Peninsula Partners | 12/31/2008 | 12/29/2011 | 638,415 | 14,681 | | | | 14,681 | | 653,096 | 653,096 | | | | 56,061 |
| 000000-00-0 | PARTNERS GROUP EUROPEAN BUYOUT 2005 (B) | London | EG | Partners Group | 05/05/2009 | 12/23/2011 | 2,149,830 | 682,798 | | | 13,124 | 695,921 | (86,590) | 2,759,161 | 2,831,894 | 72,733 | | 72,733 | (100,501) |
| 000000-00-0 | LEXINGTON PE II PROJECT CARRICK CO-INVEST | New York | NY | Lexington Partners | 03/14/2011 | 12/23/2011 | | | | | | | | 1,644,870 | 1,644,870 | | | | |
| 000000-00-0 | PROVIDENCE EQUITY PARTNERS VI | Providence | RI | Providence Equity Partners | 09/30/2008 | 11/21/2011 | 2,211,049 | 395,212 | | | 69,432 | 464,643 | | 2,675,692 | 2,675,692 | | | | 41,159 |
| 74459*-10-1 | PRUDENTIAL CAPITAL PARTNERS II, LP | Chicago | IL | Prudential Capital Group | 05/11/2009 | 11/21/2011 | 4,466,528 | 667,369 | | | 42,005 | 709,374 | | 5,175,902 | 5,175,902 | | | | 136,151 |
| 74461@-10-5 | PRUDENTIAL CAPITAL PARTNERS III, LP | Chicago | IL | Prudential Capital Group | 10/16/2008 | 10/27/2011 | 172,967 | 18,655 | | | 3,214 | 21,868 | | 194,836 | 194,836 | | | | 17,382 |
| 000000-00-0 | QUADRANGLE CAPITAL PARTNERS II, LP | New York | NY | Quadrangle Group | 09/30/2008 | 05/24/2011 | 813,833 | (31,828) | | | 3,500 | (28,328) | | 785,505 | 785,505 | | | | 54,963 |
| 000000-00-0 | SEGULAH IV, LP | Stockholm | SW | Segulah Advisor | 04/28/2008 | 10/14/2011 | 124,888 | 41,186 | | | 1,759 | 42,945 | (40,219) | 127,613 | 47,260 | (80,354) | | (80,354) | |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS III, LP | New York | NY | Sentinel Partners | 09/30/2007 | 11/30/2011 | 1,087,623 | 172,666 | | | | 172,666 | | 1,260,289 | 1,260,289 | | | | 349,785 |
| 000000-00-0 | SENTINEL CAPITAL PARTNERS IV LP | New York | NY | Sentinel Partners | 01/29/2009 | 09/30/2011 | 655,009 | 322,513 | | | 16,742 | 339,255 | | 994,264 | 994,264 | | | | |
| 000000-00-0 | SILVER LAKE III, LP | Menlo Park | CA | Silver Lake Partners | 09/30/2008 | 12/22/2011 | 4,760,758 | 2,691,816 | | | 125,902 | 2,817,718 | | 7,578,476 | 7,578,476 | | | | (116,488) |
| 000000-00-0 | STERLING CAPITAL PARTNERS II, LP | Westport | CT | Sterling Partners | 09/30/2008 | 01/05/2011 | 22,533 | 807 | | | 143 | 950 | | 23,483 | 23,483 | | | | 1,811 |
| 000000-00-0 | STERLING CAPITAL PARTNERS III | Westport | CT | Sterling Partners | 09/30/2008 | 07/07/2011 | 326,779 | 65,449 | | | 10,182 | 75,631 | | 402,410 | 402,410 | | | | |
| 000000-00-0 | TENASKA POWER FUND, LP | Omaha | NE | Tenaska, Inc. | 03/25/2005 | 12/30/2011 | 620,243 | (71,160) | | | 13,199 | (57,961) | | 562,282 | 562,282 | | | | (69,359) |
| 000000-00-0 | TENASKA POWER FUND II LP | Omaha | NE | Tenaska, Inc. | 09/30/2008 | 10/14/2011 | 2,219,973 | 79,860 | | | 75,437 | 155,297 | | 2,375,270 | 2,375,270 | | | | 53,141 |
| 000000-00-0 | TERRA FIRMA CAPITAL PARTNERS III | St Peter Port | GR | Terra Firma | 04/30/2007 | 02/14/2011 | 65,915 | 7,473 | | | | 7,473 | (7,483) | 65,906 | 49,766 | (16,140) | | (16,140) | |
| 000000-00-0 | TPG V | Fort Worth | TX | TPG Capital | 09/30/2008 | 06/29/2011 | 394,612 | | | | 2,913 | 2,913 | | 397,525 | 397,525 | | | | |
| 000000-00-0 | TPG VI | Fort Worth | TX | TPG Capital | 05/22/2008 | 12/22/2011 | 1,043,816 | 76,577 | | | 47,742 | 124,319 | | 1,168,135 | 1,168,135 | | | | |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS III, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 11/15/2011 | (1,146,175) | (742,759) | | | 9,947 | (732,812) | | (1,878,987) | (1,878,987) | | | | 1,327,127 |
| 000000-00-0 | TRILANTIC CAPITAL PARTNERS IV, LP | New York | NY | Trilantic Capital Partners | 09/30/2008 | 12/07/2011 | 2,339,303 | 220,981 | | | 62,656 | 283,636 | | 2,622,940 | 2,622,940 | | | | 398,940 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND III LP | San Francisco | CA | Vista Equity Partner | 11/04/2008 | 12/14/2011 | (3,390,966) | 701,853 | | | 48,454 | 750,307 | | (2,640,659) | (2,640,659) | | | | 557,786 |
| 000000-00-0 | VISTA EQUITY PARTNERS FUND IV LP | San Francisco | CA | Vista Equity Partner | 10/14/2011 | 12/01/2011 | | | | | 36,945 | 36,945 | | 381,269 | 381,269 | | | | |
| 000000-00-0 | WAYZATA OPPORTUNITIES FUND LP | Wayzata | MN | Wayzata Partners | 02/17/2006 | 12/08/2011 | 1,877,417 | (111,034) | | | | (111,034) | | 1,766,383 | 1,766,383 | | | | 194,526 |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY IX, LP | New York | NY | Warburg Pincus | 07/26/2005 | 12/16/2011 | 2,098,143 | 231,391 | | | | 231,391 | | 2,329,534 | 2,329,534 | | | | 202,985 |
| 000000-00-0 | WIND POINT PARTNERS VI, LP | Southfield | MI | Wind Point Partners | 09/30/2008 | 12/30/2011 | 125,421 | (1,155) | | | | (1,155) | | 124,266 | 124,266 | | | | (1,458) |
| 000000-00-0 | WARBURG PINCUS PRIVATE EQUITY X, LP | New York | NY | Warburg Pincus | 09/30/2008 | 06/02/2011 | 1,330,958 | | | | 16,921 | 16,921 | | 1,347,879 | 1,347,879 | | | | |
| 1599999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 104,659,141 | 15,466,382 | | | 2,112,652 | 17,579,034 | (2,336,575) | 130,512,472 | 130,704,842 | 106,551 | 85,819 | 192,369 | 13,361,967 |
| 02001@-AC-7 | ROAD BAY INVESTMENTS, LLC | DOVER | DE | DIRECT | 06/30/2008 | 12/30/2011 | 129,106,047 | 2,893,953 | | | | 2,893,953 | | 132,000,000 | 132,000,000 | | | | |
| 1699999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 129,106,047 | 2,893,953 | | | | 2,893,953 | | 132,000,000 | 132,000,000 | | | | |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS IV, LP | Boston | MA | Beacon Capital Partners | 09/30/2008 | 09/29/2011 | 1,018,333 | | | | | | | 1,018,333 | 1,018,333 | | | | |
| 000000-00-0 | BEACON CAPITAL STRATEGIC PARTNERS V, LP | Boston | MA | Beacon Capital Partners | 09/30/2008 | 12/07/2011 | 445,545 | | | | | | | 445,545 | 445,545 | | | | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS V | New York | NY | Blackstone Group | 09/30/2007 | 09/15/2011 | 726,769 | | | | 14,952 | 14,952 | | 741,721 | 741,721 | | | | |
| 000000-00-0 | BLACKSTONE REAL ESTATE PARTNERS VI LP | New York | NY | Blackstone Group | 09/30/2008 | 11/18/2011 | 2,143,896 | | | | 68,905 | 68,905 | | 2,212,801 | 2,212,801 | | | | |

# 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 | BLACKSTONE REAL ESTATE PARTNERS EUROPE III | New York | NY | Blackstone Group | 03/31/2009 | 12/30/2011 | (5) | | | | | | | (5) | | 5 | | 5 | |
| 000000-00-0 | CERBERUS INST PARTNERS LP | New York | NY | Blackacre Capital | 12/31/2008 | 11/18/2011 | 1,257,426 | (84,837) | | | | (84,837) | | 1,172,589 | 1,172,589 | | | | 77,281 |
| 000000-00-0 | CBRE STRATEGIC PTR US OPP V LP | Los Angeles | CA | CB Richard Ellis | 09/30/2008 | 07/18/2011 | 98,326 | 8,027 | | | 736 | 8,763 | | 107,089 | 107,089 | | | | |
| 000000-00-0 | GEM REALTY FUND III | Chicago | IL | GEM Realty Capital | 09/30/2008 | 07/07/2011 | 614,642 | (29,645) | | | | (29,645) | | 584,997 | 584,997 | | | | |
| 000000-00-0 | JER FUND III | McLean | VA | JER Partners | 12/31/2008 | 12/30/2011 | (245,199) | 1,290 | | | | 1,290 | | (243,909) | (243,909) | | | | 14,077 |
| 000000-00-0 | JER REAL ESTATE PARTNERS IV LP | McLean | VA | JER Partners | 12/31/2008 | 04/29/2011 | 5,584,098 | 3,111,835 | | | 798,886 | 3,910,721 | | 9,494,819 | 9,494,819 | | | | |
| 000000-00-0 | KEYSTONE INDUSTRIAL FUND, LP | New York | NY | KTR CAPITAL PARTNERS | 12/31/2008 | 10/03/2011 | (11,987) | 1,552 | | | 187 | 1,739 | | (10,248) | (10,248) | | | | 200 |
| 000000-00-0 | LANDMARK REAL ESTATE FUND V, LP | Simsbury | CT | LANDMARK PARTNERS | 09/30/2008 | 09/28/2011 | 564,787 | 500 | | | | 500 | | 565,287 | 565,287 | | | | |
| 000000-00-0 | SILVERPEAK LEGACY PARTNERS II LP | New York | NY | Silverpeak Real Estate | 09/30/2008 | 09/12/2011 | 705,300 | | | | 10,517 | 10,517 | | 715,818 | 715,818 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND V - U.S | New York | NY | Morgan Stanley RE | 09/30/2008 | 03/15/2011 | 18,161 | | | | 1,662 | 1,662 | | 19,823 | 19,823 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND II | New York | NY | Morgan Stanley RE | 01/23/1995 | 12/22/2011 | 712,333 | | | | | | | 712,333 | 712,333 | | | | |
| 000000-00-0 | MORGAN STANLEY REAL ESTATE FUND I | New York | NY | Morgan Stanley RE | 10/31/1995 | 06/29/2011 | | | | | | | | | 2,335 | | 2,335 | 2,335 | |
| 000000-00-0 | RLJ URBAN LODGING FUND II, LP | Bethesda | MD | RLJ Capital Partners | 09/30/2008 | 06/02/2011 | 7,527,997 | 4,024,392 | | | | 4,024,392 | | 11,552,389 | 8,509,203 | | (3,043,186) | (3,043,186) | (171,387) |
| 000000-00-0 | RLJ REAL ESTATE FUND III, LP | Bethesda | MD | RLJ Capital Partners | 03/31/2009 | 06/02/2011 | 12,089,074 | 866,764 | | | 36,377 | 903,141 | | 12,992,215 | 10,892,846 | | (2,099,369) | (2,099,369) | (87,410) |
| 000000-00-0 | ROCKPOINT REAL ESTATE FUND III LP | Boston | MA | Rockpoint Group | 09/30/2008 | 12/30/2011 | 4,462,964 | 3,371,168 | | | 168,092 | 3,539,260 | | 8,002,225 | 8,002,225 | | | | 1,029,568 |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND V | Chicago | IL | Walton Street | 09/30/2008 | 12/16/2011 | 601,313 | | | | | | | 601,313 | 601,313 | | | | |
| 000000-00-0 | WALTON STREET REAL ESTATE FUND VI | Chicago | IL | Walton Street | 05/11/2009 | 12/19/2011 | 2,357,003 | | | | | | | 2,357,003 | 2,357,003 | | | | |
| 000000-00-0 | WESTBROOK REAL ESTATE PARTNERS VI | New York | NY | Westbrook Partners | 09/30/2007 | 12/30/2011 | 408,279 | 26,952 | | | 14,953 | 41,905 | | 450,184 | 450,184 | | | | (47,102) |
| 000000-00-0 | WESTBROOK REAL ESTATE FUND VIII | New York | NY | Westbrook Partners | 12/28/2009 | 12/20/2011 | 1,189,603 | 721,983 | | | 180,001 | 901,984 | | 2,091,587 | 2,091,587 | | | | |
| 1799999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 42,268,660 | 12,019,980 | | | 1,295,270 | 13,315,249 | | 55,583,910 | 50,443,695 | 5 | (5,140,220) | (5,140,215) | 815,227 |
| 000000-00-0 | ARCAP HIGH YIELD CMBS FUND | Irving | TX | ARCAP REIT, INC | 09/05/2002 | 12/30/2011 | | (398,776) | | | | (398,776) | | (398,776) | (398,776) | | | | 398,776 |
| 000000-00-0 | CERBERUS INSTITUTIONAL PARTNERS LP (SERIES FOUR) | New York | NY | Cerberus Capital Mgmt | 09/30/2008 | 12/27/2011 | 603,025 | | | | | | | 603,025 | 603,025 | | | | |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XI | Houston | TX | EnerVest Management | 12/31/2008 | 12/30/2011 | 346,751 | 3,725 | | | 3,417 | 7,142 | | 353,893 | 353,893 | | | | 44,337 |
| 000000-00-0 | ENERVEST ENERGY INSTITUTIONAL FUND XII | Houston | TX | EnerVest Management | 12/27/2010 | 12/30/2011 | 108,471 | (8,058) | | | 22,015 | 13,957 | | 122,428 | 122,428 | | | | |
| 36230#-10-2 | GOLDMAN SACHS PARTNERS III, L.P. | New York | NY | Goldman Sachs Partners | 09/30/2008 | 12/31/2011 | 3,308,178 | | | | 493,079 | 493,079 | | 3,801,257 | 4,672,544 | | 871,287 | 871,287 | |
| 45827@-11-2 | INTEGRACOLOR LTD CLASS C PREFERRED LP INTEREST | Boston | MA | HANCOCK MEZZ PARTNERS | 02/01/2007 | 04/15/2011 | 3,936 | 415 | | | | 415 | | 4,351 | 4,351 | | | | |
| 000000-00-0 | MMA RENEWABLE VENTURES SOLAR FUND IV | Nellis | NV | MMA RENEWABLE VENTURE | 07/20/2007 | 10/04/2011 | 487,294 | (9,450) | | | | (9,450) | | 477,844 | 477,844 | | | | |
| 667058@-10-7 | NORTHSTAR MEZZANINE PARTNER V | Minneapolis | MN | Northstar Capital | 09/30/2008 | 12/29/2011 | 6,297,329 | | | | | | | 6,297,329 | 6,297,329 | | | | |
| 000000-00-0 | SAFE HARBOR LP | Grand Cayman Island | KY | BEACON HILL ASSET MG | 02/09/2011 | 02/08/2011 | | | | | | | | | 581 | | 581 | 581 | |
| 1999999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 11,154,984 | (412,144) | | | 518,510 | 106,367 | | 11,261,351 | 12,133,218 | | 871,868 | 871,868 | 443,113 |
| 000000-00-0 | RAYMOND JAMES TAX CREDIT FUND 36 LLC | St Petersburg | FL | RJTCF-36 LLC | 08/23/2010 | 12/31/2011 | 1,163,198 | | (63,198) | | | (63,198) | | 1,100,000 | 1,100,000 | | | | |
| 3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated | | | | | | | 1,163,198 | | (63,198) | | | (63,198) | | 1,100,000 | 1,100,000 | | | | |
| 000000-00-0 | VIRGINIA TCF A/V-1, LLC | Charlotte | NC | WACHOVIA BANK | 12/22/2006 | 06/30/2011 | 481,519 | | (481,519) | | | (481,519) | | | | | | | |
| 3399999. State Low Income Housing Tax Credit - Unaffiliated | | | | | | | 481,519 | | (481,519) | | | (481,519) | | | | | | | |
| 000000-00-0 | CSFB GEORGIA STATE FUND I, LLC | New York | NY | CSFB | 12/12/2006 | 09/01/2011 | 54,689 | | (5,189) | | | (5,189) | | 49,500 | 49,500 | | | | |
| 3599999. All Other Low Income Housing Tax Credit - Unaffiliated | | | | | | | 54,689 | | (5,189) | | | (5,189) | | 49,500 | 49,500 | | | | |
| 009350-10-2 | US AIRWAYS | Wilmington | DE | EXCHANGE | 07/30/2003 | 12/12/2011 | | | | | | | | | 196,277 | | 196,277 | 196,277 | |
| 00935S-10-8 | US AIRWAYS | Wilmington | DE | EXCHANGE | 07/30/2003 | 12/12/2011 | | | | | | | | | 166,796 | | 166,796 | 166,796 | |
| 00935T-10-6 | US AIRWAYS | Wilmington | DE | EXCHANGE | 07/30/2003 | 12/12/2011 | | | | | | | | | 231,850 | | 231,850 | 231,850 | |
| 3799999. Any Other Class of Assets - Unaffiliated | | | | | | | | | | | | | | | 594,923 | | 594,923 | 594,923 | |
| 3999999. Total - Unaffiliated | | | | | | | 181,066,368 | 27,422,530 | (549,907) | 2,182,411 | 3,959,258 | 28,649,470 | (2,336,575) | 217,990,137 | 214,509,082 | 106,555 | (3,587,610) | (3,481,055) | 15,488,273 |
| 4099999. Total - Affiliated | | | | | | | 129,106,047 | 2,893,953 | | | | 2,893,953 | | 132,000,000 | 132,000,000 | | | | |
| 4199999 - Totals | | | | | | | 310,172,416 | 30,316,483 | (549,907) | 2,182,411 | 3,959,258 | 31,543,423 | (2,336,575) | 349,990,137 | 346,509,082 | 106,555 | (3,587,610) | (3,481,055) | 15,488,273 |

# 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 |
| 46513E-FG-2 | AID-ISRAEL | | F | | 1 | 14,548,000 | 132.3410 | 16,542,663 | 12,500,000 | 14,525,132 | | (22,868) | | | 5.500 | 4.340 | MS | 196,701 | 343,750 | 08/01/2011 | 09/18/2033 |
| 3135G0-ES-8 | FANNIE MAE | | | | 1FE | 22,349,824 | 100.8830 | 22,597,837 | 22,400,000 | 22,351,711 | | 1,887 | | | 1.375 | 1.306 | MN | 39,356 | 21,389 | 10/18/2011 | 11/15/2016 |
| 3136F3-LA-2 | FANNIE MAE | | | | 1FE | 2,262,378 | 43.8560 | 3,640,900 | 8,302,000 | 2,497,786 | | 134,163 | | | 0.000 | 5.598 | NA | | | 03/15/2010 | 10/03/2033 |
| 31398A-J9-4 | FANNIE MAE | | | | 1FE | 14,976 | 101.8750 | 15,281 | 15,000 | 14,989 | | 8 | | | 1.750 | 1.615 | MN | 39 | 263 | 03/11/2010 | 05/07/2013 |
| 31398A-J9-4 | FANNIE MAE | C | | | 1FE | 11,965,704 | 101.8750 | 12,209,755 | 11,985,000 | 11,976,584 | | 6,106 | | | 1.750 | 1.615 | MN | 31,461 | 209,738 | 03/11/2010 | 05/07/2013 |
| 3133XP-2W-3 | FED HM LN BK BD | | | | 1FE | 51,985,500 | 103.5280 | 51,763,950 | 50,000,000 | 51,060,187 | | (813,146) | | | 3.375 | 2.324 | FA | 581,250 | 1,687,500 | 03/04/2009 | 02/27/2013 |
| 31331J-BV-4 | FEDERAL FARM CREDIT BANK | | | | 1FE | 25,051,500 | 101.5320 | 25,383,050 | 25,000,000 | 25,020,290 | | (17,506) | | | 1.750 | 1.678 | FA | 157,986 | 437,500 | 03/11/2010 | 02/21/2013 |
| 31771K-AA-5 | FICO STRIP PRINC | | | | 1FE | 19,848,259 | 84.8990 | 21,521,922 | 25,350,000 | 20,116,778 | | 268,519 | | | 0.000 | 3.012 | NA | | | 07/19/2011 | 09/26/2019 |
| 317705-AE-1 | FINANCING CORP | | | | 1 | 251,500 | 146.9600 | 293,920 | 200,000 | 225,812 | | (3,163) | | | 9.800 | 7.200 | AO | 4,628 | 19,600 | 07/24/2000 | 04/06/2018 |
| 31358D-CS-1 | FNMA PRIN STRIP | | | | 1FE | 6,342,086 | 58.1140 | 10,076,334 | 17,339,000 | 6,995,409 | | 372,258 | | | 0.000 | 5.542 | NA | | | 03/15/2010 | 08/07/2028 |
| 3134A4-SA-3 | FREDDIE MAC | | | | 1 | 40,900,505 | 104.3910 | 39,317,751 | 37,664,000 | 38,925,605 | | (1,151,885) | | | 4.500 | 2.167 | JJ | 781,528 | 1,694,880 | 03/04/2009 | 01/15/2013 |
| 3134A4-SA-3 | FREDDIE MAC | C | | | 1 | 13,396,045 | 104.3910 | 12,877,649 | 12,336,000 | 12,749,211 | | (377,274) | | | 4.500 | 2.167 | JJ | 255,972 | 555,120 | 03/04/2009 | 01/15/2013 |
| 3137EA-DA-4 | FREDDIE MAC | | | | 1FE | 24,931,750 | 99.9270 | 24,981,700 | 25,000,000 | 24,932,675 | | 925 | | | 0.625 | 0.725 | JD | 6,510 | | 12/15/2011 | 12/29/2014 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC | | | | 1FE | 5,000,000 | 101.1310 | 5,056,550 | 5,000,000 | 5,000,000 | | | | | 2.735 | 2.690 | FMAN | 25,071 | | 10/25/2011 | 08/01/2023 |
| 76116F-AC-1 | RESOLUTION TR | | | | 1 | 63,023,750 | 56.8630 | 99,510,075 | 175,000,000 | 69,056,704 | | 3,423,490 | | | 0.000 | 5.149 | NA | | | 03/15/2010 | 04/15/2030 |
| 76116E-GL-8 | RESOLUTION TR CORP | | | | 1 | 10,828,265 | 61.6500 | 16,173,878 | 26,235,000 | 11,867,927 | | 590,697 | | | 0.000 | 5.170 | NA | | | 03/11/2010 | 07/15/2027 |
| 76116E-GM-6 | RESOLUTION TR CORP | | | | 1 | 11,644,561 | 59.9720 | 17,370,832 | 28,965,000 | 12,761,933 | | 635,759 | | | 0.000 | 5.175 | NA | | | 08/11/2010 | 01/15/2028 |
| 76116E-GN-4 | RESOLUTION TR CORP | | | | 1 | 12,816,375 | 58.8150 | 19,288,510 | 32,795,000 | 14,051,827 | | 701,991 | | | 0.000 | 5.190 | NA | | | 03/11/2010 | 07/15/2028 |
| 76116E-HB-9 | RESOLUTION TR CORP | | | | 1 | 111,084 | 70.7980 | 158,588 | 224,000 | 128,566 | | 5,680 | | | 0.000 | 4.570 | NA | | | 10/06/2008 | 04/15/2024 |
| 76116E-HD-5 | RESOLUTION TR CORP | | | | 1 | 8,098,295 | 67.4170 | 11,498,592 | 17,056,000 | 8,848,200 | | 426,405 | | | 0.000 | 5.000 | NA | | | 03/15/2010 | 04/15/2025 |
| 76116E-HH-6 | RESOLUTION TR CORP | | | | 1 | 10,879,170 | 62.5440 | 16,261,388 | 26,000,000 | 11,922,560 | | 592,803 | | | 0.000 | 5.165 | NA | | | 03/11/2010 | 04/15/2027 |
| 76116E-HJ-2 | RESOLUTION TR CORP | | | | 1 | 13,222,567 | 60.7780 | 19,752,915 | 32,500,000 | 14,494,508 | | 722,695 | | | 0.000 | 5.180 | NA | | | 03/11/2010 | 10/15/2027 |
| 76116E-HL-7 | RESOLUTION TR CORP | | | | 1 | 16,577,360 | 55.4360 | 23,837,695 | 43,000,000 | 18,176,759 | | 908,802 | | | 0.000 | 5.195 | NA | | | 03/11/2010 | 10/15/2028 |
| 76116F-AG-2 | RFCO STRIP PRINC | | | | 1 | 99,369,900 | 81.6430 | 129,812,847 | 159,000,000 | 107,500,901 | | 4,556,293 | | | 0.000 | 4.377 | NA | | | 03/18/2010 | 01/15/2021 |
| 76116E-FF-2 | RFCO STRIPS | | | | 1 | 12,233,476 | 99.4150 | 13,677,516 | 13,758,000 | 13,370,859 | | 362,796 | | | 0.000 | 2.770 | NA | | | 10/07/2008 | 01/15/2013 |
| 805649-AA-8 | SAYARRA LTD | | F | | 1 | 13,638,023 | 101.6550 | 13,863,732 | 13,638,023 | 13,638,023 | | | | | 2.774 | 2.774 | JAJO | 65,155 | 372,652 | 09/17/2010 | 10/29/2021 |
| 805649-AB-6 | SAYARRA LTD | | F | | 1 | 13,605,970 | 100.6980 | 13,700,939 | 13,605,970 | 13,605,970 | | | | | 2.575 | 2.575 | JAJO | 60,339 | 344,969 | 10/15/2010 | 04/14/2022 |
| 38373P-AR-4 | STATE OF ISRAEL GOVT LOAN TR | | E | | 1 | 773,890 | 98.6760 | 3,206,967 | 3,250,000 | 2,943,918 | | 223,977 | | | 0.000 | 8.074 | NA | | | 02/06/1995 | 04/01/2013 |
| 465139-DM-2 | STATE OF ISRAEL GOVT LOAN TR | | E | | 1 | 11,657,589 | 81.0660 | 15,402,483 | 19,000,000 | 12,620,227 | | 548,696 | | | 0.000 | 4.495 | NA | | | 03/18/2010 | 03/15/2021 |
| 880591-DM-1 | TEN VAL AUTH | | | | 1 | 16,899,360 | 152.4030 | 20,726,835 | 13,600,000 | 16,722,185 | | (100,281) | | | 7.125 | 5.171 | MN | 161,500 | 969,000 | 03/11/2010 | 05/01/2030 |
| 88059E-NG-5 | TENN VAL AUTH CPN STRIP | | | | 1FE | 2,987,850 | 65.7360 | 4,328,065 | 6,584,000 | 3,287,750 | | 170,538 | | | 0.000 | 5.397 | NA | | | 03/12/2010 | 01/15/2025 |
| 88059E-NH-3 | TENN VAL AUTH CPN STRIP | | | | 1FE | 5,115,916 | 64.1260 | 7,468,767 | 11,647,000 | 5,633,354 | | 294,286 | | | 0.000 | 5.437 | NA | | | 03/12/2010 | 07/15/2025 |
| 880591-CU-4 | TENN VALLEY AUTHORITY | | | | 1 | 6,326,550 | 127.2030 | 6,360,130 | 5,000,000 | 6,260,462 | | (66,088) | | | 6.250 | 1.771 | JD | 13,889 | 156,250 | 09/01/2011 | 12/15/2017 |
| 880591-CW-0 | TENN VALLEY AUTHORITY | | | | 1 | 58,950,100 | 106.8640 | 58,775,200 | 55,000,000 | 57,160,846 | | (1,498,394) | | | 6.000 | 5.047 | MS | 971,667 | 3,300,000 | 08/01/2003 | 03/15/2013 |
| 880591-EA-6 | TENN VALLEY AUTHORITY | | | | 1 | 12,160,330 | 121.7300 | 12,172,970 | 10,000,000 | 12,049,817 | | (110,513) | | | 5.500 | 1.621 | JJ | 249,028 | | 09/02/2011 | 07/18/2017 |
| 880591-EH-1 | TENN VALLEY AUTHORITY | | | | 1 | 23,048,950 | 127.6510 | 25,530,220 | 20,000,000 | 23,017,610 | | (27,480) | | | 5.250 | 4.313 | MS | 309,167 | 656,250 | 08/16/2011 | 09/15/2039 |
| 880591-EL-2 | TENN VALLEY AUTHORITY | | | | 1 | 11,018,800 | 114.0910 | 11,409,070 | 10,000,000 | 10,983,422 | | (35,378) | | | 3.875 | 2.654 | FA | 146,389 | | 08/16/2011 | 02/15/2021 |
| 899768-AF-2 | TUNISIA A.I.D. 8.97% GOVT GTD NTS | | E | 1 | 1 | 6,216,484 | 100.0000 | 5,793,554 | 5,793,554 | 5,793,554 | | | | | 8.970 | 7.924 | MS | 173,227 | 509,193 | 10/23/2001 | 09/01/2019 |
| 899768-AE-5 | TUNISIA A.I.D. 9.29% GOVT GTD NTS | | E | | 1 | 2,926,125 | 120.0000 | 3,240,000 | 2,700,000 | 2,829,994 | | (11,450) | | | 9.290 | 8.396 | MS | 83,610 | 243,863 | 10/23/2001 | 09/01/2020 |
| 912810-DZ-8 | U S TREAS BDS | SD | | | 1 | 2,050,781 | 143.1330 | 2,146,992 | 1,500,000 | 1,870,520 | | (57,824) | | | 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 | 157.7270 | 946,360 | 600,000 | 639,642 | | (3,144) | | | 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 | 156.6250 | 1,683,719 | 1,075,000 | 1,138,695 | | (4,447) | | | 8.125 | 7.563 | FA | 32,991 | 87,344 | 01/29/1993 | 08/15/2021 |
| 912833-DD-9 | U S TREAS STRIP | | | | 1 | 3,429 | 99.7930 | 20,957 | 21,000 | 19,240 | | 1,445 | | | 0.000 | 7.960 | NA | | | 11/27/1989 | 02/15/2013 |
| 912833-KC-3 | U S TREAS STRIP | | | | 1 | 655,119 | 99.2700 | 763,386 | 769,000 | 718,549 | | 20,274 | | | 0.000 | 2.882 | NA | | | 10/08/2008 | 05/15/2014 |
| 912810-FF-0 | US TREASURY 5.25 11/15/28 | SD | | | 1 | 5,183,594 | 137.8750 | 6,893,750 | 5,000,000 | 5,134,509 | | (4,975) | | | 5.250 | 5.011 | MN | 33,894 | 262,500 | 12/08/1998 | 11/15/2028 |
| 912810-DW-5 | US TREASURY N/B | SD | | | 1 | 627,188 | 128.2420 | 769,453 | 600,000 | 608,778 | | (1,669) | | | 7.250 | 7.054 | MN | 5,617 | 43,500 | 03/10/1993 | 05/15/2016 |
| 912810-DX-3 | US TREASURY N/B | SD | | | 1 | 6,529,250 | 131.8670 | 6,857,094 | 5,200,000 | 6,044,948 | | (154,979) | | | 7.500 | 3.812 | MN | 50,357 | 389,970 | 09/26/2008 | 11/15/2016 |
| 912810-ED-6 | US TREASURY N/B | SD | | | 1 | 638,040 | 148.7190 | 706,414 | 475,000 | 596,657 | | (13,308) | | | 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 | 152.6020 | 328,093 | 215,000 | 225,446 | | (790) | | | 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 | 152.6020 | 3,700,589 | 2,425,000 | 2,513,512 | | (6,683) | | | 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 | 151.3590 | 491,918 | 325,000 | 365,639 | | (2,839) | | | 7.250 | 5.810 | FA | 8,900 | 23,563 | 01/24/2006 | 08/15/2022 |
| 912810-QS-0 | US TREASURY N/B | | | | 1 | 89,379,941 | 117.6090 | 94,087,520 | 80,000,000 | 89,338,245 | | (41,696) | | | 3.750 | 3.148 | FA | 1,133,152 | | 10/27/2011 | 08/15/2041 |
| 912828-HY-9 | US TREASURY N/B | | | | 1 | 371,760,295 | 103.8550 | 363,659,380 | 350,159,000 | 360,999,699 | | (7,447,122) | | | 3.125 | 1.578 | AO | 1,863,827 | 10,942,468 | 03/10/2009 | 04/30/2013 |
| 912828-HY-9 | US TREASURY N/B | M | | | 1 | 52,967,615 | 103.8550 | 51,762,620 | 49,841,000 | 51,400,552 | | (1,072,600) | | | 3.125 | 1.553 | AO | 265,294 | 1,557,531 | 03/09/2009 | 04/30/2013 |
| 912828-QE-3 | US TREASURY N/B | | | | 1 | 100,574,550 | 100.5820 | 100,582,000 | 100,000,000 | 100,571,015 | | (3,535) | | | 0.625 | 0.193 | AO | 106,164 | | 12/28/2011 | 04/30/2013 |
| 912828-RC-6 | US TREASURY N/B | | | | 1 | 104,368,189 | 102.5630 | 107,690,625 | 105,000,000 | 104,379,646 | | 11,457 | | | 2.125 | 2.193 | FA | 849,709 | | 10/27/2011 | 08/15/2021 |

# 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 |
| 912828-RH-5 | US TREASURY N/B | | | | 1 | 9,787,149 | 100.5390 | 10,053,910 | 10,000,000 | 9,793,159 | | 6,010 | | | 1.375 | 1.701 | MS | 35,034 | | 10/14/2011 | 09/30/2018 |
| 912828-RJ-1 | US TREASURY N/B | | | | 1 | 14,926,418 | 101.0310 | 15,154,680 | 15,000,000 | 14,929,494 | | 3,076 | | | 1.000 | 1.102 | MS | 38,219 | | 10/14/2011 | 09/30/2016 |
| 912828-RM-4 | US TREASURY N/B | | | | 1 | 14,905,370 | 100.9690 | 15,145,320 | 15,000,000 | 14,908,511 | | 3,141 | | | 1.000 | 1.130 | AO | 25,479 | | 10/27/2011 | 10/31/2016 |
| 912828-RN-2 | US TREASURY N/B | | | | 1 | 314,945,985 | 100.0160 | 315,049,140 | 315,000,000 | 314,946,218 | | 234 | | | 0.250 | 0.259 | AO | 133,767 | | 12/30/2011 | 10/31/2013 |
| 912828-RP-7 | US TREASURY N/B | | | | 1 | 19,941,438 | 102.9220 | 20,584,380 | 20,000,000 | 19,942,782 | | 1,344 | | | 1.750 | 1.794 | AO | 59,452 | | 10/27/2011 | 10/31/2018 |
| 912828-RS-1 | US TREASURY N/B | | | | 1 | 199,969,420 | 100.0120 | 200,023,400 | 200,000,000 | 199,969,523 | | 103 | | | 0.250 | 0.258 | MN | 43,836 | | 12/29/2011 | 11/30/2013 |
| 912828-RU-6 | US TREASURY N/B | | | | 1 | 24,981,530 | 100.3050 | 25,076,173 | 25,000,000 | 24,981,709 | | 179 | | | 0.875 | 0.890 | MN | 19,178 | | 12/13/2011 | 11/30/2016 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 2,022,227,666 | XXX | 2,159,778,901 | 2,300,647,547 | 2,031,156,731 | | 1,944,997 | | | XXX | XXX | XXX | 9,182,562 | 25,260,561 | XXX | XXX |
| 36209V-6W-9 | GOVT NATL MTG ASSN #483385 | | | 2 | 1 | 517 | 116.7400 | 593 | 508 | 527 | | (2) | | | 7.000 | 5.861 | MON | 3 | 35 | 08/03/2001 | 05/15/2029 |
| 36215N-3T-9 | GOVT NATL MTG ASSOC I #140410 | | | 2 | 1 | 792 | 107.1630 | 790 | 737 | 764 | | (5) | | | 10.000 | 7.297 | MON | 6 | 72 | 01/01/2003 | 03/15/2016 |
| 362153-NM-6 | GOVT NATL MTG ASSOC I #152596 | | | 2 | 1 | 3,034 | 100.3300 | 2,794 | 2,784 | 2,946 | | (40) | | | 8.000 | 3.974 | MON | 19 | 219 | 01/01/2005 | 06/15/2016 |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | | 2 | 1 | 200 | 103.4530 | 184 | 178 | 189 | | (2) | | | 9.500 | 5.565 | MON | 1 | 17 | 05/31/2004 | 05/15/2016 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | | 2 | 1 | 12,727 | 103.0320 | 12,622 | 12,250 | 12,479 | | (15) | | | 9.000 | 7.764 | MON | 92 | 1,073 | 07/24/2000 | 09/15/2016 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | | 2 | 1 | 459 | 108.9890 | 482 | 442 | 454 | | (4) | | | 9.000 | 7.163 | MON | 3 | 36 | 07/24/2000 | 10/15/2016 |
| 36216V-HR-9 | GOVT NATL MTG ASSOC I #175840 | | | 2 | 1 | 2,228 | 101.4130 | 1,892 | 1,865 | 2,174 | | (167) | | | 10.000 | 3.099 | MON | 16 | 185 | 01/01/2003 | 01/15/2020 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | | 2 | 1 | 18,704 | 110.5500 | 18,887 | 17,084 | 17,969 | | (105) | | | 8.000 | 4.876 | MON | 114 | 1,333 | 01/01/2005 | 06/15/2017 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | | 2 | 1 | 1,862 | 100.4050 | 1,800 | 1,792 | 1,870 | | (11) | | | 9.000 | 6.263 | MON | 13 | 159 | 07/24/2000 | 03/15/2017 |
| 362169-JT-2 | GOVT NATL MTG ASSOC I #186674 | | | 2 | 1 | 5,712 | 100.4800 | 5,504 | 5,478 | 5,588 | | 8 | | | 10.000 | 8.814 | MON | 46 | 541 | 01/01/2003 | 12/15/2016 |
| 362169-TR-5 | GOVT NATL MTG ASSOC I #186960 | | | 2 | 1 | 32,654 | 115.9340 | 38,367 | 33,094 | 32,726 | | 13 | | | 6.500 | 6.928 | MON | 179 | 1,960 | 02/16/2001 | 08/15/2029 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | | 2 | 1 | 9,251 | 100.4060 | 8,943 | 8,906 | 9,091 | | (12) | | | 9.000 | 7.713 | MON | 67 | 785 | 07/24/2000 | 03/15/2017 |
| 36217G-W7-8 | GOVT NATL MTG ASSOC I #193370 | | | 2 | 1 | 1,183 | 102.5190 | 1,088 | 1,061 | 1,136 | | (24) | | | 9.500 | 5.443 | MON | 8 | 99 | 03/16/1992 | 09/15/2017 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | | 2 | 1 | 783 | 110.7820 | 771 | 696 | 763 | | (16) | | | 9.500 | 4.441 | MON | 6 | 66 | 05/31/2004 | 07/15/2017 |
| 36217W-YC-0 | GOVT NATL MTG ASSOC I #206007 | | | 2 | 1 | 11,809 | 111.6880 | 12,047 | 10,786 | 11,255 | | 7 | | | 8.000 | 5.560 | MON | 72 | 817 | 01/01/2005 | 06/15/2017 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | | 2 | 1 | 20,385 | 102.3360 | 19,054 | 18,619 | 19,414 | | (190) | | | 8.000 | 4.945 | MON | 124 | 1,448 | 01/01/2005 | 03/15/2017 |
| 362171-UB-4 | GOVT NATL MTG ASSOC I #209478 | | | 2 | 1 | 28,658 | 108.4400 | 28,385 | 26,176 | 27,012 | | 185 | | | 8.000 | 6.133 | MON | 175 | 2,066 | 01/01/2005 | 06/15/2017 |
| 362172-CW-6 | GOVT NATL MTG ASSOC I #209885 | | | 2 | 1 | 6,434 | 108.6290 | 7,046 | 6,486 | 6,453 | | 6 | | | 8.500 | 8.824 | MON | 46 | 542 | 01/01/2003 | 02/15/2017 |
| 362172-DF-2 | GOVT NATL MTG ASSOC I #209902 | | | 2 | 1 | 8,304 | 100.3340 | 7,610 | 7,585 | 7,826 | | 48 | | | 8.000 | 6.115 | MON | 51 | 599 | 01/01/2005 | 05/15/2017 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | | 2 | 1 | 8,720 | 102.6580 | 8,177 | 7,965 | 8,438 | | (45) | | | 8.000 | 4.562 | MON | 53 | 629 | 01/01/2005 | 05/15/2017 |
| 36218F-NG-9 | GOVT NATL MTG ASSOC I #220991 | | | 2 | 1 | 6,669 | 103.0640 | 5,939 | 5,762 | 6,334 | | 101 | | | 9.500 | 4.062 | MON | 46 | 541 | 03/16/1992 | 12/15/2017 |
| 36218L-M9-3 | GOVT NATL MTG ASSOC I #225484 | | | 2 | 1 | 9,594 | 101.2670 | 8,347 | 8,242 | 8,909 | | 123 | | | 9.500 | 5.257 | MON | 65 | 775 | 03/16/1992 | 11/15/2018 |
| 36218P-LY-0 | GOVT NATL MTG ASSOC I #228143 | | | 2 | 1 | 1,611 | 100.3680 | 1,581 | 1,575 | 1,596 | | (4) | | | 8.500 | 7.651 | MON | 11 | 132 | 06/15/2000 | 08/15/2017 |
| 36218R-H9-6 | GOVT NATL MTG ASSOC I #229856 | | | 2 | 1 | 1,911 | 100.4500 | 1,838 | 1,829 | 1,911 | | (38) | | | 9.500 | 7.467 | MON | 14 | 173 | 03/16/1992 | 09/15/2019 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | | 2 | 1 | 14,851 | 100.3720 | 13,523 | 13,472 | 13,939 | | 105 | | | 8.500 | 6.534 | MON | 95 | 1,133 | 01/01/2005 | 07/15/2017 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | | 2 | 1 | 2,322 | 100.3410 | 2,129 | 2,122 | 2,503 | | (141) | | | 8.000 | 1.603 | MON | 14 | 169 | 01/01/2005 | 11/15/2021 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | | 2 | 1 | 17,004 | 105.1680 | 16,248 | 15,449 | 16,047 | | 238 | | | 8.500 | 6.723 | MON | 109 | 1,304 | 01/01/2005 | 06/15/2020 |
| 36219H-R5-4 | GOVT NATL MTG ASSOC I #249908 | | | 2 | 1 | 760 | 101.7360 | 734 | 722 | 750 | | (5) | | | 10.000 | 8.027 | MON | 6 | 72 | 07/24/2000 | 08/15/2018 |
| 36219Q-V9-1 | GOVT NATL MTG ASSOC I #256340 | | | 2 | 1 | 4,714 | 100.3750 | 4,306 | 4,290 | 4,454 | | 74 | | | 8.500 | 6.740 | MON | 30 | 362 | 01/01/2005 | 11/15/2022 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | | 2 | 1 | 33,969 | 107.1960 | 33,300 | 31,065 | 32,806 | | (34) | | | 8.000 | 5.797 | MON | 207 | 2,474 | 01/01/2005 | 04/15/2023 |
| 36219T-CP-0 | GOVT NATL MTG ASSOC I #258478 | | | 2 | 1 | 10,767 | 104.1260 | 8,818 | 8,469 | 9,012 | | 209 | | | 10.000 | 6.566 | MON | 71 | 840 | 01/01/2003 | 06/15/2018 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | | 2 | 1 | 10,785 | 111.5700 | 11,512 | 10,318 | 10,443 | | 22 | | | 9.500 | 8.880 | MON | 82 | 970 | 07/24/2000 | 02/15/2019 |
| 362191-PL-6 | GOVT NATL MTG ASSOC I #264227 | | | 2 | 1 | 20,433 | 105.6360 | 22,413 | 21,217 | 20,565 | | 331 | | | 7.500 | 8.811 | MON | 133 | 1,583 | 03/30/1995 | 09/15/2023 |
| 362196-Y8-4 | GOVT NATL MTG ASSOC I #269035 | | | 2 | 1 | 2,429 | 111.5060 | 2,604 | 2,335 | 2,413 | | (47) | | | 9.500 | 7.769 | MON | 18 | 220 | 03/16/1992 | 12/15/2018 |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | | 2 | 1 | 194 | 105.5440 | 183 | 173 | 186 | | (2) | | | 10.000 | 6.229 | MON | 1 | 17 | 05/31/2004 | 12/15/2018 |
| 36220J-HM-1 | GOVT NATL MTG ASSOC I #279336 | | | 2 | 1 | 5,628 | 106.5410 | 5,173 | 4,855 | 5,306 | | (13) | | | 9.500 | 5.356 | MON | 38 | 454 | 03/16/1992 | 08/15/2019 |
| 36220J-QZ-2 | GOVT NATL MTG ASSOC I #279572 | | | 2 | 1 | 26,912 | 117.0750 | 25,485 | 21,768 | 26,063 | | (495) | | | 9.000 | 1.036 | MON | 163 | 1,908 | 01/01/2003 | 12/15/2019 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | | 2 | 1 | 126 | 100.3040 | 126 | 126 | 126 | | | | | 7.500 | 7.602 | MON | 1 | 9 | 07/24/2000 | 01/15/2023 |
| 36220X-CN-3 | GOVT NATL MTG ASSOC I #290877 | | | 2 | 1 | 1,669 | 100.4470 | 1,732 | 1,724 | 1,643 | | 829 | | | 9.500 | 12.113 | MON | 14 | 162 | 01/01/2003 | 07/15/2020 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | | 2 | 1 | 5,700 | 105.6310 | 5,474 | 5,182 | 5,529 | | (53) | | | 8.500 | 5.776 | MON | 37 | 438 | 01/01/2005 | 04/15/2021 |
| 362200-J3-2 | GOVT NATL MTG ASSOC I #292882 | | | 2 | 1 | 123 | 104.9190 | 132 | 126 | 123 | | | | | 9.500 | 10.343 | MON | 1 | 11 | 01/01/2003 | 08/15/2020 |
| 362204-Z6-9 | GOVT NATL MTG ASSOC I #296965 | | | 2 | 1 | 24,345 | 115.3950 | 26,294 | 22,786 | 23,899 | | (114) | | | 7.000 | 5.069 | MON | 133 | 1,584 | 01/01/2005 | 10/15/2023 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | | 2 | 1 | 6,566 | 100.8310 | 6,335 | 6,283 | 6,626 | | (77) | | | 9.500 | 7.192 | MON | 50 | 594 | 07/24/2000 | 12/15/2020 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | | 2 | 1 | 6,550 | 100.4510 | 6,299 | 6,270 | 6,488 | | (39) | | | 9.500 | 8.034 | MON | 50 | 593 | 07/24/2000 | 04/15/2021 |
| 36223S-WZ-2 | GOVT NATL MTG ASSOC I #316664 | | | 2 | 1 | 2,251 | 101.4260 | 2,087 | 2,058 | 2,310 | | (56) | | | 8.000 | 3.581 | MON | 14 | 164 | 01/01/2005 | 03/15/2023 |
| 36223W-EJ-9 | GOVT NATL MTG ASSOC I #319737 | | | 2 | 1 | 54,857 | 114.4830 | 57,149 | 49,919 | 52,218 | | 803 | | | 8.500 | 6.606 | MON | 354 | 4,223 | 01/01/2005 | 01/15/2022 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | | 2 | 1 | 4,856 | 100.3670 | 4,741 | 4,723 | 4,786 | | (11) | | | 8.500 | 7.605 | MON | 33 | 395 | 07/24/2000 | 03/15/2022 |

# 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 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | | 2 | 1 | 6,029 | 100.3250 | 5,531 | 5,513 | 5,673 | | | | | 8.000 | 5.490 | MON | 37 | 430 | 01/01/2005 | 02/15/2023 |
| 36224J-BK-7 | GOVT NATL MTG ASSOC I #329542 | | | 2 | 1 | 11,891 | 117.2900 | 12,745 | 10,867 | 11,553 | | (5) | | | 8.000 | 5.454 | MON | 72 | 865 | 01/01/2005 | 07/15/2022 |
| 36224J-2K-7 | GOVT NATL MTG ASSOC I #330278 | | | 2 | 1 | 3,976 | 100.7980 | 3,706 | 3,677 | 4,118 | | (168) | | | 7.500 | 3.056 | MON | 23 | 274 | 01/01/2005 | 08/15/2023 |
| 36224K-EQ-8 | GOVT NATL MTG ASSOC I #330543 | | | 2 | 1 | 2,210 | 100.3410 | 2,027 | 2,020 | 2,159 | | 6 | | | 8.000 | 5.370 | MON | 13 | 161 | 01/01/2005 | 10/15/2022 |
| 36224N-3N-1 | GOVT NATL MTG ASSOC I #333905 | | | 2 | 1 | 923 | 101.5260 | 895 | 882 | 925 | | (7) | | | 8.000 | 6.000 | MON | 6 | 70 | 08/07/1992 | 08/15/2022 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | | 2 | 1 | 4,057 | 104.4580 | 3,873 | 3,708 | 3,918 | | (3) | | | 8.000 | 5.669 | MON | 25 | 295 | 01/01/2005 | 09/15/2022 |
| 36224Q-ZK-5 | GOVT NATL MTG ASSOC I #335646 | | | 2 | 1 | 14,364 | 105.5280 | 13,862 | 13,136 | 13,994 | | (30) | | | 8.000 | 5.489 | MON | 88 | 1,036 | 01/01/2005 | 03/15/2023 |
| 36224Q-ZL-3 | GOVT NATL MTG ASSOC I #335647 | | | 2 | 1 | 3,581 | 100.3390 | 3,286 | 3,275 | 3,533 | | (43) | | | 8.000 | 4.534 | MON | 22 | 260 | 01/01/2005 | 03/15/2023 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | | 2 | 1 | 18,633 | 104.3310 | 17,778 | 17,040 | 18,149 | | (63) | | | 8.000 | 5.594 | MON | 114 | 1,355 | 01/01/2005 | 05/15/2023 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | | 2 | 1 | 5,811 | 108.5730 | 6,324 | 5,824 | 5,807 | | 1 | | | 7.500 | 7.622 | MON | 36 | 435 | 07/24/2000 | 05/15/2023 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | | 2 | 1 | 18,690 | 117.0770 | 20,011 | 17,092 | 18,159 | | (15) | | | 8.000 | 5.568 | MON | 114 | 1,339 | 01/01/2005 | 03/15/2023 |
| 36224V-7K-5 | GOVT NATL MTG ASSOC I #340298 | | | 2 | 1 | 242 | 115.3950 | 275 | 238 | 243 | | (1) | | | 7.000 | 6.162 | MON | 1 | 15 | 08/03/2001 | 02/15/2023 |
| 36203C-KB-7 | GOVT NATL MTG ASSOC I #345090 | | | 2 | 1 | 306,002 | 114.5380 | 390,594 | 341,017 | 311,293 | | 15,633 | | | 7.000 | 10.544 | MON | 1,989 | 23,350 | 01/13/1995 | 11/15/2023 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | | 2 | 1 | 13,358 | 115.3950 | 14,393 | 12,472 | 13,176 | | (165) | | | 7.000 | 4.857 | MON | 73 | 868 | 11/18/2010 | 06/15/2023 |
| 36203M-L7-3 | GOVT NATL MTG ASSOC I #353250 | | | 2 | 1 | 551 | 100.1080 | 504 | 504 | 506 | | (16) | | | 8.000 | 2.114 | MON | 3 | 25 | 01/01/2005 | 04/15/2023 |
| 36203N-3U-0 | GOVT NATL MTG ASSOC I #354611 | | | 2 | 1 | 23,802 | 115.3950 | 28,570 | 24,759 | 23,918 | | 147 | | | 7.000 | 8.333 | MON | 144 | 1,703 | 01/01/2005 | 07/15/2023 |
| 36203N-5U-8 | GOVT NATL MTG ASSOC I #354659 | | | 2 | 1 | 6,151 | 118.0070 | 6,638 | 5,625 | 6,188 | | (83) | | | 8.000 | 4.676 | MON | 38 | 441 | 01/01/2005 | 09/15/2023 |
| 36203P-AV-5 | GOVT NATL MTG ASSOC I #354720 | | | 2 | 1 | 127,075 | 115.7420 | 144,373 | 124,737 | 126,913 | | (585) | | | 7.000 | 6.368 | MON | 728 | 8,656 | 02/13/1998 | 01/15/2024 |
| 36203P-BA-0 | GOVT NATL MTG ASSOC I #354733 | | | 2 | 1 | 100,078 | 114.1540 | 116,035 | 101,648 | 100,448 | | 321 | | | 6.500 | 6.961 | MON | 551 | 6,493 | 07/31/1997 | 01/15/2024 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | | 2 | 1 | 145,328 | 115.7420 | 187,090 | 161,644 | 145,409 | | (95) | | | 7.000 | 11.094 | MON | 943 | 11,197 | 12/19/1994 | 02/15/2024 |
| 36203S-TE-7 | GOVT NATL MTG ASSOC I #357949 | | | 2 | 1 | 9,951 | 115.3950 | 10,748 | 9,314 | 9,903 | | (138) | | | 7.000 | 4.468 | MON | 54 | 596 | 01/01/2005 | 10/15/2023 |
| 36203T-P6-6 | GOVT NATL MTG ASSOC I #358745 | | | 2 | 1 | 13,819 | 118.0070 | 14,914 | 12,638 | 13,637 | | (135) | | | 8.000 | 5.145 | MON | 84 | 1,006 | 01/01/2005 | 09/15/2023 |
| 36203X-G6-7 | GOVT NATL MTG ASSOC I #362121 | | | 2 | 1 | 150,476 | 116.6490 | 182,344 | 156,318 | 151,111 | | 2,549 | | | 7.500 | 8.839 | MON | 977 | 11,329 | 03/30/1995 | 10/15/2023 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 | | | 2 | 1 | 44,515 | 115.7420 | 45,086 | 38,954 | 45,185 | | 759 | | | 7.000 | 1.231 | MON | 227 | 2,570 | 11/18/2010 | 01/15/2024 |
| 36203X-JV-9 | GOVT NATL MTG ASSOC I #362176 | | | 2 | 1 | 148,846 | 116.1170 | 167,424 | 144,186 | 148,130 | | (916) | | | 7.500 | 6.480 | MON | 901 | 10,549 | 02/18/1998 | 01/15/2024 |
| 36204D-AC-3 | GOVT NATL MTG ASSOC I #366403 | | | 2 | 1 | 140,686 | 114.3090 | 163,419 | 142,962 | 141,267 | | 679 | | | 6.500 | 6.951 | MON | 774 | 9,089 | 07/31/1997 | 01/15/2024 |
| 36204D-GR-4 | GOVT NATL MTG ASSOC I #366608 | | | 2 | 1 | 10,076 | 115.7420 | 12,938 | 11,179 | 9,351 | | 840 | | | 7.000 | 14.680 | MON | 65 | 779 | 01/01/2005 | 02/15/2024 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | | 2 | 1 | 23,903 | 120.1970 | 27,994 | 23,290 | 23,993 | | (84) | | | 8.500 | 7.422 | MON | 165 | 1,972 | 07/24/2000 | 09/15/2024 |
| 36204H-6E-5 | GOVT NATL MTG ASSOC I #370869 | | | 2 | 1 | 36,696 | 115.3950 | 39,635 | 34,348 | 36,058 | | (103) | | | 7.000 | 5.069 | MON | 200 | 2,362 | 01/01/2005 | 10/15/2023 |
| 36204J-DK-9 | GOVT NATL MTG ASSOC I #371006 | | | 2 | 1 | 43,159 | 115.7420 | 49,071 | 42,397 | 43,038 | | (35) | | | 7.000 | 6.419 | MON | 247 | 2,928 | 02/13/1998 | 01/15/2024 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | | 2 | 1 | 153,251 | 115.7420 | 192,931 | 166,690 | 154,471 | | 42 | | | 7.000 | 9.911 | MON | 972 | 11,523 | 07/08/1994 | 04/15/2024 |
| 36204Q-DD-9 | GOVT NATL MTG ASSOC I #376400 | | | 2 | 1 | 161,522 | 114.2470 | 188,833 | 165,285 | 162,244 | | 966 | | | 6.500 | 7.212 | MON | 895 | 10,573 | 07/17/1997 | 02/15/2024 |
| 36204Q-MK-3 | GOVT NATL MTG ASSOC I #376662 | | | 2 | 1 | 8,348 | 114.1540 | 9,374 | 8,212 | 8,283 | | (1) | | | 6.500 | 6.100 | MON | 44 | 529 | 01/01/2005 | 02/15/2024 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | | 2 | 1 | 7,146 | 100.3790 | 6,994 | 6,968 | 7,175 | | (2) | | | 8.500 | 7.458 | MON | 49 | 590 | 07/24/2000 | 08/15/2026 |
| 36204R-RQ-3 | GOVT NATL MTG ASSOC I #377695 | | | 2 | 1 | 4,023 | 117.7550 | 4,720 | 4,008 | 4,025 | | (17) | | | 7.500 | 7.366 | MON | 25 | 299 | 09/16/1999 | 02/15/2026 |
| 36204U-SE-2 | GOVT NATL MTG ASSOC I #380417 | | | 2 | 1 | 209,695 | 115.7420 | 238,169 | 205,776 | 208,854 | | (615) | | | 7.000 | 6.424 | MON | 1,200 | 14,125 | 02/13/1998 | 01/15/2024 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 | | | 2 | 1 | 33,605 | 115.7420 | 34,036 | 29,407 | 32,723 | | (826) | | | 7.000 | 2.946 | MON | 172 | 2,051 | 11/18/2010 | 01/15/2024 |
| 36205C-QY-9 | GOVT NATL MTG ASSOC I #386671 | | | 2 | 1 | 28,893 | 107.8000 | 30,120 | 27,940 | 29,206 | | (246) | | | 9.000 | 7.409 | MON | 210 | 2,507 | 07/24/2000 | 02/15/2025 |
| 36205E-K3-9 | GOVT NATL MTG ASSOC I #388314 | | | 2 | 1 | 313,090 | 114.4340 | 363,984 | 318,073 | 314,408 | | 1,022 | | | 6.500 | 6.956 | MON | 1,723 | 20,196 | 07/31/1997 | 02/15/2024 |
| 36205J-U3-7 | GOVT NATL MTG ASSOC I #392202 | | | 2 | 1 | 1,968 | 114.1540 | 2,209 | 1,935 | 1,975 | | (18) | | | 6.500 | 5.747 | MON | 10 | 125 | 01/01/2005 | 05/15/2024 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | | 2 | 1 | 8,253 | 122.0290 | 9,739 | 7,981 | 8,497 | | (106) | | | 9.000 | 6.791 | MON | 60 | 716 | 07/24/2000 | 01/15/2025 |
| 36205M-PA-0 | GOVT NATL MTG ASSOC I #394717 | | | 2 | 1 | 1,045 | 101.3270 | 1,035 | 1,022 | 1,054 | | | | | 8.500 | 7.444 | MON | 7 | 87 | 06/15/2000 | 03/15/2030 |
| 36205R-T9-8 | GOVT NATL MTG ASSOC I #398476 | | | 2 | 1 | 11,379 | 114.0750 | 12,981 | 11,379 | 11,300 | | (81) | | | 6.500 | 6.714 | MON | 62 | 700 | 08/17/1998 | 03/15/2026 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | | 2 | 1 | 5,978 | 105.3460 | 6,141 | 5,830 | 6,086 | | (3) | | | 8.500 | 7.112 | MON | 41 | 494 | 07/24/2000 | 08/15/2026 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | | 2 | 1 | 13,712 | 122.0740 | 16,181 | 13,255 | 14,010 | | (151) | | | 9.000 | 7.103 | MON | 99 | 1,155 | 07/24/2000 | 09/15/2024 |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | | 2 | 1 | 24,299 | 115.3170 | 25,470 | 22,087 | 23,767 | | (31) | | | 8.500 | 5.828 | MON | 156 | 1,869 | 05/31/2004 | 04/15/2025 |
| 36206A-QK-2 | GOVT NATL MTG ASSOC I #405558 | | | 2 | 1 | 9,630 | 117.7100 | 11,293 | 9,594 | 9,642 | | (55) | | | 7.500 | 7.350 | MON | 60 | 713 | 09/16/1999 | 01/15/2026 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | | 2 | 1 | 31,030 | 119.1840 | 33,766 | 28,331 | 31,590 | | (464) | | | 8.000 | 4.486 | MON | 189 | 2,193 | 05/31/2004 | 07/15/2025 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | | 2 | 1 | 1,022 | 116.9460 | 1,130 | 966 | 1,041 | | (14) | | | 7.000 | 4.718 | MON | 6 | 68 | 05/31/2004 | 11/15/2030 |
| 36206N-E3-5 | GOVT NATL MTG ASSOC I #416054 | | | 2 | 1 | 13,874 | 117.5260 | 16,245 | 13,823 | 13,864 | | (40) | | | 7.500 | 7.399 | MON | 86 | 1,023 | 09/16/1999 | 01/15/2026 |
| 36206T-KY-7 | GOVT NATL MTG ASSOC I #420711 | | | 2 | 1 | 400 | 117.7990 | 470 | 399 | 401 | | (2) | | | 7.500 | 7.355 | MON | 2 | 30 | 09/16/1999 | 02/15/2026 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | | 2 | 1 | 29,141 | 101.7780 | 29,292 | 28,781 | 29,374 | | (63) | | | 8.000 | 7.305 | MON | 192 | 2,297 | 07/24/2000 | 01/15/2027 |
| 36206V-KT-3 | GOVT NATL MTG ASSOC I #422506 | | | 2 | 1 | 22,178 | 114.2470 | 25,337 | 22,178 | 22,034 | | (147) | | | 6.500 | 6.718 | MON | 120 | 1,435 | 08/17/1998 | 03/15/2026 |
| 36206V-TC-1 | GOVT NATL MTG ASSOC I #422747 | | | 2 | 1 | 584 | 111.8760 | 651 | 582 | 585 | | (3) | | | 7.500 | 7.341 | MON | 4 | 44 | 09/16/1999 | 05/15/2026 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | | 2 | 1 | 17,045 | 107.7850 | 18,129 | 16,820 | 17,362 | | (111) | | | 8.000 | 6.858 | MON | 112 | 1,342 | 07/24/2000 | 06/15/2026 |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | | 2 | 1 | 5,422 | 108.7700 | 5,819 | 5,350 | 5,513 | | (20) | | | 8.000 | 6.955 | MON | 36 | 427 | 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 |
| 36206W-B2-0 | GOVT NATL MTG ASSOC I #423157 | | | 2 | 1 | 3,998 | 102.7820 | 3,982 | 3,875 | 4,194 | | (6) | | | 7.500 | 5.005 | MON | 24 | 290 | 08/03/2001 | 10/15/2029 |
| 36206W-NP-6 | GOVT NATL MTG ASSOC I #423498 | | | 2 | 1 | 5,833 | 115.5560 | 6,740 | 5,833 | 5,798 | | (36) | | | 6.500 | 6.720 | MON | 32 | 347 | 08/17/1998 | 02/15/2026 |
| 36206W-7M-1 | GOVT NATL MTG ASSOC I #424000 | | | 2 | 1 | 1,746 | 118.4880 | 2,061 | 1,739 | 1,748 | | (8) | | | 7.500 | 7.349 | MON | 11 | 130 | 09/16/1999 | 09/15/2026 |
| 36206X-6F-5 | GOVT NATL MTG ASSOC I #424870 | | | 2 | 1 | 20,149 | 116.2590 | 23,925 | 20,579 | 20,076 | | 40 | | | 7.000 | 7.884 | MON | 120 | 1,437 | 12/03/1999 | 11/15/2027 |
| 36207A-K6-8 | GOVT NATL MTG ASSOC I #426117 | | | 2 | 1 | 647 | 110.5230 | 713 | 645 | 647 | | (3) | | | 7.500 | 7.357 | MON | 4 | 45 | 09/16/1999 | 06/15/2026 |
| 36207A-LG-5 | GOVT NATL MTG ASSOC I #426127 | | | 2 | 1 | 4,928 | 116.7610 | 5,732 | 4,909 | 4,930 | | (21) | | | 7.500 | 7.360 | MON | 31 | 366 | 09/16/1999 | 07/15/2026 |
| 36207E-AZ-7 | GOVT NATL MTG ASSOC I #429424 | | | 2 | 1 | 9,964 | 116.5930 | 11,574 | 9,927 | 9,967 | | (41) | | | 7.500 | 7.357 | MON | 62 | 702 | 09/16/1999 | 04/15/2026 |
| 36207J-VR-1 | GOVT NATL MTG ASSOC I #433624 | | | 2 | 1 | 21,820 | 114.4340 | 26,095 | 22,803 | 21,816 | | 64 | | | 6.500 | 7.929 | MON | 124 | 1,423 | 06/23/1999 | 02/15/2028 |
| 36207J-YS-6 | GOVT NATL MTG ASSOC I #433721 | | | 2 | 1 | 6,604 | 100.7950 | 6,408 | 6,357 | 6,373 | | (3) | | | 7.500 | 6.886 | MON | 40 | 384 | 04/16/1999 | 04/15/2013 |
| 36207J-5P-4 | GOVT NATL MTG ASSOC I #433854 | | | 2 | 1 | 27,074 | 101.1790 | 26,372 | 26,064 | 26,147 | | 18 | | | 7.500 | 6.932 | MON | 163 | 1,828 | 04/16/1999 | 06/15/2013 |
| 36207J-7J-6 | GOVT NATL MTG ASSOC I #433897 | | | 2 | 1 | 10,272 | 100.2690 | 9,915 | 9,888 | 9,926 | | 8 | | | 7.500 | 6.936 | MON | 62 | 707 | 04/16/1999 | 07/15/2013 |
| 36207K-HU-7 | GOVT NATL MTG ASSOC I #434143 | | | 2 | 1 | 7,497 | 113.9380 | 8,547 | 7,501 | 7,496 | | (1) | | | 6.000 | 6.022 | MON | 38 | 439 | 02/15/2002 | 01/15/2029 |
| 36207K-RX-0 | GOVT NATL MTG ASSOC I #434402 | | | 2 | 1 | 32,063 | 113.9380 | 36,552 | 32,081 | 32,060 | | 1 | | | 6.000 | 6.020 | MON | 160 | 1,917 | 02/15/2002 | 06/15/2029 |
| 36207K-TU-4 | GOVT NATL MTG ASSOC I #434463 | | | 2 | 1 | 1,574 | 119.0650 | 1,836 | 1,542 | 1,604 | | (2) | | | 7.500 | 6.270 | MON | 10 | 115 | 01/24/2001 | 07/15/2029 |
| 36207L-BK-3 | GOVT NATL MTG ASSOC I #434842 | | | 2 | 1 | 3,054 | 116.9460 | 3,491 | 2,985 | 3,095 | | (3) | | | 7.000 | 5.762 | MON | 17 | 208 | 08/15/2001 | 08/15/2030 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | | 2 | 1 | 34,125 | 101.5910 | 33,806 | 33,277 | 35,586 | | (668) | | | 8.500 | 6.236 | MON | 236 | 2,822 | 07/24/2000 | 07/15/2026 |
| 36207M-RP-3 | GOVT NATL MTG ASSOC I #436194 | | | 2 | 1 | 11,277 | 114.0910 | 12,866 | 11,277 | 11,212 | | (67) | | | 6.500 | 6.699 | MON | 61 | 705 | 08/17/1998 | 02/15/2028 |
| 36207N-4P-6 | GOVT NATL MTG ASSOC I #437430 | | | 2 | 1 | 11,771 | 116.2590 | 13,978 | 12,023 | 11,728 | | 9 | | | 7.000 | 7.863 | MON | 70 | 839 | 12/03/1999 | 11/15/2027 |
| 36207N-6M-1 | GOVT NATL MTG ASSOC I #437476 | | | 2 | 1 | 634 | 115.9340 | 745 | 642 | 630 | | 2 | | | 6.500 | 7.243 | MON | 3 | 42 | 02/16/2001 | 03/15/2029 |
| 36207Q-MB-0 | GOVT NATL MTG ASSOC I #438754 | | | 2 | 1 | 68,103 | 116.5130 | 77,508 | 66,523 | 67,804 | | (10) | | | 7.000 | 6.382 | MON | 388 | 4,643 | 01/14/1999 | 10/15/2028 |
| 36207U-BG-2 | GOVT NATL MTG ASSOC I #442039 | | | 2 | 1 | 2,494 | 117.6650 | 2,924 | 2,485 | 2,495 | | (11) | | | 7.500 | 7.354 | MON | 16 | 185 | 09/16/1999 | 10/15/2026 |
| 36207V-6C-5 | GOVT NATL MTG ASSOC I #443767 | | | 2 | 1 | 199,449 | 116.2590 | 231,152 | 198,825 | 199,342 | | (39) | | | 7.000 | 6.907 | MON | 1,160 | 13,870 | 01/01/2005 | 12/15/2027 |
| 36207W-XQ-2 | GOVT NATL MTG ASSOC I #444487 | | | 2 | 1 | 24,821 | 116.2590 | 29,473 | 25,351 | 24,789 | | 40 | | | 7.000 | 7.796 | MON | 148 | 1,769 | 12/03/1999 | 10/15/2027 |
| 36207Y-J3-5 | GOVT NATL MTG ASSOC I #445882 | | | 2 | 1 | 19,660 | 115.9340 | 23,100 | 19,925 | 19,608 | | (2) | | | 6.500 | 6.975 | MON | 108 | 1,281 | 02/16/2001 | 04/15/2029 |
| 36207Y-MM-9 | GOVT NATL MTG ASSOC I #445964 | | | 2 | 1 | 12,171 | 113.9000 | 13,870 | 12,178 | 12,169 | | 1 | | | 6.000 | 6.022 | MON | 61 | 726 | 02/15/2002 | 01/15/2029 |
| 36208D-MD-4 | GOVT NATL MTG ASSOC I #447756 | | | 2 | 1 | 2,384 | 118.8730 | 2,824 | 2,375 | 2,387 | | (12) | | | 7.500 | 7.341 | MON | 15 | 174 | 09/16/1999 | 07/15/2027 |
| 36208D-NL-5 | GOVT NATL MTG ASSOC I #447795 | | | 2 | 1 | 2,237 | 100.2280 | 2,158 | 2,154 | 2,156 | | (1) | | | 7.500 | 7.105 | MON | 13 | 147 | 04/16/1999 | 05/15/2013 |
| 36208E-TY-9 | GOVT NATL MTG ASSOC I #448867 | | | 2 | 1 | 31,087 | 116.2590 | 36,915 | 31,752 | 31,061 | | 32 | | | 7.000 | 7.710 | MON | 185 | 2,201 | 12/03/1999 | 10/15/2027 |
| 36208E-ZF-3 | GOVT NATL MTG ASSOC I #449042 | | | 2 | 1 | 5,893 | 109.4690 | 6,309 | 5,764 | 5,884 | | (5) | | | 8.500 | 7.691 | MON | 41 | 489 | 06/15/2000 | 06/15/2028 |
| 36208F-J7-6 | GOVT NATL MTG ASSOC I #449486 | | | 2 | 1 | 126,842 | 116.2590 | 144,974 | 124,699 | 126,940 | | 151 | | | 7.000 | 6.469 | MON | 727 | 8,619 | 04/20/1999 | 11/15/2027 |
| 36208F-ME-7 | GOVT NATL MTG ASSOC I #449557 | | | 2 | 1 | 9,767 | 100.8720 | 9,484 | 9,402 | 9,432 | | 10 | | | 7.500 | 6.827 | MON | 59 | 606 | 04/16/1999 | 06/15/2013 |
| 36208G-H2-7 | GOVT NATL MTG ASSOC I #450349 | | | 2 | 1 | 57,646 | 116.5130 | 66,030 | 56,672 | 57,677 | | 78 | | | 7.000 | 6.424 | MON | 331 | 3,956 | 04/20/1999 | 06/15/2028 |
| 36208H-LA-2 | GOVT NATL MTG ASSOC I #451321 | | | 2 | 1 | 21,434 | 118.7030 | 24,806 | 20,897 | 21,484 | | (153) | | | 7.500 | 6.665 | MON | 131 | 1,562 | 01/01/2005 | 07/15/2027 |
| 36208H-LB-0 | GOVT NATL MTG ASSOC I #451322 | | | 2 | 1 | 2,974 | 109.0770 | 3,231 | 2,963 | 2,975 | | (18) | | | 7.500 | 7.332 | MON | 19 | 214 | 09/16/1999 | 07/15/2027 |
| 36208H-R5-7 | GOVT NATL MTG ASSOC I #451508 | | | 2 | 1 | 23,402 | 122.0690 | 27,938 | 22,887 | 23,540 | | (35) | | | 8.500 | 7.341 | MON | 162 | 1,941 | 06/15/2000 | 10/15/2027 |
| 36208L-AV-9 | GOVT NATL MTG ASSOC I #453720 | | | 2 | 1 | 46,133 | 116.2590 | 54,781 | 47,119 | 46,183 | | 50 | | | 7.000 | 7.544 | MON | 275 | 3,234 | 12/03/1999 | 10/15/2027 |
| 36208L-LZ-8 | GOVT NATL MTG ASSOC I #454044 | | | 2 | 1 | 2,407 | 116.5130 | 2,740 | 2,352 | 2,451 | | (5) | | | 7.000 | 5.719 | MON | 14 | 162 | 08/15/2001 | 04/15/2028 |
| 36208L-SE-8 | GOVT NATL MTG ASSOC I #454217 | | | 2 | 1 | 30,133 | 115.9340 | 35,531 | 30,648 | 30,129 | | 5 | | | 6.500 | 7.021 | MON | 166 | 1,987 | 05/14/1999 | 10/15/2028 |
| 36208M-Z2-4 | GOVT NATL MTG ASSOC I #455361 | | | 2 | 1 | 7,951 | 116.2590 | 9,687 | 8,332 | 7,864 | | 13 | | | 7.000 | 8.881 | MON | 49 | 562 | 01/28/2000 | 12/15/2027 |
| 36208N-JX-2 | GOVT NATL MTG ASSOC I #455778 | | | 2 | 1 | 1,679 | 103.5090 | 1,732 | 1,673 | 1,682 | | (9) | | | 7.500 | 7.313 | MON | 10 | 125 | 09/16/1999 | 09/15/2027 |
| 36208P-NW-4 | GOVT NATL MTG ASSOC I #456805 | | | 2 | 1 | 40,612 | 115.9340 | 49,205 | 42,443 | 40,643 | | (34) | | | 6.500 | 7.967 | MON | 230 | 2,708 | 06/23/1999 | 04/15/2028 |
| 36208P-S2-5 | GOVT NATL MTG ASSOC I #456937 | | | 2 | 1 | 2,092 | 100.2610 | 2,020 | 2,014 | 2,022 | | 2 | | | 7.500 | 6.818 | MON | 13 | 121 | 04/16/1999 | 05/15/2013 |
| 36208P-7M-4 | GOVT NATL MTG ASSOC I #457300 | | | 2 | 1 | 112,935 | 115.9340 | 137,776 | 118,840 | 112,539 | | 888 | | | 6.500 | 8.456 | MON | 644 | 7,530 | 07/12/2000 | 02/15/2028 |
| 36208Q-YL-4 | GOVT NATL MTG ASSOC I #458015 | | | 2 | 1 | 924 | 115.9340 | 1,085 | 936 | 918 | | | | | 6.500 | 7.116 | MON | 5 | 56 | 02/16/2001 | 02/15/2029 |
| 36208Q-ZR-0 | GOVT NATL MTG ASSOC I #458052 | | | 2 | 1 | 22,756 | 114.1030 | 25,979 | 22,768 | 22,749 | | (2) | | | 6.000 | 6.028 | MON | 114 | 1,362 | 02/15/2002 | 02/15/2029 |
| 36208R-FN-9 | GOVT NATL MTG ASSOC I #458373 | | | 2 | 1 | 1,137 | 100.2530 | 1,099 | 1,096 | 1,105 | | (8) | | | 7.500 | 5.790 | MON | 7 | 69 | 04/16/1999 | 01/15/2013 |
| 36208R-U8-5 | GOVT NATL MTG ASSOC I #458807 | | | 2 | 1 | 51,193 | 115.9340 | 62,025 | 53,500 | 51,266 | | 226 | | | 6.500 | 7.877 | MON | 290 | 3,468 | 06/23/1999 | 02/15/2028 |
| 36208R-YY-4 | GOVT NATL MTG ASSOC I #458927 | | | 2 | 1 | 435 | 116.5130 | 485 | 416 | 477 | | (4) | | | 7.000 | 2.289 | MON | 2 | 29 | 07/18/2002 | 09/15/2028 |
| 36208T-CP-3 | GOVT NATL MTG ASSOC I #460078 | | | 2 | 1 | 16,288 | 101.0510 | 15,845 | 15,680 | 15,738 | | 15 | | | 7.500 | 6.741 | MON | 98 | 1,097 | 04/16/1999 | 05/15/2013 |
| 36208T-R3-6 | GOVT NATL MTG ASSOC I #460506 | | | 2 | 1 | 13,738 | 114.1030 | 15,684 | 13,745 | 13,738 | | 1 | | | 6.000 | 6.023 | MON | 69 | 815 | 02/15/2002 | 01/15/2029 |
| 36208V-QV-0 | GOVT NATL MTG ASSOC I #462268 | | | 2 | 1 | 1,031 | 116.2590 | 1,225 | 1,053 | 1,027 | | 2 | | | 7.000 | 7.936 | MON | 6 | 74 | 12/03/1999 | 11/15/2027 |
| 36208V-TU-9 | GOVT NATL MTG ASSOC I #462363 | | | 2 | 1 | 14,069 | 116.2590 | 15,977 | 13,743 | 14,108 | | (12) | | | 7.000 | 6.217 | MON | 80 | 918 | 01/14/1999 | 11/15/2027 |
| 36208V-UH-6 | GOVT NATL MTG ASSOC I #462384 | | | 2 | 1 | 1,889 | 116.2590 | 2,243 | 1,929 | 1,880 | | 1 | | | 7.000 | 7.859 | MON | 11 | 133 | 12/03/1999 | 11/15/2027 |
| 36208V-XZ-3 | GOVT NATL MTG ASSOC I #462496 | | | 2 | 1 | 603 | 116.5130 | 687 | 590 | 620 | | | | | 7.000 | 5.250 | MON | 3 | 41 | 08/15/2001 | 01/15/2028 |
| 36208X-GV-7 | GOVT NATL MTG ASSOC I #463812 | | | 2 | 1 | 34,246 | 115.9340 | 39,703 | 34,246 | 34,085 | | (171) | | | 6.500 | 6.672 | MON | 186 | 2,220 | 08/17/1998 | 04/15/2028 |
| 36208X-TY-7 | GOVT NATL MTG ASSOC I #464167 | | | 2 | 1 | 10,580 | 115.9340 | 12,095 | 10,432 | 10,590 | | (39) | | | 6.500 | 6.007 | MON | 57 | 676 | 01/01/2005 | 09/15/2028 |

# 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 |
| 36208Y-C6-4 | GOVT NATL MTG ASSOC I #464593 | | | 2 | 1 | 63,190 | 113.9380 | 72,036 | 63,224 | 63,185 | | 2 | | | 6.000 | 6.022 | MON | 316 | 3,709 | 02/15/2002 | 02/15/2029 |
| 36208Y-SE-0 | GOVT NATL MTG ASSOC I #465017 | | | 2 | 1 | 4,168 | 114.0490 | 4,817 | 4,224 | 4,139 | | 10 | | | 6.500 | 7.271 | MON | 23 | 273 | 02/16/2001 | 03/15/2029 |
| 36208Y-ZG-3 | GOVT NATL MTG ASSOC I #465275 | | | 2 | 1 | 14,550 | 115.9340 | 17,095 | 14,745 | 14,453 | | 26 | | | 6.500 | 7.149 | MON | 80 | 955 | 02/16/2001 | 04/15/2029 |
| 36208Y-6L-8 | GOVT NATL MTG ASSOC I #465375 | | | 2 | 1 | 2,555 | 114.1030 | 2,917 | 2,556 | 2,555 | | | | | 6.000 | 6.024 | MON | 13 | 140 | 02/15/2002 | 01/15/2029 |
| 36209A-EE-6 | GOVT NATL MTG ASSOC I #465533 | | | 2 | 1 | 15,094 | 115.9340 | 17,250 | 14,879 | 15,088 | | (48) | | | 6.500 | 6.007 | MON | 81 | 946 | 01/01/2005 | 06/15/2028 |
| 36209B-C9-7 | GOVT NATL MTG ASSOC I #466396 | | | 2 | 1 | 37,372 | 115.9340 | 44,067 | 38,011 | 37,438 | | 18 | | | 6.500 | 6.993 | MON | 206 | 2,436 | 05/14/1999 | 10/15/2028 |
| 36209C-RS-7 | GOVT NATL MTG ASSOC I #467697 | | | 2 | 1 | 2,492 | 116.5130 | 2,838 | 2,436 | 2,548 | | (6) | | | 7.000 | 5.619 | MON | 14 | 170 | 08/15/2001 | 03/15/2028 |
| 36209C-5K-8 | GOVT NATL MTG ASSOC I #468050 | | | 2 | 1 | 87,350 | 115.9340 | 106,564 | 91,918 | 85,988 | | 96 | | | 6.500 | 8.641 | MON | 498 | 5,954 | 07/12/2000 | 07/15/2028 |
| 36209C-6T-8 | GOVT NATL MTG ASSOC I #468082 | | | 2 | 1 | 27,011 | 115.9340 | 31,850 | 27,472 | 27,055 | | 14 | | | 6.500 | 6.983 | MON | 149 | 1,761 | 05/14/1999 | 07/15/2028 |
| 36209D-B8-6 | GOVT NATL MTG ASSOC I #468163 | | | 2 | 1 | 51,341 | 116.5130 | 59,043 | 50,675 | 51,299 | | (14) | | | 7.000 | 6.605 | MON | 296 | 3,538 | 07/09/1998 | 08/15/2028 |
| 36209E-WG-3 | GOVT NATL MTG ASSOC I #469647 | | | 2 | 1 | 23,169 | 115.9340 | 27,320 | 23,565 | 23,163 | | 9 | | | 6.500 | 6.997 | MON | 128 | 1,525 | 05/14/1999 | 10/15/2028 |
| 36209E-6U-1 | GOVT NATL MTG ASSOC I #469883 | | | 2 | 1 | 2,360 | 115.9340 | 2,773 | 2,392 | 2,349 | | | | | 6.500 | 7.163 | MON | 13 | 155 | 02/16/2001 | 01/15/2029 |
| 36209F-A2-5 | GOVT NATL MTG ASSOC I #469925 | | | 2 | 1 | 20,143 | 119.3920 | 23,563 | 19,736 | 20,531 | | (9) | | | 7.500 | 6.232 | MON | 123 | 1,477 | 01/24/2001 | 01/15/2029 |
| 36209F-CV-9 | GOVT NATL MTG ASSOC I #469984 | | | 2 | 1 | 13,143 | 113.9380 | 15,457 | 13,566 | 13,135 | | (171) | | | 6.000 | 7.031 | MON | 68 | 810 | 05/17/2001 | 02/15/2029 |
| 36209F-DS-5 | GOVT NATL MTG ASSOC I #470013 | | | 2 | 1 | 14,820 | 116.7400 | 16,909 | 14,484 | 15,220 | | (34) | | | 7.000 | 5.468 | MON | 84 | 1,011 | 08/15/2001 | 02/15/2029 |
| 36209F-E8-8 | GOVT NATL MTG ASSOC I #470059 | | | 2 | 1 | 635 | 116.7400 | 729 | 625 | 644 | | (2) | | | 7.000 | 6.099 | MON | 4 | 44 | 08/03/2001 | 02/15/2029 |
| 36209F-LS-6 | GOVT NATL MTG ASSOC I #470237 | | | 2 | 1 | 1,749 | 115.9340 | 2,055 | 1,772 | 1,740 | | | | | 6.500 | 7.148 | MON | 10 | 115 | 02/16/2001 | 04/15/2029 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | | 2 | 1 | 743 | 116.7400 | 820 | 702 | 787 | | 2 | | | 7.000 | 3.540 | MON | 4 | 45 | 05/31/2004 | 04/15/2029 |
| 36209F-N4-7 | GOVT NATL MTG ASSOC I #470311 | | | 2 | 1 | 12,058 | 115.9340 | 14,167 | 12,220 | 11,991 | | 32 | | | 6.500 | 7.150 | MON | 66 | 750 | 02/16/2001 | 05/15/2029 |
| 36209F-VJ-5 | GOVT NATL MTG ASSOC I #470517 | | | 2 | 1 | 6,429 | 103.5110 | 6,521 | 6,299 | 6,535 | | (3) | | | 7.500 | 6.252 | MON | 39 | 437 | 01/24/2001 | 06/15/2029 |
| 36209F-ZX-0 | GOVT NATL MTG ASSOC I #470658 | | | 2 | 1 | 1,437 | 116.7400 | 1,640 | 1,405 | 1,478 | | (6) | | | 7.000 | 5.223 | MON | 8 | 98 | 08/15/2001 | 07/15/2029 |
| 36209J-MC-2 | GOVT NATL MTG ASSOC I #472955 | | | 2 | 1 | 17,997 | 116.7400 | 20,533 | 17,589 | 18,415 | | (56) | | | 7.000 | 5.607 | MON | 103 | 1,229 | 08/15/2001 | 11/15/2029 |
| 36209K-Y5-1 | GOVT NATL MTG ASSOC I #474232 | | | 2 | 1 | 3,159 | 100.2610 | 3,054 | 3,046 | 3,055 | | 3 | | | 7.500 | 6.987 | MON | 19 | 216 | 04/16/1999 | 04/15/2013 |
| 36209L-3H-7 | GOVT NATL MTG ASSOC I #475200 | | | 2 | 1 | 54,985 | 116.5130 | 62,564 | 53,697 | 54,948 | | (45) | | | 7.000 | 6.313 | MON | 313 | 3,750 | 01/29/1999 | 07/15/2028 |
| 36209M-EK-6 | GOVT NATL MTG ASSOC I #475438 | | | 2 | 1 | 1,701 | 100.2670 | 1,645 | 1,640 | 1,649 | | 2 | | | 7.500 | 6.764 | MON | 10 | 117 | 04/16/1999 | 06/15/2013 |
| 36209M-JF-2 | GOVT NATL MTG ASSOC I #475562 | | | 2 | 1 | 47,784 | 114.0910 | 56,974 | 49,937 | 47,885 | | 10 | | | 6.500 | 7.871 | MON | 270 | 3,214 | 06/23/1999 | 09/15/2028 |
| 36209M-K3-7 | GOVT NATL MTG ASSOC I #475614 | | | 2 | 1 | 10,424 | 115.9340 | 12,291 | 10,602 | 10,419 | | 22 | | | 6.500 | 7.033 | MON | 57 | 687 | 05/14/1999 | 10/15/2028 |
| 36209M-3X-0 | GOVT NATL MTG ASSOC I #476114 | | | 2 | 1 | 24,632 | 115.9340 | 29,044 | 25,052 | 24,629 | | 31 | | | 6.500 | 7.040 | MON | 136 | 1,582 | 05/14/1999 | 07/15/2028 |
| 36209M-4L-5 | GOVT NATL MTG ASSOC I #476127 | | | 2 | 1 | 105,050 | 116.5130 | 119,558 | 102,613 | 104,534 | | (145) | | | 7.000 | 6.392 | MON | 599 | 7,158 | 01/14/1999 | 12/15/2028 |
| 36209N-DX-7 | GOVT NATL MTG ASSOC I #476318 | | | 2 | 1 | 16,684 | 116.5130 | 18,983 | 16,293 | 16,673 | | (15) | | | 7.000 | 6.206 | MON | 95 | 1,134 | 01/29/1999 | 05/15/2028 |
| 36209N-3W-0 | GOVT NATL MTG ASSOC I #477013 | | | 2 | 1 | 24,044 | 119.4230 | 27,828 | 23,302 | 24,787 | | (12) | | | 7.500 | 5.456 | MON | 146 | 1,684 | 08/03/2001 | 10/15/2029 |
| 36209P-MJ-3 | GOVT NATL MTG ASSOC I #477461 | | | 2 | 1 | 18,215 | 115.9340 | 20,766 | 17,912 | 18,256 | | (26) | | | 6.500 | 5.914 | MON | 97 | 1,161 | 01/01/2005 | 09/15/2028 |
| 36209W-HW-5 | GOVT NATL MTG ASSOC I #483645 | | | 2 | 1 | 25,201 | 115.9340 | 29,716 | 25,632 | 25,249 | | (1) | | | 6.500 | 7.024 | MON | 139 | 1,661 | 05/14/1999 | 10/15/2028 |
| 36209W-H7-0 | GOVT NATL MTG ASSOC I #483654 | | | 2 | 1 | 23,619 | 114.4340 | 27,490 | 24,023 | 23,674 | | 28 | | | 6.500 | 7.016 | MON | 130 | 1,553 | 05/14/1999 | 10/15/2028 |
| 36210A-L5-4 | GOVT NATL MTG ASSOC I #486448 | | | 2 | 1 | 57,216 | 116.5130 | 65,538 | 56,249 | 57,413 | | 86 | | | 7.000 | 6.389 | MON | 328 | 3,862 | 04/20/1999 | 08/15/2028 |
| 36210A-RV-1 | GOVT NATL MTG ASSOC I #486600 | | | 2 | 1 | 7,776 | 108.9270 | 8,299 | 7,619 | 7,926 | | (6) | | | 7.500 | 6.176 | MON | 48 | 570 | 01/24/2001 | 10/15/2028 |
| 36210A-SJ-7 | GOVT NATL MTG ASSOC I #486621 | | | 2 | 1 | 15,827 | 115.9340 | 18,663 | 16,098 | 15,823 | | (23) | | | 6.500 | 7.055 | MON | 87 | 1,032 | 05/14/1999 | 10/15/2028 |
| 36210A-XN-2 | GOVT NATL MTG ASSOC I #486785 | | | 2 | 1 | 20,015 | 116.5130 | 22,779 | 19,551 | 20,010 | | (18) | | | 7.000 | 6.139 | MON | 114 | 1,365 | 01/14/1999 | 12/15/2028 |
| 36210B-BW-4 | GOVT NATL MTG ASSOC I #487053 | | | 2 | 1 | 6,286 | 116.7400 | 7,021 | 6,015 | 6,596 | | (28) | | | 7.000 | 4.317 | MON | 35 | 415 | 07/18/2002 | 03/15/2029 |
| 36210B-QZ-1 | GOVT NATL MTG ASSOC I #487472 | | | 2 | 1 | 2,485 | 114.1030 | 3,046 | 2,669 | 2,532 | | 18 | | | 6.000 | 7.573 | MON | 13 | 158 | 11/17/1999 | 04/15/2029 |
| 36210B-TT-2 | GOVT NATL MTG ASSOC I #487562 | | | 2 | 1 | 1,487 | 116.7400 | 1,708 | 1,463 | 1,486 | | (1) | | | 7.000 | 6.478 | MON | 9 | 102 | 08/03/2001 | 07/15/2029 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | | 2 | 1 | 3,050 | 116.7400 | 3,364 | 2,881 | 3,166 | | (26) | | | 7.000 | 3.643 | MON | 17 | 201 | 05/31/2004 | 07/15/2029 |
| 36210E-SB-6 | GOVT NATL MTG ASSOC I #490214 | | | 2 | 1 | 9,528 | 115.6680 | 11,170 | 9,657 | 9,479 | | 25 | | | 6.500 | 7.137 | MON | 52 | 626 | 02/16/2001 | 07/15/2029 |
| 36210F-EQ-5 | GOVT NATL MTG ASSOC I #490743 | | | 2 | 1 | 44,896 | 116.5130 | 51,182 | 43,928 | 44,913 | | (17) | | | 7.000 | 6.254 | MON | 256 | 3,068 | 12/21/1998 | 12/15/2028 |
| 36210F-FH-4 | GOVT NATL MTG ASSOC I #490768 | | | 2 | 1 | 17,485 | 115.9340 | 20,618 | 17,784 | 17,524 | | 17 | | | 6.500 | 7.009 | MON | 96 | 1,153 | 05/14/1999 | 10/15/2028 |
| 36210F-RG-3 | GOVT NATL MTG ASSOC I #491087 | | | 2 | 1 | 18,472 | 114.1030 | 21,750 | 19,062 | 18,378 | | (304) | | | 6.000 | 7.063 | MON | 95 | 1,122 | 05/17/2001 | 01/15/2029 |
| 36210F-ZG-4 | GOVT NATL MTG ASSOC I #491343 | | | 2 | 1 | 5,573 | 116.7400 | 6,358 | 5,446 | 5,693 | | (10) | | | 7.000 | 5.609 | MON | 32 | 380 | 08/15/2001 | 03/15/2029 |
| 36210F-6Q-4 | GOVT NATL MTG ASSOC I #491479 | | | 2 | 1 | 16,951 | 115.9340 | 19,917 | 17,179 | 16,841 | | (9) | | | 6.500 | 7.091 | MON | 93 | 1,073 | 02/16/2001 | 06/15/2029 |
| 36210J-JB-2 | GOVT NATL MTG ASSOC I #493587 | | | 2 | 1 | 10,611 | 115.9340 | 12,512 | 10,792 | 10,633 | | (1) | | | 6.500 | 7.034 | MON | 58 | 699 | 05/14/1999 | 10/15/2028 |
| 36210J-WB-0 | GOVT NATL MTG ASSOC I #493942 | | | 2 | 1 | 62,058 | 113.8380 | 72,924 | 64,059 | 61,209 | | (1,099) | | | 6.000 | 7.454 | MON | 320 | 3,827 | 05/17/2001 | 05/15/2029 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | | 2 | 1 | 410 | 116.7400 | 452 | 387 | 423 | | (6) | | | 7.000 | 4.119 | MON | 2 | 26 | 05/31/2004 | 06/15/2029 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 | | | 2 | 1 | 2,379 | 101.8710 | 2,099 | 2,060 | 2,322 | | (53) | | | 7.500 | 3.734 | MON | 13 | 154 | 11/18/2010 | 07/15/2029 |
| 36210K-AC-9 | GOVT NATL MTG ASSOC I #494203 | | | 2 | 1 | 104,188 | 115.9340 | 122,415 | 105,590 | 104,455 | | 39 | | | 6.500 | 6.903 | MON | 572 | 6,848 | 02/16/2001 | 03/15/2029 |
| 36210K-KQ-7 | GOVT NATL MTG ASSOC I #494503 | | | 2 | 1 | 25,347 | 115.9340 | 29,781 | 25,688 | 25,232 | | (11) | | | 6.500 | 7.109 | MON | 139 | 1,651 | 02/16/2001 | 04/15/2029 |
| 36210K-WR-2 | GOVT NATL MTG ASSOC I #494856 | | | 2 | 1 | 23,978 | 115.9340 | 28,173 | 24,301 | 23,901 | | 14 | | | 6.500 | 7.021 | MON | 132 | 1,576 | 02/16/2001 | 07/15/2029 |
| 36210L-MR-1 | GOVT NATL MTG ASSOC I #495468 | | | 2 | 1 | 2,914 | 116.9460 | 3,200 | 2,737 | 2,955 | | (46) | | | 7.000 | 4.355 | MON | 16 | 191 | 06/05/2002 | 01/15/2030 |

# 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 |
| 36210L-TZ-6 | GOVT NATL MTG ASSOC I #495668 | | | 2 | 1 | 3,572 | 112.3460 | 3,889 | 3,462 | 3,622 | | (12) | | | 7.500 | 6.098 | MON | 22 | 259 | 08/03/2001 | 08/15/2029 |
| 36210M-6E-6 | GOVT NATL MTG ASSOC I #496869 | | | 2 | 1 | 10,116 | 115.9340 | 11,886 | 10,252 | 10,037 | | 5 | | | 6.500 | 7.199 | MON | 56 | 665 | 02/16/2001 | 04/15/2029 |
| 36210N-NR-6 | GOVT NATL MTG ASSOC I #497300 | | | 2 | 1 | 22,070 | 116.5130 | 25,118 | 21,558 | 22,041 | | (11) | | | 7.000 | 6.240 | MON | 126 | 1,506 | 01/14/1999 | 12/15/2028 |
| 36210P-N3-4 | GOVT NATL MTG ASSOC I #498210 | | | 2 | 1 | 21,583 | 113.8060 | 25,355 | 22,279 | 21,702 | | 88 | | | 6.000 | 6.995 | MON | 111 | 1,334 | 05/17/2001 | 05/15/2031 |
| 36210S-C5-5 | GOVT NATL MTG ASSOC I #500592 | | | 2 | 1 | 236,880 | 115.9340 | 284,356 | 245,273 | 239,691 | | 461 | | | 6.500 | 7.158 | MON | 1,329 | 15,901 | 07/12/1999 | 02/15/2029 |
| 36210T-EV-4 | GOVT NATL MTG ASSOC I #501548 | | | 2 | 1 | 26,780 | 115.9340 | 31,465 | 27,140 | 26,595 | | 11 | | | 6.500 | 7.154 | MON | 147 | 1,760 | 02/16/2001 | 03/15/2029 |
| 36210T-SE-7 | GOVT NATL MTG ASSOC I #501917 | | | 2 | 1 | 577 | 116.7400 | 658 | 564 | 589 | | (4) | | | 7.000 | 5.734 | MON | 3 | 39 | 08/15/2001 | 05/15/2029 |
| 36210U-N5-8 | GOVT NATL MTG ASSOC I #502712 | | | 2 | 1 | 3,484 | 115.9340 | 4,094 | 3,531 | 3,473 | | (1) | | | 6.500 | 7.109 | MON | 19 | 229 | 02/16/2001 | 06/15/2029 |
| 36210U-W4-1 | GOVT NATL MTG ASSOC I #502967 | | | 2 | 1 | 61,023 | 116.7400 | 70,676 | 60,541 | 60,956 | | (8) | | | 7.000 | 6.757 | MON | 353 | 4,229 | 03/04/1999 | 03/15/2029 |
| 36210V-EH-0 | GOVT NATL MTG ASSOC I #503336 | | | 2 | 1 | 7,590 | 116.9460 | 8,340 | 7,132 | 7,600 | | (22) | | | 7.000 | 5.006 | MON | 42 | 498 | 06/05/2002 | 01/15/2030 |
| 36210V-GA-3 | GOVT NATL MTG ASSOC I #503393 | | | 2 | 1 | 72,478 | 115.9340 | 87,004 | 75,046 | 72,505 | | 37 | | | 6.500 | 7.581 | MON | 407 | 4,788 | 07/12/1999 | 03/15/2029 |
| 36210V-MQ-1 | GOVT NATL MTG ASSOC I #503567 | | | 2 | 1 | 683 | 115.9340 | 803 | 693 | 680 | | 2 | | | 6.500 | 7.156 | MON | 4 | 45 | 02/16/2001 | 03/15/2029 |
| 36210V-WJ-6 | GOVT NATL MTG ASSOC I #503849 | | | 2 | 1 | 10,085 | 115.9340 | 11,849 | 10,220 | 10,014 | | 17 | | | 6.500 | 7.132 | MON | 55 | 651 | 02/16/2001 | 04/15/2029 |
| 36210W-FX-2 | GOVT NATL MTG ASSOC I #504282 | | | 2 | 1 | 8,421 | 115.9340 | 9,895 | 8,535 | 8,379 | | 22 | | | 6.500 | 7.114 | MON | 46 | 554 | 02/16/2001 | 04/15/2029 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | | 2 | 1 | 818 | 116.7400 | 902 | 772 | 831 | | (6) | | | 7.000 | 4.495 | MON | 5 | 54 | 05/31/2004 | 06/15/2029 |
| 36210W-NT-2 | GOVT NATL MTG ASSOC I #504502 | | | 2 | 1 | 1,919 | 116.7400 | 2,204 | 1,888 | 1,950 | | (2) | | | 7.000 | 5.835 | MON | 11 | 132 | 08/03/2001 | 08/15/2029 |
| 36210X-VB-0 | GOVT NATL MTG ASSOC I #505610 | | | 2 | 1 | 4,395 | 116.7400 | 5,015 | 4,296 | 4,453 | | (62) | | | 7.000 | 5.678 | MON | 25 | 285 | 08/15/2001 | 04/15/2029 |
| 36210X-2N-6 | GOVT NATL MTG ASSOC I #505781 | | | 2 | 1 | 29,097 | 106.3610 | 30,323 | 28,509 | 29,419 | | (12) | | | 7.500 | 6.327 | MON | 178 | 2,134 | 01/24/2001 | 08/15/2029 |
| 36210X-5M-5 | GOVT NATL MTG ASSOC I #505852 | | | 2 | 1 | 14,377 | 111.5310 | 15,711 | 14,087 | 14,657 | | (14) | | | 7.500 | 6.203 | MON | 88 | 1,051 | 01/24/2001 | 09/15/2029 |
| 36210Y-YH-2 | GOVT NATL MTG ASSOC I #506612 | | | 2 | 1 | 157,838 | 115.9340 | 189,472 | 163,430 | 158,117 | | 402 | | | 6.500 | 7.632 | MON | 885 | 10,468 | 07/12/1999 | 03/15/2029 |
| 36210Y-YP-4 | GOVT NATL MTG ASSOC I #506618 | | | 2 | 1 | 966 | 116.7400 | 1,110 | 951 | 979 | | (4) | | | 7.000 | 6.077 | MON | 6 | 66 | 08/03/2001 | 03/15/2029 |
| 36210Y-2E-4 | GOVT NATL MTG ASSOC I #506673 | | | 2 | 1 | 2,087 | 119.2750 | 2,412 | 2,023 | 2,147 | | (11) | | | 7.500 | 5.794 | MON | 13 | 152 | 08/03/2001 | 04/15/2029 |
| 36211A-N8-5 | GOVT NATL MTG ASSOC I #507215 | | | 2 | 1 | 198,325 | 115.9340 | 230,322 | 198,666 | 198,226 | | 8 | | | 6.500 | 6.571 | MON | 1,076 | 12,871 | 01/09/2001 | 04/15/2029 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | | 2 | 1 | 4,404 | 114.1030 | 5,187 | 4,546 | 4,410 | | (51) | | | 6.000 | 7.300 | MON | 23 | 271 | 05/17/2001 | 06/15/2029 |
| 36211B-YB-4 | GOVT NATL MTG ASSOC I #508406 | | | 2 | 1 | 4,965 | 116.9460 | 5,567 | 4,760 | 4,876 | | (3) | | | 7.000 | 6.157 | MON | 28 | 333 | 06/05/2002 | 12/15/2030 |
| 36211B-ZM-9 | GOVT NATL MTG ASSOC I #508448 | | | 2 | 1 | 10,259 | 115.9340 | 12,054 | 10,397 | 10,236 | | 23 | | | 6.500 | 7.030 | MON | 56 | 565 | 02/16/2001 | 02/15/2031 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | | 2 | 1 | 10,590 | 116.7400 | 11,677 | 10,002 | 11,038 | | (224) | | | 7.000 | 3.730 | MON | 58 | 697 | 05/31/2004 | 07/15/2029 |
| 36211D-UK-4 | GOVT NATL MTG ASSOC I #510086 | | | 2 | 1 | 770 | 115.9340 | 905 | 780 | 765 | | | | | 6.500 | 7.121 | MON | 4 | 50 | 02/16/2001 | 07/15/2029 |
| 36211E-EP-9 | GOVT NATL MTG ASSOC I #510542 | | | 2 | 1 | 6,669 | 103.0460 | 6,733 | 6,534 | 6,782 | | 1 | | | 7.500 | 6.280 | MON | 41 | 489 | 01/24/2001 | 10/15/2029 |
| 36211E-E7-9 | GOVT NATL MTG ASSOC I #510558 | | | 2 | 1 | 5,671 | 104.4900 | 5,806 | 5,557 | 5,800 | | 10 | | | 7.500 | 5.862 | MON | 35 | 411 | 01/24/2001 | 10/15/2029 |
| 36211E-LK-2 | GOVT NATL MTG ASSOC I #510730 | | | 2 | 1 | 11,688 | 115.9340 | 13,733 | 11,845 | 11,627 | | 38 | | | 6.500 | 7.110 | MON | 64 | 768 | 02/16/2001 | 11/15/2029 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | | 2 | 1 | 1,303 | 116.7400 | 1,437 | 1,231 | 1,299 | | (9) | | | 7.000 | 5.082 | MON | 7 | 86 | 05/31/2004 | 06/15/2029 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | | 2 | 1 | 4,149 | 116.9460 | 4,585 | 3,920 | 4,198 | | (41) | | | 7.000 | 4.871 | MON | 23 | 273 | 05/31/2004 | 10/15/2030 |
| 36211G-C5-0 | GOVT NATL MTG ASSOC I #512292 | | | 2 | 1 | 9,192 | 116.9460 | 10,284 | 8,793 | 9,237 | | (87) | | | 7.000 | 5.388 | MON | 51 | 614 | 06/05/2002 | 01/15/2030 |
| 36211G-UU-5 | GOVT NATL MTG ASSOC I #512795 | | | 2 | 1 | 1,359 | 116.7400 | 1,551 | 1,328 | 1,376 | | (1) | | | 7.000 | 5.739 | MON | 8 | 93 | 08/15/2001 | 06/15/2029 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | | 2 | 1 | 2,676 | 116.7400 | 2,950 | 2,527 | 2,640 | | 4 | | | 7.000 | 5.443 | MON | 15 | 177 | 05/31/2004 | 07/15/2029 |
| 36211H-G6-2 | GOVT NATL MTG ASSOC I #513321 | | | 2 | 1 | 6,565 | 116.7400 | 7,490 | 6,416 | 6,685 | | (22) | | | 7.000 | 5.652 | MON | 37 | 448 | 08/15/2001 | 08/15/2029 |
| 36211H-U4-1 | GOVT NATL MTG ASSOC I #513703 | | | 2 | 1 | 489 | 116.7400 | 558 | 478 | 497 | | | | | 7.000 | 5.624 | MON | 3 | 33 | 08/15/2001 | 06/15/2029 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | | 2 | 1 | 677 | 116.7400 | 747 | 640 | 697 | | (10) | | | 7.000 | 4.344 | MON | 4 | 45 | 05/31/2004 | 07/15/2029 |
| 36211H-VR-9 | GOVT NATL MTG ASSOC I #513724 | | | 2 | 1 | 997 | 118.9380 | 1,149 | 966 | 1,025 | | (22) | | | 7.500 | 5.695 | MON | 6 | 70 | 08/03/2001 | 07/15/2029 |
| 36211H-XQ-9 | GOVT NATL MTG ASSOC I #513787 | | | 2 | 1 | 2,826 | 101.6010 | 2,782 | 2,738 | 2,952 | | (14) | | | 7.500 | 4.817 | MON | 17 | 205 | 08/03/2001 | 07/15/2029 |
| 36211J-PM-3 | GOVT NATL MTG ASSOC I #514428 | | | 2 | 1 | 6,749 | 119.4930 | 7,815 | 6,540 | 6,999 | | (17) | | | 7.500 | 5.246 | MON | 41 | 489 | 08/03/2001 | 08/15/2029 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | | 2 | 1 | 817 | 116.7400 | 901 | 772 | 875 | | (15) | | | 7.000 | 3.093 | MON | 5 | 54 | 05/31/2004 | 12/15/2029 |
| 36211N-5L-8 | GOVT NATL MTG ASSOC I #518451 | | | 2 | 1 | 432 | 116.7400 | 497 | 425 | 440 | | | | | 7.000 | 5.856 | MON | 2 | 28 | 08/03/2001 | 09/15/2029 |
| 36211P-BN-2 | GOVT NATL MTG ASSOC I #518545 | | | 2 | 1 | 12,550 | 109.0920 | 13,414 | 12,296 | 12,914 | | (6) | | | 7.500 | 5.801 | MON | 77 | 920 | 01/24/2001 | 10/15/2029 |
| 36211Q-YE-5 | GOVT NATL MTG ASSOC I #520109 | | | 2 | 1 | 1,126 | 109.7410 | 1,198 | 1,091 | 1,162 | | (8) | | | 7.500 | 5.381 | MON | 7 | 82 | 08/03/2001 | 04/15/2030 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | | 2 | 1 | 10,592 | 110.4860 | 10,896 | 9,862 | 10,867 | | (129) | | | 7.500 | 4.070 | MON | 62 | 738 | 05/31/2004 | 01/15/2030 |
| 36211R-H4-4 | GOVT NATL MTG ASSOC I #520551 | | | 2 | 1 | 335 | 100.2970 | 337 | 336 | 335 | | 4 | | | 7.500 | 7.619 | MON | 2 | 25 | 04/05/2000 | 02/15/2030 |
| 36211R-Q7-7 | GOVT NATL MTG ASSOC I #520778 | | | 2 | 1 | 4,178 | 104.1260 | 4,216 | 4,049 | 4,430 | | (2) | | | 7.500 | 4.500 | MON | 25 | 303 | 08/03/2001 | 07/15/2030 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | | 2 | 1 | 9,753 | 116.7400 | 10,755 | 9,212 | 9,679 | | 3 | | | 7.000 | 5.463 | MON | 54 | 643 | 05/31/2004 | 12/15/2029 |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | | 2 | 1 | 1,238 | 116.9460 | 1,368 | 1,170 | 1,234 | | (6) | | | 7.000 | 4.934 | MON | 7 | 81 | 05/31/2004 | 01/15/2030 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | | 2 | 1 | 4,121 | 103.0750 | 3,954 | 3,836 | 4,222 | | 73 | | | 7.500 | 4.570 | MON | 24 | 263 | 01/01/2005 | 10/15/2030 |
| 36211U-XU-1 | GOVT NATL MTG ASSOC I #523691 | | | 2 | 1 | 7,593 | 103.1980 | 7,678 | 7,440 | 7,696 | | (4) | | | 7.500 | 6.209 | MON | 47 | 555 | 01/24/2001 | 12/15/2029 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | | 2 | 1 | 53,090 | 116.9460 | 58,665 | 50,165 | 53,107 | | (325) | | | 7.000 | 5.103 | MON | 293 | 3,505 | 05/31/2004 | 03/15/2030 |
| 36211W-V2-1 | GOVT NATL MTG ASSOC I #525433 | | | 2 | 1 | 52,783 | 115.7260 | 59,739 | 51,621 | 52,763 | | (35) | | | 8.500 | 7.704 | MON | 366 | 4,338 | 06/15/2000 | 02/15/2030 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | | 2 | 1 | 2,278 | 116.9460 | 2,517 | 2,152 | 2,355 | | (63) | | | 7.000 | 4.371 | MON | 13 | 150 | 05/31/2004 | 02/15/2030 |

# 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 |
| 36212B-HG-1 | GOVT NATL MTG ASSOC I #528631 | | | 2 | 1 | 1,426 | 116.9460 | 1,630 | 1,394 | 1,452 | | (2) | | | 7.000 | 5.532 | MON | 8 | 97 | 08/15/2001 | 02/15/2030 |
| 36212B-KW-2 | GOVT NATL MTG ASSOC I #528709 | | | 2 | 1 | 2,043 | 116.9460 | 2,335 | 1,997 | 2,041 | | | | | 7.000 | 6.271 | MON | 12 | 140 | 08/15/2001 | 04/15/2030 |
| 36212D-KK-4 | GOVT NATL MTG ASSOC I #530498 | | | 2 | 1 | 2,209 | 116.9460 | 2,441 | 2,087 | 2,196 | | (5) | | | 7.000 | 5.143 | MON | 12 | 146 | 05/31/2004 | 09/15/2030 |
| 36212D-L9-8 | GOVT NATL MTG ASSOC I #530552 | | | 2 | 1 | 2,352 | 117.3630 | 2,645 | 2,253 | 2,357 | | (6) | | | 7.000 | 5.352 | MON | 13 | 157 | 06/05/2002 | 01/15/2031 |
| 36212E-H5-9 | GOVT NATL MTG ASSOC I #531352 | | | 2 | 1 | 19,481 | 119.6110 | 22,582 | 18,879 | 20,315 | | (48) | | | 7.500 | 4.937 | MON | 118 | 1,413 | 08/03/2001 | 09/15/2030 |
| 36212J-5T-9 | GOVT NATL MTG ASSOC I #535558 | | | 2 | 1 | 9,212 | 116.9460 | 10,179 | 8,704 | 9,502 | | (85) | | | 7.000 | 4.102 | MON | 51 | 608 | 05/31/2004 | 12/15/2030 |
| 36212L-AJ-0 | GOVT NATL MTG ASSOC I #536509 | | | 2 | 1 | 1,792 | 117.3630 | 2,069 | 1,763 | 1,819 | | | | | 7.000 | 5.922 | MON | 10 | 123 | 08/03/2001 | 02/15/2031 |
| 36212L-7F-2 | GOVT NATL MTG ASSOC I #537394 | | | 2 | 1 | 197 | 109.3640 | 208 | 191 | 210 | | | | | 7.500 | 4.421 | MON | 1 | 14 | 08/03/2001 | 01/15/2031 |
| 36212Q-HT-0 | GOVT NATL MTG ASSOC I #540342 | | | 2 | 1 | 686 | 107.4430 | 715 | 665 | 705 | | (1) | | | 7.500 | 5.635 | MON | 4 | 50 | 08/03/2001 | 04/15/2031 |
| 36212Q-YQ-7 | GOVT NATL MTG ASSOC I #540819 | | | 2 | 1 | 12,387 | 119.6690 | 14,366 | 12,005 | 13,023 | | (50) | | | 7.500 | 4.932 | MON | 75 | 899 | 08/03/2001 | 10/15/2030 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | | 2 | 1 | 3,031 | 116.9460 | 3,350 | 2,864 | 3,093 | | (25) | | | 7.000 | 4.462 | MON | 17 | 200 | 05/31/2004 | 12/15/2030 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | | 2 | 1 | 871 | 116.9460 | 963 | 823 | 883 | | (9) | | | 7.000 | 4.921 | MON | 5 | 57 | 05/31/2004 | 11/15/2030 |
| 36212U-ZM-6 | GOVT NATL MTG ASSOC I #544448 | | | 2 | 1 | 11,331 | 119.5440 | 13,127 | 10,981 | 11,563 | | (16) | | | 7.500 | 5.551 | MON | 69 | 822 | 08/03/2001 | 04/15/2031 |
| 36212Y-ZR-7 | GOVT NATL MTG ASSOC I #548052 | | | 2 | 1 | 2,721 | 105.0270 | 2,770 | 2,637 | 2,876 | | (26) | | | 7.500 | 4.665 | MON | 16 | 197 | 08/03/2001 | 02/15/2031 |
| 36213A-H9-8 | GOVT NATL MTG ASSOC I #548456 | | | 2 | 1 | 10,557 | 117.3630 | 12,109 | 10,317 | 10,726 | | (10) | | | 7.000 | 5.711 | MON | 60 | 720 | 08/15/2001 | 02/15/2031 |
| 36213B-DS-8 | GOVT NATL MTG ASSOC I #549213 | | | 2 | 1 | 991 | 104.4790 | 1,004 | 961 | 1,027 | | (2) | | | 7.500 | 5.185 | MON | 6 | 72 | 08/03/2001 | 03/15/2031 |
| 36213F-XE-8 | GOVT NATL MTG ASSOC I #553377 | | | 2 | 1 | 20,505 | 113.8060 | 22,632 | 19,887 | 20,883 | | 52 | | | 6.000 | 4.608 | MON | 99 | 1,190 | 09/10/2003 | 07/15/2033 |
| 36213H-GU-7 | GOVT NATL MTG ASSOC I #554711 | | | 2 | 1 | 3,147 | 117.3630 | 3,467 | 2,954 | 3,295 | | (40) | | | 7.000 | 3.528 | MON | 17 | 207 | 06/05/2002 | 03/15/2031 |
| 36213H-6A-2 | GOVT NATL MTG ASSOC I #555365 | | | 2 | 1 | 2,806 | 115.9340 | 3,286 | 2,834 | 2,798 | | (8) | | | 6.500 | 6.973 | MON | 15 | 184 | 05/17/2001 | 06/15/2031 |
| 36213J-3S-2 | GOVT NATL MTG ASSOC I #556209 | | | 2 | 1 | 3,262 | 115.9340 | 3,820 | 3,295 | 3,242 | | (12) | | | 6.500 | 6.986 | MON | 18 | 213 | 05/17/2001 | 06/15/2031 |
| 36213K-E7-3 | GOVT NATL MTG ASSOC I #556458 | | | 2 | 1 | 21,041 | 101.9790 | 20,794 | 20,391 | 22,352 | | (3) | | | 7.500 | 4.738 | MON | 127 | 1,526 | 08/03/2001 | 03/15/2031 |
| 36213U-JF-8 | GOVT NATL MTG ASSOC I #564662 | | | 2 | 1 | 424 | 117.3630 | 347 | 295 | 314 | | (1) | | | 7.000 | 5.016 | MON | 2 | 20 | 06/05/2002 | 06/15/2031 |
| 36201G-4T-9 | GOVT NATL MTG ASSOC I #583234 | | | 2 | 1 | 144,406 | 115.9340 | 162,886 | 140,499 | 144,450 | | 463 | | | 6.500 | 5.790 | MON | 761 | 9,117 | 12/08/2006 | 04/15/2032 |
| 36201K-D6-0 | GOVT NATL MTG ASSOC I #585225 | | | 2 | 1 | 60,581 | 117.2820 | 68,658 | 58,541 | 62,447 | | (24) | | | 7.000 | 4.851 | MON | 341 | 4,090 | 05/17/2002 | 05/15/2032 |
| 36201V-3G-5 | GOVT NATL MTG ASSOC I #594899 | | | 2 | 1 | 3,158 | 117.2820 | 2,371 | 2,022 | 2,240 | | (18) | | | 7.000 | 3.597 | MON | 12 | 136 | 06/18/2002 | 09/15/2032 |
| 36200C-5U-5 | GOVT NATL MTG ASSOC I #597659 | | | 2 | 1 | 289,350 | 114.0910 | 317,567 | 278,346 | 294,811 | | (22,439) | | | 6.500 | 4.823 | MON | 1,508 | 17,566 | 01/29/2008 | 08/15/2036 |
| 36200G-CU-8 | GOVT NATL MTG ASSOC I #600483 | | | 2 | 1 | 236,161 | 114.4340 | 259,972 | 227,180 | 238,208 | | (2,168) | | | 6.500 | 4.987 | MON | 1,231 | 14,749 | 01/29/2008 | 01/15/2036 |
| 36201X-RM-2 | GOVT NATL MTG ASSOC I #606292 | | | 2 | 1 | 229,909 | 114.4340 | 256,421 | 224,077 | 230,329 | | (2,561) | | | 6.500 | 5.719 | MON | 1,214 | 14,042 | 12/08/2006 | 05/15/2036 |
| 36291A-R5-0 | GOVT NATL MTG ASSOC I #622508 | | | 2 | 1 | 13,522 | 115.9340 | 15,253 | 13,156 | 13,483 | | 10 | | | 6.500 | 5.723 | MON | 71 | 854 | 12/08/2006 | 10/15/2033 |
| 36291Q-4V-3 | GOVT NATL MTG ASSOC I #635436 | | | 2 | 1 | 7,947 | 114.4340 | 8,849 | 7,732 | 7,995 | | 33 | | | 6.500 | 5.627 | MON | 42 | 496 | 12/08/2006 | 12/15/2035 |
| 36291S-2K-5 | GOVT NATL MTG ASSOC I #637178 | | | 2 | 1 | 5,882 | 114.5400 | 6,555 | 5,723 | 5,875 | | 76 | | | 6.500 | 5.700 | MON | 31 | 329 | 12/08/2006 | 06/15/2035 |
| 36292H-FE-8 | GOVT NATL MTG ASSOC I #649165 | | | 2 | 1 | 3,890 | 114.4340 | 4,331 | 3,784 | 3,912 | | (17) | | | 6.500 | 5.576 | MON | 21 | 237 | 12/08/2006 | 01/15/2036 |
| 36292K-6T-8 | GOVT NATL MTG ASSOC I #651682 | | | 2 | 1 | 9,816 | 114.4340 | 10,929 | 9,550 | 9,781 | | 16 | | | 6.500 | 5.758 | MON | 52 | 608 | 12/08/2006 | 01/15/2036 |
| 36292L-BY-9 | GOVT NATL MTG ASSOC I #651755 | | | 2 | 1 | 9,723 | 114.3850 | 10,840 | 9,476 | 9,824 | | | | | 6.500 | 5.169 | MON | 51 | 594 | 12/08/2006 | 03/15/2036 |
| 36292L-DV-3 | GOVT NATL MTG ASSOC I #651816 | | | 2 | 1 | 3,470 | 114.0910 | 3,858 | 3,382 | 3,518 | | 18 | | | 6.500 | 5.352 | MON | 18 | 220 | 12/08/2006 | 05/15/2036 |
| 36294N-ZY-7 | GOVT NATL MTG ASSOC I #655159 | | | 2 | 1 | 239,769 | 114.4340 | 263,944 | 230,651 | 246,376 | | (7,788) | | | 6.500 | 4.365 | MON | 1,249 | 14,755 | 01/29/2008 | 06/15/2036 |
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 | | | 2 | 1 | 378,446 | 112.1280 | 430,960 | 384,346 | 380,549 | | (1,261) | | | 5.000 | 5.244 | MON | 1,601 | 19,193 | 05/14/2008 | 04/15/2038 |
| 36294P-5V-1 | GOVT NATL MTG ASSOC I #656160 | | | 2 | 1 | 499,841 | 114.4340 | 550,239 | 480,833 | 499,763 | | (237) | | | 6.500 | 5.109 | MON | 2,605 | 30,854 | 01/29/2008 | 07/15/2036 |
| 36294Q-6F-3 | GOVT NATL MTG ASSOC I #657070 | | | 2 | 1 | 20,341 | 114.4340 | 22,687 | 19,826 | 20,401 | | 82 | | | 6.500 | 5.591 | MON | 107 | 1,243 | 12/08/2006 | 08/15/2036 |
| 36294S-D3-8 | GOVT NATL MTG ASSOC I #658122 | | | 2 | 1 | 22,696 | 114.0910 | 25,238 | 22,121 | 22,961 | | 76 | | | 6.500 | 5.319 | MON | 120 | 1,413 | 12/08/2006 | 10/15/2036 |
| 36294V-6F-2 | GOVT NATL MTG ASSOC I #661570 | | | 2 | 1 | 19,402 | 114.0910 | 21,537 | 18,877 | 19,430 | | 36 | | | 6.500 | 5.621 | MON | 102 | 1,211 | 12/08/2006 | 12/15/2036 |
| 36295A-B7-9 | GOVT NATL MTG ASSOC I #664362 | | | 2 | 1 | 180,836 | 113.9500 | 198,226 | 173,959 | 182,083 | | (294) | | | 6.500 | 5.094 | MON | 942 | 10,954 | 01/29/2008 | 09/15/2037 |
| 36295M-ZW-2 | GOVT NATL MTG ASSOC I #674957 | | | 2 | 1 | 11,018 | 114.0910 | 12,093 | 10,599 | 11,168 | | 53 | | | 6.500 | 4.758 | MON | 57 | 681 | 01/29/2008 | 11/15/2037 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 | | | 2 | 1 | 115,451 | 110.8780 | 130,005 | 117,251 | 115,717 | | (175) | | | 5.000 | 5.432 | MON | 489 | 5,753 | 05/14/2008 | 04/15/2038 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 | | | 2 | 1 | 233,158 | 110.8780 | 262,552 | 236,793 | 233,781 | | (230) | | | 5.000 | 5.420 | MON | 987 | 11,584 | 05/14/2008 | 05/01/2038 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 | | | 2 | 1 | 94,556 | 111.2060 | 106,792 | 96,030 | 94,662 | | 56 | | | 5.000 | 5.410 | MON | 400 | 4,531 | 05/14/2008 | 05/15/2038 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | | 2 | 1 | 2,732,024 | 112.3280 | 3,019,760 | 2,688,338 | 2,723,084 | | 6,859 | | | 5.500 | 5.101 | MON | 12,322 | 145,226 | 03/14/2008 | 04/01/2038 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 | | | 2 | 1 | 394,422 | 110.8780 | 444,146 | 400,571 | 394,077 | | (441) | | | 5.000 | 5.539 | MON | 1,669 | 20,003 | 05/14/2008 | 05/01/2038 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | | 2 | 1 | 2,736,103 | 112.3280 | 3,024,269 | 2,692,352 | 2,740,125 | | (2,628) | | | 5.500 | 4.951 | MON | 12,340 | 141,924 | 03/14/2008 | 04/15/2038 |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 | | | 2 | 1 | 215,116 | 110.8780 | 242,235 | 218,470 | 215,451 | | (758) | | | 5.000 | 5.459 | MON | 910 | 10,910 | 05/14/2008 | 05/15/2038 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 | | | 2 | 1 | 194,189 | 110.8780 | 218,670 | 197,216 | 194,731 | | (732) | | | 5.000 | 5.376 | MON | 822 | 9,771 | 05/14/2008 | 04/15/2038 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 | | | 2 | 1 | 255,010 | 110.8780 | 287,159 | 258,986 | 255,519 | | (340) | | | 5.000 | 5.401 | MON | 1,079 | 12,757 | 05/14/2008 | 05/01/2038 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 | | | 2 | 1 | 116,926 | 110.8780 | 131,667 | 118,749 | 117,309 | | (314) | | | 5.000 | 5.424 | MON | 495 | 5,769 | 05/14/2008 | 05/15/2038 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 | | | 2 | 1 | 88,682 | 110.8780 | 99,861 | 90,064 | 88,760 | | 45 | | | 5.000 | 5.480 | MON | 375 | 4,403 | 05/14/2008 | 04/15/2038 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | | 2 | 1 | 342,255 | 112.6260 | 398,731 | 354,030 | 348,063 | | 2,211 | | | 9.000 | 10.036 | MON | 2,655 | 30,989 | 06/24/1996 | 08/15/2020 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | | 2 | 1 | 1,494 | 116.2680 | 1,747 | 1,503 | 1,497 | | 1 | | | 9.500 | 9.703 | MON | 12 | 141 | 06/24/1996 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 | | | 2 | 1 | 9,104 | 115.6690 | 9,190 | 7,945 | 9,039 | | (52) | | | 7.000 | 3.201 | MON | 46 | 548 | 11/18/2010 | 05/15/2027 |
| 36225A-VL-1 | GOVT NATL MTG ASSOC I #780619 | | | 2 | 1 | 2,393 | 101.9520 | 2,411 | 2,365 | 2,367 | | (2) | | | 7.000 | 6.430 | MON | 14 | 56 | 01/01/2005 | 08/15/2012 |
| 36225A-XC-9 | GOVT NATL MTG ASSOC I #780675 | | | 2 | 1 | 2,255 | 114.8860 | 2,532 | 2,204 | 2,269 | | (12) | | | 7.000 | 5.948 | MON | 13 | 152 | 08/15/2001 | 09/15/2024 |
| 36225A-3H-1 | GOVT NATL MTG ASSOC I #780800 | | | 2 | 1 | 9,561 | 102.6630 | 9,450 | 9,205 | 9,217 | | (7) | | | 7.500 | 6.921 | MON | 58 | 504 | 04/16/1999 | 04/15/2013 |
| 36225B-CN-6 | GOVT NATL MTG ASSOC I #780977 | | | 2 | 1 | 19,817 | 119.9370 | 23,288 | 19,416 | 20,170 | | (66) | | | 7.500 | 6.331 | MON | 121 | 1,439 | 01/24/2001 | 12/15/2028 |
| 36225B-C3-0 | GOVT NATL MTG ASSOC I #780990 | | | 2 | 1 | 2,254 | 116.7620 | 2,551 | 2,184 | 2,339 | | (23) | | | 7.500 | 5.458 | MON | 14 | 161 | 08/03/2001 | 12/15/2028 |
| 36225B-DT-2 | GOVT NATL MTG ASSOC I #781014 | | | 2 | 1 | 56,940 | 113.8400 | 66,911 | 58,777 | 56,710 | | (747) | | | 6.000 | 7.142 | MON | 294 | 3,463 | 05/17/2001 | 04/15/2029 |
| 36225B-EG-9 | GOVT NATL MTG ASSOC I #781035 | | | 2 | 1 | 13,534 | 115.6360 | 15,861 | 13,716 | 13,434 | | 17 | | | 6.500 | 7.123 | MON | 74 | 877 | 02/16/2001 | 05/15/2029 |
| 36202A-B9-7 | GOVT NATL MTG ASSOC II # 64 | | | 2 | 1 | 10 | 100.5630 | 11 | 10 | 10 | | | | | 12.000 | 13.334 | MON | | 2 | 12/19/1984 | 01/20/2014 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | | 2 | 1 | 556 | 112.4010 | 609 | 542 | 548 | | (1) | | | 10.500 | 9.584 | MON | 5 | 56 | 02/19/1986 | 08/20/2015 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | | 2 | 1 | 1,262 | 100.4830 | 1,243 | 1,237 | 1,254 | | (4) | | | 10.500 | 9.500 | MON | 11 | 128 | 01/01/1988 | 11/20/2015 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | | 2 | 1 | 2,607 | 104.7680 | 2,672 | 2,551 | 2,577 | | (7) | | | 10.500 | 9.738 | MON | 22 | 264 | 02/24/1986 | 01/20/2016 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | | 2 | 1 | 23,157 | 113.0770 | 25,610 | 22,648 | 22,866 | | (35) | | | 10.500 | 9.824 | MON | 198 | 2,340 | 11/28/2001 | 02/20/2016 |
| 36202A-SA-6 | GOVT NATL MTG ASSOC II # 513 | | | 2 | 1 | 1,852 | 101.8570 | 1,872 | 1,838 | 1,850 | | (2) | | | 10.000 | 9.533 | MON | 15 | 180 | 04/01/1991 | 03/20/2016 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | | 2 | 1 | 13,534 | 113.0710 | 14,934 | 13,208 | 13,208 | | | | | 10.500 | 10.500 | MON | 116 | 1,365 | 03/24/1986 | 03/20/2016 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | | 2 | 1 | 535 | 111.3610 | 637 | 572 | 546 | | 3 | | | 9.000 | 12.050 | MON | 4 | 51 | 12/17/1987 | 09/20/2016 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | | 2 | 1 | 114 | 111.6390 | 141 | 126 | 119 | | 1 | | | 8.500 | 12.132 | MON | 1 | 11 | 01/01/1988 | 01/20/2017 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | | 2 | 1 | 1,141 | 112.4140 | 1,371 | 1,220 | 1,172 | | 13 | | | 9.000 | 11.455 | MON | 9 | 108 | 01/21/1988 | 01/20/2017 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | | 2 | 1 | 254 | 111.4890 | 315 | 283 | 257 | | 4 | | | 8.500 | 14.646 | MON | 2 | 24 | 01/01/1988 | 03/20/2017 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | | 2 | 1 | 1,830 | 112.2430 | 2,221 | 1,978 | 1,878 | | 13 | | | 9.000 | 12.250 | MON | 15 | 174 | 01/21/1988 | 03/20/2017 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 747 | | | 2 | 1 | 1,467 | 111.9530 | 1,456 | 1,300 | 1,441 | | (22) | | | 8.500 | 2.715 | MON | 9 | 108 | 11/18/2010 | 04/20/2017 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | | 2 | 1 | 4,301 | 111.8900 | 5,186 | 4,635 | 4,448 | | 52 | | | 9.000 | 11.654 | MON | 35 | 398 | 01/21/1988 | 04/20/2017 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | | 2 | 1 | 9,116 | 112.1090 | 11,344 | 10,118 | 9,252 | | 145 | | | 8.500 | 13.825 | MON | 72 | 850 | 01/01/1988 | 05/20/2017 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 781 | | | 2 | 1 | 6,285 | 111.9590 | 6,236 | 5,570 | 6,101 | | (165) | | | 8.500 | 3.294 | MON | 39 | 467 | 11/18/2010 | 06/20/2017 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | | 2 | 1 | 2,633 | 113.0870 | 3,201 | 2,830 | 2,670 | | (23) | | | 9.000 | 12.474 | MON | 21 | 250 | 12/18/1987 | 06/20/2017 |
| 36202A-3G-0 | GOVT NATL MTG ASSOC II # 799 | | | 2 | 1 | 655 | 100.3760 | 703 | 701 | 662 | | 4 | | | 9.000 | 12.783 | MON | 5 | 62 | 12/17/1987 | 07/20/2017 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | | 2 | 1 | 3,514 | 113.4390 | 4,264 | 3,759 | 3,656 | | 107 | | | 9.000 | 10.593 | MON | 28 | 328 | 12/17/1987 | 08/20/2017 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | | 2 | 1 | 6,799 | 107.2030 | 7,820 | 7,295 | 7,189 | | 195 | | | 9.000 | 10.231 | MON | 55 | 639 | 01/21/1988 | 09/20/2017 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | | 2 | 1 | 2,241 | 103.3870 | 2,489 | 2,408 | 2,225 | | (73) | | | 9.000 | 13.823 | MON | 18 | 214 | 12/17/1987 | 10/20/2017 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | | 2 | 1 | 7,273 | 103.2470 | 8,060 | 7,806 | 7,164 | | (209) | | | 9.000 | 13.905 | MON | 59 | 696 | 01/21/1988 | 11/20/2017 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | | 2 | 1 | 26,835 | 114.0560 | 32,782 | 28,742 | 27,383 | | (681) | | | 9.000 | 11.703 | MON | 216 | 2,561 | 12/17/1987 | 12/20/2017 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | | 2 | 1 | 3,797 | 100.3760 | 4,075 | 4,059 | 4,001 | | 127 | | | 9.000 | 9.985 | MON | 30 | 360 | 01/21/1988 | 01/20/2018 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | | 2 | 1 | 246 | 111.5340 | 246 | 220 | 236 | | (3) | | | 9.000 | 4.490 | MON | 2 | 19 | 05/31/2004 | 10/20/2016 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | | 2 | 1 | 1,584 | 116.6740 | 1,624 | 1,392 | 1,541 | | (43) | | | 10.000 | 4.721 | MON | 12 | 138 | 05/31/2004 | 02/20/2018 |
| 36202B-JN-6 | GOVT NATL MTG ASSOC II #001169 | | | 2 | 1 | 154 | 100.3920 | 149 | 148 | 152 | | (2) | | | 9.500 | 6.594 | MON | 1 | 14 | 07/24/2000 | 04/20/2019 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | | 2 | 1 | 4,411 | 118.8320 | 5,093 | 4,286 | 4,399 | | (12) | | | 9.000 | 7.851 | MON | 32 | 384 | 07/24/2000 | 04/20/2021 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | | 2 | 1 | 5,695 | 119.6380 | 6,620 | 5,534 | 5,690 | | (27) | | | 9.000 | 7.815 | MON | 42 | 480 | 07/24/2000 | 08/20/2021 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | | 2 | 1 | 2,453 | 118.0420 | 2,627 | 2,225 | 2,413 | | (27) | | | 8.500 | 5.249 | MON | 16 | 188 | 05/31/2004 | 05/20/2022 |
| 36215X-5T-5 | GOVT NATL MTG ASSOC II #148558 | | | 2 | 1 | 18,309 | 100.4830 | 18,367 | 18,279 | 18,279 | | | | | 10.500 | 10.500 | MON | 160 | 1,891 | 02/24/1986 | 01/20/2016 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | | 2 | 1 | 2,839 | 100.3770 | 3,085 | 3,074 | 2,941 | | 50 | | | 9.000 | 11.833 | MON | 23 | 273 | 01/21/1988 | 09/20/2016 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G29272 | | | 2 | 1 | 7,828 | 100.4350 | 7,046 | 7,016 | 7,632 | | (178) | | | 9.750 | 5.070 | MON | 57 | 676 | 11/18/2010 | 09/20/2017 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 16,947,099 | XXX | 19,104,297 | 16,855,017 | 16,968,533 | | (17,345) | | | XXX | XXX | XXX | 88,072 | 1,036,185 | XXX | XXX |
| 022650-AA-6 | AMAL LTD ABS | | E. | | 1 | 25,237,552 | 105.1370 | 26,534,006 | 25,237,552 | 25,237,552 | | | | | 3.465 | 3.465 | FMAN | 97,165 | 860,505 | 11/12/2009 | 08/21/2021 |
| 91274E-AA-5 | EXIM BANK/US TRADE 4.26% TRUST CERT. | | | 2 | 1 | 7,741,226 | 104.9240 | 8,122,404 | 7,741,226 | 7,741,226 | | | | | 4.260 | 4.321 | MN | 43,054 | 294,903 | 11/12/2009 | 11/15/2014 |
| 49549C-AA-6 | KING INTL LEASING LLC | | | | 1FE | 5,558,190 | 101.6810 | 5,651,623 | 5,558,190 | 5,558,190 | | | | | 2.754 | 2.754 | JAJO | 32,315 | 137,169 | 11/10/2010 | 10/15/2022 |
| 71646Y-AA-4 | PETRODRILL FIVE LTD ABS | | E. | | 1 | 4,500,308 | 107.2710 | 4,827,525 | 4,500,308 | 4,500,308 | | | | | 4.390 | 4.390 | AO | 41,708 | 186,589 | 11/12/2009 | 04/15/2016 |
| 71646X-AA-6 | PETRODRILL FOUR LTD ABS | | E. | | 1 | 5,625,383 | 105.6860 | 5,945,242 | 5,625,383 | 5,625,383 | | | | | 4.240 | 4.241 | JJ | 109,982 | 225,267 | 09/18/2003 | 01/15/2016 |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | | F. | | 1FE | 3,510,016 | 105.6520 | 3,708,402 | 3,510,016 | 3,510,016 | | | | | 3.576 | 3.576 | FMAN | 19,176 | 123,624 | 03/11/2010 | 02/06/2022 |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | | F. | | 1FE | 17,748,411 | 105.1970 | 18,670,796 | 17,748,411 | 17,748,411 | | | | | 3.547 | 3.547 | JAJO | 141,646 | 619,509 | 04/22/2010 | 04/10/2022 |
| 742651-DG-4 | PRIVATE EXPORT FUNDING | | | | 1FE | 10,243,680 | 116.7540 | 11,208,336 | 9,600,000 | 10,187,366 | | (56,314) | | | 4.375 | 3.410 | MS | 123,667 | 210,000 | 03/11/2011 | 03/15/2019 |
| 742651-DJ-8 | PRIVATE EXPORT FUNDING | | | | 1FE | 35,045,950 | 116.0320 | 40,611,060 | 35,000,000 | 35,046,614 | | (3,938) | | | 4.300 | 4.303 | JD | 66,889 | 1,505,000 | 06/23/2010 | 12/15/2021 |
| 742651-DK-5 | PRIVATE EXPORT FUNDING | | | | 1FE | 11,471,365 | 104.4200 | 12,008,358 | 11,500,000 | 11,475,890 | | 3,738 | | | 2.250 | 2.179 | JD | 11,500 | 258,750 | 10/06/2010 | 12/15/2017 |
| 779382-AM-2 | ROWAN COMPANIES INC | | | | 1FE | 20,832,900 | 103.3790 | 21,536,843 | 20,832,900 | 20,832,900 | | | | | 3.158 | 3.158 | JJ | 303,366 | 641,453 | 11/16/2009 | 07/15/2021 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC | | | | 1FE | 16,914,005 | 105.7560 | 17,887,575 | 16,914,005 | 16,914,005 | | | | | 3.585 | 3.585 | FMAN | 57,268 | 596,857 | 11/12/2009 | 08/27/2021 |

# 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 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | | | 1FE | 16,085,702 | 104.7930 | 16,856,690 | 16,085,702 | 16,085,702 | | | | | 3.350 | 3.350 | MJSD | 35,925 | 530,821 | 06/15/2010 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC | | | | 1FE | 11,596,108 | 103.2140 | 11,968,807 | 11,596,108 | 11,596,108 | | | | | 3.030 | 3.030 | FMAN | 38,064 | 330,629 | 12/01/2010 | 11/22/2022 |
| 89609G-AA-0 | TRICAHUE LEASING LLC | | | | 1FE | 12,926,077 | 104.3170 | 13,484,095 | 12,926,077 | 12,926,077 | | | | | 3.503 | 3.503 | FMAN | 52,827 | 445,792 | 12/07/2009 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | | | 1FE | 6,586,748 | 105.8190 | 6,970,031 | 6,586,748 | 6,586,748 | | | | | 3.744 | 3.744 | FMAN | 23,976 | 242,985 | 03/26/2010 | 02/26/2022 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 211,623,620 | XXX | 225,991,792 | 210,962,625 | 211,572,495 | | (56,514) | | | XXX | XXX | XXX | 1,198,528 | 7,209,853 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 2,250,798,385 | XXX | 2,404,874,990 | 2,528,465,188 | 2,259,697,759 | | 1,871,138 | | | XXX | XXX | XXX | 10,469,162 | 33,506,599 | XXX | XXX |
| 05957A-AA-7 | BANCO DEL ESTADO -CHILE | | F | | 1FE | 5,954,400 | 102.2500 | 6,135,000 | 6,000,000 | 5,959,055 | | 3,789 | | | 4.125 | 4.219 | AO | 57,750 | 247,500 | 09/30/2010 | 10/07/2020 |
| 110709-BN-1 | BRITISH COLUMBIA PROV OF | | A | | 1FE | 59,989,800 | 101.9530 | 61,171,680 | 60,000,000 | 59,990,047 | | 247 | | | 2.650 | 2.652 | MS | 437,250 | | 09/15/2011 | 09/22/2021 |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | | F | | 1 | 10,833,333 | 109.1190 | 11,821,202 | 10,833,333 | 10,833,333 | | | | | 5.300 | 5.300 | AO | 132,377 | 552,083 | 04/08/2003 | 04/08/2018 |
| 15238P-AA-4 | CENTRAL AMERICAN BANK | | F | | 1FE | 3,983,000 | 104.9920 | 4,199,696 | 4,000,000 | 3,997,127 | | 2,068 | | | 6.750 | 6.809 | AO | 57,000 | 270,000 | 07/24/2008 | 04/15/2013 |
| 15238P-AB-2 | CENTRAL AMERICAN BANK | | F | | 1FE | 24,164,500 | 100.0860 | 24,020,736 | 24,000,000 | 24,003,643 | | (92,725) | | | 4.875 | 4.477 | JJ | 539,500 | 1,170,000 | 08/28/2009 | 01/15/2012 |
| 15238P-AC-0 | CENTRAL AMERICAN BANK | | F | | 1FE | 21,000,000 | 106.1560 | 22,292,844 | 21,000,000 | 21,000,000 | | | | | 5.375 | 5.375 | MS | 304,135 | 1,128,750 | 09/29/2009 | 09/24/2014 |
| 16937M-AB-1 | CHINA DEVELOPMENT BANK | | F | | 1FE | 9,195,945 | 105.9800 | 10,068,072 | 9,500,000 | 9,375,475 | | 40,746 | | | 4.750 | 5.264 | AO | 104,038 | 451,250 | 03/02/2007 | 10/08/2014 |
| 219868-AQ-9 | CORP ANDINA DE FOMENTO | | F | | 1FE | 20,003,449 | 104.6120 | 20,922,400 | 20,000,000 | 19,997,929 | | 1,386 | | | 5.200 | 5.165 | MN | 115,556 | 1,040,000 | 05/02/2005 | 05/21/2013 |
| 219868-BK-1 | CORP ANDINA DE FOMENTO | | F | | 1FE | 13,723,725 | 104.6270 | 15,694,050 | 15,000,000 | 14,300,038 | | 176,748 | | | 5.125 | 6.165 | MN | 119,583 | 768,750 | 04/28/2005 | 05/05/2015 |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | | F | | 1FE | 19,165,000 | 109.3740 | 20,781,022 | 19,000,000 | 19,192,316 | | (9,585) | | | 5.750 | 5.532 | JJ | 512,868 | 977,500 | 09/06/2011 | 01/12/2017 |
| 219868-BN-5 | CORP ANDINA DE FOMENTO | | F | | 1FE | 40,485,090 | 122.8300 | 49,132,120 | 40,000,000 | 40,395,029 | | (42,388) | | | 8.125 | 7.962 | JD | 243,750 | 3,250,000 | 10/05/2009 | 06/04/2019 |
| 219868-BP-0 | CORP ANDINA DE FOMENTO | | F | | 1FE | 10,085,800 | 101.5410 | 10,154,080 | 10,000,000 | 10,077,613 | | (8,187) | | | 3.750 | 3.542 | JJ | 172,917 | | 07/07/2011 | 01/15/2016 |
| P37110-AD-8 | EMPRESA NACIONAL DE PETR | | F | | 2FE | 4,957,200 | 111.9070 | 5,595,330 | 5,000,000 | 4,965,461 | | 3,485 | | | 6.250 | 6.367 | JJ | 150,174 | 312,500 | 06/30/2009 | 07/08/2019 |
| 30216H-AB-5 | EXPORT IMPORT BANK CHINA | | F | | 1FE | 14,559,010 | 107.5270 | 14,516,091 | 13,500,000 | 14,222,468 | | (188,657) | | | 4.875 | 3.268 | JJ | 292,500 | 658,125 | 03/08/2010 | 07/21/2015 |
| 302154-AS-8 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 6,789,445 | 102.3160 | 6,650,540 | 6,500,000 | 6,583,661 | | (102,833) | | | 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 | 102.5260 | 2,563,155 | 2,500,000 | 2,490,697 | | 2,285 | | | 4.125 | 4.235 | MS | 32,083 | 103,125 | 03/02/2010 | 09/09/2015 |
| 302154-AX-7 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 6,956,600 | 96.5030 | 6,755,182 | 7,000,000 | 6,960,780 | | 3,507 | | | 4.000 | 3.969 | JJ | 118,222 | 217,000 | 10/13/2010 | 01/29/2021 |
| 302154-BA-6 | EXPORT-IMPORT BK KOREA | | F | | 1FE | 4,972,800 | 98.8430 | 4,942,135 | 5,000,000 | 4,973,445 | | 645 | | | 4.375 | 4.443 | MS | 64,410 | | 09/08/2011 | 09/15/2021 |
| 105756-BG-4 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 5,886,250 | 119.0000 | 5,950,000 | 5,000,000 | 5,573,320 | | (165,741) | | | 7.875 | 4.001 | MS | 124,688 | 393,750 | 01/26/2010 | 03/07/2015 |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 5,387,272 | 117.0000 | 5,492,500 | 4,694,444 | 5,153,435 | | (68,200) | | | 8.000 | 4.444 | JJ | 173,173 | 361,111 | 01/27/2010 | 01/15/2018 |
| 105756-BK-5 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 2,315,000 | 138.0000 | 2,760,000 | 2,000,000 | 2,307,027 | | (5,236) | | | 7.125 | 5.939 | JJ | 63,729 | 142,500 | 06/09/2010 | 01/20/2037 |
| 105756-BQ-2 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 4,244,000 | 118.2500 | 4,730,000 | 4,000,000 | 4,200,110 | | (23,177) | | | 5.875 | 5.022 | JJ | 108,361 | 235,000 | 01/20/2010 | 01/15/2019 |
| 105756-BR-0 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 11,958,490 | 116.0000 | 13,920,000 | 12,000,000 | 11,960,756 | | (754) | | | 5.625 | 5.681 | JJ | 326,250 | 675,000 | 09/14/2010 | 01/07/2041 |
| 105756-BS-8 | FED REPUBLIC OF BRAZIL | | F | | 2FE | 26,851,460 | 112.2500 | 30,307,500 | 27,000,000 | 26,878,939 | | 14,817 | | | 4.875 | 4.806 | JJ | 581,344 | 1,267,500 | 07/07/2011 | 01/22/2021 |
| 448814-ED-1 | HYDRO-QUEBEC DEB SER IF | | A | | 1FE | 180,310 | 107.6330 | 161,449 | 150,000 | 154,545 | | (3,985) | | | 8.000 | 8.050 | FA | 5,000 | 12,000 | 06/01/2004 | 02/01/2013 |
| 500630-BQ-0 | KOREA DEVELOPMENT BANK | | F | | 1FE | 10,383,000 | 110.1270 | 11,012,660 | 10,000,000 | 10,180,920 | | (78,943) | | | 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 | 103.0740 | 1,030,741 | 1,000,000 | 998,116 | | 472 | | | 4.375 | 4.432 | FA | 17,135 | 43,750 | 02/03/2010 | 08/10/2015 |
| 500630-BS-6 | KOREA DEVELOPMENT BANK | | F | | 1FE | 3,999,200 | 97.7110 | 3,908,428 | 4,000,000 | 3,999,378 | | 136 | | | 3.250 | 3.254 | MS | 40,444 | 130,000 | 09/01/2010 | 03/09/2016 |
| 500630-BT-4 | KOREA DEVELOPMENT BANK | | F | | 1FE | 2,985,360 | 101.3260 | 3,039,774 | 3,000,000 | 2,987,322 | | 1,962 | | | 4.000 | 4.100 | MS | 37,333 | 60,000 | 03/02/2011 | 09/09/2016 |
| 50066A-AA-1 | KOREA GAS CORP | | F | | 1FE | 9,950,100 | 98.7420 | 9,874,170 | 10,000,000 | 9,954,879 | | 4,117 | | | 4.250 | 4.312 | MN | 69,653 | 425,000 | 10/26/2010 | 11/02/2020 |
| 515110-BB-9 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 14,927,100 | 106.2030 | 15,930,420 | 15,000,000 | 14,951,685 | | 12,692 | | | 3.125 | 3.226 | JJ | 216,146 | 468,750 | 01/06/2010 | 07/15/2015 |
| 51511C-AD-0 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 2,492,300 | 106.5820 | 2,664,550 | 2,500,000 | 2,494,412 | | 1,277 | | | 3.125 | 3.018 | JJ | 36,024 | 78,150 | 04/20/2010 | 01/15/2016 |
| 55276V-AA-0 | MUBADALA DEVELOPMENT CO | | F | | 1FE | 10,491,250 | 107.6030 | 11,298,273 | 10,500,000 | 10,495,568 | | 1,714 | | | 5.750 | 5.769 | MN | 92,240 | 603,750 | 05/28/2009 | 05/06/2014 |
| 651333-DK-9 | NEWFOUNDLAND PROV DEB | | A | 1 | 1FE | 9,712,000 | 141.7760 | 14,177,640 | 10,000,000 | 9,450,192 | | 47,994 | | | 9.000 | 9.444 | JD | 75,000 | 900,000 | 01/30/1991 | 06/01/2019 |
| 669827-FX-0 | NOVA SCOTIA PROVINCE | | A | | 1FE | 4,995,100 | 104.2440 | 5,212,205 | 5,000,000 | 4,996,456 | | 944 | | | 2.375 | 2.396 | JJ | 52,778 | 118,750 | 07/14/2010 | 07/21/2015 |
| 683234-8D-3 | ONTARIO (PROVINCE OF) | | A | | 1FE | 14,984,850 | 110.4050 | 16,560,675 | 15,000,000 | 14,987,603 | | 1,336 | | | 4.000 | 4.012 | AO | 140,000 | 600,000 | 11/18/2009 | 10/07/2019 |
| 683234-8Y-7 | ONTARIO (PROVINCE OF) | | A | | 1FE | 4,997,700 | 104.7360 | 5,236,780 | 5,000,000 | 4,998,377 | | 442 | | | 2.700 | 2.710 | JD | 5,625 | 135,000 | 06/09/2010 | 06/16/2015 |
| 683234-RV-2 | ONTARIO (PROVINCE OF) | | A | | 1FE | 6,076,980 | 102.3800 | 6,142,800 | 6,000,000 | 6,006,139 | | (10,870) | | | 5.125 | 4.931 | JJ | 140,083 | 307,500 | 11/12/2009 | 07/17/2012 |
| 70687W-AC-6 | PENERBANGAN MALAYSIA BD | | F | | 1FE | 9,986,400 | 111.2430 | 11,124,320 | 10,000,000 | 9,993,352 | | 1,365 | | | 5.625 | 5.643 | MS | 165,625 | 562,500 | 03/09/2006 | 03/15/2016 |
| X66501-AT-8 | POLAND-REG'D-PAR 3 3/4 10/27/24 PAR | | F | | 1FE | 938,750 | 91.3750 | 913,750 | 1,000,000 | 992,575 | | 7,409 | | | 4.000 | 4.803 | AO | 7,111 | 40,000 | 06/27/2003 | 10/27/2024 |
| 748149-AF-8 | PROVINCE OF QUEBEC | | A | | 1FE | 44,884,000 | 99.8890 | 44,949,915 | 45,000,000 | 44,887,379 | | 3,379 | | | 2.750 | 2.780 | FA | 433,125 | | 09/07/2011 | 08/25/2021 |
| 74733W-AB-4 | QATARI DIAR FINANCE QSC | | F | | 1FE | 9,996,900 | 106.5000 | 10,650,000 | 10,000,000 | 9,997,259 | | 251 | | | 5.000 | 5.005 | JJ | 222,222 | 500,000 | 07/14/2010 | 07/21/2020 |
| 748148-RU-9 | QUEBEC PROVINCE | | A | | 1FE | 37,658,420 | 107.0870 | 40,693,098 | 38,000,000 | 37,688,728 | | 26,117 | | | 3.500 | 3.612 | JJ | 561,556 | 1,190,000 | 03/11/2011 | 07/29/2020 |
| 105756-BM-1 | REPUBLIC OF BRAZIL | | F | | 2FE | 4,252,000 | 116.7500 | 4,670,000 | 4,000,000 | 4,182,731 | | (31,161) | | | 6.000 | 4.964 | JJ | 109,333 | 240,000 | 09/10/2009 | 01/17/2017 |
| 168863-AS-7 | REPUBLIC OF CHILE | | F | | 1FE | 9,909,100 | 104.6510 | 10,465,100 | 10,000,000 | 9,988,052 | | 10,874 | | | 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 | 108.2500 | 5,412,500 | 5,000,000 | 4,994,578 | | 522 | | | 3.875 | 3.890 | FA | 78,576 | 193,750 | 07/29/2010 | 08/05/2020 |
| 168863-AW-8 | REPUBLIC OF CHILE | | F | | 1FE | 19,837,150 | 102.7500 | 20,550,000 | 20,000,000 | 19,841,265 | | 4,115 | | | 3.250 | 3.346 | MS | 193,194 | | 09/08/2011 | 09/14/2021 |
| 195325-BN-4 | REPUBLIC OF COLOMBIA | | F | | 2FE | 20,574,950 | 107.5000 | 21,500,000 | 20,000,000 | 20,559,759 | | (15,191) | | | 4.375 | 4.021 | JJ | 410,764 | | 09/15/2011 | 07/12/2021 |

# 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 (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 |
| 465410-BA-5 | REPUBLIC OF ITALY | | F | | 1FE | 2,542,601 | 99.5740 | 2,489,360 | 2,500,000 | 2,505,731 | | (12,141) | | | 5.625 | 5.107 | JD | 6,250 | 140,625 | 10/14/2008 | 06/15/2012 |
| 50064F-AH-7 | REPUBLIC OF KOREA | | F | | 1FE | 19,902,400 | 108.4400 | 21,688,080 | 20,000,000 | 19,951,792 | | 19,132 | | | 5.750 | 5.864 | AO | 239,583 | 1,150,000 | 04/08/2009 | 04/16/2014 |
| 50064F-AJ-3 | REPUBLIC OF KOREA | | F | | 1FE | 5,340,550 | 124.7760 | 6,238,790 | 5,000,000 | 5,270,301 | | (28,566) | | | 7.125 | 6.191 | AO | 74,219 | 356,250 | 05/29/2009 | 04/16/2019 |
| 698299-AV-6 | REPUBLIC OF PANAMA | | F | | 2FE | 11,318,500 | 130.2500 | 13,025,000 | 10,000,000 | 11,224,336 | | (54,862) | | | 7.125 | 5.837 | JJ | 300,833 | 712,500 | 03/25/2010 | 01/29/2026 |
| 698299-AX-2 | REPUBLIC OF PANAMA | | F | | 2FE | 2,126,000 | 113.2500 | 2,265,000 | 2,000,000 | 2,110,094 | | (11,135) | | | 5.200 | 4.387 | JJ | 43,622 | 104,000 | 07/19/2010 | 01/30/2020 |
| 715638-AN-2 | REPUBLIC OF PERU | | F | | 2FE | 9,456,250 | 124.2500 | 9,318,750 | 7,500,000 | 8,700,794 | | (355,231) | | | 9.875 | 4.296 | FA | 298,307 | 740,625 | 10/21/2009 | 02/06/2015 |
| 715638-AS-1 | REPUBLIC OF PERU | | F | | 2FE | 5,780,000 | 132.5000 | 6,625,000 | 5,000,000 | 5,721,351 | | (34,249) | | | 7.350 | 5.798 | JJ | 163,333 | 367,500 | 03/29/2010 | 07/21/2025 |
| 731011-AN-2 | REPUBLIC OF POLAND | | F | | 1FE | 9,754,800 | 103.5900 | 9,841,050 | 9,500,000 | 9,640,864 | | (65,910) | | | 5.250 | 4.493 | JJ | 229,979 | 498,750 | 09/22/2009 | 01/15/2014 |
| 731011-AR-3 | REPUBLIC OF POLAND | | F | | 1FE | 13,293,750 | 110.7500 | 13,290,000 | 12,000,000 | 13,057,820 | | (113,405) | | | 6.375 | 4.960 | JJ | 352,750 | 765,000 | 11/19/2009 | 07/15/2019 |
| 731011-AS-1 | REPUBLIC OF POLAND | | F | | 1FE | 4,985,150 | 101.7300 | 5,086,500 | 5,000,000 | 4,989,187 | | 2,792 | | | 3.875 | 3.941 | JJ | 88,802 | 193,750 | 07/08/2010 | 07/16/2015 |
| 857524-AA-0 | REPUBLIC OF POLAND | | F | | 1FE | 4,941,550 | 101.7500 | 5,087,500 | 5,000,000 | 4,944,707 | | 3,157 | | | 5.125 | 5.277 | AO | 49,826 | 128,125 | 04/14/2011 | 04/21/2021 |
| 836205-AJ-3 | REPUBLIC OF SOUTH AFRICA | | F | | 2FE | 11,568,750 | 109.5000 | 12,045,000 | 11,000,000 | 11,246,444 | | (92,822) | | | 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 | 115.5000 | 9,817,500 | 8,500,000 | 8,338,124 | | 10,466 | | | 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 | 112.0000 | 7,280,000 | 6,500,000 | 6,525,043 | | (2,371) | | | 5.500 | 5.441 | MS | 111,222 | 357,500 | 03/03/2010 | 03/09/2020 |
| 78307A-DA-8 | RUSSIA FOREIGN BOND | | F | | 2FE | 7,373,750 | 100.5000 | 7,537,500 | 7,500,000 | 7,412,589 | | 23,913 | | | 3.625 | 4.005 | AO | 46,823 | 271,875 | 05/06/2010 | 04/29/2015 |
| 74727P-AJ-0 | STATE OF QATAR | | F | | 1FE | 14,980,500 | 104.6500 | 15,697,500 | 15,000,000 | 14,987,972 | | 3,633 | | | 4.000 | 3.752 | JJ | 268,333 | 600,000 | 11/17/2009 | 01/20/2015 |
| 74727P-AK-7 | STATE OF QATAR | | F | | 1FE | 7,901,250 | 109.7500 | 7,682,500 | 7,000,000 | 7,871,693 | | (29,557) | | | 5.250 | 3.464 | JJ | 164,354 | | 09/01/2011 | 01/20/2020 |
| 00254E-JE-3 | SWEDISH EXPORT CREDIT | | F | | 1FE | 9,990,800 | 103.3160 | 10,331,570 | 10,000,000 | 9,994,834 | | 1,796 | | | 3.250 | 3.270 | MS | 94,792 | 325,000 | 11/12/2009 | 09/16/2014 |
| 00254E-KM-3 | SWEDISH EXPORT CREDIT | | F | | 1FE | 18,978,340 | 98.1970 | 18,657,468 | 19,000,000 | 18,983,356 | | 4,195 | | | 1.750 | 1.774 | AO | 65,576 | 332,500 | 10/13/2010 | 10/20/2015 |
| 87973R-AA-8 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 29,932,500 | 107.3790 | 32,213,580 | 30,000,000 | 29,944,871 | | 5,814 | | | 4.300 | 4.327 | AO | 236,500 | 1,290,000 | 10/19/2009 | 10/25/2019 |
| 91086Q-AH-1 | UNITED MEXICAN STATES | | F | | 2FE | 5,322,500 | 100.0000 | 5,000,000 | 5,000,000 | 5,001,681 | | (45,698) | | | 7.500 | 6.538 | JJ | 173,958 | 375,000 | 01/16/2003 | 01/14/2012 |
| 91086Q-AK-4 | UNITED MEXICAN STATES | | F | | 2FE | 3,288,000 | 104.5000 | 3,135,000 | 3,000,000 | 3,068,228 | | (62,851) | | | 6.375 | 4.120 | JJ | 87,656 | 191,250 | 04/17/2008 | 01/16/2013 |
| 91086Q-AL-2 | UNITED MEXICAN STATES | | F | | 2FE | 16,162,500 | 113.7500 | 17,062,500 | 15,000,000 | 15,610,856 | | (172,868) | | | 6.625 | 5.214 | MS | 325,729 | 993,750 | 08/06/2008 | 03/03/2015 |
| 91086Q-AU-2 | UNITED MEXICAN STATES | | F | | 2FE | 31,133,800 | 115.0000 | 34,672,500 | 30,150,000 | 30,775,573 | | (106,445) | | | 5.625 | 5.152 | JJ | 782,016 | 1,695,938 | 07/24/2008 | 01/15/2017 |
| 91086Q-AY-4 | UNITED MEXICAN STATES | | F | | 2FE | 15,227,720 | 114.2500 | 17,137,500 | 15,000,000 | 15,204,873 | | (18,514) | | | 5.125 | 4.920 | JJ | 354,479 | 563,750 | 02/14/2011 | 01/15/2020 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 872,283,165 | XXX | 930,979,731 | 859,827,778 | 868,256,089 | | (1,602,520) | | | XXX | XXX | XXX | 13,278,379 | 35,905,907 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 872,283,165 | XXX | 930,979,731 | 859,827,778 | 868,256,089 | | (1,602,520) | | | XXX | XXX | XXX | 13,278,379 | 35,905,907 | XXX | XXX |
| 13063A-5G-5 | CALIFORNIA ST G O BABS 09 | | | | 1FE | 25,775,900 | 122.2720 | 30,568,000 | 25,000,000 | 25,754,051 | | (8,666) | | | 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 | 117.1390 | 11,713,900 | 10,000,000 | 10,000,000 | | | | | 5.632 | 5.632 | JD | 46,933 | 563,200 | 12/15/2009 | 12/01/2029 |
| 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | | | 1 | 1FE | 14,770,350 | 107.3540 | 16,103,100 | 15,000,000 | 14,779,078 | | 4,438 | | | 5.800 | 5.887 | JD | 72,500 | 870,000 | 12/02/2009 | 06/01/2039 |
| 341426-G2-4 | FLORIDA ST BRD ED BABS 09 F | 0 | | 1 | 1FE | 9,846,900 | 107.3540 | 10,735,400 | 10,000,000 | 9,852,718 | | 2,959 | | | 5.800 | 5.887 | JD | 48,333 | 580,000 | 12/02/2009 | 06/01/2039 |
| 594610-3R-6 | MICHIGAN ST G O SCH LOAN 2009A | | | 2 | 1FE | 18,928,560 | 124.6300 | 23,679,700 | 19,000,000 | 18,943,307 | | 5,761 | | | 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 | 112.2630 | 19,646,025 | 17,500,000 | 17,500,000 | | | | | 6.089 | 6.089 | AO | 266,394 | 1,065,575 | 10/15/2009 | 10/01/2032 |
| 605580-6U-8 | MISSISSIPPI ST G O-TXBL-2011 C | | | | 1FE | 14,650,000 | 101.2710 | 14,836,202 | 14,650,000 | 14,650,000 | | | | | 3.543 | 3.543 | AO | 93,717 | | 10/06/2011 | 10/01/2023 |
| 649875-MD-0 | NEW YORK ST JOB DEV GTD SPL PURP 04B | | | | 1FE | 3,090,000 | 107.7870 | 3,330,618 | 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 | 110.2640 | 3,407,158 | 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 | 112.1760 | 3,460,630 | 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 | 112.0280 | 616,154 | 550,000 | 597,988 | | (7,725) | | | 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 | 108.5430 | 271,358 | 250,000 | 251,600 | | (478) | | | 5.650 | 5.416 | JJ | 7,063 | 14,125 | 01/01/2005 | 07/01/2015 |
| 880541-QT-7 | TENNESSEE ST GO SER C | | | | 1FE | 2,500,000 | 103.0500 | 2,576,250 | 2,500,000 | 2,500,000 | | | | | 3.528 | 3.528 | FA | 15,925 | | 10/12/2011 | 08/01/2023 |
| 917542-QV-7 | UTAH ST G O BABS 2010 B | | | 2 | 1FE | 10,000,000 | 104.2340 | 10,423,400 | 10,000,000 | 10,000,000 | | | | | 3.539 | 3.539 | JJ | 176,950 | 266,408 | 09/24/2010 | 07/01/2025 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 134,120,418 | XXX | 151,367,894 | 133,715,000 | 134,093,742 | | (3,710) | | | XXX | XXX | XXX | 1,590,677 | 7,055,392 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 134,120,418 | XXX | 151,367,894 | 133,715,000 | 134,093,742 | | (3,710) | | | XXX | XXX | XXX | 1,590,677 | 7,055,392 | XXX | XXX |
| 95640H-BV-9 | WEST VLY MSN CA CCD BABS 04C | | | 1 | 1FE | 24,200,000 | 106.5840 | 25,793,328 | 24,200,000 | 24,200,000 | | | | | 6.540 | 6.540 | FA | 659,450 | 1,582,680 | 05/19/2009 | 08/01/2035 |
| 249174-MQ-3 | DENVER CO SCH DIST NO 1 G O BABS 09C | | | 2 | 1FE | 20,000,000 | 118.7200 | 23,744,000 | 20,000,000 | 20,000,000 | | | | | 5.664 | 5.664 | JD | 94,400 | 1,132,800 | 12/09/2009 | 12/01/2033 |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | | 2 | 1FE | 1,085,000 | 95.2940 | 1,033,940 | 1,085,000 | 1,085,000 | | | | | 4.930 | 4.931 | JD | 4,458 | 51,888 | 07/14/2005 | 06/01/2023 |
| 360046-09-0 | FULTON CNTY GA G O LIBR BABS 10 B | | | 2 | 1FE | 8,000,000 | 108.4000 | 8,672,000 | 8,000,000 | 8,000,000 | | | | | 5.148 | 5.148 | JJ | 205,920 | 311,168 | 09/15/2010 | 07/01/2039 |
| 167393-LD-7 | CHICAGO HEIGHTS IL CORP PURP SER B 93 | | | | 2FE | 3,979,404 | 105.9920 | 4,197,283 | 3,960,000 | 3,961,683 | | (1,714) | | | 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 | 107.0440 | 9,098,740 | 8,500,000 | 8,500,111 | | 111 | | | 6.138 | 6.138 | JD | 43,478 | 521,730 | 09/10/2009 | 12/01/2039 |
| 167560-PL-9 | CHICAGO IL MET WTR RECLM DIST BABS 09 | | | 2 | 1FE | 12,000,000 | 122.4560 | 14,694,720 | 12,000,000 | 12,000,000 | | | | | 5.720 | 5.720 | JD | 57,200 | 686,400 | 08/11/2009 | 12/01/2038 |
| 213185-BP-5 | COOK CNTY IL G O BABS SER 2009 B | | | 2 | 1FE | 23,875,000 | 114.0250 | 27,223,469 | 23,875,000 | 23,875,108 | | 108 | | | 6.310 | 6.310 | MN | 192,499 | 1,364,538 | 06/18/2009 | 11/15/2031 |
| 215457-BV-3 | COOK CNTY IL HSD 201 J STERLING MORTON O | B | | | 1FE | 2,235,174 | 86.7260 | 2,467,355 | 2,845,000 | 2,322,694 | | 87,520 | | | 0.000 | 5.246 | NA | | | 03/30/2011 | 12/01/2015 |
| 215457-BW-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | B | | | 1FE | 2,477,779 | 78.9990 | 2,922,963 | 3,700,000 | 2,590,952 | | 113,173 | | | 0.000 | 6.114 | NA | | | 03/30/2011 | 12/01/2017 |

# 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 (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 |
| 21614L-AU-1 | COOK CNTY IL HSD 201 J STERLING MORTON 0 | | | | 1FE | 674,504 | 85.7440 | 1,067,513 | 1,245,000 | 947,570 | | 51,178 | | | 0.000 | 5.630 | NA | | | 11/08/2005 | 12/01/2016 |
| 21614L-AW-7 | COOK CNTY IL HSD 201 J STERLING MORTON 0 | | | | 1FE | 512,230 | 76.2780 | 816,175 | 1,070,000 | 723,899 | | 39,763 | | | 0.000 | 5.730 | NA | | | 11/08/2005 | 12/01/2018 |
| 21614L-BA-4 | COOK CNTY IL HSD 201 J STERLING MORTON 0 | | | | 1FE | 806,502 | 58.0480 | 1,242,227 | 2,140,000 | 1,145,203 | | 63,746 | | | 0.000 | 5.810 | NA | | | 11/08/2005 | 12/01/2022 |
| 21614L-BC-0 | COOK CNTY IL HSD 201 J STERLING MORTON 0 | | | | 1FE | 1,749,539 | 50.5920 | 2,643,432 | 5,225,000 | 2,487,242 | | 138,905 | | | 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 | 99.0120 | 2,450,547 | 2,475,000 | 2,349,250 | | 129,907 | | | 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 | 94.3820 | 1,179,775 | 1,250,000 | 1,056,500 | | 59,197 | | | 0.000 | 5.850 | NA | | | 06/09/2006 | 12/01/2014 |
| 713040-GQ-0 | PEORIA IL SCH DIST NO 150 2005B | | | | 1FE | 430,032 | 100.0000 | 465,000 | 465,000 | 465,000 | | 21,483 | | | 0.000 | 4.786 | NA | | | 05/06/2010 | 01/01/2012 |
| 713040-GT-4 | PEORIA IL SCH DIST NO 150 2005B | | | | 1FE | 795,328 | 100.0000 | 860,000 | 860,000 | 860,000 | | 39,732 | | | 0.000 | 4.786 | NA | | | 05/06/2010 | 01/01/2012 |
| 779137-GF-9 | ROUND LAKE IL CTFS 2007 | | | 1 | 1FE | 2,650,000 | 100.0000 | 2,650,000 | 2,650,000 | 2,650,000 | | | | | 6.300 | 6.300 | JJ | 83,475 | 166,950 | 02/07/2007 | 01/01/2027 |
| 299620-EF-7 | EVANSVILLE VANDERBURGH IN SCH BLDG BABS1 | | | 1 | 1FE | 3,700,000 | 110.9680 | 4,105,816 | 3,700,000 | 3,700,000 | | | | | 6.350 | 6.350 | JJ | 108,338 | 193,675 | 01/21/2010 | 01/15/2030 |
| 454622-QL-8 | INDIANA BOND BK TXBL SCH SEVER 03-5A | | | 1 | 1FE | 15,600,000 | 102.6850 | 16,018,860 | 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 | 106.4870 | 4,286,102 | 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 | 106.4870 | 4,296,750 | 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 | 105.8620 | 4,287,411 | 4,050,000 | 4,050,000 | | | | | 6.120 | 6.119 | JJ | 114,291 | 247,860 | 06/10/2004 | 01/15/2020 |
| 318045-MB-4 | FINNEY CNTY KS USD NO 457 BABS 09B | | | 1 | 1FE | 9,020,000 | 109.3210 | 9,860,754 | 9,020,000 | 9,020,000 | | | | | 6.783 | 6.783 | MS | 203,942 | 611,827 | 06/02/2009 | 09/01/2034 |
| 111746-AK-9 | BROCKTON MA G O 2005 | | | 2 | 1FE | 8,055,119 | 113.4030 | 9,060,900 | 7,990,000 | 8,029,879 | | (4,717) | | | 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 | 118.2300 | 17,734,500 | 15,000,000 | 15,000,000 | | | | | 7.747 | 7.747 | MN | 193,675 | 1,162,050 | 12/17/2009 | 05/01/2039 |
| 357334-JT-9 | FREMONT MI PUB SCH DIST BABS 2009 | | | 1 | 1FE | 10,000,000 | 110.3290 | 11,032,900 | 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 | 106.8870 | 11,698,782 | 10,945,000 | 10,947,990 | | (309) | | | 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 | 101.5120 | 6,537,373 | 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 | 23,250,000 | 109.7600 | 25,519,200 | 23,250,000 | 23,250,000 | | | | | 7.250 | 7.250 | MN | 280,938 | 1,622,188 | 06/10/2009 | 11/01/2038 |
| 517840-2R-4 | LAS VEGAS VY WTR DIST TAXABLE - REF SERB | | | 1 | 1FE | 5,000,000 | 100.0320 | 5,001,600 | 5,000,000 | 5,000,000 | | | | | 4.658 | 4.658 | JD | 46,580 | | 09/29/2011 | 06/01/2025 |
| 517840-2S-2 | LAS VEGAS VY WTR DIST TAXABLE - REF SERB | | | 1 | 1FE | 5,000,000 | 99.4610 | 4,973,050 | 5,000,000 | 5,000,000 | | | | | 4.708 | 4.708 | JD | 47,080 | | 09/29/2011 | 06/01/2026 |
| 434110-QJ-4 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 335,760 | 34.0330 | 408,396 | 1,200,000 | 489,105 | | 26,281 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2028 |
| 434110-QK-1 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 338,893 | 31.3710 | 401,549 | 1,280,000 | 493,672 | | 26,527 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2029 |
| 434110-QL-9 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 339,482 | 28.9690 | 392,530 | 1,355,000 | 494,526 | | 26,572 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2030 |
| 434110-QM-7 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 340,195 | 26.7640 | 384,063 | 1,435,000 | 495,570 | | 26,629 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2031 |
| 434110-QN-5 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 228,817 | 24.7940 | 252,899 | 1,020,000 | 333,322 | | 17,911 | | | 0.000 | 5.600 | NA | | | 03/04/2005 | 04/01/2032 |
| 434110-QP-0 | HOBOKEN NJ PENSION 2003 CAP | | | | 2FE | 341,771 | 22.8100 | 367,241 | 1,610,000 | 497,863 | | 26,752 | | | 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 | 4,184,755 | 104.9800 | 4,487,895 | 4,275,000 | 4,239,401 | | 6,262 | | | 5.380 | 5.715 | MS | 76,665 | 229,995 | 11/10/2009 | 09/01/2016 |
| 59656N-CP-5 | MIDDLESEX CNTY NJ PENSION 04 TXBL | | | 2 | 1FE | 1,500,000 | 109.3920 | 1,640,880 | 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 | 38.5110 | 2,183,574 | 5,670,000 | 2,126,293 | | 125,171 | | | 0.000 | 6.111 | NA | | | 03/22/2005 | 10/15/2029 |
| 650366-7T-8 | NEWARK NJ G O PENSION 03 CAP | | | | 1FE | 717,544 | 52.9970 | 1,316,975 | 2,485,000 | 1,234,015 | | 74,443 | | | 0.000 | 6.320 | NA | | | 04/09/2003 | 04/01/2023 |
| 650366-7U-5 | NEWARK NJ G O PENSION 03 CAP | | | | 1FE | 540,460 | 49.3760 | 987,520 | 2,000,000 | 931,042 | | 56,336 | | | 0.000 | 6.340 | NA | | | 04/09/2003 | 04/01/2024 |
| 650366-8A-8 | NEWARK NJ G O PENSION 03 CAP | | | | 1FE | 891,268 | 33.1870 | 1,621,185 | 4,885,000 | 1,544,482 | | 94,438 | | | 0.000 | 6.410 | NA | | | 04/09/2003 | 04/01/2030 |
| 650366-8B-6 | NEWARK NJ G O PENSION 03 CAP | | | | 1FE | 948,947 | 30.8910 | 1,711,361 | 5,540,000 | 1,644,444 | | 100,552 | | | 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 | 26.8380 | 1,669,324 | 6,220,000 | 1,864,702 | | 102,770 | | | 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 | 101.9570 | 2,523,436 | 2,475,000 | 2,442,552 | | 5,662 | | | 4.550 | 4.850 | JD | 9,384 | 112,613 | 03/03/2004 | 06/01/2018 |
| 895130-K3-5 | TRENTON NJ G O PENSION 2003 A CAP | | | 2 | 1FE | 2,380,032 | 55.4000 | 3,459,730 | 6,245,000 | 3,867,379 | | 254,264 | | | 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 | 102.6760 | 4,307,258 | 4,195,000 | 4,208,329 | | (13,864) | | | 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 | 113.3160 | 36,351,773 | 32,080,000 | 32,080,000 | | | | | 5.800 | 5.800 | JJ | 930,320 | 1,860,640 | 11/06/2009 | 07/01/2028 |
| 23223P-CX-3 | CUYAHOGA CNTY OH G O VAR PURP 09A | | | 2 | 1FE | 15,000,000 | 113.3100 | 16,996,500 | 15,000,000 | 15,000,000 | | | | | 6.034 | 6.034 | JD | 75,425 | 905,100 | 12/16/2009 | 12/01/2034 |
| 625517-DB-0 | MULTNOMAH CNTY OR SD 1J PORTLAND 04 | | | | 1FE | 1,380,000 | 107.2580 | 1,480,160 | 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 | 116.2980 | 3,419,161 | 2,940,000 | 2,862,092 | | 11,776 | | | 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 | 111.7380 | 6,816,018 | 6,100,000 | 6,100,000 | | | | | 5.440 | 5.441 | JD | 166,842 | 165,920 | 02/11/2004 | 06/30/2023 |
| 686053-AS-8 | OREGON SCH BRD PENSION OBLIG 02A | | | | 1FE | 2,333,192 | 73.2670 | 4,593,841 | 6,270,000 | 4,019,265 | | 231,460 | | | 0.000 | 6.020 | NA | | | 10/11/2002 | 06/30/2019 |
| 686053-AT-6 | OREGON SCH BRD PENSION OBLIG 02A | | | | 1FE | 5,538,192 | 67.6000 | 11,025,560 | 16,310,000 | 9,676,589 | | 576,584 | | | 0.000 | 6.240 | NA | | | 12/17/2002 | 06/30/2020 |
| 686053-CH-0 | OREGON SCH BRD PENSION OBLIG 03A | | | | 1FE | 270,124 | 80.0030 | 432,016 | 540,000 | 386,111 | | 19,429 | | | 0.000 | 5.230 | NA | | | 01/26/2005 | 06/30/2018 |
| 686053-CK-3 | OREGON SCH BRD PENSION OBLIG 03A | | | | 1FE | 13,751,459 | 70.4110 | 22,270,999 | 31,630,000 | 20,129,124 | | 1,042,628 | | | 0.000 | 5.390 | NA | | | 10/28/2004 | 06/30/2020 |
| 686053-CL-1 | OREGON SCH BRD PENSION OBLIG 03A | | | | 1FE | 15,585,755 | 66.0140 | 29,445,545 | 44,605,000 | 25,209,175 | | 1,469,940 | | | 0.000 | 6.100 | NA | | | 07/14/2004 | 06/30/2021 |
| 686053-CM-9 | OREGON SCH BRD PENSION OBLIG 03A | | | | 1FE | 6,314,213 | 61.7170 | 10,072,214 | 16,320,000 | 9,249,317 | | 487,043 | | | 0.000 | 5.483 | NA | | | 04/12/2005 | 06/30/2022 |
| 686053-CN-7 | OREGON SCH BRD PENSION OBLIG 03A | | | | 1FE | 3,737,240 | 57.4410 | 7,467,330 | 13,000,000 | 6,392,514 | | 382,729 | | | 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 | 50.7280 | 20,912,618 | 41,225,000 | 20,026,314 | | 1,131,271 | | | 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 | 48.2820 | 15,389,888 | 31,875,000 | 14,552,434 | | 826,065 | | | 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 | 3,000,000 | 111.3650 | 3,340,950 | 3,000,000 | 3,000,000 | | | | | 7.000 | 7.000 | MS | 61,833 | 105,000 | 11/15/2010 | 03/15/2041 |
| 755553-TY-0 | READING PA G O 2006 TXBL | | | 1 | 1FE | 12,535,000 | 101.5960 | 12,735,059 | 12,535,000 | 12,535,000 | | | | | 5.530 | 5.503 | MN | 88,574 | 693,186 | 12/04/2006 | 11/15/2031 |

# 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 (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 |
| 743787-L3-5 | PROVIDENCE RI G O 2001 B | | | 2 | 1FE | 1,089,098 | 111.9030 | 1,124,625 | 1,005,000 | 1,051,281 | | (8,132) | | | 6.740 | 5.568 | JJ | 31,234 | 65,378 | 08/25/2006 | 01/15/2021 |
| 235218-L8-5 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 1,555,197 | 146.3970 | 2,496,159 | 5,380,000 | 2,253,819 | | 118,408 | | | 0.000 | 5.470 | NA | | | 01/20/2005 | 02/15/2028 |
| 235218-L9-3 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 5,245,034 | 143.5050 | 8,350,785 | 19,195,000 | 7,606,240 | | 400,300 | | | 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 | 140.7840 | 12,314,729 | 30,195,000 | 11,335,436 | | 596,559 | | | 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 | 138.5970 | 11,646,645 | 30,175,000 | 10,731,563 | | 564,788 | | | 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 | 134.5070 | 12,541,569 | 36,345,000 | 11,601,306 | | 610,554 | | | 0.000 | 5.480 | NA | | | 01/20/2005 | 02/15/2033 |
| 235218-M6-8 | DALLAS TX G O 2005 CAP TXBL | @ | | | 1FE | 6,253,815 | 132.8110 | 9,840,019 | 29,990,000 | 9,069,127 | | 477,285 | | | 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 | 131.0570 | 7,921,088 | 25,505,000 | 7,306,773 | | 384,543 | | | 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 | 108.0020 | 10,800,200 | 10,000,000 | 10,000,000 | | | | | 4.510 | 4.510 | FA | 170,378 | 334,490 | 11/10/2010 | 02/15/2023 |
| 235219-CB-6 | DALLAS TX G O REF TXBLE 2010 | | | 1 | 1FE | 10,000,000 | 108.1000 | 10,810,000 | 10,000,000 | 10,000,000 | | | | | 4.660 | 4.660 | FA | 176,044 | 345,610 | 11/10/2010 | 02/15/2024 |
| 442403-FR-7 | HOUSTON TX INDPT SCH DIST BABS 09A-2 | | | 1 | 1FE | 28,000,000 | 110.8480 | 31,037,440 | 28,000,000 | 28,000,000 | | | | | 6.168 | 6.301 | FA | 652,437 | 1,727,040 | 10/22/2009 | 02/15/2034 |
| 442403-FY-2 | HOUSTON TX INDPT SCH DIST BABS 09A-2 | | | 1 | 1FE | 20,000,000 | 115.1390 | 23,027,800 | 20,000,000 | 20,000,000 | | | | | 6.125 | 6.277 | FA | 462,778 | 1,225,000 | 11/12/2009 | 02/15/2028 |
| 442331-SR-6 | HOUSTON TX PUB IMPT REF BABS 2010B | | | 1 | 1FE | 8,000,000 | 110.4180 | 8,833,440 | 8,000,000 | 8,000,000 | | | | | 5.111 | 5.111 | MS | 136,293 | 299,840 | 11/17/2010 | 03/01/2023 |
| 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 2010B | | | 1 | 1FE | 12,000,000 | 112.9970 | 13,559,640 | 12,000,000 | 12,000,000 | | | | | 6.319 | 6.319 | MS | 252,760 | 556,072 | 11/17/2010 | 03/01/2030 |
| 442331-ST-2 | HOUSTON TX PUB IMPT REF BABS 2010B | 0 | | 1 | 1FE | 25,000,000 | 112.9970 | 28,249,250 | 25,000,000 | 25,000,000 | | | | | 6.319 | 6.319 | MS | 526,583 | 1,158,483 | 11/17/2010 | 03/01/2030 |
| 486063-MH-0 | KATY TX INDPT SCH DIST PSF BABS 2010 D ( | | | 1 | 1FE | 10,000,000 | 111.6230 | 11,162,300 | 10,000,000 | 10,000,000 | | | | | 6.349 | 6.516 | FA | 239,851 | 447,957 | 12/03/2010 | 02/15/2041 |
| 779240-HF-0 | ROUND ROCK TX ISD BABS 2010 D (PSF) | | | 1 | 1FE | 7,000,000 | 111.3890 | 7,797,230 | 7,000,000 | 7,000,000 | | | | | 6.024 | 5.860 | FA | 175,700 | 263,550 | 12/01/2010 | 08/01/2035 |
| 392643-PJ-5 | GREEN BAY WI AREA PUB SD G O 05 A REF | | | 1 | 1FE | 769,307 | 106.7310 | 821,829 | 770,000 | 769,646 | | 58 | | | 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 | 105.0010 | 1,050,010 | 1,000,000 | 998,006 | | 189 | | | 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 | 124.2460 | 6,212,300 | 5,000,000 | 5,000,000 | | | | | 6.840 | 6.840 | JD | 28,500 | 342,000 | 03/20/2009 | 12/01/2028 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 585,048,215 | XXX | 718,098,969 | 892,360,000 | 652,045,907 | | 11,018,263 | | | XXX | XXX | XXX | 7,847,893 | 25,144,856 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 585,048,215 | XXX | 718,098,969 | 892,360,000 | 652,045,907 | | 11,018,263 | | | XXX | XXX | XXX | 7,847,893 | 25,144,856 | XXX | XXX |
| 56613Q-AA-1 | MARBURY AL WTR SYS SER 2007 | | | 2 | 1FE | 4,835,000 | 94.9590 | 4,591,268 | 4,835,000 | 4,835,000 | | | | | 6.550 | 6.550 | FA | 119,639 | 316,693 | 11/28/2007 | 08/15/2037 |
| 914026-LZ-0 | UNIVERSITY OF AL BABS 2010 C | | | 1 | 1FE | 17,673,731 | 108.3680 | 19,332,851 | 17,840,000 | 17,676,653 | | 2,625 | | | 6.100 | 6.332 | JJ | 544,120 | 674,102 | 11/09/2010 | 07/01/2038 |
| 914026-EV-7 | UNIVERSITY OF AL TUSCALOOSA BABS 09A | | | 1 | 1FE | 5,000,000 | 107.9730 | 5,398,650 | 5,000,000 | 5,000,000 | | | | | 6.180 | 6.180 | JJ | 154,500 | 309,000 | 10/15/2009 | 07/01/2034 |
| 914026-EW-5 | UNIVERSITY OF AL TUSCALOOSA BABS 09A | | | 1 | 1FE | 4,000,000 | 108.0730 | 4,322,920 | 4,000,000 | 4,000,000 | | | | | 6.280 | 6.280 | JJ | 125,600 | 251,200 | 10/15/2009 | 07/01/2039 |
| 011903-BT-7 | ALASKA INDL DEV RENTAL CAR FAC 2005 B | | | 1 | 2FE | 12,953,034 | 92.1720 | 12,277,310 | 13,320,000 | 13,006,473 | | 11,774 | | | 5.250 | 5.868 | MS | 233,100 | 699,300 | 12/04/2006 | 03/01/2030 |
| 011903-CA-7 | ALASKA INDL DEV RENTAL CAR FAC 2005 B | @ | | 2 | 2FE | 10,079,675 | 151.7370 | 14,514,815 | 28,055,000 | 14,485,134 | | 821,188 | | | 0.000 | 5.924 | NA | | | 10/27/2005 | 03/01/2025 |
| 26116P-BF-6 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | | | 2FE | 3,095,000 | 101.2740 | 3,134,430 | 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 | | | | 2FE | 3,255,000 | 104.2970 | 3,394,867 | 3,255,000 | 3,255,000 | | | | | 5.160 | 5.156 | JJ | 83,979 | 167,958 | 12/01/2005 | 07/01/2013 |
| 718846-AJ-7 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | | 1FE | 1,786,540 | 110.5070 | 1,933,873 | 1,750,000 | 1,763,994 | | (3,533) | | | 5.770 | 5.515 | JJ | 50,488 | 100,975 | 05/27/2004 | 07/01/2015 |
| 718846-AK-4 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 16,550,000 | 113.4320 | 18,772,996 | 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 | 10,000,000 | 115.5210 | 11,552,100 | 10,000,000 | 10,000,000 | | | | | 5.970 | 5.970 | JJ | 298,500 | 565,658 | 05/12/2004 | 07/01/2019 |
| 718846-AM-0 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | | 2 | 1FE | 2,543,600 | 109.3480 | 2,733,700 | 2,500,000 | 2,530,798 | | (2,042) | | | 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 | 106.5980 | 21,319,600 | 20,000,000 | 20,191,908 | | (7,216) | | | 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 | 112.4590 | 16,868,850 | 15,000,000 | 15,000,000 | | | | | 4.839 | 4.839 | JJ | 362,925 | 532,290 | 09/30/2010 | 01/01/2041 |
| 985215-BY-7 | YAVAPAI CNTY AZ IND DEV CONV CTR 05 | | | 1 | 6* | 349,306 | 117.5340 | 263,010 | 1,500,000 | | 111,990 | | 111,990 | | 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 | 116.8990 | 1,100,125 | 6,510,000 | | 527,375 | | 527,375 | | 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 | 116.7870 | 3,234,855 | 19,270,000 | | 1,582,645 | | 1,582,645 | | 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 | 252,500 | 99.3300 | 248,325 | 250,000 | 250,324 | | (356) | | | 6.650 | 6.376 | JD | 739 | 8,313 | 05/03/2006 | 06/15/2012 |
| 846565-AC-3 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | | 2 | 4FE | 9,171,593 | 100.0950 | 8,478,047 | 8,470,000 | 8,780,914 | | (75,791) | | | 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 | 58.3910 | 5,941,284 | 10,175,000 | 10,864,930 | | (59,608) | | | 7.100 | 6.075 | JD | 32,108 | 722,425 | 01/09/2006 | 06/15/2022 |
| 010869-BZ-7 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | | 2 | 1FE | 5,355,265 | 104.9180 | 5,198,687 | 4,955,000 | 5,187,106 | | (33,255) | | | 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 | 23,799,896 | 101.2300 | 23,723,251 | 23,435,000 | 23,470,638 | | (4,827) | 75,425 | | 6.600 | 6.622 | AO | 386,678 | 1,536,810 | 08/09/2002 | 10/01/2029 |
| 010869-CB-9 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 1,438,050 | 52.3360 | 2,616,800 | 5,000,000 | 2,649,632 | | 167,071 | | | 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 | 47.9640 | 3,357,480 | 7,000,000 | 3,475,620 | | 219,150 | | | 0.000 | 6.620 | NA | | | 08/08/2002 | 10/01/2022 |
| 010869-CE-3 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 672,647 | 23.7820 | 796,697 | 3,350,000 | 1,060,401 | | 63,100 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2030 |
| 010869-CF-0 | ALAMEDA CORRIDOR TRANSN CA SR 99C CAP | @ | | | 1FE | 566,520 | 21.7740 | 653,220 | 3,000,000 | 893,099 | | 53,145 | | | 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 | 19.9920 | 3,798,480 | 19,000,000 | 5,319,647 | | 316,556 | | | 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 | 18.2640 | 3,470,160 | 19,000,000 | 5,003,056 | | 297,718 | | | 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 | 16.8130 | 3,194,470 | 19,000,000 | 4,705,327 | | 280,001 | | | 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 | 15.4340 | 2,932,460 | 19,000,000 | 4,425,508 | | 263,343 | | | 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 | 14.1940 | 3,997,740 | 28,165,000 | 6,169,588 | | 367,136 | | | 0.000 | 6.230 | NA | | | 07/27/2004 | 10/01/2036 |
| 010869-EH-4 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 2,343,044 | 18.2400 | 2,357,520 | 12,925,000 | 3,774,858 | | 228,065 | | | 0.000 | 6.330 | NA | | | 04/22/2004 | 10/01/2031 |
| 010869-EK-7 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | @ | | | 2FE | 15,655,948 | 14.9630 | 13,904,368 | 92,925,000 | 24,590,619 | | 1,455,959 | | | 0.000 | 6.215 | NA | | | 11/17/2005 | 10/01/2033 |

# 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 |
| 072024-ND-0 | BAY AREA TOLL AUTH CA TOLL BRDG BABS 09F | | | 2 | 1FE | 13,000,000 | 130.4720 | 16,961,360 | 13,000,000 | 13,000,005 | | 5 | | | 6.263 | 6.263 | AO | 203,548 | 814,190 | 10/28/2009 | 04/01/2049 |
| 13033W-RD-7 | CALIFORNIA INFRA SCRIPPS RESEARCH 05 B | | | 2 | 1FE | 1,054,274 | 108.2180 | 1,244,507 | 1,150,000 | 1,081,301 | | 5,405 | | | 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 | 1FE | 4,509,022 | 100.9860 | 5,296,716 | 5,245,000 | 4,582,177 | | 49,709 | | | 5.896 | 7.898 | JD | 25,770 | 161,845 | 06/16/2004 | 06/01/2024 |
| 130911-XZ-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-2 | B | | | 1FE | 870,032 | 55.0420 | 1,067,815 | 1,940,000 | 1,198,551 | | 59,754 | | | 0.000 | 5.180 | NA | | | 09/21/2005 | 06/01/2021 |
| 156809-BX-2 | CERRITOS REDEV AGY CA LOS COYOTES 93B | | | 2 | 2 | 10,586,000 | 107.1690 | 10,716,900 | 10,000,000 | 10,110,292 | | (17,415) | | | 7.800 | 7.508 | MN | 130,000 | 780,000 | 09/16/1997 | 11/01/2019 |
| 21224R-AN-6 | CONTRA COSTA CNTY CA FIRE PENSION 05 | | | | 1FE | 10,796,610 | 106.1690 | 12,220,052 | 11,510,000 | 11,059,876 | | 54,995 | | | 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 | B | | | 1FE | 1,294,200 | 44.0460 | 1,761,840 | 4,000,000 | 1,989,578 | | 107,091 | | | 0.000 | 5.610 | NA | | | 03/11/2004 | 08/15/2024 |
| 358266-CC-6 | FRESNO CNTY CA PENSION 2004 A CAP | B | | | 1FE | 2,281,725 | 40.0400 | 3,003,000 | 7,500,000 | 3,515,664 | | 190,205 | | | 0.000 | 5.640 | NA | | | 03/11/2004 | 08/15/2025 |
| 358266-CF-9 | FRESNO CNTY CA PENSION 2004 A CAP | B | | | 1FE | 3,960,178 | 30.5850 | 5,630,699 | 18,410,000 | 6,518,687 | | 391,426 | 138,840 | | 0.000 | 6.360 | NA | | | 03/11/2004 | 08/15/2028 |
| 358266-CH-5 | FRESNO CNTY CA PENSION 2004 A CAP | B | | | 1FE | 11,800,332 | 25.5780 | 13,203,364 | 51,620,000 | 18,223,170 | | 990,945 | | | 0.000 | 5.670 | NA | | | 03/11/2004 | 08/15/2030 |
| 358266-CK-8 | FRESNO CNTY CA PENSION 2004 A CAP | B | | | 1FE | 9,154,950 | 21.4790 | 9,619,370 | 44,785,000 | 14,137,815 | | 768,777 | | | 0.000 | 5.670 | NA | | | 03/11/2004 | 08/15/2032 |
| 457074-AK-8 | INGLEWOOD CA PENSION OBLIG 05 A TXBL | B | | 2 | 1FE | 4,968,250 | 17.4620 | 4,415,267 | 25,285,000 | 7,369,201 | | 475,862 | | | 0.000 | 6.740 | NA | | | 11/30/2005 | 09/01/2035 |
| 54438E-KB-3 | LOS ANGELES CA CMNTY REDEV MID-CITY 08P | | | 2 | 1FE | 12,283,115 | 108.8110 | 13,748,270 | 12,635,000 | 12,320,299 | | 10,272 | | | 8.000 | 9.006 | MS | 336,933 | 962,800 | 06/23/2008 | 09/01/2038 |
| 544525-NZ-7 | LOS ANGELES CA DEPT WTR PWR BABS 09C | | | 2 | 1FE | 12,000,000 | 117.3500 | 14,082,000 | 12,000,000 | 12,000,000 | | | | | 6.008 | 6.008 | JJ | 360,480 | 720,960 | 11/20/2009 | 07/01/2039 |
| 544435-C3-2 | LOS ANGELES CA INTL ARPTS BABS 09C | | | 2 | 1FE | 12,500,000 | 120.6000 | 15,075,000 | 12,500,000 | 12,500,000 | | | | | 6.582 | 6.582 | MN | 105,129 | 822,750 | 11/18/2009 | 05/15/2039 |
| 59266T-CJ-8 | METROPOLITAN WTR DIST SOUTHN CA BABS 08D | | | 1 | 1FE | 10,000,000 | 110.6590 | 11,065,900 | 10,000,000 | 10,000,000 | | | | | 6.538 | 6.538 | JJ | 326,900 | 653,800 | 07/31/2009 | 07/01/2039 |
| 68428L-BB-9 | ORANGE CNTY CA PENSION 96 CAP | B | | | 1FE | 7,734,735 | 86.3190 | 11,924,107 | 13,814,000 | 10,935,661 | | 534,052 | | | 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 | 117.8640 | 11,786,400 | 10,000,000 | 9,946,569 | | 873 | | | 7.200 | 7.227 | FA | 300,000 | 720,000 | 08/06/2009 | 08/01/2039 |
| 78587R-AB-3 | SACRAMENTO CA MET FIRE DIST PENSION 04A | | | 2 | 1FE | 2,820,000 | 100.2240 | 2,826,317 | 2,820,000 | 2,820,087 | | (6) | | | 5.320 | 5.320 | MN | 19,170 | 134,596 | 10/13/2004 | 05/15/2025 |
| 78612P-AC-4 | SACRAMENTO CNTY CA PENSION 04C-3 | B | | 1 | 1FE | 19,405,528 | 87.3780 | 29,577,453 | 33,850,000 | 22,446,131 | | 434,079 | | | 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 | 109.0740 | 17,206,424 | 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 | 16,030,000 | 112.8000 | 18,081,840 | 16,030,000 | 16,030,000 | | | | | 5.835 | 5.825 | FA | 353,355 | 911,427 | 06/24/2004 | 08/15/2021 |
| 797398-DL-5 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | | | 1FE | 7,795,000 | 112.7530 | 8,789,096 | 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 | B | | | 1FE | 5,884,480 | 89.1690 | 9,871,008 | 11,070,000 | 9,011,875 | | 497,506 | | | 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 | 125.7480 | 6,161,652 | 4,900,000 | 4,900,000 | | | | | 6.138 | 6.138 | MN | 50,127 | 300,762 | 01/22/2010 | 05/01/2049 |
| 834130-AK-5 | SOLANO CNTY CA TXBL PENSION 2004 A CUR | | | | 1FE | 5,660,000 | 111.9510 | 6,336,427 | 5,660,000 | 5,660,000 | | | | | 5.750 | 5.751 | JJ | 150,069 | 322,575 | 06/10/2004 | 01/15/2017 |
| 83740N-AF-7 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 2,685,000 | 109.7370 | 2,946,438 | 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 | 108.5270 | 3,076,740 | 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 | 106.0150 | 3,365,976 | 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 | 3,065,000 | 105.1900 | 3,224,074 | 3,065,000 | 3,065,000 | | | | | 5.750 | 5.751 | FA | 73,432 | 176,238 | 06/18/2004 | 08/01/2020 |
| 83740N-AL-4 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 3,565,000 | 104.5770 | 3,728,170 | 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 | 1,780,000 | 104.1020 | 1,853,016 | 1,780,000 | 1,780,000 | | | | | 5.870 | 5.871 | FA | 43,536 | 104,486 | 06/18/2004 | 08/01/2022 |
| 83740N-AN-0 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | | 1 | 1FE | 4,010,000 | 105.1720 | 4,217,397 | 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 | 2,670,000 | 99.6120 | 2,659,640 | 2,670,000 | 2,670,000 | | | | | 6.150 | 6.148 | MS | 54,735 | 164,205 | 06/21/2006 | 09/01/2016 |
| 861395-GE-5 | STOCKTON CA PUB FIN AUTH HSG 06C | | | 1 | 2FE | 4,644,520 | 86.6780 | 5,092,333 | 5,875,000 | 4,689,919 | | 30,815 | 143,592 | | 6.870 | 9.344 | MS | 134,538 | 237,015 | 06/21/2006 | 09/01/2037 |
| 899124-HA-2 | TULARE CITY CA SEWER BABS 2009 B | | | 1 | 1FE | 14,506,350 | 111.5450 | 16,731,750 | 15,000,000 | 14,514,415 | | 3,446 | | | 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 | 115.3340 | 28,833,500 | 25,000,000 | 25,000,000 | | | | | 6.918 | 6.918 | JJ | 864,750 | 1,729,500 | 06/25/2009 | 01/01/2034 |
| 905649-DK-2 | UNION CITY CA PENSION OBLIG 2004 CAP | B | | | 2FE | 770,755 | 40.4170 | 1,218,573 | 3,015,000 | 1,254,809 | | 78,891 | | | 0.000 | 6.600 | NA | | | 06/18/2004 | 07/01/2025 |
| 905649-DN-6 | UNION CITY CA PENSION OBLIG 2004 CUR | | | 2 | 2FE | 6,335,000 | 110.0880 | 6,974,075 | 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 | 107.0280 | 11,740,972 | 10,970,000 | 10,970,168 | | 128 | | | 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 | 836,049 | 105.8410 | 836,144 | 790,000 | 800,192 | | (4,284) | | | 7.000 | 5.969 | MS | 18,433 | 51,800 | 07/19/2006 | 09/01/2013 |
| 91857P-AD-9 | VACAVILLE CA REDEV HSG TAX ALLOC 06A | | | 2 | 2FE | 1,199,661 | 110.0090 | 1,248,602 | 1,135,000 | 1,165,454 | | (7,187) | | | 6.750 | 5.930 | MS | 25,538 | 76,613 | 07/19/2006 | 09/01/2016 |
| 196711-LZ-6 | COLORADO COP R L CARR JUSTICE BABS 09B | | | 2 | 1FE | 3,467,450 | 110.9380 | 3,882,830 | 3,500,000 | 3,468,765 | | 568 | | | 6.450 | 6.599 | MS | 66,471 | 177,375 | 07/16/2009 | 09/15/2039 |
| 196632-HE-6 | COLORADO SPRINGS CO UTIL SYS BABS 09D2 | | | 2 | 1FE | 5,000,000 | 115.8490 | 5,792,450 | 5,000,000 | 5,000,000 | | | | | 6.013 | 6.013 | MN | 38,416 | 300,650 | 11/06/2009 | 11/15/2039 |
| 196632-LD-3 | COLORADO SPRINGS CO UTIL SYS BABS 10B2 | | | 1 | 1FE | 15,000,000 | 104.9480 | 15,742,200 | 15,000,000 | 15,000,000 | | | | | 5.538 | 5.538 | MN | 106,145 | 906,848 | 09/30/2010 | 11/15/2040 |
| 24919P-FT-6 | DENVER CO SCH DIST NO 1 COP 97 | B | | | 1FE | 458,699 | 92.0900 | 893,273 | 970,000 | 731,447 | | 50,379 | | | 0.000 | 7.265 | NA | | | 06/17/2005 | 12/15/2015 |
| 24919P-GF-5 | DENVER CO SCH DIST NO 1 COP 97 | B | | | 1FE | 7,194,006 | 94.2020 | 11,610,397 | 12,325,000 | 9,300,651 | | 638,994 | | | 0.000 | 7.246 | NA | | | 05/22/2008 | 12/15/2015 |
| 24919P-GP-3 | DENVER CO SCH DIST NO 1 COP 97 | B | | | 1FE | 2,355,198 | 90.9830 | 3,671,164 | 4,035,000 | 3,044,878 | | 209,196 | | | 0.000 | 7.246 | NA | | | 05/22/2008 | 12/15/2015 |
| 24919P-GU-2 | DENVER CO SCH DIST NO 1 COP 97 | B | | | 1FE | 7,423,115 | 91.2420 | 10,880,609 | 11,925,000 | 9,064,203 | | 488,101 | | | 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 | 107.8940 | 15,935,944 | 14,770,000 | 14,770,000 | | | | | 6.264 | 6.264 | JD | 77,099 | 925,193 | 12/10/2009 | 06/01/2036 |
| 207758-KH-5 | CONNECTICUT SPL TAX TRANSN BABS 09B | | | 2 | 1FE | 8,500,000 | 112.3430 | 9,549,155 | 8,500,000 | 8,500,000 | | | | | 5.740 | 5.740 | JD | 40,658 | 487,900 | 10/29/2009 | 12/01/2029 |
| 115062-DC-2 | BROWARD CNTY FL PROF SPORTS FAC TAX 06B | | | 2 | 1FE | 8,525,000 | 108.2120 | 9,225,073 | 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 | 113.3360 | 13,260,312 | 11,700,000 | 11,611,854 | | 1,934 | | | 7.400 | 7.555 | JJ | 432,900 | 865,800 | 06/05/2009 | 07/01/2034 |
| 362832-AR-8 | GAINESVILLE FL PENSION OBLIG 2003 A | B | | | 1FE | 754,020 | 69.8010 | 1,396,020 | 2,000,000 | 1,265,838 | | 72,549 | | | 0.000 | 5.990 | NA | | | 03/18/2003 | 10/01/2019 |
| 362832-AS-6 | GAINESVILLE FL PENSION OBLIG 2003 A | B | | | 1FE | 878,228 | 65.0040 | 1,628,350 | 2,505,000 | 1,484,457 | | 86,167 | | | 0.000 | 6.070 | NA | | | 03/18/2003 | 10/01/2020 |
| 362832-AY-3 | GAINESVILLE FL PENSION OBLIG 2003 A | B | | | 1FE | 1,096,088 | 41.9590 | 1,930,114 | 4,600,000 | 1,871,724 | | 110,696 | | | 0.000 | 6.190 | NA | | | 03/18/2003 | 10/01/2026 |

# 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 |
| 362832-AZ-0 | GAINESVILLE FL PENSION OBLIG 2003 A | @ | | | 1FE | 1,104,592 | 98.9590 | 1,932,366 | 4,960,000 | 1,890,745 | | 112,304 | | | 0.000 | 6.218 | NA | | | 03/18/2003 | 10/01/2027 |
| 362832-BA-4 | GAINESVILLE FL PENSION OBLIG 2003 A | @ | | | 1FE | 1,126,366 | 96.1030 | 1,927,900 | 5,340,000 | 1,923,425 | | 113,754 | | | 0.000 | 6.190 | NA | | | 03/18/2003 | 10/01/2028 |
| 362848-NF-6 | GAINESVILLE FL UTILS SYS 2005 B | | | 2 | 1FE | 35,953,640 | 108.5380 | 40,159,060 | 37,000,000 | 36,327,793 | | 76,171 | | | 5.310 | 5.627 | 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 | 113.0210 | 3,079,822 | 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 | 113.6150 | 3,255,070 | 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 | 112.3600 | 3,561,812 | 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 | 112.8560 | 3,949,960 | 3,500,000 | 3,495,339 | | 456 | | | 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 | 2,965,000 | 101.0190 | 2,995,213 | 2,965,000 | 2,965,000 | | | | | 6.100 | 6.100 | AO | 45,216 | 180,865 | 05/01/2008 | 04/01/2015 |
| 59334P-CP-0 | MIAMI-DADE CNTY FL TRANS SALES TAX BABSO | | | 1 | 1FE | 4,900,000 | 111.0490 | 5,441,401 | 4,900,000 | 4,900,000 | | | | | 6.910 | 6.910 | JJ | 169,295 | 335,135 | 09/17/2009 | 07/01/2039 |
| 696499-CJ-9 | PALM BEACH CNTY FL ARPT SYS REF 2006 B | | | 2 | 1FE | 10,615,000 | 113.0950 | 12,005,034 | 10,615,000 | 10,615,000 | | | | | 5.905 | 5.906 | AO | 156,704 | 442,580 | 05/05/2006 | 10/01/2020 |
| 696550-WS-7 | PALM BEACH CNTY FL SCH BRD COP 10 A | | | | 1FE | 9,181,620 | 106.3440 | 10,113,314 | 9,510,000 | 9,198,272 | | 14,820 | | | 5.400 | 5.593 | FA | 213,975 | 365,184 | 11/04/2010 | 08/01/2025 |
| 836753-JG-9 | SOUTH BROWARD HOSP DIST FL BABS 09B | | | 1 | 1FE | 16,900,000 | 107.0050 | 18,083,845 | 16,900,000 | 16,900,000 | | | | | 7.278 | 7.278 | MN | 204,997 | 1,226,343 | 10/15/2009 | 05/01/2044 |
| 04780E-AB-3 | ATLANTA GA DNTWN DEV ATLANTA FEDL 93 | | | 2 | 1FE | 4,440,790 | 120.8300 | 5,431,309 | 4,495,000 | 4,481,827 | | 1,253 | | | 6.875 | 7.022 | FA | 128,763 | 298,547 | 12/27/1993 | 02/01/2021 |
| 194315-AJ-6 | COLLEGE PK GA INTL ARPRT RENTAL CAR 06A | | | | 2FE | 2,190,000 | 107.1180 | 2,345,884 | 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 | 108.1390 | 2,162,780 | 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 | 116.7500 | 2,918,750 | 2,500,000 | 2,620,341 | | (16,500) | | | 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 | 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | | 630 | | | 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 | 103.9440 | 22,867,680 | 22,000,000 | 22,000,000 | | | | | 6.637 | 6.637 | AO | 365,035 | 1,460,140 | 03/04/2010 | 04/01/2057 |
| 438701-RH-9 | HONOLULU HI CITY & CNTY WSTWTR 2010 BAB | | | 1 | 1FE | 10,000,000 | 113.5740 | 11,357,400 | 10,000,000 | 10,000,000 | | | | | 6.121 | 6.121 | JJ | 306,050 | 394,460 | 10/27/2010 | 07/01/2040 |
| 16768T-JE-5 | CHICAGO IL SALES TAX REV REF 09C | @ | | | 1FE | 2,181,828 | 33.4130 | 3,002,158 | 8,985,000 | 2,509,554 | | 155,044 | | | 0.000 | 6.480 | NA | | | 10/08/2009 | 01/01/2032 |
| 16768T-JF-2 | CHICAGO IL SALES TAX REV REF 09C | @ | | | 1FE | 2,013,967 | 31.3730 | 2,779,648 | 8,860,000 | 2,316,978 | | 143,360 | | | 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 | 109.5370 | 10,953,700 | 10,000,000 | 10,000,000 | | | | | 6.200 | 6.200 | JD | 51,667 | 620,000 | 03/24/2010 | 12/01/2040 |
| 167736-YU-5 | CHICAGO IL WTR REV SEC LIEN BABS 10B | | | 2 | 1FE | 3,450,000 | 125.7020 | 4,336,719 | 3,450,000 | 3,450,000 | | | | | 6.742 | 6.742 | MN | 38,767 | 116,300 | 11/05/2010 | 11/01/2040 |
| 45200F-CE-7 | ILLINOIS FIN AUTH ARGONNE THEORY 07 | | | 2 | 1FE | 10,000,000 | 100.1480 | 10,014,800 | 10,000,000 | 10,000,301 | | 301 | | | 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 | 8,500,000 | 117.0630 | 9,950,355 | 8,500,000 | 8,500,000 | | | | | 6.832 | 6.832 | FA | 241,967 | 580,720 | 07/16/2009 | 02/01/2035 |
| 452252-FH-7 | ILLINOIS ST TOLL HWY AUTH BABS 09A | | | 2 | 1FE | 5,000,000 | 115.0900 | 5,754,500 | 5,000,000 | 5,000,000 | | | | | 6.184 | 6.184 | JJ | 154,600 | 309,200 | 05/12/2009 | 01/02/2034 |
| 452252-FK-0 | ILLINOIS ST TOLL HWY AUTH BABS 09B | | | | 1FE | 16,000,000 | 113.6480 | 18,183,680 | 16,000,000 | 16,000,148 | | 148 | | | 5.851 | 5.851 | JD | 78,013 | 936,160 | 11/24/2009 | 12/01/2034 |
| 665250-BW-5 | NORTHERN IL PWR AGY BABS PRAIRIE 09C | | | 2 | 1FE | 7,350,000 | 116.7390 | 8,580,317 | 7,350,000 | 7,350,000 | | | | | 6.859 | 6.859 | JJ | 252,068 | 447,550 | 08/05/2009 | 01/01/2039 |
| 96272P-AA-1 | WHEATON COLLEGE IL TXBL 2004 | | | | 1FE | 19,253,059 | 114.7480 | 22,031,616 | 19,200,000 | 19,247,058 | | (949) | | | 6.090 | 6.071 | AO | 292,320 | 1,169,280 | 05/04/2004 | 10/01/2034 |
| 455057-SV-2 | INDIANA FIN AUTH CONV CTR EXP BABS 09B | | | 2 | 1FE | 15,500,000 | 120.5150 | 18,679,825 | 15,500,000 | 15,500,000 | | | | | 6.596 | 6.596 | FA | 425,992 | 873,970 | 06/23/2009 | 02/01/2039 |
| 46257T-BC-2 | IOWA ST SPL OBLIG IJOBS PROG BABS 09B | | | 1 | 1FE | 14,415,320 | 114.8830 | 16,658,035 | 14,500,000 | 14,419,602 | | 1,839 | | | 6.750 | 6.703 | JD | 81,563 | 978,750 | 07/14/2009 | 06/01/2034 |
| 98267L-AA-3 | WYANDOTTE CNTY KC KS UNI SPL OBL 99 | | | 1 | 2FE | 3,759,840 | 103.0320 | 3,606,120 | 3,500,000 | 3,603,319 | | (27,696) | | | 6.150 | 4.890 | JD | 17,938 | 215,250 | 08/29/2005 | 12/01/2017 |
| 49151E-QS-5 | KENTUCKY ST PPTY & BLDGS PROJ 78 2003 | | | | 1FE | 2,624,066 | 109.5220 | 2,984,475 | 2,725,000 | 2,692,372 | | 10,716 | | | 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 | 9,000,000 | 121.5400 | 10,938,600 | 9,000,000 | 9,000,000 | | | | | 6.573 | 6.573 | FA | 246,488 | 558,705 | 06/24/2009 | 08/01/2029 |
| 49151E-4G-5 | KENTUCKY ST PPTY & BLDGS PROJ 96 BABS 09 | | | 2 | 1FE | 13,500,000 | 114.7730 | 15,494,355 | 13,500,000 | 13,500,000 | | | | | 6.155 | 6.155 | MN | 138,488 | 830,925 | 10/28/2009 | 11/01/2029 |
| 560425-3P-3 | MAINE HLTH & HIGHER EDL BOWDOIN 09 B | | | 2 | 1FE | 4,797,025 | 121.9960 | 5,794,810 | 4,750,000 | 4,795,356 | | (671) | | | 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 | 221,737 | 100.4680 | 223,040 | 222,000 | 222,752 | | (339) | | | 8.450 | 8.465 | JD | 1,563 | 18,759 | 07/12/1994 | 12/01/2013 |
| 574295-DH-1 | MARYLAND STAD CAMDEN STATION LSE 04 | | | 2 | 1FE | 3,823,600 | 107.7120 | 4,308,480 | 4,000,000 | 3,877,621 | | 8,385 | | | 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 | 125.6740 | 10,053,920 | 8,000,000 | 8,000,000 | | | | | 5.888 | 5.888 | JJ | 235,520 | 471,040 | 12/10/2009 | 07/01/2043 |
| 914440-KK-7 | UNIVERSITY OF MA BLDG AUTH BABS 2009-2 | | | 1 | 1FE | 20,000,000 | 113.3020 | 22,660,400 | 20,000,000 | 20,000,000 | | | | | 6.573 | 6.573 | MN | 219,100 | 1,314,600 | 10/15/2009 | 05/01/2039 |
| 276731-YG-5 | EASTERN MI UNIV BABS 09 | | | 1 | 1FE | 4,275,000 | 106.7530 | 4,563,691 | 4,275,000 | 4,275,000 | | | | | 7.210 | 7.210 | FA | 116,442 | 259,560 | 05/29/2009 | 02/15/2038 |
| 594610-5T-0 | MICHIGAN ST DEPT TRANS BABS 09 B | | | 1 | 1FE | 43,701,240 | 115.5910 | 50,860,040 | 44,000,000 | 43,725,801 | | 10,317 | | | 7.625 | 7.990 | MS | 987,861 | 3,355,000 | 06/17/2009 | 09/15/2027 |
| 958638-QK-7 | WESTERN MICH UNIV GEN REV 2002 B | | | 2 | 1FE | 2,000,000 | 100.8020 | 2,016,040 | 2,000,000 | 2,000,000 | | | | | 5.250 | 5.251 | MN | 13,417 | 105,000 | 01/13/2005 | 11/15/2024 |
| 519258-AP-2 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | | 2 | 2Z | 10,000,000 | 101.5390 | 10,153,900 | 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 | 122.0710 | 34,179,880 | 28,000,000 | 28,000,000 | | | | | 6.770 | 6.770 | JJ | 947,800 | 1,100,501 | 11/17/2010 | 01/01/2046 |
| 537011-BB-3 | LITTLE BLUE VALLEY MO SWR BABS 2010 | | | 1 | 1FE | 23,000,000 | 112.4390 | 25,860,970 | 23,000,000 | 23,000,000 | | | | | 6.750 | 6.750 | MS | 517,500 | 1,104,000 | 11/18/2010 | 09/01/2040 |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | | 1 | 1FE | 2,695,000 | 127.5580 | 3,437,688 | 2,695,000 | 2,695,000 | | | | | 7.520 | 7.805 | JD | 16,889 | 202,664 | 10/25/2005 | 06/01/2028 |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | | 1 | 1FE | 4,630,000 | 127.5580 | 5,905,935 | 4,630,000 | 4,630,000 | | | | | 7.520 | 7.805 | JD | 29,015 | 348,176 | 10/25/2005 | 06/01/2028 |
| 681793-4Q-5 | OMAHA NE PUB PWR DIST ELEC BABS 10 A | | | 2 | 1FE | 10,000,000 | 113.2470 | 11,324,700 | 10,000,000 | 10,000,000 | | | | | 5.431 | 5.431 | FA | 226,292 | 383,180 | 11/05/2010 | 02/01/2041 |
| 68189T-BA-3 | OMAHA NE SPL OBLIG RIVERFRONT REDEV 08 | | | 2 | 1FE | 22,535,000 | 116.9630 | 26,357,612 | 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 | 20,085,000 | 114.4970 | 22,996,722 | 20,085,000 | 20,085,000 | | | | | 7.242 | 7.242 | JJ | 727,278 | 1,450,935 | 07/10/2009 | 01/01/2041 |
| 759831-BA-7 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 2FE | 2,354,978 | 24.7540 | 2,705,612 | 10,930,000 | 3,321,105 | | 179,679 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2033 |
| 759831-BB-5 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 2FE | 2,227,643 | 23.1400 | 2,529,202 | 10,930,000 | 3,141,509 | | 169,959 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2034 |
| 759831-BC-3 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 2FE | 2,107,085 | 21.6270 | 2,363,831 | 10,930,000 | 2,971,505 | | 160,764 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2035 |
| 759831-BD-1 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 2FE | 1,956,616 | 20.2090 | 2,168,426 | 10,730,000 | 2,759,307 | | 149,284 | | | 0.000 | 5.640 | NA | | | 10/18/2005 | 06/01/2036 |
| 759831-BE-9 | RENO NV CAP IMPT REV 2005 C TXBL | @ | | | 2FE | 871,834 | 18.8800 | 966,656 | 5,120,000 | 1,232,596 | | 67,160 | | | 0.000 | 5.682 | NA | | | 10/18/2005 | 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 (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 |
| 759830-AK-8 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | | 2 | 2FE | 1,085,000 | 115.7590 | 1,255,985 | 1,085,000 | 1,085,000 | | | | | 6.890 | 6.891 | JD | 6,230 | 74,757 | 06/27/2006 | 06/01/2016 |
| 759830-AL-6 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | | 1 | 2FE | 930,000 | 104.6650 | 973,385 | 930,000 | 930,000 | | | | | 7.280 | 7.282 | JD | 5,642 | 67,704 | 06/27/2006 | 06/01/2025 |
| 64469D-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | | 1 | 1FE | 12,365,000 | 100.4240 | 12,417,428 | 12,365,000 | 12,365,000 | | | | | 5.950 | 5.950 | JJ | 367,859 | 700,464 | 10/06/2006 | 01/01/2037 |
| 644693-KW-2 | NEW HAMPSHIRE ST TPK SYS BABS 09 A | | | 2 | 1FE | 8,000,000 | 118.0040 | 9,440,320 | 8,000,000 | 8,000,000 | | | | | 6.009 | 6.009 | MN | 80,120 | 480,720 | 11/18/2009 | 11/01/2039 |
| 596567-CA-3 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | @ | | | 1FE | 965,632 | 38.9530 | 1,731,461 | 4,445,000 | 1,581,527 | | 100,436 | | | 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 | 36.0950 | 1,512,381 | 4,190,000 | 1,396,105 | | 88,662 | | | 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 | 33.3820 | 1,745,879 | 5,230,000 | 1,631,962 | | 103,640 | | | 0.000 | 6.670 | NA | | | 06/10/2004 | 10/01/2029 |
| 64578J-AB-2 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 11,758,517 | 82.9890 | 17,187,022 | 20,710,000 | 16,070,011 | | 880,797 | | | 0.000 | 5.717 | NA | | | 06/13/2006 | 07/01/2016 |
| 64578J-AC-0 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 11,287,784 | 79.0320 | 16,438,656 | 20,800,000 | 15,523,931 | | 804,160 | | | 0.000 | 5.391 | NA | | | 01/12/2006 | 07/01/2017 |
| 64578J-AD-8 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 11,275,440 | 74.9140 | 16,481,080 | 22,000,000 | 15,535,653 | | 809,597 | | | 0.000 | 5.425 | NA | | | 01/12/2006 | 07/01/2018 |
| 64578J-AE-6 | NEW JERSEY ECON MOTOR VEH SURG 05A | @ | | | 1FE | 9,398,418 | 70.9310 | 13,796,080 | 19,450,000 | 12,982,052 | | 681,178 | | | 0.000 | 5.464 | NA | | | 01/12/2006 | 07/01/2019 |
| 645913-AZ-7 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 17,419,040 | 62.3760 | 28,263,189 | 45,311,000 | 27,111,749 | | 1,484,145 | | | 0.000 | 5.710 | NA | | | 03/03/2004 | 02/15/2021 |
| 645913-BA-1 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 18,454,398 | 58.3620 | 35,143,262 | 60,216,000 | 32,511,383 | | 1,920,580 | | | 0.000 | 6.183 | NA | | | 09/10/2002 | 02/15/2022 |
| 645913-BB-9 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 377,778 | 54.2710 | 710,950 | 1,310,000 | 665,522 | | 39,314 | | | 0.000 | 6.182 | NA | | | 09/10/2002 | 02/15/2023 |
| 645913-BC-7 | NEW JERSEY ECON ST PENSION 1997 B | @ | | | 1FE | 8,790,383 | 50.4080 | 16,329,672 | 32,395,000 | 15,485,667 | | 914,753 | | | 0.000 | 6.182 | NA | | | 09/10/2002 | 02/15/2024 |
| 645913-AV-6 | NEW JERSEY ECON ST PENSION 1997-B | @ | | | 1FE | 3,304,272 | 81.4520 | 5,620,188 | 6,900,000 | 5,120,146 | | 289,702 | | | 0.000 | 5.910 | NA | | | 06/21/2004 | 02/15/2017 |
| 646139-D8-5 | NEW JERSEY TURNPIKE AUTH 2003 A | | | 2 | 1FE | 4,361,830 | 103.8040 | 4,930,690 | 4,750,000 | 4,626,036 | | 55,233 | | | 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 | 143.3980 | 7,169,900 | 5,000,000 | 5,000,000 | | | | | 7.414 | 7.414 | JJ | 185,350 | 370,700 | 04/20/2009 | 01/01/2040 |
| 337653-AD-1 | FISCAL YEAR 2005 SECURITIZ CORP NY 05B | | | 2 | 1FE | 1,952,940 | 113.6480 | 2,272,960 | 2,000,000 | 1,974,177 | | 3,912 | | | 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 | 5,250,000 | 140.0660 | 7,353,465 | 5,250,000 | 5,250,000 | | | | | 7.336 | 7.336 | MN | 49,212 | 210,910 | 04/23/2009 | 11/15/2039 |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | | | | 1FE | 53,560,052 | 108.4590 | 57,965,913 | 53,445,000 | 53,522,569 | | (2,770) | | | 6.420 | 6.385 | MN | 571,862 | 3,431,169 | 11/10/2009 | 11/01/2027 |
| 64970M-ZU-0 | NEW YORK NY HSG DEV CORP MULTI FAM 07A | | | 2 | 1FE | 6,603,577 | 101.8530 | 6,808,873 | 6,685,000 | 6,610,218 | | 1,552 | | | 5.520 | 5.649 | MN | 61,502 | 369,012 | 03/15/2007 | 05/01/2041 |
| 64971P-EC-5 | NEW YORK NY INDL DEV QUEENS INSTAL 06 | | | 2 | 3FE | 8,260,000 | 84.8690 | 7,010,179 | 8,260,000 | 8,260,000 | | | | | 6.027 | 6.027 | JJ | 248,915 | 496,022 | 08/16/2006 | 01/01/2046 |
| 64967B-AA-0 | NEW YORK NY INDL YANKEE STAD RENTAL 06 | | | 2 | 2FE | 3,485,000 | 90.7740 | 3,163,474 | 3,485,000 | 3,485,000 | | | | | 5.900 | 5.900 | MS | 68,538 | 102,808 | 08/17/2006 | 03/01/2046 |
| 64972F-H3-3 | NEW YORK NY MUN WTR FIN BABS 10 AA | | | 1 | 1FE | 16,250,000 | 106.6270 | 17,326,888 | 16,250,000 | 16,250,000 | | | | | 6.250 | 6.250 | JD | 45,139 | 1,015,625 | 10/27/2009 | 06/15/2041 |
| 64972F-Y2-6 | NEW YORK NY MUN WTR FIN FISCAL BABS 11CC | | | 1 | 1FE | 20,000,000 | 112.5860 | 22,517,200 | 20,000,000 | 20,000,000 | | | | | 6.282 | 6.282 | JD | 55,840 | 1,350,630 | 11/10/2010 | 06/15/2042 |
| 64971M-5L-2 | NEW YORK NY TRANS FIN AUTH 10 BABS | | | 2 | 1FE | 7,500,000 | 116.0450 | 8,703,375 | 7,500,000 | 7,500,000 | | | | | 5.572 | 5.572 | MN | 69,650 | 415,575 | 10/27/2010 | 11/01/2038 |
| 64971M-ZH-8 | NEW YORK NY TRANS FIN AUTH BABS 09 C2 | | | 1 | 1FE | 5,032,750 | 110.8580 | 5,542,900 | 5,000,000 | 5,027,024 | | (2,721) | | | 6.267 | 6.122 | FA | 130,563 | 313,350 | 10/21/2009 | 08/01/2039 |
| 64983T-WD-1 | NEW YORK ST DORM LONG IS FHA 04A EX | | | 1 | 1FE | 3,910,115 | 100.5090 | 3,919,851 | 3,900,000 | 3,897,497 | | (2,020) | | | 6.000 | 5.852 | FA | 88,400 | 234,000 | 07/16/2004 | 08/15/2015 |
| 64983T-WE-9 | NEW YORK ST DORM LONG IS FHA 04A EX | | | 1 | 1FE | 19,522,550 | 100.4210 | 19,381,253 | 19,300,000 | 19,304,409 | | (35,277) | | | 6.350 | 6.007 | FA | 462,986 | 1,225,550 | 07/16/2004 | 08/15/2020 |
| 649902-CQ-4 | NEW YORK ST DORM PERS INC EDUCATION 05G | | | | 1FE | 10,190,000 | 104.6200 | 10,660,778 | 10,190,000 | 10,291,653 | | (62,809) | | | 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 | 107.8450 | 3,235,350 | 3,000,000 | 2,999,237 | | 319 | | | 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 | 109.5910 | 7,967,266 | 7,270,000 | 7,206,630 | | 17,627 | | | 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 | 105.1080 | 15,198,617 | 14,460,000 | 14,580,909 | | (95,618) | | | 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 | 119.5500 | 17,932,500 | 15,000,000 | 15,000,000 | | | | | 5.807 | 5.807 | JD | 38,713 | 871,050 | 02/03/2010 | 06/15/2039 |
| 649870-EF-5 | NEW YORK ST HSG FIN AGY PERS INC 05 B | | | | 1FE | 1,615,000 | 104.8970 | 1,694,087 | 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 | 108.5650 | 1,134,504 | 1,045,000 | 1,039,444 | | 2,325 | | | 4.830 | 5.088 | 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 | 111.2640 | 1,190,525 | 1,070,000 | 1,062,677 | | 2,053 | | | 4.880 | 5.114 | 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 | 118.2480 | 17,145,960 | 14,500,000 | 14,500,000 | | | | | 5.770 | 5.770 | MS | 246,347 | 836,650 | 11/18/2009 | 03/15/2039 |
| 65830T-AG-0 | NORTH CAROLINA TRNPK TRIANGLE BABS 09B | | | 1 | 1FE | 19,952,600 | 113.4160 | 22,683,200 | 20,000,000 | 19,954,884 | | 988 | | | 6.700 | 6.662 | JJ | 670,000 | 1,340,000 | 07/15/2009 | 01/01/2039 |
| 914713-C8-3 | UNIVERSITY OF NC CHAPEL HILL BABS 09B | | | 1 | 1FE | 18,500,000 | 111.1310 | 20,559,235 | 18,500,000 | 18,500,000 | | | | | 5.757 | 5.757 | JD | 88,754 | 1,065,045 | 11/18/2009 | 12/01/2039 |
| 914713-KT-8 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | @ | | | 1FE | 234,915 | 99.8370 | 1,497,555 | 1,500,000 | 1,483,458 | | 128,751 | | | 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 | 97.8450 | 1,467,675 | 1,500,000 | 1,354,678 | | 117,597 | | | 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 | 95.3270 | 1,906,540 | 2,000,000 | 1,649,234 | | 143,256 | | | 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 | 105.9700 | 10,597,000 | 10,000,000 | 10,000,000 | | | | | 6.553 | 6.553 | FA | 247,558 | 655,300 | 10/01/2009 | 02/15/2039 |
| 02765U-CR-3 | AMERICAN MUN PWR-OHIO INC BABS 09 | | | 2 | 1FE | 5,000,000 | 110.1270 | 5,506,350 | 5,000,000 | 5,000,000 | | | | | 6.053 | 6.053 | FA | 114,334 | 302,650 | 10/01/2009 | 02/15/2043 |
| 02765U-DC-5 | AMERICAN MUN PWR-OHIO INC BABS 09B | | | 2 | 1FE | 20,500,000 | 115.9490 | 23,769,545 | 20,500,000 | 20,500,000 | | | | | 6.424 | 6.424 | FA | 497,503 | 1,316,920 | 11/19/2009 | 02/15/2032 |
| 172311-GB-2 | CINCINNATI OH WTR SYS BABS 2009B | | | 1 | 1FE | 5,000,000 | 113.0120 | 5,650,600 | 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 | 122.4730 | 17,758,585 | 14,500,000 | 14,172,788 | | 43,378 | | | 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 | 1,850,000 | 102.7960 | 1,901,726 | 1,850,000 | 1,849,511 | | 579 | | | 7.350 | 7.394 | JD | 11,331 | 72,398 | 11/10/2009 | 06/01/2012 |
| 663903-DM-1 | NORTHEAST OH REG SWR DIST BABS 10 | | | 1 | 1FE | 20,000,000 | 110.9540 | 22,190,800 | 20,000,000 | 20,000,000 | | | | | 6.038 | 6.038 | MN | 154,304 | 1,200,891 | 11/05/2010 | 11/15/2040 |
| 677555-XN-9 | OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1 | | | 2 | 1FE | 5,510,000 | 100.0730 | 5,514,022 | 5,510,000 | 5,510,000 | | | | | 5.627 | 5.627 | MJSD | 25,837 | 302,581 | 11/10/2009 | 03/01/2018 |
| 67756A-2N-1 | OHIO ST HGR EDUCTNL FAC COMMISSION HOSP- | | | | 1FE | 4,000,000 | 101.1160 | 4,044,640 | 4,000,000 | 4,000,000 | | | | | 3.679 | 3.679 | JJ | 15,534 | | 11/16/2011 | 01/01/2021 |
| 180261-BU-2 | CLAREMORE OK PUB WRKS CAP IMPT 04B REF | | | 2 | 1FE | 1,065,744 | 109.1060 | 1,178,345 | 1,080,000 | 1,076,965 | | 1,054 | | | 5.200 | 5.400 | JD | 4,680 | 48,230 | 06/07/2004 | 06/01/2014 |
| 386442-UJ-4 | GRAND RIVER DAM AUTH OK 2010 B | | | 2 | 1FE | 24,465,000 | 119.8710 | 29,326,440 | 24,465,000 | 24,465,000 | | | | | 7.155 | 7.155 | JD | 145,873 | 1,750,471 | 11/18/2010 | 06/01/2040 |
| 67884R-AR-1 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | | 1FE | 1,000,000 | 101.4720 | 1,014,720 | 1,000,000 | 1,000,000 | | | | | 4.930 | 4.932 | JJ | 24,650 | 49,300 | 09/01/2004 | 07/01/2012 |

# 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 |
| 67884R-AT-7 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | | | 1FE | 1,310,000 | 104.4660 | 1,368,505 | 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 | 107.0560 | 1,070,560 | 1,000,000 | 1,008,713 | | (3,584) | | | 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 | 108.4090 | 1,084,090 | 1,000,000 | 1,000,000 | | | | | 5.200 | 5.201 | JJ | 26,000 | 52,000 | 09/01/2004 | 07/01/2015 |
| 67884R-BY-5 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | | 2 | 1FE | 1,290,000 | 108.2440 | 1,396,348 | 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 | 109.5060 | 1,582,362 | 1,445,000 | 1,445,606 | | (102) | | | 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 | 122.9690 | 19,675,040 | 16,000,000 | 16,000,000 | | | | | 5.834 | 5.834 | MN | 119,273 | 933,440 | 04/01/2010 | 11/15/2034 |
| 736707-CH-1 | PORTLAND OR HYDROELEC PWR 06 REF TXBL | | | 2 | 2FE | 8,440,100 | 102.1530 | 8,637,036 | 8,455,000 | 8,447,011 | | 1,430 | | | 5.523 | 5.552 | AO | 116,742 | 466,970 | 11/10/2009 | 10/01/2016 |
| 20281P-AS-1 | PENNSYLVANIA COMWLTH FIN AUTH 2005 B | | | 2 | 1FE | 13,005,000 | 109.0480 | 14,181,692 | 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 | 19,930,000 | 107.6530 | 21,530,600 | 20,000,000 | 19,951,529 | | 3,607 | | | 5.631 | 5.677 | JD | 93,850 | 1,126,200 | 04/12/2006 | 06/01/2023 |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | 0 | | 2 | 1FE | 23,885,000 | 107.6530 | 25,712,919 | 23,885,000 | 23,885,000 | | | | | 5.631 | 5.630 | JD | 112,080 | 1,272,606 | 04/07/2006 | 06/01/2023 |
| 20281P-CT-7 | PENNSYLVANIA COMWLTH FIN AUTH BABS 09 D | | | 2 | 1FE | 11,000,000 | 116.2510 | 12,787,610 | 11,000,000 | 11,000,000 | | | | | 6.218 | 6.218 | JD | 56,998 | 683,980 | 11/04/2009 | 06/01/2039 |
| 71781L-AP-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 6,122,851 | 140.2990 | 8,773,092 | 21,770,000 | 10,458,465 | | 605,583 | | | 0.000 | 6.057 | NA | | | 05/06/2004 | 04/15/2024 |
| 71781L-BB-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 4,156,460 | 144.0140 | 6,161,960 | 14,000,000 | 7,182,704 | | 412,324 | | | 0.000 | 6.000 | NA | | | 09/25/2002 | 04/15/2023 |
| 71781L-BC-2 | PHILADELPHIA PA INDL DEV PENSION FD 99B | @ | | | 1FE | 5,589,498 | 136.9000 | 7,819,110 | 21,190,000 | 9,659,147 | | 554,488 | | | 0.000 | 6.000 | NA | | | 09/25/2002 | 04/15/2025 |
| 745260-CU-4 | PUERTO RICO ELEC PWR AUTH 2005 QQ | 0 | | | 2FE | 57,902 | 115.3420 | 57,671 | 50,000 | 54,403 | | (583) | | | 5.500 | 3.951 | JJ | 1,375 | 2,750 | 04/20/2005 | 07/01/2018 |
| 745181-N2-9 | PUERTO RICO HWY & TRANS HWY REV 03 AA | 0 | | | 2FE | 418,470 | 127.7710 | 498,307 | 390,000 | 417,715 | | (755) | | | 5.500 | 4.237 | JJ | 10,725 | | 10/17/2011 | 07/01/2018 |
| 745181-N7-8 | PUERTO RICO HWY & TRANS HWY REV 03 AA | 0 | | | 2FE | 16,095 | 112.0740 | 16,811 | 15,000 | 16,066 | | (29) | | | 5.500 | 4.237 | JJ | 413 | | 10/17/2011 | 07/01/2018 |
| 720175-SU-3 | PIEDMONT SC MUN PWR AGY ELEC 04 A-1 | | | | 2FE | 6,390,208 | 104.8890 | 6,712,896 | 6,400,000 | 6,397,499 | | 1,157 | | | 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 | 134.8150 | 13,481,500 | 10,000,000 | 10,000,000 | | | | | 6.454 | 6.454 | JJ | 322,700 | 340,628 | 12/09/2010 | 01/01/2050 |
| 088365-DU-2 | BEXAR CNTY TX HOSP CTFS BABS 09 B | | | 1 | 1FE | 25,000,000 | 112.1870 | 28,046,750 | 25,000,000 | 25,000,000 | | | | | 6.904 | 6.904 | FA | 652,044 | 1,726,000 | 08/05/2009 | 02/15/2039 |
| 235241-LS-3 | DALLAS TX AREA RAPID TRANS BABS 09 B | | | 2 | 1FE | 15,000,000 | 127.1770 | 19,076,550 | 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 | 111.8750 | 33,562,500 | 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 | 96.4590 | 2,358,423 | 2,445,000 | 2,235,466 | | 120,121 | | | 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 | 93.5740 | 2,507,783 | 2,680,000 | 2,323,393 | | 123,135 | | | 0.000 | 5.520 | NA | | | 03/10/2006 | 08/15/2014 |
| 261149-AN-8 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | @ | | | 1FE | 2,322,034 | 58.0000 | 3,317,600 | 5,720,000 | 3,187,898 | | 170,710 | | | 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 | 50.4470 | 3,374,904 | 6,690,000 | 3,179,918 | | 181,962 | | | 0.000 | 5.980 | NA | | | 07/11/2006 | 08/15/2024 |
| 41422E-BT-9 | HARRIS CNTY TX TRANS BABS 09 C | | | 1 | 1FE | 8,384,060 | 115.1220 | 9,785,370 | 8,500,000 | 8,388,737 | | 1,932 | | | 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 | 106.8970 | 12,827,640 | 12,000,000 | 12,000,000 | | | | | 6.123 | 6.123 | MS | 244,920 | 734,760 | 11/12/2009 | 09/01/2039 |
| 662903-MH-3 | NORTH TX MUN WTR DIST BABS 2010A | | | 1 | 1FE | 9,000,000 | 108.3070 | 9,747,630 | 9,000,000 | 9,000,000 | | | | | 6.010 | 6.010 | MS | 180,300 | 407,169 | 10/29/2010 | 09/01/2040 |
| 79642B-HU-0 | SAN ANTONIO TX WTR SYS BABS 09B | | | 2 | 1FE | 10,000,000 | 119.4480 | 11,944,800 | 10,000,000 | 10,000,000 | | | | | 5.602 | 5.602 | MN | 71,581 | 560,200 | 11/18/2009 | 05/15/2039 |
| 79642B-LT-8 | SAN ANTONIO TX WTR SYS BABS 10 | | | 1 | 1FE | 15,000,000 | 110.8130 | 16,621,950 | 15,000,000 | 15,000,000 | | | | | 6.220 | 6.220 | MN | 119,217 | 912,267 | 11/12/2010 | 05/15/2034 |
| 915137-5R-0 | UNIVERSITY OF TX REV BABS 2010 C | | | 2 | 1FE | 10,000,000 | 114.2350 | 11,423,500 | 10,000,000 | 10,000,000 | | | | | 4.794 | 4.794 | FA | 181,107 | 428,797 | 09/15/2010 | 08/15/2046 |
| 915137-X7-3 | UNIVERSITY OF TX SYS REV FING SYS 2009B | | | 1 | 1FE | 12,000,000 | 113.5090 | 13,621,080 | 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 | 103.8210 | 1,645,563 | 1,585,000 | 1,577,248 | | 6,562 | | | 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 | 109.0010 | 1,891,167 | 1,735,000 | 1,714,519 | | 5,894 | | | 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 | 110.9290 | 6,655,740 | 6,000,000 | 5,754,481 | | 15,952 | | | 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 | 117.9920 | 19,285,792 | 16,345,000 | 16,345,000 | | | | | 5.864 | 5.864 | MN | 159,745 | 958,471 | 11/04/2009 | 11/01/2039 |
| 927781-VR-2 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 9,055,000 | 110.4470 | 10,000,976 | 9,055,000 | 9,055,000 | | | | | 4.150 | 4.150 | MS | 125,261 | 295,401 | 10/28/2010 | 09/01/2021 |
| 927781-VS-0 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 4,950,000 | 111.3580 | 5,512,221 | 4,950,000 | 4,950,000 | | | | | 4.350 | 4.350 | MS | 71,775 | 169,265 | 10/28/2010 | 09/01/2022 |
| 927781-VT-8 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 9,365,000 | 112.8400 | 10,567,466 | 9,365,000 | 9,365,000 | | | | | 4.550 | 4.550 | MS | 142,036 | 334,967 | 10/28/2010 | 09/01/2023 |
| 927781-VU-5 | VIRGINIA CLG BLDG AUTH PUB HIGHER ED 10B | | | | 1FE | 8,995,000 | 113.9080 | 10,246,025 | 8,995,000 | 8,995,000 | | | | | 4.750 | 4.750 | MS | 142,421 | 335,873 | 10/28/2010 | 09/01/2024 |
| 02554C-AB-5 | AMERICAN EAGLE NW LLC WA MILITARY 05A AB | | | 2 | 1FE | 14,470,000 | 98.1940 | 14,208,672 | 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 AB | | | 2 | 1FE | 3,300,000 | 102.8230 | 3,393,159 | 3,300,000 | 3,300,000 | | | | | 5.270 | 5.271 | JD | 7,729 | 168,640 | 01/27/2005 | 12/15/2018 |
| 163103-UJ-1 | CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX | | | | 1FE | 2,500,000 | 103.5890 | 2,589,725 | 2,500,000 | 2,500,000 | | | | | 3.903 | 3.903 | JJ | 14,094 | | 10/27/2011 | 07/01/2023 |
| 29270C-HZ-1 | ENERGY NORTHWEST WA COLUMBIA GEN 04B | | | | 1FE | 4,929,443 | 106.3420 | 5,157,587 | 4,850,000 | 4,865,841 | | (9,894) | | | 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 | 111.6900 | 5,584,500 | 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 | 110.3030 | 9,408,846 | 8,530,000 | 8,526,164 | | 257 | | | 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 | 111.6650 | 11,166,500 | 10,000,000 | 9,990,891 | | 177 | | | 5.830 | 5.910 | JJ | 291,500 | 686,640 | 04/15/2010 | 01/01/2040 |
| 735389-MT-2 | PORT OF SEATTLE WA REV 2009 B-1 | | | 1 | 1FE | 19,377,400 | 115.6780 | 23,135,600 | 20,000,000 | 19,408,598 | | 13,387 | | | 7.000 | 7.238 | MN | 233,333 | 1,400,000 | 06/25/2009 | 05/01/2036 |
| 940093-Z5-9 | WASHINGTON ST UNIV BABS 2009 B | | | 1 | 1FE | 5,000,000 | 109.7470 | 5,487,350 | 5,000,000 | 5,000,000 | | | | | 6.414 | 6.414 | AO | 80,175 | 320,700 | 11/13/2009 | 10/01/2034 |
| 25476W-AC-5 | DISTRICT COLUMBIA BALLPARK 2006A-2 | | | 2 | 2FE | 2,555,000 | 100.8680 | 2,577,177 | 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 | 120.4730 | 7,228,380 | 6,000,000 | 6,000,000 | | | | | 5.591 | 5.591 | JD | 27,955 | 335,460 | 12/09/2009 | 12/01/2034 |
| 254845-GQ-7 | DISTRICT COLUMBIA WTR & SWR BABS 10A | | | 2 | 1FE | 7,500,000 | 116.6910 | 8,751,825 | 7,500,000 | 7,500,000 | | | | | 5.522 | 5.522 | AO | 103,538 | 384,239 | 10/20/2010 | 10/01/2044 |
| 592643-AA-8 | METRO WA DC ARPT DULLES TOLL BABS 09D | | | 2 | 2FE | 9,000,000 | 108.9170 | 9,802,530 | 9,000,000 | 9,000,000 | | | | | 7.462 | 7.462 | AO | 167,895 | 671,580 | 08/05/2009 | 10/01/2046 |
| 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | | | 1 | 1FE | 2,950,410 | 115.6430 | 3,469,290 | 3,000,000 | 2,952,605 | | 906 | | | 7.000 | 7.295 | JJ | 105,000 | 210,000 | 06/03/2009 | 07/01/2034 |
| 938782-CW-7 | WASHINGTON DC MET TRAN BABS 09 | 0 | | 1 | 1FE | 9,834,700 | 115.6430 | 11,564,300 | 10,000,000 | 9,842,016 | | 3,021 | | | 7.000 | 7.295 | JJ | 350,000 | 700,000 | 06/03/2009 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 95648M-HB-8 | WEST VIRGINIA ECON CHARLESTON STAD 04 | | | 2 | 1FE | 690,000 | 109.3700 | 754,653 | 690,000 | 690,000 | | | | | 5.200 | 5.199 | MN | 5,980 | 35,880 | 11/10/2004 | 11/01/2014 |
| 95648X-AM-7 | WEST VIRGINIA ECON EXCESS LOTTERY 04 | | | 2 | 1FE | 7,000,000 | 109.7960 | 7,685,720 | 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 | 114.5240 | 14,315,500 | 12,500,000 | 12,542,417 | | (2,471) | | | 6.070 | 6.030 | JJ | 379,375 | 758,750 | 09/08/2004 | 07/01/2026 |
| 60242N-DJ-7 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 1,146,827 | 24.0820 | 1,832,640 | 7,610,000 | 1,893,544 | | 114,652 | | | 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 | 22.5100 | 2,042,783 | 9,075,000 | 2,116,451 | | 128,328 | | | 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 | 21.0350 | 2,056,171 | 9,775,000 | 2,136,450 | | 129,859 | | | 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 | 19.6500 | 2,101,568 | 10,695,000 | 2,190,116 | | 133,319 | | | 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 | 18.3510 | 2,183,769 | 11,900,000 | 2,282,677 | | 139,163 | | | 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 | 17.1330 | 2,171,608 | 12,675,000 | 2,277,114 | | 139,031 | | | 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 | 15.9900 | 2,214,615 | 13,850,000 | 2,329,978 | | 142,468 | | | 0.000 | 6.410 | NA | | | 12/18/2003 | 04/01/2040 |
| 60242N-DR-9 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | @ | | | 1FE | 113,832 | 14.9200 | 179,040 | 1,200,000 | 188,986 | | 11,573 | | | 0.000 | 6.420 | NA | | | 12/18/2003 | 04/01/2041 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 2,098,687,960 | XXX | 2,431,675,805 | 2,827,883,000 | 2,235,390,641 | 2,222,010 | 23,582,271 | 2,579,866 | | XXX | XXX | XXX | 32,173,010 | 107,912,218 | XXX | XXX |
| 313401-NB-3 | FED HOME LOAN MTG CORP #170095 | | | 2 | 1 | 405 | 101.8770 | 422 | 414 | 410 | | 2 | | | 13.000 | 14.280 | MON | 9 | 52 | 05/01/1991 | 05/01/2014 |
| 31340S-MR-0 | FED HOME LOAN MTG CORP #185768 | | | 2 | 1 | | 100.0000 | | | | | | | | 12.000 | 0.000 | MON | | 69 | 11/18/2010 | 09/01/2013 |
| 31344L-EK-5 | FED HOME LOAN MTG CORP #281938 | | | 2 | 1 | 767 | 100.2490 | 687 | 686 | 699 | | (3) | | | 9.500 | 6.834 | MON | 11 | 62 | 05/31/2004 | 11/01/2016 |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | | 2 | 1 | 3,663 | 102.2510 | 3,344 | 3,270 | 3,390 | | 49 | | | 9.500 | 7.285 | MON | 52 | 308 | 05/31/2004 | 07/01/2017 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | | 2 | 1 | 562 | 117.7580 | 673 | 572 | 535 | | 5 | | | 9.500 | 12.868 | MON | 9 | 54 | 08/20/1990 | 01/01/2020 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | | 2 | 1 | 1,026 | 118.6600 | 1,239 | 1,044 | 987 | | 8 | | | 9.500 | 12.462 | MON | 17 | 98 | 08/20/1990 | 04/01/2020 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #360119 | | | 2 | 1 | 1,386 | 100.9860 | 1,208 | 1,196 | 1,342 | | (40) | | | 9.000 | 3.809 | MON | 18 | 107 | 11/18/2010 | 08/01/2020 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #539664 | | | 2 | 1 | 2,053 | 109.8550 | 1,957 | 1,781 | 1,983 | | (65) | | | 9.000 | 3.510 | MON | 27 | 159 | 11/18/2010 | 09/01/2019 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #541726 | | | 2 | 1 | 179 | 105.7220 | 164 | 155 | 173 | | (6) | | | 9.000 | 3.398 | MON | 2 | 14 | 11/18/2010 | 11/01/2019 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | | 2 | 1 | 82,271 | 115.2150 | 88,392 | 76,719 | 79,661 | | (1,104) | | | 11.000 | 8.428 | MON | 1,426 | 8,268 | 09/19/1990 | 06/01/2019 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C90778 | | | 2 | 1 | 1,753,666 | 108.0870 | 1,785,039 | 1,651,481 | 1,751,850 | | (1,631) | | | 4.500 | 2.386 | MON | 6,193 | 72,309 | 08/02/2010 | 08/01/2023 |
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D96291 | | | 2 | 1 | 341,885 | 108.0870 | 348,104 | 322,058 | 344,118 | | 2,022 | | | 4.500 | 2.165 | MON | 1,208 | 13,653 | 08/02/2010 | 08/01/2023 |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ | | | 2 | 1 | 1,556,023 | 99.9760 | 1,717,258 | 1,717,670 | 1,619,030 | | (62,842) | | | 7.500 | 10.060 | MON | 10,735 | 126,533 | 05/11/1992 | 06/15/2022 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ | | | 2 | 1 | 1,995,314 | 99.9730 | 2,144,618 | 2,145,193 | 2,061,832 | | (48,824) | | | 8.000 | 9.721 | MON | 14,301 | 168,554 | 05/04/1992 | 06/15/2022 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z | | | 2 | 1 | 1,368,381 | 113.9030 | 1,721,397 | 1,511,282 | 1,428,780 | | (51,335) | | | 7.500 | 9.900 | MON | 9,446 | 111,193 | 01/31/1995 | 09/15/2022 |
| 3133T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z | | | 2 | 1 | 928,044 | 114.2150 | 1,222,714 | 1,070,541 | 1,046,862 | | 11,834 | | | 7.000 | 10.472 | MON | 6,245 | 73,142 | 07/28/1994 | 04/15/2024 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | | 2 | 1 | 681 | 102.2990 | 659 | 644 | 697 | | 11 | | | 9.000 | 3.810 | MON | 5 | 56 | 05/21/1997 | 04/01/2020 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | | 2 | 1 | 6,033 | 102.5880 | 5,852 | 5,705 | 6,120 | | 104 | | | 9.000 | 5.588 | MON | 43 | 508 | 05/21/1997 | 04/01/2021 |
| 31296K-P6-4 | FED HOME LOAN MTG CORP GOLD #A11345 | | | 2 | 1 | 64,127 | 111.3940 | 44,696 | 40,124 | 41,214 | | 120 | | | 6.000 | 5.058 | MON | 201 | 2,296 | 11/05/2003 | 07/01/2033 |
| 31296L-6B-2 | FED HOME LOAN MTG CORP GOLD #A12666 | | | 2 | 1 | 3,489 | 111.3940 | 3,785 | 3,398 | 3,523 | | 53 | | | 6.000 | 4.844 | MON | 17 | 187 | 09/18/2003 | 06/01/2033 |
| 31296N-SQ-1 | FED HOME LOAN MTG CORP GOLD #A14127 | | | 2 | 1 | 7,977 | 111.3940 | 8,657 | 7,771 | 7,880 | | 6 | | | 6.000 | 5.388 | MON | 39 | 408 | 09/18/2003 | 10/01/2033 |
| 31296N-T9-8 | FED HOME LOAN MTG CORP GOLD #A14176 | | | 2 | 1 | 24,074 | 111.3940 | 26,244 | 23,560 | 24,057 | | (20) | | | 6.000 | 5.291 | MON | 118 | 1,392 | 08/03/2005 | 10/01/2033 |
| 31296N-UA-3 | FED HOME LOAN MTG CORP GOLD #A14177 | | | 2 | 1 | 414,303 | 111.3940 | 451,648 | 405,450 | 412,832 | | (818) | | | 6.000 | 5.362 | MON | 2,027 | 24,285 | 08/03/2005 | 10/01/2033 |
| 31296Q-YK-0 | FED HOME LOAN MTG CORP GOLD #A16114 | | | 2 | 1 | 1,994,123 | 110.9880 | 2,187,261 | 1,970,720 | 1,987,884 | | (1,112) | | | 5.500 | 5.247 | MON | 9,032 | 108,188 | 12/30/2003 | 12/01/2033 |
| 31296R-ZA-9 | FED HOME LOAN MTG CORP GOLD #A17037 | | | 2 | 1 | 295,839 | 111.3940 | 322,505 | 289,517 | 293,670 | | (269) | | | 6.000 | 5.435 | MON | 1,448 | 17,079 | 08/03/2005 | 12/01/2033 |
| 31296T-RC-0 | FED HOME LOAN MTG CORP GOLD #A18583 | | | 2 | 1 | 431,976 | 110.9570 | 402,181 | 362,466 | 368,774 | | 341 | | | 6.000 | 5.321 | MON | 1,812 | 21,447 | 09/03/2004 | 02/01/2034 |
| 31296X-XY-6 | FED HOME LOAN MTG CORP GOLD #A21595 | | | 2 | 1 | 37,033 | 111.3940 | 40,372 | 36,242 | 36,872 | | 145 | | | 6.000 | 5.487 | MON | 181 | 2,128 | 08/03/2005 | 02/01/2034 |
| 31296X-5S-0 | FED HOME LOAN MTG CORP GOLD #A21757 | | | 2 | 1 | 6,728 | 110.9570 | 7,306 | 6,585 | 6,728 | | 15 | | | 6.000 | 5.335 | MON | 33 | 387 | 08/03/2005 | 05/01/2034 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | | 2 | 1 | 159,770 | 106.3060 | 175,352 | 164,951 | 162,156 | | 286 | | | 4.500 | 5.081 | MON | 619 | 7,201 | 02/18/2005 | 06/01/2034 |
| 31297B-ZH-8 | FED HOME LOAN MTG CORP GOLD #A24344 | | | 2 | 1 | 74,469 | 110.9570 | 63,536 | 57,262 | 58,438 | | (328) | | | 6.000 | 5.277 | MON | 286 | 3,358 | 09/03/2004 | 07/01/2034 |
| 31297C-FJ-4 | FED HOME LOAN MTG CORP GOLD #A24669 | | | 2 | 1 | 137,386 | 110.9570 | 131,315 | 118,348 | 120,869 | | (832) | | | 6.000 | 5.228 | MON | 592 | 7,022 | 09/03/2004 | 07/01/2034 |
| 31297C-T8-3 | FED HOME LOAN MTG CORP GOLD #A25075 | | | 2 | 1 | 285,821 | 110.9570 | 245,101 | 220,898 | 225,342 | | 135 | | | 6.000 | 5.231 | MON | 1,104 | 12,960 | 09/03/2004 | 07/01/2034 |
| 31297D-AM-0 | FED HOME LOAN MTG CORP GOLD #A25412 | | | 2 | 1 | 16,608 | 110.9570 | 18,034 | 16,253 | 16,553 | | (34) | | | 6.000 | 5.352 | MON | 81 | 937 | 08/03/2005 | 08/01/2034 |
| 31297D-E8-7 | FED HOME LOAN MTG CORP GOLD #A25559 | | | 2 | 1 | 32,939 | 110.9570 | 35,767 | 32,235 | 32,765 | | 89 | | | 6.000 | 5.401 | MON | 161 | 1,869 | 08/03/2005 | 08/01/2034 |
| 31297E-GP-5 | FED HOME LOAN MTG CORP GOLD #A26506 | | | 2 | 1 | 41,486 | 110.9570 | 45,048 | 40,599 | 41,958 | | (138) | | | 6.000 | 4.848 | MON | 203 | 2,433 | 08/03/2005 | 09/01/2034 |
| 31297F-DG-5 | FED HOME LOAN MTG CORP GOLD #A27303 | | | 2 | 1 | 102,868 | 110.9570 | 111,700 | 100,670 | 102,472 | | (224) | | | 6.000 | 5.328 | MON | 503 | 5,789 | 08/03/2005 | 10/01/2034 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | | 2 | 1 | 104,934 | 108.4600 | 114,934 | 105,969 | 105,316 | | 266 | | | 5.000 | 5.201 | MON | 442 | 5,150 | 11/05/2004 | 12/01/2034 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | | 2 | 1 | 165,058 | 106.2430 | 181,049 | 170,410 | 166,712 | | 1,148 | | | 4.500 | 5.133 | MON | 639 | 7,516 | 02/18/2005 | 03/01/2035 |
| 31297N-GW-0 | FED HOME LOAN MTG CORP GOLD #A32913 | | | 2 | 1 | 44,421 | 110.4250 | 48,004 | 43,471 | 44,139 | | 96 | | | 6.000 | 5.418 | MON | 217 | 2,419 | 08/03/2005 | 05/01/2035 |
| 31297N-LE-4 | FED HOME LOAN MTG CORP GOLD #A33025 | | | 2 | 1 | 211,701 | 108.8630 | 157,907 | 145,051 | 146,079 | | (134) | | | 5.500 | 5.232 | MON | 665 | 7,710 | 11/01/2005 | 08/01/2035 |
| 31297N-PS-9 | FED HOME LOAN MTG CORP GOLD #A33133 | | | 2 | 1 | 35,345 | 110.9570 | 38,380 | 34,590 | 35,517 | | 17 | | | 6.000 | 5.147 | MON | 173 | 2,040 | 08/03/2005 | 01/01/2035 |
| 31297Q-3B-3 | FED HOME LOAN MTG CORP GOLD #A35294 | | | 2 | 1 | 192,345 | 108.8630 | 173,395 | 159,278 | 160,845 | | (348) | | | 5.500 | 5.196 | MON | 730 | 8,651 | 11/01/2005 | 06/01/2035 |
| 31297S-A9-6 | FED HOME LOAN MTG CORP GOLD #A36332 | | | 2 | 1 | 309,486 | 108.8630 | 243,668 | 223,831 | 226,043 | | 701 | | | 5.500 | 5.149 | MON | 1,026 | 11,941 | 11/01/2005 | 08/01/2035 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31297S-UF-0 | FED HOME LOAN MTG CORP GOLD #A36882 | | | 2 | 1 | 240,242 | 108.8630 | 166,658 | 153,089 | 154,412 | | (6) | | | 5.500 | 5.194 | MON | 702 | 8,083 | 11/01/2005 | 08/01/2035 |
| 31297U-YR-5 | FED HOME LOAN MTG CORP GOLD #A38820 | | | 2 | 1 | 34,238 | 108.8630 | 28,446 | 26,130 | 26,343 | | 52 | | | 5.500 | 5.234 | MON | 120 | 1,402 | 11/01/2005 | 05/01/2035 |
| 3128K0-6R-9 | FED HOME LOAN MTG CORP GOLD #A40880 | | | 2 | 1 | 10,661 | 108.8630 | 8,342 | 7,663 | 7,725 | | 17 | | | 5.500 | 5.193 | MON | 35 | 409 | 11/01/2005 | 12/01/2035 |
| 3128K1-RK-9 | FED HOME LOAN MTG CORP GOLD #A41390 | | | 2 | 1 | 20,617 | 108.8630 | 15,597 | 14,327 | 14,444 | | 30 | | | 5.500 | 5.208 | MON | 66 | 760 | 11/01/2005 | 01/01/2036 |
| 3128K1-YG-0 | FED HOME LOAN MTG CORP GOLD #A41611 | | | 2 | 1 | 90,497 | 108.8630 | 73,496 | 67,512 | 68,101 | | 112 | | | 5.500 | 5.171 | MON | 309 | 3,614 | 11/01/2005 | 01/01/2036 |
| 3128K1-ZF-1 | FED HOME LOAN MTG CORP GOLD #A41642 | | | 2 | 1 | 38,813 | 108.8630 | 34,868 | 32,029 | 32,349 | | 82 | | | 5.500 | 5.134 | MON | 147 | 1,736 | 11/01/2005 | 01/01/2036 |
| 3128K1-3Y-5 | FED HOME LOAN MTG CORP GOLD #A41715 | | | 2 | 1 | 145,221 | 108.8630 | 125,794 | 115,553 | 116,574 | | 105 | | | 5.500 | 5.193 | MON | 530 | 6,266 | 11/01/2005 | 01/01/2036 |
| 3128K1-5P-2 | FED HOME LOAN MTG CORP GOLD #A41754 | | | 2 | 1 | 100,257 | 108.8630 | 78,380 | 71,999 | 72,588 | | 154 | | | 5.500 | 5.201 | MON | 330 | 3,842 | 11/01/2005 | 01/01/2036 |
| 3128K2-AA-7 | FED HOME LOAN MTG CORP GOLD #A41801 | | | 2 | 1 | 61,448 | 108.7540 | 48,276 | 44,390 | 44,865 | | 74 | | | 5.500 | 5.138 | MON | 203 | 2,374 | 11/01/2005 | 01/01/2036 |
| 3128K2-HZ-5 | FED HOME LOAN MTG CORP GOLD #A42048 | | | 2 | 1 | 20,508 | 108.7540 | 12,716 | 11,693 | 11,822 | | 30 | | | 5.500 | 5.101 | MON | 54 | 606 | 11/01/2005 | 01/01/2036 |
| 3128K2-H2-8 | FED HOME LOAN MTG CORP GOLD #A42049 | | | 2 | 1 | 32,436 | 108.7540 | 22,662 | 20,838 | 21,053 | | 45 | | | 5.500 | 5.110 | MON | 96 | 1,101 | 11/01/2005 | 01/01/2036 |
| 3128K2-LH-0 | FED HOME LOAN MTG CORP GOLD #A42128 | | | 2 | 1 | 23,349 | 108.8630 | 16,502 | 15,158 | 15,325 | | 36 | | | 5.500 | 5.090 | MON | 69 | 799 | 11/01/2005 | 01/01/2036 |
| 3128K2-LR-8 | FED HOME LOAN MTG CORP GOLD #A42136 | | | 2 | 1 | 28,220 | 108.7540 | 26,264 | 24,150 | 24,376 | | 25 | | | 5.500 | 5.236 | MON | 111 | 1,311 | 11/01/2005 | 01/01/2036 |
| 3128K2-MY-2 | FED HOME LOAN MTG CORP GOLD #A42175 | | | 2 | 1 | 14,077 | 108.9880 | 9,412 | 8,636 | 8,709 | | 19 | | | 5.500 | 5.209 | MON | 40 | 451 | 11/01/2005 | 01/01/2036 |
| 3128K2-MZ-9 | FED HOME LOAN MTG CORP GOLD #A42176 | | | 2 | 1 | 14,847 | 108.9880 | 6,609 | 6,064 | 6,143 | | 13 | | | 5.500 | 5.085 | MON | 28 | 314 | 11/01/2005 | 01/01/2036 |
| 3128K2-N7-0 | FED HOME LOAN MTG CORP GOLD #A42214 | | | 2 | 1 | 28,591 | 108.8630 | 21,813 | 20,037 | 20,260 | | 23 | | | 5.500 | 5.098 | MON | 92 | 1,069 | 11/01/2005 | 01/01/2036 |
| 3128K2-PQ-6 | FED HOME LOAN MTG CORP GOLD #A42231 | | | 2 | 1 | 33,362 | 108.7540 | 35,156 | 32,326 | 32,556 | | 10 | | | 5.500 | 5.318 | MON | 148 | 1,775 | 11/01/2005 | 02/01/2036 |
| 3128K2-Q3-6 | FED HOME LOAN MTG CORP GOLD #A42274 | | | 2 | 1 | 92,271 | 110.2690 | 78,982 | 71,626 | 72,342 | | 124 | | | 5.500 | 5.193 | MON | 328 | 3,852 | 11/01/2005 | 01/01/2036 |
| 3128K2-Q6-9 | FED HOME LOAN MTG CORP GOLD #A42277 | | | 2 | 1 | 10,911 | 108.7540 | 9,133 | 8,398 | 8,473 | | 6 | | | 5.500 | 5.238 | MON | 38 | 451 | 11/01/2005 | 01/01/2036 |
| 3128K2-RW-1 | FED HOME LOAN MTG CORP GOLD #A42301 | | | 2 | 1 | 79,027 | 108.8630 | 66,206 | 60,816 | 61,273 | | 98 | | | 5.500 | 5.220 | MON | 279 | 3,266 | 11/01/2005 | 02/01/2036 |
| 3128K2-V2-2 | FED HOME LOAN MTG CORP GOLD #A42433 | | | 2 | 1 | 165,360 | 108.7540 | 136,030 | 125,081 | 126,166 | | 144 | | | 5.500 | 5.181 | MON | 573 | 6,754 | 11/01/2005 | 02/01/2036 |
| 3128K2-3W-7 | FED HOME LOAN MTG CORP GOLD #A42613 | | | 2 | 1 | 22,613 | 108.8630 | 21,175 | 19,452 | 19,634 | | 77 | | | 5.500 | 5.195 | MON | 89 | 1,057 | 11/01/2005 | 02/01/2036 |
| 3128K2-5L-9 | FED HOME LOAN MTG CORP GOLD #A42651 | | | 2 | 1 | 37,416 | 108.7540 | 33,265 | 30,587 | 30,854 | | 111 | | | 5.500 | 5.204 | MON | 140 | 1,654 | 11/01/2005 | 02/01/2036 |
| 3128K3-KL-0 | FED HOME LOAN MTG CORP GOLD #A42999 | | | 2 | 1 | 17,773 | 108.8630 | 17,106 | 15,714 | 15,849 | | 4 | | | 5.500 | 5.202 | MON | 72 | 856 | 11/01/2005 | 01/01/2036 |
| 3128K4-VC-6 | FED HOME LOAN MTG CORP GOLD #A44211 | | | 2 | 1 | 731,118 | 110.9880 | 836,280 | 753,487 | 739,534 | | (5,772) | | | 5.500 | 6.069 | MON | 3,453 | 41,042 | 05/22/2006 | 03/01/2036 |
| 3128K6-FQ-8 | FED HOME LOAN MTG CORP GOLD #A45575 | | | 2 | 1 | 180,366 | 110.4250 | 194,914 | 176,512 | 179,716 | | 462 | | | 6.000 | 5.345 | MON | 883 | 10,305 | 08/03/2005 | 06/01/2035 |
| 3128K6-XX-3 | FED HOME LOAN MTG CORP GOLD #A46094 | | | 2 | 1 | 58,101 | 109.4250 | 52,747 | 48,204 | 48,881 | | 83 | | | 5.500 | 5.065 | MON | 221 | 2,610 | 11/01/2005 | 07/01/2035 |
| 3128K7-BF-4 | FED HOME LOAN MTG CORP GOLD #A46338 | | | 2 | 1 | 81,473 | 108.8630 | 75,427 | 69,286 | 69,758 | | (128) | | | 5.500 | 5.241 | MON | 318 | 3,760 | 11/01/2005 | 08/01/2035 |
| 3128K7-NF-1 | FED HOME LOAN MTG CORP GOLD #A46690 | | | 2 | 1 | 14,265 | 109.0500 | 13,031 | 11,950 | 12,022 | | 9 | | | 5.500 | 5.233 | MON | 55 | 647 | 11/01/2005 | 08/01/2035 |
| 3128K8-6K-7 | FED HOME LOAN MTG CORP GOLD #A48074 | | | 2 | 1 | 27,721 | 108.8630 | 22,532 | 20,697 | 20,899 | | 74 | | | 5.500 | 5.123 | MON | 95 | 1,111 | 11/01/2005 | 01/01/2036 |
| 3128K8-7D-2 | FED HOME LOAN MTG CORP GOLD #A48092 | | | 2 | 1 | 62,987 | 109.0500 | 35,487 | 32,542 | 32,762 | | 50 | | | 5.500 | 5.195 | MON | 149 | 1,654 | 11/01/2005 | 01/01/2036 |
| 3128K9-AE-4 | FED HOME LOAN MTG CORP GOLD #A48105 | | | 2 | 1 | 33,229 | 108.7540 | 26,444 | 24,316 | 24,622 | | 77 | | | 5.500 | 5.126 | MON | 111 | 1,310 | 11/01/2005 | 01/01/2036 |
| 312964-FR-5 | FED HOME LOAN MTG CORP GOLD #B11976 | | | 2 | 1 | 35,656 | 106.6390 | 36,962 | 34,661 | 35,522 | | (267) | | | 4.500 | 3.351 | MON | 130 | 1,502 | 04/02/2009 | 01/01/2019 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | | 2 | 1 | 13,592 | 105.9820 | 11,865 | 11,196 | 11,038 | | 18 | | | 4.000 | 4.678 | MON | 37 | 439 | 02/02/2004 | 01/01/2019 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | | 2 | 1 | 171,199 | 105.9820 | 130,725 | 123,347 | 121,221 | | 687 | | | 4.000 | 4.829 | MON | 411 | 4,761 | 02/02/2004 | 03/01/2019 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | | 2 | 1 | 8,827 | 105.9820 | 6,672 | 6,295 | 6,196 | | 36 | | | 4.000 | 4.747 | MON | 21 | 243 | 05/05/2004 | 05/01/2019 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | | 2 | 1 | 73,947 | 105.9820 | 56,638 | 53,441 | 52,618 | | 38 | | | 4.000 | 4.740 | MON | 178 | 2,065 | 05/05/2004 | 05/01/2019 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | | 2 | 1 | 69,353 | 105.9820 | 54,879 | 51,781 | 50,987 | | 319 | | | 4.000 | 4.743 | MON | 173 | 2,018 | 05/05/2004 | 05/01/2019 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | | 2 | 1 | 167,657 | 105.9820 | 132,418 | 124,944 | 122,940 | | 95 | | | 4.000 | 4.765 | MON | 416 | 4,840 | 05/05/2004 | 06/01/2019 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | | 23 | 1 | 3,949 | 120.4260 | 4,228 | 3,511 | 3,831 | | (26) | | | 9.500 | 5.731 | MON | 28 | 332 | 05/31/2004 | 08/01/2021 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | | 2 | 1 | 15,049 | 118.8170 | 14,810 | 12,464 | 15,164 | | (9) | | | 9.000 | 0.875 | MON | 93 | 1,107 | 03/11/1994 | 06/01/2021 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | | 2 | 1 | 10,040 | 119.9800 | 11,391 | 9,494 | 10,130 | | 42 | | | 9.000 | 6.320 | MON | 71 | 845 | 05/21/1997 | 12/01/2021 |
| 31292G-4U-7 | FED HOME LOAN MTG CORP GOLD #C00835 | | | 2 | 1 | 41,786 | 114.5820 | 38,670 | 33,749 | 32,141 | | 535 | | | 6.500 | 8.209 | MON | 183 | 2,150 | 08/01/2002 | 07/01/2029 |
| 31292G-4V-5 | FED HOME LOAN MTG CORP GOLD #C00836 | | | 2 | 1 | 80,401 | 116.5600 | 75,945 | 65,155 | 66,801 | | (141) | | | 7.000 | 6.146 | MON | 380 | 4,481 | 05/01/2002 | 07/01/2029 |
| 31292G-5V-4 | FED HOME LOAN MTG CORP GOLD #C00860 | | | 2 | 1 | 24,950 | 116.5600 | 22,902 | 19,648 | 20,518 | | (75) | | | 7.000 | 5.524 | MON | 115 | 1,350 | 05/01/2002 | 09/01/2029 |
| 31292G-6K-7 | FED HOME LOAN MTG CORP GOLD #C00874 | | | 2 | 1 | 507 | 116.5600 | 490 | 421 | 430 | | (3) | | | 7.000 | 6.232 | MON | 2 | 29 | 05/01/2002 | 10/01/2029 |
| 31292G-6S-0 | FED HOME LOAN MTG CORP GOLD #C00881 | | | 2 | 1 | 2,169 | 116.5600 | 2,029 | 1,741 | 1,784 | | (3) | | | 7.000 | 6.149 | MON | 10 | 120 | 05/01/2002 | 11/01/2029 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | | 2 | 1 | 9,119 | 119.2750 | 10,474 | 8,782 | 9,641 | | 300 | | | 7.500 | 4.303 | MON | 55 | 649 | 10/02/2001 | 12/01/2029 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | | 2 | 1 | 6,823 | 119.3590 | 6,548 | 5,486 | 5,833 | | (56) | | | 7.500 | 5.345 | MON | 34 | 405 | 01/04/2002 | 01/01/2030 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | | 2 | 1 | 11,949 | 118.3130 | 13,561 | 11,462 | 12,699 | | 73 | | | 9.000 | 5.413 | MON | 86 | 1,030 | 02/21/2001 | 12/01/2030 |
| 31292H-G4-0 | FED HOME LOAN MTG CORP GOLD #C01119 | | | 2 | 1 | 7,049 | 114.5820 | 6,158 | 5,374 | 5,121 | | 61 | | | 6.500 | 8.090 | MON | 29 | 340 | 08/01/2002 | 11/01/2030 |
| 31292H-LB-8 | FED HOME LOAN MTG CORP GOLD #C01222 | | | 2 | 1 | 6,223 | 114.8010 | 5,598 | 4,876 | 4,999 | | (33) | | | 7.000 | 6.136 | MON | 28 | 335 | 05/01/2002 | 09/01/2031 |
| 31292H-L3-6 | FED HOME LOAN MTG CORP GOLD #C01246 | | | 2 | 1 | 476,689 | 114.8010 | 452,630 | 394,274 | 408,564 | | (992) | | | 7.000 | 5.827 | MON | 2,300 | 27,163 | 05/01/2002 | 10/01/2031 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | | 2 | 1 | 1,446 | 119.4910 | 1,572 | 1,316 | 1,391 | | (1) | | | 7.500 | 5.262 | MON | 8 | 98 | 01/04/2002 | 10/01/2031 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | | 2 | 1 | 80,338 | 114.8010 | 78,926 | 68,751 | 70,649 | | (450) | | | 7.000 | 6.044 | MON | 401 | 4,755 | 05/01/2002 | 02/01/2032 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | | 2 | 1 | 6,497 | 119.6980 | 6,118 | 5,111 | 5,442 | | 11 | | | 7.500 | 5.392 | MON | 32 | 376 | 01/04/2002 | 02/01/2032 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | | 2 | 1 | 45,124 | 113.8320 | 41,544 | 36,496 | 35,499 | | 273 | | | 6.500 | 7.455 | MON | 198 | 2,327 | 08/01/2002 | 05/01/2032 |
| 31292H-RR-7 | FED HOME LOAN MTG CORP GOLD #C01396 | | | 2 | 1 | 15,408 | 113.8320 | 14,542 | 12,775 | 12,501 | | 66 | | | 6.500 | 7.235 | MON | 69 | 816 | 08/01/2002 | 09/01/2032 |
| 31292H-SD-7 | FED HOME LOAN MTG CORP GOLD #C01416 | | | 2 | 1 | 23,311 | 114.9150 | 22,533 | 19,609 | 19,938 | | (15) | | | 7.000 | 6.435 | MON | 114 | 1,353 | 05/01/2002 | 09/01/2032 |
| 31292H-UQ-5 | FED HOME LOAN MTG CORP GOLD #C01491 | | | 2 | 1 | 7,511 | 111.3940 | 8,151 | 7,317 | 7,494 | | (37) | | | 6.000 | 5.203 | MON | 37 | 429 | 09/18/2003 | 02/01/2033 |
| 31292H-YU-2 | FED HOME LOAN MTG CORP GOLD #C01623 | | | 2 | 1 | 311,189 | 108.9880 | 264,352 | 242,551 | 244,565 | | 433 | | | 5.500 | 5.217 | MON | 1,112 | 13,070 | 05/05/2005 | 09/01/2033 |
| 31292V-B7-7 | FED HOME LOAN MTG CORP GOLD #C10962 | | | 2 | 1 | 104,300 | 116.3190 | 119,602 | 102,822 | 99,109 | | (5,373) | | | 7.000 | 8.701 | MON | 600 | 7,179 | 11/06/1998 | 05/01/2028 |
| 31293D-Y4-8 | FED HOME LOAN MTG CORP GOLD #C17931 | | | 2 | 1 | 1,900 | 114.5820 | 1,173 | 1,024 | 997 | | 11 | | | 6.500 | 7.565 | MON | 6 | 62 | 08/01/2002 | 11/01/2028 |
| 31293D-3X-8 | FED HOME LOAN MTG CORP GOLD #C18014 | | | 2 | 1 | 123,269 | 109.1380 | 139,503 | 127,823 | 125,139 | | 923 | | | 5.500 | 6.305 | MON | 586 | 7,011 | 10/07/1998 | 11/01/2028 |
| 31293E-AG-5 | FED HOME LOAN MTG CORP GOLD #C18107 | | | 2 | 1 | 8,604 | 109.1000 | 9,734 | 8,922 | 8,759 | | 96 | | | 5.500 | 6.287 | MON | 41 | 470 | 10/07/1998 | 11/01/2028 |
| 31293M-ZH-8 | FED HOME LOAN MTG CORP GOLD #C24344 | | | 2 | 1 | 6,245 | 114.5820 | 6,121 | 5,342 | 5,183 | | 23 | | | 6.500 | 7.648 | MON | 29 | 342 | 08/01/2002 | 04/01/2029 |
| 31293P-3M-5 | FED HOME LOAN MTG CORP GOLD #C26204 | | | 2 | 1 | 40,606 | 114.5820 | 50,043 | 43,674 | 41,210 | | (149) | | | 6.500 | 8.559 | MON | 237 | 2,802 | 01/01/2005 | 05/01/2029 |
| 31293Q-E3-3 | FED HOME LOAN MTG CORP GOLD #C26454 | | | 2 | 1 | 24,884 | 114.5820 | 30,288 | 26,433 | 25,096 | | (22) | | | 6.500 | 8.436 | MON | 143 | 1,714 | 01/01/2003 | 05/01/2029 |
| 31293Q-2Y-8 | FED HOME LOAN MTG CORP GOLD #C27091 | | | 2 | 1 | 1,680 | 114.5820 | 1,481 | 1,292 | 1,245 | | 4 | | | 6.500 | 7.784 | MON | 7 | 82 | 08/01/2002 | 06/01/2029 |
| 31293Q-6Q-1 | FED HOME LOAN MTG CORP GOLD #C27179 | | | 2 | 1 | 27,180 | 114.5820 | 33,358 | 29,113 | 27,425 | | 213 | | | 6.500 | 8.563 | MON | 158 | 1,836 | 01/01/2005 | 06/01/2029 |
| 31293R-BA-8 | FED HOME LOAN MTG CORP GOLD #C27233 | | | 2 | 1 | 15,099 | 114.5820 | 18,503 | 16,148 | 15,187 | | 24 | | | 6.500 | 8.784 | MON | 87 | 1,008 | 01/01/2003 | 06/01/2029 |
| 31293R-KF-7 | FED HOME LOAN MTG CORP GOLD #C27494 | | | 2 | 1 | 6,428 | 114.5820 | 7,898 | 6,893 | 6,522 | | 100 | | | 6.500 | 8.730 | MON | 37 | 435 | 01/01/2003 | 06/01/2029 |
| 31293S-BL-2 | FED HOME LOAN MTG CORP GOLD #C28143 | | | 2 | 1 | 41,020 | 114.5820 | 50,185 | 43,799 | 41,540 | | (179) | | | 6.500 | 8.295 | MON | 237 | 2,841 | 01/01/2005 | 06/01/2029 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | | 2 | 1 | 2,212 | 114.5820 | 1,980 | 1,728 | 1,658 | | 22 | | | 6.500 | 7.845 | MON | 9 | 110 | 08/01/2002 | 06/01/2029 |
| 31293S-E8-8 | FED HOME LOAN MTG CORP GOLD #C28259 | | | 2 | 1 | 70,296 | 114.5820 | 49,135 | 42,882 | 41,569 | | (87) | | | 6.500 | 7.563 | MON | 232 | 2,634 | 08/01/2002 | 06/01/2029 |
| 31293S-FH-7 | FED HOME LOAN MTG CORP GOLD #C28268 | | | 2 | 1 | 8,548 | 114.5820 | 10,510 | 9,173 | 8,363 | | 229 | | | 6.500 | 10.232 | MON | 50 | 595 | 01/01/2005 | 06/01/2029 |
| 31293S-XL-8 | FED HOME LOAN MTG CORP GOLD #C28783 | | | 2 | 1 | 6,337 | 116.5600 | 4,240 | 3,638 | 3,730 | | (16) | | | 7.000 | 6.097 | MON | 21 | 239 | 05/01/2002 | 07/01/2029 |
| 31293T-AT-4 | FED HOME LOAN MTG CORP GOLD #C29018 | | | 2 | 1 | 1,985 | 116.5600 | 2,222 | 1,906 | 1,940 | | (4) | | | 7.000 | 6.378 | MON | 11 | 133 | 05/01/2002 | 07/01/2029 |
| 31293T-A6-4 | FED HOME LOAN MTG CORP GOLD #C29029 | | | 2 | 1 | 1,046 | 114.5820 | 1,182 | 1,031 | 1,005 | | 5 | | | 6.500 | 7.622 | MON | 6 | 67 | 08/01/2002 | 07/01/2029 |
| 31293V-H7-0 | FED HOME LOAN MTG CORP GOLD #C30254 | | | 2 | 1 | 3,922 | 116.5600 | 3,721 | 3,193 | 3,283 | | (3) | | | 7.000 | 6.020 | MON | 19 | 219 | 05/01/2002 | 08/01/2029 |
| 31293W-HV-5 | FED HOME LOAN MTG CORP GOLD #C31144 | | | 2 | 1 | 1,997 | 116.5600 | 1,662 | 1,426 | 1,458 | | (8) | | | 7.000 | 6.107 | MON | 8 | 97 | 05/01/2002 | 09/01/2029 |
| 31293X-BE-7 | FED HOME LOAN MTG CORP GOLD #C31837 | | | 2 | 1 | 31,487 | 106.1040 | 32,614 | 30,737 | 31,675 | | 8 | | | 8.500 | 7.407 | MON | 218 | 2,498 | 01/14/2000 | 10/01/2029 |
| 31293X-QP-6 | FED HOME LOAN MTG CORP GOLD #C32262 | | | 2 | 1 | 7,833 | 116.5600 | 8,711 | 7,473 | 7,699 | | (50) | | | 7.000 | 6.146 | MON | 44 | 522 | 05/01/2002 | 10/01/2029 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | | 2 | 1 | 2,049 | 101.8680 | 2,009 | 1,972 | 2,133 | | 48 | | | 7.500 | 4.821 | MON | 12 | 147 | 10/02/2001 | 10/01/2029 |
| 31293Y-KM-7 | FED HOME LOAN MTG CORP GOLD #C33000 | | | 2 | 1 | 366 | 116.5600 | 277 | 238 | 244 | | | | | 7.000 | 6.027 | MON | 1 | 16 | 05/01/2002 | 11/01/2029 |
| 31294B-X2-6 | FED HOME LOAN MTG CORP GOLD #C35197 | | | 2 | 1 | 10,118 | 116.5600 | 7,500 | 6,435 | 6,569 | | (15) | | | 7.000 | 6.300 | MON | 38 | 430 | 05/01/2002 | 01/01/2030 |
| 31294B-4Q-5 | FED HOME LOAN MTG CORP GOLD #C35331 | | | 2 | 1 | 7,463 | 115.8040 | 9,018 | 7,787 | 7,413 | | (15) | | | 7.000 | 8.896 | MON | 45 | 544 | 01/01/2003 | 01/01/2030 |
| 31294B-5Y-7 | FED HOME LOAN MTG CORP GOLD #C35363 | | | 2 | 1 | 1,533 | 116.5600 | 1,225 | 1,051 | 1,081 | | (7) | | | 7.000 | 5.975 | MON | 6 | 71 | 05/01/2002 | 01/01/2030 |
| 31294C-SZ-7 | FED HOME LOAN MTG CORP GOLD #C35936 | | | 2 | 1 | 846 | 116.5600 | 1,023 | 878 | 839 | | 5 | | | 7.000 | 8.531 | MON | 5 | 61 | 01/01/2003 | 01/01/2030 |
| 31294D-AJ-0 | FED HOME LOAN MTG CORP GOLD #C36309 | | | 2 | 1 | 592 | 115.8040 | 657 | 567 | 582 | | (2) | | | 7.000 | 6.005 | MON | 3 | 40 | 05/01/2002 | 02/01/2030 |
| 31294D-EA-5 | FED HOME LOAN MTG CORP GOLD #C36429 | | | 2 | 1 | 179 | 115.8040 | 105 | 91 | 93 | | (1) | | | 7.000 | 6.028 | MON | 1 | 6 | 05/01/2002 | 02/01/2030 |
| 31294D-X4-8 | FED HOME LOAN MTG CORP GOLD #C36999 | | | 2 | 1 | 16,607 | 115.8040 | 20,150 | 17,400 | 16,416 | | (24) | | | 7.000 | 9.432 | MON | 102 | 1,201 | 02/08/2000 | 03/01/2030 |
| 31294E-LC-1 | FED HOME LOAN MTG CORP GOLD #C37523 | | | 2 | 1 | 593 | 115.8040 | 647 | 559 | 569 | | (1) | | | 7.000 | 6.307 | MON | 3 | 39 | 05/01/2002 | 04/01/2030 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | | 2 | 1 | 814 | 123.5010 | 964 | 781 | 848 | | (6) | | | 9.000 | 5.742 | MON | 6 | 69 | 02/21/2001 | 04/01/2030 |
| 31294E-RS-0 | FED HOME LOAN MTG CORP GOLD #C37697 | | | 2 | 1 | 78 | 115.8040 | 87 | 75 | 78 | | | | | 7.000 | 5.909 | MON | | 5 | 05/01/2002 | 04/01/2030 |
| 31294E-WU-9 | FED HOME LOAN MTG CORP GOLD #C37859 | | | 2 | 1 | 371 | 115.8040 | 444 | 384 | 363 | | 2 | | | 7.000 | 9.192 | MON | 2 | 27 | 07/12/2000 | 04/01/2030 |
| 31294E-W9-6 | FED HOME LOAN MTG CORP GOLD #C37872 | | | 2 | 1 | 105 | 115.8040 | 118 | 102 | 104 | | | | | 7.000 | 5.938 | MON | 1 | 7 | 05/01/2002 | 04/01/2030 |
| 31294F-SG-2 | FED HOME LOAN MTG CORP GOLD #C38619 | | | 2 | 1 | 965 | 115.8040 | 1,155 | 997 | 938 | | 7 | | | 7.000 | 9.029 | MON | 6 | 69 | 07/12/2000 | 06/01/2030 |
| 31294F-6H-4 | FED HOME LOAN MTG CORP GOLD #C38972 | | | 2 | 1 | 155,241 | 114.5820 | 136,322 | 118,973 | 114,951 | | 312 | | | 6.500 | 7.674 | MON | 644 | 7,547 | 08/01/2002 | 05/01/2029 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | | 2 | 1 | 14,153 | 123.5280 | 16,770 | 13,576 | 14,860 | | (189) | | | 9.000 | 5.560 | MON | 102 | 1,212 | 02/21/2001 | 07/01/2030 |
| 31297X-XG-4 | FED HOME LOAN MTG CORP GOLD #C40679 | | | 2 | 1 | 3,588 | 115.8040 | 4,295 | 3,709 | 3,457 | | (23) | | | 7.000 | 9.516 | MON | 22 | 259 | 07/12/2000 | 07/01/2030 |
| 31298A-CQ-4 | FED HOME LOAN MTG CORP GOLD #C41879 | | | 2 | 1 | 15,189 | 116.5600 | 14,286 | 12,257 | 12,494 | | (91) | | | 7.000 | 6.260 | MON | 72 | 842 | 05/01/2002 | 05/01/2030 |
| 31298D-KF-3 | FED HOME LOAN MTG CORP GOLD #C44794 | | | 2 | 1 | 5,482 | 115.8040 | 6,020 | 5,198 | 5,965 | | (124) | | | 7.000 | 2.013 | MON | 30 | 363 | 09/11/2003 | 11/01/2030 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | | 2 | 1 | 7,177 | 102.5190 | 7,058 | 6,884 | 7,795 | | 19 | | | 9.000 | 4.770 | MON | 52 | 618 | 02/21/2001 | 01/01/2031 |
| 31298L-XT-1 | FED HOME LOAN MTG CORP GOLD #C50690 | | | 2 | 1 | 4,100 | 114.8010 | 3,646 | 3,176 | 3,265 | | (4) | | | 7.000 | 6.106 | MON | 19 | 217 | 05/01/2002 | 04/01/2031 |
| 31298M-E3-7 | FED HOME LOAN MTG CORP GOLD #C51054 | | | 2 | 1 | 514 | 114.0820 | 579 | 507 | 486 | | 4 | | | 6.500 | 8.358 | MON | 3 | 33 | 08/01/2002 | 05/01/2031 |
| 31298M-JF-5 | FED HOME LOAN MTG CORP GOLD #C51162 | | | 2 | 1 | 1,516 | 114.0820 | 1,695 | 1,485 | 1,440 | | 7 | | | 6.500 | 7.523 | MON | 8 | 96 | 08/01/2002 | 05/01/2031 |
| 31298Q-AD-0 | FED HOME LOAN MTG CORP GOLD #C53604 | | | 2 | 1 | 3,034 | 114.8010 | 3,348 | 2,916 | 3,079 | | 1 | | | 7.000 | 4.969 | MON | 17 | 204 | 05/01/2002 | 06/01/2031 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | | 2 | 1 | 16,615 | 114.0820 | 13,135 | 11,514 | 11,272 | | 17 | | | 6.500 | 7.229 | MON | 62 | 725 | 08/01/2002 | 06/01/2031 |
| 31298Q-4Z-8 | FED HOME LOAN MTG CORP GOLD #C54440 | | | 2 | 1 | 58,386 | 114.5820 | 51,614 | 45,046 | 43,812 | | 251 | | | 6.500 | 7.434 | MON | 244 | 2,852 | 08/01/2002 | 07/01/2031 |
| 31298R-KD-7 | FED HOME LOAN MTG CORP GOLD #C54792 | | | 2 | 1 | 34,782 | 114.8010 | 34,239 | 29,824 | 32,036 | | (64) | | | 7.000 | 4.223 | MON | 174 | 2,001 | 09/11/2003 | 07/01/2031 |
| 31298R-NR-3 | FED HOME LOAN MTG CORP GOLD #C54900 | | | 2 | 1 | 1,247 | 114.0820 | 1,403 | 1,230 | 1,168 | | 12 | | | 6.500 | 8.472 | MON | 7 | 79 | 08/01/2002 | 07/01/2031 |

# 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 (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 |
| 31298R-VY-9 | FED HOME LOAN MTG CORP GOLD #C55131 | | | 2 | 1 | 970 | 114.0820 | 1,095 | 960 | 913 | | | | | 6.500 | 8.536 | MON | 5 | 62 | 08/01/2002 | 07/01/2031 |
| 31298S-HK-3 | FED HOME LOAN MTG CORP GOLD #C55634 | | | 2 | 1 | 35,061 | 114.8010 | 38,163 | 33,243 | 35,921 | | (206) | | | 7.000 | 3.941 | MON | 194 | 2,323 | 09/11/2003 | 08/01/2031 |
| 31298S-LV-4 | FED HOME LOAN MTG CORP GOLD #C55740 | | | 2 | 1 | 42,210 | 116.5600 | 44,226 | 37,942 | 39,386 | | (97) | | | 7.000 | 5.722 | MON | 221 | 2,636 | 05/01/2002 | 01/01/2030 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | | 2 | 1 | 69,227 | 114.5820 | 60,879 | 53,131 | 51,647 | | 231 | | | 6.500 | 7.402 | MON | 288 | 3,370 | 08/01/2002 | 03/01/2031 |
| 31298V-JF-5 | FED HOME LOAN MTG CORP GOLD #C58362 | | | 2 | 1 | 2,329 | 114.0820 | 2,636 | 2,311 | 2,223 | | 7 | | | 6.500 | 7.781 | MON | 13 | 150 | 08/01/2002 | 09/01/2031 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | | 2 | 1 | 9,717 | 114.0820 | 10,980 | 9,625 | 9,231 | | 78 | | | 6.500 | 8.056 | MON | 52 | 625 | 08/01/2002 | 10/01/2031 |
| 31298W-GA-7 | FED HOME LOAN MTG CORP GOLD #C59193 | | | 2 | 1 | 700 | 114.0820 | 785 | 688 | 660 | | 1 | | | 6.500 | 8.262 | MON | 4 | 45 | 08/01/2002 | 09/01/2031 |
| 31298W-JQ-9 | FED HOME LOAN MTG CORP GOLD #C59271 | | | 2 | 1 | 439 | 114.8010 | 486 | 423 | 435 | | (2) | | | 7.000 | 5.976 | MON | 2 | 29 | 05/01/2002 | 10/01/2031 |
| 31298W-TE-5 | FED HOME LOAN MTG CORP GOLD #C59549 | | | 2 | 1 | 4,519 | 114.1230 | 4,942 | 4,330 | 4,227 | | 5 | | | 6.500 | 7.288 | MON | 23 | 280 | 08/01/2002 | 11/01/2031 |
| 31298Y-AH-4 | FED HOME LOAN MTG CORP GOLD #C60008 | | | 2 | 1 | 3,231 | 114.0820 | 2,876 | 2,521 | 2,412 | | 20 | | | 6.500 | 8.097 | MON | 14 | 160 | 08/01/2002 | 11/01/2031 |
| 31298Y-L3-3 | FED HOME LOAN MTG CORP GOLD #C60346 | | | 2 | 1 | 450 | 114.5820 | 506 | 441 | 424 | | 4 | | | 6.500 | 8.165 | MON | 2 | 28 | 08/01/2002 | 10/01/2031 |
| 31287L-7H-9 | FED HOME LOAN MTG CORP GOLD #C61796 | | | 2 | 1 | 1,820 | 114.0820 | 1,603 | 1,405 | 1,359 | | (1) | | | 6.500 | 7.592 | MON | 8 | 89 | 08/01/2002 | 12/01/2031 |
| 31287M-MB-3 | FED HOME LOAN MTG CORP GOLD #C62154 | | | 2 | 1 | 812 | 114.0820 | 666 | 583 | 562 | | 7 | | | 6.500 | 7.991 | MON | 3 | 36 | 08/01/2002 | 01/01/2032 |
| 31287Q-SQ-5 | FED HOME LOAN MTG CORP GOLD #C65027 | | | 2 | 1 | 150,630 | 114.9150 | 164,120 | 142,819 | 154,174 | | (910) | | | 7.000 | 4.333 | MON | 833 | 9,436 | 09/11/2003 | 02/01/2032 |
| 31287Q-YS-4 | FED HOME LOAN MTG CORP GOLD #C65221 | | | 2 | 1 | 9,655 | 113.8320 | 7,189 | 6,315 | 6,153 | | 9 | | | 6.500 | 7.575 | MON | 34 | 392 | 08/01/2002 | 03/01/2032 |
| 31287R-ZT-9 | FED HOME LOAN MTG CORP GOLD #C66154 | | | 2 | 1 | 56,036 | 113.8320 | 47,579 | 41,797 | 41,032 | | 213 | | | 6.500 | 7.195 | MON | 226 | 2,636 | 08/01/2002 | 03/01/2032 |
| 31287S-JH-1 | FED HOME LOAN MTG CORP GOLD #C66564 | | | 2 | 1 | 4,569 | 113.8320 | 4,080 | 3,585 | 3,487 | | | | | 6.500 | 7.586 | MON | 19 | 227 | 08/01/2002 | 04/01/2032 |
| 31287T-CJ-2 | FED HOME LOAN MTG CORP GOLD #C67273 | | | 2 | 1 | 62,677 | 114.9150 | 58,879 | 51,237 | 51,995 | | (22) | | | 7.000 | 6.493 | MON | 299 | 3,536 | 05/01/2002 | 05/01/2032 |
| 31287T-FZ-3 | FED HOME LOAN MTG CORP GOLD #C67384 | | | 2 | 1 | 30,214 | 114.9480 | 23,620 | 20,549 | 20,864 | | 7 | | | 7.000 | 6.497 | MON | 120 | 1,384 | 05/01/2002 | 06/01/2032 |
| 31287T-SE-6 | FED HOME LOAN MTG CORP GOLD #C67717 | | | 2 | 1 | 62,607 | 114.9150 | 68,670 | 59,758 | 60,851 | | (230) | | | 7.000 | 6.250 | MON | 349 | 4,171 | 05/01/2002 | 06/01/2032 |
| 31287T-VR-3 | FED HOME LOAN MTG CORP GOLD #C67824 | | | 2 | 1 | 740 | 113.8320 | 836 | 735 | 705 | | (1) | | | 6.500 | 8.161 | MON | 4 | 47 | 08/01/2002 | 06/01/2032 |
| 31287U-CM-2 | FED HOME LOAN MTG CORP GOLD #C68176 | | | 2 | 1 | 1,284 | 113.8320 | 1,426 | 1,252 | 1,213 | | | | | 6.500 | 7.883 | MON | 7 | 81 | 08/01/2002 | 06/01/2032 |
| 31287U-G7-1 | FED HOME LOAN MTG CORP GOLD #C68322 | | | 2 | 1 | 70,433 | 114.9150 | 78,592 | 68,392 | 69,288 | | (95) | | | 7.000 | 6.512 | MON | 399 | 4,780 | 05/01/2002 | 07/01/2032 |
| 31287U-VQ-2 | FED HOME LOAN MTG CORP GOLD #C68723 | | | 2 | 1 | 30,165 | 114.8010 | 33,634 | 29,298 | 29,614 | | (58) | | | 7.000 | 6.585 | MON | 171 | 2,048 | 05/01/2002 | 07/01/2032 |
| 31287V-E7-1 | FED HOME LOAN MTG CORP GOLD #C69158 | | | 2 | 1 | 5,573 | 113.8320 | 5,198 | 4,566 | 4,432 | | 20 | | | 6.500 | 7.596 | MON | 25 | 291 | 08/01/2002 | 07/01/2032 |
| 31287V-NX-4 | FED HOME LOAN MTG CORP GOLD #C69406 | | | 2 | 1 | 122,673 | 114.5820 | 138,853 | 121,182 | 117,423 | | 1,145 | | | 6.500 | 7.627 | MON | 656 | 7,861 | 08/01/2002 | 05/01/2032 |
| 31287V-UJ-7 | FED HOME LOAN MTG CORP GOLD #C69585 | | | 2 | 1 | 3,020 | 113.8320 | 3,417 | 3,002 | 2,905 | | 17 | | | 6.500 | 7.817 | MON | 16 | 195 | 08/01/2002 | 08/01/2032 |
| 31287V-6Q-8 | FED HOME LOAN MTG CORP GOLD #C69879 | | | 2 | 1 | 4,915 | 113.8320 | 4,637 | 4,073 | 3,995 | | 11 | | | 6.500 | 7.108 | MON | 22 | 260 | 08/01/2002 | 08/01/2032 |
| 31287X-AN-6 | FED HOME LOAN MTG CORP GOLD #C70013 | | | 2 | 1 | 1,658 | 113.8320 | 1,874 | 1,646 | 1,618 | | 8 | | | 6.500 | 7.126 | MON | 9 | 106 | 08/01/2002 | 08/01/2032 |
| 31287X-N7-7 | FED HOME LOAN MTG CORP GOLD #C70414 | | | 2 | 1 | 10,742 | 114.5820 | 12,184 | 10,634 | 10,206 | | 58 | | | 6.500 | 7.742 | MON | 58 | 690 | 08/01/2002 | 03/01/2032 |
| 31288B-MZ-3 | FED HOME LOAN MTG CORP GOLD #C73076 | | | 2 | 1 | 28,184 | 111.3940 | 30,583 | 27,455 | 28,119 | | (3) | | | 6.000 | 5.130 | MON | 137 | 1,568 | 09/18/2003 | 11/01/2032 |
| 31288D-FL-8 | FED HOME LOAN MTG CORP GOLD #C74671 | | | 2 | 1 | 8,550 | 108.9880 | 6,859 | 6,293 | 6,340 | | 10 | | | 5.500 | 5.220 | MON | 29 | 336 | 11/01/2005 | 01/01/2033 |
| 31288H-7G-9 | FED HOME LOAN MTG CORP GOLD #C78995 | | | 2 | 1 | 49,280 | 111.3940 | 53,475 | 48,005 | 49,279 | | (59) | | | 6.000 | 4.922 | MON | 240 | 2,839 | 09/18/2003 | 05/01/2033 |
| 31335G-EK-7 | FED HOME LOAN MTG CORP GOLD #C80138 | | | 2 | 1 | 105,568 | 114.9730 | 127,506 | 110,901 | 106,221 | | 2,098 | | | 7.000 | 8.704 | MON | 647 | 7,600 | 08/03/1994 | 04/01/2024 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | | 2 | 1 | 2,691 | 102.8400 | 2,654 | 2,581 | 2,685 | | (12) | | | 9.000 | 7.418 | MON | 19 | 219 | 02/21/2001 | 03/01/2025 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD #C80391 | | | 2 | 1 | 26,719 | 115.3790 | 27,235 | 23,605 | 26,586 | | (94) | | | 7.000 | 2.905 | MON | 138 | 1,612 | 11/18/2010 | 03/01/2026 |
| 31335G-PN-9 | FED HOME LOAN MTG CORP GOLD #C80429 | | | 2 | 1 | 82,725 | 121.1940 | 97,472 | 80,426 | 83,395 | | (713) | | | 8.500 | 7.163 | MON | 570 | 6,679 | 08/29/1996 | 09/01/2026 |
| 3128F9-6K-1 | FED HOME LOAN MTG CORP GOLD #D69874 | | | 2 | 1 | 137,554 | 114.4130 | 164,781 | 144,023 | 137,614 | | 2,043 | | | 6.500 | 8.203 | MON | 780 | 9,313 | 03/21/1996 | 04/01/2026 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD #D70547 | | | 2 | 1 | 34,655 | 113.5820 | 35,050 | 30,859 | 34,610 | | | | | 6.500 | 2.308 | MON | 167 | 1,948 | 11/18/2010 | 04/01/2026 |
| 3128FB-Y8-2 | FED HOME LOAN MTG CORP GOLD #D70735 | | | 2 | 1 | 87,517 | 114.4130 | 107,837 | 94,252 | 88,156 | | 1,731 | | | 6.500 | 8.867 | MON | 511 | 6,053 | 09/06/1996 | 04/01/2026 |
| 3128FB-6F-7 | FED HOME LOAN MTG CORP GOLD #D70870 | | | 2 | 1 | 22,650 | 114.4130 | 27,903 | 24,388 | 22,913 | | 950 | | | 6.500 | 8.831 | MON | 132 | 1,571 | 09/06/1996 | 05/01/2026 |
| 3129AJ-UF-3 | FED HOME LOAN MTG CORP GOLD #E00582 | | | 2 | 1 | 52,465 | 104.4120 | 56,316 | 53,936 | 53,545 | | 216 | | | 6.500 | 7.569 | MON | 292 | 3,251 | 12/30/1999 | 11/01/2013 |
| 3129AJ-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | | 2 | 1 | 1,814 | 108.1920 | 1,896 | 1,753 | 1,806 | | (14) | | | 8.000 | 5.694 | MON | 12 | 137 | 02/22/2001 | 09/01/2015 |
| 3129AK-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | | 2 | 1 | 14,152 | 108.5290 | 14,837 | 13,671 | 14,054 | | (85) | | | 8.000 | 5.964 | MON | 91 | 1,066 | 02/22/2001 | 11/01/2015 |
| 3129AK-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | | 2 | 1 | 11,041 | 108.8550 | 11,611 | 10,666 | 10,956 | | (64) | | | 8.000 | 6.043 | MON | 71 | 831 | 02/22/2001 | 01/01/2016 |
| 3129AK-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | | 2 | 1 | 72,094 | 105.6320 | 56,458 | 53,448 | 52,588 | | 89 | | | 4.000 | 4.831 | MON | 178 | 2,072 | 02/02/2004 | 04/01/2018 |
| 3128QM-BD-8 | FED HOME LOAN MTG CORP GOLD #E66336 | | | 2 | 1 | 125 | 100.4800 | 131 | 130 | 130 | | 1 | | | 6.000 | 6.000 | MON | 1 | 1 | 05/13/1997 | 02/01/2012 |
| 3128G7-3D-3 | FED HOME LOAN MTG CORP GOLD #E73496 | | | 2 | 1 | 21,114 | 107.2590 | 23,447 | 21,860 | 21,714 | | 70 | | | 5.000 | 5.851 | MON | 91 | 991 | 12/21/1998 | 11/01/2013 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | | 2 | 1 | 62,343 | 106.3080 | 68,128 | 64,086 | 63,489 | | 199 | | | 6.500 | 7.452 | MON | 347 | 4,053 | 12/17/1999 | 06/01/2014 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | | 2 | 1 | 3,652 | 106.3080 | 3,990 | 3,754 | 3,721 | | 11 | | | 6.500 | 7.547 | MON | 20 | 224 | 12/17/1999 | 06/01/2014 |
| 3128GE-BY-3 | FED HOME LOAN MTG CORP GOLD #E79055 | | | 2 | 1 | 33,596 | 100.4500 | 34,018 | 33,866 | 33,781 | | 24 | | | 7.000 | 7.325 | MON | 198 | 2,139 | 12/30/1999 | 08/01/2014 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | | 2 | 1 | 25,540 | 102.3850 | 25,261 | 24,673 | 25,379 | | (157) | | | 8.000 | 6.085 | MON | 164 | 1,944 | 02/22/2001 | 02/01/2016 |
| 3128H4-R9-2 | FED HOME LOAN MTG CORP GOLD #E96812 | | | 2 | 1 | 107,295 | 108.6650 | 112,569 | 103,592 | 106,344 | | (164) | | | 5.000 | 3.719 | MON | 432 | 5,032 | 05/20/2009 | 06/01/2018 |
| 3128H5-HJ-8 | FED HOME LOAN MTG CORP GOLD #E97433 | | | 2 | 1 | 7,424 | 108.2280 | 7,758 | 7,168 | 7,366 | | (80) | | | 5.000 | 3.615 | MON | 30 | 351 | 05/20/2009 | 07/01/2018 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | | 2 | 1 | 2,146 | 121.5790 | 2,503 | 2,058 | 2,187 | | (26) | | | 9.000 | 6.665 | MON | 15 | 182 | 02/21/2001 | 04/01/2025 |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | | 2 | 1 | 75,519 | 115.8140 | 80,481 | 69,492 | 74,394 | | (591) | | | 9.500 | 5.769 | MON | 550 | 6,451 | 05/21/1997 | 12/01/2022 |

# 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 |
| 31283G-XX-0 | FED HOME LOAN MTG CORP GOLD #G00694 | | | 2 | 1 | 61,180 | 119.0990 | 72,043 | 60,490 | 61,097 | | (75) | | | 8.000 | 7.632 | MON | 403 | 4,766 | 01/01/2005 | 03/01/2027 |
| 31283H-AV-7 | FED HOME LOAN MTG CORP GOLD #G00920 | | | 2 | 1 | 24,063 | 116.0460 | 29,025 | 25,012 | 31,631 | | (222) | | | 7.000 | 16.264 | MON | 146 | 1,752 | 11/18/2009 | 05/01/2028 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | | 2 | 1 | 63,628 | 119.3950 | 62,582 | 52,416 | 55,909 | | (763) | | | 7.500 | 5.287 | MON | 328 | 3,877 | 01/04/2002 | 12/01/2029 |
| 31283H-H2-4 | FED HOME LOAN MTG CORP GOLD #G01149 | | | 2 | 1 | 4,051 | 114.5820 | 3,810 | 3,325 | 3,209 | | 25 | | | 6.500 | 7.694 | MON | 18 | 212 | 08/01/2002 | 11/01/2030 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | | 2 | 1 | 1,045 | 119.5510 | 1,219 | 1,020 | 1,107 | | (7) | | | 7.500 | 4.747 | MON | 6 | 75 | 10/02/2001 | 11/01/2030 |
| 31283H-H8-1 | FED HOME LOAN MTG CORP GOLD #G01155 | | | 2 | 1 | 286,435 | 114.5820 | 269,577 | 235,271 | 227,780 | | 1,786 | | | 6.500 | 7.640 | MON | 1,274 | 15,013 | 08/01/2002 | 08/01/2030 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | | 2 | 1 | 25,001 | 119.5250 | 29,156 | 24,394 | 26,292 | | (124) | | | 7.500 | 5.152 | MON | 152 | 1,820 | 10/02/2001 | 01/01/2031 |
| 31283H-LC-7 | FED HOME LOAN MTG CORP GOLD #G01223 | | | 2 | 1 | 40,774 | 116.5600 | 45,062 | 38,660 | 41,514 | | (918) | | | 7.000 | 4.474 | MON | 226 | 2,686 | 09/11/2003 | 10/01/2029 |
| 31283H-ML-6 | FED HOME LOAN MTG CORP GOLD #G01263 | | | 2 | 1 | 40,813 | 114.0820 | 36,025 | 31,578 | 31,026 | | 123 | | | 6.500 | 7.112 | MON | 171 | 2,004 | 08/01/2002 | 06/01/2031 |
| 31283H-N2-7 | FED HOME LOAN MTG CORP GOLD #G01309 | | | 2 | 1 | 2,950 | 114.8010 | 2,273 | 1,980 | 2,036 | | (2) | | | 7.000 | 6.018 | MON | 12 | 134 | 05/01/2002 | 08/01/2031 |
| 31283H-N4-3 | FED HOME LOAN MTG CORP GOLD #G01311 | | | 2 | 1 | 40,924 | 115.8040 | 38,640 | 33,366 | 34,251 | | (218) | | | 7.000 | 6.078 | MON | 195 | 2,296 | 05/01/2002 | 09/01/2031 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | | 2 | 1 | 86,391 | 115.8040 | 79,134 | 68,334 | 70,275 | | (156) | | | 7.000 | 6.057 | MON | 399 | 4,692 | 05/01/2002 | 04/01/2032 |
| 31283H-TE-5 | FED HOME LOAN MTG CORP GOLD #G01449 | | | 2 | 1 | 160,777 | 115.8040 | 176,533 | 152,441 | 164,988 | | (3,071) | | | 7.000 | 4.294 | MON | 889 | 10,472 | 09/11/2003 | 07/01/2032 |
| 31283H-6G-5 | FED HOME LOAN MTG CORP GOLD #G01771 | | | 2 | 1 | 447,536 | 108.9250 | 367,916 | 337,769 | 340,445 | | 471 | | | 5.500 | 5.219 | MON | 1,548 | 18,138 | 11/01/2005 | 02/01/2035 |
| 3128M4-JJ-3 | FED HOME LOAN MTG CORP GOLD #G02665 | | | 2 | 1 | 2,024,482 | 108.6440 | 2,055,589 | 1,892,039 | 2,021,869 | | (410) | | | 5.500 | 3.034 | MON | 8,672 | 101,375 | 08/13/2010 | 03/01/2037 |
| 3128M6-VB-1 | FED HOME LOAN MTG CORP GOLD #G04810 | | | 2 | 1 | 1,577,840 | 107.5660 | 1,649,851 | 1,533,803 | 1,583,063 | | 114 | | | 5.000 | 4.022 | MON | 6,391 | 73,654 | 03/23/2009 | 10/01/2038 |
| 3128M7-G7-5 | FED HOME LOAN MTG CORP GOLD #G05322 | | | 2 | 1 | 3,377,546 | 107.5660 | 3,531,694 | 3,283,280 | 3,384,730 | | (8,750) | | | 5.000 | 4.051 | MON | 13,680 | 158,425 | 03/23/2009 | 08/01/2038 |
| 3128MJ-B4-1 | FED HOME LOAN MTG CORP GOLD #G08058 | | | 2 | 1 | 138,898 | 108.8630 | 113,972 | 104,693 | 105,874 | | 165 | | | 5.500 | 5.143 | MON | 480 | 5,622 | 11/01/2005 | 05/01/2035 |
| 3128MJ-CE-8 | FED HOME LOAN MTG CORP GOLD #G08068 | | | 2 | 1 | 116,363 | 108.8630 | 97,274 | 89,354 | 90,314 | | 172 | | | 5.500 | 5.148 | MON | 410 | 4,808 | 11/01/2005 | 07/01/2035 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | | 2 | 1 | 581,164 | 107.5970 | 488,507 | 454,015 | 451,449 | | 162 | | | 5.000 | 5.187 | MON | 1,892 | 22,201 | 06/08/2005 | 08/01/2035 |
| 3128MJ-DK-3 | FED HOME LOAN MTG CORP GOLD #G08105 | | | 2 | 1 | 21,207 | 108.8630 | 17,279 | 15,872 | 15,992 | | 11 | | | 5.500 | 5.227 | MON | 73 | 851 | 11/01/2005 | 01/01/2036 |
| 3128MJ-DR-8 | FED HOME LOAN MTG CORP GOLD #G08111 | | | 2 | 1 | 14,363 | 108.7540 | 11,479 | 10,555 | 10,634 | | 7 | | | 5.500 | 5.223 | MON | 48 | 565 | 11/01/2005 | 02/01/2036 |
| 3128MJ-H9-4 | FED HOME LOAN MTG CORP GOLD #G08255 | | | 2 | 1 | 1,090,309 | 107.5660 | 1,140,070 | 1,059,879 | 1,092,066 | | (1,978) | | | 5.000 | 4.055 | MON | 4,416 | 51,294 | 03/23/2009 | 03/01/2038 |
| 3128JK-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | | 2 | 1 | 233,125 | 107.2590 | 278,363 | 259,524 | 253,892 | | 2,956 | | | 5.000 | 7.604 | MON | 1,081 | 12,008 | 07/31/2000 | 06/01/2014 |
| 3128M1-F6-1 | FED HOME LOAN MTG CORP GOLD #G12089 | | | 2 | 1 | 27,411 | 107.6970 | 28,502 | 26,465 | 27,225 | | (93) | | | 5.000 | 3.567 | MON | 110 | 1,285 | 05/20/2009 | 11/01/2019 |
| 3128M1-KL-2 | FED HOME LOAN MTG CORP GOLD #G12199 | | | 2 | 1 | 18,757 | 106.5140 | 19,421 | 18,234 | 18,730 | | 17 | | | 4.500 | 3.399 | MON | 68 | 790 | 04/02/2009 | 06/01/2021 |
| 3128MB-GS-0 | FED HOME LOAN MTG CORP GOLD #G12709 | | | 2 | 1 | 635,686 | 107.4310 | 659,358 | 613,750 | 638,291 | | (2,481) | | | 5.000 | 3.517 | MON | 2,557 | 29,434 | 05/20/2009 | 07/01/2022 |
| 3128MB-JW-8 | FED HOME LOAN MTG CORP GOLD #G12777 | | | 2 | 1 | 94,186 | 107.4310 | 97,693 | 90,936 | 94,599 | | (914) | | | 5.000 | 3.451 | MON | 379 | 4,308 | 05/20/2009 | 08/01/2022 |
| 3128MB-KK-2 | FED HOME LOAN MTG CORP GOLD #G12798 | | | 2 | 1 | 2,334,631 | 107.4310 | 2,421,567 | 2,254,065 | 2,346,873 | | (7,298) | | | 5.000 | 3.469 | MON | 9,392 | 107,586 | 05/20/2009 | 09/01/2022 |
| 3128MB-M6-1 | FED HOME LOAN MTG CORP GOLD #G12881 | | | 2 | 1 | 337,242 | 106.1390 | 347,954 | 327,830 | 337,950 | | 20 | | | 4.500 | 3.369 | MON | 1,229 | 14,133 | 04/02/2009 | 11/01/2022 |
| 3128MB-NE-3 | FED HOME LOAN MTG CORP GOLD #G12889 | | | 2 | 1 | 25,792 | 107.4310 | 26,752 | 24,902 | 25,970 | | (306) | | | 5.000 | 3.411 | MON | 104 | 1,193 | 05/20/2009 | 12/01/2022 |
| 3128MB-PU-5 | FED HOME LOAN MTG CORP GOLD #G12935 | | | 2 | 1 | 8,707 | 107.4310 | 9,031 | 8,406 | 8,761 | | (104) | | | 5.000 | 3.470 | MON | 35 | 404 | 05/20/2009 | 01/01/2023 |
| 3128MB-RR-0 | FED HOME LOAN MTG CORP GOLD #G12996 | | | 2 | 1 | 141,326 | 107.4310 | 146,589 | 136,449 | 142,112 | | (1,144) | | | 5.000 | 3.462 | MON | 569 | 6,526 | 05/20/2009 | 02/01/2023 |
| 3128MB-UL-9 | FED HOME LOAN MTG CORP GOLD #G13087 | | | 2 | 1 | 856,585 | 107.2590 | 887,061 | 827,025 | 861,305 | | (8,188) | | | 5.000 | 3.479 | MON | 3,446 | 39,657 | 05/20/2009 | 04/01/2023 |
| 3128MB-US-4 | FED HOME LOAN MTG CORP GOLD #G13093 | | | 2 | 1 | 4,323,567 | 106.1080 | 4,465,866 | 4,208,812 | 4,340,178 | | 2,918 | | | 4.500 | 3.337 | MON | 15,783 | 178,763 | 05/20/2009 | 04/01/2023 |
| 3128MB-V5-3 | FED HOME LOAN MTG CORP GOLD #G13136 | | | 2 | 1 | 3,220,531 | 106.1080 | 3,321,363 | 3,130,185 | 3,216,809 | | 2,666 | | | 4.500 | 3.462 | MON | 11,738 | 135,118 | 11/04/2009 | 05/01/2023 |
| 3128MB-ZD-2 | FED HOME LOAN MTG CORP GOLD #G13240 | | | 2 | 1 | 44,368 | 107.2590 | 45,946 | 42,837 | 44,479 | | (319) | | | 5.000 | 3.616 | MON | 178 | 2,062 | 05/20/2009 | 08/01/2023 |
| 3128MB-ZU-4 | FED HOME LOAN MTG CORP GOLD #G13255 | | | 2 | 1 | 51,261 | 107.2590 | 53,085 | 49,492 | 51,472 | | (416) | | | 5.000 | 3.532 | MON | 206 | 2,373 | 05/20/2009 | 07/01/2023 |
| 3128MB-3F-2 | FED HOME LOAN MTG CORP GOLD #G13298 | | | 2 | 1 | 123,034 | 107.2590 | 127,411 | 118,788 | 122,953 | | (500) | | | 5.000 | 3.707 | MON | 495 | 5,734 | 05/20/2009 | 10/01/2023 |
| 3128MB-3N-5 | FED HOME LOAN MTG CORP GOLD #G13305 | | | 2 | 1 | 560,743 | 107.2590 | 580,693 | 541,392 | 566,056 | | (5,179) | | | 5.000 | 3.301 | MON | 2,256 | 25,594 | 05/20/2009 | 11/01/2023 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | | 2 | 1 | 4,216,349 | 107.2590 | 4,366,359 | 4,070,848 | 4,245,195 | | (49,850) | | | 5.000 | 3.424 | MON | 16,962 | 193,834 | 05/20/2009 | 12/01/2023 |
| 3128MC-BK-0 | FED HOME LOAN MTG CORP GOLD #G13442 | | | 2 | 1 | 10,261 | 107.2590 | 10,626 | 9,907 | 10,305 | | (86) | | | 5.000 | 3.534 | MON | 41 | 476 | 05/20/2009 | 01/01/2024 |
| 3128MC-BV-6 | FED HOME LOAN MTG CORP GOLD #G13452 | | | 2 | 1 | 22,403 | 107.2590 | 23,200 | 21,630 | 22,429 | | (155) | | | 5.000 | 3.584 | MON | 90 | 1,047 | 05/20/2009 | 02/01/2024 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | | 2 | 1 | 6,724,181 | 107.4310 | 6,974,573 | 6,492,138 | 6,780,597 | | (78,557) | | | 5.000 | 3.369 | MON | 27,051 | 309,560 | 05/20/2009 | 02/01/2024 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | | 2 | 1 | 3,040,861 | 107.2590 | 3,149,049 | 2,935,924 | 3,073,551 | | (52,854) | | | 5.000 | 3.305 | MON | 12,233 | 139,788 | 05/20/2009 | 01/01/2024 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | | 2 | 1 | 2,855,126 | 107.2590 | 2,956,706 | 2,756,599 | 2,877,113 | | (60,852) | | | 5.000 | 3.327 | MON | 11,486 | 132,719 | 05/20/2009 | 04/01/2024 |
| 3128MC-FB-6 | FED HOME LOAN MTG CORP GOLD #G13562 | | | 2 | 1 | 1,603,841 | 106.0290 | 1,655,408 | 1,561,272 | 1,599,708 | | (704) | | | 4.500 | 3.565 | MON | 5,855 | 67,698 | 05/20/2009 | 05/01/2024 |
| 3128MC-J9-7 | FED HOME LOAN MTG CORP GOLD #G13688 | | | 2 | 1 | 5,263,349 | 106.0290 | 5,386,489 | 5,080,184 | 5,241,162 | | (24,973) | | | 4.500 | 3.234 | MON | 19,051 | 221,523 | 11/04/2009 | 10/01/2024 |
| 3128MC-KF-1 | FED HOME LOAN MTG CORP GOLD #G13694 | | | 2 | 1 | 539,440 | 106.0290 | 552,415 | 521,002 | 537,469 | | (4,569) | | | 4.500 | 3.251 | MON | 1,954 | 22,746 | 10/29/2009 | 11/01/2024 |
| 3128MM-AF-0 | FED HOME LOAN MTG CORP GOLD #G18005 | | | 2 | 1 | 319,674 | 107.7900 | 332,687 | 308,642 | 317,794 | | (360) | | | 5.000 | 3.611 | MON | 1,286 | 14,920 | 05/20/2009 | 08/01/2019 |
| 3128MM-AS-2 | FED HOME LOAN MTG CORP GOLD #G18016 | | | 2 | 1 | 91,757 | 107.7900 | 95,492 | 88,591 | 91,210 | | (332) | | | 5.000 | 3.645 | MON | 369 | 4,294 | 05/20/2009 | 10/01/2019 |
| 3128MM-C3-5 | FED HOME LOAN MTG CORP GOLD #G18089 | | | 2 | 1 | 17,519 | 107.7900 | 18,232 | 16,915 | 17,492 | | 20 | | | 5.000 | 3.595 | MON | 70 | 814 | 05/20/2009 | 12/01/2020 |
| 3128MM-FJ-7 | FED HOME LOAN MTG CORP GOLD #G18168 | | | 2 | 1 | 357,371 | 107.4310 | 370,678 | 345,038 | 358,061 | | (680) | | | 5.000 | 3.597 | MON | 1,438 | 16,615 | 05/20/2009 | 02/01/2022 |
| 3128MM-FX-6 | FED HOME LOAN MTG CORP GOLD #G18181 | | | 2 | 1 | 156,584 | 107.4310 | 162,415 | 151,181 | 157,259 | | (661) | | | 5.000 | 3.520 | MON | 630 | 7,272 | 05/20/2009 | 05/01/2022 |
| 3128MM-F7-3 | FED HOME LOAN MTG CORP GOLD #G18189 | | | 2 | 1 | 20,584 | 107.4310 | 21,350 | 19,873 | 20,717 | | (120) | | | 5.000 | 3.497 | MON | 83 | 940 | 05/20/2009 | 06/01/2022 |
| 3128MM-GT-4 | FED HOME LOAN MTG CORP GOLD #G18209 | | | 2 | 1 | 23,692 | 107.4310 | 24,574 | 22,874 | 23,778 | | (161) | | | 5.000 | 3.439 | MON | 95 | 1,110 | 05/20/2009 | 10/01/2022 |

# 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 |
| 3128MM-HF-3 | FED HOME LOAN MTG CORP GOLD #G18229 | | | 2 | 1 | 839,113 | 107.4310 | 870,360 | 810,157 | 843,482 | | (8,113) | | | 5.000 | 3.497 | MON | 3,376 | 39,012 | 05/20/2009 | 01/01/2023 |
| 3128MM-HK-2 | FED HOME LOAN MTG CORP GOLD #G18233 | | | 2 | 1 | 717,847 | 107.2590 | 743,386 | 693,075 | 723,123 | | (5,888) | | | 5.000 | 3.433 | MON | 2,888 | 32,876 | 05/20/2009 | 02/01/2023 |
| 3128MM-HX-4 | FED HOME LOAN MTG CORP GOLD #G18245 | | | 2 | 1 | 246,360 | 106.1080 | 254,110 | 239,484 | 247,196 | | (345) | | | 4.500 | 3.283 | MON | 898 | 10,198 | 04/02/2009 | 03/01/2023 |
| 3128MM-H5-5 | FED HOME LOAN MTG CORP GOLD #G18251 | | | 2 | 1 | 158,651 | 107.2590 | 164,295 | 153,176 | 158,932 | | (689) | | | 5.000 | 3.632 | MON | 638 | 7,350 | 05/20/2009 | 05/01/2023 |
| 3128MM-JC-8 | FED HOME LOAN MTG CORP GOLD #G18258 | | | 2 | 1 | 925,009 | 107.2590 | 957,919 | 893,088 | 928,106 | | (5,003) | | | 5.000 | 3.551 | MON | 3,721 | 42,813 | 05/20/2009 | 06/01/2023 |
| 3128MM-J4-6 | FED HOME LOAN MTG CORP GOLD #G18282 | | | 2 | 1 | 22,598 | 107.2590 | 23,402 | 21,818 | 22,637 | | (149) | | | 5.000 | 3.640 | MON | 91 | 1,048 | 05/20/2009 | 10/01/2023 |
| 3128MM-J5-3 | FED HOME LOAN MTG CORP GOLD #G18283 | | | 2 | 1 | 21,806 | 107.2590 | 22,581 | 21,053 | 21,986 | | (455) | | | 5.000 | 3.300 | MON | 88 | 1,010 | 05/20/2009 | 11/01/2023 |
| 3128MM-KU-6 | FED HOME LOAN MTG CORP GOLD #G18306 | | | 2 | 1 | 2,083,953 | 106.0290 | 2,132,709 | 2,011,432 | 2,081,088 | | 1,020 | | | 4.500 | 3.201 | MON | 7,543 | 87,361 | 11/04/2009 | 04/01/2024 |
| 3128MM-KV-4 | FED HOME LOAN MTG CORP GOLD #G18307 | | | 2 | 1 | 96,850 | 107.2590 | 100,296 | 93,508 | 96,544 | | (1,216) | | | 5.000 | 3.776 | MON | 390 | 4,590 | 05/20/2009 | 04/01/2024 |
| 3128MM-KY-8 | FED HOME LOAN MTG CORP GOLD #G18310 | | | 2 | 1 | 1,206,022 | 107.2590 | 1,248,930 | 1,164,404 | 1,200,573 | | (11,806) | | | 5.000 | 3.831 | MON | 4,852 | 56,759 | 05/20/2009 | 05/01/2024 |
| 3128MM-K4-4 | FED HOME LOAN MTG CORP GOLD #G18314 | | | 2 | 1 | 93,318 | 107.2590 | 96,638 | 90,098 | 92,697 | | (632) | | | 5.000 | 3.900 | MON | 375 | 4,469 | 05/20/2009 | 06/01/2024 |
| 3128MM-LB-7 | FED HOME LOAN MTG CORP GOLD #G18321 | | | 2 | 1 | 274,077 | 106.0290 | 280,489 | 264,539 | 273,269 | | (1,439) | | | 4.500 | 3.166 | MON | 992 | 11,489 | 11/04/2009 | 08/01/2024 |
| 3128MM-LH-4 | FED HOME LOAN MTG CORP GOLD #G18327 | | | 2 | 1 | 3,669,246 | 106.0290 | 3,755,092 | 3,541,557 | 3,655,629 | | (32,793) | | | 4.500 | 3.228 | MON | 13,281 | 154,613 | 11/04/2009 | 10/01/2024 |
| 3128PE-G8-5 | FED HOME LOAN MTG CORP GOLD #J02923 | | | 2 | 1 | 245,000 | 107.6340 | 254,603 | 236,545 | 246,079 | | (102) | | | 5.000 | 3.410 | MON | 986 | 11,288 | 05/20/2009 | 06/01/2021 |
| 3128PG-CW-1 | FED HOME LOAN MTG CORP GOLD #J04585 | | | 2 | 1 | 304,505 | 106.7660 | 313,889 | 293,997 | 300,293 | | 1,389 | | | 5.000 | 3.820 | MON | 1,225 | 14,368 | 05/20/2009 | 04/01/2017 |
| 3128PJ-R3-3 | FED HOME LOAN MTG CORP GOLD #J06806 | | | 2 | 1 | 162,107 | 107.2590 | 167,874 | 156,512 | 162,355 | | (238) | | | 5.000 | 3.600 | MON | 652 | 7,375 | 05/20/2009 | 02/01/2023 |
| 3128PJ-SV-0 | FED HOME LOAN MTG CORP GOLD #J06832 | | | 2 | 1 | 193,985 | 107.4310 | 201,208 | 187,291 | 195,501 | | (4,282) | | | 5.000 | 3.213 | MON | 780 | 9,020 | 05/20/2009 | 01/01/2023 |
| 3128PJ-UV-7 | FED HOME LOAN MTG CORP GOLD #J06896 | | | 2 | 1 | 23,245 | 107.4310 | 24,111 | 22,443 | 23,612 | | (468) | | | 5.000 | 3.181 | MON | 94 | 1,076 | 05/20/2009 | 02/01/2023 |
| 3128PJ-YA-9 | FED HOME LOAN MTG CORP GOLD #J07005 | | | 2 | 1 | 58,029 | 107.2590 | 60,093 | 56,026 | 58,531 | | (470) | | | 5.000 | 3.469 | MON | 233 | 2,674 | 05/20/2009 | 02/01/2023 |
| 3128PJ-ZK-6 | FED HOME LOAN MTG CORP GOLD #J07046 | | | 2 | 1 | 603,470 | 107.2590 | 624,940 | 582,645 | 604,728 | | (6,378) | | | 5.000 | 3.464 | MON | 2,428 | 28,228 | 05/20/2009 | 02/01/2023 |
| 3128PJ-5B-9 | FED HOME LOAN MTG CORP GOLD #J07142 | | | 2 | 1 | 16,212 | 107.2590 | 16,789 | 15,652 | 16,215 | | 140 | | | 5.000 | 3.885 | MON | 65 | 775 | 05/20/2009 | 03/01/2023 |
| 3128PK-EW-0 | FED HOME LOAN MTG CORP GOLD #J07349 | | | 2 | 1 | 8,593 | 107.2590 | 8,898 | 8,296 | 8,670 | | (82) | | | 5.000 | 3.017 | MON | 35 | 392 | 05/20/2009 | 03/01/2023 |
| 3128PK-MQ-4 | FED HOME LOAN MTG CORP GOLD #J07567 | | | 2 | 1 | 697,058 | 108.1310 | 727,726 | 673,004 | 697,707 | | (5,034) | | | 5.000 | 3.638 | MON | 2,804 | 32,416 | 05/20/2009 | 04/01/2023 |
| 3128PK-MY-7 | FED HOME LOAN MTG CORP GOLD #J07575 | | | 2 | 1 | 93,706 | 107.8500 | 97,574 | 90,472 | 94,075 | | (931) | | | 5.000 | 3.388 | MON | 377 | 4,323 | 05/20/2009 | 04/01/2023 |
| 3128PK-VE-1 | FED HOME LOAN MTG CORP GOLD #J07813 | | | 2 | 1 | 31,939 | 106.1080 | 32,943 | 31,047 | 31,914 | | (27) | | | 4.500 | 3.525 | MON | 116 | 1,348 | 04/02/2009 | 05/01/2023 |
| 3128PK-XU-3 | FED HOME LOAN MTG CORP GOLD #J07891 | | | 2 | 1 | 827,839 | 107.2590 | 857,292 | 799,271 | 839,900 | | (15,307) | | | 5.000 | 2.952 | MON | 3,330 | 37,587 | 05/20/2009 | 05/01/2023 |
| 3128PK-YQ-1 | FED HOME LOAN MTG CORP GOLD #J07919 | | | 2 | 1 | 15,258 | 106.1080 | 15,738 | 14,832 | 15,425 | | (739) | | | 4.500 | 2.954 | MON | 56 | 633 | 04/02/2009 | 05/01/2023 |
| 3128PK-7H-1 | FED HOME LOAN MTG CORP GOLD #J08096 | | | 2 | 1 | 161,567 | 107.2590 | 167,316 | 155,992 | 163,640 | | (2,994) | | | 5.000 | 2.935 | MON | 650 | 7,264 | 05/20/2009 | 06/01/2023 |
| 3128PL-P7-1 | FED HOME LOAN MTG CORP GOLD #J08546 | | | 2 | 1 | 7,542 | 107.2590 | 7,810 | 7,281 | 7,560 | | 33 | | | 5.000 | 3.475 | MON | 30 | 337 | 05/20/2009 | 08/01/2023 |
| 3128PL-7F-3 | FED HOME LOAN MTG CORP GOLD #J08994 | | | 2 | 1 | 360,140 | 107.2590 | 372,953 | 347,712 | 365,234 | | (5,787) | | | 5.000 | 2.928 | MON | 1,449 | 16,258 | 05/20/2009 | 11/01/2023 |
| 3128PM-HQ-6 | FED HOME LOAN MTG CORP GOLD #J09239 | | | 2 | 1 | 263,047 | 106.1080 | 271,323 | 255,706 | 264,784 | | (2,331) | | | 4.500 | 3.173 | MON | 959 | 10,652 | 04/02/2009 | 02/01/2024 |
| 3128PM-KS-8 | FED HOME LOAN MTG CORP GOLD #J09305 | | | 2 | 1 | 24,385 | 108.2280 | 25,481 | 23,544 | 24,426 | | (253) | | | 5.000 | 3.545 | MON | 98 | 1,133 | 05/20/2009 | 02/01/2024 |
| 3128PM-L8-1 | FED HOME LOAN MTG CORP GOLD #J09351 | | | 2 | 1 | 1,141,150 | 106.0290 | 1,167,848 | 1,101,438 | 1,141,167 | | (12,298) | | | 4.500 | 3.143 | MON | 4,130 | 47,901 | 11/04/2009 | 03/01/2024 |
| 3128PM-ML-1 | FED HOME LOAN MTG CORP GOLD #J09363 | | | 2 | 1 | 16,092 | 105.8980 | 16,565 | 15,643 | 16,229 | | 33 | | | 4.500 | 3.176 | MON | 59 | 656 | 04/02/2009 | 02/01/2024 |
| 3128PM-NQ-9 | FED HOME LOAN MTG CORP GOLD #J09399 | | | 2 | 1 | 464,281 | 106.0290 | 478,535 | 451,323 | 461,277 | | 2,106 | | | 4.500 | 3.654 | MON | 1,692 | 19,376 | 04/02/2009 | 03/01/2024 |
| 3128PM-QU-7 | FED HOME LOAN MTG CORP GOLD #J09467 | | | 2 | 1 | 200,507 | 107.2590 | 207,641 | 193,588 | 200,713 | | 1,325 | | | 5.000 | 3.771 | MON | 807 | 8,940 | 05/20/2009 | 04/01/2024 |
| 3128PM-Q4-5 | FED HOME LOAN MTG CORP GOLD #J09475 | | | 2 | 1 | 5,014,528 | 106.1080 | 5,172,292 | 4,874,575 | 4,990,175 | | 8,721 | | | 4.500 | 3.563 | MON | 18,280 | 211,803 | 04/02/2009 | 04/01/2024 |
| 3128PM-Q8-6 | FED HOME LOAN MTG CORP GOLD #J09479 | | | 2 | 1 | 72,334 | 107.2590 | 74,908 | 69,838 | 71,592 | | 235 | | | 5.000 | 3.994 | MON | 291 | 3,366 | 05/20/2009 | 04/01/2024 |
| 3128PM-R2-8 | FED HOME LOAN MTG CORP GOLD #J09505 | | | 2 | 1 | 342,414 | 107.2590 | 354,596 | 330,598 | 342,580 | | (5,239) | | | 5.000 | 3.684 | MON | 1,377 | 16,294 | 05/20/2009 | 04/01/2024 |
| 3128PM-SE-1 | FED HOME LOAN MTG CORP GOLD #J09517 | | | 2 | 1 | 28,895 | 106.1080 | 29,804 | 28,088 | 28,735 | | 108 | | | 4.500 | 3.601 | MON | 105 | 1,195 | 04/02/2009 | 04/01/2024 |
| 3128PM-SH-4 | FED HOME LOAN MTG CORP GOLD #J09520 | | | 2 | 1 | 419,472 | 106.1080 | 432,669 | 407,764 | 416,159 | | (763) | | | 4.500 | 3.606 | MON | 1,529 | 17,477 | 04/02/2009 | 04/01/2024 |
| 3128PM-SL-5 | FED HOME LOAN MTG CORP GOLD #J09523 | | | 2 | 1 | 691,061 | 107.2590 | 715,648 | 667,213 | 692,264 | | (6,763) | | | 5.000 | 3.505 | MON | 2,780 | 31,421 | 05/20/2009 | 04/01/2024 |
| 3128PM-SX-9 | FED HOME LOAN MTG CORP GOLD #J09534 | | | 2 | 1 | 153,228 | 107.2590 | 158,679 | 147,940 | 152,805 | | (2,599) | | | 5.000 | 3.633 | MON | 616 | 7,359 | 05/20/2009 | 04/01/2024 |
| 3128PM-V9-8 | FED HOME LOAN MTG CORP GOLD #J09640 | | | 2 | 1 | 4,102,780 | 106.0290 | 4,234,692 | 3,993,884 | 4,155,333 | | (12,622) | | | 4.500 | 2.979 | MON | 14,977 | 164,588 | 05/20/2009 | 04/01/2024 |
| 3128PM-WE-6 | FED HOME LOAN MTG CORP GOLD #J09645 | | | 2 | 1 | 338,853 | 107.2590 | 350,909 | 327,160 | 339,194 | | (3,997) | | | 5.000 | 3.316 | MON | 1,363 | 15,691 | 05/20/2009 | 04/01/2024 |
| 3128PM-WJ-5 | FED HOME LOAN MTG CORP GOLD #J09649 | | | 2 | 1 | 589,327 | 107.6080 | 616,461 | 572,879 | 585,220 | | (127) | | | 4.500 | 3.743 | MON | 2,148 | 25,218 | 04/02/2009 | 04/01/2024 |
| 3128PM-Y6-1 | FED HOME LOAN MTG CORP GOLD #J09733 | | | 2 | 1 | 32,743 | 108.0720 | 34,164 | 31,613 | 33,312 | | (1,357) | | | 5.000 | 3.244 | MON | 132 | 1,503 | 05/20/2009 | 05/01/2024 |
| 3128PM-4V-9 | FED HOME LOAN MTG CORP GOLD #J09836 | | | 2 | 1 | 55,950 | 106.0290 | 57,748 | 54,465 | 56,198 | | (46) | | | 4.500 | 3.313 | MON | 204 | 2,400 | 05/20/2009 | 06/01/2024 |
| 3128PM-5F-3 | FED HOME LOAN MTG CORP GOLD #J09846 | | | 2 | 1 | 1,291,230 | 106.0290 | 1,332,746 | 1,256,958 | 1,295,767 | | (1,310) | | | 4.500 | 3.516 | MON | 4,714 | 54,769 | 05/20/2009 | 06/01/2024 |
| 3128PM-5L-0 | FED HOME LOAN MTG CORP GOLD #J09851 | | | 2 | 1 | 838,795 | 106.0290 | 865,764 | 816,531 | 835,271 | | 5,818 | | | 4.500 | 3.616 | MON | 3,062 | 33,848 | 05/20/2009 | 05/01/2024 |
| 3128PM-5V-8 | FED HOME LOAN MTG CORP GOLD #J09860 | | | 2 | 1 | 1,010,968 | 106.0290 | 1,043,473 | 984,135 | 1,006,156 | | (506) | | | 4.500 | 3.607 | MON | 3,691 | 42,803 | 05/20/2009 | 07/01/2024 |
| 3128PN-BG-2 | FED HOME LOAN MTG CORP GOLD #J09939 | | | 2 | 1 | 735,559 | 106.0290 | 759,209 | 716,036 | 731,220 | | 1,840 | | | 4.500 | 3.647 | MON | 2,685 | 30,944 | 05/20/2009 | 06/01/2024 |
| 3128PP-QN-6 | FED HOME LOAN MTG CORP GOLD #J10461 | | | 2 | 1 | 315,146 | 106.0290 | 322,519 | 304,179 | 312,977 | | (1,190) | | | 4.500 | 3.381 | MON | 1,141 | 13,373 | 11/04/2009 | 08/01/2024 |
| 3128PP-UK-7 | FED HOME LOAN MTG CORP GOLD #J10586 | | | 2 | 1 | 369,350 | 106.0290 | 377,991 | 356,497 | 368,188 | | (3,476) | | | 4.500 | 3.085 | MON | 1,337 | 15,313 | 11/04/2009 | 08/01/2024 |
| 3128PP-7L-1 | FED HOME LOAN MTG CORP GOLD #J10899 | | | 2 | 1 | 4,422,463 | 106.0290 | 4,528,834 | 4,271,299 | 4,386,262 | | (13,763) | | | 4.500 | 3.367 | MON | 16,017 | 188,135 | 10/29/2009 | 11/01/2024 |
| 3128PQ-G9-6 | FED HOME LOAN MTG CORP GOLD #J11124 | | | 2 | 1 | 958,904 | 106.0290 | 981,968 | 926,128 | 952,042 | | (3,877) | | | 4.500 | 3.372 | MON | 3,473 | 41,181 | 10/29/2009 | 11/01/2024 |

# 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 |
| 3128PQ-HR-5 | FED HOME LOAN MTG CORP GOLD #J11140 | | | 2 | 1 | 349,945 | 106.0290 | 358,362 | 337,984 | 348,634 | | 255 | | | 4.500 | 3.275 | MON | 1,267 | 14,814 | 10/29/2009 | 11/01/2024 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | | 2 | 1 | 140,907 | 111.0780 | 153,016 | 137,756 | 139,825 | | (200) | | | 7.500 | 6.882 | MON | 861 | 10,274 | 01/01/2003 | 07/01/2023 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | | 2 | 1 | 487,150 | 107.1880 | 530,877 | 495,276 | 489,568 | | (816) | | | 6.000 | 6.368 | MON | 2,476 | 29,043 | 02/09/1999 | 08/01/2028 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | | 2 | 1 | 65,390 | 107.5670 | 71,511 | 66,481 | 66,001 | | 33 | | | 6.000 | 6.312 | MON | 332 | 3,654 | 02/09/1999 | 08/01/2028 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | | 2 | 1 | 65,783 | 109.0020 | 71,693 | 65,773 | 65,779 | | | | | 6.500 | 6.496 | MON | 356 | 4,266 | 04/06/1999 | 11/01/2028 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | | 2 | 1 | 315,702 | 108.0700 | 340,755 | 315,308 | 315,519 | | 19 | | | 6.500 | 6.478 | MON | 1,708 | 20,434 | 04/07/1999 | 03/01/2029 |
| 31283Y-F4-5 | FED HOME LOAN MTG CORP GOLD #P20288 | | | 2 | 1 | 228,673 | 109.4450 | 259,267 | 236,893 | 227,850 | | 434 | | | 6.500 | 8.115 | MON | 1,283 | 15,367 | 11/18/2009 | 09/01/2029 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | | 2 | 1 | 150 | 100.3550 | 142 | 142 | 148 | | (2) | | | 9.000 | 5.979 | MON | 1 | 12 | 01/01/2003 | 06/01/2016 |
| 31361D-JH-1 | FED NATL MTG ASSOC #046164 | | | 2 | 1 | 136 | 100.3210 | 146 | 146 | 130 | | (7) | | | 8.500 | 15.586 | MON | 1 | 12 | 11/15/1988 | 05/01/2017 |
| 31361H-Y3-7 | FED NATL MTG ASSOC #050230 | | | 2 | 1 | 1,290 | 116.7570 | 1,559 | 1,335 | 1,319 | | 27 | | | 9.000 | 9.601 | MON | 10 | 116 | 09/18/1989 | 09/01/2019 |
| 31361S-GJ-9 | FED NATL MTG ASSOC #050601 | | | 2 | 1 | 12,710 | 118.8150 | 13,760 | 11,581 | 12,844 | | (336) | | | 8.500 | 4.437 | MON | 82 | 967 | 07/06/1992 | 07/01/2022 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | | 2 | 1 | 215 | 111.7070 | 232 | 207 | 213 | | (1) | | | 9.000 | 7.341 | MON | 2 | 18 | 01/01/2003 | 02/01/2017 |
| 31362B-AC-3 | FED NATL MTG ASSOC #081003 | | | 2 | 1 | 1,475 | 100.3430 | 1,532 | 1,527 | 1,511 | | 9 | | | 9.000 | 9.996 | MON | 11 | 134 | 09/18/1989 | 09/01/2019 |
| 31362B-FD-6 | FED NATL MTG ASSOC #081164 | | | 2 | 1 | 2,840 | 100.3590 | 2,950 | 2,939 | 2,893 | | 16 | | | 9.000 | 9.876 | MON | 22 | 262 | 09/18/1989 | 09/01/2019 |
| 31362B-FE-4 | FED NATL MTG ASSOC #081165 | | | 2 | 1 | 8,561 | 109.5250 | 9,704 | 8,860 | 8,410 | | (355) | | | 9.000 | 11.666 | MON | 66 | 791 | 09/18/1989 | 09/01/2019 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | | 2 | 1 | 527,458 | 115.9690 | 580,339 | 500,427 | 523,341 | | (1,347) | | | 9.000 | 6.598 | MON | 3,753 | 44,163 | 08/12/1999 | 10/15/2021 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | | 2 | 1 | 2,350 | 100.3540 | 2,320 | 2,312 | 2,321 | | 3 | | | 9.000 | 8.738 | MON | 17 | 204 | 01/01/2003 | 12/01/2018 |
| 31365D-G5-8 | FED NATL MTG ASSOC #124520 | | | 2 | 1 | 49,928 | 114.0140 | 57,543 | 50,470 | 49,974 | | 129 | | | 7.000 | 7.416 | MON | 294 | 3,472 | 02/11/1997 | 10/01/2022 |
| 31365D-G6-6 | FED NATL MTG ASSOC #124521 | | | 2 | 1 | 13,215 | 114.0140 | 15,231 | 13,359 | 13,234 | | 45 | | | 7.000 | 7.409 | MON | 78 | 912 | 02/11/1997 | 10/01/2022 |
| 31368H-KA-0 | FED NATL MTG ASSOC #190289 | | | 2 | 1 | 11,713 | 116.1000 | 13,056 | 11,245 | 12,326 | | (105) | | | 7.000 | 3.864 | MON | 66 | 774 | 08/15/2002 | 11/01/2027 |
| 31368T-FM-4 | FED NATL MTG ASSOC #199172 | | | 2 | 1 | 3,951 | 100.8590 | 3,876 | 3,843 | 3,859 | | (18) | | | 7.500 | 6.307 | MON | 24 | 248 | 01/21/1999 | 12/01/2012 |
| 31371G-EK-2 | FED NATL MTG ASSOC #251338 | | | 2 | 1 | 14,910 | 102.3690 | 15,165 | 14,814 | 14,825 | | (17) | | | 6.500 | 6.270 | MON | 80 | 835 | 05/27/1998 | 12/01/2012 |
| 31371G-TR-1 | FED NATL MTG ASSOC #251760 | | | 2 | 1 | 22,323 | 107.9650 | 22,959 | 21,265 | 21,378 | | 22 | | | 6.000 | 4.969 | MON | 106 | 1,134 | 11/18/2009 | 06/01/2013 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | | 2 | 1 | 39,568 | 110.1600 | 38,978 | 35,383 | 34,217 | | 156 | | | 6.000 | 7.614 | MON | 177 | 2,097 | 05/06/2003 | 08/01/2018 |
| 31371G-2T-6 | FED NATL MTG ASSOC #251986 | | | 2 | 1 | 1,469 | 116.3760 | 1,779 | 1,529 | 1,471 | | 9 | | | 7.000 | 8.361 | MON | 9 | 106 | 01/01/2005 | 10/01/2028 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | | 2 | 1 | 20,967 | 110.1600 | 17,277 | 15,684 | 15,081 | | 92 | | | 6.000 | 7.955 | MON | 78 | 912 | 05/06/2003 | 10/01/2018 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | | 2 | 1 | 43,662 | 110.1600 | 38,360 | 34,822 | 33,646 | | 355 | | | 6.000 | 7.682 | MON | 174 | 2,040 | 05/06/2003 | 12/01/2018 |
| 31371H-DS-4 | FED NATL MTG ASSOC #252213 | | | 2 | 1 | 4,095 | 107.9650 | 4,455 | 4,127 | 4,117 | | 4 | | | 6.000 | 6.324 | MON | 21 | 230 | 02/22/2001 | 01/01/2014 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | | 2 | 1 | 489 | 107.9650 | 532 | 493 | 492 | | 1 | | | 6.000 | 6.366 | MON | 2 | 28 | 01/30/2001 | 07/01/2014 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | | 2 | 1 | 46,554 | 110.1600 | 37,802 | 34,316 | 33,183 | | 307 | | | 6.000 | 7.563 | MON | 172 | 1,998 | 05/06/2003 | 06/01/2019 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | | 2 | 1 | 45,900 | 110.1600 | 40,952 | 37,175 | 35,836 | | 151 | | | 6.000 | 7.693 | MON | 186 | 2,181 | 05/06/2003 | 07/01/2019 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | | 2 | 1 | 8,352 | 105.9560 | 8,778 | 8,285 | 8,321 | | 42 | | | 7.500 | 7.076 | MON | 52 | 594 | 10/13/2000 | 11/01/2014 |
| 31371H-4J-4 | FED NATL MTG ASSOC #252925 | | | 2 | 1 | 5,656 | 119.2000 | 6,839 | 5,738 | 5,652 | | 19 | | | 7.500 | 8.029 | MON | 36 | 426 | 01/01/2005 | 12/01/2029 |
| 31371H-6T-0 | FED NATL MTG ASSOC #252982 | | | 2 | 1 | 849 | 120.6640 | 987 | 818 | 882 | | (11) | | | 8.000 | 5.461 | MON | 5 | 65 | 08/08/2001 | 01/01/2030 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | | 2 | 1 | 3,979 | 119.2560 | 4,813 | 4,036 | 3,974 | | 9 | | | 7.500 | 8.043 | MON | 25 | 297 | 01/01/2005 | 03/01/2030 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | | 2 | 1 | 43,767 | 107.0860 | 46,404 | 43,333 | 43,561 | | (62) | | | 8.000 | 7.532 | MON | 289 | 3,300 | 02/18/2000 | 04/01/2015 |
| 31371J-JJ-4 | FED NATL MTG ASSOC #253265 | | | 2 | 1 | 28,730 | 119.1220 | 27,837 | 23,369 | 24,827 | | (30) | | | 7.500 | 5.412 | MON | 146 | 1,728 | 01/04/2002 | 05/01/2030 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | | 2 | 1 | 5,677 | 122.2730 | 6,554 | 5,360 | 5,955 | | (99) | | | 8.500 | 4.573 | MON | 38 | 452 | 10/02/2001 | 06/01/2030 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | | 2 | 1 | 2,273 | 107.9060 | 2,411 | 2,234 | 2,270 | | 7 | | | 7.000 | 5.829 | MON | 13 | 152 | 02/12/2001 | 10/01/2015 |
| 31371J-Q9-8 | FED NATL MTG ASSOC #253480 | | | 2 | 1 | 6,557 | 119.4000 | 5,792 | 4,851 | 5,126 | | (53) | | | 7.500 | 5.487 | MON | 30 | 354 | 01/04/2002 | 10/01/2030 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | | 2 | 1 | 430 | 107.9060 | 457 | 423 | 430 | | 1 | | | 7.000 | 5.900 | MON | 2 | 29 | 02/12/2001 | 11/01/2015 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | | 2 | 1 | 9,286 | 122.3710 | 10,730 | 8,768 | 9,839 | | (106) | | | 8.500 | 4.209 | MON | 62 | 744 | 10/02/2001 | 11/01/2030 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | | 2 | 1 | 11,790 | 107.9060 | 12,508 | 11,591 | 11,752 | | 32 | | | 7.000 | 6.019 | MON | 68 | 787 | 02/12/2001 | 01/01/2016 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | | 2 | 1 | 5,187 | 122.4260 | 5,996 | 4,897 | 5,502 | | 2 | | | 8.500 | 4.299 | MON | 35 | 412 | 10/02/2001 | 01/01/2031 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | | 2 | 1 | 6,335 | 108.1470 | 6,721 | 6,215 | 6,308 | | 92 | | | 7.500 | 6.443 | MON | 39 | 457 | 12/28/2000 | 02/01/2016 |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | | 2 | 1 | 143,280 | 119.3840 | 118,762 | 99,479 | 104,662 | | (886) | | | 7.500 | 5.713 | MON | 622 | 7,224 | 01/04/2002 | 03/01/2031 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | | 2 | 1 | 1,104 | 120.9940 | 1,286 | 1,063 | 1,146 | | (5) | | | 8.000 | 5.227 | MON | 7 | 80 | 08/08/2001 | 03/01/2031 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | | 2 | 1 | 8,871 | 108.6340 | 6,213 | 5,720 | 5,809 | | (28) | | | 5.500 | 4.392 | MON | 26 | 303 | 10/05/2004 | 05/01/2016 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | | 2 | 1 | 56,758 | 110.1600 | 51,715 | 46,946 | 44,645 | | 570 | | | 6.000 | 8.052 | MON | 235 | 2,760 | 05/06/2003 | 05/01/2021 |
| 31371J-3W-2 | FED NATL MTG ASSOC #253813 | | | 2 | 1 | 25,543 | 120.9980 | 29,763 | 24,598 | 26,521 | | (19) | | | 8.000 | 5.334 | MON | 164 | 1,963 | 08/08/2001 | 05/01/2031 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | | 2 | 1 | 148,541 | 116.2760 | 170,296 | 146,458 | 150,927 | | (778) | | | 7.000 | 5.965 | MON | 854 | 10,094 | 08/03/2001 | 06/01/2031 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | | 2 | 1 | 45,135 | 110.1600 | 39,350 | 35,721 | 34,163 | | 428 | | | 6.000 | 7.839 | MON | 179 | 2,096 | 05/06/2003 | 05/01/2021 |
| 31371J-6Q-2 | FED NATL MTG ASSOC #253879 | | | 2 | 1 | 5,026 | 108.1530 | 5,178 | 4,788 | 4,879 | | 30 | | | 6.000 | 4.755 | MON | 24 | 277 | 11/18/2009 | 07/01/2016 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | | 2 | 1 | 10,997 | 110.1600 | 9,621 | 8,734 | 8,351 | | 89 | | | 6.000 | 7.798 | MON | 44 | 512 | 05/06/2003 | 07/01/2021 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | | 2 | 1 | 140,932 | 119.5840 | 129,053 | 107,918 | 112,430 | | (981) | | | 7.500 | 6.052 | MON | 674 | 7,942 | 01/04/2002 | 07/01/2031 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | | 2 | 1 | 45,529 | 110.1600 | 40,703 | 36,949 | 35,366 | | 417 | | | 6.000 | 7.784 | MON | 185 | 2,175 | 05/06/2003 | 10/01/2021 |

# 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 (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 |
| 31371K-EZ-0 | FED NATL MTG ASSOC #254052 | | | 2 | 1 | 22,977 | 119.6160 | 24,035 | 20,093 | 20,594 | | (13) | | | 7.500 | 6.581 | MON | 126 | 1,491 | 01/04/2002 | 11/01/2031 |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | | 2 | 1 | 73,568 | 110.1600 | 65,407 | 59,375 | 56,939 | | 611 | | | 6.000 | 7.678 | MON | 297 | 3,490 | 05/06/2003 | 11/01/2021 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | | 2 | 1 | 54,804 | 108.1530 | 56,462 | 52,206 | 53,692 | | (245) | | | 6.000 | 4.272 | MON | 261 | 3,033 | 11/04/2004 | 12/01/2016 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | | 2 | 1 | 15,358 | 122.3860 | 17,748 | 14,501 | 15,341 | | (29) | | | 8.500 | 6.022 | MON | 103 | 1,231 | 10/02/2001 | 11/01/2031 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | | 2 | 1 | 281,150 | 108.1530 | 289,657 | 267,822 | 274,795 | | (693) | | | 6.000 | 4.441 | MON | 1,339 | 15,586 | 11/04/2004 | 01/01/2017 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | | 2 | 1 | 44,938 | 110.1600 | 38,012 | 34,506 | 33,130 | | 337 | | | 6.000 | 7.584 | MON | 173 | 2,015 | 05/06/2003 | 02/01/2022 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | | 2 | 1 | 86,638 | 110.1600 | 70,933 | 64,391 | 61,814 | | 333 | | | 6.000 | 7.580 | MON | 322 | 3,750 | 05/06/2003 | 03/01/2022 |
| 31371K-L7-4 | FED NATL MTG ASSOC #254250 | | | 2 | 1 | 38,982 | 119.5120 | 41,474 | 34,703 | 36,019 | | (29) | | | 7.500 | 6.185 | MON | 217 | 2,582 | 01/04/2002 | 03/01/2032 |
| 31371K-ML-2 | FED NATL MTG ASSOC #254263 | | | 2 | 1 | 20,266 | 113.5660 | 17,679 | 15,567 | 16,000 | | (40) | | | 6.500 | 5.607 | MON | 84 | 991 | 06/09/2005 | 04/01/2032 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | | 2 | 1 | 69,957 | 110.1600 | 64,531 | 58,579 | 56,133 | | 351 | | | 6.000 | 7.576 | MON | 293 | 3,452 | 05/06/2003 | 06/01/2022 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | | 2 | 1 | 45,294 | 110.1600 | 39,500 | 35,857 | 34,416 | | 333 | | | 6.000 | 7.562 | MON | 179 | 2,099 | 05/06/2003 | 07/01/2022 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | | 2 | 1 | 75,842 | 110.5970 | 67,699 | 61,212 | 58,602 | | 348 | | | 6.000 | 7.639 | MON | 306 | 3,592 | 05/06/2003 | 09/01/2022 |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | | 2 | 1 | 46,678 | 109.3160 | 51,399 | 47,019 | 46,709 | | (6) | | | 5.500 | 5.712 | MON | 216 | 2,516 | 05/31/2004 | 10/01/2032 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | | 2 | 1 | 94,866 | 110.5970 | 78,452 | 70,935 | 68,127 | | 787 | | | 6.000 | 7.523 | MON | 355 | 4,129 | 05/06/2003 | 11/01/2022 |
| 31371K-WE-7 | FED NATL MTG ASSOC #254545 | | | 2 | 1 | 48,728 | 108.0090 | 51,269 | 47,467 | 48,075 | | 13 | | | 5.000 | 4.315 | MON | 198 | 2,294 | 03/30/2004 | 12/01/2017 |
| 31371K-WW-7 | FED NATL MTG ASSOC #254561 | | | 2 | 1 | 14,202 | 113.5660 | 13,853 | 12,198 | 12,061 | | 16 | | | 6.500 | 6.876 | MON | 66 | 782 | 07/12/2004 | 11/01/2032 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | | 2 | 1 | 463,505 | 109.3160 | 503,541 | 460,629 | 462,882 | | (454) | | | 5.500 | 5.340 | MON | 2,111 | 24,612 | 01/01/2005 | 03/01/2033 |
| 31371K-5U-1 | FED NATL MTG ASSOC #254759 | | | 2 | 1 | 27,895 | 107.0750 | 20,981 | 19,595 | 19,738 | | (18) | | | 4.500 | 4.140 | MON | 73 | 855 | 10/07/2003 | 06/01/2018 |
| 31371L-CD-9 | FED NATL MTG ASSOC #254868 | | | 2 | 1 | 356,948 | 108.1440 | 387,471 | 358,291 | 357,375 | | (124) | | | 5.000 | 5.083 | MON | 1,493 | 17,489 | 11/18/2004 | 09/01/2033 |
| 31371L-HJ-1 | FED NATL MTG ASSOC #255033 | | | 2 | 1 | 102,477 | 113.3160 | 96,553 | 85,207 | 88,465 | | (123) | | | 6.500 | 5.223 | MON | 462 | 5,471 | 11/09/2004 | 12/01/2033 |
| 31371L-MK-2 | FED NATL MTG ASSOC #255162 | | | 2 | 1 | 56,022 | 113.3160 | 53,980 | 47,637 | 47,669 | | (2) | | | 6.500 | 6.478 | MON | 258 | 3,052 | 07/12/2004 | 03/01/2034 |
| 31371L-NZ-8 | FED NATL MTG ASSOC #255208 | | | 2 | 1 | 294,957 | 106.3720 | 332,563 | 312,641 | 303,552 | | 416 | | | 4.000 | 5.316 | MON | 1,042 | 12,167 | 05/07/2004 | 04/01/2019 |
| 31371L-N9-6 | FED NATL MTG ASSOC #255216 | | | 2 | 1 | 223,303 | 108.0250 | 166,306 | 153,952 | 156,488 | | (514) | | | 5.000 | 4.261 | MON | 641 | 7,461 | 04/14/2005 | 05/01/2019 |
| 31371L-2N-8 | FED NATL MTG ASSOC #255581 | | | 2 | 1 | 115,936 | 111.1290 | 98,516 | 88,650 | 90,939 | | (432) | | | 6.000 | 5.220 | MON | 443 | 5,209 | 01/05/2005 | 02/01/2035 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 | | | 2 | 1 | 12,928,125 | 109.3320 | 13,179,051 | 12,054,196 | 12,974,245 | | 47,194 | | | 5.000 | 2.657 | MON | 50,226 | 585,133 | 07/30/2010 | 04/01/2025 |
| 31371M-BE-6 | FED NATL MTG ASSOC #255737 | | | 2 | 1 | 58,340 | 112.8160 | 52,952 | 46,937 | 48,672 | | (160) | | | 6.500 | 5.424 | MON | 254 | 3,007 | 06/09/2005 | 04/01/2035 |
| 31371M-F8-5 | FED NATL MTG ASSOC #255891 | | | 2 | 1 | 19,743 | 108.1030 | 15,345 | 14,195 | 14,432 | | (45) | | | 5.000 | 4.329 | MON | 59 | 691 | 04/14/2005 | 10/01/2020 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | | 2 | 1 | 7,868 | 114.1940 | 8,788 | 7,696 | 7,887 | | 5 | | | 7.000 | 6.132 | MON | 45 | 527 | 07/07/2006 | 02/01/2036 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | | 2 | 1 | 295,107 | 112.3160 | 328,514 | 292,490 | 294,986 | | (2,325) | | | 6.500 | 6.211 | MON | 1,584 | 18,550 | 06/26/2007 | 10/01/2036 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | | 2 | 1 | 1,560,688 | 112.3160 | 1,737,025 | 1,546,551 | 1,559,765 | | (3,065) | | | 6.500 | 6.208 | MON | 8,377 | 98,072 | 07/20/2007 | 11/01/2036 |
| 31371N-MT-9 | FED NATL MTG ASSOC #256970 | | | 2 | 1 | 156,436 | 107.7590 | 162,616 | 150,907 | 158,067 | | (1,220) | | | 5.000 | 3.380 | MON | 629 | 6,869 | 05/20/2009 | 10/01/2022 |
| 31371N-U9-4 | FED NATL MTG ASSOC #257208 | | | 2 | 1 | 494,149 | 106.7000 | 513,949 | 481,675 | 494,276 | | (4,683) | | | 4.500 | 3.569 | MON | 1,806 | 20,573 | 03/23/2009 | 05/01/2023 |
| 31371N-3T-0 | FED NATL MTG ASSOC #257410 | | | 2 | 1 | 208,366 | 107.6340 | 216,118 | 200,790 | 209,545 | | (8,538) | | | 5.000 | 3.523 | MON | 837 | 9,639 | 04/02/2009 | 10/01/2023 |
| 31371N-5N-1 | FED NATL MTG ASSOC #257453 | | | 2 | 1 | 90,019 | 107.6340 | 93,368 | 86,746 | 90,707 | | (1,233) | | | 5.000 | 3.519 | MON | 361 | 4,130 | 04/02/2009 | 11/01/2023 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | | 2 | 1 | 615,141 | 112.3160 | 673,974 | 600,069 | 611,299 | | 6,044 | | | 6.500 | 5.915 | MON | 3,250 | 38,958 | 10/24/2007 | 08/01/2036 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | | 2 | 1 | 15,920 | 107.3700 | 16,769 | 15,618 | 16,156 | | (78) | | | 8.500 | 7.090 | MON | 111 | 1,319 | 07/24/2000 | 12/01/2024 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | | 2 | 1 | 28,177 | 100.6340 | 27,818 | 27,642 | 28,783 | | (188) | | | 8.500 | 6.951 | MON | 196 | 2,343 | 07/24/2000 | 12/01/2024 |
| 31373U-SA-6 | FED NATL MTG ASSOC #303913 | | | 2 | 1 | 35,121 | 115.4270 | 39,830 | 34,506 | 35,134 | | (162) | | | 7.000 | 6.362 | MON | 201 | 2,368 | 04/09/1999 | 05/01/2026 |
| 31374A-3S-7 | FED NATL MTG ASSOC #308709 | | | 2 | 1 | 8,387 | 115.4270 | 9,829 | 8,516 | 8,396 | | 54 | | | 7.000 | 7.568 | MON | 50 | 594 | 02/21/1997 | 08/01/2025 |
| 31374F-RU-5 | FED NATL MTG ASSOC #312899 | | | 2 | 1 | 5,157 | 116.0310 | 5,821 | 5,017 | 5,157 | | (16) | | | 7.500 | 6.462 | MON | 31 | 368 | 01/21/1999 | 06/01/2025 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | | 2 | 1 | 3,958 | 120.8130 | 4,515 | 3,737 | 4,033 | | (21) | | | 8.500 | 5.773 | MON | 26 | 315 | 10/02/2001 | 12/01/2025 |
| 31374G-N5-2 | FED NATL MTG ASSOC #313712 | | | 2 | 1 | 297 | 100.8910 | 285 | 283 | 283 | | (2) | | | 6.000 | 4.093 | MON | 1 | 6 | 11/04/2004 | 09/01/2012 |
| 31374N-06-2 | FED NATL MTG ASSOC #319177 | | | 2 | 1 | 60,160 | 115.7850 | 70,724 | 61,082 | 60,205 | | 236 | | | 7.000 | 7.539 | MON | 356 | 4,112 | 02/21/1997 | 04/01/2026 |
| 31374T-B4-0 | FED NATL MTG ASSOC #323259 | | | 2 | 1 | 3,042 | 107.9650 | 3,310 | 3,066 | 3,060 | | 5 | | | 6.000 | 6.373 | MON | 15 | 165 | 02/22/2001 | 08/01/2013 |
| 31374T-LK-3 | FED NATL MTG ASSOC #323530 | | | 2 | 1 | 17,075 | 115.4270 | 19,364 | 16,776 | 17,075 | | (81) | | | 7.000 | 6.361 | MON | 98 | 1,156 | 04/09/1999 | 09/01/2026 |
| 31374T-NT-2 | FED NATL MTG ASSOC #323602 | | | 2 | 1 | 20,296 | 119.2270 | 24,008 | 20,137 | 20,338 | | (12) | | | 8.000 | 7.622 | MON | 134 | 1,585 | 01/01/2003 | 02/01/2029 |
| 31374T-VL-0 | FED NATL MTG ASSOC #323819 | | | 2 | 1 | 1,825 | 118.4960 | 2,114 | 1,784 | 1,860 | | (3) | | | 7.500 | 6.094 | MON | 11 | 132 | 06/27/2001 | 07/01/2029 |
| 31374T-W2-1 | FED NATL MTG ASSOC #323865 | | | 2 | 1 | 17,831 | 114.3160 | 15,390 | 13,462 | 13,913 | | (112) | | | 6.500 | 5.383 | MON | 73 | 855 | 11/09/2004 | 07/01/2029 |
| 31374T-2M-0 | FED NATL MTG ASSOC #323980 | | | 2 | 1 | 11,557 | 107.9650 | 11,886 | 11,009 | 11,104 | | 39 | | | 6.000 | 4.932 | MON | 55 | 619 | 11/18/2009 | 04/01/2014 |
| 31375M-XC-2 | FED NATL MTG ASSOC #339175 | | | 2 | 1 | 18,418 | 110.9410 | 21,993 | 19,824 | 18,761 | | 244 | | | 6.000 | 8.143 | MON | 99 | 1,173 | 03/21/1996 | 03/01/2026 |
| 31375N-PZ-8 | FED NATL MTG ASSOC #339840 | | | 2 | 1 | 24,622 | 111.4540 | 29,537 | 26,502 | 25,224 | | 141 | | | 6.000 | 8.036 | MON | 133 | 1,319 | 03/21/1996 | 03/01/2026 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | | 2 | 1 | 117,543 | 108.1530 | 121,099 | 111,971 | 114,911 | | (709) | | | 6.000 | 4.225 | MON | 560 | 6,529 | 11/04/2004 | 05/01/2016 |
| 31376K-FE-1 | FED NATL MTG ASSOC #357565 | | | 2 | 1 | 350,355 | 108.0250 | 365,093 | 337,971 | 347,232 | | 715 | | | 5.000 | 3.701 | MON | 1,408 | 16,524 | 05/20/2009 | 04/01/2019 |
| 31376K-QV-1 | FED NATL MTG ASSOC #357868 | | | 2 | 1 | 248,325 | 108.1030 | 279,985 | 258,998 | 251,779 | | (452) | | | 5.000 | 6.275 | MON | 1,079 | 12,290 | 06/28/2006 | 06/01/2020 |
| 31376T-BV-8 | FED NATL MTG ASSOC #364652 | | | 2 | 1 | 5,084 | 114.2240 | 5,381 | 4,711 | 5,001 | | (44) | | | 6.500 | 4.444 | MON | 26 | 305 | 02/09/2004 | 01/01/2027 |
| 31378H-3H-2 | FED NATL MTG ASSOC #399600 | | | 2 | 1 | 4,361 | 102.6720 | 4,105 | 3,998 | 4,042 | | (287) | | | 6.500 | 3.299 | MON | 22 | 222 | 12/31/1998 | 12/01/2012 |

# 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 |
| 31378L-3K-6 | FED NATL MTG ASSOC #402302 | | | 2 | 1 | 3,854 | 107.9650 | 4,193 | 3,883 | 3,876 | | 6 | | | 6.000 | 6.435 | MON | 19 | 196 | 02/22/2001 | 04/01/2013 |
| 31378Q-GX-3 | FED NATL MTG ASSOC #405314 | | | 2 | 1 | 6,514 | 116.1000 | 7,872 | 6,780 | 6,570 | | (1) | | | 7.000 | 8.101 | MON | 40 | 467 | 01/01/2005 | 12/01/2027 |
| 31378X-BP-0 | FED NATL MTG ASSOC #411446 | | | 2 | 1 | 28,276 | 101.0300 | 28,509 | 28,218 | 28,327 | | (297) | | | 7.500 | 7.784 | MON | 176 | 2,107 | 06/03/1998 | 02/01/2025 |
| 31379E-YT-8 | FED NATL MTG ASSOC #417522 | | | 2 | 1 | 3,846 | 102.6720 | 3,927 | 3,824 | 3,829 | | (4) | | | 6.500 | 6.303 | MON | 21 | 235 | 05/06/1998 | 05/01/2013 |
| 31379F-GZ-1 | FED NATL MTG ASSOC #417916 | | | 2 | 1 | 6,543 | 114.3160 | 6,822 | 5,968 | 6,271 | | (67) | | | 6.500 | 4.904 | MON | 32 | 386 | 02/09/2004 | 03/01/2028 |
| 31379N-4W-4 | FED NATL MTG ASSOC #424837 | | | 2 | 1 | 3,696 | 104.3900 | 3,837 | 3,676 | 3,680 | | (3) | | | 6.500 | 6.290 | MON | 20 | 223 | 05/06/1998 | 04/01/2013 |
| 31379Q-WV-8 | FED NATL MTG ASSOC #426460 | | | 2 | 1 | 134,519 | 108.5720 | 157,174 | 144,766 | 142,310 | | 1,382 | | | 5.500 | 7.916 | MON | 664 | 7,467 | 12/28/1999 | 12/01/2013 |
| 31379R-MN-5 | FED NATL MTG ASSOC #427065 | | | 2 | 1 | 1,838 | 114.3160 | 1,596 | 1,396 | 1,476 | | (20) | | | 6.500 | 4.512 | MON | 8 | 89 | 07/12/2004 | 05/01/2028 |
| 31379S-TZ-9 | FED NATL MTG ASSOC #428168 | | | 2 | 1 | 40,941 | 109.5640 | 43,574 | 39,771 | 40,922 | | (29) | | | 7.500 | 6.399 | MON | 249 | 2,918 | 10/16/1998 | 02/01/2027 |
| 31379T-TG-9 | FED NATL MTG ASSOC #429051 | | | 2 | 1 | 10,437 | 104.3900 | 10,831 | 10,375 | 10,388 | | (11) | | | 6.500 | 6.291 | MON | 56 | 637 | 06/24/1998 | 07/01/2013 |
| 31379T-3M-4 | FED NATL MTG ASSOC #429304 | | | 2 | 1 | 1,825 | 104.3900 | 1,894 | 1,815 | 1,817 | | (1) | | | 6.500 | 6.308 | MON | 10 | 105 | 05/06/1998 | 06/01/2013 |
| 31379V-WD-7 | FED NATL MTG ASSOC #430944 | | | 2 | 1 | 10,297 | 104.3900 | 10,683 | 10,233 | 10,245 | | (10) | | | 6.500 | 6.325 | MON | 55 | 636 | 06/24/1998 | 07/01/2013 |
| 31379Y-6V-0 | FED NATL MTG ASSOC #433884 | | | 2 | 1 | 5,041 | 107.9650 | 5,484 | 5,079 | 5,070 | | 7 | | | 6.000 | 6.333 | MON | 25 | 281 | 02/22/2001 | 07/01/2013 |
| 31380B-GH-7 | FED NATL MTG ASSOC #435000 | | | 2 | 1 | 4,931 | 114.3160 | 4,573 | 4,001 | 4,202 | | (30) | | | 6.500 | 4.859 | MON | 22 | 256 | 02/09/2004 | 08/01/2028 |
| 31380C-QW-1 | FED NATL MTG ASSOC #436169 | | | 2 | 1 | 2,379 | 104.3900 | 2,469 | 2,365 | 2,367 | | (1) | | | 6.500 | 6.327 | MON | 13 | 138 | 06/24/1998 | 07/01/2013 |
| 31380C-2A-5 | FED NATL MTG ASSOC #436469 | | | 2 | 1 | 16,823 | 116.3760 | 18,797 | 16,152 | 17,491 | | (378) | | | 7.000 | 3.636 | MON | 94 | 1,031 | 08/15/2002 | 07/01/2028 |
| 31380C-3A-4 | FED NATL MTG ASSOC #436493 | | | 2 | 1 | 6,966 | 104.3900 | 7,229 | 6,925 | 6,932 | | (5) | | | 6.500 | 6.326 | MON | 38 | 423 | 06/24/1998 | 07/01/2013 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | | 2 | 1 | 46,555 | 110.1600 | 34,662 | 31,465 | 30,196 | | 167 | | | 6.000 | 7.976 | MON | 157 | 1,807 | 05/06/2003 | 12/01/2018 |
| 31380H-W5-2 | FED NATL MTG ASSOC #440868 | | | 2 | 1 | 5,407 | 107.9650 | 5,561 | 5,151 | 5,209 | | 13 | | | 6.000 | 4.420 | MON | 26 | 285 | 11/18/2009 | 11/01/2013 |
| 31380K-N2-2 | FED NATL MTG ASSOC #442409 | | | 2 | 1 | 2,867 | 111.4720 | 2,640 | 2,369 | 2,298 | | 19 | | | 6.000 | 7.117 | MON | 12 | 142 | 05/06/2003 | 11/01/2028 |
| 31380L-FK-9 | FED NATL MTG ASSOC #443070 | | | 2 | 1 | 18,969 | 114.3160 | 21,739 | 19,016 | 18,978 | | 7 | | | 6.500 | 6.571 | MON | 103 | 1,199 | 08/11/1998 | 09/01/2028 |
| 31380L-GF-9 | FED NATL MTG ASSOC #443098 | | | 2 | 1 | 9,766 | 114.3160 | 11,105 | 9,714 | 9,755 | | (1) | | | 6.500 | 6.356 | MON | 53 | 611 | 11/18/1998 | 12/01/2028 |
| 31380M-DY-9 | FED NATL MTG ASSOC #443919 | | | 2 | 1 | 30,408 | 114.3160 | 34,322 | 30,024 | 30,332 | | 2 | | | 6.500 | 6.133 | MON | 163 | 1,925 | 09/25/1998 | 10/01/2028 |
| 31380M-NF-9 | FED NATL MTG ASSOC #444190 | | | 2 | 1 | 47,011 | 114.3160 | 53,424 | 46,734 | 46,962 | | (55) | | | 6.500 | 6.325 | MON | 253 | 3,031 | 01/13/1999 | 02/01/2029 |
| 31380P-YV-5 | FED NATL MTG ASSOC #446324 | | | 2 | 1 | 2,334 | 114.5490 | 2,779 | 2,426 | 2,326 | | 22 | | | 7.000 | 8.790 | MON | 14 | 168 | 01/01/2005 | 08/01/2027 |
| 31380P-7J-2 | FED NATL MTG ASSOC #446497 | | | 2 | 1 | 4,096 | 107.9650 | 4,456 | 4,127 | 4,117 | | 5 | | | 6.000 | 6.330 | MON | 21 | 231 | 02/22/2001 | 12/01/2013 |
| 31380T-ZD-6 | FED NATL MTG ASSOC #449940 | | | 2 | 1 | 92,031 | 114.3160 | 97,106 | 84,945 | 88,483 | | 230 | | | 6.500 | 4.955 | MON | 460 | 5,508 | 02/09/2004 | 12/01/2028 |
| 31380T-4P-3 | FED NATL MTG ASSOC #450030 | | | 2 | 1 | 22,179 | 114.3160 | 25,220 | 22,062 | 22,179 | | (16) | | | 6.500 | 6.341 | MON | 120 | 1,406 | 11/18/1998 | 12/01/2028 |
| 31380Y-7J-3 | FED NATL MTG ASSOC #454597 | | | 2 | 1 | 7,408 | 104.2750 | 8,248 | 7,910 | 7,778 | | 75 | | | 6.000 | 8.262 | MON | 40 | 441 | 03/14/2000 | 02/01/2014 |
| 31381A-ZL-8 | FED NATL MTG ASSOC #455347 | | | 2 | 1 | 5,842 | 107.9650 | 6,008 | 5,565 | 5,664 | | (43) | | | 6.000 | 3.974 | MON | 28 | 319 | 11/04/2004 | 03/01/2014 |
| 31381D-HW-8 | FED NATL MTG ASSOC #457545 | | | 2 | 1 | 21,872 | 111.0650 | 23,801 | 21,430 | 21,694 | | (44) | | | 7.000 | 6.356 | MON | 125 | 1,478 | 12/01/1998 | 08/01/2018 |
| 31381D-TG-0 | FED NATL MTG ASSOC #457851 | | | 2 | 1 | 13,056 | 114.3160 | 13,197 | 11,544 | 12,272 | | (22) | | | 6.500 | 4.578 | MON | 63 | 746 | 02/09/2004 | 01/01/2029 |
| 31382E-PB-2 | FED NATL MTG ASSOC #480218 | | | 2 | 1 | 12,558 | 114.3160 | 14,271 | 12,484 | 12,539 | | 105 | | | 6.500 | 6.327 | MON | 68 | 810 | 01/13/1999 | 02/01/2029 |
| 31382J-WG-2 | FED NATL MTG ASSOC #484047 | | | 2 | 1 | 43,653 | 114.3160 | 49,608 | 43,395 | 43,583 | | 193 | | | 6.500 | 6.340 | MON | 235 | 2,811 | 01/13/1999 | 02/01/2029 |
| 31382K-QE-1 | FED NATL MTG ASSOC #484753 | | | 2 | 1 | 17,460 | 114.3160 | 14,517 | 12,699 | 12,724 | | | | | 6.500 | 6.436 | MON | 69 | 800 | 05/01/2002 | 03/01/2029 |
| 31382Q-TY-1 | FED NATL MTG ASSOC #489367 | | | 2 | 1 | 105,998 | 114.3160 | 93,116 | 81,455 | 83,363 | | (206) | | | 6.500 | 5.535 | MON | 441 | 5,184 | 11/09/2004 | 03/01/2029 |
| 31382R-NY-5 | FED NATL MTG ASSOC #490107 | | | 2 | 1 | 7,652 | 114.3160 | 6,009 | 5,257 | 5,504 | | (60) | | | 6.500 | 4.865 | MON | 28 | 330 | 02/09/2004 | 03/01/2029 |
| 31382R-Z7-1 | FED NATL MTG ASSOC #490466 | | | 2 | 1 | 420 | 114.3160 | 176 | 154 | 169 | | 6 | | | 6.500 | 3.213 | MON | 1 | 9 | 02/09/2004 | 03/01/2029 |
| 31382S-FK-2 | FED NATL MTG ASSOC #490770 | | | 2 | 1 | 14,694 | 114.3160 | 16,162 | 14,138 | 14,164 | | (7) | | | 6.500 | 6.436 | MON | 77 | 916 | 05/01/2002 | 03/01/2029 |
| 31382T-FW-4 | FED NATL MTG ASSOC #491681 | | | 2 | 1 | 6,668 | 107.9650 | 7,686 | 7,119 | 6,992 | | 60 | | | 6.000 | 8.175 | MON | 36 | 402 | 03/14/2000 | 03/01/2014 |
| 31382T-PV-5 | FED NATL MTG ASSOC #491936 | | | 2 | 1 | 13,517 | 114.3160 | 16,115 | 14,097 | 13,580 | | 34 | | | 6.500 | 7.820 | MON | 76 | 914 | 01/01/2005 | 04/01/2029 |
| 31382U-G6-7 | FED NATL MTG ASSOC #492621 | | | 2 | 1 | 2,349 | 114.3160 | 2,486 | 2,174 | 2,294 | | (39) | | | 6.500 | 4.381 | MON | 12 | 141 | 02/09/2004 | 06/01/2029 |
| 31382U-RV-0 | FED NATL MTG ASSOC #492900 | | | 2 | 1 | 3,297 | 115.7850 | 3,875 | 3,347 | 3,291 | | 5 | | | 7.000 | 7.559 | MON | 20 | 228 | 06/16/1999 | 10/01/2028 |
| 31382U-R3-2 | FED NATL MTG ASSOC #492906 | | | 2 | 1 | 4,324 | 116.1000 | 5,087 | 4,382 | 4,310 | | 6 | | | 7.000 | 7.597 | MON | 26 | 298 | 06/16/1999 | 01/01/2029 |
| 31382U-WN-2 | FED NATL MTG ASSOC #493053 | | | 2 | 1 | 1,908 | 114.3160 | 2,268 | 1,984 | 1,876 | | 15 | | | 6.500 | 8.599 | MON | 11 | 118 | 01/01/2005 | 05/01/2029 |
| 31382V-JG-0 | FED NATL MTG ASSOC #493563 | | | 2 | 1 | 10,348 | 116.6190 | 12,480 | 10,702 | 10,515 | | (108) | | | 7.000 | 7.606 | MON | 62 | 727 | 01/01/2005 | 05/01/2029 |
| 31382W-WR-9 | FED NATL MTG ASSOC #494856 | | | 2 | 1 | 108,101 | 112.0040 | 117,408 | 104,825 | 107,129 | | 245 | | | 6.000 | 5.241 | MON | 524 | 6,256 | 04/20/2005 | 05/01/2029 |
| 31383A-GY-9 | FED NATL MTG ASSOC #497115 | | | 2 | 1 | 1,423 | 116.6190 | 1,718 | 1,473 | 1,433 | | (8) | | | 7.000 | 8.105 | MON | 9 | 94 | 01/01/2005 | 08/01/2029 |
| 31383A-RE-1 | FED NATL MTG ASSOC #497385 | | | 2 | 1 | 6,437 | 113.0240 | 7,572 | 6,699 | 6,452 | | 38 | | | 6.500 | 7.952 | MON | 36 | 414 | 01/01/2005 | 05/01/2029 |
| 31383B-AB-3 | FED NATL MTG ASSOC #497802 | | | 2 | 1 | 487 | 107.9650 | 530 | 491 | 489 | | 1 | | | 6.000 | 6.364 | MON | 2 | 28 | 01/30/2001 | 07/01/2014 |
| 31383B-5Z-6 | FED NATL MTG ASSOC #498664 | | | 2 | 1 | 1,272 | 107.9650 | 1,385 | 1,283 | 1,279 | | 1 | | | 6.000 | 6.298 | MON | 6 | 73 | 01/30/2001 | 05/01/2014 |
| 31383C-DA-0 | FED NATL MTG ASSOC #498797 | | | 2 | 1 | 2,617 | 107.9650 | 2,850 | 2,640 | 2,633 | | 3 | | | 6.000 | 6.282 | MON | 13 | 146 | 01/30/2001 | 07/01/2014 |
| 31383E-E7-2 | FED NATL MTG ASSOC #500658 | | | 2 | 1 | 203 | 107.9650 | 221 | 205 | 205 | | | | | 6.000 | 6.351 | MON | 1 | 11 | 01/30/2001 | 07/01/2014 |
| 31383E-5G-2 | FED NATL MTG ASSOC #501347 | | | 2 | 1 | 9,966 | 119.0950 | 12,015 | 10,089 | 9,961 | | (2) | | | 7.500 | 7.955 | MON | 63 | 695 | 04/13/2000 | 06/01/2029 |
| 31383E-5J-6 | FED NATL MTG ASSOC #501349 | | | 2 | 1 | 3,845 | 119.2300 | 4,641 | 3,892 | 3,831 | | 2 | | | 7.500 | 7.986 | MON | 24 | 285 | 04/13/2000 | 06/01/2029 |
| 31383G-NB-8 | FED NATL MTG ASSOC #502686 | | | 2 | 1 | 2,173 | 116.6190 | 2,619 | 2,246 | 2,175 | | 4 | | | 7.000 | 8.098 | MON | 13 | 157 | 01/01/2005 | 09/01/2029 |

# 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 |
| 31383G-WH-5 | FED NATL MTG ASSOC #502948 | | | 2 | 1 | 1,214 | 116.6190 | 1,469 | 1,260 | 1,189 | | 13 | | | 7.000 | 9.032 | MON | 7 | 88 | 01/01/2005 | 08/01/2029 |
| 31383G-ZT-6 | FED NATL MTG ASSOC #503054 | | | 2 | 1 | 65,981 | 116.6190 | 79,707 | 68,348 | 66,480 | | 17 | | | 7.000 | 8.178 | MON | 399 | 4,774 | 01/01/2003 | 07/01/2029 |
| 31383H-SE-5 | FED NATL MTG ASSOC #503717 | | | 2 | 1 | 38,121 | 118.0030 | 45,539 | 38,591 | 38,185 | | 31 | | | 7.500 | 7.882 | MON | 241 | 2,882 | 04/13/2000 | 06/01/2029 |
| 31383H-TN-4 | FED NATL MTG ASSOC #503757 | | | 2 | 1 | 5,985 | 114.3160 | 7,121 | 6,229 | 5,994 | | 15 | | | 6.500 | 7.908 | MON | 34 | 397 | 01/01/2005 | 07/01/2029 |
| 31383J-CZ-1 | FED NATL MTG ASSOC #504188 | | | 2 | 1 | 12,891 | 116.6190 | 15,597 | 13,374 | 13,018 | | 30 | | | 7.000 | 7.899 | MON | 78 | 934 | 01/01/2003 | 06/01/2029 |
| 31383J-GU-8 | FED NATL MTG ASSOC #504311 | | | 2 | 1 | 22,681 | 114.3160 | 26,231 | 22,946 | 22,672 | | | | | 6.500 | 6.971 | MON | 124 | 1,488 | 01/29/2001 | 08/01/2029 |
| 31383J-TM-2 | FED NATL MTG ASSOC #504656 | | | 2 | 1 | 6,303 | 107.9650 | 6,858 | 6,352 | 6,335 | | 6 | | | 6.000 | 6.294 | MON | 32 | 358 | 02/22/2001 | 08/01/2014 |
| 31383K-AP-2 | FED NATL MTG ASSOC #505014 | | | 2 | 1 | 16,815 | 107.9650 | 18,309 | 16,958 | 16,900 | | 20 | | | 6.000 | 6.347 | MON | 85 | 977 | 01/30/2001 | 08/01/2014 |
| 31383K-D5-3 | FED NATL MTG ASSOC #505124 | | | 2 | 1 | 3,694 | 105.0320 | 3,936 | 3,747 | 3,684 | | | | | 7.500 | 8.187 | MON | 23 | 280 | 04/18/2000 | 07/01/2029 |
| 31383L-D7-7 | FED NATL MTG ASSOC #506026 | | | 2 | 1 | 9,269 | 105.2620 | 9,898 | 9,403 | 9,258 | | 4 | | | 7.500 | 8.090 | MON | 59 | 703 | 04/18/2000 | 08/01/2029 |
| 31383L-2Q-7 | FED NATL MTG ASSOC #506683 | | | 2 | 1 | 667 | 107.9650 | 726 | 672 | 671 | | 1 | | | 6.000 | 6.322 | MON | 3 | 37 | 01/30/2001 | 07/01/2014 |
| 31383M-LZ-4 | FED NATL MTG ASSOC #507144 | | | 2 | 1 | 3,338 | 107.9650 | 3,635 | 3,367 | 3,357 | | 4 | | | 6.000 | 6.354 | MON | 17 | 195 | 01/30/2001 | 10/01/2014 |
| 31383N-ZH-7 | FED NATL MTG ASSOC #508444 | | | 2 | 1 | 1,000 | 107.9650 | 1,089 | 1,009 | 1,006 | | 1 | | | 6.000 | 6.311 | MON | 5 | 59 | 01/30/2001 | 08/01/2014 |
| 31383R-U5-9 | FED NATL MTG ASSOC #511004 | | | 2 | 1 | 26,226 | 116.6190 | 31,704 | 27,185 | 26,068 | | 331 | | | 7.000 | 8.882 | MON | 159 | 1,899 | 01/01/2005 | 09/01/2029 |
| 31383R-4P-4 | FED NATL MTG ASSOC #511230 | | | 2 | 1 | 9,608 | 116.6190 | 11,610 | 9,955 | 9,692 | | 20 | | | 7.000 | 8.131 | MON | 58 | 695 | 01/01/2005 | 10/01/2029 |
| 31383S-FP-0 | FED NATL MTG ASSOC #511474 | | | 2 | 1 | 5,779 | 116.6190 | 6,987 | 5,992 | 5,734 | | 29 | | | 7.000 | 8.593 | MON | 35 | 406 | 01/01/2005 | 09/01/2029 |
| 31383S-SM-3 | FED NATL MTG ASSOC #511824 | | | 2 | 1 | 5,069 | 108.6340 | 3,288 | 3,027 | 3,089 | | (18) | | | 5.500 | 4.137 | MON | 14 | 159 | 02/06/2004 | 07/01/2016 |
| 31383S-Z3-7 | FED NATL MTG ASSOC #512062 | | | 2 | 1 | 10,093 | 106.3540 | 10,635 | 9,999 | 10,044 | | (14) | | | 8.000 | 7.553 | MON | 67 | 762 | 06/29/2000 | 11/01/2014 |
| 31383T-JV-1 | FED NATL MTG ASSOC #512476 | | | 2 | 1 | 9,096 | 103.2300 | 9,506 | 9,209 | 9,072 | | 21 | | | 7.500 | 8.057 | MON | 58 | 689 | 04/13/2000 | 10/01/2029 |
| 31383T-KG-2 | FED NATL MTG ASSOC #512495 | | | 2 | 1 | 6,224 | 114.3160 | 7,381 | 6,456 | 6,277 | | (5) | | | 6.500 | 7.535 | MON | 35 | 419 | 01/01/2005 | 10/01/2029 |
| 31383V-RV-7 | FED NATL MTG ASSOC #514500 | | | 2 | 1 | 2,281 | 116.6190 | 2,760 | 2,366 | 2,294 | | 4 | | | 7.000 | 8.247 | MON | 14 | 160 | 01/01/2005 | 11/01/2029 |
| 31383V-TJ-2 | FED NATL MTG ASSOC #514553 | | | 2 | 1 | 12,035 | 114.3160 | 14,334 | 12,539 | 11,997 | | 151 | | | 6.500 | 7.976 | MON | 68 | 813 | 11/10/1999 | 12/01/2029 |
| 31384A-H2-7 | FED NATL MTG ASSOC #517849 | | | 2 | 1 | 15,620 | 119.3720 | 18,705 | 15,670 | 16,404 | | 861 | | | 7.500 | 5.803 | MON | 98 | 1,173 | 06/27/2001 | 12/01/2029 |
| 31384B-WX-0 | FED NATL MTG ASSOC #519162 | | | 2 | 1 | 10,418 | 118.6830 | 12,521 | 10,550 | 10,416 | | 17 | | | 7.500 | 7.947 | MON | 66 | 764 | 01/01/2005 | 11/01/2029 |
| 31384B-5E-2 | FED NATL MTG ASSOC #519345 | | | 2 | 1 | 1,675 | 116.6190 | 2,017 | 1,729 | 1,676 | | (2) | | | 7.000 | 8.269 | MON | 10 | 121 | 01/01/2003 | 10/01/2029 |
| 31384C-NU-4 | FED NATL MTG ASSOC #519803 | | | 2 | 1 | 8,564 | 119.4450 | 9,998 | 8,370 | 8,770 | | 454 | | | 7.500 | 5.734 | MON | 52 | 626 | 06/27/2001 | 12/01/2029 |
| 31384D-LC-4 | FED NATL MTG ASSOC #520623 | | | 2 | 1 | 827 | 104.9970 | 849 | 809 | 855 | | 53 | | | 7.500 | 5.687 | MON | 5 | 61 | 06/27/2001 | 11/01/2029 |
| 31384D-WR-9 | FED NATL MTG ASSOC #520956 | | | 2 | 1 | 1,523 | 102.6050 | 1,582 | 1,542 | 1,521 | | 10 | | | 7.500 | 8.056 | MON | 10 | 96 | 01/01/2005 | 11/01/2029 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | | 2 | 1 | 1,390 | 106.5140 | 1,443 | 1,355 | 1,380 | | (7) | | | 7.000 | 5.343 | MON | 8 | 93 | 08/02/2001 | 12/01/2014 |
| 31384J-CQ-0 | FED NATL MTG ASSOC #524879 | | | 2 | 1 | 7,069 | 106.7560 | 7,268 | 6,808 | 7,353 | | (15) | | | 8.000 | 4.497 | MON | 45 | 540 | 08/08/2001 | 02/01/2030 |
| 31384K-HL-3 | FED NATL MTG ASSOC #525935 | | | 2 | 1 | 24,996 | 120.6750 | 30,004 | 24,864 | 25,021 | | (13) | | | 8.000 | 7.764 | MON | 166 | 1,984 | 01/01/2005 | 01/01/2030 |
| 31384K-XE-1 | FED NATL MTG ASSOC #526377 | | | 2 | 1 | 540 | 120.8420 | 628 | 520 | 571 | | 1 | | | 8.000 | 4.604 | MON | 3 | 39 | 08/08/2001 | 05/01/2030 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | | 2 | 1 | 4,755 | 101.5800 | 4,785 | 4,711 | 4,733 | | (6) | | | 8.000 | 7.513 | MON | 31 | 361 | 06/29/2000 | 04/01/2015 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | | 2 | 1 | 1,130 | 107.9650 | 1,230 | 1,139 | 1,137 | | 1 | | | 6.000 | 6.275 | MON | 6 | 64 | 01/30/2001 | 10/01/2014 |
| 31384M-NP-3 | FED NATL MTG ASSOC #527898 | | | 2 | 1 | 96,146 | 119.1150 | 113,796 | 95,535 | 95,861 | | 81 | | | 8.000 | 7.873 | MON | 637 | 7,618 | 01/01/2005 | 12/01/2024 |
| 31384M-NR-9 | FED NATL MTG ASSOC #527900 | | | 2 | 1 | 70,459 | 115.7400 | 81,107 | 70,076 | 70,253 | | 147 | | | 8.000 | 7.916 | MON | 467 | 5,595 | 01/01/2005 | 10/01/2029 |
| 31384N-P8-7 | FED NATL MTG ASSOC #528847 | | | 2 | 1 | 5,073 | 119.3440 | 6,142 | 5,146 | 5,077 | | 15 | | | 7.500 | 8.048 | MON | 32 | 385 | 01/01/2005 | 01/01/2030 |
| 31384N-SY-7 | FED NATL MTG ASSOC #528935 | | | 2 | 1 | 8,260 | 100.2780 | 8,206 | 8,184 | 8,243 | | (13) | | | 8.000 | 7.448 | MON | 55 | 643 | 06/29/2000 | 07/01/2015 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | | 2 | 1 | 99 | 101.1410 | 98 | 97 | 98 | | 2 | | | 7.500 | 5.939 | MON | 1 | 7 | 12/28/2000 | 03/01/2015 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | | 2 | 1 | 8,788 | 106.5140 | 9,125 | 8,567 | 8,767 | | (57) | | | 7.000 | 5.147 | MON | 50 | 588 | 08/02/2001 | 05/01/2015 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | | 2 | 1 | 526 | 106.4480 | 556 | 522 | 524 | | 2 | | | 7.500 | 7.127 | MON | 3 | 38 | 10/13/2000 | 03/01/2015 |
| 31384S-E2-1 | FED NATL MTG ASSOC #532153 | | | 2 | 1 | 253 | 119.4440 | 295 | 247 | 262 | | 17 | | | 7.500 | 5.349 | MON | 2 | 18 | 06/27/2001 | 02/01/2030 |
| 31384S-QY-8 | FED NATL MTG ASSOC #532471 | | | 2 | 1 | 7,424 | 107.7590 | 8,146 | 7,559 | 7,483 | | (25) | | | 7.500 | 7.867 | MON | 47 | 566 | 01/01/2005 | 03/01/2030 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | | 2 | 1 | 308 | 102.7190 | 310 | 302 | 309 | | 6 | | | 7.500 | 5.880 | MON | 2 | 22 | 12/28/2000 | 07/01/2015 |
| 31384S-2W-8 | FED NATL MTG ASSOC #532789 | | | 2 | 1 | 51,754 | 110.0400 | 55,988 | 50,880 | 51,345 | | 91 | | | 7.000 | 6.373 | MON | 297 | 3,500 | 02/12/2001 | 04/01/2016 |
| 31384T-FN-2 | FED NATL MTG ASSOC #533073 | | | 2 | 1 | 922 | 104.8430 | 931 | 888 | 926 | | (4) | | | 8.000 | 6.302 | MON | 6 | 71 | 08/08/2001 | 06/01/2030 |
| 31384T-JB-4 | FED NATL MTG ASSOC #533158 | | | 2 | 1 | 1,073 | 108.8700 | 1,205 | 1,107 | 1,102 | | 8 | | | 7.000 | 8.223 | MON | 6 | 63 | 03/08/2000 | 03/01/2020 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | | 2 | 1 | 1,028 | 101.5010 | 1,035 | 1,020 | 1,026 | | (9) | | | 7.500 | 7.006 | MON | 6 | 75 | 10/13/2000 | 04/01/2015 |
| 31384T-SF-5 | FED NATL MTG ASSOC #533418 | | | 2 | 1 | 608 | 105.2720 | 627 | 596 | 604 | | 8 | | | 7.500 | 6.098 | MON | 4 | 43 | 12/28/2000 | 04/01/2015 |
| 31384T-YV-3 | FED NATL MTG ASSOC #533624 | | | 2 | 1 | 5,477 | 100.2330 | 5,386 | 5,373 | 5,467 | | 92 | | | 7.500 | 5.668 | MON | 34 | 391 | 12/28/2000 | 04/01/2015 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | | 2 | 1 | 4,839 | 102.2180 | 4,901 | 4,794 | 4,828 | | (8) | | | 8.000 | 7.461 | MON | 32 | 376 | 06/29/2000 | 07/01/2015 |
| 31384V-LK-6 | FED NATL MTG ASSOC #535030 | | | 2 | 1 | 7,552 | 116.6190 | 8,455 | 7,250 | 8,008 | | (52) | | | 7.000 | 3.632 | MON | 42 | 496 | 08/15/2002 | 12/01/2029 |
| 31384V-T4-4 | FED NATL MTG ASSOC #535271 | | | 2 | 1 | 295 | 120.7710 | 343 | 284 | 308 | | (1) | | | 8.000 | 4.961 | MON | 2 | 23 | 08/08/2001 | 05/01/2030 |
| 31384V-UG-5 | FED NATL MTG ASSOC #535283 | | | 2 | 1 | 10,095 | 120.7770 | 11,741 | 9,722 | 10,594 | | (155) | | | 8.000 | 4.820 | MON | 65 | 763 | 08/08/2001 | 05/01/2030 |
| 31384V-UL-4 | FED NATL MTG ASSOC #535287 | | | 2 | 1 | 11,831 | 120.7400 | 13,757 | 11,394 | 12,351 | | (30) | | | 8.000 | 5.088 | MON | 76 | 895 | 08/08/2001 | 05/01/2030 |
| 31384V-UP-5 | FED NATL MTG ASSOC #535290 | | | 2 | 1 | 10,379 | 120.6720 | 12,061 | 9,995 | 10,881 | | (164) | | | 8.000 | 4.888 | MON | 67 | 783 | 08/08/2001 | 05/01/2030 |

# 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 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | | 2 | 1 | 3,666 | 122.2740 | 4,232 | 3,461 | 3,848 | | (58) | | | 8.500 | 4.691 | MON | 25 | 289 | 10/02/2001 | 04/01/2030 |
| 31384V-WD-0 | FED NATL MTG ASSOC #535344 | | | 2 | 1 | 15,744 | 114.3160 | 14,315 | 12,522 | 12,369 | | 7 | | | 6.500 | 6.912 | MON | 68 | 798 | 02/09/2004 | 05/01/2030 |
| 31384V-X4-9 | FED NATL MTG ASSOC #535399 | | | 2 | 1 | 10,046 | 120.7500 | 11,681 | 9,674 | 10,596 | | (131) | | | 8.000 | 4.836 | MON | 64 | 754 | 08/08/2001 | 07/01/2030 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | | 2 | 1 | 8,028 | 120.5640 | 9,139 | 7,580 | 8,306 | | (43) | | | 8.500 | 5.150 | MON | 54 | 638 | 10/02/2001 | 07/01/2030 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | | 2 | 1 | 1,798 | 107.9060 | 1,908 | 1,768 | 1,793 | | 4 | | | 7.000 | 5.833 | MON | 10 | 119 | 02/12/2001 | 07/01/2015 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | | 2 | 1 | 94,494 | 107.9060 | 100,223 | 92,880 | 94,109 | | 164 | | | 7.000 | 5.863 | MON | 542 | 6,266 | 08/02/2001 | 10/01/2015 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | | 2 | 1 | 4,925 | 107.9060 | 5,181 | 4,801 | 4,915 | | (29) | | | 7.000 | 5.166 | MON | 28 | 323 | 08/02/2001 | 12/01/2015 |
| 31384W-B9-0 | FED NATL MTG ASSOC #535664 | | | 2 | 1 | 19,419 | 116.5890 | 21,737 | 18,644 | 20,819 | | (611) | | | 7.000 | 3.130 | MON | 109 | 1,280 | 08/15/2002 | 01/01/2031 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | | 2 | 1 | 9,947 | 116.5890 | 11,434 | 9,807 | 10,128 | | (9) | | | 7.000 | 5.844 | MON | 57 | 672 | 08/03/2001 | 04/01/2031 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | | 2 | 1 | 31,139 | 116.5890 | 35,796 | 30,703 | 31,973 | | (263) | | | 7.000 | 5.531 | MON | 179 | 2,113 | 08/03/2001 | 04/01/2031 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | | 2 | 1 | 37,821 | 109.5430 | 40,780 | 37,227 | 37,733 | | 22 | | | 6.500 | 5.557 | MON | 202 | 2,342 | 08/14/2001 | 04/01/2016 |
| 31384W-KT-6 | FED NATL MTG ASSOC #535906 | | | 2 | 1 | 260 | 120.8980 | 303 | 251 | 273 | | | | | 8.000 | 4.931 | MON | 2 | 20 | 08/08/2001 | 05/01/2031 |
| 31384W-KY-5 | FED NATL MTG ASSOC #535911 | | | 2 | 1 | 11,137 | 114.3160 | 9,816 | 8,587 | 8,533 | | 11 | | | 6.500 | 6.713 | MON | 47 | 545 | 05/01/2002 | 05/01/2031 |
| 31384W-KZ-2 | FED NATL MTG ASSOC #535912 | | | 2 | 1 | 18,228 | 114.3160 | 17,077 | 14,938 | 16,016 | | (173) | | | 6.500 | 4.388 | MON | 81 | 959 | 02/09/2004 | 05/01/2031 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 | | | 2 | 1 | 11,406 | 113.8160 | 11,465 | 10,073 | 11,394 | | 2 | | | 6.500 | 2.584 | MON | 55 | 640 | 11/18/2010 | 05/01/2031 |
| 31384W-W9-7 | FED NATL MTG ASSOC #536272 | | | 2 | 1 | 3,218 | 101.5630 | 3,148 | 3,099 | 3,464 | | 6 | | | 8.000 | 4.202 | MON | 21 | 247 | 08/08/2001 | 06/01/2030 |
| 31384W-ZF-0 | FED NATL MTG ASSOC #536342 | | | 2 | 1 | 795 | 111.4480 | 853 | 766 | 817 | | (9) | | | 8.000 | 5.695 | MON | 5 | 61 | 08/08/2001 | 04/01/2030 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | | 2 | 1 | 284 | 100.2750 | 283 | 282 | 283 | | | | | 8.000 | 7.542 | MON | 2 | 22 | 06/29/2000 | 04/01/2015 |
| 31384W-2J-8 | FED NATL MTG ASSOC #536377 | | | 2 | 1 | 1,658 | 100.2240 | 1,630 | 1,626 | 1,647 | | 20 | | | 7.500 | 5.787 | MON | 10 | 117 | 12/28/2000 | 05/01/2015 |
| 31384X-F4-5 | FED NATL MTG ASSOC #536687 | | | 2 | 1 | 8,191 | 105.6790 | 8,335 | 7,887 | 8,678 | | (99) | | | 8.000 | 4.140 | MON | 53 | 630 | 08/08/2001 | 05/01/2030 |
| 31384X-PU-6 | FED NATL MTG ASSOC #536935 | | | 2 | 1 | 852 | 120.9430 | 992 | 820 | 880 | | (8) | | | 8.000 | 5.173 | MON | 5 | 64 | 08/08/2001 | 05/01/2030 |
| 31384X-RT-7 | FED NATL MTG ASSOC #536998 | | | 2 | 1 | 84,368 | 118.8380 | 93,563 | 78,732 | 82,152 | | (84) | | | 7.500 | 5.893 | MON | 492 | 5,884 | 01/04/2002 | 03/01/2030 |
| 31384X-RU-4 | FED NATL MTG ASSOC #536999 | | | 2 | 1 | 7,635 | 115.3970 | 8,485 | 7,353 | 7,942 | | (177) | | | 8.000 | 5.107 | MON | 49 | 547 | 08/08/2001 | 03/01/2030 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | | 2 | 1 | 2,824 | 102.5060 | 2,868 | 2,798 | 2,814 | | (4) | | | 8.000 | 7.538 | MON | 19 | 212 | 06/29/2000 | 06/01/2015 |
| 31384Y-NX-0 | FED NATL MTG ASSOC #537806 | | | 2 | 1 | 13,349 | 120.8420 | 15,534 | 12,855 | 14,246 | | (354) | | | 8.000 | 4.177 | MON | 86 | 1,025 | 08/08/2001 | 05/01/2030 |
| 31384Y-2U-9 | FED NATL MTG ASSOC #538187 | | | 2 | 1 | 2,135 | 108.5190 | 2,231 | 2,055 | 2,155 | | 3 | | | 8.000 | 5.906 | MON | 14 | 164 | 08/08/2001 | 05/01/2030 |
| 31385A-LE-5 | FED NATL MTG ASSOC #538625 | | | 2 | 1 | 1,362 | 101.6290 | 1,333 | 1,311 | 1,495 | | (22) | | | 8.000 | 3.226 | MON | 9 | 104 | 08/08/2001 | 06/01/2030 |
| 31385B-Z7-3 | FED NATL MTG ASSOC #539966 | | | 2 | 1 | 1,309 | 100.2410 | 1,287 | 1,284 | 1,305 | | 21 | | | 7.500 | 6.193 | MON | 8 | 94 | 12/28/2000 | 05/01/2015 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | | 2 | 1 | 9,070 | 120.8480 | 10,555 | 8,734 | 9,786 | | (131) | | | 8.000 | 4.274 | MON | 58 | 697 | 08/08/2001 | 05/01/2030 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | | 2 | 1 | 126,230 | 108.1530 | 130,049 | 120,246 | 123,022 | | (496) | | | 6.000 | 4.429 | MON | 601 | 7,047 | 11/04/2004 | 04/01/2016 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | | 2 | 1 | 10,536 | 108.1530 | 10,855 | 10,037 | 10,286 | | (56) | | | 6.000 | 4.369 | MON | 50 | 580 | 11/04/2004 | 06/01/2016 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | | 2 | 1 | 18,175 | 106.9270 | 19,064 | 17,829 | 18,088 | | 254 | | | 7.500 | 6.312 | MON | 111 | 1,309 | 12/28/2000 | 05/01/2015 |
| 31385D-4L-2 | FED NATL MTG ASSOC #541827 | | | 2 | 1 | 185 | 104.1810 | 185 | 178 | 200 | | 2 | | | 8.000 | 4.169 | MON | 1 | 14 | 08/08/2001 | 06/01/2030 |
| 31385D-4U-2 | FED NATL MTG ASSOC #541835 | | | 2 | 1 | 10,679 | 100.9850 | 10,579 | 10,476 | 10,704 | | 223 | | | 7.500 | 5.591 | MON | 65 | 768 | 12/28/2000 | 06/01/2015 |
| 31385E-BT-5 | FED NATL MTG ASSOC #541950 | | | 2 | 1 | 12,435 | 105.4760 | 12,630 | 11,975 | 13,226 | | (32) | | | 8.000 | 4.476 | MON | 80 | 954 | 08/08/2001 | 07/01/2030 |
| 31385F-F8-4 | FED NATL MTG ASSOC #542991 | | | 2 | 1 | 852 | 109.2880 | 896 | 820 | 903 | | (1) | | | 8.000 | 4.637 | MON | 5 | 66 | 08/08/2001 | 07/01/2030 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | | 2 | 1 | 16,031 | 107.4430 | 16,264 | 15,137 | 17,082 | | (38) | | | 8.500 | 4.224 | MON | 107 | 1,285 | 10/02/2001 | 06/01/2030 |
| 31385F-6E-1 | FED NATL MTG ASSOC #543669 | | | 2 | 1 | 7,013 | 100.2410 | 6,896 | 6,879 | 7,026 | | 144 | | | 7.500 | 5.852 | MON | 43 | 506 | 12/28/2000 | 07/01/2015 |
| 31385G-DG-6 | FED NATL MTG ASSOC #543803 | | | 2 | 1 | 564 | 105.9740 | 575 | 543 | 601 | | (8) | | | 8.000 | 4.787 | MON | 4 | 43 | 08/08/2001 | 07/01/2030 |
| 31385G-RH-9 | FED NATL MTG ASSOC #544188 | | | 2 | 1 | 11,760 | 100.2420 | 11,565 | 11,537 | 11,725 | | 185 | | | 7.500 | 6.276 | MON | 72 | 850 | 12/28/2000 | 08/01/2015 |
| 31385G-S9-6 | FED NATL MTG ASSOC #544244 | | | 2 | 1 | 910 | 101.5690 | 890 | 876 | 959 | | | | | 8.000 | 4.855 | MON | 6 | 70 | 08/08/2001 | 07/01/2030 |
| 31385H-S3-7 | FED NATL MTG ASSOC #545138 | | | 2 | 1 | 18,776 | 119.3590 | 19,555 | 16,383 | 17,286 | | (29) | | | 7.500 | 5.598 | MON | 102 | 1,218 | 01/04/2002 | 08/01/2031 |
| 31385H-TB-8 | FED NATL MTG ASSOC #545146 | | | 2 | 1 | 9,488 | 119.4380 | 9,849 | 8,246 | 8,490 | | (45) | | | 7.500 | 6.411 | MON | 52 | 612 | 01/04/2002 | 07/01/2031 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | | 2 | 1 | 16,369 | 108.1530 | 17,020 | 15,737 | 16,161 | | (81) | | | 6.000 | 4.337 | MON | 79 | 909 | 09/11/2003 | 12/01/2016 |
| 31385J-BZ-0 | FED NATL MTG ASSOC #545556 | | | 2 | 1 | 4,373 | 116.2760 | 3,992 | 3,433 | 3,606 | | (34) | | | 7.000 | 5.209 | MON | 20 | 236 | 12/07/2001 | 04/01/2032 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | | 2 | 1 | 208,174 | 108.1530 | 215,100 | 198,886 | 204,486 | | (784) | | | 6.000 | 4.339 | MON | 994 | 11,548 | 11/04/2004 | 05/01/2017 |
| 31385J-G8-5 | FED NATL MTG ASSOC #545723 | | | 2 | 1 | 61,056 | 117.6460 | 57,772 | 49,107 | 52,123 | | (567) | | | 7.000 | 4.819 | MON | 286 | 3,373 | 08/15/2002 | 04/01/2032 |
| 31385J-JD-1 | FED NATL MTG ASSOC #545760 | | | 2 | 1 | 22,596 | 113.5660 | 17,988 | 15,839 | 16,110 | | 23 | | | 6.500 | 5.909 | MON | 86 | 998 | 06/09/2005 | 07/01/2032 |
| 31385J-LM-8 | FED NATL MTG ASSOC #545832 | | | 2 | 1 | 5,232 | 108.2780 | 5,396 | 4,984 | 5,106 | | 37 | | | 6.000 | 4.656 | MON | 25 | 288 | 11/18/2009 | 08/01/2017 |
| 31385J-NG-9 | FED NATL MTG ASSOC #545891 | | | 2 | 1 | 1,132 | 113.8160 | 946 | 831 | 857 | | (4) | | | 6.500 | 5.487 | MON | 5 | 53 | 06/09/2005 | 07/01/2032 |
| 31385J-SH-2 | FED NATL MTG ASSOC #546020 | | | 2 | 1 | 27 | 101.4030 | 26 | 26 | 31 | | (1) | | | 8.000 | 2.659 | MON | | 2 | 08/08/2001 | 08/01/2030 |
| 31385J-U7-1 | FED NATL MTG ASSOC #546106 | | | 2 | 1 | 4,820 | 102.8600 | 4,774 | 4,641 | 4,932 | | (9) | | | 8.000 | 5.391 | MON | 31 | 369 | 08/08/2001 | 07/01/2030 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | | 2 | 1 | 24,608 | 108.6340 | 21,315 | 19,621 | 19,730 | | (23) | | | 5.500 | 5.116 | MON | 90 | 1,060 | 06/10/2004 | 03/01/2016 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | | 2 | 1 | 3,065 | 107.9060 | 3,251 | 3,013 | 3,042 | | 7 | | | 7.000 | 6.363 | MON | 18 | 194 | 02/12/2001 | 03/01/2016 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | | 2 | 1 | 2,163 | 107.9060 | 2,275 | 2,109 | 2,149 | | (11) | | | 7.000 | 5.592 | MON | 12 | 145 | 08/02/2001 | 08/01/2015 |
| 31385K-UP-8 | FED NATL MTG ASSOC #546990 | | | 2 | 1 | 2,883 | 101.5640 | 2,820 | 2,776 | 3,124 | | (3) | | | 8.000 | 4.227 | MON | 19 | 222 | 08/08/2001 | 07/01/2030 |

# 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 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | | 2 | 1 | 322 | 107.9060 | 338 | 313 | 323 | | (2) | | | 7.000 | 5.051 | MON | 2 | 21 | 08/02/2001 | 11/01/2015 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | | 2 | 1 | 10,362 | 107.0950 | 10,886 | 10,165 | 10,324 | | 156 | | | 7.500 | 6.248 | MON | 64 | 730 | 12/28/2000 | 08/01/2015 |
| 31385N-CW-7 | FED NATL MTG ASSOC #547385 | | | 2 | 1 | 871 | 110.6920 | 929 | 839 | 929 | | (4) | | | 8.000 | 3.907 | MON | 6 | 67 | 08/08/2001 | 07/01/2030 |
| 31385N-EV-7 | FED NATL MTG ASSOC #547448 | | | 2 | 1 | 3,447 | 111.9750 | 3,717 | 3,319 | 3,593 | | (48) | | | 8.000 | 5.201 | MON | 22 | 265 | 08/08/2001 | 09/01/2030 |
| 31385N-FN-4 | FED NATL MTG ASSOC #547473 | | | 2 | 1 | 17,786 | 120.9630 | 20,718 | 17,128 | 18,647 | | (143) | | | 8.000 | 4.452 | MON | 114 | 1,368 | 08/08/2001 | 07/01/2030 |
| 31385N-F3-8 | FED NATL MTG ASSOC #547486 | | | 2 | 1 | 7,932 | 113.6930 | 8,685 | 7,639 | 8,397 | | (9) | | | 8.000 | 4.089 | MON | 51 | 610 | 08/08/2001 | 08/01/2030 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | | 2 | 1 | 954 | 120.9690 | 1,111 | 918 | 990 | | (6) | | | 8.000 | 5.240 | MON | 6 | 73 | 08/08/2001 | 08/01/2030 |
| 31385N-Q9-3 | FED NATL MTG ASSOC #547780 | | | 2 | 1 | 1,471 | 107.4200 | 1,521 | 1,416 | 1,545 | | 2 | | | 8.000 | 4.401 | MON | 9 | 113 | 08/08/2001 | 09/01/2030 |
| 31385N-7B-9 | FED NATL MTG ASSOC #548190 | | | 2 | 1 | 6,850 | 119.1240 | 4,756 | 3,993 | 4,322 | | (41) | | | 7.500 | 4.709 | MON | 25 | 283 | 01/04/2002 | 10/01/2030 |
| 31385P-H6-4 | FED NATL MTG ASSOC #548453 | | | 2 | 1 | 38,170 | 114.3160 | 40,362 | 35,307 | 37,113 | | (40) | | | 6.500 | 4.759 | MON | 191 | 2,290 | 02/09/2004 | 11/01/2029 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | | 2 | 1 | 16,382 | 122.3800 | 18,930 | 15,469 | 16,835 | | 36 | | | 8.500 | 4.975 | MON | 110 | 1,256 | 10/02/2001 | 06/01/2030 |
| 31385Q-AR-3 | FED NATL MTG ASSOC #549116 | | | 2 | 1 | 3,451 | 120.7800 | 4,014 | 3,323 | 3,685 | | (9) | | | 8.000 | 4.774 | MON | 22 | 265 | 08/08/2001 | 08/01/2030 |
| 31385Q-A4-4 | FED NATL MTG ASSOC #549127 | | | 2 | 1 | 161 | 101.6260 | 157 | 155 | 170 | | (1) | | | 8.000 | 4.570 | MON | 1 | 13 | 08/08/2001 | 08/01/2030 |
| 31385Q-ZR-6 | FED NATL MTG ASSOC #549852 | | | 2 | 1 | 58,826 | 114.3160 | 63,137 | 55,230 | 56,367 | | 106 | | | 6.500 | 5.678 | MON | 299 | 3,583 | 11/09/2004 | 08/01/2030 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | | 2 | 1 | 11,884 | 106.0890 | 12,368 | 11,658 | 11,831 | | 170 | | | 7.500 | 6.413 | MON | 73 | 859 | 12/28/2000 | 10/01/2015 |
| 31385R-K8-2 | FED NATL MTG ASSOC #550319 | | | 2 | 1 | 15,810 | 120.7270 | 18,380 | 15,225 | 16,948 | | (67) | | | 8.000 | 4.359 | MON | 102 | 1,196 | 08/08/2001 | 08/01/2030 |
| 31385R-WX-4 | FED NATL MTG ASSOC #550662 | | | 2 | 1 | 10,846 | 106.7050 | 11,145 | 10,445 | 11,391 | | (225) | | | 8.000 | 4.973 | MON | 70 | 763 | 08/08/2001 | 08/01/2030 |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | | 2 | 1 | 9,954 | 107.9060 | 10,560 | 9,786 | 9,955 | | 34 | | | 7.000 | 5.833 | MON | 57 | 658 | 02/12/2001 | 12/01/2015 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | | 2 | 1 | 1,102 | 106.0270 | 1,146 | 1,081 | 1,100 | | 19 | | | 7.500 | 6.237 | MON | 7 | 80 | 12/28/2000 | 10/01/2015 |
| 31385S-FW-3 | FED NATL MTG ASSOC #551081 | | | 2 | 1 | 1,052 | 116.7390 | 1,183 | 1,013 | 1,092 | | 1 | | | 8.000 | 5.308 | MON | 7 | 81 | 08/08/2001 | 02/01/2031 |
| 31385S-NA-2 | FED NATL MTG ASSOC #551285 | | | 2 | 1 | 150 | 116.3820 | 168 | 144 | 160 | | (2) | | | 8.000 | 4.189 | MON | 1 | 12 | 08/08/2001 | 09/01/2030 |
| 31385U-QP-1 | FED NATL MTG ASSOC #553162 | | | 2 | 1 | 7,385 | 120.7470 | 8,587 | 7,112 | 7,788 | | (15) | | | 8.000 | 4.323 | MON | 47 | 568 | 08/08/2001 | 09/01/2030 |
| 31385U-7A-5 | FED NATL MTG ASSOC #553589 | | | 2 | 1 | 8,702 | 104.0300 | 8,718 | 8,380 | 8,998 | | (37) | | | 8.000 | 5.400 | MON | 56 | 669 | 08/08/2001 | 10/01/2030 |
| 31385W-BN-8 | FED NATL MTG ASSOC #554545 | | | 2 | 1 | 1,892 | 116.5890 | 2,118 | 1,817 | 2,076 | | (19) | | | 7.000 | 2.399 | MON | 11 | 120 | 08/15/2002 | 11/01/2030 |
| 31385W-KD-0 | FED NATL MTG ASSOC #554792 | | | 2 | 1 | 1,117 | 101.8550 | 1,096 | 1,076 | 1,194 | | (2) | | | 8.000 | 4.256 | MON | 7 | 86 | 08/08/2001 | 11/01/2030 |
| 31385W-SX-8 | FED NATL MTG ASSOC #555034 | | | 2 | 1 | 466,828 | 108.2780 | 481,507 | 444,697 | 454,615 | | 3,935 | | | 6.000 | 4.757 | MON | 2,223 | 25,875 | 11/19/2009 | 09/01/2017 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | | 2 | 1 | 250,972 | 108.1530 | 258,675 | 239,176 | 245,756 | | (1,186) | | | 6.000 | 4.353 | MON | 1,196 | 13,895 | 11/04/2004 | 11/01/2017 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | | 2 | 1 | 277,847 | 108.1530 | 286,253 | 264,675 | 271,266 | | (824) | | | 6.000 | 4.494 | MON | 1,323 | 15,367 | 11/04/2004 | 04/01/2017 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | | 2 | 1 | 58,310 | 108.1530 | 60,074 | 55,546 | 57,129 | | (294) | | | 6.000 | 4.341 | MON | 278 | 3,221 | 11/04/2004 | 11/01/2017 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | | 2 | 1 | 12,999 | 108.2780 | 13,531 | 12,497 | 12,849 | | (75) | | | 6.000 | 4.403 | MON | 62 | 723 | 09/11/2003 | 03/01/2018 |
| 31385X-BX-4 | FED NATL MTG ASSOC #555454 | | | 2 | 1 | 49,864 | 108.1530 | 51,372 | 47,500 | 48,534 | | 354 | | | 6.000 | 4.652 | MON | 238 | 2,747 | 11/18/2009 | 03/01/2018 |
| 31385X-NN-3 | FED NATL MTG ASSOC #555797 | | | 2 | 1 | 208,760 | 113.3160 | 189,855 | 167,545 | 172,882 | | (1,340) | | | 6.500 | 5.402 | MON | 908 | 10,701 | 11/09/2004 | 10/01/2033 |
| 31385X-TL-1 | FED NATL MTG ASSOC #555955 | | | 2 | 1 | 5,054 | 113.5660 | 4,723 | 4,159 | 4,151 | | 2 | | | 6.500 | 6.571 | MON | 23 | 266 | 07/12/2004 | 10/01/2033 |
| 31385X-2P-1 | FED NATL MTG ASSOC #556182 | | | 2 | 1 | 16,657 | 114.3160 | 12,582 | 11,006 | 11,028 | | (9) | | | 6.500 | 6.424 | MON | 60 | 685 | 05/01/2002 | 07/01/2030 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | | 2 | 1 | 1,045 | 107.9650 | 1,138 | 1,054 | 1,048 | | 1 | | | 6.000 | 6.374 | MON | 5 | 61 | 01/30/2001 | 12/01/2015 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | | 2 | 1 | 18,765 | 110.0400 | 20,300 | 18,448 | 18,637 | | 47 | | | 7.000 | 6.277 | MON | 108 | 1,257 | 02/12/2001 | 03/01/2016 |
| 31385Y-G4-1 | FED NATL MTG ASSOC #556519 | | | 2 | 1 | 3,043 | 120.9180 | 3,543 | 2,930 | 3,294 | | 29 | | | 8.000 | 4.207 | MON | 20 | 225 | 08/08/2001 | 10/01/2030 |
| 31386A-CY-0 | FED NATL MTG ASSOC #557287 | | | 2 | 1 | 1,367 | 112.9350 | 1,509 | 1,336 | 1,376 | | 45 | | | 7.500 | 6.595 | MON | 8 | 100 | 06/27/2001 | 09/01/2030 |
| 31386A-4N-3 | FED NATL MTG ASSOC #558029 | | | 2 | 1 | 259 | 107.9060 | 274 | 254 | 258 | | 1 | | | 7.000 | 5.720 | MON | 1 | 18 | 02/12/2001 | 10/01/2015 |
| 31386B-M4-3 | FED NATL MTG ASSOC #558479 | | | 2 | 1 | 1,777 | 102.4160 | 1,752 | 1,711 | 1,864 | | 64 | | | 8.000 | 4.742 | MON | 11 | 136 | 08/08/2001 | 09/01/2030 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | | 2 | 1 | 5,817 | 107.9060 | 6,119 | 5,670 | 5,808 | | (37) | | | 7.000 | 5.189 | MON | 33 | 389 | 08/02/2001 | 01/01/2016 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | | 2 | 1 | 43,862 | 108.2960 | 46,598 | 43,028 | 43,781 | | 738 | | | 7.500 | 6.292 | MON | 269 | 3,175 | 12/28/2000 | 11/01/2015 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | | 2 | 1 | 76,041 | 107.2470 | 80,002 | 74,596 | 75,476 | | 862 | | | 7.500 | 6.577 | MON | 466 | 5,322 | 12/28/2000 | 12/01/2015 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | | 2 | 1 | 15,137 | 107.9060 | 15,922 | 14,755 | 15,144 | | (80) | | | 7.000 | 5.249 | MON | 86 | 1,017 | 08/02/2001 | 01/01/2016 |
| 31386E-CL-0 | FED NATL MTG ASSOC #560875 | | | 2 | 1 | 7,413 | 111.4720 | 8,482 | 7,609 | 7,433 | | (15) | | | 6.000 | 6.717 | MON | 38 | 438 | 01/01/2005 | 03/01/2031 |
| 31386E-CQ-9 | FED NATL MTG ASSOC #560879 | | | 2 | 1 | 4,892 | 121.1180 | 5,706 | 4,711 | 4,978 | | 5 | | | 8.000 | 5.914 | MON | 31 | 376 | 08/08/2001 | 03/01/2031 |
| 31386E-CS-5 | FED NATL MTG ASSOC #560881 | | | 2 | 1 | 31,133 | 119.5150 | 19,208 | 16,072 | 16,799 | | (13) | | | 7.500 | 5.971 | MON | 100 | 1,116 | 01/04/2002 | 03/01/2031 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | | 2 | 1 | 263 | 107.9060 | 276 | 256 | 263 | | (2) | | | 7.000 | 5.230 | MON | 1 | 18 | 08/02/2001 | 12/01/2015 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | | 2 | 1 | 42,029 | 107.9990 | 44,528 | 41,230 | 41,810 | | 568 | | | 7.500 | 6.494 | MON | 258 | 3,036 | 12/28/2000 | 02/01/2016 |
| 31386E-YM-4 | FED NATL MTG ASSOC #561516 | | | 2 | 1 | 1,038 | 103.5230 | 1,035 | 999 | 1,039 | | (5) | | | 8.000 | 6.312 | MON | 7 | 73 | 08/08/2001 | 12/01/2030 |
| 31386E-7L-6 | FED NATL MTG ASSOC #561699 | | | 2 | 1 | 864 | 104.4620 | 869 | 832 | 890 | | | | | 8.000 | 5.369 | MON | 6 | 66 | 08/08/2001 | 01/01/2031 |
| 31386F-BJ-3 | FED NATL MTG ASSOC #561741 | | | 2 | 1 | 5,408 | 119.4270 | 5,659 | 4,739 | 4,908 | | (20) | | | 7.500 | 6.133 | MON | 30 | 352 | 01/04/2002 | 01/01/2031 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | | 2 | 1 | 2,456 | 106.5140 | 2,572 | 2,414 | 2,440 | | 5 | | | 7.000 | 6.204 | MON | 14 | 165 | 02/12/2001 | 12/01/2015 |
| 31386G-CK-7 | FED NATL MTG ASSOC #562674 | | | 2 | 1 | 76,624 | 114.3160 | 80,376 | 70,310 | 73,616 | | (789) | | | 6.500 | 4.861 | MON | 381 | 4,556 | 07/12/2004 | 02/01/2031 |
| 31386H-AJ-0 | FED NATL MTG ASSOC #563509 | | | 2 | 1 | 308 | 111.7410 | 331 | 297 | 327 | | (4) | | | 8.000 | 4.559 | MON | 2 | 23 | 08/08/2001 | 12/01/2030 |
| 31386H-CY-5 | FED NATL MTG ASSOC #563587 | | | 2 | 1 | 2,043 | 111.0980 | 2,186 | 1,968 | 2,044 | | 3 | | | 8.000 | 6.622 | MON | 13 | 157 | 08/08/2001 | 12/01/2030 |

# 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 |
| 31386H-H2-0 | FED NATL MTG ASSOC #563749 | | | 2 | 1 | 16,756 | 116.2760 | 19,210 | 16,521 | 17,109 | | (70) | | | 7.000 | 5.647 | MON | 96 | 1,154 | 08/03/2001 | 02/01/2031 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | | 2 | 1 | 12,071 | 107.9060 | 12,697 | 11,767 | 12,081 | | (97) | | | 7.000 | 4.726 | MON | 69 | 804 | 08/02/2001 | 12/01/2015 |
| 31386H-QG-9 | FED NATL MTG ASSOC #563955 | | | 2 | 1 | 1,706 | 107.9060 | 1,810 | 1,677 | 1,707 | | 6 | | | 7.000 | 5.796 | MON | 10 | 116 | 02/12/2001 | 12/01/2015 |
| 31386J-FC-6 | FED NATL MTG ASSOC #564563 | | | 2 | 1 | 212 | 101.5690 | 207 | 204 | 216 | | | | | 8.000 | 5.987 | MON | 1 | 17 | 08/08/2001 | 02/01/2031 |
| 31386J-UN-5 | FED NATL MTG ASSOC #564989 | | | 2 | 1 | 5,142 | 107.9060 | 5,455 | 5,055 | 5,106 | | 8 | | | 7.000 | 6.205 | MON | 29 | 347 | 02/12/2001 | 03/01/2016 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | | 2 | 1 | 2,975 | 107.9060 | 3,130 | 2,900 | 2,968 | | (13) | | | 7.000 | 5.244 | MON | 17 | 198 | 08/02/2001 | 01/01/2016 |
| 31386L-FL-1 | FED NATL MTG ASSOC #566371 | | | 2 | 1 | 5,307 | 114.3160 | 6,126 | 5,358 | 5,279 | | 81 | | | 6.500 | 7.044 | MON | 29 | 348 | 06/05/2001 | 12/01/2030 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | | 2 | 1 | 17,520 | 109.5430 | 18,891 | 17,245 | 17,423 | | (6) | | | 6.500 | 5.737 | MON | 93 | 1,082 | 08/14/2001 | 09/01/2016 |
| 31386M-AE-0 | FED NATL MTG ASSOC #567105 | | | 2 | 1 | 1,675 | 101.9620 | 1,595 | 1,564 | 1,664 | | 1 | | | 7.500 | 5.148 | MON | 10 | 117 | 01/04/2002 | 12/01/2030 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | | 2 | 1 | 62,563 | 107.9650 | 68,100 | 63,076 | 62,736 | | (185) | | | 6.000 | 6.378 | MON | 315 | 3,722 | 06/27/2001 | 01/01/2016 |
| 31386M-QP-8 | FED NATL MTG ASSOC #567562 | | | 2 | 1 | 681 | 107.9060 | 716 | 664 | 677 | | (4) | | | 7.000 | 5.489 | MON | 4 | 45 | 08/02/2001 | 01/01/2016 |
| 31386M-R7-7 | FED NATL MTG ASSOC #567610 | | | 2 | 1 | 3,852 | 113.8160 | 4,436 | 3,898 | 3,825 | | (3) | | | 6.500 | 7.072 | MON | 21 | 234 | 01/29/2001 | 02/01/2031 |
| 31386N-VS-4 | FED NATL MTG ASSOC #568625 | | | 2 | 1 | 9,796 | 119.5340 | 11,201 | 9,370 | 9,941 | | (28) | | | 7.500 | 5.433 | MON | 59 | 702 | 01/04/2002 | 01/01/2031 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | | 2 | 1 | 40,240 | 103.0820 | 40,692 | 39,475 | 39,945 | | 461 | | | 7.500 | 6.572 | MON | 247 | 2,905 | 12/28/2000 | 02/01/2016 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | | 2 | 1 | 77,358 | 109.5430 | 83,411 | 76,144 | 76,816 | | 51 | | | 6.500 | 5.945 | MON | 412 | 4,884 | 08/14/2001 | 10/01/2016 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | | 2 | 1 | 1,362 | 108.1530 | 1,416 | 1,309 | 1,363 | | (13) | | | 6.000 | 3.450 | MON | 7 | 62 | 09/11/2003 | 06/01/2016 |
| 31386P-S6-1 | FED NATL MTG ASSOC #569441 | | | 2 | 1 | 43,783 | 103.5650 | 43,665 | 42,162 | 44,537 | | (32) | | | 8.000 | 5.974 | MON | 281 | 3,365 | 08/08/2001 | 01/01/2031 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | | 2 | 1 | 15,844 | 110.0400 | 17,140 | 15,576 | 15,712 | | 27 | | | 7.000 | 6.428 | MON | 91 | 1,073 | 02/12/2001 | 03/01/2016 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | | 2 | 1 | 3,293 | 110.0400 | 3,562 | 3,237 | 3,300 | | 16 | | | 7.000 | 5.666 | MON | 19 | 216 | 02/12/2001 | 02/01/2016 |
| 31386Q-FM-8 | FED NATL MTG ASSOC #569972 | | | 2 | 1 | 659 | 119.4850 | 544 | 455 | 488 | | (4) | | | 7.500 | 5.131 | MON | 3 | 33 | 01/04/2002 | 03/01/2031 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | | 2 | 1 | 6,038 | 102.8560 | 6,093 | 5,923 | 6,012 | | 86 | | | 7.500 | 6.122 | MON | 37 | 431 | 12/28/2000 | 01/01/2016 |
| 31386R-WR-6 | FED NATL MTG ASSOC #571356 | | | 2 | 1 | 2,289 | 107.3540 | 2,366 | 2,204 | 2,312 | | | | | 8.000 | 5.951 | MON | 15 | 176 | 08/08/2001 | 02/01/2031 |
| 31386S-CH-8 | FED NATL MTG ASSOC #571672 | | | 2 | 1 | 936 | 105.1780 | 948 | 901 | 987 | | (5) | | | 8.000 | 4.350 | MON | 6 | 72 | 08/08/2001 | 02/01/2031 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | | 2 | 1 | 1,965 | 107.9650 | 2,140 | 1,982 | 1,972 | | 2 | | | 6.000 | 6.350 | MON | 10 | 116 | 01/30/2001 | 02/01/2016 |
| 31386S-LS-4 | FED NATL MTG ASSOC #571937 | | | 2 | 1 | 1,895 | 104.0480 | 479 | 461 | 468 | | | | | 7.500 | 6.887 | MON | 3 | 31 | 01/04/2002 | 06/01/2031 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | | 2 | 1 | 5,773 | 108.1530 | 6,295 | 5,821 | 5,782 | | (21) | | | 6.000 | 6.508 | MON | 29 | 340 | 06/27/2001 | 04/01/2016 |
| 31386T-AS-4 | FED NATL MTG ASSOC #572517 | | | 2 | 1 | 15,654 | 103.6980 | 15,632 | 15,074 | 16,611 | | (272) | | | 8.000 | 4.262 | MON | 100 | 1,204 | 08/08/2001 | 03/01/2031 |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | | 2 | 1 | 41,632 | 107.9060 | 44,165 | 40,929 | 41,545 | | 133 | | | 7.000 | 5.949 | MON | 239 | 2,819 | 02/12/2001 | 02/01/2016 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | | 2 | 1 | 10,970 | 107.9060 | 11,637 | 10,784 | 10,903 | | 22 | | | 7.000 | 6.182 | MON | 63 | 729 | 02/12/2001 | 03/01/2016 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | | 2 | 1 | 5,477 | 107.9060 | 5,761 | 5,339 | 5,451 | | (21) | | | 7.000 | 5.594 | MON | 31 | 366 | 08/02/2001 | 04/01/2016 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | | 2 | 1 | 5,343 | 110.0400 | 5,781 | 5,253 | 5,372 | | 27 | | | 7.000 | 5.546 | MON | 31 | 362 | 02/12/2001 | 03/01/2016 |
| 31386U-RN-4 | FED NATL MTG ASSOC #573893 | | | 2 | 1 | 2,345 | 111.4720 | 2,691 | 2,414 | 2,350 | | 5 | | | 6.000 | 7.033 | MON | 12 | 141 | 01/01/2005 | 04/01/2031 |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | | 2 | 1 | 8,680 | 108.1530 | 9,465 | 8,751 | 8,703 | | (26) | | | 6.000 | 6.381 | MON | 44 | 514 | 06/27/2001 | 04/01/2016 |
| 31386U-VR-0 | FED NATL MTG ASSOC #574024 | | | 2 | 1 | 5,706 | 108.1530 | 5,879 | 5,436 | 5,588 | | 10 | | | 6.000 | 4.109 | MON | 27 | 312 | 11/18/2009 | 05/01/2016 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | | 2 | 1 | 25,298 | 110.0400 | 27,260 | 24,773 | 25,167 | | (23) | | | 7.000 | 5.974 | MON | 145 | 1,708 | 08/02/2001 | 03/01/2016 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | | 2 | 1 | 53,537 | 110.0400 | 57,427 | 52,187 | 53,050 | | (209) | | | 7.000 | 5.944 | MON | 304 | 3,598 | 08/02/2001 | 07/01/2016 |
| 31386Y-E5-9 | FED NATL MTG ASSOC #577156 | | | 2 | 1 | 30,847 | 111.4720 | 35,420 | 31,774 | 30,967 | | 3 | | | 6.000 | 6.913 | MON | 159 | 1,879 | 01/01/2005 | 05/01/2031 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | | 2 | 1 | 71,992 | 110.1600 | 70,659 | 64,142 | 61,106 | | 662 | | | 6.000 | 7.882 | MON | 321 | 3,801 | 05/06/2003 | 04/01/2021 |
| 31386Y-3L-6 | FED NATL MTG ASSOC #577803 | | | 2 | 1 | 3,683 | 111.4720 | 4,230 | 3,795 | 3,686 | | 40 | | | 6.000 | 7.161 | MON | 19 | 227 | 01/01/2005 | 04/01/2031 |
| 31387B-C9-2 | FED NATL MTG ASSOC #578896 | | | 2 | 1 | 3,021 | 111.4720 | 3,471 | 3,114 | 3,035 | | 11 | | | 6.000 | 7.003 | MON | 16 | 186 | 01/01/2005 | 04/01/2031 |
| 31387C-BV-2 | FED NATL MTG ASSOC #579752 | | | 2 | 1 | 12,171 | 111.4720 | 13,982 | 12,543 | 12,120 | | (20) | | | 6.000 | 7.162 | MON | 63 | 705 | 01/01/2005 | 04/01/2031 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | | 2 | 1 | 87,896 | 108.6340 | 66,404 | 61,126 | 62,295 | | (386) | | | 5.500 | 4.289 | MON | 280 | 3,258 | 10/05/2004 | 09/01/2016 |
| 31387D-BR-9 | FED NATL MTG ASSOC #580648 | | | 2 | 1 | 33,501 | 108.0030 | 34,843 | 32,261 | 34,350 | | (7) | | | 8.000 | 5.607 | MON | 215 | 2,577 | 08/08/2001 | 05/01/2031 |
| 31387D-MB-2 | FED NATL MTG ASSOC #580954 | | | 2 | 1 | 10,878 | 108.1530 | 11,207 | 10,362 | 10,578 | | 76 | | | 6.000 | 4.629 | MON | 52 | 605 | 11/18/2009 | 05/01/2016 |
| 31387E-FB-8 | FED NATL MTG ASSOC #581662 | | | 2 | 1 | 65,063 | 119.5700 | 63,718 | 53,290 | 56,193 | | (305) | | | 7.500 | 5.624 | MON | 333 | 3,935 | 01/04/2002 | 07/01/2031 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | | 2 | 1 | 144,866 | 108.1530 | 149,249 | 137,999 | 141,555 | | (559) | | | 6.000 | 4.338 | MON | 690 | 8,033 | 11/04/2004 | 07/01/2016 |
| 31387E-Q4-2 | FED NATL MTG ASSOC #581975 | | | 2 | 1 | 31,655 | 113.8160 | 33,237 | 29,202 | 30,966 | | (297) | | | 6.500 | 4.249 | MON | 158 | 1,893 | 07/12/2004 | 08/01/2031 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | | 2 | 1 | 11,661 | 102.2540 | 11,482 | 11,229 | 11,831 | | (58) | | | 8.000 | 5.309 | MON | 75 | 892 | 08/08/2001 | 07/01/2030 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | | 2 | 1 | 1,093 | 108.1530 | 1,180 | 1,091 | 1,092 | | | | | 6.000 | 5.929 | MON | 5 | 63 | 08/10/2001 | 05/01/2016 |
| 31387H-XK-1 | FED NATL MTG ASSOC #584882 | | | 2 | 1 | 10,520 | 110.0400 | 11,284 | 10,255 | 10,468 | | (41) | | | 7.000 | 5.624 | MON | 60 | 708 | 08/02/2001 | 05/01/2016 |
| 31387H-2V-1 | FED NATL MTG ASSOC #584988 | | | 2 | 1 | 8,780 | 119.6280 | 10,041 | 8,393 | 8,935 | | 44 | | | 7.500 | 5.783 | MON | 52 | 629 | 01/04/2002 | 09/01/2031 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | | 2 | 1 | 12,311 | 109.5430 | 13,275 | 12,118 | 12,321 | | 3 | | | 6.500 | 5.468 | MON | 66 | 776 | 08/14/2001 | 07/01/2016 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | | 2 | 1 | 16,142 | 109.5430 | 17,405 | 15,889 | 16,128 | | 16 | | | 6.500 | 5.527 | MON | 86 | 1,017 | 08/14/2001 | 07/01/2016 |
| 31387M-KC-2 | FED NATL MTG ASSOC #588091 | | | 2 | 1 | 26,298 | 111.2830 | 28,138 | 25,285 | 26,086 | | (22) | | | 7.500 | 6.256 | MON | 158 | 1,893 | 01/04/2002 | 06/01/2031 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | | 2 | 1 | 85,287 | 113.8160 | 96,934 | 85,167 | 85,333 | | (10) | | | 6.500 | 6.438 | MON | 461 | 5,437 | 08/09/2001 | 07/01/2031 |
| 31387N-3T-2 | FED NATL MTG ASSOC #589510 | | | 2 | 1 | 22,516 | 119.5110 | 17,957 | 15,026 | 15,717 | | (4) | | | 7.500 | 5.816 | MON | 94 | 1,094 | 01/04/2002 | 08/01/2031 |

# 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 (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 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | | 2 | 1 | 16,182 | 109.5430 | 17,448 | 15,928 | 16,126 | | 14 | | | 6.500 | 5.633 | MON | 86 | 1,011 | 08/14/2001 | 07/01/2016 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | | 2 | 1 | 85,353 | 116.2760 | 97,853 | 84,156 | 86,120 | | (69) | | | 7.000 | 6.120 | MON | 491 | 5,717 | 08/03/2001 | 08/01/2031 |
| 31387R-AJ-7 | FED NATL MTG ASSOC #591409 | | | 2 | 1 | 4,995 | 109.1800 | 5,195 | 4,758 | 4,901 | | (19) | | | 7.500 | 6.439 | MON | 30 | 356 | 01/04/2002 | 06/01/2030 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | | 2 | 1 | 23,313 | 110.1600 | 19,548 | 17,745 | 16,779 | | 93 | | | 6.000 | 8.285 | MON | 89 | 1,034 | 05/06/2003 | 06/01/2021 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | | 2 | 1 | 134,104 | 114.3160 | 153,088 | 133,916 | 134,173 | | (36) | | | 6.500 | 6.432 | MON | 725 | 8,689 | 08/09/2001 | 08/01/2031 |
| 31387S-Y3-4 | FED NATL MTG ASSOC #593030 | | | 2 | 1 | 14,349 | 105.3880 | 14,508 | 13,766 | 14,339 | | 38 | | | 7.500 | 6.016 | MON | 86 | 1,031 | 01/04/2002 | 09/01/2031 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | | 2 | 1 | 7,493 | 108.6340 | 1,738 | 1,600 | 1,626 | | (12) | | | 5.500 | 4.298 | MON | 7 | 75 | 10/05/2004 | 07/01/2016 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | | 2 | 1 | 12,297 | 109.5430 | 13,259 | 12,104 | 12,281 | | 3 | | | 6.500 | 5.515 | MON | 66 | 773 | 08/14/2001 | 07/01/2016 |
| 31387V-P5-2 | FED NATL MTG ASSOC #595444 | | | 2 | 1 | 640 | 114.3160 | 556 | 486 | 525 | | (5) | | | 6.500 | 3.943 | MON | 3 | 31 | 02/09/2004 | 09/01/2031 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | | 2 | 1 | 16,592 | 109.5430 | 17,890 | 16,332 | 16,522 | | 11 | | | 6.500 | 5.740 | MON | 88 | 1,014 | 08/14/2001 | 09/01/2016 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | | 2 | 1 | 20,153 | 109.5430 | 21,730 | 19,837 | 20,110 | | 32 | | | 6.500 | 5.667 | MON | 107 | 1,196 | 08/14/2001 | 08/01/2016 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | | 2 | 1 | 11,748 | 109.5430 | 12,667 | 11,564 | 11,717 | | 4 | | | 6.500 | 5.622 | MON | 63 | 738 | 08/14/2001 | 09/01/2016 |
| 31387X-RV-9 | FED NATL MTG ASSOC #597300 | | | 2 | 1 | 101,388 | 113.8990 | 68,679 | 60,298 | 62,951 | | (411) | | | 6.500 | 5.044 | MON | 327 | 3,716 | 02/09/2004 | 09/01/2031 |
| 31387X-UC-7 | FED NATL MTG ASSOC #597379 | | | 2 | 1 | 7,139 | 108.1530 | 7,355 | 6,801 | 6,943 | | 53 | | | 6.000 | 4.717 | MON | 34 | 400 | 11/18/2009 | 09/01/2016 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | | 2 | 1 | 12,881 | 108.1530 | 13,271 | 12,271 | 12,582 | | (42) | | | 6.000 | 4.391 | MON | 61 | 722 | 11/04/2004 | 10/01/2016 |
| 31388A-A4-6 | FED NATL MTG ASSOC #598627 | | | 2 | 1 | 9,308 | 105.0190 | 9,554 | 9,097 | 9,646 | | 627 | | | 7.500 | 5.907 | MON | 57 | 681 | 06/27/2001 | 08/01/2031 |
| 31388B-X3-1 | FED NATL MTG ASSOC #600198 | | | 2 | 1 | 30,539 | 113.8160 | 33,359 | 29,310 | 28,971 | | 110 | | | 6.500 | 6.966 | MON | 159 | 1,897 | 07/12/2004 | 07/01/2031 |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | | 2 | 1 | 943 | 113.8160 | 1,072 | 942 | 944 | | (1) | | | 6.500 | 6.421 | MON | 5 | 56 | 08/09/2001 | 08/01/2031 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | | 2 | 1 | 41,807 | 113.8160 | 47,516 | 41,748 | 41,853 | | 1 | | | 6.500 | 6.424 | MON | 226 | 2,648 | 08/09/2001 | 08/01/2031 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | | 2 | 1 | 29,953 | 113.8160 | 34,044 | 29,911 | 29,975 | | (16) | | | 6.500 | 6.421 | MON | 162 | 1,941 | 08/09/2001 | 08/01/2031 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | | 2 | 1 | 2,657 | 113.8160 | 3,020 | 2,653 | 2,659 | | | | | 6.500 | 6.413 | MON | 14 | 172 | 08/09/2001 | 08/01/2031 |
| 31388C-TA-8 | FED NATL MTG ASSOC #600945 | | | 2 | 1 | 469 | 112.6140 | 382 | 339 | 351 | | (1) | | | 7.500 | 6.229 | MON | 2 | 24 | 01/04/2002 | 09/01/2031 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | | 2 | 1 | 14,041 | 109.5430 | 15,140 | 13,821 | 14,005 | | 12 | | | 6.500 | 5.660 | MON | 75 | 876 | 08/14/2001 | 09/01/2016 |
| 31388D-YD-4 | FED NATL MTG ASSOC #602008 | | | 2 | 1 | 10,703 | 120.9330 | 12,464 | 10,307 | 11,381 | | (11) | | | 8.000 | 4.476 | MON | 69 | 823 | 08/08/2001 | 08/01/2031 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | | 2 | 1 | 1,514 | 109.5430 | 1,632 | 1,490 | 1,510 | | 2 | | | 6.500 | 5.702 | MON | 8 | 88 | 08/14/2001 | 09/01/2016 |
| 31388E-GD-2 | FED NATL MTG ASSOC #602396 | | | 2 | 1 | 66,591 | 106.5310 | 68,314 | 64,126 | 68,347 | | (29) | | | 8.000 | 5.321 | MON | 428 | 5,123 | 08/08/2001 | 08/01/2031 |
| 31388G-XJ-5 | FED NATL MTG ASSOC #604681 | | | 2 | 1 | 3,750 | 102.1860 | 3,443 | 3,370 | 3,475 | | (23) | | | 7.500 | 6.199 | MON | 21 | 251 | 01/04/2002 | 09/01/2031 |
| 31388H-B8-1 | FED NATL MTG ASSOC #604963 | | | 2 | 1 | 6,166 | 119.5370 | 5,490 | 4,593 | 4,779 | | (3) | | | 7.500 | 6.030 | MON | 29 | 336 | 01/04/2002 | 11/01/2031 |
| 31388J-EU-5 | FED NATL MTG ASSOC #605947 | | | 2 | 1 | 16,233 | 109.5430 | 17,503 | 15,978 | 16,128 | | (8) | | | 6.500 | 5.776 | MON | 87 | 1,016 | 08/14/2001 | 09/01/2016 |
| 31388J-S9-7 | FED NATL MTG ASSOC #606344 | | | 2 | 1 | 9,055 | 113.8160 | 5,479 | 4,814 | 5,055 | | 18 | | | 6.500 | 4.978 | MON | 26 | 292 | 07/12/2004 | 10/01/2031 |
| 31388J-TE-5 | FED NATL MTG ASSOC #606349 | | | 2 | 1 | 170,999 | 119.5560 | 103,279 | 86,386 | 90,854 | | (206) | | | 7.500 | 5.816 | MON | 540 | 5,973 | 01/04/2002 | 10/01/2031 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | | 2 | 1 | 68,428 | 108.1530 | 70,498 | 65,184 | 66,945 | | (356) | | | 6.000 | 4.379 | MON | 326 | 3,854 | 11/18/2009 | 11/01/2016 |
| 31388K-4C-3 | FED NATL MTG ASSOC #607519 | | | 2 | 1 | 80,771 | 113.8160 | 67,228 | 59,067 | 58,466 | | 222 | | | 6.500 | 6.875 | MON | 320 | 3,718 | 07/12/2004 | 11/01/2031 |
| 31388L-6H-8 | FED NATL MTG ASSOC #608472 | | | 2 | 1 | 11,736 | 107.1610 | 12,091 | 11,283 | 11,548 | | 2 | | | 7.500 | 6.707 | MON | 71 | 845 | 01/04/2002 | 10/01/2031 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | | 2 | 1 | 9,618 | 109.5430 | 10,370 | 9,467 | 9,583 | | 10 | | | 6.500 | 5.725 | MON | 51 | 594 | 08/14/2001 | 09/01/2016 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | | 2 | 1 | 23,777 | 106.8610 | 23,992 | 22,451 | 24,491 | | 2 | | | 8.500 | 4.553 | MON | 159 | 1,906 | 10/02/2001 | 07/01/2031 |
| 31388N-GH-3 | FED NATL MTG ASSOC #609600 | | | 2 | 1 | 61,890 | 110.2010 | 25,637 | 23,264 | 23,965 | | (27) | | | 7.500 | 6.339 | MON | 145 | 1,531 | 01/04/2002 | 11/01/2031 |
| 31388N-P4-2 | FED NATL MTG ASSOC #609843 | | | 2 | 1 | 14,021 | 107.8700 | 14,450 | 13,396 | 14,019 | | (2) | | | 7.500 | 5.804 | MON | 84 | 1,003 | 01/04/2002 | 10/01/2031 |
| 31388P-CX-7 | FED NATL MTG ASSOC #610386 | | | 2 | 1 | 27,616 | 105.2130 | 27,795 | 26,418 | 27,386 | | (109) | | | 7.500 | 6.279 | MON | 165 | 1,978 | 01/04/2002 | 10/01/2031 |
| 31388P-G3-9 | FED NATL MTG ASSOC #610518 | | | 2 | 1 | 6,238 | 103.1590 | 6,138 | 5,950 | 6,263 | | 11 | | | 7.500 | 5.619 | MON | 37 | 446 | 01/04/2002 | 10/01/2031 |
| 31388P-HD-6 | FED NATL MTG ASSOC #610528 | | | 2 | 1 | 27,528 | 116.2760 | 30,731 | 26,429 | 28,248 | | (424) | | | 7.000 | 4.923 | MON | 154 | 1,827 | 08/15/2002 | 10/01/2031 |
| 31388Q-BP-3 | FED NATL MTG ASSOC #611246 | | | 2 | 1 | 13,033 | 118.4990 | 8,726 | 7,364 | 7,694 | | (42) | | | 7.500 | 5.912 | MON | 46 | 519 | 01/04/2002 | 06/01/2031 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | | 2 | 1 | 120,935 | 108.1530 | 124,594 | 115,202 | 118,210 | | (408) | | | 6.000 | 4.391 | MON | 576 | 6,713 | 11/04/2004 | 12/01/2016 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | | 2 | 1 | 16,511 | 108.1530 | 17,168 | 15,874 | 16,306 | | (130) | | | 6.000 | 4.371 | MON | 79 | 914 | 09/11/2003 | 12/01/2016 |
| 31388U-K6-6 | FED NATL MTG ASSOC #615117 | | | 2 | 1 | 2,763 | 113.8160 | 2,906 | 2,553 | 2,772 | | (34) | | | 6.500 | 4.176 | MON | 14 | 166 | 07/12/2004 | 11/01/2031 |
| 31388U-NZ-9 | FED NATL MTG ASSOC #615208 | | | 2 | 1 | 5,920 | 111.3430 | 5,490 | 4,931 | 5,123 | | (11) | | | 7.500 | 5.992 | MON | 31 | 365 | 01/04/2002 | 10/01/2031 |
| 31388X-6U-3 | FED NATL MTG ASSOC #618383 | | | 2 | 1 | 2,306 | 114.3160 | 1,755 | 1,536 | 1,537 | | | | | 6.500 | 6.476 | MON | 8 | 96 | 02/09/2004 | 12/01/2031 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | | 2 | 1 | 4,186 | 108.6340 | 2,970 | 2,734 | 2,782 | | (12) | | | 5.500 | 4.413 | MON | 13 | 145 | 10/05/2004 | 12/01/2016 |
| 31388Y-NY-4 | FED NATL MTG ASSOC #618807 | | | 2 | 1 | 2,486 | 108.1530 | 2,562 | 2,369 | 2,501 | | (120) | | | 6.000 | 2.820 | MON | 12 | 140 | 11/18/2009 | 09/01/2016 |
| 31389A-6E-8 | FED NATL MTG ASSOC #620169 | | | 2 | 1 | 10,946 | 105.9810 | 11,112 | 10,485 | 10,835 | | (60) | | | 7.500 | 6.275 | MON | 66 | 785 | 01/04/2002 | 12/01/2031 |
| 31389B-H4-6 | FED NATL MTG ASSOC #620451 | | | 2 | 1 | 8,845 | 113.9410 | 7,042 | 6,181 | 6,439 | | (21) | | | 6.500 | 5.240 | MON | 33 | 389 | 07/12/2004 | 01/01/2032 |
| 31389D-TB-3 | FED NATL MTG ASSOC #622546 | | | 2 | 1 | 13,513 | 114.2460 | 12,515 | 10,955 | 11,461 | | 2 | | | 6.500 | 4.964 | MON | 59 | 703 | 02/09/2004 | 09/01/2031 |
| 31389G-NH-9 | FED NATL MTG ASSOC #625092 | | | 2 | 1 | 3,920 | 113.8160 | 3,051 | 2,680 | 2,782 | | (14) | | | 6.500 | 5.075 | MON | 15 | 168 | 11/09/2004 | 01/01/2032 |
| 31389H-NE-4 | FED NATL MTG ASSOC #625989 | | | 2 | 1 | 5,781 | 108.2780 | 5,963 | 5,507 | 5,629 | | 35 | | | 6.000 | 4.689 | MON | 28 | 320 | 11/18/2009 | 01/01/2017 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | | 2 | 1 | 1,838 | 108.0090 | 1,934 | 1,791 | 1,814 | | (5) | | | 5.000 | 4.221 | MON | 7 | 86 | 03/30/2004 | 01/01/2017 |
| 31389H-TT-5 | FED NATL MTG ASSOC #626162 | | | 2 | 1 | 1,858 | 115.9230 | 2,068 | 1,784 | 2,026 | | 5 | | | 7.000 | 3.231 | MON | 10 | 125 | 08/15/2002 | 06/01/2032 |

# 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 |
| 31389J-RW-6 | FED NATL MTG ASSOC #627001 | | | 2 | 1 | 73,063 | 113.5660 | 77,078 | 67,871 | 70,997 | | (785) | | | 6.500 | 4.730 | MON | 368 | 4,404 | 07/12/2004 | 06/01/2032 |
| 31389J-ZC-1 | FED NATL MTG ASSOC #627239 | | | 2 | 1 | 13,848 | 108.1530 | 14,266 | 13,191 | 13,936 | | (560) | | | 6.000 | 2.882 | MON | 66 | 780 | 11/18/2009 | 08/01/2017 |
| 31389K-L3-3 | FED NATL MTG ASSOC #627746 | | | 2 | 1 | 8,869 | 115.9230 | 5,740 | 4,952 | 5,158 | | 5 | | | 7.000 | 5.448 | MON | 29 | 325 | 12/07/2001 | 02/01/2032 |
| 31389K-M3-2 | FED NATL MTG ASSOC #627778 | | | 2 | 1 | 12,358 | 113.5660 | 8,075 | 7,110 | 7,133 | | 1 | | | 6.500 | 6.379 | MON | 39 | 434 | 07/12/2004 | 02/01/2032 |
| 31389K-VS-7 | FED NATL MTG ASSOC #628025 | | | 2 | 1 | 26,622 | 113.5660 | 16,998 | 14,968 | 15,759 | | (188) | | | 6.500 | 4.433 | MON | 81 | 917 | 07/12/2004 | 02/01/2032 |
| 31389M-C9-6 | FED NATL MTG ASSOC #629296 | | | 2 | 1 | 46,206 | 114.0660 | 25,320 | 22,198 | 22,150 | | | | | 6.500 | 6.586 | MON | 120 | 1,327 | 07/12/2004 | 02/01/2032 |
| 31389N-E3-5 | FED NATL MTG ASSOC #630254 | | | 2 | 1 | 3,359 | 113.5660 | 2,532 | 2,229 | 2,237 | | (1) | | | 6.500 | 6.354 | MON | 12 | 139 | 07/12/2004 | 03/01/2032 |
| 31389N-FK-6 | FED NATL MTG ASSOC #630270 | | | 2 | 1 | 52,137 | 114.2740 | 57,837 | 50,613 | 50,653 | | | | | 6.500 | 6.471 | MON | 274 | 3,282 | 05/01/2002 | 03/01/2032 |
| 31389N-H4-0 | FED NATL MTG ASSOC #630351 | | | 2 | 1 | 43,967 | 114.3160 | 29,159 | 25,507 | 26,298 | | (144) | | | 6.500 | 5.264 | MON | 138 | 1,566 | 11/09/2004 | 04/01/2032 |
| 31389N-S6-3 | FED NATL MTG ASSOC #630641 | | | 2 | 1 | 77,333 | 113.8160 | 64,313 | 56,507 | 56,372 | | 10 | | | 6.500 | 6.597 | MON | 306 | 3,560 | 07/12/2004 | 02/01/2032 |
| 31389P-DF-4 | FED NATL MTG ASSOC #631102 | | | 2 | 1 | 50,315 | 110.4240 | 53,685 | 48,617 | 49,331 | | 37 | | | 7.500 | 6.965 | MON | 304 | 3,640 | 01/04/2002 | 02/01/2032 |
| 31389P-EC-0 | FED NATL MTG ASSOC #631131 | | | 2 | 1 | 72,142 | 109.5290 | 76,032 | 69,417 | 71,477 | | (197) | | | 7.500 | 6.554 | MON | 434 | 5,199 | 01/04/2002 | 02/01/2032 |
| 31389Q-XG-8 | FED NATL MTG ASSOC #632579 | | | 2 | 1 | 16,745 | 116.2760 | 18,694 | 16,077 | 17,298 | | (106) | | | 7.000 | 4.509 | MON | 94 | 1,108 | 08/15/2002 | 02/01/2032 |
| 31389Q-4L-9 | FED NATL MTG ASSOC #632727 | | | 2 | 1 | 11,940 | 109.8750 | 12,598 | 11,465 | 11,758 | | 7 | | | 7.500 | 6.580 | MON | 72 | 859 | 01/04/2002 | 02/01/2032 |
| 31389S-S8-8 | FED NATL MTG ASSOC #634243 | | | 2 | 1 | 62,448 | 113.5660 | 40,956 | 36,063 | 37,691 | | 151 | | | 6.500 | 4.870 | MON | 195 | 2,218 | 07/12/2004 | 04/01/2032 |
| 31389S-2F-0 | FED NATL MTG ASSOC #634474 | | | 2 | 1 | 83,275 | 113.5660 | 87,422 | 76,979 | 80,205 | | (1,102) | | | 6.500 | 4.914 | MON | 417 | 4,992 | 07/12/2004 | 03/01/2032 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | | 2 | 1 | 347,801 | 108.6340 | 235,958 | 217,205 | 220,783 | | (1,087) | | | 5.500 | 4.505 | MON | 996 | 11,416 | 04/14/2005 | 02/01/2017 |
| 31389U-TM-1 | FED NATL MTG ASSOC #636056 | | | 2 | 1 | 33,343 | 113.7950 | 37,476 | 32,933 | 32,538 | | 122 | | | 6.500 | 6.976 | MON | 178 | 2,137 | 07/12/2004 | 04/01/2032 |
| 31389U-UU-1 | FED NATL MTG ASSOC #636095 | | | 2 | 1 | 20,988 | 113.5660 | 20,431 | 17,990 | 18,565 | | 15 | | | 6.500 | 5.275 | MON | 97 | 1,157 | 11/09/2004 | 04/01/2032 |
| 31389V-QR-1 | FED NATL MTG ASSOC #636864 | | | 2 | 1 | 10,680 | 113.5660 | 6,822 | 6,007 | 5,985 | | 1 | | | 6.500 | 6.624 | MON | 33 | 368 | 07/12/2004 | 03/01/2032 |
| 31389V-RU-3 | FED NATL MTG ASSOC #636899 | | | 2 | 1 | 47,434 | 113.5660 | 30,040 | 26,451 | 27,329 | | 170 | | | 6.500 | 5.374 | MON | 143 | 1,622 | 07/12/2004 | 05/01/2032 |
| 31389W-DA-0 | FED NATL MTG ASSOC #637397 | | | 2 | 1 | 10,280 | 115.9230 | 11,441 | 9,870 | 10,641 | | (34) | | | 7.000 | 4.498 | MON | 58 | 597 | 08/15/2002 | 06/01/2032 |
| 31389W-3G-8 | FED NATL MTG ASSOC #638099 | | | 2 | 1 | 46,439 | 108.2780 | 47,899 | 44,237 | 44,886 | | 238 | | | 6.000 | 5.218 | MON | 221 | 2,619 | 11/18/2009 | 04/01/2017 |
| 31389X-Z5-5 | FED NATL MTG ASSOC #638964 | | | 2 | 1 | 58,845 | 107.6340 | 61,699 | 57,323 | 57,804 | | 37 | | | 5.000 | 4.352 | MON | 239 | 2,786 | 03/30/2004 | 01/01/2017 |
| 31389Y-AR-2 | FED NATL MTG ASSOC #639116 | | | 2 | 1 | 33,108 | 113.5660 | 18,069 | 15,910 | 15,695 | | 63 | | | 6.500 | 6.973 | MON | 86 | 939 | 07/12/2004 | 08/01/2032 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | | 2 | 1 | 11,620 | 108.1530 | 11,972 | 11,069 | 11,411 | | (80) | | | 6.000 | 4.187 | MON | 55 | 642 | 11/04/2004 | 01/01/2017 |
| 31390C-R9-9 | FED NATL MTG ASSOC #642312 | | | 2 | 1 | 19,316 | 114.0240 | 18,138 | 15,907 | 16,321 | | (56) | | | 6.500 | 5.584 | MON | 86 | 1,019 | 06/09/2005 | 05/01/2032 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | | 2 | 1 | 70,131 | 108.2780 | 73,004 | 67,423 | 69,202 | | (266) | | | 6.000 | 4.484 | MON | 337 | 3,919 | 09/11/2003 | 05/01/2017 |
| 31390D-TG-9 | FED NATL MTG ASSOC #643251 | | | 2 | 1 | 134,135 | 113.5660 | 141,393 | 124,503 | 128,165 | | 1,543 | | | 6.500 | 5.640 | MON | 674 | 8,077 | 02/09/2004 | 08/01/2032 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 | | | 2 | 1 | 1,408 | 111.4720 | 1,413 | 1,268 | 1,387 | | (20) | | | 6.000 | 2.766 | MON | 6 | 76 | 11/18/2010 | 05/01/2032 |
| 31390E-ZL-9 | FED NATL MTG ASSOC #644347 | | | 2 | 1 | 32,355 | 113.5660 | 36,308 | 31,970 | 31,499 | | 154 | | | 6.500 | 6.983 | MON | 173 | 2,074 | 07/12/2004 | 06/01/2032 |
| 31390E-6X-5 | FED NATL MTG ASSOC #644486 | | | 2 | 1 | 25,529 | 113.5660 | 22,469 | 19,785 | 20,454 | | (216) | | | 6.500 | 5.257 | MON | 107 | 1,260 | 11/09/2004 | 06/01/2032 |
| 31390F-SP-5 | FED NATL MTG ASSOC #645026 | | | 2 | 1 | 37,086 | 114.1080 | 24,787 | 21,722 | 21,516 | | (16) | | | 6.500 | 6.872 | MON | 118 | 1,337 | 07/12/2004 | 05/01/2032 |
| 31390H-R3-1 | FED NATL MTG ASSOC #646806 | | | 2 | 1 | 44,676 | 113.5660 | 49,419 | 43,516 | 42,961 | | 18 | | | 6.500 | 6.911 | MON | 236 | 2,821 | 02/09/2004 | 01/01/2033 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 | | | 2 | 1 | 16,212 | 111.4720 | 16,269 | 14,595 | 15,886 | | (312) | | | 6.000 | 3.069 | MON | 73 | 874 | 11/18/2010 | 07/01/2032 |
| 31390J-EY-3 | FED NATL MTG ASSOC #647351 | | | 2 | 1 | 5,151 | 113.5660 | 2,363 | 2,081 | 2,177 | | (36) | | | 6.500 | 5.345 | MON | 11 | 125 | 07/12/2004 | 08/01/2032 |
| 31390J-6E-6 | FED NATL MTG ASSOC #648069 | | | 2 | 1 | 81,353 | 114.2330 | 56,759 | 49,687 | 49,732 | | (6) | | | 6.500 | 6.468 | MON | 269 | 3,059 | 07/12/2004 | 07/01/2032 |
| 31390J-6F-3 | FED NATL MTG ASSOC #648070 | | | 2 | 1 | 3,079 | 115.9230 | 3,427 | 2,956 | 3,210 | | (28) | | | 7.000 | 4.357 | MON | 17 | 202 | 08/15/2002 | 07/01/2032 |
| 31390L-PM-2 | FED NATL MTG ASSOC #649428 | | | 2 | 1 | 57,086 | 113.5660 | 42,974 | 37,841 | 39,619 | | (574) | | | 6.500 | 4.790 | MON | 205 | 2,371 | 07/12/2004 | 07/01/2032 |
| 31390L-V4-5 | FED NATL MTG ASSOC #649635 | | | 2 | 1 | 50,742 | 114.3160 | 46,535 | 40,708 | 40,740 | | (9) | | | 6.500 | 6.469 | MON | 221 | 2,593 | 05/01/2002 | 07/01/2032 |
| 31390L-2A-3 | FED NATL MTG ASSOC #649769 | | | 2 | 1 | 6,111 | 108.2780 | 6,303 | 5,821 | 5,937 | | 50 | | | 6.000 | 4.879 | MON | 29 | 336 | 11/18/2009 | 06/01/2017 |
| 31390L-5L-6 | FED NATL MTG ASSOC #649851 | | | 2 | 1 | 7,654 | 115.9230 | 8,518 | 7,348 | 7,920 | | 22 | | | 7.000 | 4.580 | MON | 43 | 508 | 08/15/2002 | 06/01/2032 |
| 31390M-H9-8 | FED NATL MTG ASSOC #650156 | | | 2 | 1 | 59,665 | 113.5660 | 46,649 | 41,076 | 43,121 | | (379) | | | 6.500 | 4.743 | MON | 223 | 2,586 | 07/12/2004 | 09/01/2032 |
| 31390M-ST-2 | FED NATL MTG ASSOC #650430 | | | 2 | 1 | 16,034 | 108.9650 | 16,643 | 15,274 | 15,562 | | 141 | | | 6.000 | 4.996 | MON | 76 | 900 | 11/18/2009 | 08/01/2017 |
| 31390N-CG-5 | FED NATL MTG ASSOC #650871 | | | 2 | 1 | 31,332 | 115.9230 | 34,871 | 30,081 | 32,940 | | (591) | | | 7.000 | 3.591 | MON | 175 | 2,102 | 08/15/2002 | 06/01/2032 |
| 31390N-GD-8 | FED NATL MTG ASSOC #650996 | | | 2 | 1 | 26,567 | 113.5660 | 22,281 | 19,619 | 19,455 | | (9) | | | 6.500 | 6.835 | MON | 106 | 1,236 | 07/12/2004 | 07/01/2032 |
| 31390N-RT-1 | FED NATL MTG ASSOC #651298 | | | 2 | 1 | 7,643 | 113.5660 | 8,347 | 7,350 | 7,433 | | 17 | | | 6.500 | 6.087 | MON | 40 | 477 | 06/09/2005 | 07/01/2032 |
| 31390N-TU-6 | FED NATL MTG ASSOC #651363 | | | 2 | 1 | 32,993 | 113.5660 | 28,671 | 25,246 | 26,149 | | (171) | | | 6.500 | 5.316 | MON | 137 | 1,606 | 07/12/2004 | 07/01/2032 |
| 31390N-4J-8 | FED NATL MTG ASSOC #651625 | | | 2 | 1 | 28,865 | 113.5660 | 28,704 | 25,275 | 26,280 | | (255) | | | 6.500 | 5.299 | MON | 137 | 1,630 | 07/12/2004 | 06/01/2032 |
| 31390P-AZ-0 | FED NATL MTG ASSOC #651724 | | | 2 | 1 | 51,587 | 113.5660 | 43,282 | 38,112 | 37,641 | | (9) | | | 6.500 | 6.920 | MON | 206 | 2,402 | 07/12/2004 | 08/01/2032 |
| 31390P-D3-8 | FED NATL MTG ASSOC #651822 | | | 2 | 1 | 3,391 | 113.5660 | 3,157 | 2,780 | 2,875 | | 13 | | | 6.500 | 5.336 | MON | 15 | 180 | 11/09/2004 | 08/01/2032 |
| 31390P-LY-1 | FED NATL MTG ASSOC #652043 | | | 2 | 1 | 3,595 | 111.4720 | 4,019 | 3,605 | 3,599 | | (1) | | | 6.000 | 6.068 | MON | 18 | 212 | 01/01/2005 | 07/01/2032 |
| 31390P-VP-9 | FED NATL MTG ASSOC #652322 | | | 2 | 1 | 15,191 | 115.9230 | 16,907 | 14,585 | 15,531 | | (225) | | | 7.000 | 4.806 | MON | 85 | 977 | 08/15/2002 | 08/01/2032 |
| 31390Q-GA-7 | FED NATL MTG ASSOC #652793 | | | 2 | 1 | 6,488 | 113.5660 | 5,388 | 4,744 | 5,043 | | (33) | | | 6.500 | 4.588 | MON | 26 | 305 | 07/12/2004 | 08/01/2032 |
| 31390Q-2C-8 | FED NATL MTG ASSOC #653371 | | | 2 | 1 | 38,692 | 113.5660 | 35,180 | 30,978 | 33,021 | | 87 | | | 6.500 | 4.203 | MON | 168 | 1,982 | 02/09/2004 | 10/01/2032 |
| 31390R-BD-4 | FED NATL MTG ASSOC #653536 | | | 2 | 1 | 73,599 | 113.5660 | 38,837 | 34,198 | 33,865 | | 29 | | | 6.500 | 6.875 | MON | 185 | 2,047 | 07/12/2004 | 08/01/2032 |

# 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 |
| 31390R-EX-7 | FED NATL MTG ASSOC #653650 | | | 2 | 1 | 32,798 | 113.5100 | 27,576 | 24,294 | 25,085 | | (78) | | | 6.500 | 5.295 | MON | 132 | 1,547 | 07/12/2004 | 08/01/2032 |
| 31390R-T6-0 | FED NATL MTG ASSOC #654073 | | | 2 | 1 | 85,123 | 115.9230 | 94,739 | 81,726 | 85,105 | | (667) | | | 7.000 | 5.419 | MON | 477 | 5,712 | 08/15/2002 | 09/01/2032 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | | 2 | 1 | 59,387 | 108.2780 | 61,820 | 57,094 | 58,585 | | (339) | | | 6.000 | 4.549 | MON | 285 | 3,276 | 09/11/2003 | 07/01/2017 |
| 31390S-XX-4 | FED NATL MTG ASSOC #655094 | | | 2 | 1 | 2,691 | 113.5660 | 2,888 | 2,543 | 2,537 | | (1) | | | 6.500 | 6.577 | MON | 14 | 164 | 07/12/2004 | 09/01/2032 |
| 31390T-KC-2 | FED NATL MTG ASSOC #655591 | | | 2 | 1 | 58,793 | 113.5660 | 57,241 | 50,403 | 51,188 | | (227) | | | 6.500 | 5.932 | MON | 273 | 3,237 | 11/09/2004 | 08/01/2032 |
| 31390T-KX-6 | FED NATL MTG ASSOC #655610 | | | 2 | 1 | 21,198 | 113.5660 | 20,418 | 17,979 | 18,777 | | (77) | | | 6.500 | 4.866 | MON | 97 | 1,158 | 07/12/2004 | 08/01/2032 |
| 31390U-BM-7 | FED NATL MTG ASSOC #656244 | | | 2 | 1 | 52,560 | 113.5660 | 48,160 | 42,407 | 43,570 | | (276) | | | 6.500 | 5.372 | MON | 230 | 2,709 | 07/12/2004 | 09/01/2032 |
| 31390U-LX-2 | FED NATL MTG ASSOC #656542 | | | 2 | 1 | 43,871 | 113.5660 | 28,860 | 25,413 | 26,205 | | 36 | | | 6.500 | 5.310 | MON | 138 | 1,572 | 11/09/2004 | 09/01/2032 |
| 31390U-QB-5 | FED NATL MTG ASSOC #656650 | | | 2 | 1 | 3,478 | 113.5660 | 3,482 | 3,066 | 3,196 | | (33) | | | 6.500 | 5.116 | MON | 17 | 198 | 11/09/2004 | 05/01/2032 |
| 31390Y-DQ-8 | FED NATL MTG ASSOC #659911 | | | 2 | 1 | 51,089 | 113.5660 | 53,893 | 47,456 | 50,352 | | (592) | | | 6.500 | 4.525 | MON | 257 | 3,079 | 07/12/2004 | 09/01/2032 |
| 31390Y-E9-5 | FED NATL MTG ASSOC #659960 | | | 2 | 1 | 34,019 | 113.5660 | 26,762 | 23,565 | 23,503 | | 8 | | | 6.500 | 6.596 | MON | 128 | 1,475 | 07/12/2004 | 09/01/2032 |
| 31390Y-W4-6 | FED NATL MTG ASSOC #660467 | | | 2 | 1 | 41,263 | 113.5660 | 46,062 | 40,560 | 40,359 | | 75 | | | 6.500 | 6.681 | MON | 220 | 2,632 | 07/12/2004 | 09/01/2032 |
| 31390Y-X8-6 | FED NATL MTG ASSOC #660503 | | | 2 | 1 | 1,975 | 107.9650 | 2,031 | 1,881 | 1,892 | | 6 | | | 6.000 | 5.209 | MON | 9 | 101 | 11/18/2009 | 06/01/2014 |
| 31390Y-Z5-0 | FED NATL MTG ASSOC #660564 | | | 2 | 1 | 64,333 | 114.3160 | 48,285 | 42,238 | 44,377 | | (656) | | | 6.500 | 4.634 | MON | 229 | 2,642 | 07/12/2004 | 09/01/2032 |
| 31390Y-3B-2 | FED NATL MTG ASSOC #660594 | | | 2 | 1 | 7,965 | 115.9230 | 8,864 | 7,647 | 8,120 | | (49) | | | 7.000 | 4.651 | MON | 45 | 534 | 08/15/2002 | 09/01/2032 |
| 31391B-FE-2 | FED NATL MTG ASSOC #661765 | | | 2 | 1 | 8,287 | 113.5660 | 8,833 | 7,778 | 8,328 | | (26) | | | 6.500 | 4.483 | MON | 42 | 505 | 02/09/2004 | 10/01/2032 |
| 31391C-A5-4 | FED NATL MTG ASSOC #662528 | | | 2 | 1 | 130,900 | 113.5660 | 131,086 | 115,427 | 115,788 | | (70) | | | 6.500 | 6.392 | MON | 625 | 7,423 | 11/09/2004 | 09/01/2032 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | | 2 | 1 | 1,167,486 | 108.6970 | 939,860 | 864,663 | 872,414 | | (1,288) | | | 5.500 | 5.000 | MON | 3,963 | 46,425 | 04/14/2005 | 09/01/2017 |
| 31391D-KN-2 | FED NATL MTG ASSOC #663701 | | | 2 | 1 | 2,584 | 115.9230 | 2,876 | 2,481 | 2,728 | | (15) | | | 7.000 | 3.937 | MON | 14 | 173 | 08/15/2002 | 09/01/2032 |
| 31391D-NH-2 | FED NATL MTG ASSOC #663792 | | | 2 | 1 | 16,675 | 113.5660 | 17,554 | 15,457 | 17,188 | | (360) | | | 6.500 | 2.916 | MON | 84 | 1,003 | 02/09/2004 | 09/01/2032 |
| 31391D-RP-0 | FED NATL MTG ASSOC #663894 | | | 2 | 1 | 66,665 | 113.7120 | 52,412 | 46,092 | 48,673 | | (116) | | | 6.500 | 4.603 | MON | 250 | 2,902 | 07/12/2004 | 10/01/2032 |
| 31391E-F2-2 | FED NATL MTG ASSOC #664485 | | | 2 | 1 | 41,837 | 113.5660 | 46,625 | 41,056 | 40,977 | | 7 | | | 6.500 | 6.585 | MON | 222 | 2,664 | 07/12/2004 | 10/01/2032 |
| 31391G-NW-2 | FED NATL MTG ASSOC #666505 | | | 2 | 1 | 40,731 | 113.5660 | 45,225 | 39,822 | 39,776 | | 9 | | | 6.500 | 6.543 | MON | 216 | 2,584 | 07/12/2004 | 11/01/2032 |
| 31391G-2Y-1 | FED NATL MTG ASSOC #666891 | | | 2 | 1 | 41,726 | 113.5660 | 31,868 | 28,061 | 29,014 | | (39) | | | 6.500 | 5.377 | MON | 152 | 1,785 | 11/09/2004 | 11/01/2032 |
| 31391H-CR-3 | FED NATL MTG ASSOC #667080 | | | 2 | 1 | 64,292 | 113.5660 | 55,276 | 48,673 | 51,925 | | (186) | | | 6.500 | 4.298 | MON | 264 | 3,097 | 07/12/2004 | 07/01/2032 |
| 31391J-HL-7 | FED NATL MTG ASSOC #668135 | | | 2 | 1 | 4,225 | 113.4830 | 4,473 | 3,942 | 4,343 | | (13) | | | 6.500 | 3.419 | MON | 21 | 256 | 02/09/2004 | 11/01/2032 |
| 31391K-BF-3 | FED NATL MTG ASSOC #668838 | | | 2 | 1 | 54,787 | 108.2780 | 56,510 | 52,190 | 52,896 | | 145 | | | 6.000 | 5.234 | MON | 261 | 3,087 | 11/18/2009 | 08/01/2017 |
| 31391K-TA-5 | FED NATL MTG ASSOC #669345 | | | 2 | 1 | 8,573 | 113.4830 | 6,318 | 5,567 | 5,838 | | (2) | | | 6.500 | 4.923 | MON | 30 | 347 | 11/09/2004 | 11/01/2032 |
| 31391K-3V-7 | FED NATL MTG ASSOC #669612 | | | 2 | 1 | 8,481 | 108.0090 | 8,923 | 8,261 | 8,379 | | (8) | | | 5.000 | 4.224 | MON | 34 | 396 | 03/30/2004 | 10/01/2017 |
| 31391M-DN-0 | FED NATL MTG ASSOC #670709 | | | 2 | 1 | 8,683 | 113.5660 | 9,197 | 8,098 | 8,512 | | (25) | | | 6.500 | 5.058 | MON | 44 | 525 | 02/09/2004 | 11/01/2032 |
| 31391M-4W-0 | FED NATL MTG ASSOC #671437 | | | 2 | 1 | 62,063 | 113.5660 | 63,574 | 55,980 | 56,254 | | (9) | | | 6.500 | 6.344 | MON | 303 | 3,608 | 07/12/2004 | 10/01/2032 |
| 31391N-PT-2 | FED NATL MTG ASSOC #671934 | | | 2 | 1 | 55,785 | 113.5660 | 51,443 | 45,298 | 44,631 | | 118 | | | 6.500 | 7.021 | MON | 245 | 2,885 | 07/12/2004 | 12/01/2032 |
| 31391N-YP-0 | FED NATL MTG ASSOC #672218 | | | 2 | 1 | 23,618 | 113.5660 | 25,377 | 22,345 | 23,230 | | (43) | | | 6.500 | 5.174 | MON | 121 | 1,450 | 07/12/2004 | 12/01/2032 |
| 31391N-6Q-9 | FED NATL MTG ASSOC #672379 | | | 2 | 1 | 67,421 | 108.0090 | 70,937 | 65,677 | 66,538 | | (1) | | | 5.000 | 4.301 | MON | 274 | 3,179 | 03/30/2004 | 12/01/2017 |
| 31391P-TW-6 | FED NATL MTG ASSOC #672965 | | | 2 | 1 | 144,811 | 108.0090 | 154,478 | 143,023 | 143,986 | | (27) | | | 5.000 | 4.644 | MON | 596 | 6,829 | 06/08/2005 | 01/01/2018 |
| 31391T-AQ-1 | FED NATL MTG ASSOC #676015 | | | 2 | 1 | 45,762 | 113.5660 | 51,569 | 45,409 | 44,941 | | (10) | | | 6.500 | 6.892 | MON | 246 | 2,947 | 07/12/2004 | 10/01/2032 |
| 31391V-BB-8 | FED NATL MTG ASSOC #677834 | | | 2 | 1 | 38,950 | 113.7570 | 38,815 | 34,121 | 33,947 | | 15 | | | 6.500 | 6.672 | MON | 185 | 2,191 | 07/12/2004 | 01/01/2033 |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | | 2 | 1 | 102,006 | 109.3160 | 112,324 | 102,751 | 102,177 | | (98) | | | 5.500 | 5.674 | MON | 471 | 5,430 | 05/31/2004 | 02/01/2033 |
| 31400A-AH-1 | FED NATL MTG ASSOC #681408 | | | 2 | 1 | 9,279 | 108.0090 | 9,763 | 9,039 | 9,150 | | 7 | | | 5.000 | 4.349 | MON | 38 | 433 | 03/30/2004 | 03/01/2018 |
| 31400B-ER-3 | FED NATL MTG ASSOC #682444 | | | 2 | 1 | 484,348 | 106.3720 | 525,307 | 493,839 | 488,788 | | 153 | | | 4.000 | 4.438 | MON | 1,646 | 19,280 | 12/10/2004 | 08/01/2018 |
| 31400B-ZU-3 | FED NATL MTG ASSOC #683055 | | | 2 | 1 | 15,598 | 113.3160 | 11,622 | 10,257 | 10,203 | | 1 | | | 6.500 | 6.722 | MON | 56 | 638 | 07/12/2004 | 02/01/2033 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | | 2 | 1 | 79,939 | 109.3160 | 88,024 | 80,523 | 80,099 | | (58) | | | 5.500 | 5.686 | MON | 369 | 4,342 | 05/31/2004 | 02/01/2033 |
| 31400D-4S-8 | FED NATL MTG ASSOC #684933 | | | 2 | 1 | 416,028 | 107.0750 | 441,053 | 411,909 | 413,730 | | 203 | | | 4.500 | 4.300 | MON | 1,545 | 17,985 | 03/30/2004 | 07/01/2018 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | | 2 | 1 | 101,848 | 109.3160 | 112,218 | 102,655 | 101,959 | | 13 | | | 5.500 | 5.706 | MON | 471 | 5,455 | 05/31/2004 | 02/01/2033 |
| 31400H-HU-0 | FED NATL MTG ASSOC #687943 | | | 2 | 1 | 27,763 | 113.5870 | 29,817 | 26,251 | 27,362 | | (16) | | | 6.500 | 5.099 | MON | 142 | 1,704 | 11/09/2004 | 02/01/2033 |
| 31400J-GD-5 | FED NATL MTG ASSOC #688796 | | | 2 | 1 | 16,526 | 113.3160 | 15,396 | 13,587 | 13,844 | | 6 | | | 6.500 | 5.833 | MON | 74 | 869 | 07/12/2004 | 02/01/2033 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | | 2 | 1 | 7,455 | 108.0090 | 7,844 | 7,262 | 7,409 | | (47) | | | 5.000 | 4.033 | MON | 30 | 353 | 03/30/2004 | 06/01/2018 |
| 31400P-Y7-4 | FED NATL MTG ASSOC #693834 | | | 2 | 1 | 33,202 | 108.0090 | 34,933 | 32,342 | 32,790 | | (52) | | | 5.000 | 4.304 | MON | 135 | 1,565 | 03/30/2004 | 03/01/2018 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | | 2 | 1 | 507,319 | 113.3160 | 549,133 | 484,603 | 513,364 | | (1,787) | | | 6.500 | 4.561 | MON | 2,625 | 31,451 | 09/26/2003 | 05/01/2033 |
| 31400T-5J-2 | FED NATL MTG ASSOC #697549 | | | 2 | 1 | 35,215 | 113.3160 | 20,429 | 18,029 | 17,836 | | 16 | | | 6.500 | 6.914 | MON | 98 | 1,077 | 07/12/2004 | 05/01/2033 |
| 31400Y-R2-4 | FED NATL MTG ASSOC #701705 | | | 2 | 1 | 50,913 | 113.5660 | 48,501 | 42,707 | 42,665 | | 6 | | | 6.500 | 6.537 | MON | 231 | 2,732 | 07/12/2004 | 02/01/2033 |
| 31401A-Z2-6 | FED NATL MTG ASSOC #702861 | | | 2 | 1 | 19,337 | 108.0090 | 20,345 | 18,837 | 19,082 | | (27) | | | 5.000 | 4.325 | MON | 78 | 893 | 03/30/2004 | 04/01/2018 |
| 31401C-M4-2 | FED NATL MTG ASSOC #704279 | | | 2 | 1 | 44,157 | 113.5450 | 49,516 | 43,609 | 43,032 | | 43 | | | 6.500 | 7.004 | MON | 236 | 2,830 | 07/12/2004 | 05/01/2033 |
| 31401C-YW-7 | FED NATL MTG ASSOC #704625 | | | 2 | 1 | 57,927 | 113.3160 | 62,702 | 55,334 | 59,198 | | (551) | | | 6.500 | 4.458 | MON | 300 | 3,591 | 09/26/2003 | 05/01/2033 |
| 31401E-HP-7 | FED NATL MTG ASSOC #705938 | | | 2 | 1 | 21,790 | 113.3160 | 23,782 | 20,987 | 21,961 | | (19) | | | 6.500 | 4.832 | MON | 114 | 1,361 | 09/11/2003 | 06/01/2033 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | | 2 | 1 | 2,659 | 108.0090 | 2,797 | 2,590 | 2,632 | | (2) | | | 5.000 | 4.173 | MON | 11 | 125 | 03/30/2004 | 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 (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 |
| 31401L-GN-7 | FED NATL MTG ASSOC #711305 | | | 2 | 1 | 104,515 | 113.3160 | 113,129 | 99,835 | 104,454 | | (815) | | | 6.500 | 5.097 | MON | 541 | 6,479 | 09/26/2003 | 04/01/2033 |
| 31401N-7K-9 | FED NATL MTG ASSOC #713798 | | | 2 | 1 | 44,522 | 108.2320 | 47,709 | 44,081 | 44,282 | | (18) | | | 4.500 | 4.286 | MON | 165 | 1,962 | 03/30/2004 | 07/01/2018 |
| 31401W-DW-6 | FED NATL MTG ASSOC #720217 | | | 2 | 1 | 244,066 | 113.3160 | 264,182 | 233,137 | 240,024 | | 347 | | | 6.500 | 5.238 | MON | 1,263 | 15,125 | 09/26/2003 | 06/01/2033 |
| 31401W-XS-3 | FED NATL MTG ASSOC #720789 | | | 2 | 1 | 22,525 | 113.3160 | 18,629 | 16,439 | 16,178 | | 42 | | | 6.500 | 7.059 | MON | 89 | 1,034 | 07/12/2004 | 09/01/2033 |
| 31402B-WU-4 | FED NATL MTG ASSOC #724359 | | | 2 | 1 | 652,632 | 108.1440 | 708,329 | 654,986 | 653,271 | | (142) | | | 5.000 | 5.087 | MON | 2,729 | 32,020 | 11/18/2004 | 07/01/2033 |
| 31402C-TT-9 | FED NATL MTG ASSOC #725162 | | | 2 | 1 | 193,266 | 111.4720 | 168,687 | 151,326 | 149,223 | | (83) | | | 6.000 | 6.492 | MON | 757 | 8,869 | 02/08/2005 | 02/01/2034 |
| 31402C-TZ-5 | FED NATL MTG ASSOC #725168 | | | 2 | 1 | 131,504 | 107.0750 | 99,085 | 92,538 | 92,973 | | (106) | | | 4.500 | 4.281 | MON | 347 | 4,032 | 02/10/2005 | 02/01/2019 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | | 2 | 1 | 135,176 | 108.1530 | 139,265 | 128,767 | 132,391 | | (615) | | | 6.000 | 4.272 | MON | 644 | 7,459 | 11/04/2004 | 11/01/2018 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | | 2 | 1 | 54,976 | 108.1530 | 56,639 | 52,370 | 53,788 | | (261) | | | 6.000 | 4.333 | MON | 262 | 3,022 | 11/04/2004 | 05/01/2018 |
| 31402D-BT-6 | FED NATL MTG ASSOC #725550 | | | 2 | 1 | 26,358 | 108.0090 | 27,982 | 25,907 | 26,093 | | 85 | | | 5.000 | 4.648 | MON | 108 | 1,258 | 11/18/2009 | 05/01/2019 |
| 31402D-7L-8 | FED NATL MTG ASSOC #726399 | | | 2 | 1 | 77,773 | 108.0090 | 81,828 | 75,760 | 76,745 | | 10 | | | 5.000 | 4.353 | MON | 316 | 3,689 | 03/30/2004 | 07/01/2018 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | | | 2 | 1 | 1,579,077 | 108.1440 | 1,738,925 | 1,607,970 | 1,590,288 | | 991 | | | 5.000 | 5.393 | MON | 6,700 | 78,024 | 04/01/2005 | 07/01/2033 |
| 31402H-VR-9 | FED NATL MTG ASSOC #729724 | | | 2 | 1 | 1,757,006 | 108.1440 | 1,921,719 | 1,776,997 | 1,763,754 | | (2,812) | | | 5.000 | 5.253 | MON | 7,404 | 86,279 | 07/26/2005 | 07/01/2033 |
| 31402H-YU-9 | FED NATL MTG ASSOC #729823 | | | 2 | 1 | 33,998 | 107.3570 | 26,957 | 25,110 | 25,240 | | (30) | | | 4.500 | 4.265 | MON | 94 | 1,109 | 02/10/2005 | 02/01/2019 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | | 2 | 1 | 384,373 | 113.5450 | 416,895 | 367,162 | 384,420 | | (4,287) | | | 6.500 | 4.952 | MON | 1,989 | 23,821 | 09/26/2003 | 09/01/2033 |
| 31402K-YU-2 | FED NATL MTG ASSOC #731623 | | | 2 | 1 | 62,064 | 113.6080 | 67,352 | 59,285 | 62,831 | | 84 | | | 6.500 | 4.555 | MON | 321 | 3,847 | 09/26/2003 | 09/01/2033 |
| 31402K-YZ-1 | FED NATL MTG ASSOC #731628 | | | 2 | 1 | 164,612 | 113.3160 | 164,567 | 145,229 | 150,948 | | (279) | | | 6.500 | 5.209 | MON | 787 | 9,367 | 11/09/2004 | 10/01/2033 |
| 31402L-P5-5 | FED NATL MTG ASSOC #732244 | | | 2 | 1 | 155,313 | 107.0750 | 164,656 | 153,775 | 154,465 | | (31) | | | 4.500 | 4.288 | MON | 577 | 6,644 | 03/30/2004 | 08/01/2018 |
| 31402L-5L-2 | FED NATL MTG ASSOC #732651 | | | 2 | 1 | 22,213 | 113.3790 | 23,422 | 20,658 | 21,467 | | 19 | | | 6.500 | 5.076 | MON | 112 | 1,340 | 02/09/2004 | 08/01/2033 |
| 31402M-RM-4 | FED NATL MTG ASSOC #733192 | | | 2 | 1 | 1,881 | 113.3160 | 2,036 | 1,797 | 2,021 | | (32) | | | 6.500 | 2.966 | MON | 10 | 117 | 09/26/2003 | 09/01/2033 |
| 31402M-3E-8 | FED NATL MTG ASSOC #733497 | | | 2 | 1 | 16,286 | 108.0090 | 17,135 | 15,864 | 16,068 | | (26) | | | 5.000 | 4.384 | MON | 66 | 773 | 03/30/2004 | 08/01/2018 |
| 31402R-SU-4 | FED NATL MTG ASSOC #735931 | | | 2 | 1 | 17,936 | 108.1030 | 13,380 | 12,377 | 12,585 | | 4 | | | 5.000 | 4.298 | MON | 52 | 600 | 04/14/2005 | 10/01/2020 |
| 31402S-PX-9 | FED NATL MTG ASSOC #736738 | | | 2 | 1 | 79,321 | 113.3160 | 37,925 | 33,468 | 35,776 | | (325) | | | 6.500 | 4.462 | MON | 181 | 1,942 | 11/09/2004 | 12/01/2033 |
| 31402U-DP-4 | FED NATL MTG ASSOC #738210 | | | 2 | 1 | 53,722 | 107.0750 | 56,954 | 53,190 | 53,403 | | (10) | | | 4.500 | 4.310 | MON | 199 | 2,339 | 03/30/2004 | 10/01/2018 |
| 31402U-RA-2 | FED NATL MTG ASSOC #738581 | | | 2 | 1 | 8,068 | 113.8160 | 6,582 | 5,783 | 6,040 | | (42) | | | 6.500 | 5.160 | MON | 31 | 368 | 11/09/2004 | 10/01/2032 |
| 31402W-KZ-0 | FED NATL MTG ASSOC #740212 | | | 2 | 1 | 78,353 | 113.3160 | 37,921 | 33,465 | 32,942 | | 101 | | | 6.500 | 7.053 | MON | 181 | 1,928 | 02/09/2004 | 09/01/2033 |
| 31402W-M9-6 | FED NATL MTG ASSOC #740284 | | | 2 | 1 | 4,886 | 113.3160 | 5,455 | 4,814 | 4,780 | | 1 | | | 6.500 | 6.737 | MON | 26 | 313 | 07/12/2004 | 09/01/2033 |
| 31402W-X5-2 | FED NATL MTG ASSOC #740600 | | | 2 | 1 | 110,832 | 113.3160 | 117,879 | 104,027 | 103,814 | | 16 | | | 6.500 | 6.570 | MON | 563 | 6,725 | 02/09/2004 | 09/01/2033 |
| 31402W-3Z-9 | FED NATL MTG ASSOC #740716 | | | 2 | 1 | 158,418 | 107.0750 | 167,948 | 156,850 | 157,529 | | (51) | | | 4.500 | 4.286 | MON | 588 | 6,875 | 03/30/2004 | 09/01/2018 |
| 31402W-6N-3 | FED NATL MTG ASSOC #740777 | | | 2 | 1 | 139,447 | 113.3160 | 150,941 | 133,203 | 143,076 | | (1,824) | | | 6.500 | 3.988 | MON | 722 | 8,646 | 09/26/2003 | 09/01/2033 |
| 31402X-AK-2 | FED NATL MTG ASSOC #740810 | | | 2 | 1 | 14,203 | 108.0090 | 14,944 | 13,836 | 14,030 | | (8) | | | 5.000 | 4.300 | MON | 58 | 662 | 03/30/2004 | 09/01/2018 |
| 31402X-2A-3 | FED NATL MTG ASSOC #741569 | | | 2 | 1 | 81,023 | 113.3160 | 54,564 | 48,152 | 50,331 | | 525 | | | 6.500 | 5.028 | MON | 261 | 2,974 | 07/12/2004 | 10/01/2033 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | | 2 | 1 | 316,596 | 113.3160 | 342,691 | 302,420 | 310,523 | | (1,172) | | | 6.500 | 5.380 | MON | 1,638 | 18,689 | 09/26/2003 | 09/01/2033 |
| 31403A-WA-9 | FED NATL MTG ASSOC #743241 | | | 2 | 1 | 43,351 | 113.3160 | 37,323 | 32,937 | 34,650 | | (260) | | | 6.500 | 4.695 | MON | 178 | 2,093 | 11/09/2004 | 10/01/2033 |
| 31403A-6D-2 | FED NATL MTG ASSOC #743468 | | | 2 | 1 | 82,302 | 113.3370 | 72,247 | 63,745 | 63,613 | | 12 | | | 6.500 | 6.572 | MON | 345 | 4,068 | 07/12/2004 | 10/01/2033 |
| 31403B-H7-1 | FED NATL MTG ASSOC #743754 | | | 2 | 1 | 42,827 | 113.3160 | 22,413 | 19,779 | 20,613 | | 134 | | | 6.500 | 4.983 | MON | 107 | 1,169 | 11/09/2004 | 11/01/2033 |
| 31403B-ZQ-9 | FED NATL MTG ASSOC #744251 | | | 2 | 1 | 2,399 | 113.3160 | 2,559 | 2,259 | 2,382 | | (28) | | | 6.500 | 4.986 | MON | 12 | 147 | 11/09/2004 | 10/01/2033 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | | 2 | 1 | 15,379 | 112.8160 | 17,261 | 15,300 | 15,375 | | 6 | | | 6.500 | 6.325 | MON | 83 | 970 | 07/07/2006 | 05/01/2036 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | | 2 | 1 | 114,986 | 112.3160 | 125,983 | 112,168 | 114,845 | | 390 | | | 6.500 | 5.644 | MON | 608 | 7,110 | 10/24/2007 | 11/01/2036 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | C | | 2 | 1 | 839,868 | 112.3160 | 920,193 | 819,290 | 839,411 | | 2,983 | | | 6.500 | 5.619 | MON | 4,438 | 51,860 | 10/24/2007 | 10/01/2036 |
| 31403D-4E-6 | FED NATL MTG ASSOC #746121 | | | 2 | 1 | 711,704 | 107.6340 | 738,961 | 686,549 | 711,432 | | 5,387 | | | 5.000 | 3.568 | MON | 2,861 | 32,251 | 05/20/2009 | 04/01/2023 |
| 31403F-K5-2 | FED NATL MTG ASSOC #747416 | | | 2 | 1 | 2,076 | 113.3160 | 997 | 879 | 937 | | 4 | | | 6.500 | 4.817 | MON | 5 | 51 | 11/09/2004 | 10/01/2033 |
| 31403F-PE-8 | FED NATL MTG ASSOC #747521 | | | 2 | 1 | 49,700 | 113.3160 | 43,680 | 38,547 | 39,711 | | 61 | | | 6.500 | 5.463 | MON | 209 | 2,455 | 11/09/2004 | 10/01/2033 |
| 31403F-RP-1 | FED NATL MTG ASSOC #747594 | | | 2 | 1 | 46,515 | 113.3160 | 45,515 | 40,166 | 40,056 | | 14 | | | 6.500 | 6.582 | MON | 218 | 2,576 | 07/12/2004 | 11/01/2033 |
| 31403G-TP-7 | FED NATL MTG ASSOC #748558 | | | 2 | 1 | 81,709 | 113.3160 | 78,131 | 68,949 | 71,512 | | (172) | | | 6.500 | 5.213 | MON | 373 | 4,428 | 11/09/2004 | 12/01/2033 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | | 2 | 1 | 43,061 | 108.0090 | 45,713 | 42,324 | 42,809 | | (27) | | | 5.000 | 4.439 | MON | 176 | 2,052 | 11/05/2004 | 11/01/2018 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | | 2 | 1 | 8,214 | 108.9650 | 8,526 | 7,824 | 8,054 | | (38) | | | 6.000 | 4.634 | MON | 39 | 462 | 11/04/2004 | 11/01/2018 |
| 31403H-5P-1 | FED NATL MTG ASSOC #749754 | | | 2 | 1 | 103,335 | 111.2590 | 73,843 | 66,370 | 69,754 | | (102) | | | 6.500 | 4.364 | MON | 360 | 4,182 | 02/09/2004 | 02/01/2029 |
| 31403J-H3-3 | FED NATL MTG ASSOC #750050 | | | 2 | 1 | 153,278 | 107.0750 | 126,123 | 117,789 | 118,721 | | (86) | | | 4.500 | 4.119 | MON | 442 | 5,182 | 10/14/2004 | 12/01/2018 |
| 31403J-XK-7 | FED NATL MTG ASSOC #750482 | | | 2 | 1 | 164,681 | 113.3160 | 172,440 | 152,176 | 155,773 | | 95 | | | 6.500 | 5.840 | MON | 824 | 9,839 | 07/12/2004 | 12/01/2033 |
| 31403K-E8-2 | FED NATL MTG ASSOC #750859 | | | 2 | 1 | 156,534 | 114.3160 | 142,983 | 125,077 | 128,908 | | 360 | | | 6.500 | 5.422 | MON | 678 | 7,991 | 11/09/2004 | 10/01/2032 |
| 31403K-QB-2 | FED NATL MTG ASSOC #751150 | | | 2 | 1 | 88,790 | 113.3160 | 86,646 | 76,464 | 76,527 | | 6 | | | 6.500 | 6.471 | MON | 414 | 4,905 | 07/12/2004 | 01/01/2034 |
| 31403K-QF-3 | FED NATL MTG ASSOC #751154 | | | 2 | 1 | 7,988 | 113.3160 | 6,979 | 6,159 | 6,307 | | 16 | | | 6.500 | 5.534 | MON | 33 | 392 | 11/09/2004 | 01/01/2034 |
| 31403L-GK-1 | FED NATL MTG ASSOC #751802 | | | 2 | 1 | 20,970 | 113.4200 | 22,186 | 19,561 | 21,077 | | (213) | | | 6.500 | 4.537 | MON | 106 | 1,270 | 02/09/2004 | 10/01/2033 |
| 31403L-GT-2 | FED NATL MTG ASSOC #751810 | | | 2 | 1 | 15,967 | 113.5870 | 16,055 | 14,135 | 14,691 | | (143) | | | 6.500 | 5.233 | MON | 77 | 912 | 06/09/2005 | 10/01/2033 |
| 31403L-MN-8 | FED NATL MTG ASSOC #751965 | | | 2 | 1 | 85,074 | 113.5870 | 73,538 | 64,741 | 67,405 | | (43) | | | 6.500 | 5.090 | MON | 351 | 4,115 | 11/09/2004 | 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 |
| 31403M-GY-9 | FED NATL MTG ASSOC #752715 | | | 2 | 1 | 76,032 | 107.0750 | 80,606 | 75,280 | 75,595 | | 23 | | | 4.500 | 4.299 | MON | 282 | 3,316 | 03/30/2004 | 12/01/2018 |
| 31403M-W6-2 | FED NATL MTG ASSOC #753169 | | | 2 | 1 | 25,125 | 113.3160 | 26,333 | 23,239 | 22,802 | | 60 | | | 6.500 | 7.061 | MON | 126 | 1,499 | 07/12/2004 | 12/01/2033 |
| 31403N-HR-1 | FED NATL MTG ASSOC #753640 | | | 2 | 1 | 8,792 | 113.3160 | 7,059 | 6,230 | 6,614 | | (6) | | | 6.500 | 4.569 | MON | 34 | 393 | 11/09/2004 | 11/01/2033 |
| 31403N-KE-6 | FED NATL MTG ASSOC #753693 | | | 2 | 1 | 213,454 | 107.0750 | 226,294 | 211,341 | 212,300 | | 31 | | | 4.500 | 4.287 | MON | 793 | 9,283 | 03/30/2004 | 09/01/2018 |
| 31403N-KW-6 | FED NATL MTG ASSOC #753709 | | | 2 | 1 | 7,276 | 113.3160 | 8,083 | 7,134 | 7,169 | | (3) | | | 6.500 | 6.305 | MON | 39 | 463 | 07/12/2004 | 11/01/2033 |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | | 2 | 1 | 69,787 | 108.0090 | 74,085 | 68,592 | 69,330 | | (155) | | | 5.000 | 4.487 | MON | 286 | 3,320 | 11/05/2004 | 12/01/2018 |
| 31403N-WJ-2 | FED NATL MTG ASSOC #754049 | | | 2 | 1 | 22,412 | 113.3160 | 25,235 | 22,269 | 21,865 | | 18 | | | 6.500 | 7.295 | MON | 121 | 1,446 | 07/12/2004 | 12/01/2033 |
| 31403R-E8-7 | FED NATL MTG ASSOC #755359 | | | 2 | 1 | 48,313 | 113.3160 | 31,748 | 28,017 | 29,403 | | (31) | | | 6.500 | 4.833 | MON | 152 | 1,721 | 11/09/2004 | 12/01/2033 |
| 31403R-VE-5 | FED NATL MTG ASSOC #755813 | | | 2 | 1 | 20,713 | 113.3160 | 20,167 | 17,797 | 18,257 | | 56 | | | 6.500 | 5.612 | MON | 96 | 1,145 | 06/09/2005 | 11/01/2033 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | | 2 | 1 | 82,328 | 108.0090 | 87,399 | 80,919 | 81,702 | | (180) | | | 5.000 | 4.527 | MON | 337 | 3,968 | 11/05/2004 | 01/01/2019 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | | 2 | 1 | 111,581 | 108.0250 | 118,471 | 109,671 | 110,557 | | 65 | | | 5.000 | 4.632 | MON | 457 | 5,379 | 11/05/2004 | 02/01/2019 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | | 2 | 1 | 102,562 | 109.3030 | 68,155 | 62,354 | 63,629 | | (195) | | | 5.500 | 4.665 | MON | 286 | 3,277 | 10/05/2004 | 04/01/2019 |
| 31403X-Y6-6 | FED NATL MTG ASSOC #761333 | | | 2 | 1 | 20,110 | 107.9500 | 15,672 | 14,518 | 14,633 | | (8) | | | 4.500 | 4.165 | MON | 54 | 635 | 10/14/2004 | 04/01/2019 |
| 31403X-4D-4 | FED NATL MTG ASSOC #761420 | | | 2 | 1 | 16,452 | 106.3720 | 18,549 | 17,438 | 16,948 | | 16 | | | 4.000 | 5.217 | MON | 58 | 670 | 05/07/2004 | 05/01/2019 |
| 31403X-5G-6 | FED NATL MTG ASSOC #761447 | | | 2 | 1 | 7,420 | 108.0090 | 7,807 | 7,228 | 7,313 | | (5) | | | 5.000 | 4.440 | MON | 30 | 345 | 03/30/2004 | 01/01/2019 |
| 31403Y-AS-2 | FED NATL MTG ASSOC #761517 | | | 2 | 1 | 46,780 | 106.3720 | 52,744 | 49,585 | 48,167 | | 54 | | | 4.000 | 5.259 | MON | 165 | 1,901 | 05/07/2004 | 05/01/2019 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | | 2 | 1 | 5,529 | 108.8840 | 3,435 | 3,154 | 3,229 | | (6) | | | 5.500 | 4.420 | MON | 14 | 164 | 10/05/2004 | 01/01/2019 |
| 31403Y-3T-8 | FED NATL MTG ASSOC #762310 | | | 2 | 1 | 159,351 | 114.3160 | 170,270 | 148,947 | 151,779 | | 863 | | | 6.500 | 5.778 | MON | 807 | 9,657 | 11/09/2004 | 10/01/2032 |
| 31404B-T7-7 | FED NATL MTG ASSOC #763874 | | | 2 | 1 | 113,009 | 112.9410 | 120,764 | 106,927 | 111,139 | | (737) | | | 6.500 | 5.116 | MON | 579 | 6,939 | 11/09/2004 | 02/01/2034 |
| 31404C-GH-7 | FED NATL MTG ASSOC #764400 | | | 2 | 1 | 48,697 | 108.0090 | 51,236 | 47,437 | 47,831 | | 157 | | | 5.000 | 4.589 | MON | 198 | 2,352 | 03/30/2004 | 04/01/2019 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | | 2 | 1 | 59,254 | 108.0250 | 62,913 | 58,239 | 58,889 | | (39) | | | 5.000 | 4.513 | MON | 243 | 2,769 | 11/05/2004 | 03/01/2019 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | | 2 | 1 | 44,227 | 109.9150 | 41,774 | 38,006 | 38,884 | | (239) | | | 5.500 | 4.499 | MON | 174 | 2,070 | 10/05/2004 | 01/01/2019 |
| 31404D-JT-6 | FED NATL MTG ASSOC #765374 | | | 2 | 1 | 29,781 | 112.9410 | 31,951 | 28,290 | 28,964 | | 116 | | | 6.500 | 5.672 | MON | 153 | 1,836 | 06/09/2005 | 07/01/2034 |
| 31404D-6J-2 | FED NATL MTG ASSOC #765973 | | | 2 | 1 | 43,328 | 113.3160 | 45,976 | 40,573 | 42,098 | | (188) | | | 6.500 | 4.965 | MON | 220 | 2,631 | 11/09/2004 | 02/01/2034 |
| 31404E-C7-9 | FED NATL MTG ASSOC #766094 | | | 2 | 1 | 43,273 | 112.9410 | 44,648 | 39,533 | 38,974 | | 59 | | | 6.500 | 6.997 | MON | 214 | 2,547 | 07/12/2004 | 02/01/2034 |
| 31404E-FL-5 | FED NATL MTG ASSOC #766171 | | | 2 | 1 | 21,404 | 113.5660 | 22,501 | 19,813 | 22,107 | | 270 | | | 6.500 | 3.194 | MON | 107 | 1,286 | 07/12/2004 | 02/01/2034 |
| 31404E-GV-2 | FED NATL MTG ASSOC #766212 | | | 2 | 1 | 88,428 | 112.9410 | 77,857 | 68,936 | 71,168 | | (262) | | | 6.500 | 5.379 | MON | 373 | 4,387 | 07/12/2004 | 03/01/2034 |
| 31404E-KR-6 | FED NATL MTG ASSOC #766304 | | | 2 | 1 | 51,801 | 112.9410 | 42,728 | 37,832 | 40,037 | | 8 | | | 6.500 | 4.330 | MON | 205 | 2,396 | 07/12/2004 | 03/01/2034 |
| 31404E-MV-5 | FED NATL MTG ASSOC #766372 | | | 2 | 1 | 123,648 | 112.9410 | 108,373 | 95,956 | 96,045 | | 6 | | | 6.500 | 6.465 | MON | 520 | 6,138 | 06/09/2005 | 03/01/2034 |
| 31404E-N6-9 | FED NATL MTG ASSOC #766413 | | | 2 | 1 | 62,914 | 112.9410 | 68,137 | 60,330 | 62,352 | | 256 | | | 6.500 | 5.451 | MON | 327 | 3,915 | 07/12/2004 | 03/01/2034 |
| 31404E-R7-3 | FED NATL MTG ASSOC #766510 | | | 2 | 1 | 103,601 | 112.9410 | 94,544 | 83,711 | 87,663 | | (521) | | | 6.500 | 4.953 | MON | 453 | 5,355 | 07/12/2004 | 03/01/2034 |
| 31404E-WX-0 | FED NATL MTG ASSOC #766662 | | | 2 | 1 | 103,591 | 112.9410 | 92,311 | 81,734 | 84,989 | | (309) | | | 6.500 | 5.203 | MON | 443 | 5,212 | 06/09/2005 | 03/01/2034 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | | 2 | 1 | 25,618 | 109.2280 | 24,196 | 22,152 | 22,524 | | (28) | | | 5.500 | 4.744 | MON | 102 | 1,207 | 10/05/2004 | 02/01/2019 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | | 2 | 1 | 90,598 | 108.0090 | 96,178 | 89,046 | 89,912 | | (30) | | | 5.000 | 4.524 | MON | 371 | 4,382 | 11/05/2004 | 01/01/2019 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | | 2 | 1 | 65,495 | 107.9650 | 67,359 | 62,390 | 63,166 | | (384) | | | 6.000 | 4.407 | MON | 312 | 3,601 | 11/04/2004 | 05/01/2014 |
| 31404G-X9-7 | FED NATL MTG ASSOC #768504 | | | 2 | 1 | 21,361 | 113.3160 | 18,497 | 16,323 | 16,230 | | 9 | | | 6.500 | 6.660 | MON | 88 | 1,034 | 07/12/2004 | 01/01/2034 |
| 31404G-2M-2 | FED NATL MTG ASSOC #768580 | | | 2 | 1 | 19,624 | 113.1910 | 20,922 | 18,484 | 18,967 | | 73 | | | 6.500 | 5.591 | MON | 100 | 1,200 | 02/09/2004 | 01/01/2034 |
| 31404G-4S-7 | FED NATL MTG ASSOC #768633 | | | 2 | 1 | 93,664 | 114.3160 | 43,983 | 38,475 | 38,782 | | 7 | | | 6.500 | 6.181 | MON | 208 | 2,280 | 07/12/2004 | 06/01/2032 |
| 31404H-L9-8 | FED NATL MTG ASSOC #769052 | | | 2 | 1 | 166,232 | 108.0090 | 174,900 | 161,931 | 163,723 | | 121 | | | 5.000 | 4.335 | MON | 675 | 7,962 | 03/30/2004 | 11/01/2017 |
| 31404H-NP-0 | FED NATL MTG ASSOC #769098 | | | 2 | 1 | 14,085 | 113.0070 | 15,623 | 13,825 | 13,894 | | 1 | | | 6.500 | 6.321 | MON | 75 | 898 | 07/12/2004 | 06/01/2034 |
| 31404J-T5-4 | FED NATL MTG ASSOC #770172 | | | 2 | 1 | 81,913 | 112.9410 | 74,225 | 65,720 | 70,726 | | (142) | | | 6.500 | 4.146 | MON | 356 | 4,202 | 07/12/2004 | 03/01/2034 |
| 31404J-YC-3 | FED NATL MTG ASSOC #770307 | | | 2 | 1 | 2,528 | 113.8190 | 2,804 | 2,463 | 2,456 | | 3 | | | 6.500 | 6.601 | MON | 13 | 159 | 07/12/2004 | 04/01/2034 |
| 31404K-FW-7 | FED NATL MTG ASSOC #770681 | | | 2 | 1 | 132,975 | 108.6030 | 119,213 | 109,770 | 111,820 | | (482) | | | 5.000 | 4.208 | MON | 457 | 5,413 | 08/11/2004 | 04/01/2019 |
| 31404K-PC-0 | FED NATL MTG ASSOC #770919 | | | 2 | 1 | 5,582 | 112.9410 | 5,911 | 5,233 | 5,564 | | (2) | | | 6.500 | 4.439 | MON | 28 | 340 | 07/12/2004 | 04/01/2034 |
| 31404K-SU-7 | FED NATL MTG ASSOC #771031 | | | 2 | 1 | 215,110 | 109.1440 | 244,145 | 223,691 | 218,949 | | (291) | | | 5.000 | 5.698 | MON | 932 | 10,971 | 05/07/2004 | 04/01/2034 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | | 2 | 1 | 7,483 | 108.8840 | 5,142 | 4,722 | 4,783 | | (8) | | | 5.500 | 4.879 | MON | 22 | 248 | 02/10/2005 | 02/01/2019 |
| 31404L-AB-6 | FED NATL MTG ASSOC #771402 | | | 2 | 1 | 127,051 | 114.3780 | 38,963 | 34,065 | 34,920 | | 469 | | | 6.500 | 5.562 | MON | 185 | 2,024 | 02/09/2004 | 06/01/2032 |
| 31404N-NR-3 | FED NATL MTG ASSOC #773600 | | | 2 | 1 | 12,421 | 112.9410 | 13,934 | 12,337 | 12,035 | | 10 | | | 6.500 | 7.261 | MON | 67 | 801 | 07/12/2004 | 08/01/2034 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | | 2 | 1 | 360,961 | 112.9410 | 334,959 | 296,579 | 302,761 | | 140 | | | 6.500 | 5.779 | MON | 1,606 | 18,986 | 07/12/2004 | 04/01/2034 |
| 31404P-ZY-0 | FED NATL MTG ASSOC #774859 | | | 2 | 1 | 1,541,900 | 110.5500 | 1,729,437 | 1,564,388 | 1,550,531 | | (3,292) | | | 5.000 | 5.258 | MON | 6,518 | 77,648 | 08/12/2004 | 04/01/2034 |
| 31404P-2Z-3 | FED NATL MTG ASSOC #774892 | | | 2 | 1 | 25,951 | 113.3160 | 27,404 | 24,184 | 25,152 | | 31 | | | 6.500 | 4.909 | MON | 131 | 1,567 | 06/09/2005 | 04/01/2034 |
| 31404Q-WJ-4 | FED NATL MTG ASSOC #775649 | | | 2 | 1 | 10,383 | 112.9410 | 8,999 | 7,968 | 8,363 | | 23 | | | 6.500 | 4.733 | MON | 43 | 508 | 02/08/2005 | 05/01/2034 |
| 31404R-T2-3 | FED NATL MTG ASSOC #776469 | | | 2 | 1 | 84,763 | 113.3160 | 95,194 | 84,007 | 82,889 | | 232 | | | 6.500 | 6.953 | MON | 455 | 5,452 | 07/12/2004 | 03/01/2034 |
| 31404S-AF-2 | FED NATL MTG ASSOC #776806 | | | 2 | 1 | 637,453 | 110.5500 | 712,275 | 644,299 | 640,298 | | (1,209) | | | 5.000 | 5.158 | MON | 2,685 | 31,696 | 08/12/2004 | 08/01/2034 |
| 31404U-TD-2 | FED NATL MTG ASSOC #779148 | | | 2 | 1 | 75,541 | 106.3720 | 85,172 | 80,070 | 77,919 | | 121 | | | 4.000 | 5.197 | MON | 267 | 3,146 | 05/07/2004 | 06/01/2019 |
| 31404U-ZU-7 | FED NATL MTG ASSOC #779355 | | | 2 | 1 | 16,293 | 113.0660 | 16,644 | 14,721 | 15,121 | | (11) | | | 6.500 | 5.501 | MON | 80 | 951 | 06/09/2005 | 06/01/2034 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31404W-QP-4 | FED NATL MTG ASSOC #780862 | | | 2 | 1 | 50,102 | 114.3160 | 23,885 | 20,894 | 20,985 | | (6) | | | 6.500 | 6.319 | MON | 113 | 1,256 | 07/12/2004 | 06/01/2031 |
| 31404W-XQ-4 | FED NATL MTG ASSOC #781087 | | | 2 | 1 | 44,217 | 112.9410 | 47,201 | 41,793 | 43,683 | | (311) | | | 6.500 | 5.024 | MON | 226 | 2,713 | 06/09/2005 | 06/01/2034 |
| 31405C-M8-9 | FED NATL MTG ASSOC #785283 | | | 2 | 1 | 81,310 | 112.9410 | 86,424 | 76,521 | 76,118 | | 15 | | | 6.500 | 6.654 | MON | 414 | 4,947 | 07/12/2004 | 07/01/2034 |
| 31405C-NE-5 | FED NATL MTG ASSOC #785289 | | | 2 | 1 | 2,955 | 112.9410 | 3,160 | 2,798 | 2,930 | | 41 | | | 6.500 | 5.090 | MON | 15 | 182 | 06/09/2005 | 09/01/2034 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | | 2 | 1 | 161,797 | 108.3710 | 167,029 | 154,127 | 160,193 | | (363) | | | 6.000 | 4.298 | MON | 771 | 9,106 | 11/04/2004 | 07/01/2019 |
| 31405D-2H-9 | FED NATL MTG ASSOC #786576 | | | 2 | 1 | 47,407 | 112.9410 | 36,905 | 32,676 | 33,978 | | 147 | | | 6.500 | 5.097 | MON | 177 | 2,053 | 06/09/2005 | 07/01/2034 |
| 31405D-7D-3 | FED NATL MTG ASSOC #786692 | | | 2 | 1 | 13,030 | 112.9410 | 14,119 | 12,501 | 12,903 | | 13 | | | 6.500 | 5.187 | MON | 68 | 811 | 06/09/2005 | 08/01/2034 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | | 2 | 1 | 86,660 | 108.6210 | 90,907 | 83,692 | 85,855 | | (181) | | | 6.000 | 4.848 | MON | 418 | 4,935 | 04/06/2005 | 08/01/2019 |
| 31405E-UD-5 | FED NATL MTG ASSOC #787280 | | | 2 | 1 | 95,146 | 112.9410 | 106,421 | 94,227 | 93,331 | | 45 | | | 6.500 | 6.836 | MON | 510 | 6,115 | 07/12/2004 | 07/01/2034 |
| 31405E-4F-9 | FED NATL MTG ASSOC #787522 | | | 2 | 1 | 225,562 | 112.9410 | 214,653 | 190,058 | 197,849 | | 275 | | | 6.500 | 5.237 | MON | 1,029 | 12,215 | 02/08/2005 | 09/01/2034 |
| 31405E-5P-6 | FED NATL MTG ASSOC #787554 | | | 2 | 1 | 436,449 | 110.5970 | 372,117 | 336,461 | 344,080 | | 1,091 | | | 6.000 | 5.263 | MON | 1,682 | 19,755 | 04/07/2005 | 02/01/2035 |
| 31405H-UE-6 | FED NATL MTG ASSOC #789981 | | | 2 | 1 | 54,649 | 112.9410 | 58,514 | 51,809 | 54,588 | | (241) | | | 6.500 | 4.951 | MON | 281 | 3,363 | 11/09/2004 | 08/01/2034 |
| 31405J-SM-7 | FED NATL MTG ASSOC #790824 | | | 2 | 1 | 77,511 | 112.9410 | 54,957 | 48,660 | 51,099 | | (75) | | | 6.500 | 4.780 | MON | 264 | 3,021 | 11/09/2004 | 09/01/2034 |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | | 2 | 1 | 986,187 | 112.9410 | 1,108,139 | 981,166 | 984,835 | | 1,567 | | | 6.500 | 6.372 | MON | 5,315 | 61,725 | 07/07/2006 | 08/01/2034 |
| 31405K-D5-7 | FED NATL MTG ASSOC #791324 | | | 2 | 1 | 224,256 | 111.1290 | 160,347 | 144,290 | 147,738 | | 996 | | | 6.000 | 5.163 | MON | 721 | 8,318 | 04/07/2005 | 09/01/2034 |
| 31405L-3W-7 | FED NATL MTG ASSOC #792913 | | | 2 | 1 | 4,071 | 113.9530 | 4,291 | 3,766 | 4,031 | | (31) | | | 6.500 | 4.682 | MON | 20 | 244 | 06/09/2005 | 10/01/2034 |
| 31405M-SS-7 | FED NATL MTG ASSOC #793529 | | | 2 | 1 | 19,823 | 112.9410 | 15,340 | 13,582 | 14,139 | | 26 | | | 6.500 | 5.131 | MON | 74 | 861 | 06/09/2005 | 08/01/2034 |
| 31405P-JN-1 | FED NATL MTG ASSOC #795069 | | | 2 | 1 | 38,707 | 112.9410 | 34,764 | 30,781 | 31,271 | | (22) | | | 6.500 | 5.884 | MON | 167 | 1,962 | 06/09/2005 | 10/01/2034 |
| 31405Q-ES-3 | FED NATL MTG ASSOC #795845 | | | 2 | 1 | 126,128 | 112.9410 | 113,057 | 100,102 | 102,854 | | 181 | | | 6.500 | 5.535 | MON | 542 | 6,390 | 06/09/2005 | 09/01/2034 |
| 31405U-DR-7 | FED NATL MTG ASSOC #799412 | | | 2 | 1 | 19,372 | 108.0250 | 11,125 | 10,299 | 10,490 | | (7) | | | 5.000 | 4.162 | MON | 43 | 480 | 08/11/2004 | 10/01/2019 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | | 2 | 1 | 69,490 | 108.0250 | 73,781 | 68,300 | 69,019 | | (121) | | | 5.000 | 4.557 | MON | 285 | 3,285 | 11/05/2004 | 11/01/2019 |
| 31405V-M3-8 | FED NATL MTG ASSOC #800578 | | | 2 | 1 | 77,672 | 108.0250 | 82,468 | 76,342 | 76,946 | | 77 | | | 5.000 | 4.642 | MON | 318 | 3,686 | 11/05/2004 | 10/01/2019 |
| 31405Y-MR-9 | FED NATL MTG ASSOC #803268 | | | 2 | 1 | 23,660 | 108.0250 | 25,122 | 23,255 | 23,427 | | 95 | | | 5.000 | 4.658 | MON | 97 | 1,116 | 11/18/2009 | 11/01/2019 |
| 31405Y-WC-1 | FED NATL MTG ASSOC #803543 | | | 2 | 1 | 93,795 | 112.9410 | 101,240 | 89,639 | 91,109 | | 49 | | | 6.500 | 6.086 | MON | 486 | 5,817 | 06/09/2005 | 11/01/2034 |
| 31406C-M6-2 | FED NATL MTG ASSOC #805981 | | | 2 | 1 | 149,068 | 112.9410 | 128,452 | 113,734 | 119,153 | | 824 | | | 6.500 | 5.066 | MON | 616 | 7,230 | 11/09/2004 | 11/01/2034 |
| 31406G-BS-7 | FED NATL MTG ASSOC #809249 | | | 2 | 1 | 262,761 | 111.1290 | 239,337 | 215,370 | 221,187 | | (502) | | | 6.000 | 5.116 | MON | 1,077 | 12,725 | 01/05/2005 | 01/01/2035 |
| 31406K-P3-8 | FED NATL MTG ASSOC #812342 | | | 2 | 1 | 2,538 | 113.0250 | 2,765 | 2,446 | 2,541 | | (16) | | | 6.500 | 5.339 | MON | 13 | 159 | 06/09/2005 | 03/01/2035 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | | 2 | 1 | 236,979 | 114.1940 | 264,683 | 231,782 | 236,784 | | (3,805) | | | 7.000 | 6.265 | MON | 1,352 | 16,205 | 07/07/2006 | 07/01/2036 |
| 31406R-TW-5 | FED NATL MTG ASSOC #817865 | | | 2 | 1 | 219,480 | 107.9780 | 228,613 | 211,722 | 219,542 | | 159 | | | 5.000 | 3.606 | MON | 882 | 10,097 | 05/20/2009 | 12/01/2021 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | | 2 | 1 | 598,219 | 112.9410 | 672,195 | 595,173 | 597,808 | | 598 | | | 6.500 | 6.353 | MON | 3,224 | 37,584 | 07/07/2006 | 02/01/2035 |
| 31406S-3A-9 | FED NATL MTG ASSOC #818993 | | | 2 | 1 | 9,822 | 112.8160 | 10,486 | 9,294 | 9,692 | | (18) | | | 6.500 | 4.777 | MON | 50 | 603 | 06/09/2005 | 03/01/2035 |
| 31406U-B4-9 | FED NATL MTG ASSOC #820059 | | | 2 | 1 | 79,977 | 113.0230 | 46,778 | 41,388 | 42,699 | | 308 | | | 6.500 | 5.362 | MON | 224 | 2,496 | 06/09/2005 | 04/01/2035 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | | 2 | 1 | 1,578 | 114.1620 | 1,762 | 1,543 | 1,590 | | 3 | | | 7.000 | 6.085 | MON | 9 | 101 | 07/07/2006 | 06/01/2035 |
| 31406X-E9-9 | FED NATL MTG ASSOC #822860 | C | | 2 | 1 | 812,350 | 110.6600 | 883,077 | 798,011 | 805,380 | | 3,254 | | | 5.500 | 5.206 | MON | 3,658 | 43,049 | 11/19/2009 | 05/01/2035 |
| 31406Y-KK-5 | FED NATL MTG ASSOC #823898 | | | 2 | 1 | 382,749 | 110.5970 | 266,134 | 240,633 | 247,899 | | 1,900 | | | 6.000 | 5.136 | MON | 1,203 | 13,785 | 04/07/2005 | 05/01/2035 |
| 31407A-FU-0 | FED NATL MTG ASSOC #824679 | | | 2 | 1 | 19,831 | 104.7820 | 2,702 | 2,578 | 2,611 | | (67) | | | 6.500 | 4.947 | MON | 14 | 146 | 06/09/2005 | 05/01/2035 |
| 31407A-2K-6 | FED NATL MTG ASSOC #825278 | | | 2 | 1 | 38,117 | 108.1130 | 32,024 | 29,621 | 29,253 | | 199 | | | 5.000 | 5.407 | MON | 123 | 1,445 | 04/05/2005 | 07/01/2035 |
| 31407C-XD-4 | FED NATL MTG ASSOC #826976 | | | 2 | 1 | 212,699 | 110.5970 | 167,584 | 151,526 | 156,127 | | 570 | | | 6.000 | 5.101 | MON | 758 | 8,813 | 04/07/2005 | 06/01/2035 |
| 31407C-XQ-5 | FED NATL MTG ASSOC #826987 | | | 2 | 1 | 26,932 | 112.8470 | 26,848 | 23,792 | 24,810 | | 15 | | | 6.500 | 5.330 | MON | 129 | 1,533 | 06/09/2005 | 06/01/2035 |
| 31407D-6B-6 | FED NATL MTG ASSOC #828066 | | | 2 | 1 | 47,951 | 112.8160 | 33,357 | 29,568 | 30,565 | | (47) | | | 6.500 | 5.223 | MON | 160 | 1,832 | 06/09/2005 | 06/01/2035 |
| 31407F-RQ-5 | FED NATL MTG ASSOC #829495 | | | 2 | 1 | 11,451 | 108.1030 | 8,457 | 7,823 | 7,964 | | (1) | | | 5.000 | 4.232 | MON | 33 | 378 | 04/14/2005 | 07/01/2020 |
| 31407H-L5-3 | FED NATL MTG ASSOC #831148 | | | 2 | 1 | 209,831 | 112.0040 | 189,904 | 169,552 | 172,825 | | 953 | | | 6.000 | 5.411 | MON | 848 | 10,003 | 04/07/2005 | 12/01/2035 |
| 31407J-PL-0 | FED NATL MTG ASSOC #832127 | | | 2 | 1 | 44,504 | 112.8160 | 34,083 | 30,212 | 30,752 | | 61 | | | 6.500 | 5.946 | MON | 164 | 1,891 | 06/09/2005 | 07/01/2035 |
| 31407J-TW-2 | FED NATL MTG ASSOC #832265 | | | 2 | 1 | 113,187 | 112.8160 | 124,564 | 110,413 | 113,297 | | 1,328 | | | 6.500 | 5.507 | MON | 598 | 6,749 | 10/24/2007 | 08/01/2035 |
| 31407J-XC-1 | FED NATL MTG ASSOC #832375 | | | 2 | 1 | 107,380 | 108.1030 | 111,978 | 103,584 | 107,660 | | (366) | | | 5.000 | 3.283 | MON | 432 | 4,725 | 05/20/2009 | 08/01/2020 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | | 2 | 1 | 209,938 | 112.8160 | 231,041 | 204,794 | 209,349 | | (983) | | | 6.500 | 5.734 | MON | 1,109 | 13,119 | 10/24/2007 | 11/01/2035 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | | 2 | 1 | 57,859 | 114.1620 | 64,605 | 56,590 | 57,892 | | 251 | | | 7.000 | 6.231 | MON | 330 | 3,850 | 07/07/2006 | 07/01/2035 |
| 31407M-4L-6 | FED NATL MTG ASSOC #835227 | | | 2 | 1 | 17,212 | 108.1030 | 12,016 | 11,115 | 11,306 | | 10 | | | 5.000 | 4.296 | MON | 46 | 534 | 04/14/2005 | 08/01/2020 |
| 31407P-JZ-2 | FED NATL MTG ASSOC #836480 | | | 2 | 1 | 143,347 | 110.5970 | 152,013 | 137,447 | 140,115 | | 622 | | | 6.000 | 5.354 | MON | 687 | 8,236 | 04/07/2005 | 10/01/2035 |
| 31407P-5C-8 | FED NATL MTG ASSOC #837043 | | | 2 | 1 | 523,992 | 108.1030 | 415,480 | 384,337 | 389,337 | | 496 | | | 5.000 | 4.448 | MON | 1,601 | 18,704 | 04/14/2005 | 10/01/2020 |
| 31407Q-C6-1 | FED NATL MTG ASSOC #837193 | | | 2 | 1 | 48,384 | 108.1030 | 54,553 | 50,464 | 48,979 | | (340) | | | 5.000 | 6.281 | MON | 210 | 2,377 | 06/28/2006 | 02/01/2021 |
| 31407R-QM-9 | FED NATL MTG ASSOC #838460 | | | 2 | 1 | 1,116,799 | 110.9410 | 1,066,114 | 960,973 | 984,274 | | 4,678 | | | 6.000 | 5.278 | MON | 4,805 | 57,573 | 04/07/2005 | 09/01/2035 |
| 31407S-JP-8 | FED NATL MTG ASSOC #839170 | | | 2 | 1 | 10,901 | 110.5970 | 8,973 | 8,113 | 8,276 | | (137) | | | 6.000 | 5.273 | MON | 41 | 476 | 04/07/2005 | 11/01/2035 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | | 2 | 1 | 1,853 | 114.1620 | 2,068 | 1,812 | 1,872 | | (9) | | | 7.000 | 5.995 | MON | 11 | 127 | 07/07/2006 | 10/01/2035 |
| 31407V-CM-5 | FED NATL MTG ASSOC #841676 | | | 2 | 1 | 20,162 | 108.6030 | 15,489 | 14,262 | 14,492 | | (39) | | | 5.000 | 4.394 | MON | 59 | 691 | 04/14/2005 | 09/01/2020 |
| 31407V-TY-1 | FED NATL MTG ASSOC #842167 | | | 2 | 1 | 9,376 | 108.1030 | 6,828 | 6,316 | 6,427 | | 12 | | | 5.000 | 4.283 | MON | 26 | 304 | 04/14/2005 | 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 |
| 31407V-X6-7 | FED NATL MTG ASSOC #842301 | | | 2 | 1 | 92,646 | 113.0100 | 104,166 | 92,174 | 92,752 | | (186) | | | 6.500 | 6.228 | MON | 499 | 5,984 | 07/07/2006 | 09/01/2035 |
| 31407W-4N-0 | FED NATL MTG ASSOC #843329 | | | 2 | 1 | 85,234 | 108.1130 | 99,052 | 91,619 | 87,417 | | (1,485) | | | 5.000 | 6.853 | MON | 382 | 4,370 | 06/28/2006 | 10/01/2035 |
| 31407Y-VU-0 | FED NATL MTG ASSOC #844927 | | | 2 | 1 | 107,383 | 109.1910 | 87,091 | 79,760 | 80,076 | | 63 | | | 5.500 | 5.345 | MON | 366 | 4,264 | 04/07/2005 | 12/01/2035 |
| 31407Y-4K-2 | FED NATL MTG ASSOC #845126 | | | 2 | 1 | 17,430 | 108.1030 | 12,444 | 11,511 | 11,709 | | 10 | | | 5.000 | 4.312 | MON | 48 | 554 | 04/14/2005 | 12/01/2020 |
| 31407Y-4R-7 | FED NATL MTG ASSOC #845132 | | | 2 | 1 | 61,414 | 108.1030 | 51,238 | 47,397 | 48,230 | | (250) | | | 5.000 | 4.334 | MON | 197 | 2,320 | 04/14/2005 | 12/01/2020 |
| 31408A-J9-2 | FED NATL MTG ASSOC #845488 | | | 2 | 1 | 84,714 | 107.9780 | 88,239 | 81,720 | 85,238 | | (700) | | | 5.000 | 3.426 | MON | 341 | 3,895 | 05/20/2009 | 06/01/2021 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | | 2 | 1 | 140,244 | 114.1620 | 156,595 | 137,169 | 139,923 | | 184 | | | 7.000 | 6.320 | MON | 800 | 9,251 | 07/07/2006 | 12/01/2035 |
| 31408C-PH-3 | FED NATL MTG ASSOC #847424 | | | 2 | 1 | 30,932 | 108.1030 | 21,395 | 19,791 | 20,124 | | (73) | | | 5.000 | 4.341 | MON | 82 | 947 | 04/14/2005 | 11/01/2020 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | | 2 | 1 | 22,475 | 114.1620 | 25,096 | 21,982 | 22,730 | | (74) | | | 7.000 | 5.906 | MON | 128 | 1,526 | 07/07/2006 | 01/01/2036 |
| 31408F-QB-8 | FED NATL MTG ASSOC #850150 | | | 2 | 1 | 20,160 | 108.1030 | 18,117 | 16,759 | 17,021 | | (70) | | | 5.000 | 4.428 | MON | 70 | 827 | 04/14/2005 | 12/01/2020 |
| 31408F-3K-3 | FED NATL MTG ASSOC #850502 | | | 2 | 1 | 110,757 | 108.1030 | 97,429 | 90,126 | 91,517 | | 39 | | | 5.000 | 4.382 | MON | 376 | 4,435 | 04/14/2005 | 12/01/2020 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | | 2 | 1 | 316,586 | 112.3160 | 346,865 | 308,830 | 316,034 | | 3,876 | | | 6.500 | 5.743 | MON | 1,673 | 19,676 | 10/24/2007 | 04/01/2036 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | | 2 | 1 | 114,451 | 112.3160 | 127,888 | 113,864 | 114,333 | | (313) | | | 6.500 | 6.355 | MON | 617 | 7,261 | 07/07/2006 | 04/01/2036 |
| 31408X-C4-0 | FED NATL MTG ASSOC #863291 | | | 2 | 1 | 85,662 | 108.2900 | 80,204 | 74,064 | 75,391 | | (230) | | | 5.000 | 4.266 | MON | 309 | 3,667 | 04/14/2005 | 11/01/2020 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | | 2 | 1 | 18,760 | 112.3160 | 20,962 | 18,664 | 18,750 | | 5 | | | 6.500 | 6.345 | MON | 101 | 1,206 | 07/07/2006 | 02/01/2036 |
| 31409A-LW-7 | FED NATL MTG ASSOC #865341 | | | 2 | 1 | 45,573 | 108.1030 | 51,384 | 47,532 | 46,074 | | 247 | | | 5.000 | 6.217 | MON | 198 | 2,302 | 06/28/2006 | 02/01/2021 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | | 2 | 1 | 86,293 | 112.3160 | 96,423 | 85,850 | 86,273 | | 48 | | | 6.500 | 6.317 | MON | 465 | 5,283 | 07/07/2006 | 02/01/2036 |
| 31409C-W7-6 | FED NATL MTG ASSOC #867470 | | | 2 | 1 | 270,380 | 108.0970 | 314,166 | 290,633 | 276,299 | | 6,226 | | | 5.000 | 6.620 | MON | 1,211 | 14,475 | 06/28/2006 | 06/01/2036 |
| 31409C-5N-1 | FED NATL MTG ASSOC #867653 | | | 2 | 1 | 72,924 | 110.9410 | 81,960 | 73,877 | 73,186 | | (85) | | | 6.000 | 6.321 | MON | 369 | 4,316 | 07/19/2006 | 05/01/2036 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | | 2 | 1 | 25,656 | 112.3160 | 28,668 | 25,524 | 25,680 | | (132) | | | 6.500 | 6.288 | MON | 138 | 1,594 | 07/07/2006 | 04/01/2036 |
| 31409F-GJ-1 | FED NATL MTG ASSOC #869701 | | | 2 | 1 | 77,263 | 109.0970 | 88,205 | 80,850 | 78,131 | | (600) | | | 5.500 | 6.714 | MON | 371 | 4,201 | 06/28/2006 | 04/01/2036 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | | 2 | 1 | 204,948 | 112.3160 | 229,008 | 203,896 | 204,952 | | (878) | | | 6.500 | 6.322 | MON | 1,104 | 13,137 | 07/07/2006 | 04/01/2036 |
| 31409G-XH-4 | FED NATL MTG ASSOC #871080 | | | 2 | 1 | 137,965 | 107.9780 | 143,707 | 133,089 | 139,046 | | (2,323) | | | 5.000 | 3.217 | MON | 555 | 6,460 | 05/20/2009 | 11/01/2021 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | | 2 | 1 | 1,470,354 | 112.3160 | 1,636,484 | 1,457,036 | 1,468,881 | | (5,485) | | | 6.500 | 6.206 | MON | 7,892 | 92,594 | 07/20/2007 | 12/01/2036 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | C | | 2 | 1 | 28,565 | 112.3160 | 31,793 | 28,307 | 28,537 | | (107) | | | 6.500 | 6.206 | MON | 153 | 1,799 | 07/20/2007 | 12/01/2036 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | | 2 | 1 | 24,012 | 114.1940 | 26,819 | 23,485 | 24,076 | | 53 | | | 7.000 | 6.111 | MON | 137 | 1,617 | 07/07/2006 | 05/01/2036 |
| 31409T-RY-6 | FED NATL MTG ASSOC #878103 | | | 2 | 1 | 472,284 | 108.0970 | 498,949 | 461,574 | 472,082 | | 1,008 | | | 5.000 | 4.233 | MON | 1,923 | 22,534 | 03/13/2009 | 04/01/2036 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | | 2 | 1 | 14,318 | 112.8160 | 16,071 | 14,245 | 14,312 | | (43) | | | 6.500 | 6.343 | MON | 77 | 902 | 07/07/2006 | 02/01/2036 |
| 31409V-GJ-6 | FED NATL MTG ASSOC #879601 | | | 2 | 1 | 99,821 | 107.9780 | 103,865 | 96,191 | 99,959 | | (96) | | | 5.000 | 3.483 | MON | 401 | 4,544 | 04/02/2009 | 03/01/2021 |
| 31409V-2C-6 | FED NATL MTG ASSOC #880171 | | | 2 | 1 | 56,838 | 110.9410 | 63,880 | 57,580 | 57,071 | | 208 | | | 6.000 | 6.343 | MON | 288 | 3,411 | 07/19/2006 | 02/01/2036 |
| 31409X-NG-0 | FED NATL MTG ASSOC #881591 | | | 2 | 1 | 5,792 | 110.3160 | 6,473 | 5,868 | 5,791 | | (11) | | | 6.000 | 6.424 | MON | 29 | 334 | 07/19/2006 | 06/01/2036 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | | 2 | 1 | 113,828 | 112.8890 | 125,351 | 111,039 | 114,480 | | 1,233 | | | 6.500 | 5.599 | MON | 601 | 7,103 | 10/24/2007 | 04/01/2036 |
| 31409Y-A9-8 | FED NATL MTG ASSOC #882132 | | | 2 | 1 | 171,157 | 109.0970 | 195,399 | 179,105 | 173,381 | | (833) | | | 5.500 | 6.569 | MON | 821 | 9,745 | 06/28/2006 | 07/01/2036 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | | 2 | 1 | 40,346 | 114.1940 | 45,063 | 39,462 | 40,517 | | (166) | | | 7.000 | 6.048 | MON | 230 | 2,699 | 07/07/2006 | 04/01/2036 |
| 31410A-EC-6 | FED NATL MTG ASSOC #883131 | | | 2 | 1 | 12,471 | 108.1030 | 13,005 | 12,030 | 12,527 | | 73 | | | 5.000 | 3.374 | MON | 50 | 569 | 05/20/2009 | 03/01/2021 |
| 31410C-X3-1 | FED NATL MTG ASSOC #885498 | | | 2 | 1 | 178,539 | 107.9780 | 185,969 | 172,228 | 179,238 | | (3,074) | | | 5.000 | 3.582 | MON | 718 | 8,394 | 05/20/2009 | 06/01/2021 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | | 2 | 1 | 92,911 | 112.8020 | 102,237 | 90,635 | 93,288 | | 327 | | | 6.500 | 5.609 | MON | 491 | 5,884 | 10/24/2007 | 06/01/2036 |
| 31410D-FT-2 | FED NATL MTG ASSOC #885878 | | | 2 | 1 | 86,199 | 112.3160 | 94,443 | 84,087 | 87,202 | | (526) | | | 6.500 | 5.206 | MON | 455 | 5,459 | 10/24/2007 | 06/01/2036 |
| 31410E-N2-0 | FED NATL MTG ASSOC #887009 | | | 2 | 1 | 52,979 | 112.9490 | 58,373 | 51,681 | 52,838 | | 619 | | | 6.500 | 5.816 | MON | 280 | 3,267 | 10/24/2007 | 06/01/2036 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | | 2 | 1 | 52,515 | 114.1940 | 58,654 | 51,363 | 52,882 | | 317 | | | 7.000 | 5.999 | MON | 300 | 3,413 | 07/07/2006 | 07/01/2036 |
| 31410E-6R-4 | FED NATL MTG ASSOC #887480 | | | 2 | 1 | 26,112 | 112.3160 | 28,609 | 25,472 | 26,348 | | 233 | | | 6.500 | 5.367 | MON | 138 | 1,469 | 10/24/2007 | 07/01/2036 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | | 2 | 1 | 181,005 | 112.3990 | 198,463 | 176,570 | 179,837 | | 1,586 | | | 6.500 | 5.888 | MON | 956 | 11,302 | 10/24/2007 | 07/01/2036 |
| 31410G-EH-2 | FED NATL MTG ASSOC #888536 | | | 2 | 1 | 171,319 | 107.7590 | 178,086 | 165,263 | 171,916 | | (32) | | | 5.000 | 3.584 | MON | 689 | 7,942 | 05/20/2009 | 07/01/2022 |
| 31410G-N8-2 | FED NATL MTG ASSOC #888815 | | | 2 | 1 | 101,445 | 106.9500 | 104,669 | 97,867 | 101,392 | | (10) | | | 4.500 | 3.151 | MON | 367 | 4,262 | 11/04/2009 | 11/01/2022 |
| 31410G-5Q-2 | FED NATL MTG ASSOC #889255 | | | 2 | 1 | 592,457 | 107.7590 | 615,861 | 571,516 | 595,541 | | (2,140) | | | 5.000 | 3.566 | MON | 2,381 | 27,486 | 05/20/2009 | 03/01/2023 |
| 31410K-KL-7 | FED NATL MTG ASSOC #889599 | | | 2 | 1 | 112,310 | 107.9780 | 116,983 | 108,340 | 112,567 | | (128) | | | 5.000 | 3.593 | MON | 451 | 5,219 | 05/20/2009 | 03/01/2023 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | | 2 | 1 | 20,993 | 114.1940 | 23,447 | 20,532 | 21,180 | | (100) | | | 7.000 | 6.021 | MON | 120 | 1,435 | 07/07/2006 | 07/01/2036 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | | 2 | 1 | 166,052 | 112.3160 | 181,934 | 161,984 | 166,896 | | 324 | | | 6.500 | 5.596 | MON | 877 | 10,017 | 10/24/2007 | 07/01/2036 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | | 2 | 1 | 84,447 | 112.3160 | 92,524 | 82,378 | 84,483 | | 362 | | | 6.500 | 5.599 | MON | 446 | 5,132 | 10/24/2007 | 09/01/2036 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | | 2 | 1 | 240,161 | 112.3160 | 263,130 | 234,277 | 240,203 | | (78) | | | 6.500 | 5.693 | MON | 1,269 | 15,038 | 10/24/2007 | 08/01/2036 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | | 2 | 1 | 75,678 | 112.3160 | 82,916 | 73,824 | 75,901 | | 183 | | | 6.500 | 5.548 | MON | 400 | 4,745 | 10/24/2007 | 10/01/2036 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | | 2 | 1 | 125,703 | 112.3160 | 137,725 | 122,623 | 125,348 | | 313 | | | 6.500 | 5.688 | MON | 664 | 7,781 | 10/24/2007 | 11/01/2036 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | | 2 | 1 | 15,136 | 114.1940 | 16,905 | 14,804 | 15,269 | | 17 | | | 7.000 | 5.848 | MON | 86 | 990 | 07/07/2006 | 05/01/2036 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | | 2 | 1 | 124,849 | 112.3160 | 138,982 | 123,742 | 124,802 | | 153 | | | 6.500 | 6.207 | MON | 670 | 7,915 | 06/26/2007 | 10/01/2036 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | | 2 | 1 | 162,249 | 112.6490 | 178,294 | 158,273 | 161,777 | | 742 | | | 6.500 | 5.748 | MON | 857 | 10,105 | 10/24/2007 | 08/01/2036 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | | 2 | 1 | 313,085 | 112.3160 | 343,029 | 305,414 | 313,051 | | 300 | | | 6.500 | 5.621 | MON | 1,654 | 19,578 | 10/24/2007 | 09/01/2036 |

# 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 (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 |
| 31410U-EU-2 | FED NATL MTG ASSOC #897547 | | | 2 | 1 | 19,126 | 107.7590 | 19,861 | 18,431 | 19,272 | | (862) | | | 5.000 | 3.071 | MON | 77 | 916 | 04/02/2009 | 01/01/2022 |
| 31410V-ZG-8 | FED NATL MTG ASSOC #899043 | | | 2 | 1 | 305,585 | 106.7000 | 317,829 | 297,871 | 306,704 | | (639) | | | 4.500 | 3.416 | MON | 1,117 | 12,782 | 03/23/2009 | 02/01/2022 |
| 31410V-ZH-6 | FED NATL MTG ASSOC #899044 | | | 2 | 1 | 538,270 | 107.7590 | 558,944 | 518,697 | 540,984 | | (2,710) | | | 5.000 | 3.513 | MON | 2,161 | 25,087 | 04/02/2009 | 02/01/2022 |
| 31410W-EC-8 | FED NATL MTG ASSOC #899331 | | | 2 | 1 | 653,662 | 106.7000 | 679,852 | 637,160 | 655,935 | | (5,222) | | | 4.500 | 3.401 | MON | 2,389 | 27,751 | 03/23/2009 | 05/01/2022 |
| 31410W-GJ-1 | FED NATL MTG ASSOC #899401 | | | 2 | 1 | 717,553 | 107.7590 | 745,899 | 692,190 | 724,318 | | 856 | | | 5.000 | 3.399 | MON | 2,884 | 32,930 | 05/20/2009 | 04/01/2022 |
| 31410W-JM-1 | FED NATL MTG ASSOC #899468 | | | 2 | 1 | 231,941 | 107.7590 | 240,849 | 223,507 | 234,367 | | (2,363) | | | 5.000 | 3.396 | MON | 931 | 10,642 | 04/02/2009 | 06/01/2022 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | | 2 | 1 | 335,101 | 108.0970 | 387,709 | 358,667 | 341,594 | | (471) | | | 5.000 | 6.709 | MON | 1,494 | 17,608 | 06/26/2007 | 07/01/2037 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | C | | 2 | 1 | 294,946 | 108.0970 | 341,250 | 315,688 | 300,661 | | (364) | | | 5.000 | 6.709 | MON | 1,315 | 15,498 | 06/26/2007 | 07/01/2037 |
| 31410W-UP-1 | FED NATL MTG ASSOC #899790 | | | 2 | 1 | 789,576 | 107.7590 | 820,767 | 761,668 | 789,970 | | 603 | | | 5.000 | 3.649 | MON | 3,174 | 36,446 | 05/20/2009 | 07/01/2022 |
| 31410W-XN-3 | FED NATL MTG ASSOC #899885 | | | 2 | 1 | 322,029 | 108.9720 | 347,233 | 318,643 | 322,273 | | (666) | | | 5.500 | 5.084 | MON | 1,460 | 16,992 | 09/09/2008 | 11/01/2037 |
| 31410W-5D-6 | FED NATL MTG ASSOC #900044 | | | 2 | 1 | 106,952 | 112.2660 | 117,129 | 104,331 | 106,932 | | 971 | | | 6.500 | 5.712 | MON | 565 | 6,533 | 10/24/2007 | 10/01/2036 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | | 2 | 1 | 140,493 | 112.7330 | 154,500 | 137,050 | 140,432 | | 615 | | | 6.500 | 5.712 | MON | 742 | 8,789 | 10/24/2007 | 09/01/2036 |
| 31410X-2T-2 | FED NATL MTG ASSOC #900886 | | | 2 | 1 | 129,551 | 107.9780 | 134,942 | 124,972 | 130,911 | | 424 | | | 5.000 | 3.366 | MON | 521 | 5,763 | 05/20/2009 | 01/01/2022 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | | 2 | 1 | 3,209 | 112.3160 | 3,516 | 3,131 | 3,249 | | (15) | | | 6.500 | 5.176 | MON | 17 | 197 | 10/24/2007 | 09/01/2036 |
| 31410Y-R6-3 | FED NATL MTG ASSOC #901509 | | | 2 | 1 | 17,260 | 107.9780 | 17,959 | 16,632 | 17,354 | | (240) | | | 5.000 | 3.432 | MON | 69 | 798 | 04/02/2009 | 12/01/2021 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | | 2 | 1 | 302,083 | 112.3160 | 330,975 | 294,682 | 300,672 | | 2,077 | | | 6.500 | 5.743 | MON | 1,596 | 18,562 | 10/24/2007 | 11/01/2036 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | | 2 | 1 | 272,971 | 112.8580 | 300,521 | 266,283 | 272,649 | | 2,433 | | | 6.500 | 5.818 | MON | 1,442 | 17,284 | 10/24/2007 | 09/01/2036 |
| 31411B-DA-8 | FED NATL MTG ASSOC #902897 | | | 2 | 1 | 287,957 | 107.9780 | 299,940 | 277,779 | 288,133 | | 1,713 | | | 5.000 | 3.746 | MON | 1,157 | 13,258 | 05/20/2009 | 12/01/2021 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | | | 2 | 1 | 862,217 | 112.3160 | 958,549 | 853,439 | 862,963 | | 1,822 | | | 6.500 | 6.089 | MON | 4,623 | 53,511 | 10/24/2007 | 12/01/2036 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | | 2 | 1 | 376,435 | 112.3160 | 412,438 | 367,212 | 372,673 | | 3,469 | | | 6.500 | 5.931 | MON | 1,989 | 23,837 | 10/24/2007 | 08/01/2036 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | | 2 | 1 | 40,541 | 112.3160 | 44,418 | 39,548 | 40,607 | | (74) | | | 6.500 | 5.463 | MON | 214 | 2,445 | 10/24/2007 | 10/01/2036 |
| 31411D-B4-0 | FED NATL MTG ASSOC #904659 | | | 2 | 1 | 177,974 | 107.9780 | 185,380 | 171,683 | 177,646 | | 95 | | | 5.000 | 3.756 | MON | 715 | 8,360 | 05/20/2009 | 11/01/2021 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | | 2 | 1 | 305,653 | 112.3160 | 334,886 | 298,164 | 304,255 | | 3,230 | | | 6.500 | 5.799 | MON | 1,615 | 18,458 | 10/24/2007 | 10/01/2036 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | | 2 | 1 | 296,723 | 112.3160 | 325,102 | 289,453 | 294,601 | | 2,015 | | | 6.500 | 5.857 | MON | 1,568 | 18,423 | 10/24/2007 | 12/01/2036 |
| 31411E-ZR-1 | FED NATL MTG ASSOC #906252 | | | 2 | 1 | 196,282 | 107.9780 | 204,450 | 189,344 | 195,393 | | (556) | | | 5.000 | 3.791 | MON | 789 | 9,311 | 05/20/2009 | 01/01/2022 |
| 31411E-3M-7 | FED NATL MTG ASSOC #906304 | | | 2 | 1 | 9,338 | 107.9780 | 9,716 | 8,998 | 9,389 | | 16 | | | 5.000 | 3.430 | MON | 37 | 427 | 04/02/2009 | 01/01/2022 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | | 2 | 1 | 300,153 | 112.3160 | 328,859 | 292,798 | 299,778 | | 1,547 | | | 6.500 | 5.631 | MON | 1,586 | 18,390 | 10/24/2007 | 12/01/2036 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | | 2 | 1 | 15,718 | 112.3160 | 17,497 | 15,578 | 15,695 | | (65) | | | 6.500 | 6.233 | MON | 84 | 974 | 06/26/2007 | 02/01/2037 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | | | 2 | 1 | 1,248,299 | 112.3160 | 1,389,340 | 1,236,992 | 1,247,838 | | 2,280 | | | 6.500 | 6.182 | MON | 6,700 | 79,162 | 07/20/2007 | 02/01/2037 |
| 31411J-H5-8 | FED NATL MTG ASSOC #909352 | | | 2 | 1 | 553,642 | 107.7590 | 575,513 | 534,074 | 555,780 | | 188 | | | 5.000 | 3.529 | MON | 2,225 | 25,500 | 05/20/2009 | 02/01/2022 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | | 2 | 1 | 195,829 | 112.3160 | 214,559 | 191,031 | 196,181 | | 367 | | | 6.500 | 5.507 | MON | 1,035 | 12,037 | 10/24/2007 | 02/01/2037 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | | 2 | 1 | 16,698 | 112.3160 | 18,295 | 16,289 | 16,665 | | 54 | | | 6.500 | 5.547 | MON | 88 | 1,036 | 10/24/2007 | 03/01/2037 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | | 2 | 1 | 438,356 | 111.9410 | 478,678 | 427,616 | 438,650 | | (9,237) | | | 6.500 | 5.527 | MON | 2,316 | 27,502 | 10/24/2007 | 03/01/2037 |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | | 2 | 1 | 37,884 | 111.9410 | 41,369 | 36,956 | 37,909 | | 57 | | | 6.500 | 5.520 | MON | 200 | 2,353 | 10/24/2007 | 03/01/2037 |
| 31411L-ED-9 | FED NATL MTG ASSOC #911032 | | | 2 | 1 | 171,319 | 107.7590 | 178,086 | 165,263 | 171,676 | | (986) | | | 5.000 | 3.695 | MON | 689 | 8,063 | 05/20/2009 | 07/01/2022 |
| 31411L-FG-1 | FED NATL MTG ASSOC #911067 | | | 2 | 1 | 432,109 | 107.7590 | 448,706 | 416,397 | 432,546 | | (1,777) | | | 5.000 | 3.824 | MON | 1,735 | 20,326 | 04/02/2009 | 11/01/2022 |
| 31411L-RL-7 | FED NATL MTG ASSOC #911391 | | | 2 | 1 | 589,258 | 108.0970 | 622,527 | 575,895 | 587,881 | | 2,562 | | | 5.000 | 4.355 | MON | 2,400 | 28,427 | 03/13/2009 | 03/01/2037 |
| 31411N-ZU-4 | FED NATL MTG ASSOC #912555 | | | 2 | 1 | 170,096 | 107.7590 | 176,629 | 163,910 | 171,723 | | (2,220) | | | 5.000 | 3.352 | MON | 683 | 7,756 | 04/02/2009 | 02/01/2022 |
| 31411R-AD-0 | FED NATL MTG ASSOC #912704 | | | 2 | 1 | 634,563 | 108.0970 | 670,390 | 620,173 | 633,690 | | 300 | | | 5.000 | 4.233 | MON | 2,584 | 30,153 | 03/13/2009 | 03/01/2037 |
| 31411S-2R-6 | FED NATL MTG ASSOC #914384 | | | 2 | 1 | 742,847 | 107.7590 | 772,193 | 716,591 | 741,380 | | (1,654) | | | 5.000 | 3.798 | MON | 2,986 | 34,880 | 05/20/2009 | 03/01/2022 |
| 31411U-BJ-9 | FED NATL MTG ASSOC #914541 | | | 2 | 1 | 151,497 | 107.7590 | 157,482 | 146,142 | 151,766 | | (961) | | | 5.000 | 3.623 | MON | 609 | 7,072 | 05/20/2009 | 04/01/2022 |
| 31411U-UC-3 | FED NATL MTG ASSOC #915079 | | | 2 | 1 | 549,538 | 107.7590 | 571,247 | 530,114 | 556,545 | | (9,604) | | | 5.000 | 3.248 | MON | 2,209 | 25,324 | 05/20/2009 | 04/01/2022 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | | 2 | 1 | 166,164 | 111.9410 | 184,303 | 164,643 | 166,866 | | (2,515) | | | 6.500 | 6.010 | MON | 892 | 8,960 | 10/24/2007 | 04/01/2037 |
| 31411U-ZW-4 | FED NATL MTG ASSOC #915257 | | | 2 | 1 | 563,616 | 108.0970 | 595,437 | 550,834 | 564,679 | | 599 | | | 5.000 | 4.226 | MON | 2,295 | 26,583 | 03/13/2009 | 05/01/2037 |
| 31411V-P2-9 | FED NATL MTG ASSOC #915841 | | | 2 | 1 | 180,707 | 107.9780 | 188,227 | 174,320 | 180,627 | | (1,764) | | | 5.000 | 3.771 | MON | 726 | 8,626 | 05/20/2009 | 03/01/2022 |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | | 2 | 1 | 47,991 | 111.9410 | 52,405 | 46,815 | 48,040 | | (184) | | | 6.500 | 5.548 | MON | 254 | 2,989 | 10/24/2007 | 04/01/2037 |
| 31411W-YF-8 | FED NATL MTG ASSOC #917010 | | | 2 | 1 | 1,058,361 | 107.7590 | 1,100,170 | 1,020,952 | 1,055,677 | | 6,025 | | | 5.000 | 3.713 | MON | 4,254 | 49,193 | 05/20/2009 | 04/01/2022 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | | 2 | 1 | 83,866 | 111.9410 | 91,580 | 81,811 | 84,130 | | 28 | | | 6.500 | 5.448 | MON | 443 | 5,102 | 10/24/2007 | 04/01/2037 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | | 2 | 1 | 424,744 | 111.9410 | 471,119 | 420,864 | 425,125 | | 116 | | | 6.500 | 6.097 | MON | 2,280 | 26,706 | 07/20/2007 | 05/01/2037 |
| 31411X-3K-9 | FED NATL MTG ASSOC #918002 | | | 2 | 1 | 790,321 | 108.0970 | 834,943 | 772,399 | 791,606 | | (5,144) | | | 5.000 | 4.277 | MON | 3,218 | 37,784 | 03/13/2009 | 05/01/2037 |
| 31411Y-AD-5 | FED NATL MTG ASSOC #918104 | | | 2 | 1 | 979,782 | 107.7590 | 1,018,131 | 944,821 | 987,350 | | (4,022) | | | 5.000 | 3.434 | MON | 3,937 | 44,826 | 05/20/2009 | 05/01/2022 |
| 31411Y-NN-9 | FED NATL MTG ASSOC #918497 | | | 2 | 1 | 590,061 | 107.7590 | 613,371 | 569,205 | 592,731 | | (2,476) | | | 5.000 | 3.548 | MON | 2,372 | 27,386 | 05/20/2009 | 05/01/2022 |
| 31411Y-SB-0 | FED NATL MTG ASSOC #918614 | | | 2 | 1 | 144,308 | 107.7590 | 149,851 | 139,061 | 145,048 | | (943) | | | 5.000 | 3.572 | MON | 579 | 6,728 | 04/02/2009 | 06/01/2022 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | | 2 | 1 | 112,668 | 111.9410 | 123,032 | 109,908 | 113,326 | | 398 | | | 6.500 | 5.384 | MON | 595 | 6,878 | 10/24/2007 | 06/01/2037 |
| 31411Y-3F-8 | FED NATL MTG ASSOC #918898 | | | 2 | 1 | 3,646 | 106.7000 | 3,792 | 3,554 | 3,686 | | (19) | | | 4.500 | 3.252 | MON | 13 | 148 | 03/23/2009 | 04/01/2022 |
| 31411Y-3G-6 | FED NATL MTG ASSOC #918899 | | | 2 | 1 | 261,519 | 107.7590 | 271,564 | 252,010 | 265,083 | | (16) | | | 5.000 | 3.313 | MON | 1,050 | 11,713 | 04/02/2009 | 04/01/2022 |

# 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 |
| 31411Y-3H-4 | FED NATL MTG ASSOC #918900 | | | 2 | 1 | 503,136 | 107.7590 | 523,011 | 485,352 | 508,667 | | 27 | | | 5.000 | 3.390 | MON | 2,022 | 22,003 | 05/20/2009 | 04/01/2022 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | | 2 | 1 | 54,782 | 111.9410 | 60,779 | 54,296 | 54,734 | | 38 | | | 6.500 | 6.176 | MON | 294 | 3,434 | 06/26/2007 | 05/01/2037 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | C | | 2 | 1 | 448,150 | 112.1290 | 490,191 | 437,169 | 446,096 | | (3,488) | | | 6.500 | 5.812 | MON | 2,368 | 28,057 | 10/24/2007 | 04/01/2037 |
| 31412A-UV-4 | FED NATL MTG ASSOC #919596 | | | 2 | 1 | 208,534 | 107.7590 | 216,771 | 201,163 | 209,724 | | (420) | | | 5.000 | 3.422 | MON | 838 | 9,582 | 05/20/2009 | 07/01/2022 |
| 31412A-VY-7 | FED NATL MTG ASSOC #919631 | | | 2 | 1 | 249,801 | 107.7590 | 259,669 | 240,972 | 247,368 | | 785 | | | 5.000 | 3.963 | MON | 1,004 | 11,909 | 05/20/2009 | 08/01/2022 |
| 31412A-V5-0 | FED NATL MTG ASSOC #919636 | | | 2 | 1 | 203,777 | 107.7590 | 211,827 | 196,575 | 203,775 | | (810) | | | 5.000 | 3.810 | MON | 819 | 9,616 | 05/20/2009 | 09/01/2022 |
| 31412A-V6-8 | FED NATL MTG ASSOC #919637 | | | 2 | 1 | 509,587 | 108.9720 | 549,471 | 504,230 | 509,336 | | 42 | | | 5.500 | 5.202 | MON | 2,311 | 27,356 | 09/09/2008 | 09/01/2037 |
| 31412B-KG-6 | FED NATL MTG ASSOC #920195 | | | 2 | 1 | 120,668 | 107.9780 | 125,689 | 116,403 | 121,555 | | (1,202) | | | 5.000 | 3.491 | MON | 485 | 5,572 | 05/20/2009 | 12/01/2021 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | | 2 | 1 | 192,208 | 111.9410 | 209,888 | 187,499 | 191,387 | | 1,069 | | | 6.500 | 5.730 | MON | 1,016 | 11,828 | 10/24/2007 | 03/01/2037 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | | 2 | 1 | 35,212 | 112.3160 | 38,580 | 34,349 | 35,407 | | (741) | | | 6.500 | 5.412 | MON | 186 | 2,067 | 10/24/2007 | 12/01/2036 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | | 2 | 1 | 374,595 | 112.1600 | 409,851 | 365,417 | 371,440 | | 2,102 | | | 6.500 | 5.842 | MON | 1,979 | 22,922 | 10/24/2007 | 05/01/2037 |
| 31412G-LC-3 | FED NATL MTG ASSOC #924723 | | | 2 | 1 | 315,330 | 107.7590 | 327,787 | 304,185 | 311,947 | | 473 | | | 5.000 | 3.908 | MON | 1,267 | 14,727 | 05/20/2009 | 05/01/2022 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | | 2 | 1 | 212,533 | 111.9410 | 232,083 | 207,326 | 212,510 | | (2,732) | | | 6.500 | 5.688 | MON | 1,123 | 13,033 | 10/24/2007 | 04/01/2037 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | | 2 | 1 | 241,913 | 111.9410 | 264,165 | 235,986 | 240,699 | | (2,934) | | | 6.500 | 5.704 | MON | 1,278 | 14,811 | 10/24/2007 | 06/01/2037 |
| 31412L-SY-7 | FED NATL MTG ASSOC #928535 | | | 2 | 1 | 776,114 | 107.7590 | 806,773 | 748,682 | 775,774 | | (18,276) | | | 5.000 | 3.626 | MON | 3,120 | 36,187 | 05/20/2009 | 07/01/2022 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | | 2 | 1 | 74,841 | 112.2540 | 81,953 | 73,007 | 74,404 | | (1,815) | | | 6.500 | 5.572 | MON | 395 | 4,696 | 10/24/2007 | 10/01/2037 |
| 31412M-XL-7 | FED NATL MTG ASSOC #929583 | | | 2 | 1 | 197,277 | 107.6340 | 204,833 | 190,305 | 197,491 | | (2,790) | | | 5.000 | 3.711 | MON | 793 | 9,195 | 05/20/2009 | 06/01/2023 |
| 31412N-CL-8 | FED NATL MTG ASSOC #929875 | | | 2 | 1 | 3,742,885 | 106.7000 | 3,884,128 | 3,640,220 | 3,732,199 | | 7,220 | | | 4.500 | 3.633 | MON | 13,651 | 159,045 | 05/20/2009 | 06/01/2023 |
| 31412N-FQ-4 | FED NATL MTG ASSOC #929975 | | | 2 | 1 | 157,806 | 107.6340 | 163,850 | 152,228 | 158,287 | | (776) | | | 5.000 | 3.523 | MON | 634 | 7,398 | 05/20/2009 | 09/01/2023 |
| 31412N-G4-2 | FED NATL MTG ASSOC #930019 | | | 2 | 1 | 132,530 | 107.6340 | 137,606 | 127,846 | 134,359 | | (3,840) | | | 5.000 | 3.408 | MON | 533 | 6,023 | 05/20/2009 | 10/01/2023 |
| 31412N-LF-1 | FED NATL MTG ASSOC #930126 | | | 2 | 1 | 281,566 | 106.7000 | 292,847 | 274,458 | 282,231 | | (4,315) | | | 4.500 | 3.523 | MON | 1,029 | 11,770 | 03/23/2009 | 11/01/2023 |
| 31412N-LG-9 | FED NATL MTG ASSOC #930127 | | | 2 | 1 | 474,403 | 107.6340 | 492,572 | 457,635 | 477,855 | | (5,920) | | | 5.000 | 3.556 | MON | 1,907 | 22,026 | 05/20/2009 | 11/01/2023 |
| 31412N-RS-7 | FED NATL MTG ASSOC #930297 | | | 2 | 1 | 431,056 | 106.7000 | 447,323 | 419,233 | 431,787 | | (3,603) | | | 4.500 | 3.441 | MON | 1,572 | 18,165 | 05/20/2009 | 12/01/2023 |
| 31412N-W7-7 | FED NATL MTG ASSOC #930470 | | | 2 | 1 | 527,290 | 107.6340 | 546,907 | 508,116 | 532,368 | | (11,065) | | | 5.000 | 3.499 | MON | 2,117 | 24,452 | 04/02/2009 | 01/01/2024 |
| 31412P-E4-9 | FED NATL MTG ASSOC #930855 | | | 2 | 1 | 20,978 | 105.4970 | 21,799 | 20,663 | 20,935 | | (8) | | | 4.000 | 3.524 | MON | 69 | 800 | 10/29/2009 | 04/01/2024 |
| 31412P-KR-1 | FED NATL MTG ASSOC #931004 | | | 2 | 1 | 113,783 | 105.4970 | 118,236 | 112,075 | 113,552 | | (212) | | | 4.000 | 3.526 | MON | 374 | 4,358 | 10/29/2009 | 04/01/2024 |
| 31412Q-BY-4 | FED NATL MTG ASSOC #931655 | | | 2 | 1 | 614,184 | 105.4970 | 638,224 | 604,968 | 612,661 | | (261) | | | 4.000 | 3.525 | MON | 2,017 | 23,476 | 10/29/2009 | 07/01/2024 |
| 31412Q-DY-2 | FED NATL MTG ASSOC #931719 | | | 2 | 1 | 77,909 | 107.0910 | 82,182 | 76,740 | 77,710 | | (197) | | | 4.000 | 3.608 | MON | 256 | 3,012 | 10/29/2009 | 08/01/2024 |
| 31412Q-EL-9 | FED NATL MTG ASSOC #931739 | | | 2 | 1 | 52,079 | 105.4970 | 54,117 | 51,297 | 51,959 | | 5 | | | 4.000 | 3.520 | MON | 171 | 1,997 | 10/29/2009 | 08/01/2024 |
| 31412S-RH-0 | FED NATL MTG ASSOC #933488 | | | 2 | 1 | 244,508 | 107.6340 | 253,605 | 235,618 | 244,824 | | (1,247) | | | 5.000 | 3.653 | MON | 982 | 11,370 | 04/02/2009 | 03/01/2023 |
| 31412S-6X-8 | FED NATL MTG ASSOC #933886 | | | 2 | 1 | 2,378,693 | 106.7000 | 2,468,457 | 2,313,447 | 2,379,436 | | (784) | | | 4.500 | 3.473 | MON | 8,675 | 100,459 | 05/20/2009 | 04/01/2023 |
| 31412T-AQ-6 | FED NATL MTG ASSOC #933915 | | | 2 | 1 | 269,186 | 106.7000 | 279,972 | 262,390 | 269,479 | | 124 | | | 4.500 | 3.599 | MON | 984 | 11,348 | 03/23/2009 | 06/01/2023 |
| 31412T-PN-7 | FED NATL MTG ASSOC #934329 | | | 2 | 1 | 442,367 | 108.0970 | 467,342 | 432,335 | 442,714 | | (1,606) | | | 5.000 | 4.237 | MON | 1,801 | 20,754 | 03/13/2009 | 07/01/2038 |
| 31412T-UG-6 | FED NATL MTG ASSOC #934483 | | | 2 | 1 | 250,636 | 107.6340 | 260,235 | 241,777 | 251,237 | | (3,375) | | | 5.000 | 3.568 | MON | 1,007 | 11,804 | 05/20/2009 | 10/01/2023 |
| 31412T-UZ-4 | FED NATL MTG ASSOC #934500 | | | 2 | 1 | 154,727 | 107.6340 | 160,653 | 149,258 | 156,038 | | (1,890) | | | 5.000 | 3.462 | MON | 622 | 7,135 | 05/20/2009 | 10/01/2023 |
| 31412U-L8-1 | FED NATL MTG ASSOC #935151 | | | 2 | 1 | 519,225 | 105.4970 | 539,548 | 511,434 | 518,190 | | 520 | | | 4.000 | 3.512 | MON | 1,705 | 19,815 | 10/29/2009 | 04/01/2024 |
| 31412U-N2-2 | FED NATL MTG ASSOC #935209 | | | 2 | 1 | 187,183 | 107.6340 | 194,352 | 180,567 | 186,609 | | (3,322) | | | 5.000 | 3.797 | MON | 752 | 8,924 | 05/20/2009 | 04/01/2024 |
| 31412V-B6-4 | FED NATL MTG ASSOC #935761 | | | 2 | 1 | 1,580,556 | 107.4030 | 1,672,099 | 1,556,839 | 1,575,827 | | (3,081) | | | 4.000 | 3.650 | MON | 5,189 | 61,346 | 10/29/2009 | 11/01/2024 |
| 31412W-PY-6 | FED NATL MTG ASSOC #937039 | | | 2 | 1 | 215,604 | 107.9780 | 224,576 | 207,983 | 214,295 | | 1,632 | | | 5.000 | 3.967 | MON | 867 | 10,094 | 05/20/2009 | 04/01/2022 |
| 31412X-H8-0 | FED NATL MTG ASSOC #937755 | | | 2 | 1 | 427,893 | 108.0970 | 452,051 | 418,190 | 428,440 | | 421 | | | 5.000 | 4.229 | MON | 1,742 | 20,252 | 03/13/2009 | 06/01/2037 |
| 31412X-JU-9 | FED NATL MTG ASSOC #937775 | | | 2 | 1 | 732,565 | 107.7590 | 761,504 | 706,672 | 737,238 | | (4,102) | | | 5.000 | 3.417 | MON | 2,944 | 33,811 | 05/20/2009 | 06/01/2022 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | | 2 | 1 | 73,203 | 111.9410 | 79,936 | 71,409 | 73,700 | | 138 | | | 6.500 | 5.340 | MON | 387 | 4,299 | 10/24/2007 | 06/01/2037 |
| 31412X-MT-8 | FED NATL MTG ASSOC #937870 | | | 2 | 1 | 184,590 | 107.7590 | 191,882 | 178,066 | 184,731 | | 7 | | | 5.000 | 3.678 | MON | 742 | 8,559 | 05/20/2009 | 07/01/2022 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | | 2 | 1 | 192,910 | 111.9410 | 210,654 | 188,183 | 192,051 | | 114 | | | 6.500 | 5.692 | MON | 1,019 | 12,065 | 10/24/2007 | 07/01/2037 |
| 31412X-XV-1 | FED NATL MTG ASSOC #938192 | | | 2 | 1 | 207,545 | 107.7590 | 215,744 | 200,210 | 207,998 | | (45) | | | 5.000 | 3.653 | MON | 834 | 9,700 | 05/20/2009 | 07/01/2022 |
| 31412X-ZF-4 | FED NATL MTG ASSOC #938242 | | | 2 | 1 | 334,530 | 106.7000 | 347,933 | 326,085 | 334,995 | | (523) | | | 4.500 | 3.399 | MON | 1,223 | 14,174 | 03/23/2009 | 07/01/2022 |
| 31412X-2U-7 | FED NATL MTG ASSOC #938287 | | | 2 | 1 | 737,928 | 107.7590 | 767,079 | 711,846 | 742,771 | | (10,505) | | | 5.000 | 3.461 | MON | 2,966 | 34,487 | 05/20/2009 | 07/01/2022 |
| 31412Y-GK-2 | FED NATL MTG ASSOC #938602 | | | 2 | 1 | 14,532 | 106.7000 | 15,114 | 14,165 | 14,726 | | (103) | | | 4.500 | 3.218 | MON | 53 | 613 | 03/23/2009 | 05/01/2022 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | | 2 | 1 | 74,623 | 111.9410 | 81,488 | 72,795 | 74,327 | | 174 | | | 6.500 | 5.671 | MON | 394 | 4,470 | 10/24/2007 | 09/01/2037 |
| 31413B-H9-5 | FED NATL MTG ASSOC #940456 | | | 2 | 1 | 602,407 | 107.9780 | 627,476 | 581,115 | 602,157 | | 1,064 | | | 5.000 | 3.535 | MON | 2,421 | 28,300 | 05/20/2009 | 06/01/2022 |
| 31413B-YL-9 | FED NATL MTG ASSOC #940915 | | | 2 | 1 | 14,023 | 106.7000 | 14,585 | 13,669 | 13,984 | | 77 | | | 4.500 | 3.758 | MON | 51 | 599 | 03/23/2009 | 07/01/2022 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | | 2 | 1 | 206,689 | 111.9410 | 229,257 | 204,801 | 206,575 | | 180 | | | 6.500 | 6.210 | MON | 1,109 | 12,756 | 07/20/2007 | 07/01/2037 |
| 31413C-SV-2 | FED NATL MTG ASSOC #941632 | | | 2 | 1 | 75,098 | 107.7590 | 77,982 | 72,367 | 76,338 | | (1,479) | | | 5.000 | 3.183 | MON | 302 | 3,446 | 04/02/2009 | 06/01/2022 |
| 31413D-HK-6 | FED NATL MTG ASSOC #942234 | | | 2 | 1 | 165,465 | 107.7590 | 171,820 | 159,448 | 165,236 | | (1,213) | | | 5.000 | 3.565 | MON | 664 | 7,800 | 04/02/2009 | 07/01/2022 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | | 2 | 1 | 31,045 | 112.3160 | 34,014 | 30,284 | 30,807 | | 381 | | | 6.500 | 5.764 | MON | 164 | 1,850 | 10/24/2007 | 06/01/2037 |
| 31413F-P8-9 | FED NATL MTG ASSOC #944247 | | | 2 | 1 | 331,242 | 107.7590 | 344,328 | 319,535 | 329,577 | | 2,933 | | | 5.000 | 3.716 | MON | 1,331 | 15,590 | 05/20/2009 | 06/01/2022 |

# 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 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | | 2 | 1 | 257,364 | 111.9410 | 281,037 | 251,058 | 257,036 | | 962 | | | 6.500 | 5.613 | MON | 1,360 | 15,848 | 10/24/2007 | 06/01/2037 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | | 2 | 1 | 613,344 | 111.9410 | 669,761 | 598,316 | 612,231 | | (1,219) | | | 6.500 | 5.657 | MON | 3,241 | 38,187 | 10/24/2007 | 08/01/2037 |
| 31413K-GS-4 | FED NATL MTG ASSOC #947609 | | | 2 | 1 | 378,182 | 107.7590 | 392,707 | 364,430 | 378,742 | | (1,607) | | | 5.000 | 3.546 | MON | 1,518 | 17,756 | 04/02/2009 | 10/01/2022 |
| 31413M-HW-0 | FED NATL MTG ASSOC #949445 | | | 2 | 1 | 415,496 | 107.6340 | 430,954 | 400,387 | 415,000 | | (816) | | | 5.000 | 3.711 | MON | 1,668 | 19,330 | 04/02/2009 | 06/01/2023 |
| 31413S-S5-4 | FED NATL MTG ASSOC #954240 | | | 2 | 1 | 134,448 | 107.7590 | 139,759 | 129,696 | 135,234 | | 925 | | | 5.000 | 3.473 | MON | 540 | 5,826 | 05/20/2009 | 01/01/2023 |
| 31413T-U4-2 | FED NATL MTG ASSOC #955203 | | | 2 | 1 | 185,523 | 107.7590 | 192,649 | 178,777 | 188,740 | | (6,641) | | | 5.000 | 2.996 | MON | 745 | 8,494 | 04/02/2009 | 12/01/2022 |
| 31413T-3R-1 | FED NATL MTG ASSOC #955408 | | | 2 | 1 | 263,182 | 107.7590 | 273,579 | 253,880 | 264,169 | | (3,757) | | | 5.000 | 3.529 | MON | 1,058 | 12,402 | 05/20/2009 | 12/01/2022 |
| 31413U-P4-5 | FED NATL MTG ASSOC #955943 | | | 2 | 1 | 99,084 | 107.7590 | 102,999 | 95,582 | 101,059 | | (1,161) | | | 5.000 | 3.035 | MON | 398 | 4,408 | 05/20/2009 | 10/01/2022 |
| 31413U-VQ-9 | FED NATL MTG ASSOC #956123 | | | 2 | 1 | 110,538 | 107.7590 | 114,904 | 106,631 | 111,921 | | (1,724) | | | 5.000 | 3.091 | MON | 444 | 4,996 | 05/20/2009 | 10/01/2022 |
| 31414B-WY-2 | FED NATL MTG ASSOC #961563 | | | 2 | 1 | 159,217 | 107.6340 | 165,140 | 153,427 | 159,792 | | (2,483) | | | 5.000 | 3.554 | MON | 639 | 7,464 | 04/02/2009 | 02/01/2023 |
| 31414B-ZF-0 | FED NATL MTG ASSOC #961642 | | | 2 | 1 | 147,933 | 107.6340 | 153,598 | 142,704 | 149,092 | | (1,636) | | | 5.000 | 3.469 | MON | 595 | 6,867 | 05/20/2009 | 02/01/2023 |
| 31414B-6U-9 | FED NATL MTG ASSOC #961783 | | | 2 | 1 | 2,761,428 | 106.7000 | 2,865,634 | 2,685,684 | 2,762,560 | | (7,325) | | | 4.500 | 3.498 | MON | 10,071 | 116,524 | 05/20/2009 | 02/01/2023 |
| 31414C-AV-0 | FED NATL MTG ASSOC #961820 | | | 2 | 1 | 158,798 | 108.0970 | 167,764 | 155,197 | 158,740 | | (263) | | | 5.000 | 4.253 | MON | 647 | 7,587 | 03/13/2009 | 03/01/2038 |
| 31414C-TX-6 | FED NATL MTG ASSOC #962366 | | | 2 | 1 | 22,895 | 106.7000 | 23,812 | 22,317 | 22,904 | | (50) | | | 4.500 | 3.578 | MON | 84 | 969 | 03/23/2009 | 04/01/2023 |
| 31414E-DA-9 | FED NATL MTG ASSOC #963697 | | | 2 | 1 | 11,043 | 106.7000 | 11,486 | 10,765 | 11,016 | | 12 | | | 4.500 | 3.644 | MON | 40 | 467 | 03/23/2009 | 06/01/2023 |
| 31414E-6F-6 | FED NATL MTG ASSOC #964470 | | | 2 | 1 | 250,622 | 107.6340 | 260,220 | 241,764 | 251,674 | | (1,862) | | | 5.000 | 3.473 | MON | 1,007 | 11,625 | 05/20/2009 | 08/01/2023 |
| 31414F-GL-9 | FED NATL MTG ASSOC #964703 | | | 2 | 1 | 187,866 | 107.6340 | 195,061 | 181,226 | 188,501 | | (1,821) | | | 5.000 | 3.645 | MON | 755 | 8,802 | 05/20/2009 | 08/01/2023 |
| 31414F-4K-4 | FED NATL MTG ASSOC #965326 | | | 2 | 1 | 51,938 | 108.0970 | 54,870 | 50,760 | 51,770 | | (179) | | | 5.000 | 4.429 | MON | 212 | 2,507 | 03/13/2009 | 09/01/2038 |
| 31414F-5Q-0 | FED NATL MTG ASSOC #965355 | | | 2 | 1 | 27,154 | 107.6340 | 28,165 | 26,167 | 27,105 | | (213) | | | 5.000 | 3.681 | MON | 109 | 1,271 | 04/02/2009 | 10/01/2023 |
| 31414F-6Y-2 | FED NATL MTG ASSOC #965387 | | | 2 | 1 | 909,865 | 107.6340 | 944,711 | 877,705 | 907,502 | | (6,564) | | | 5.000 | 3.874 | MON | 3,657 | 42,772 | 05/20/2009 | 10/01/2023 |
| 31414G-CB-3 | FED NATL MTG ASSOC #965466 | | | 2 | 1 | 17,206 | 107.6690 | 18,058 | 16,772 | 17,107 | | 78 | | | 4.500 | 3.789 | MON | 63 | 745 | 03/23/2009 | 09/01/2022 |
| 31414G-DY-2 | FED NATL MTG ASSOC #965519 | | | 2 | 1 | 120,594 | 107.7590 | 125,302 | 116,280 | 123,283 | | (2,391) | | | 5.000 | 2.891 | MON | 485 | 5,302 | 05/20/2009 | 01/01/2023 |
| 31414G-ES-4 | FED NATL MTG ASSOC #965545 | | | 2 | 1 | 325,642 | 107.6340 | 338,114 | 314,133 | 331,561 | | (2,044) | | | 5.000 | 3.176 | MON | 1,309 | 14,640 | 05/20/2009 | 01/01/2023 |
| 31414G-VM-8 | FED NATL MTG ASSOC #966020 | | | 2 | 1 | 299,125 | 107.7590 | 310,942 | 288,553 | 298,364 | | 1,631 | | | 5.000 | 3.681 | MON | 1,202 | 14,076 | 05/20/2009 | 02/01/2023 |
| 31414H-M4-6 | FED NATL MTG ASSOC #966679 | | | 2 | 1 | 19,358 | 107.6340 | 20,078 | 18,654 | 19,412 | | (144) | | | 5.000 | 3.528 | MON | 78 | 893 | 04/02/2009 | 02/01/2023 |
| 31414H-NE-3 | FED NATL MTG ASSOC #966689 | | | 2 | 1 | 296,889 | 107.6340 | 308,259 | 286,395 | 297,477 | | (859) | | | 5.000 | 3.603 | MON | 1,193 | 13,850 | 05/20/2009 | 06/01/2023 |
| 31414H-PK-7 | FED NATL MTG ASSOC #966726 | | | 2 | 1 | 275,107 | 107.7590 | 285,673 | 265,103 | 276,904 | | (730) | | | 5.000 | 3.556 | MON | 1,105 | 12,480 | 04/02/2009 | 12/01/2022 |
| 31414H-QF-7 | FED NATL MTG ASSOC #966754 | | | 2 | 1 | 1,017,923 | 107.6340 | 1,056,907 | 981,944 | 1,010,175 | | (1,260) | | | 5.000 | 3.998 | MON | 4,091 | 48,790 | 05/20/2009 | 01/01/2023 |
| 31414J-H3-0 | FED NATL MTG ASSOC #967450 | | | 2 | 1 | 129,395 | 107.7590 | 134,506 | 124,821 | 131,905 | | (1,254) | | | 5.000 | 3.089 | MON | 520 | 5,699 | 05/20/2009 | 12/01/2022 |
| 31414J-NW-9 | FED NATL MTG ASSOC #967605 | | | 2 | 1 | 141,751 | 107.7590 | 147,351 | 136,741 | 143,954 | | (2,322) | | | 5.000 | 3.005 | MON | 570 | 6,466 | 05/20/2009 | 12/01/2022 |
| 31414J-SN-4 | FED NATL MTG ASSOC #967725 | | | 2 | 1 | 872,676 | 107.7590 | 907,150 | 841,830 | 872,887 | | (5,832) | | | 5.000 | 3.593 | MON | 3,508 | 41,056 | 05/20/2009 | 01/01/2023 |
| 31414J-UC-5 | FED NATL MTG ASSOC #967779 | | | 2 | 1 | 127,474 | 107.6340 | 132,356 | 122,969 | 128,392 | | (3,767) | | | 5.000 | 3.345 | MON | 512 | 5,938 | 05/20/2009 | 06/01/2023 |
| 31414J-3Y-7 | FED NATL MTG ASSOC #968015 | | | 2 | 1 | 802,024 | 107.6340 | 832,740 | 773,676 | 801,037 | | (231) | | | 5.000 | 3.645 | MON | 3,224 | 37,374 | 05/20/2009 | 01/01/2023 |
| 31414K-GB-0 | FED NATL MTG ASSOC #968294 | | | 2 | 1 | 174,192 | 108.0970 | 184,026 | 170,242 | 173,759 | | 127 | | | 5.000 | 4.227 | MON | 709 | 8,219 | 03/13/2009 | 02/01/2038 |
| 31414L-P4-4 | FED NATL MTG ASSOC #969443 | | | 2 | 1 | 382,043 | 107.7590 | 397,043 | 368,454 | 390,021 | | (6,094) | | | 5.000 | 2.861 | MON | 1,535 | 16,883 | 05/20/2009 | 01/01/2023 |
| 31414L-RA-8 | FED NATL MTG ASSOC #969481 | | | 2 | 1 | 164,654 | 107.7590 | 171,159 | 158,834 | 167,734 | | (4,847) | | | 5.000 | 3.106 | MON | 662 | 7,642 | 05/20/2009 | 01/01/2023 |
| 31414L-3Y-2 | FED NATL MTG ASSOC #969815 | | | 2 | 1 | 328,149 | 106.7000 | 341,297 | 319,865 | 331,765 | | (1,111) | | | 4.500 | 3.219 | MON | 1,200 | 13,119 | 03/23/2009 | 02/01/2023 |
| 31414M-D5-2 | FED NATL MTG ASSOC #970024 | | | 2 | 1 | 146,863 | 107.6340 | 152,327 | 141,523 | 146,571 | | (1,107) | | | 5.000 | 3.610 | MON | 590 | 6,799 | 04/02/2009 | 06/01/2023 |
| 31414N-GE-8 | FED NATL MTG ASSOC #970997 | | | 2 | 1 | 23,530 | 107.6340 | 24,405 | 22,674 | 23,651 | | (302) | | | 5.000 | 3.507 | MON | 94 | 1,085 | 04/02/2009 | 01/01/2024 |
| 31414N-UT-9 | FED NATL MTG ASSOC #971394 | | | 2 | 1 | 54,785 | 107.6340 | 56,823 | 52,793 | 54,417 | | 105 | | | 5.000 | 3.872 | MON | 220 | 2,591 | 04/02/2009 | 05/01/2023 |
| 31414N-VF-8 | FED NATL MTG ASSOC #971414 | | | 2 | 1 | 167,245 | 107.6340 | 173,467 | 161,164 | 166,274 | | 504 | | | 5.000 | 3.813 | MON | 672 | 7,843 | 04/02/2009 | 05/01/2023 |
| 31414P-7G-8 | FED NATL MTG ASSOC #972595 | | | 2 | 1 | 244,166 | 108.0970 | 257,952 | 238,629 | 243,778 | | (482) | | | 5.000 | 4.239 | MON | 994 | 11,644 | 03/13/2009 | 04/01/2038 |
| 31414Q-LX-3 | FED NATL MTG ASSOC #972942 | | | 2 | 1 | 207,075 | 107.6340 | 215,006 | 199,756 | 210,075 | | (3,441) | | | 5.000 | 3.275 | MON | 832 | 9,487 | 05/20/2009 | 02/01/2023 |
| 31414Q-RL-3 | FED NATL MTG ASSOC #973091 | | | 2 | 1 | 695,704 | 108.0970 | 734,983 | 679,927 | 694,565 | | (1,517) | | | 5.000 | 4.201 | MON | 2,833 | 33,417 | 03/13/2009 | 03/01/2038 |
| 31414Q-UR-6 | FED NATL MTG ASSOC #973192 | | | 2 | 1 | 225,912 | 107.6340 | 234,564 | 217,927 | 227,569 | | (3,898) | | | 5.000 | 3.298 | MON | 908 | 10,679 | 05/20/2009 | 03/01/2023 |
| 31414Q-X2-8 | FED NATL MTG ASSOC #973297 | | | 2 | 1 | 1,548,926 | 106.7000 | 1,610,988 | 1,509,824 | 1,549,544 | | (3,026) | | | 4.500 | 3.569 | MON | 5,662 | 65,475 | 03/23/2009 | 03/01/2023 |
| 31414R-RN-7 | FED NATL MTG ASSOC #973993 | | | 2 | 1 | 753,180 | 107.6340 | 782,025 | 726,558 | 754,400 | | (8,019) | | | 5.000 | 3.258 | MON | 3,027 | 35,433 | 05/20/2009 | 02/01/2023 |
| 31414S-JX-2 | FED NATL MTG ASSOC #974678 | | | 2 | 1 | 1,296,521 | 106.7000 | 1,345,447 | 1,260,958 | 1,302,754 | | (8,613) | | | 4.500 | 3.384 | MON | 4,729 | 54,022 | 05/20/2009 | 04/01/2023 |
| 31414S-LZ-4 | FED NATL MTG ASSOC #974744 | | | 2 | 1 | 709,071 | 108.0970 | 749,105 | 692,991 | 706,855 | | 1,225 | | | 5.000 | 4.217 | MON | 2,887 | 33,255 | 03/13/2009 | 04/01/2038 |
| 31414S-VL-4 | FED NATL MTG ASSOC #975019 | | | 2 | 1 | 616,438 | 106.7000 | 639,700 | 599,530 | 616,355 | | 1,144 | | | 4.500 | 3.467 | MON | 2,248 | 25,733 | 05/20/2009 | 04/01/2023 |
| 31414S-YM-9 | FED NATL MTG ASSOC #975116 | | | 2 | 1 | 502,758 | 108.0970 | 531,143 | 491,357 | 502,909 | | (373) | | | 5.000 | 4.326 | MON | 2,047 | 23,945 | 03/13/2009 | 05/01/2038 |
| 31414S-3Q-4 | FED NATL MTG ASSOC #975207 | | | 2 | 1 | 291,755 | 107.7590 | 302,960 | 281,146 | 294,475 | | (3,853) | | | 5.000 | 3.361 | MON | 1,171 | 13,440 | 04/02/2009 | 03/01/2023 |
| 31414S-6Z-1 | FED NATL MTG ASSOC #975288 | | | 2 | 1 | 21,011 | 106.7000 | 21,853 | 20,480 | 21,135 | | (106) | | | 4.500 | 3.369 | MON | 77 | 862 | 03/23/2009 | 05/01/2023 |
| 31414T-7H-8 | FED NATL MTG ASSOC #976196 | | | 2 | 1 | 759,558 | 106.7000 | 788,221 | 738,724 | 766,542 | | 1,681 | | | 4.500 | 3.256 | MON | 2,770 | 30,153 | 05/20/2009 | 05/01/2023 |
| 31414U-G6-9 | FED NATL MTG ASSOC #976421 | | | 2 | 1 | 7,687 | 106.7000 | 7,995 | 7,493 | 7,748 | | (18) | | | 4.500 | 3.240 | MON | 28 | 311 | 03/23/2009 | 03/01/2023 |
| 31414U-LD-8 | FED NATL MTG ASSOC #976524 | | | 2 | 1 | 368,846 | 107.6340 | 382,972 | 355,809 | 379,101 | | (36,348) | | | 5.000 | 2.613 | MON | 1,483 | 17,490 | 05/20/2009 | 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 (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 |
| 31414U-NY-0 | FED NATL MTG ASSOC #976607 | | | 2 | 1 | 380,337 | 107.6340 | 394,903 | 366,893 | 384,633 | | (1,268) | | | 5.000 | 3.225 | MON | 1,529 | 17,264 | 05/20/2009 | 04/01/2023 |
| 31414U-R7-5 | FED NATL MTG ASSOC #976710 | | | 2 | 1 | 672,459 | 106.7000 | 697,835 | 654,014 | 675,394 | | (3,184) | | | 4.500 | 3.332 | MON | 2,453 | 28,222 | 05/20/2009 | 04/01/2023 |
| 31414U-UN-6 | FED NATL MTG ASSOC #976789 | | | 2 | 1 | 12,872 | 106.7000 | 13,387 | 12,547 | 12,879 | | 78 | | | 4.500 | 3.516 | MON | 47 | 535 | 03/23/2009 | 04/01/2023 |
| 31414X-S8-6 | FED NATL MTG ASSOC #979443 | | | 2 | 1 | 475,860 | 107.7590 | 494,658 | 459,040 | 476,461 | | (868) | | | 5.000 | 3.491 | MON | 1,913 | 21,291 | 05/20/2009 | 08/01/2023 |
| 31415A-MG-3 | FED NATL MTG ASSOC #981059 | | | 2 | 1 | 13,651 | 107.6340 | 14,159 | 13,155 | 13,696 | | (139) | | | 5.000 | 3.419 | MON | 55 | 629 | 04/02/2009 | 04/01/2023 |
| 31415A-T5-0 | FED NATL MTG ASSOC #981272 | | | 2 | 1 | 6,105,272 | 106.7150 | 6,336,530 | 5,937,808 | 6,146,769 | | (1,002) | | | 4.500 | 3.259 | MON | 22,267 | 249,525 | 05/20/2009 | 04/01/2023 |
| 31415A-W2-3 | FED NATL MTG ASSOC #981365 | | | 2 | 1 | 84,208 | 106.7000 | 87,582 | 82,082 | 83,981 | | 93 | | | 4.500 | 3.627 | MON | 308 | 3,604 | 03/23/2009 | 04/01/2023 |
| 31415B-AP-4 | FED NATL MTG ASSOC #981614 | | | 2 | 1 | 25,978 | 107.6340 | 26,944 | 25,033 | 26,093 | | (194) | | | 5.000 | 3.647 | MON | 104 | 1,223 | 04/02/2009 | 06/01/2023 |
| 31415B-B3-2 | FED NATL MTG ASSOC #981658 | | | 2 | 1 | 189,104 | 107.6340 | 196,346 | 182,420 | 189,705 | | (2,735) | | | 5.000 | 3.557 | MON | 760 | 8,854 | 05/20/2009 | 06/01/2023 |
| 31415B-DU-0 | FED NATL MTG ASSOC #981715 | | | 2 | 1 | 92,212 | 107.6340 | 95,643 | 88,859 | 92,208 | | (540) | | | 5.000 | 3.705 | MON | 370 | 4,248 | 04/02/2009 | 07/01/2023 |
| 31415B-FP-9 | FED NATL MTG ASSOC #981774 | | | 2 | 1 | 177,001 | 107.6340 | 183,780 | 170,745 | 178,425 | | (6,033) | | | 5.000 | 3.351 | MON | 711 | 8,428 | 05/20/2009 | 05/01/2023 |
| 31415B-FW-4 | FED NATL MTG ASSOC #981781 | | | 2 | 1 | 353,503 | 108.4470 | 369,812 | 341,008 | 358,248 | | 8,178 | | | 5.000 | 3.374 | MON | 1,421 | 13,287 | 05/20/2009 | 04/01/2023 |
| 31415B-T3-3 | FED NATL MTG ASSOC #982170 | | | 2 | 1 | 122,012 | 107.7590 | 126,698 | 117,575 | 122,041 | | (356) | | | 5.000 | 3.710 | MON | 490 | 5,710 | 04/02/2009 | 06/01/2023 |
| 31415B-XU-8 | FED NATL MTG ASSOC #982291 | | | 2 | 1 | 780,102 | 105.4970 | 810,637 | 768,396 | 776,649 | | (2,533) | | | 4.000 | 3.617 | MON | 2,561 | 30,417 | 10/29/2009 | 06/01/2024 |
| 31415B-4R-7 | FED NATL MTG ASSOC #982432 | | | 2 | 1 | 16,707 | 107.6340 | 17,347 | 16,117 | 16,622 | | 19 | | | 5.000 | 3.937 | MON | 67 | 789 | 05/20/2009 | 05/01/2023 |
| 31415C-KK-2 | FED NATL MTG ASSOC #982798 | | | 2 | 1 | 1,533,669 | 106.7000 | 1,591,544 | 1,491,601 | 1,535,414 | | 3,166 | | | 4.500 | 3.417 | MON | 5,594 | 62,851 | 05/20/2009 | 05/01/2023 |
| 31415C-LL-9 | FED NATL MTG ASSOC #982831 | | | 2 | 1 | 395,218 | 108.0970 | 417,532 | 386,256 | 397,118 | | 90 | | | 5.000 | 4.035 | MON | 1,609 | 17,879 | 03/13/2009 | 05/01/2038 |
| 31415C-NH-6 | FED NATL MTG ASSOC #982892 | | | 2 | 1 | 3,120,075 | 106.7000 | 3,237,816 | 3,034,493 | 3,165,966 | | (2,195) | | | 4.500 | 2.969 | MON | 11,379 | 122,774 | 05/20/2009 | 05/01/2023 |
| 31415L-DH-7 | FED NATL MTG ASSOC #983104 | | | 2 | 1 | 25,219 | 107.6340 | 26,157 | 24,302 | 25,197 | | (93) | | | 5.000 | 3.831 | MON | 101 | 1,181 | 04/02/2009 | 05/01/2023 |
| 31415L-EC-7 | FED NATL MTG ASSOC #983131 | | | 2 | 1 | 229,255 | 107.6340 | 238,035 | 221,152 | 229,467 | | (776) | | | 5.000 | 3.547 | MON | 921 | 10,492 | 05/20/2009 | 05/01/2023 |
| 31415L-QX-8 | FED NATL MTG ASSOC #983470 | | | 2 | 1 | 188,447 | 108.0970 | 199,087 | 184,174 | 189,015 | | 97 | | | 5.000 | 4.145 | MON | 767 | 8,801 | 03/13/2009 | 05/01/2038 |
| 31415L-TF-4 | FED NATL MTG ASSOC #983550 | | | 2 | 1 | 8,203 | 106.7000 | 8,532 | 7,996 | 8,191 | | 28 | | | 4.500 | 3.666 | MON | 30 | 334 | 03/23/2009 | 05/01/2023 |
| 31415L-XC-6 | FED NATL MTG ASSOC #983675 | | | 2 | 1 | 159,136 | 107.6340 | 165,231 | 153,511 | 160,169 | | (964) | | | 5.000 | 3.520 | MON | 640 | 7,480 | 05/20/2009 | 11/01/2023 |
| 31415M-FR-1 | FED NATL MTG ASSOC #984076 | | | 2 | 1 | 2,707,970 | 106.7000 | 2,810,159 | 2,633,692 | 2,727,846 | | (12,940) | | | 4.500 | 3.309 | MON | 9,876 | 110,315 | 05/20/2009 | 06/01/2023 |
| 31415P-AD-0 | FED NATL MTG ASSOC #984804 | | | 2 | 1 | 247,404 | 107.6340 | 256,879 | 238,659 | 250,769 | | (5,055) | | | 5.000 | 3.229 | MON | 994 | 11,062 | 05/20/2009 | 06/01/2023 |
| 31415Q-CT-1 | FED NATL MTG ASSOC #985782 | | | 2 | 1 | 512,580 | 108.0970 | 541,520 | 500,956 | 516,394 | | (6,326) | | | 5.000 | 4.216 | MON | 2,087 | 23,815 | 03/13/2009 | 08/01/2038 |
| 31415Q-M3-7 | FED NATL MTG ASSOC #986078 | | | 2 | 1 | 192,713 | 107.6340 | 200,093 | 185,901 | 192,312 | | 1,161 | | | 5.000 | 3.709 | MON | 775 | 8,974 | 05/20/2009 | 09/01/2023 |
| 31415Q-NT-9 | FED NATL MTG ASSOC #986102 | | | 2 | 1 | 1,204,926 | 107.6340 | 1,251,072 | 1,162,337 | 1,192,560 | | (256) | | | 5.000 | 4.064 | MON | 4,843 | 57,376 | 05/20/2009 | 09/01/2023 |
| 31415Q-N7-7 | FED NATL MTG ASSOC #986114 | | | 2 | 1 | 1,270,327 | 107.6340 | 1,318,978 | 1,225,427 | 1,261,549 | | 2,997 | | | 5.000 | 4.058 | MON | 5,106 | 59,717 | 05/20/2009 | 10/01/2023 |
| 31415Q-XS-0 | FED NATL MTG ASSOC #986389 | | | 2 | 1 | 193,455 | 107.6340 | 200,864 | 186,617 | 192,137 | | 925 | | | 5.000 | 3.764 | MON | 778 | 9,005 | 05/20/2009 | 07/01/2023 |
| 31415R-NN-0 | FED NATL MTG ASSOC #986997 | | | 2 | 1 | 339,769 | 107.6340 | 352,782 | 327,760 | 346,541 | | (4,131) | | | 5.000 | 2.991 | MON | 1,366 | 14,911 | 05/20/2009 | 07/01/2023 |
| 31415R-QZ-0 | FED NATL MTG ASSOC #987072 | | | 2 | 1 | 153,999 | 106.7000 | 160,170 | 150,112 | 153,150 | | 776 | | | 4.500 | 3.588 | MON | 563 | 6,719 | 03/23/2009 | 08/01/2023 |
| 31415R-VF-8 | FED NATL MTG ASSOC #987214 | | | 2 | 1 | 114,423 | 107.6340 | 118,805 | 110,379 | 115,977 | | (1,277) | | | 5.000 | 3.109 | MON | 460 | 5,139 | 05/20/2009 | 07/01/2023 |
| 31415R-6V-1 | FED NATL MTG ASSOC #987484 | | | 2 | 1 | 802,200 | 107.6340 | 832,923 | 773,846 | 802,243 | | 2,367 | | | 5.000 | 3.637 | MON | 3,224 | 36,744 | 05/20/2009 | 08/01/2023 |
| 31415S-HS-4 | FED NATL MTG ASSOC #987741 | | | 2 | 1 | 714,205 | 107.6340 | 741,547 | 688,951 | 715,652 | | (396) | | | 5.000 | 3.550 | MON | 2,871 | 32,711 | 05/20/2009 | 08/01/2023 |
| 31415S-P5-5 | FED NATL MTG ASSOC #987944 | | | 2 | 1 | 737,498 | 107.6340 | 765,743 | 711,431 | 738,513 | | (7,351) | | | 5.000 | 3.540 | MON | 2,964 | 34,681 | 05/20/2009 | 12/01/2023 |
| 31415S-6Z-0 | FED NATL MTG ASSOC #988388 | | | 2 | 1 | 344,022 | 107.6340 | 356,821 | 331,513 | 343,272 | | (2,211) | | | 5.000 | 3.881 | MON | 1,381 | 16,182 | 04/02/2009 | 09/01/2023 |
| 31415T-NQ-9 | FED NATL MTG ASSOC #988799 | | | 2 | 1 | 390,440 | 107.6340 | 405,393 | 376,640 | 396,556 | | (8,054) | | | 5.000 | 3.029 | MON | 1,569 | 16,788 | 05/20/2009 | 08/01/2023 |
| 31415T-QL-7 | FED NATL MTG ASSOC #988859 | | | 2 | 1 | 221,399 | 105.4970 | 230,065 | 218,077 | 221,006 | | 372 | | | 4.000 | 3.493 | MON | 727 | 8,488 | 10/29/2009 | 07/01/2024 |
| 31415T-SN-1 | FED NATL MTG ASSOC #988925 | | | 2 | 1 | 284,471 | 107.6340 | 295,054 | 274,127 | 289,965 | | (6,365) | | | 5.000 | 2.984 | MON | 1,142 | 12,774 | 04/02/2009 | 08/01/2023 |
| 31415V-BG-9 | FED NATL MTG ASSOC #990239 | | | 2 | 1 | 137,050 | 108.1190 | 142,933 | 132,200 | 141,291 | | 156 | | | 5.000 | 2.832 | MON | 551 | 4,840 | 05/20/2009 | 11/01/2023 |
| 31415V-ZW-8 | FED NATL MTG ASSOC #990957 | | | 2 | 1 | 376,833 | 107.6340 | 390,852 | 363,130 | 383,146 | | (7,450) | | | 5.000 | 2.958 | MON | 1,513 | 16,618 | 04/02/2009 | 09/01/2023 |
| 31415V-Z2-4 | FED NATL MTG ASSOC #990961 | | | 2 | 1 | 364,446 | 106.7000 | 379,048 | 355,245 | 364,120 | | (521) | | | 4.500 | 3.591 | MON | 1,332 | 15,320 | 03/23/2009 | 09/01/2023 |
| 31415V-5L-5 | FED NATL MTG ASSOC #991051 | | | 2 | 1 | 526,327 | 108.9720 | 567,520 | 520,793 | 528,652 | | (2,814) | | | 5.500 | 4.998 | MON | 2,387 | 27,046 | 09/09/2008 | 10/01/2038 |
| 31415V-6B-6 | FED NATL MTG ASSOC #991066 | | | 2 | 1 | 211,896 | 107.6340 | 219,779 | 204,191 | 215,321 | | (4,114) | | | 5.000 | 3.082 | MON | 851 | 9,723 | 04/02/2009 | 11/01/2023 |
| 31415W-FY-4 | FED NATL MTG ASSOC #991283 | | | 2 | 1 | 373,783 | 107.6340 | 387,690 | 360,192 | 383,261 | | (19,834) | | | 5.000 | 2.513 | MON | 1,501 | 16,823 | 04/02/2009 | 09/01/2023 |
| 31415W-LM-3 | FED NATL MTG ASSOC #991432 | | | 2 | 1 | 63,305 | 107.6340 | 65,660 | 61,003 | 63,506 | | (936) | | | 5.000 | 3.495 | MON | 254 | 2,921 | 04/02/2009 | 12/01/2023 |
| 31415W-3G-6 | FED NATL MTG ASSOC #991899 | | | 2 | 1 | 1,177,075 | 108.9720 | 1,269,201 | 1,164,701 | 1,178,221 | | (6,159) | | | 5.500 | 5.001 | MON | 5,338 | 60,633 | 09/09/2008 | 10/01/2038 |
| 31415W-4P-5 | FED NATL MTG ASSOC #991930 | | | 2 | 1 | 166,301 | 107.6340 | 172,670 | 160,423 | 167,657 | | (1,928) | | | 5.000 | 3.520 | MON | 668 | 7,681 | 05/20/2009 | 12/01/2023 |
| 31415X-Z3-8 | FED NATL MTG ASSOC #992762 | | | 2 | 1 | 137,413 | 105.4970 | 142,791 | 135,351 | 136,828 | | (315) | | | 4.000 | 3.543 | MON | 451 | 5,215 | 10/29/2009 | 02/01/2024 |
| 31415X-3S-8 | FED NATL MTG ASSOC #992809 | | | 2 | 1 | 89,927 | 107.6340 | 93,272 | 86,657 | 89,958 | | (869) | | | 5.000 | 3.768 | MON | 361 | 4,245 | 04/02/2009 | 11/01/2023 |
| 31415Y-BZ-1 | FED NATL MTG ASSOC #992956 | | | 2 | 1 | 886,277 | 107.6340 | 920,220 | 854,951 | 885,395 | | 2,542 | | | 5.000 | 3.621 | MON | 3,562 | 39,868 | 05/20/2009 | 12/01/2023 |
| 31415Y-LM-9 | FED NATL MTG ASSOC #993232 | | | 2 | 1 | 562,945 | 107.0910 | 593,817 | 554,498 | 561,395 | | (1,365) | | | 4.000 | 3.623 | MON | 1,848 | 21,816 | 10/29/2009 | 07/01/2024 |
| 31415Y-5S-4 | FED NATL MTG ASSOC #993757 | | | 2 | 1 | 293,492 | 107.6340 | 304,732 | 283,118 | 298,704 | | (4,146) | | | 5.000 | 2.928 | MON | 1,180 | 12,301 | 05/20/2009 | 11/01/2023 |
| 31416A-GT-1 | FED NATL MTG ASSOC #994010 | | | 2 | 1 | 678,483 | 105.6850 | 706,293 | 668,301 | 676,749 | | (2,653) | | | 4.000 | 3.646 | MON | 2,228 | 26,600 | 10/29/2009 | 09/01/2024 |
| 31416A-GY-0 | FED NATL MTG ASSOC #994015 | | | 2 | 1 | 702,579 | 105.6850 | 731,377 | 692,036 | 699,703 | | (661) | | | 4.000 | 3.676 | MON | 2,307 | 27,519 | 10/29/2009 | 09/01/2024 |

# 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 |
| 31416B-BM-9 | FED NATL MTG ASSOC #994744 | | | 2 | 1 | 366,146 | 105.4970 | 380,478 | 360,652 | 364,990 | | (276) | | | 4.000 | 3.573 | MON | 1,202 | 14,066 | 10/29/2009 | 04/01/2024 |
| 31416B-HE-1 | FED NATL MTG ASSOC #994929 | | | 2 | 1 | 10,668 | 107.6340 | 11,076 | 10,291 | 10,842 | | (665) | | | 5.000 | 3.084 | MON | 43 | 488 | 05/20/2009 | 12/01/2023 |
| 31416B-HJ-0 | FED NATL MTG ASSOC #994933 | | | 2 | 1 | 419,949 | 107.7590 | 436,538 | 405,105 | 417,899 | | 1,499 | | | 5.000 | 3.926 | MON | 1,688 | 19,827 | 05/20/2009 | 09/01/2023 |
| 31416B-Z8-4 | FED NATL MTG ASSOC #995467 | | | 2 | 1 | 2,151,853 | 106.7000 | 2,233,057 | 2,092,829 | 2,152,559 | | 2,363 | | | 4.500 | 3.500 | MON | 7,848 | 89,949 | 05/20/2009 | 09/01/2023 |
| 31416B-2F-4 | FED NATL MTG ASSOC #995474 | | | 2 | 1 | 175,032 | 107.7590 | 181,947 | 168,846 | 175,552 | | (1,189) | | | 5.000 | 3.603 | MON | 704 | 8,160 | 05/20/2009 | 02/01/2024 |
| 31416H-E5-0 | FED NATL MTG ASSOC #AA0155 | | | 2 | 1 | 748,099 | 107.6340 | 776,750 | 721,657 | 748,658 | | (12,507) | | | 5.000 | 3.460 | MON | 3,007 | 35,215 | 05/20/2009 | 01/01/2024 |
| 31416H-PX-7 | FED NATL MTG ASSOC #AA0437 | | | 2 | 1 | 252,044 | 107.6340 | 261,697 | 243,136 | 265,832 | | (19,402) | | | 5.000 | 1.869 | MON | 1,013 | 11,133 | 05/20/2009 | 12/01/2023 |
| 31416H-ZB-4 | FED NATL MTG ASSOC #AA0737 | | | 2 | 1 | 468,685 | 105.4970 | 487,030 | 461,652 | 468,120 | | (262) | | | 4.000 | 3.482 | MON | 1,539 | 17,664 | 10/29/2009 | 03/01/2024 |
| 31416H-ZK-4 | FED NATL MTG ASSOC #AA0745 | | | 2 | 1 | 501,811 | 106.6380 | 520,443 | 488,047 | 503,216 | | (4,536) | | | 4.500 | 3.386 | MON | 1,830 | 21,055 | 05/20/2009 | 03/01/2024 |
| 31416H-2W-4 | FED NATL MTG ASSOC #AA0788 | | | 2 | 1 | 76,055 | 105.4970 | 79,032 | 74,914 | 75,904 | | (198) | | | 4.000 | 3.500 | MON | 250 | 2,911 | 10/29/2009 | 05/01/2024 |
| 31416J-BE-0 | FED NATL MTG ASSOC #AA0936 | | | 2 | 1 | 47,092 | 107.6340 | 48,896 | 45,428 | 47,923 | | (802) | | | 5.000 | 2.783 | MON | 189 | 1,953 | 05/20/2009 | 12/01/2023 |
| 31416K-ZP-6 | FED NATL MTG ASSOC #AA2549 | | | 2 | 1 | 405,602 | 105.4970 | 421,478 | 399,515 | 405,704 | | (644) | | | 4.000 | 3.425 | MON | 1,332 | 15,318 | 10/29/2009 | 04/01/2024 |
| 31416L-FM-3 | FED NATL MTG ASSOC #AA2871 | | | 2 | 1 | 2,277,630 | 106.6380 | 2,362,195 | 2,215,156 | 2,271,158 | | 5,931 | | | 4.500 | 3.721 | MON | 8,307 | 96,512 | 05/20/2009 | 03/01/2024 |
| 31416L-3Q-7 | FED NATL MTG ASSOC #AA3506 | | | 2 | 1 | 442,604 | 105.4970 | 459,928 | 435,962 | 441,827 | | (639) | | | 4.000 | 3.482 | MON | 1,453 | 16,698 | 10/29/2009 | 03/01/2024 |
| 31416M-U2-8 | FED NATL MTG ASSOC #AA4200 | | | 2 | 1 | 1,995,505 | 106.7000 | 2,070,808 | 1,940,770 | 1,994,162 | | (8,959) | | | 4.500 | 3.489 | MON | 7,278 | 83,803 | 05/20/2009 | 03/01/2024 |
| 31416M-WC-4 | FED NATL MTG ASSOC #AA4242 | | | 2 | 1 | 563,222 | 105.4970 | 585,267 | 554,770 | 561,982 | | (439) | | | 4.000 | 3.525 | MON | 1,849 | 21,524 | 10/29/2009 | 04/01/2024 |
| 31416N-BX-9 | FED NATL MTG ASSOC #AA4553 | | | 2 | 1 | 467,651 | 106.6380 | 481,102 | 451,155 | 467,302 | | (3,703) | | | 4.500 | 3.129 | MON | 1,692 | 19,505 | 11/04/2009 | 08/01/2024 |
| 31416N-CR-1 | FED NATL MTG ASSOC #AA4579 | | | 2 | 1 | 129,097 | 105.4970 | 134,150 | 127,160 | 128,726 | | (65) | | | 4.000 | 3.540 | MON | 424 | 4,955 | 10/29/2009 | 04/01/2024 |
| 31416N-V2-5 | FED NATL MTG ASSOC #AA5132 | | | 2 | 1 | 514,822 | 105.4970 | 534,973 | 507,096 | 513,983 | | (32) | | | 4.000 | 3.474 | MON | 1,690 | 19,490 | 10/29/2009 | 04/01/2024 |
| 31416N-Z0-8 | FED NATL MTG ASSOC #AA5250 | | | 2 | 1 | 684,453 | 105.4970 | 711,243 | 674,182 | 681,726 | | (672) | | | 4.000 | 3.599 | MON | 2,247 | 26,783 | 10/29/2009 | 03/01/2024 |
| 31416P-GQ-4 | FED NATL MTG ASSOC #AA5606 | | | 2 | 1 | 415,091 | 106.7000 | 431,723 | 404,613 | 414,453 | | 881 | | | 4.500 | 3.617 | MON | 1,517 | 17,825 | 03/23/2009 | 10/01/2023 |
| 31416P-MP-9 | FED NATL MTG ASSOC #AA5765 | | | 2 | 1 | 600,543 | 105.4970 | 624,049 | 591,531 | 598,944 | | (673) | | | 4.000 | 3.530 | MON | 1,972 | 22,943 | 10/29/2009 | 04/01/2024 |
| 31416P-UQ-8 | FED NATL MTG ASSOC #AA5990 | | | 2 | 1 | 7,802,818 | 106.6380 | 8,027,262 | 7,527,590 | 7,787,858 | | (34,735) | | | 4.500 | 3.212 | MON | 28,228 | 325,772 | 11/04/2009 | 05/01/2024 |
| 31416P-Y5-0 | FED NATL MTG ASSOC #AA6131 | | | 2 | 1 | 68,451 | 105.4970 | 71,130 | 67,424 | 68,151 | | (55) | | | 4.000 | 3.650 | MON | 225 | 2,647 | 10/29/2009 | 04/01/2024 |
| 31416Q-MF-9 | FED NATL MTG ASSOC #AA6657 | | | 2 | 1 | 535,386 | 105.4970 | 556,342 | 527,352 | 533,678 | | (370) | | | 4.000 | 3.559 | MON | 1,758 | 20,625 | 10/29/2009 | 06/01/2024 |
| 31416Q-QB-4 | FED NATL MTG ASSOC #AA6749 | | | 2 | 1 | 302,332 | 105.4970 | 314,166 | 297,796 | 301,764 | | (535) | | | 4.000 | 3.508 | MON | 993 | 11,511 | 10/29/2009 | 06/01/2024 |
| 31416Q-SH-9 | FED NATL MTG ASSOC #AA6819 | | | 2 | 1 | 232,563 | 105.4970 | 241,666 | 229,073 | 232,830 | | (573) | | | 4.000 | 3.385 | MON | 764 | 8,933 | 10/29/2009 | 10/01/2024 |
| 31416Q-7M-1 | FED NATL MTG ASSOC #AA7199 | | | 2 | 1 | 239,978 | 105.4970 | 249,371 | 236,377 | 239,488 | | (369) | | | 4.000 | 3.510 | MON | 788 | 9,163 | 10/29/2009 | 05/01/2024 |
| 31416R-VA-8 | FED NATL MTG ASSOC #AA7808 | | | 2 | 1 | 18,933 | 105.4970 | 19,674 | 18,649 | 18,865 | | (21) | | | 4.000 | 3.606 | MON | 62 | 734 | 10/29/2009 | 08/01/2024 |
| 31416R-XR-9 | FED NATL MTG ASSOC #AA7887 | | | 2 | 1 | 345,386 | 105.7470 | 359,756 | 340,203 | 343,982 | | (738) | | | 4.000 | 3.584 | MON | 1,134 | 13,403 | 10/29/2009 | 06/01/2024 |
| 31416R-3D-3 | FED NATL MTG ASSOC #AA7995 | | | 2 | 1 | 52,914 | 105.4970 | 54,985 | 52,120 | 52,726 | | (77) | | | 4.000 | 3.592 | MON | 174 | 2,045 | 10/29/2009 | 06/01/2024 |
| 31416S-XS-5 | FED NATL MTG ASSOC #AA8788 | | | 2 | 1 | 582,414 | 105.4970 | 605,211 | 573,675 | 580,264 | | (700) | | | 4.000 | 3.595 | MON | 1,912 | 22,630 | 10/29/2009 | 07/01/2024 |
| 31416S-Z8-7 | FED NATL MTG ASSOC #AA8866 | | | 2 | 1 | 159,761 | 106.5210 | 167,626 | 157,364 | 161,383 | | 628 | | | 4.000 | 3.060 | MON | 525 | 5,161 | 10/29/2009 | 04/01/2024 |
| 31416T-JX-8 | FED NATL MTG ASSOC #AA9277 | | | 2 | 1 | 620,734 | 105.4970 | 645,030 | 611,419 | 618,989 | | 35 | | | 4.000 | 3.555 | MON | 2,038 | 23,754 | 10/29/2009 | 09/01/2024 |
| 31417J-DX-5 | FED NATL MTG ASSOC #AC0117 | | | 2 | 1 | 728,408 | 105.4970 | 756,919 | 717,478 | 725,774 | | (1,179) | | | 4.000 | 3.565 | MON | 2,392 | 28,151 | 10/29/2009 | 09/01/2024 |
| 31417J-D9-8 | FED NATL MTG ASSOC #AC0127 | | | 2 | 1 | 35,923 | 105.4970 | 37,329 | 35,384 | 35,831 | | 39 | | | 4.000 | 3.526 | MON | 118 | 1,375 | 10/29/2009 | 11/01/2024 |
| 31417J-E6-3 | FED NATL MTG ASSOC #AC0156 | | | 2 | 1 | 41,145 | 105.4970 | 42,756 | 40,528 | 40,974 | | (41) | | | 4.000 | 3.614 | MON | 135 | 1,600 | 10/29/2009 | 07/01/2024 |
| 31417J-RJ-1 | FED NATL MTG ASSOC #AC0488 | | | 2 | 1 | 4,679,687 | 106.6380 | 4,814,296 | 4,514,621 | 4,654,764 | | (24,640) | | | 4.500 | 3.297 | MON | 16,930 | 197,154 | 11/04/2009 | 09/01/2024 |
| 31417J-SJ-0 | FED NATL MTG ASSOC #AC0520 | | | 2 | 1 | 29,983 | 105.4970 | 31,156 | 29,533 | 29,895 | | (1) | | | 4.000 | 3.551 | MON | 98 | 1,148 | 10/29/2009 | 07/01/2024 |
| 31417K-QY-6 | FED NATL MTG ASSOC #AC1370 | | | 2 | 1 | 307,281 | 105.4970 | 319,308 | 302,670 | 306,126 | | (571) | | | 4.000 | 3.558 | MON | 1,009 | 11,875 | 10/29/2009 | 08/01/2024 |
| 31417K-Q4-2 | FED NATL MTG ASSOC #AC1374 | | | 2 | 1 | 173,511 | 107.0910 | 183,026 | 170,907 | 172,928 | | (172) | | | 4.000 | 3.637 | MON | 570 | 6,741 | 10/29/2009 | 08/01/2024 |
| 31417K-VS-3 | FED NATL MTG ASSOC #AC1524 | | | 2 | 1 | 35,009 | 105.4970 | 36,379 | 34,483 | 34,888 | | (25) | | | 4.000 | 3.575 | MON | 115 | 1,353 | 10/29/2009 | 09/01/2024 |
| 31417K-VU-8 | FED NATL MTG ASSOC #AC1526 | | | 2 | 1 | 36,281 | 105.4970 | 37,701 | 35,737 | 36,187 | | (67) | | | 4.000 | 3.532 | MON | 119 | 1,387 | 10/29/2009 | 09/01/2024 |
| 31417K-3T-2 | FED NATL MTG ASSOC #AC1709 | | | 2 | 1 | 267,088 | 105.4970 | 277,543 | 263,081 | 266,226 | | (993) | | | 4.000 | 3.567 | MON | 877 | 10,375 | 10/29/2009 | 11/01/2024 |
| 31417K-4D-6 | FED NATL MTG ASSOC #AC1719 | | | 2 | 1 | 816,326 | 105.4970 | 848,278 | 804,076 | 813,341 | | (1,283) | | | 4.000 | 3.576 | MON | 2,680 | 31,610 | 10/29/2009 | 08/01/2024 |
| 31417L-KZ-7 | FED NATL MTG ASSOC #AC2111 | | | 2 | 1 | 229,957 | 105.4970 | 238,958 | 226,506 | 229,544 | | 161 | | | 4.000 | 3.499 | MON | 755 | 8,419 | 10/29/2009 | 08/01/2024 |
| 31417L-QT-5 | FED NATL MTG ASSOC #AC2265 | | | 2 | 1 | 766,207 | 105.4970 | 796,198 | 754,710 | 764,937 | | (791) | | | 4.000 | 3.530 | MON | 2,516 | 29,354 | 10/29/2009 | 11/01/2024 |
| 31417L-YM-1 | FED NATL MTG ASSOC #AC2515 | | | 2 | 1 | 70,548 | 106.6380 | 72,577 | 68,059 | 70,529 | | 10 | | | 4.500 | 3.201 | MON | 255 | 2,911 | 11/04/2009 | 08/01/2024 |
| 31417M-5Y-5 | FED NATL MTG ASSOC #AC3562 | | | 2 | 1 | 185,660 | 105.4970 | 192,927 | 182,874 | 185,409 | | 88 | | | 4.000 | 3.520 | MON | 610 | 7,004 | 10/29/2009 | 10/01/2024 |
| 31417N-AJ-0 | FED NATL MTG ASSOC #AC3608 | | | 2 | 1 | 353,659 | 105.4970 | 367,501 | 348,352 | 351,890 | | (508) | | | 4.000 | 3.615 | MON | 1,161 | 13,847 | 10/29/2009 | 08/01/2024 |
| 31417N-AS-0 | FED NATL MTG ASSOC #AC3616 | | | 2 | 1 | 24,043 | 105.4970 | 24,984 | 23,682 | 23,957 | | (42) | | | 4.000 | 3.577 | MON | 79 | 926 | 10/29/2009 | 08/01/2024 |
| 31417Q-C8-5 | FED NATL MTG ASSOC #AC4594 | | | 2 | 1 | 57,536 | 105.9750 | 60,059 | 56,673 | 57,287 | | (89) | | | 4.000 | 3.632 | MON | 189 | 2,214 | 10/29/2009 | 12/01/2024 |
| 31417Q-GE-8 | FED NATL MTG ASSOC #AC4696 | | | 2 | 1 | 923,807 | 105.4970 | 959,966 | 909,944 | 922,303 | | (443) | | | 4.000 | 3.510 | MON | 3,033 | 33,951 | 10/29/2009 | 10/01/2024 |
| 31417Q-MM-3 | FED NATL MTG ASSOC #AC4863 | | | 2 | 1 | 1,539,357 | 107.4030 | 1,628,514 | 1,516,258 | 1,534,155 | | (4,190) | | | 4.000 | 3.659 | MON | 5,054 | 60,336 | 10/29/2009 | 11/01/2024 |
| 31417Q-PC-2 | FED NATL MTG ASSOC #AC4918 | | | 2 | 1 | 290,911 | 105.4970 | 302,298 | 286,546 | 290,299 | | (424) | | | 4.000 | 3.539 | MON | 955 | 11,189 | 10/29/2009 | 12/01/2024 |
| 31417Q-XE-9 | FED NATL MTG ASSOC #AC5176 | | | 2 | 1 | 805,664 | 105.4970 | 837,199 | 793,574 | 801,532 | | (1,120) | | | 4.000 | 3.614 | MON | 2,645 | 31,265 | 10/29/2009 | 11/01/2024 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31417S-L5-7 | FED NATL MTG ASSOC #AC5747 | | | 2 | 1 | 458,041 | 106.6380 | 471,216 | 441,885 | 454,453 | | (4,195) | | | 4.500 | 3.427 | MON | 1,657 | 19,622 | 11/04/2009 | 12/01/2024 |
| 31417S-XZ-8 | FED NATL MTG ASSOC #AC6095 | | | 2 | 1 | 279,386 | 105.4970 | 290,322 | 275,194 | 278,906 | | (83) | | | 4.000 | 3.526 | MON | 917 | 10,612 | 10/29/2009 | 11/01/2024 |
| 31417T-D9-6 | FED NATL MTG ASSOC #AC6427 | | | 2 | 1 | 34,874 | 105.4970 | 36,239 | 34,351 | 34,823 | | (70) | | | 4.000 | 3.469 | MON | 115 | 1,268 | 10/29/2009 | 11/01/2024 |
| 31417T-GL-6 | FED NATL MTG ASSOC #AC6502 | | | 2 | 1 | 1,988,499 | 105.4970 | 2,066,332 | 1,958,660 | 1,993,646 | | (7,070) | | | 4.000 | 3.372 | MON | 6,529 | 75,309 | 10/29/2009 | 12/01/2024 |
| 31417T-V8-8 | FED NATL MTG ASSOC #AC6938 | | | 2 | 1 | 40,465 | 107.0910 | 42,684 | 39,858 | 40,351 | | (69) | | | 4.000 | 3.614 | MON | 133 | 1,573 | 10/29/2009 | 11/01/2024 |
| 31417U-CU-7 | FED NATL MTG ASSOC #AC7282 | | | 2 | 1 | 129,789 | 105.4970 | 134,870 | 127,842 | 129,420 | | (22) | | | 4.000 | 3.546 | MON | 426 | 4,983 | 10/29/2009 | 11/01/2024 |
| 31417U-NW-1 | FED NATL MTG ASSOC #AC7604 | | | 2 | 1 | 566,426 | 105.4970 | 588,596 | 557,926 | 565,151 | | (751) | | | 4.000 | 3.531 | MON | 1,860 | 21,353 | 10/29/2009 | 11/01/2024 |
| 31417U-P2-5 | FED NATL MTG ASSOC #AC7640 | | | 2 | 1 | 3,127,060 | 105.4970 | 3,249,459 | 3,080,136 | 3,121,050 | | (577) | | | 4.000 | 3.553 | MON | 10,267 | 117,428 | 10/29/2009 | 11/01/2024 |
| 31417U-RG-2 | FED NATL MTG ASSOC #AC7686 | | | 2 | 1 | 254,103 | 105.4970 | 264,049 | 250,290 | 253,539 | | (386) | | | 4.000 | 3.525 | MON | 834 | 9,679 | 10/29/2009 | 12/01/2024 |
| 31417U-RL-1 | FED NATL MTG ASSOC #AC7690 | | | 2 | 1 | 1,568,408 | 107.0910 | 1,654,420 | 1,544,873 | 1,563,816 | | (758) | | | 4.000 | 3.624 | MON | 5,150 | 60,976 | 10/29/2009 | 11/01/2024 |
| 31417U-SK-2 | FED NATL MTG ASSOC #AC7721 | | | 2 | 1 | 73,884 | 106.7470 | 77,686 | 72,775 | 73,643 | | (285) | | | 4.000 | 3.639 | MON | 243 | 2,892 | 10/29/2009 | 11/01/2024 |
| 31417Y-BM-8 | FED NATL MTG ASSOC #MA0043 | | | 2 | 1 | 474,992 | 105.4970 | 493,584 | 467,865 | 474,116 | | (717) | | | 4.000 | 3.507 | MON | 1,560 | 18,103 | 10/29/2009 | 04/01/2024 |
| 31417Y-GM-3 | FED NATL MTG ASSOC #MA0203 | | | 2 | 1 | 22,255,262 | 105.5910 | 22,599,117 | 21,402,505 | 22,124,943 | | (107,938) | | | 4.000 | 2.552 | MON | 71,342 | 829,927 | 12/18/2009 | 10/01/2019 |
| 31417Y-HK-6 | FED NATL MTG ASSOC #MA0233 | | | 2 | 1 | 43,650 | 105.4970 | 45,359 | 42,995 | 43,518 | | (84) | | | 4.000 | 3.559 | MON | 143 | 1,685 | 10/29/2009 | 11/01/2024 |
| 31417Y-JL-2 | FED NATL MTG ASSOC #MA0266 | | | 2 | 1 | 14,448,467 | 106.8250 | 14,619,153 | 13,685,095 | 14,293,969 | | (81,239) | | | 4.500 | 2.615 | MON | 51,319 | 600,224 | 12/18/2009 | 12/01/2019 |
| 31417Y-JV-0 | FED NATL MTG ASSOC #MA0275 | | | 2 | 1 | 352,043 | 105.4970 | 365,823 | 346,761 | 351,020 | | (561) | | | 4.000 | 3.550 | MON | 1,156 | 13,539 | 10/29/2009 | 12/01/2024 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E | | | 2 | 1 | 18,954 | 112.2100 | 20,692 | 18,441 | 18,983 | | 361 | | | 9.500 | 7.668 | MON | 146 | 1,714 | 02/27/1991 | 06/25/2018 |
| 313602-QA-5 | FED NATL MTG ASSOC 1989-19 A | | | 2 | 1 | 790 | 100.0980 | 756 | 756 | 756 | | (1) | | | 10.300 | 8.350 | MON | 6 | 55 | 07/06/1989 | 04/25/2019 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X | | | 2 | 1 | 497,528 | 109.0340 | 735,794 | 674,829 | 618,748 | | (29,698) | | | 6.500 | 10.868 | MON | 3,655 | 42,952 | 11/22/1990 | 11/25/2020 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z | | | 2 | 1 | 535,348 | 119.8200 | 791,742 | 660,779 | 620,286 | | (26,587) | | | 7.500 | 10.258 | MON | 4,130 | 48,619 | 05/12/1992 | 06/25/2022 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z | | | 2 | 1 | 4,794,849 | 113.0270 | 5,840,758 | 5,167,567 | 5,002,340 | | (53,613) | | | 7.500 | 8.849 | MON | 32,297 | 381,414 | 11/05/1992 | 11/25/2022 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB | | | 2 | 1 | 1,157,490 | 112.0360 | 1,724,437 | 1,539,184 | 1,384,658 | | (94,375) | | | 7.000 | 11.430 | MON | 8,979 | 106,457 | 06/19/1992 | 07/25/2022 |
| 3133T1-C5-9 | FHR 1602 PJ | | | 2 | 1 | 291,509 | 106.0770 | 292,959 | 276,176 | 283,000 | | 1,520 | | | 6.500 | 5.484 | MON | 1,496 | 17,416 | 05/31/2004 | 10/15/2023 |
| 3133TM-Z3-3 | FHR 2205 ZA | | | 2 | 1 | 592,792 | 100.2940 | 638,825 | 636,953 | 635,867 | | 3,498 | | | 6.000 | 7.343 | MON | 3,185 | 21,982 | 04/17/2002 | 08/15/2028 |
| 313398-QA-0 | FHR 2335 PZ | | | 2 | 1 | 3,109,673 | 100.4300 | 3,318,888 | 3,304,666 | 3,202,820 | | (28,593) | | | 6.500 | 7.640 | MON | 17,900 | 210,966 | 05/09/2002 | 07/15/2031 |
| 313399-AJ-6 | FHR 2344 QG | | | 2 | 1 | 200,788 | 106.4150 | 219,008 | 205,805 | 204,155 | | (510) | | | 6.000 | 6.527 | MON | 1,029 | 11,883 | 03/26/2002 | 08/15/2016 |
| 313399-TE-7 | FHR 2345 PZ | | | 2 | 1 | 3,330,850 | 104.5100 | 3,687,282 | 3,528,160 | 3,433,479 | | (31,691) | | | 6.500 | 7.528 | MON | 19,111 | 222,602 | 04/18/2002 | 08/15/2031 |
| 313399-FX-0 | FHR 2351 AZ | | | 2 | 1 | 1,538,169 | 106.0330 | 1,700,428 | 1,603,683 | 1,572,702 | | (5,238) | | | 6.500 | 7.224 | MON | 8,687 | 101,296 | 04/17/2002 | 08/15/2031 |
| 31339N-2C-9 | FHR 2398 ZP | | | 2 | 1 | 10,235,072 | 107.9450 | 11,569,054 | 10,717,533 | 10,506,476 | | (28,246) | | | 6.500 | 7.237 | MON | 58,053 | 682,707 | 03/01/2002 | 01/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC | | | 2 | 1 | 4,700,141 | 111.0890 | 5,467,475 | 4,921,703 | 4,814,958 | | (12,988) | | | 6.500 | 7.254 | MON | 26,659 | 313,976 | 03/01/2002 | 02/15/2032 |
| 31392K-ZE-9 | FHR 2448 TN | | | 2 | 1 | 2,895,462 | 111.4550 | 3,099,306 | 2,780,756 | 2,832,254 | | 3,503 | | | 6.500 | 5.815 | MON | 15,062 | 175,749 | 11/18/2009 | 05/15/2032 |
| 31392V-7G-1 | FHR 2498 BM | | | 2 | 1 | 714,856 | 107.4160 | 750,569 | 698,752 | 706,759 | | 3,061 | | | 5.500 | 4.859 | MON | 3,203 | 36,959 | 04/13/2005 | 09/15/2017 |
| 31393F-X6-8 | FHR 2539 PC | | | 2 | 1 | 4,776,950 | 102.8020 | 4,890,927 | 4,757,622 | 4,765,584 | | (1,776) | | | 5.500 | 5.299 | MON | 21,806 | 244,092 | 06/09/2008 | 01/15/2032 |
| 31393H-MW-9 | FHR 2547 BE | | | 2 | 1 | 1,162,451 | 103.8160 | 1,186,286 | 1,142,678 | 1,146,710 | | (204) | | | 5.500 | 5.163 | MON | 5,237 | 59,236 | 11/18/2009 | 03/15/2032 |
| 31393K-PV-1 | FHR 2575 EB | | | 2 | 1 | 6,214,561 | 107.1070 | 6,603,612 | 6,165,430 | 6,179,822 | | (3,885) | | | 5.000 | 4.870 | MON | 25,689 | 297,315 | 07/06/2005 | 02/15/2018 |
| 31393Q-C3-4 | FHR 2612 LN | | | 2 | 1 | 5,162,979 | 101.4090 | 5,051,068 | 4,980,866 | 5,026,788 | | (58,940) | | | 5.000 | 3.127 | MON | 20,754 | 206,804 | 04/03/2009 | 12/15/2031 |
| 31393R-B6-6 | FHR 2617 QU | | | 2 | 1 | 639,739 | 100.3230 | 640,806 | 638,741 | 638,760 | | (68) | | | 5.000 | 4.976 | MON | 2,661 | 19,636 | 08/20/2003 | 06/15/2017 |
| 31393R-QU-7 | FHR 2630 KS | | | 2 | 1 | 212,986 | 100.7630 | 227,121 | 225,402 | 224,629 | | 1,173 | | | 4.000 | 5.178 | MON | 751 | 7,671 | 12/31/2005 | 01/15/2017 |
| 31394G-HU-0 | FHR 2649 OD | | | 2 | 1 | 8,943,462 | 103.5950 | 8,922,010 | 8,612,422 | 8,720,132 | | (73,758) | | | 5.000 | 3.928 | MON | 35,885 | 429,137 | 04/03/2009 | 11/15/2031 |
| 31394H-NQ-0 | FHR 2663 LE | | | 2 | 1 | 6,936,804 | 103.4620 | 7,590,907 | 7,336,894 | 7,272,599 | | 28,531 | | | 5.000 | 5.846 | MON | 30,570 | 351,471 | 05/14/2004 | 03/15/2032 |
| 31394J-N2-9 | FHR 2676E LG | | | 2 | 1 | 5,993,998 | 103.8370 | 5,970,275 | 5,749,639 | 5,851,571 | | (26,073) | | | 5.000 | 3.759 | MON | 23,957 | 277,619 | 03/30/2009 | 06/15/2032 |
| 31394J-ST-5 | FHR 2677 HD | | | 2 | 1 | 422,168 | 100.1970 | 431,217 | 430,368 | 430,239 | | 1,333 | | | 4.000 | 4.329 | MON | 1,435 | 12,308 | 01/01/2005 | 09/15/2016 |
| 31394N-NJ-3 | FHR 2727B UD | | | 2 | 1 | 3,250,188 | 105.0390 | 3,285,611 | 3,128,000 | 3,176,303 | | (24,874) | | | 5.000 | 4.023 | MON | 13,033 | 156,400 | 04/03/2009 | 02/15/2032 |
| 31394P-J6-1 | FHR 2736A PD | | | 2 | 1 | 9,316,580 | 103.2530 | 9,232,996 | 8,942,129 | 9,051,233 | | (178,977) | | | 5.000 | 3.791 | MON | 37,259 | 445,314 | 03/31/2009 | 03/15/2032 |
| 31394R-H5-1 | FHR 2750 XD | | | 2 | 1 | 8,327,329 | 100.5580 | 8,395,405 | 8,348,799 | 8,344,642 | | 17,737 | | | 5.000 | 5.239 | MON | 34,787 | 397,118 | 03/31/2007 | 12/15/2028 |
| 31394T-C7-8 | FHR 2759E BD | | | 2 | 1 | 21,111,012 | 103.9620 | 21,063,781 | 20,261,000 | 20,548,834 | | (202,264) | | | 5.000 | 3.875 | MON | 84,421 | 1,013,050 | 04/01/2009 | 08/15/2032 |
| 31394W-M7-0 | FHR 2777E PE | | | 2 | 1 | 6,503,096 | 105.0950 | 6,562,687 | 6,244,533 | 6,350,799 | | (39,734) | | | 5.000 | 3.934 | MON | 26,019 | 310,070 | 03/31/2009 | 04/15/2033 |
| 31394W-M7-0 | FHR 2777E PE | 0 | | 2 | 1 | 26,035,157 | 105.0950 | 26,273,728 | 25,000,000 | 25,425,436 | | (159,076) | | | 5.000 | 3.934 | MON | 104,167 | 1,241,366 | 03/31/2009 | 04/15/2033 |
| 31394W-SH-2 | FHR 2778 JD | | | 2 | 1 | 29,629,523 | 104.5050 | 29,742,020 | 28,459,994 | 28,889,098 | | (460,269) | | | 5.000 | 3.919 | MON | 118,583 | 1,421,356 | 03/31/2009 | 12/15/2032 |
| 31395G-GY-2 | FHR 2861 JL | | | 2 | 1 | 22,718,146 | 106.9860 | 26,387,808 | 24,664,691 | 24,065,068 | | 373,720 | | | 4.500 | 5.693 | MON | 92,493 | 1,104,578 | 12/27/2004 | 09/15/2019 |
| 31395H-GJ-3 | FHR 2869 MD | | | 2 | 1 | 4,242,074 | 100.5010 | 4,204,696 | 4,183,730 | 4,185,747 | | (7,204) | | | 5.000 | 4.766 | MON | 17,432 | 193,021 | 12/16/2004 | 02/15/2029 |
| 31395H-E9-7 | FHR 2875 MC | | | 2 | 1 | 1,268,030 | 100.8430 | 1,241,340 | 1,230,957 | 1,232,808 | | (2,380) | | | 5.500 | 4.956 | MON | 5,642 | 55,544 | 01/13/2005 | 05/15/2031 |
| 31395P-U6-7 | FHR 2941C WC | | | 2 | 1 | 5,937,895 | 100.8050 | 5,748,546 | 5,702,661 | 5,729,924 | | (118,878) | | | 5.000 | 3.311 | MON | 23,761 | 250,596 | 04/17/2009 | 10/15/2030 |
| 31395R-RK-6 | FHR 2968 MB | | | 2 | 1 | 1,474,469 | 100.5270 | 1,444,329 | 1,436,754 | 1,438,304 | | (3,003) | | | 5.500 | 4.985 | MON | 6,585 | 70,355 | 04/14/2005 | 12/15/2028 |
| 31395U-XT-3 | FHR 2991D QE | | | 2 | 1 | 5,467,760 | 107.0380 | 5,617,367 | 5,248,000 | 5,353,365 | | (38,154) | | | 5.000 | 4.077 | MON | 21,867 | 262,400 | 03/31/2009 | 08/15/2034 |
| 31396E-GF-7 | FHR 3079 MD | | | 2 | 1 | 54,482,230 | 107.2650 | 56,104,269 | 52,304,250 | 53,450,820 | | (493,821) | | | 5.000 | 4.149 | MON | 217,934 | 2,615,212 | 11/18/2009 | 03/15/2034 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 31396G-CC-3 | FHR 3087 VJ | | | 2 | 1 | 8,968,527 | 106.1370 | 10,029,011 | 9,449,103 | 9,257,001 | | 92,839 | | | 4.500 | 5.401 | MON | 35,434 | 422,842 | 12/23/2005 | 06/15/2022 |
| 31396H-6D-6 | FHR 3102 PH | | | 2 | 1 | 10,421,875 | 102.5800 | 10,258,049 | 10,000,000 | 10,115,395 | | (100,832) | | | 5.000 | 3.775 | MON | 41,667 | 500,000 | 04/02/2009 | 07/15/2031 |
| 31395N-PD-3 | FNBR 2006-B1 AB | | | 2 | 1 | 398,016 | 100.0740 | 399,999 | 399,702 | 399,667 | | 137 | | | 6.000 | 6.184 | MON | 1,999 | 13,069 | 06/20/2006 | 06/25/2016 |
| 31393B-4Q-5 | FNR 0305A QP | | | 2 | 1 | 4,722,850 | 102.7720 | 4,693,329 | 4,566,760 | 4,625,980 | | (12,112) | | | 5.000 | 3.717 | MON | 19,028 | 212,660 | 04/03/2009 | 01/25/2032 |
| 31393D-ZD-6 | FNR 0373A GA | | | 2 | 1 | 3,464,179 | 101.7930 | 3,491,393 | 3,429,880 | 3,446,097 | | 140 | | | 3.500 | 3.027 | MON | 10,004 | 113,979 | 03/30/2009 | 05/25/2031 |
| 31358U-7D-2 | FNR 1993-70 Z | | | 2 | 1 | 119,501 | 113.2900 | 129,870 | 114,635 | 152,235 | | 25,433 | | | 6.900 | (3.525) | MON | 659 | 7,800 | 05/31/2004 | 05/25/2023 |
| 31392G-PN-9 | FNR 2002-89 CB | | | 2 | 1 | 2,701,206 | 106.9920 | 2,933,824 | 2,742,109 | 2,730,305 | | 1,933 | | | 5.000 | 5.226 | MON | 11,425 | 132,109 | 01/01/2005 | 01/25/2018 |
| 31392J-3G-2 | FNR 2003-21 QE | | | 2 | 1 | 3,348,145 | 102.1620 | 3,399,408 | 3,327,478 | 3,330,074 | | (1,125) | | | 5.500 | 5.389 | MON | 15,251 | 166,717 | 11/10/2004 | 10/25/2031 |
| 31393B-R5-6 | FNR 2003-35 ME | | | 2 | 1 | 10,153,125 | 107.4970 | 10,749,722 | 10,000,000 | 10,036,389 | | (20,098) | | | 5.000 | 4.818 | MON | 41,667 | 500,000 | 04/11/2003 | 05/25/2018 |
| 31393C-HP-1 | FNR 2003-54 TD | | | 2 | 1 | 164,571 | 100.4040 | 164,302 | 163,641 | 163,669 | | (82) | | | 4.500 | 4.397 | MON | 614 | 5,501 | 01/01/2005 | 09/25/2016 |
| 31394A-L7-9 | FNR 2004-67 VE | | | 2 | 1 | 19,572,215 | 101.8720 | 20,171,940 | 19,801,166 | 19,769,012 | | 759 | | | 4.500 | 4.710 | MON | 74,254 | 884,977 | 09/28/2004 | 12/25/2020 |
| 31394C-MX-7 | FNR 2005-16 LD | | | 2 | 1 | 55,543,575 | 102.5310 | 56,285,529 | 54,896,275 | 54,929,485 | | (27,155) | | | 5.500 | 5.429 | MON | 251,608 | 3,019,295 | 03/31/2007 | 03/25/2031 |
| 31397M-WQ-6 | FNR 2008-82 EY | | | 2 | 1 | 24,199,220 | 109.9640 | 27,491,023 | 25,000,000 | 24,578,881 | | 109,823 | | | 5.000 | 5.594 | MON | 104,167 | 1,250,000 | 07/31/2008 | 08/25/2038 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 773,420,401 | XXX | 803,132,979 | 755,805,814 | 766,552,436 | | (2,969,469) | | | XXX | XXX | XXX | 3,191,524 | 37,355,177 | XXX | XXX |
| 63252F-AA-7 | NATIONAL ARCHIVES CORP | | | | 1FE | 7,056,487 | 125.7950 | 7,946,207 | 6,316,791 | 6,563,476 | | (44,033) | | | 8.500 | 7.641 | MS | 178,976 | 525,833 | 05/24/1993 | 09/01/2019 |
| 207784-AK-5 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | | 3 | 1FE | 6,875,000 | 92.0000 | 6,325,000 | 6,875,000 | 6,875,000 | | | | | 1.618 | 5.426 | 4WK | 7,924 | 87,579 | 10/16/2007 | 06/01/2034 |
| 207784-AL-3 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | | 3 | 1FE | 3,000,000 | 91.9900 | 2,759,700 | 3,000,000 | 3,000,000 | | | | | 1.622 | 5.407 | 4WK | 3,333 | 38,049 | 07/26/2006 | 06/01/2034 |
| 281397-AZ-2 | EDUCATION LOAN ASSET BACKED (ELAB) - TRU | | | 3 | 1FE | 9,000,000 | 91.5300 | 8,237,700 | 9,000,000 | 9,000,000 | | | | | 0.000 | 6.228 | 4WK | | 123,160 | 01/08/2008 | 08/01/2043 |
| 49130N-AN-9 | KENTUCKY HIGHER ED STUD LN CORP SR - TRU | | | 3 | 1FE | 4,450,000 | 91.5950 | 4,075,978 | 4,450,000 | 4,450,000 | | | | | 1.629 | 5.983 | 4WK | 3,222 | 61,238 | 09/28/2007 | 05/01/2032 |
| 605354-EK-1 | MISSISSIPPI HIGHER ED ASSISTANCE CORP - | | | 3 | 1FE | 6,100,000 | 95.5000 | 5,825,500 | 6,100,000 | 6,100,000 | | | | | 1.794 | 5.434 | 4WK | 1,216 | 106,788 | 01/04/2007 | 09/01/2033 |
| 605354-ER-6 | MISSISSIPPI HIGHER ED ASSISTANCE CORP - | | | 3 | 1FE | 2,400,000 | 95.5100 | 2,292,240 | 2,400,000 | 2,400,000 | | | | | 1.794 | 5.558 | 4WK | 596 | 41,985 | 08/14/2007 | 09/01/2034 |
| 612130-GV-0 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 5,500,000 | 90.0850 | 4,954,675 | 5,500,000 | 5,500,000 | | | | | 1.090 | 5.849 | 4WK | 2,831 | 71,310 | 09/27/2007 | 12/01/2033 |
| 612130-GY-4 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 5,850,000 | 90.0850 | 5,269,973 | 5,850,000 | 5,850,000 | | | | | 1.070 | 5.901 | 4WK | 2,956 | 75,848 | 09/27/2007 | 12/01/2034 |
| 612130-HC-1 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 1,350,000 | 89.9900 | 1,214,865 | 1,350,000 | 1,350,000 | | | | | 1.060 | 6.056 | 4WK | 437 | 17,188 | 01/23/2008 | 12/01/2035 |
| 612130-HG-2 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 850,000 | 89.7800 | 763,130 | 850,000 | 850,000 | | | | | 1.020 | 5.402 | 4WK | 48 | 10,989 | 01/05/2007 | 12/01/2037 |
| 612130-HQ-0 | MONTANA HIGHER EDUCATION STUDENT ASSISTA | | | 3 | 1FE | 1,950,000 | 86.5650 | 1,688,018 | 1,950,000 | 1,950,000 | | | | | 0.000 | 4.707 | WK | | 7,294 | 01/18/2008 | 12/01/2040 |
| 709163-CH-0 | PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M | | | 3 | 1FE | 6,600,000 | 86.4750 | 5,707,350 | 6,600,000 | 6,600,000 | | | | | 2.842 | 6.425 | 4WK | 2,160 | 104,448 | 01/14/2008 | 08/01/2041 |
| 10623P-CK-4 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | | 3 | 1FE | 1,300,000 | 88.8100 | 1,154,530 | 1,300,000 | 1,300,000 | | | | | 1.794 | 5.418 | 4WK | 324 | 22,744 | 10/09/2007 | 07/01/2038 |
| 10623P-CM-0 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | | 3 | 1FE | 26,300,000 | 89.4750 | 23,531,925 | 26,300,000 | 26,300,000 | | | | | 1.792 | 5.821 | 4WK | 13,092 | 460,262 | 01/10/2008 | 07/01/2038 |
| 840555-CK-0 | SOUTH TEXAS HIGHER EDUCATION AUTHORITY - | | | 3 | 1FE | 10,000,000 | 95.0500 | 9,505,000 | 10,000,000 | 10,000,000 | | | | | 1.794 | 5.295 | 4WK | 4,485 | 183,214 | 03/15/2007 | 12/01/2041 |
| 92428C-EW-0 | VERMONT STUD ASST CORP ED LN SR 04 OO | | | 3 | 1FE | 9,950,000 | 82.4150 | 8,200,293 | 9,950,000 | 9,950,000 | | | | | 0.000 | 5.353 | 4WK | | 200,683 | 08/02/2007 | 12/15/2038 |
| 92428C-FA-7 | VERMONT STUD ASST CORP ED LN SR 05 SS | | | 3 | 1FE | 6,000,000 | 82.4000 | 4,944,000 | 6,000,000 | 6,000,000 | | | | | 0.000 | 4.932 | 4WK | | 120,306 | 10/15/2007 | 12/15/2039 |
| 2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities | | | | | | 114,531,487 | XXX | 104,396,082 | 113,791,791 | 114,038,476 | | (44,033) | | | XXX | XXX | XXX | 221,599 | 2,258,918 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 2,986,639,848 | XXX | 3,339,204,865 | 3,697,480,604 | 3,115,981,553 | 2,222,010 | 20,568,769 | 2,579,866 | | XXX | XXX | XXX | 35,586,132 | 147,526,313 | XXX | XXX |
| 002819-AB-6 | ABBOTT LABORATORIES | | | | 1FE | 3,489,465 | 119.4150 | 4,179,536 | 3,500,000 | 3,493,109 | | 957 | | | 5.600 | 5.682 | MN | 16,878 | 196,000 | 11/06/2007 | 11/30/2017 |
| 002824-AW-0 | ABBOTT LABORATORIES | | | | 1FE | 22,015,050 | 110.8550 | 22,170,900 | 20,000,000 | 21,936,675 | | (78,375) | | | 4.125 | 2.823 | MN | 77,917 | 412,500 | 08/11/2011 | 05/27/2020 |
| 002824-AY-6 | ABBOTT LABORATORIES | | | | 1FE | 13,926,740 | 119.7540 | 16,765,588 | 14,000,000 | 13,928,073 | | 1,015 | | | 5.300 | 5.335 | MN | 70,078 | 742,000 | 02/01/2011 | 05/27/2040 |
| 00440E-AM-9 | ACE INA HOLDINGS | | | | 1FE | 9,904,600 | 119.4970 | 11,949,660 | 10,000,000 | 9,923,900 | | 7,878 | | | 5.900 | 6.044 | JD | 26,222 | 590,000 | 06/03/2009 | 06/15/2019 |
| 00440E-AN-7 | ACE INA HOLDINGS | | | | 1FE | 19,981,400 | 101.7880 | 20,357,560 | 20,000,000 | 19,985,309 | | 3,539 | | | 2.600 | 2.620 | MN | 54,889 | 520,000 | 11/18/2010 | 11/23/2015 |
| 00440E-AG-2 | ACE INA HOLDINGS INC | | | | 1FE | 2,922,810 | 110.3150 | 3,309,453 | 3,000,000 | 2,971,872 | | 10,287 | | | 5.875 | 6.292 | JD | 7,833 | 176,250 | 07/14/2006 | 06/15/2014 |
| 00448M-AA-9 | ACHMEA HYPOTHEEKBANK NV | | F | | 1FE | 20,655,667 | 104.9450 | 21,687,872 | 20,666,000 | 20,659,934 | | 2,010 | | | 3.200 | 3.211 | MN | 106,545 | 661,312 | 11/12/2009 | 11/03/2014 |
| 00485C-AK-3 | ACOSTA INC TERM B LOAN | | | 2 | 4FE | 3,498,669 | 97.5000 | 3,395,438 | 3,482,500 | 3,497,529 | | (1,140) | | | 4.750 | 4.809 | MJSD | 11,487 | 49,022 | 07/21/2011 | 03/01/2018 |
| 00510R-AC-7 | ACUITY BRANDS INC | | | | 2FE | 14,969,550 | 112.6070 | 16,891,065 | 15,000,000 | 14,974,434 | | 2,441 | | | 6.000 | 6.043 | JD | 40,000 | 900,000 | 12/01/2009 | 12/15/2019 |
| 00512N-AD-2 | ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2 | | | 2 | 3FE | 772,015 | 98.7500 | 776,402 | 786,230 | 773,564 | | 3,630 | | | 3.665 | 4.065 | JAJO | 4,111 | 30,472 | 10/25/2010 | 03/15/2015 |
| 00640@-AA-2 | ADAMS STREET PARTNERS, LLC/LP SR NT 8.3% | | | 2 | 2 | 10,000,000 | 111.0500 | 11,105,038 | 10,000,000 | 10,000,000 | | | | | 8.300 | 8.300 | FA | 334,306 | 830,000 | 11/12/2009 | 08/06/2017 |
| 00770@-AB-2 | ADVANTAGE CAPITAL PARTNERS VII SER B | | | | 1Z | | 1.0000 | | 1 | | | | | | 18.241 | 0.000 | | | | 03/01/2007 | 02/28/2013 |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | @ | | | 1 | 13,504 | 77.3220 | 15,534 | 20,091 | 17,761 | | 1,108 | | | 0.000 | 5.433 | NA | | | 04/18/2002 | 03/01/2017 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | @ | | | 1 | 37,135 | 77.3200 | 42,716 | 55,246 | 48,841 | | 3,047 | | | 0.000 | 5.433 | NA | | | 04/18/2002 | 03/01/2017 |
| 00769E-AK-6 | ADVANTAGE SALES & MARKETING TERM LOAN (F | | | 2 | 4FE | 2,956,749 | 98.2500 | 1,459,013 | 1,485,000 | 1,478,441 | | 866 | | | 5.250 | 5.539 | MJSD | 20,133 | 57,925 | 01/06/2011 | 12/17/2017 |
| 00760H-B*-2 | AEGIS GROUP PLC SER A SR UNSEC NTS | | F | | 2 | 32,000,000 | 101.4670 | 32,469,459 | 32,000,000 | 32,203,288 | | (269,685) | | | 5.250 | 5.250 | JJ | 714,000 | 1,679,960 | 07/28/2005 | 07/28/2012 |
| 00111@-AA-2 | AES HAWAII (HEPCO) | | | | 3 | 17,598,350 | 101.1570 | 17,801,993 | 17,598,350 | 17,598,350 | | | | | 6.870 | 6.929 | MJSD | 310,323 | 897,750 | 07/30/2003 | 06/30/2022 |
| 00105R-AA-2 | AES PANAMA SA | | E | | 2FE | 8,727,576 | 107.7500 | 9,482,000 | 8,800,000 | 8,758,279 | | 6,912 | | | 6.350 | 6.463 | JD | 15,522 | 558,800 | 12/15/2006 | 12/21/2016 |

# 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 |
| 00105R-AA-2 | AES PANAMA SA | LS | E | | 2FE | 198,354 | 107.7500 | 215,500 | 200,000 | 199,052 | | 157 | | | 6.350 | 6.463 | JD | 353 | 12,700 | 12/15/2006 | 12/21/2016 |
| 00817Y-AE-8 | AETNA INC | | | | 2FE | 17,911,650 | 115.0610 | 20,711,052 | 18,000,000 | 19,967,305 | | (315,478) | | | 6.000 | 6.065 | JD | 48,000 | 1,080,000 | 08/21/2007 | 06/15/2016 |
| 00828D-AN-1 | AFFINION GROUP INC | | | 1 | 4FE | 3,225,788 | 84.5000 | 2,746,250 | 3,250,000 | 3,228,295 | | 2,257 | | | 7.875 | 9.105 | JD | 11,375 | 274,422 | 11/08/2010 | 12/15/2018 |
| 00828K-AF-2 | AFFINION GROUP TRANCHE B TERM LOAN | | | 2 | 3FE | 4,168,840 | 89.0830 | 3,731,410 | 4,188,689 | 4,165,892 | | 3,887 | | | 5.000 | 5.461 | MJSD | 55,606 | 30,744 | 03/31/2011 | 10/09/2016 |
| 001192-AH-6 | AGL CAPITAL CORP | | | 1 | 2FE | 8,984,970 | 118.3020 | 10,647,162 | 9,000,000 | 8,985,118 | | 148 | | | 5.875 | 5.880 | MS | 155,688 | 255,562 | 03/16/2011 | 03/15/2041 |
| 001192-AJ-2 | AGL CAPITAL CORP | | | 1 | 2FE | 14,772,450 | 100.0540 | 15,008,085 | 15,000,000 | 14,777,795 | | 5,345 | | | 3.500 | 3.681 | MS | 147,292 | | 09/15/2011 | 09/15/2021 |
| 001192-AC-7 | AGL CAPITAL CORPORATION | | | | 2FE | 31,055,430 | 103.3750 | 32,563,062 | 31,500,000 | 31,752,479 | | (133,147) | | | 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 | 3FE | 8,090,000 | 92.1040 | 7,451,214 | 8,090,000 | 8,090,000 | | | | | 6.080 | 6.080 | AO | 122,968 | 491,872 | 11/12/2009 | 10/01/2016 |
| 00855L-AA-7 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | | 2 | 3FE | 4,093,000 | 92.1040 | 3,769,817 | 4,093,000 | 4,093,000 | | | | | 6.440 | 6.440 | AO | 65,897 | 263,589 | 11/12/2009 | 10/01/2016 |
| 008685-AB-5 | AHOLD FINANCE USA INC | | R | | 2FE | 9,102,905 | 129.5780 | 11,014,096 | 8,500,000 | 9,070,504 | | (17,895) | | | 6.875 | 6.235 | MN | 97,396 | 584,375 | 02/17/2010 | 05/01/2029 |
| 009158-AP-1 | AIR PRODUCTS & CHEMICALS | | | | 1FE | 11,991,360 | 112.7790 | 13,533,492 | 12,000,000 | 11,993,077 | | 748 | | | 4.375 | 4.384 | FA | 189,583 | 525,000 | 08/18/2009 | 08/21/2019 |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS | | | | 1FE | 19,988,000 | 101.5080 | 20,301,580 | 20,000,000 | 19,988,167 | | 167 | | | 3.000 | 3.007 | MN | 96,667 | | 10/31/2011 | 11/03/2021 |
| 009363-AG-7 | AIRGAS INC | | | | 2FE | 8,989,200 | 105.9560 | 9,536,031 | 9,000,000 | 8,993,872 | | 2,085 | | | 4.500 | 4.538 | MS | 119,250 | 405,000 | 11/12/2009 | 09/15/2014 |
| 009363-AJ-1 | AIRGAS INC | | | | 2FE | 4,992,450 | 102.8850 | 5,144,225 | 5,000,000 | 4,994,228 | | 1,424 | | | 3.250 | 3.285 | AO | 40,625 | 162,951 | 09/27/2010 | 10/01/2015 |
| 22268*-AF-8 | AKZO NOBEL NV / AKZO NOBEL FINANCE U.S. | | R | | 2 | 16,657,800 | 101.9320 | 15,289,761 | 15,000,000 | 15,056,083 | | (174,159) | | | 7.520 | 6.456 | AO | 213,067 | 1,128,000 | 01/13/1999 | 04/23/2012 |
| 010392-FC-7 | ALABAMA POWER CO | | | | 1FE | 8,535,039 | 105.8380 | 8,722,093 | 8,241,000 | 8,523,972 | | (11,067) | | | 3.375 | 2.927 | AO | 69,533 | 139,067 | 08/05/2011 | 10/01/2020 |
| 01168B-AQ-4 | ALASKA COMMUNICATIONS SYSTEMS HOLDINGS I | | | 2 | 3FE | 640,605 | 92.8330 | 620,357 | 668,250 | 641,723 | | (19,980) | | | 5.500 | 6.817 | JAJO | 9,484 | | 11/09/2010 | 10/21/2016 |
| 012653-AA-9 | ALBEMARLE CORP | | | | 2FE | 5,010,800 | 107.8380 | 5,391,920 | 5,000,000 | 5,003,913 | | (1,145) | | | 5.100 | 5.072 | FA | 106,250 | 255,000 | 01/13/2005 | 02/01/2015 |
| 012725-AA-5 | ALBEMARLE CORP | | | 1 | 2FE | 5,893,260 | 107.0440 | 6,422,634 | 6,000,000 | 5,899,818 | | 6,558 | | | 4.500 | 4.739 | JD | 12,000 | 273,750 | 03/30/2011 | 12/15/2020 |
| 013716-AS-4 | ALCAN INC | | | | 1FE | 968,700 | 104.1710 | 1,041,706 | 1,000,000 | 994,334 | | 3,900 | | | 4.500 | 4.932 | MN | 5,750 | 45,000 | 04/19/2004 | 05/15/2013 |
| 013716-AT-2 | ALCAN INC | | | | 1FE | 8,798,880 | 106.8280 | 9,614,475 | 9,000,000 | 8,947,943 | | 23,505 | | | 5.200 | 5.503 | JJ | 215,800 | 468,000 | 06/24/2004 | 01/15/2014 |
| 013817-AQ-4 | ALCOA INC | | | | 2FE | 3,128,985 | 100.7280 | 3,122,574 | 3,100,000 | 3,122,141 | | (1,568) | | | 5.870 | 5.776 | FA | 64,700 | 181,970 | 02/20/2007 | 02/23/2022 |
| 013817-AQ-4 | ALCOA INC | D | | | 2FE | 403,740 | 100.7280 | 402,913 | 400,000 | 402,857 | | (202) | | | 5.870 | 5.776 | FA | 8,348 | 23,480 | 02/20/2007 | 02/23/2022 |
| 01449H-AD-1 | ALERE TERM LOAN B | | | 2 | 3FE | 2,992,463 | 97.7190 | 2,931,570 | 3,000,000 | 2,985,809 | | 809 | | | 4.503 | 4.679 | MJSD | 6,754 | 54,292 | 08/18/2011 | 06/30/2017 |
| 01583*-AF-0 | ALGONQUIN GAS TRANSMISSION CO. | | | | 2 | 20,901,600 | 103.3940 | 20,678,868 | 20,000,000 | 20,111,300 | | (117,705) | | | 5.690 | 5.050 | MN | 110,639 | 1,138,000 | 11/12/2009 | 11/26/2012 |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | | | 3FE | 7,550,000 | 108.2640 | 8,173,961 | 7,550,000 | 7,550,000 | | | | | 7.850 | 7.850 | JAJO | 148,169 | 589,044 | 05/08/2007 | 01/01/2027 |
| 017363-AK-8 | ALLEGHENY ENERGY SUPPLY | | | | 2FE | 14,945,250 | 106.9500 | 16,042,500 | 15,000,000 | 14,954,952 | | 4,464 | | | 5.750 | 5.828 | AO | 182,083 | 862,500 | 09/22/2009 | 10/15/2019 |
| 018490-AM-4 | ALLERGAN INC | | | | 1FE | 8,175,555 | 115.7570 | 8,863,498 | 7,657,000 | 8,016,286 | | (75,095) | | | 5.750 | 4.523 | AO | 110,069 | 440,278 | 11/12/2009 | 04/01/2016 |
| 018490-AN-2 | ALLERGAN INC | | | | 1FE | 8,623,791 | 103.0580 | 8,914,517 | 8,650,000 | 8,626,713 | | 2,262 | | | 3.375 | 3.412 | MS | 85,959 | 292,748 | 09/07/2010 | 09/15/2020 |
| 018522-A#-9 | ALLETE INC. FMB 2007-A | | | | 1 | 20,000,000 | 115.0000 | 23,000,000 | 20,000,000 | 20,000,000 | | | | | 5.990 | 5.990 | FA | 499,167 | 1,198,000 | 02/01/2007 | 02/01/2027 |
| 018802-AA-6 | ALLIANT ENERGY CORP | | | | 2FE | 2,989,530 | 104.7940 | 3,143,805 | 3,000,000 | 2,993,942 | | 2,012 | | | 4.000 | 4.110 | AO | 25,333 | 120,000 | 09/30/2009 | 10/15/2014 |
| 018804-AP-9 | ALLIANT TECHSYSTEMS INC | | | 1 | 3FE | 5,902,113 | 102.0000 | 5,732,400 | 5,620,000 | 5,872,817 | | (25,729) | | | 6.875 | 6.269 | MS | 113,766 | 311,187 | 07/08/2011 | 09/15/2020 |
| 01958X-BR-7 | ALLIED WASTE NORTH AMER | | | 1 | 2Z | | 103.5630 | | | | | | | | 7.125 | 0.000 | MN | | 859 | 11/19/2009 | 05/15/2016 |
| 01958X-BS-5 | ALLIED WASTE NORTH AMER | | | 1 | 2FE | 4,837,500 | 105.7500 | 5,287,500 | 5,000,000 | 4,880,027 | | 17,427 | | | 6.875 | 9.160 | JD | 28,646 | 343,750 | 11/12/2009 | 06/01/2017 |
| 020039-DB-6 | ALLTEL CORP | | | | 1FE | 5,553,600 | 103.0360 | 5,151,785 | 5,000,000 | 5,105,817 | | (207,409) | | | 7.000 | 2.709 | JJ | 175,000 | 350,000 | 11/12/2009 | 07/01/2012 |
| 471109-AB-4 | ALLTRISTA CORP | | | | 4FE | 5,160,000 | 106.0000 | 5,300,000 | 5,000,000 | 5,136,948 | | (25,282) | | | 7.500 | 7.011 | MN | 62,500 | 375,000 | 03/11/2011 | 05/01/2017 |
| 02005N-AB-6 | ALLY FINANCIAL INC | | | | 4FE | 4,634,844 | 105.5000 | 4,831,900 | 4,580,000 | 4,619,353 | | (10,837) | | | 8.300 | 7.983 | FA | 146,776 | 380,428 | 06/16/2010 | 02/12/2015 |
| 02005N-AE-0 | ALLY FINANCIAL INC | | | | 4FE | 1,081,520 | 102.5000 | 1,127,500 | 1,100,000 | 1,083,842 | | 1,334 | | | 8.000 | 8.250 | MS | 25,911 | 88,000 | 03/10/2010 | 03/15/2020 |
| 02005N-AJ-9 | ALLY FINANCIAL INC | | | | 4FE | 7,640,000 | 101.0000 | 7,070,000 | 7,000,000 | 7,599,461 | | (40,539) | | | 7.500 | 6.211 | MS | 154,583 | 262,500 | 03/10/2011 | 09/15/2020 |
| 37042G-4F-0 | ALLY FINANCIAL INC | | | 1 | 4FE | 766,341 | 87.8280 | 684,179 | 779,000 | 767,213 | | 872 | | | 6.600 | 10.345 | FMAN | 6,570 | 25,707 | 05/19/2011 | 05/15/2018 |
| 37042G-4M-5 | ALLY FINANCIAL INC | | | 1 | 4FE | 526,306 | 87.1390 | 466,192 | 535,000 | 526,896 | | 590 | | | 6.650 | 34.060 | JD | 1,581 | 35,578 | 05/19/2011 | 06/15/2018 |
| 37042G-4T-0 | ALLY FINANCIAL INC | | | 1 | 4FE | 678,788 | 86.1810 | 594,649 | 690,000 | 679,547 | | 759 | | | 6.700 | 34.102 | JD | 2,055 | 46,230 | 05/19/2011 | 06/15/2018 |
| 37042G-4Z-6 | ALLY FINANCIAL INC | | | 1 | 4FE | 310,865 | 87.1810 | 275,492 | 316,000 | 311,213 | | 348 | | | 6.700 | 34.102 | JD | 941 | 21,172 | 05/19/2011 | 06/15/2018 |
| 37042G-5F-9 | ALLY FINANCIAL INC | | | 1 | 4FE | 464,330 | 87.1610 | 411,399 | 472,000 | 464,851 | | 521 | | | 6.500 | 11.216 | MON | 1,364 | 17,897 | 05/19/2011 | 06/15/2018 |
| 3704A0-BC-5 | ALLY FINANCIAL INC | | | 1 | 4FE | 678,788 | 85.3870 | 589,170 | 690,000 | 679,506 | | 719 | | | 6.650 | 12.408 | AO | 9,687 | 22,943 | 05/19/2011 | 10/15/2018 |
| 02076X-AB-8 | ALPHA NATURAL RESOURCES | | | 1 | 3FE | 5,851,250 | 97.0000 | 5,640,550 | 5,815,000 | 5,847,531 | | (3,719) | | | 6.000 | 6.687 | JD | 29,075 | 174,450 | 05/19/2011 | 06/01/2019 |
| 00163M-AM-6 | AMB PROPERTY L.P. | | | 1 | 2FE | 975,590 | 94.5330 | 945,332 | 1,000,000 | 978,775 | | 3,007 | | | 4.000 | 4.534 | JJ | 18,444 | 27,000 | 12/06/2010 | 01/15/2018 |
| 00164Y-AD-9 | AMC NETWORKS, INC. - TERM LOAN B | | | 2 | 3FE | 992,513 | 98.3130 | 980,672 | 997,500 | 992,761 | | 248 | | | 4.000 | 4.192 | FMAN | 2,660 | 15,735 | 07/19/2011 | 12/31/2018 |
| 02343*-AA-0 | AMCOR LIMITED 2009 7-YEAR | | R | | 2 | 10,000,000 | 110.4280 | 11,042,849 | 10,000,000 | 10,000,000 | | | | | 5.380 | 5.380 | JD | 23,911 | 538,000 | 12/15/2009 | 12/15/2016 |
| Q0307#-AB-4 | AMCOR LIMITED SERIES B | | F | | 2 | 5,833,593 | 103.6090 | 6,216,516 | 6,000,000 | 5,971,342 | | 28,110 | | | 5.650 | 6.170 | JD | 13,183 | 339,000 | 12/17/2002 | 12/17/2012 |
| Q0307#-AC-2 | AMCOR LIMITED SERIES C | | F | | 2 | 7,457,079 | 102.9050 | 8,232,393 | 8,000,000 | 7,907,027 | | 91,190 | | | 4.910 | 6.175 | JD | 15,276 | 392,800 | 06/12/2003 | 12/17/2012 |
| 023551-AF-1 | AMERADA HESS | | | | 2FE | 3,381,150 | 134.3470 | 4,030,419 | 3,000,000 | 3,317,955 | | (9,000) | | | 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 | 129.8480 | 9,738,608 | 7,500,000 | 7,615,050 | | (2,448) | | | 7.125 | 6.546 | MS | 157,344 | 534,375 | 01/25/2005 | 03/15/2033 |
| 023608-AE-2 | AMEREN CORPORATION | | | | 2FE | 4,975,250 | 112.0570 | 5,602,830 | 5,000,000 | 4,986,910 | | 4,754 | | | 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 | 122.7890 | 24,557,820 | 20,000,000 | 19,897,563 | | 1,618 | | | 6.700 | 6.743 | JD | 59,556 | 1,340,000 | 06/08/2006 | 06/15/2036 |
| 02360X-AJ-6 | AMERENENERGY GENERATING | | | | 3FE | 2,085,120 | 97.1370 | 1,942,732 | 2,000,000 | 2,074,517 | | (1,496) | | | 7.950 | 7.588 | JD | 13,250 | 159,000 | 06/12/2002 | 06/01/2032 |

# 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 |
| 02360X-AJ-6 | AMERENENERGY GENERATING | 0 | | | 3FE | 521,280 | 97.1370 | 485,683 | 500,000 | 518,629 | | (374) | | | 7.950 | 7.588 | JD | 3,313 | 39,750 | 06/12/2002 | 06/01/2032 |
| 02364W-AH-8 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 7,994,424 | 110.6990 | 7,870,713 | 7,110,000 | 7,811,841 | | (182,582) | | | 5.750 | 2.279 | JJ | 188,514 | 144,224 | 03/03/2011 | 01/15/2015 |
| 02364W-AV-7 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 6,954,920 | 110.4770 | 7,733,404 | 7,000,000 | 6,961,285 | | 3,697 | | | 5.000 | 5.083 | MS | 88,472 | 350,000 | 03/23/2010 | 03/30/2020 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 5,921,340 | 118.8960 | 7,133,742 | 6,000,000 | 5,923,029 | | 985 | | | 6.125 | 6.222 | MS | 92,896 | 367,500 | 03/23/2010 | 03/30/2040 |
| 02364W-AX-3 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 9,918,600 | 110.6900 | 11,069,040 | 10,000,000 | 9,933,234 | | 6,824 | | | 5.000 | 5.105 | AO | 104,167 | 500,000 | 10/08/2009 | 10/16/2019 |
| 02364W-BC-8 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 14,878,200 | 99.7210 | 14,958,210 | 15,000,000 | 14,885,418 | | 7,218 | | | 2.375 | 2.549 | MS | 111,823 | | 08/31/2011 | 09/08/2016 |
| 02369A-AG-3 | AMERICAN ACHIEVEMENT COR | | | 1 | 4FE | 2,725,181 | 77.0000 | 2,090,550 | 2,715,000 | 2,723,753 | | (1,429) | | | 10.875 | 12.500 | AO | 62,332 | 282,134 | 03/14/2011 | 04/15/2016 |
| 02507*-AA-2 | AMERICAN CENTURY COMPANIES, INC. 7 YEAR | | | | 2 | 10,000,000 | 98.7850 | 9,878,469 | 10,000,000 | 10,000,000 | | | | | 4.870 | 4.870 | MS | 151,511 | 243,500 | 03/09/2011 | 03/09/2018 |
| 207543-S#-7 | AMERICAN ELECTRIC POWER / AMERICAN ELEC | | | | 2 | 5,744,170 | 115.0000 | 6,605,795 | 5,744,170 | 5,744,170 | | | | | 10.440 | 10.285 | AO | 126,602 | 582,892 | 12/31/1998 | 10/15/2017 |
| 845437-BE-1 | AMERICAN ELECTRIC POWER / SWEPCO | | | | 2FE | 19,980,600 | 109.6990 | 21,939,840 | 20,000,000 | 19,993,409 | | 1,787 | | | 5.375 | 5.386 | AO | 226,944 | 1,075,000 | 09/24/2003 | 04/15/2015 |
| 025816-AQ-2 | AMERICAN EXPRESS | | | | 1FE | 20,848,231 | 104.5730 | 21,963,488 | 21,003,000 | 20,973,581 | | 17,909 | | | 4.875 | 4.971 | JJ | 472,130 | 1,023,896 | 03/18/2009 | 07/15/2013 |
| 0258M0-DC-0 | AMERICAN EXPRESS CREDIT | | | | 1FE | 14,987,550 | 100.4900 | 15,073,500 | 15,000,000 | 14,988,212 | | 662 | | | 2.800 | 2.818 | MS | 119,000 | | 09/14/2011 | 09/19/2016 |
| 02635P-TD-5 | AMERICAN GENERAL FINANCE | | | | 4FE | 4,097,892 | 88.0000 | 8,800,000 | 10,000,000 | 8,179,008 | | 1,060,872 | | | 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 | 103.5330 | 14,960,475 | 14,450,000 | 14,503,815 | | (33,055) | | | 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 | 107.8920 | 1,618,382 | 1,500,000 | 1,499,442 | | 292 | | | 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 | 101.7510 | 10,175,080 | 10,000,000 | 9,992,969 | | 1,780 | | | 2.500 | 2.520 | MS | 69,444 | 250,000 | 09/14/2010 | 09/21/2015 |
| 02687Q-DG-0 | AMERICAN INTL GROUP | | | | 2FE | 3,480,715 | 97.8010 | 3,423,053 | 3,500,000 | 3,487,128 | | 1,726 | | | 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 | 104.2310 | 5,211,560 | 5,000,000 | 4,995,741 | | 1,188 | | | 4.625 | 4.604 | AO | 57,813 | 231,250 | 11/12/2009 | 04/01/2015 |
| 029912-BC-5 | AMERICAN TOWER CORP | | | | 2FE | 9,988,000 | 100.1810 | 10,018,090 | 10,000,000 | 9,989,310 | | 961 | | | 5.050 | 5.092 | MS | 168,333 | 526,042 | 08/11/2010 | 09/01/2020 |
| 029912-BD-3 | AMERICAN TOWER CORP | | | | 2FE | 9,992,100 | 101.7260 | 10,172,630 | 10,000,000 | 9,993,132 | | 969 | | | 4.500 | 4.592 | JJ | 207,500 | 272,500 | 12/02/2010 | 01/15/2018 |
| 03028P-C*-5 | AMERICAN TRANSMISSION (2010 TRANSACTION) | | | | 1 | 5,000,000 | 105.3010 | 5,265,029 | 5,000,000 | 5,000,000 | | | | | 4.170 | 4.170 | MS | 61,392 | 156,375 | 12/15/2010 | 03/14/2026 |
| 03028P-AC-0 | AMERICAN TRANSMISSION COMPANY LLC | | | | 1FE | 17,818,579 | 112.2440 | 20,203,918 | 18,000,000 | 17,903,717 | | 25,964 | | | 4.992 | 5.171 | AO | 189,696 | 898,560 | 06/27/2008 | 04/15/2015 |
| 030288-AA-2 | AMERICAN TRANSMISSION SY | | | | 2FE | 7,993,120 | 112.6830 | 9,014,672 | 8,000,000 | 7,994,003 | | 444 | | | 5.250 | 5.308 | JJ | 193,667 | 420,000 | 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 | 6,002,435 | | (180) | | | 9.710 | 9.711 | JD | 48,550 | 582,600 | 12/31/1998 | 06/01/2020 |
| 45458*-BA-9 | AMERICAN WATER / INDIANA-AMERICAN WATER | | | | 2 | 7,000,000 | 120.0000 | 8,400,000 | 7,000,000 | 7,146,759 | | (4,858) | | | 7.800 | 7.800 | JJ | 273,000 | 546,000 | 12/31/1998 | 07/01/2027 |
| 030981-AF-1 | AMERIGAS PART/FIN CORP | | | 1 | 3FE | 4,972,000 | 98.2500 | 4,863,375 | 4,950,000 | 4,970,041 | | (1,959) | | | 6.500 | 6.670 | MN | 36,644 | 268,125 | 01/11/2011 | 05/20/2021 |
| 030981-AG-9 | AMERIGAS PART/FIN CORP | | | 1 | 3FE | 2,500,000 | 99.5000 | 2,487,500 | 2,500,000 | 2,500,000 | | | | | 6.250 | 6.989 | FA | 61,198 | | 07/27/2011 | 08/20/2019 |
| 03076C-AB-2 | AMERIPRISE FINANCIAL INC | | | | 1FE | 2,391,000 | 112.9550 | 2,700,761 | 2,391,000 | 2,391,000 | | | | | 5.650 | 5.650 | MN | 17,262 | 135,092 | 11/18/2005 | 11/15/2015 |
| 03076C-AB-2 | AMERIPRISE FINANCIAL INC | LS | | | 1FE | 609,000 | 112.9550 | 687,898 | 609,000 | 609,000 | | | | | 5.650 | 5.650 | MN | 4,397 | 34,409 | 11/18/2005 | 11/15/2015 |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP | | | | 1FE | 23,297,107 | 112.1290 | 25,419,644 | 22,670,000 | 23,242,054 | | (51,340) | | | 4.875 | 4.492 | MN | 141,215 | 1,105,163 | 03/14/2011 | 11/15/2019 |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP | | | 1 | 1FE | 9,985,800 | 102.6910 | 10,269,100 | 10,000,000 | 9,985,956 | | 156 | | | 3.500 | 3.519 | MN | 45,694 | | 11/08/2011 | 11/15/2021 |
| 030955-AM-0 | AMERITECH CAPITAL FUNDING | | | | 1FE | 6,011,565 | 115.1900 | 6,398,810 | 5,555,000 | 5,803,917 | | (33,829) | | | 6.450 | 5.565 | JJ | 165,215 | 358,298 | 09/30/2004 | 01/15/2018 |
| 031162-AV-2 | AMGEN INC | | | | 2FE | 6,209,830 | 115.0000 | 6,454,950 | 5,613,000 | 6,071,952 | | (74,134) | | | 5.850 | 4.148 | JD | 27,363 | 328,361 | 02/04/2010 | 06/01/2017 |
| 031162-BD-1 | AMGEN INC | | | | 2FE | 9,713,828 | 97.6830 | 9,524,063 | 9,750,000 | 9,717,809 | | 3,096 | | | 3.450 | 3.511 | AO | 84,094 | 350,391 | 09/13/2010 | 10/01/2020 |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | | | 1 | 3FE | 1,532,500 | 102.2500 | 1,533,750 | 1,500,000 | 1,528,506 | | (3,994) | | | 7.375 | 7.791 | MN | 18,438 | 73,750 | 09/19/2011 | 05/01/2018 |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | LS | | 1 | 3FE | 5,721,500 | 102.2500 | 5,623,750 | 5,500,000 | 5,689,159 | | (30,536) | | | 7.375 | 6.951 | MN | 67,604 | 405,625 | 03/09/2011 | 05/01/2018 |
| 031652-BE-9 | AMKOR TECHNOLOGIES INC | | | 1 | 3FE | 1,000,000 | 96.2500 | 962,500 | 1,000,000 | 1,000,000 | | | | | 6.625 | 7.766 | JD | 5,521 | 35,149 | 05/17/2011 | 06/01/2021 |
| 03200#-AE-8 | AMPACET CORPORATION - 2007 EXCHANGE TRAN | | | | 2FE | 17,740,681 | 108.8590 | 19,312,400 | 17,740,681 | 18,940,845 | | (193,059) | | | 6.470 | 6.470 | JJ | 481,448 | 1,065,847 | 01/31/2007 | 01/31/2017 |
| 03210@-AB-4 | AMPLIFON S.P.A 7YR | | F | | 2 | 15,000,000 | 93.0000 | 13,950,000 | 15,000,000 | 15,000,000 | | | | | 6.350 | 6.350 | FA | 394,229 | 967,500 | 11/12/2009 | 08/02/2013 |
| 032166-AR-1 | AMSOUTH BANCORP | | | | 3FE | 7,326,210 | 93.0000 | 8,370,000 | 9,000,000 | 8,062,774 | | 238,834 | | | 5.200 | 7.296 | AO | 117,000 | 468,000 | 11/12/2009 | 04/01/2015 |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 11.78% SEN | | | 4 | 6* | | 0.0000 | | 2 | | | | | | 11.780 | 0.000 | AO | | | 09/02/2009 | 10/20/2012 |
| 032511-AU-1 | ANADARKO PETROLEUM CORP | | | | 2FE | 1,020,980 | 102.3150 | 1,028,267 | 1,005,000 | 1,006,906 | | (2,445) | | | 5.000 | 4.738 | AO | 12,563 | 50,250 | 11/12/2009 | 10/01/2012 |
| 032511-BH-9 | ANADARKO PETROLEUM CORP | | | | 2FE | 9,650,000 | 115.9130 | 11,185,643 | 9,650,000 | 9,650,000 | | | | | 6.375 | 6.375 | MS | 181,139 | 671,580 | 08/09/2010 | 09/15/2017 |
| 78443*-AN-1 | ANDERSEN CORP / SLBP HLDGS CORP SR NTS ( | | | 3 | 3 | 9,462,115 | 100.2930 | 9,501,275 | 9,473,476 | 9,457,200 | | 6,083 | | | 3.349 | 4.917 | MJSD | 92,216 | 270,478 | 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 | | | | | 8.700 | 7.144 | JD | 790,832 | 786,463 | 07/15/2009 | 06/30/2020 |
| 03350#-AF-3 | ANDERSEN CORP SR NTS (2004 TRANSACTION) | | | 3 | 3 | 5,645,277 | 110.7550 | 6,252,401 | 5,645,277 | 5,645,277 | | | | | 8.200 | 7.092 | MN | 59,150 | 488,316 | 07/15/2009 | 05/15/2016 |
| G03690@-AJ-5 | ANGLIAN WATER SERVICES LTD 2011 CLASS A | | F | | 1 | 17,000,000 | 109.8000 | 18,666,066 | 17,000,000 | 17,000,000 | | | | | 4.520 | 4.520 | JD | 14,941 | 384,200 | 06/24/2011 | 06/24/2021 |
| 034863-AA-8 | ANGLO AMERICAN CAPITAL | | F | | 2FE | 8,577,857 | 114.1540 | 9,132,328 | 8,000,000 | 8,317,815 | | (130,431) | | | 9.375 | 7.515 | AO | 172,917 | 750,000 | 12/17/2009 | 04/08/2014 |
| 037389-AV-5 | AON CORP | | | | 2FE | 9,702,908 | 102.6160 | 10,005,050 | 9,750,000 | 9,714,298 | | 8,750 | | | 3.500 | 3.649 | MS | 86,260 | 360,208 | 09/07/2010 | 09/30/2015 |
| 037411-AU-9 | APACHE CORP | | | | 1FE | 9,947,600 | 108.9410 | 10,894,130 | 10,000,000 | 9,980,191 | | 10,713 | | | 6.000 | 6.062 | MS | 176,667 | 600,000 | 11/12/2009 | 09/15/2013 |
| 037411-AW-5 | APACHE CORP | | | 1 | 1FE | 14,175,400 | 116.8750 | 17,531,220 | 15,000,000 | 14,186,005 | | 10,605 | | | 5.100 | 5.482 | MS | 255,000 | 788,375 | 01/27/2011 | 09/01/2040 |
| 037411-AX-3 | APACHE CORP | | | 1 | 1FE | 22,910,494 | 107.6250 | 23,900,262 | 22,207,000 | 22,888,566 | | (22,218) | | | 3.625 | 3.242 | FA | 335,418 | 107,844 | 08/11/2011 | 02/01/2021 |
| 037411-AX-3 | APACHE CORP | LS | | 1 | 1FE | 3,860,006 | 107.6250 | 4,082,212 | 3,793,000 | 3,858,478 | | (1,626) | | | 3.625 | 3.430 | FA | 57,290 | 35,948 | 08/09/2011 | 02/01/2021 |
| 037411-AY-1 | APACHE CORP | | | 1 | 1FE | 4,915,650 | 119.4960 | 5,974,795 | 5,000,000 | 4,916,828 | | 1,096 | | | 5.250 | 5.422 | FA | 109,375 | 173,542 | 11/30/2010 | 02/01/2042 |
| 037735-CB-1 | APPALACHIAN POWER CO | | | | 2FE | 4,183,695 | 109.1040 | 4,909,698 | 4,500,000 | 4,369,725 | | 37,420 | | | 4.950 | 5.991 | FA | 92,813 | 222,750 | 04/20/2006 | 02/01/2015 |
| 037735-CH-8 | APPALACHIAN POWER CO | | | | 2FE | 2,495,500 | 102.8050 | 2,570,138 | 2,500,000 | 2,499,370 | | 970 | | | 5.650 | 5.685 | FA | 53,361 | 141,250 | 08/14/2007 | 08/15/2012 |

# 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 (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 |
| 210571-A#-2 | AQUA ILLINOIS INC 1ST MTG (FORMER CONSUM | | | | 1 | 6,000,000 | 120.0000 | 7,200,000 | 6,000,000 | 6,072,423 | | (6,944) | | | 10.400 | 10.400 | JD | 52,000 | 624,000 | 12/31/1998 | 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 | 4,423,202 | | 4,945 | | | 9.690 | 9.691 | MS | 145,350 | 436,050 | 12/31/1998 | 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 | 4,878,046 | | 4,819 | | | 7.630 | 7.631 | MS | 127,167 | 381,500 | 12/31/1998 | 09/01/2025 |
| 677755-C*-9 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | | | 2 | 4,400,000 | 120.0000 | 5,280,000 | 4,400,000 | 4,393,128 | | 425 | | | 9.800 | 9.801 | JJ | 198,831 | 431,200 | 12/31/1998 | 07/15/2020 |
| 718031-F#-9 | AQUA PENNSYLVANIA INC 1ST MTG | | | | 1FE | 5,000,000 | 112.6360 | 5,631,818 | 5,000,000 | 5,000,000 | | | | | 9.930 | 9.933 | JD | 41,375 | 496,500 | 12/31/1998 | 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 | 12/31/1998 | 06/01/2018 |
| 03842*-AA-4 | AQUA PENNSYLVANIA INC SEN UNSEC 2034 | | | | 1 | 35,000,000 | 120.0000 | 42,000,000 | 35,000,000 | 35,000,000 | | | | | 5.950 | 5.950 | MS | 526,410 | 2,082,500 | 03/31/2006 | 03/31/2034 |
| 20754*-AJ-5 | AQUARION WATER COMPANY OF CONNECTICUT | | | | 1 | 14,000,000 | 120.0000 | 16,800,000 | 14,000,000 | 14,237,406 | | (7,822) | | | 7.330 | 7.331 | JD | 85,517 | 1,026,200 | 12/31/1998 | 12/01/2027 |
| 03852C-AC-0 | ARAMARK CORPORATION LC 2 FACILITY | | | 2 | 3FE | 86,211 | 97.4290 | 75,443 | 77,434 | 85,757 | | 10,265 | | | 3.829 | 1.018 | JAJO | 670 | 2,682 | 09/30/2010 | 07/26/2016 |
| 03852C-AB-2 | ARAMARK CORPORATION LC FACILITY LETTER O | | | 2 | 3FE | 45,167 | 98.0310 | 45,075 | 45,980 | 45,253 | | 335 | | | 2.171 | 3.335 | JAJO | 266 | 1,032 | 06/30/2010 | 01/26/2014 |
| 03852C-AD-8 | ARAMARK CORPORATION US TERM B LOAN | | | 2 | 3FE | 1,089,541 | 97.4290 | 1,085,448 | 1,114,091 | 1,090,719 | | 4,565 | | | 3.829 | 4.375 | JAJO | 10,428 | 29,865 | 06/30/2010 | 07/26/2016 |
| 03852C-AF-3 | ARAMARK CORPORATION US TERM LOAN | | | 2 | 3FE | 609,101 | 98.0310 | 610,219 | 622,476 | 610,516 | | 5,498 | | | 2.454 | 3.612 | JAJO | 3,615 | 10,196 | 06/30/2010 | 01/26/2014 |
| 03938L-AC-8 | ARCELORMITTAL | | F | | 2FE | 18,993,083 | 102.3700 | 18,480,820 | 18,053,000 | 18,451,231 | | (269,166) | | | 5.375 | 3.761 | JD | 80,862 | 970,349 | 12/17/2009 | 06/01/2013 |
| 03938L-AL-8 | ARCELORMITTAL | | F | | 2FE | 6,925,170 | 110.5590 | 7,739,101 | 7,000,000 | 6,954,531 | | 12,061 | | | 9.000 | 8.737 | FA | 238,000 | 630,000 | 11/12/2009 | 02/15/2015 |
| 03937L-AA-3 | ARCH CAPITAL GROUP LTD | | E | | 1FE | 8,963,600 | 117.9370 | 9,434,968 | 8,000,000 | 8,884,263 | | (17,482) | | | 7.350 | 6.412 | MN | 98,000 | 588,000 | 11/02/2006 | 05/01/2034 |
| 039380-AB-6 | ARCH COAL INC | | | 1 | 4FE | 2,517,400 | 109.2500 | 2,665,700 | 2,440,000 | 2,497,437 | | (13,390) | | | 8.750 | 8.810 | FA | 88,958 | 213,500 | 06/23/2010 | 08/01/2016 |
| 039380-AB-6 | ARCH COAL INC | LS | | 1 | 4FE | 4,142,000 | 109.2500 | 4,370,000 | 4,000,000 | 4,100,479 | | (23,458) | | | 8.750 | 8.688 | FA | 145,833 | 350,000 | 06/14/2010 | 08/01/2016 |
| 039380-AC-4 | ARCH COAL INC | | | 1 | 4FE | 2,482,550 | 102.2500 | 2,476,495 | 2,422,000 | 2,481,446 | | (1,104) | | | 7.250 | 7.318 | AO | 43,899 | | 11/01/2011 | 10/01/2020 |
| 039483-BD-3 | ARCHER DANIELS | | | | 1FE | 3,229,201 | 105.4520 | 3,986,089 | 3,780,000 | 3,230,903 | | 1,701 | | | 4.535 | 5.538 | MS | 45,237 | | 09/26/2011 | 03/26/2042 |
| 039483-AK-8 | ARCHER-DANIELS-MIDLAND | | | | 1FE | 1,053,958 | 107.0090 | 1,002,675 | 937,000 | 958,964 | | (17,861) | | | 7.125 | 6.086 | MS | 22,254 | 66,761 | 01/01/2006 | 03/01/2013 |
| 039483-BB-7 | ARCHER-DANIELS-MIDLAND C | | | 3 | 1FE | 3,283,765 | 113.2790 | 3,692,892 | 3,260,000 | 3,282,320 | | (1,446) | | | 4.479 | 4.607 | MS | 48,672 | 73,668 | 03/30/2011 | 03/01/2021 |
| 039483-BB-7 | ARCHER-DANIELS-MIDLAND C | M | | 3 | 1FE | 1,752,685 | 113.2790 | 1,971,053 | 1,740,000 | 1,751,913 | | (772) | | | 4.479 | 4.607 | MS | 25,978 | 39,320 | 03/30/2011 | 03/01/2021 |
| 039483-BC-5 | ARCHER-DANIELS-MIDLAND C | | | 3 | 1FE | 10,073,800 | 126.2850 | 12,628,470 | 10,000,000 | 10,073,061 | | (739) | | | 5.765 | 4.654 | MS | 192,167 | 278,488 | 03/30/2011 | 03/01/2041 |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE | | F | 1 | 3FE | 862,750 | 101.0000 | 858,500 | 850,000 | 862,350 | | (400) | | | 7.375 | 7.922 | AO | 13,234 | | 10/20/2011 | 10/15/2017 |
| 04044T-AE-6 | ARISTOTLE HOLDING INC | | | | 2FE | 9,914,700 | 103.4770 | 10,347,710 | 10,000,000 | 9,915,448 | | 748 | | | 4.750 | 4.849 | MN | 52,778 | | 11/14/2011 | 11/15/2021 |
| 040555-CF-9 | ARIZONA PUB SERVICE CO | | | | 2FE | 3,248,374 | 113.6360 | 5,715,916 | 5,030,000 | 3,310,332 | | 24,829 | | | 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 | 115.0350 | 5,751,760 | 5,000,000 | 4,503,709 | | 8,919 | | | 5.500 | 6.313 | MS | 91,667 | 275,000 | 03/29/2010 | 09/01/2035 |
| 040555-CJ-1 | ARIZONA PUBLIC SERVICE | | | | 2FE | 1,491,870 | 117.3520 | 1,760,283 | 1,500,000 | 1,495,644 | | 796 | | | 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 | 131.2490 | 6,562,465 | 5,000,000 | 4,992,955 | | 108 | | | 6.875 | 6.887 | FA | 143,229 | 343,750 | 07/31/2006 | 08/01/2036 |
| 040555-CM-4 | ARIZONA PUBLIC SERVICE | | | 1 | 2FE | 14,898,900 | 112.2430 | 16,836,480 | 15,000,000 | 14,899,411 | | 511 | | | 5.050 | 5.100 | MS | 265,125 | | 08/22/2011 | 09/01/2041 |
| 040850-A*-0 | ARKANSAS ELECTRIC COOPERATIVE CORP. 4.71 | | | 2 | 1 | 30,000,000 | 111.5070 | 33,452,202 | 30,000,000 | 30,000,000 | | | | | 4.710 | 4.710 | JD | 3,925 | 1,208,900 | 02/22/2011 | 12/30/2030 |
| 04273W-AA-9 | ARROW ELECTRONICS INC | | | | 2FE | 2,989,500 | 100.1290 | 3,003,861 | 3,000,000 | 2,991,785 | | 1,972 | | | 3.375 | 3.448 | MN | 16,875 | 100,688 | 10/29/2010 | 11/01/2015 |
| 04273W-AB-7 | ARROW ELECTRONICS INC | | | | 2FE | 9,967,400 | 100.0080 | 10,000,750 | 10,000,000 | 9,970,269 | | 2,481 | | | 5.125 | 5.059 | MS | 170,833 | 424,236 | 10/29/2010 | 03/01/2021 |
| 04363U-AA-4 | ASCIANO FINANCE | | F | | 2FE | 1,747,340 | 96.7040 | 1,692,325 | 1,750,000 | 1,747,978 | | 503 | | | 3.125 | 3.158 | MS | 14,887 | 54,688 | 09/16/2010 | 09/23/2015 |
| 04363U-AB-2 | ASCIANO FINANCE | | F | | 2FE | 9,977,000 | 93.8440 | 9,384,390 | 10,000,000 | 9,979,376 | | 1,877 | | | 4.625 | 4.654 | MS | 125,903 | 462,500 | 09/16/2010 | 09/23/2020 |
| 04420T-AS-9 | ASHLAND INC TERM B | | | 2 | 3FE | 3,197,166 | 100.1500 | 2,995,379 | 2,990,893 | 2,983,721 | | 305 | | | 3.750 | 3.814 | MJSD | 4,664 | 34,405 | 09/06/2011 | 08/23/2018 |
| 046265-AE-4 | ASTORIA FINANCIAL CORP | | | | 2FE | 5,988,300 | 101.9610 | 6,117,666 | 6,000,000 | 5,998,819 | | 1,427 | | | 5.750 | 5.776 | AO | 72,833 | 345,000 | 11/12/2009 | 10/15/2012 |
| 046353-AD-0 | ASTRAZENECA PLC | | F | | 1FE | 4,978,900 | 134.8820 | 6,744,120 | 5,000,000 | 4,980,053 | | 297 | | | 6.450 | 6.486 | MS | 94,958 | 322,500 | 09/05/2007 | 09/15/2037 |
| 04649V-AE-0 | ASURION, LLC TERM LOAN (FIRST LIEN) | | | 2 | 4FE | 1,921,499 | 97.8330 | 1,867,721 | 1,909,091 | 1,890,941 | | 941 | | | 5.500 | 5.786 | MJSD | 12,641 | 36,004 | 06/17/2011 | 05/24/2018 |
| 00206R-AD-4 | AT&T CORP | | | | 1FE | 3,606,960 | 124.5090 | 4,731,334 | 3,800,000 | 3,613,521 | | 2,596 | | | 6.500 | 6.910 | MS | 82,333 | 247,000 | 04/24/2009 | 09/01/2037 |
| 00206R-AD-4 | AT&T CORP | LS | | | 1FE | 189,840 | 124.5090 | 249,018 | 200,000 | 190,185 | | 137 | | | 6.500 | 6.910 | MS | 4,333 | 13,000 | 04/24/2009 | 09/01/2037 |
| 001957-A*-0 | AT&T FIBER OPTIC EASEMENT AGMT #5 | | | | 1 | 554,540 | 102.4090 | 567,898 | 554,540 | 554,540 | | | | | 7.091 | 7.201 | JUN | 19,989 | 39,322 | 03/28/2002 | 07/16/2012 |
| 00206R-AG-7 | AT&T INC | | | | 1FE | 5,456,260 | 122.7740 | 6,752,554 | 5,500,000 | 5,460,474 | | 59 | | | 6.300 | 6.386 | JJ | 159,775 | 346,500 | 11/22/2010 | 01/15/2038 |
| 00206R-AW-2 | AT&T INC | | | | 1FE | 30,135,290 | 104.2140 | 30,221,973 | 29,000,000 | 30,047,840 | | (87,450) | | | 2.950 | 2.091 | MN | 109,314 | 465,772 | 08/12/2011 | 05/15/2016 |
| 00206R-AX-0 | AT&T INC | | | | 1FE | 50,725,800 | 109.8460 | 54,923,200 | 50,000,000 | 50,702,173 | | (23,627) | | | 4.450 | 4.294 | MN | 284,306 | 1,211,389 | 08/09/2011 | 05/15/2021 |
| 00206R-AZ-5 | AT&T INC | | | | 1FE | 59,823,000 | 105.7750 | 63,465,060 | 60,000,000 | 59,828,410 | | 5,410 | | | 3.875 | 3.907 | FA | 858,958 | | 08/15/2011 | 08/15/2021 |
| 04650N-AB-0 | AT&T INC | | | | 1FE | 4,608,500 | 112.4900 | 5,624,500 | 5,000,000 | 4,613,234 | | 4,734 | | | 5.350 | 5.913 | MS | 89,167 | 266,757 | 01/21/2011 | 09/01/2040 |
| 04775H-AK-3 | ATLANTA GAS LT CO MTN | | | | 1FE | 7,000,000 | 137.4060 | 9,618,420 | 7,000,000 | 7,022,174 | | (1,303) | | | 8.700 | 8.700 | AO | 152,250 | 609,000 | 03/26/1992 | 04/01/2022 |
| 048303-CE-9 | ATLANTIC CITY ELECTRIC | | | 1 | 1FE | 9,984,800 | 112.7750 | 11,277,520 | 10,000,000 | 9,985,715 | | 915 | | | 4.350 | 4.363 | AO | 108,750 | 212,667 | 03/29/2011 | 04/01/2021 |
| 049255-AG-7 | ATLAS COPCO AB | | F | | 1FE | 22,601,575 | 113.1620 | 25,461,428 | 22,500,000 | 22,577,472 | | (12,301) | | | 5.600 | 5.527 | MN | 136,500 | 1,260,000 | 11/12/2009 | 05/22/2017 |
| 049560-AF-2 | ATMOS ENERGY CORP | | | | 2FE | 9,452,000 | 109.4680 | 9,852,120 | 9,000,000 | 9,265,548 | | (89,152) | | | 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 | 121.9190 | 21,945,492 | 18,000,000 | 18,072,660 | | (1,512) | | | 5.950 | 5.918 | AO | 226,100 | 1,071,000 | 11/04/2004 | 10/15/2034 |
| 05329W-AJ-1 | AUTONATION INC | | | | 3FE | 6,345,464 | 105.0000 | 6,615,000 | 6,300,000 | 6,345,587 | | (2,777) | | | 6.750 | 6.616 | AO | 89,775 | 357,750 | 04/12/2011 | 04/15/2018 |
| 05332N-AJ-6 | AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011 | | | 2 | 3FE | 990,019 | 99.8440 | 988,474 | 990,019 | 990,019 | | | | | 4.000 | 4.083 | FMAN | 3,490 | 14,007 | 08/15/2011 | 12/15/2016 |
| 053332-AH-5 | AUTOZONE INC | | | | 2FE | 19,155,311 | 109.8540 | 19,345,342 | 17,610,000 | 18,421,969 | | (377,521) | | | 6.500 | 4.121 | JJ | 527,811 | 1,144,650 | 02/03/2010 | 01/15/2014 |
| 053332-AJ-1 | AUTOZONE INC | | | | 2FE | 4,977,500 | 120.3220 | 6,016,095 | 5,000,000 | 4,983,475 | | 1,904 | | | 7.125 | 7.181 | FA | 148,438 | 356,250 | 07/29/2008 | 08/01/2018 |

# 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 |
| 053332-AK-8 | AUTOZONE INC | | | | 2FE | 4,997,950 | 110.6990 | 5,534,960 | 5,000,000 | 4,998,796 | | 353 | | | 5.750 | 5.802 | JJ | 132,569 | 287,500 | 06/29/2009 | 01/15/2015 |
| 053332-AL-6 | AUTOZONE INC | | | 1 | 2FE | 15,025,600 | 102.4510 | 15,367,695 | 15,000,000 | 15,027,222 | | 1,160 | | | 4.000 | 3.975 | MN | 76,667 | 500,000 | 08/03/2011 | 11/15/2020 |
| 053499-AG-4 | AVAYA INC | | | 1 | 4FE | 4,900,000 | 97.0000 | 4,850,000 | 5,000,000 | 4,906,705 | | 6,705 | | | 7.000 | 8.606 | AO | 87,500 | 223,611 | 04/14/2011 | 04/01/2019 |
| 05349U-AP-7 | AVAYA, INC TERM LOAN B-3 | | | 2 | 4FE | 1,618,615 | 90.7920 | 1,505,410 | 1,658,087 | 1,616,153 | | 2,649 | | | 5.006 | 2.013 | MJSD | 7,839 | 42,824 | 08/30/2011 | 10/26/2017 |
| 05349U-AJ-1 | AVAYA, INC. TERM B-1 LOAN | | | 2 | 4FE | 306,875 | 95.3750 | 313,707 | 328,920 | 311,478 | | 5,497 | | | 3.256 | 5.496 | FMAN | 1,012 | 7,578 | 12/22/2010 | 10/24/2014 |
| 05366#-AD-5 | AVIATION CAPITAL GROUP CORP 5-YEAR | | | | 2 | 20,000,000 | 101.9060 | 20,381,186 | 20,000,000 | 20,000,000 | | | | | 6.790 | 6.790 | FA | 539,428 | 1,358,000 | 08/08/2007 | 08/08/2012 |
| 05379B-AP-2 | AVISTA CORP | | | | 1FE | 14,965,500 | 115.0610 | 17,259,120 | 15,000,000 | 14,970,254 | | 2,156 | | | 5.125 | 5.164 | AO | 192,188 | 768,750 | 09/15/2009 | 04/01/2022 |
| 053807-AN-3 | AVNET INC | | | | 2FE | 17,644,335 | 111.8680 | 19,297,196 | 17,250,000 | 17,467,096 | | (38,528) | | | 6.625 | 6.310 | MS | 336,495 | 1,142,813 | 09/15/2016 | 10/05/2006 |
| 054303-AT-9 | AVON PRODUCTS INC | | | | 2FE | 14,681,700 | 103.1870 | 14,962,057 | 14,500,000 | 14,569,847 | | (58,312) | | | 4.800 | 4.402 | MS | 232,000 | 696,000 | 12/17/2009 | 03/01/2013 |
| 002447-AA-8 | AWAS AVIATION CAPITAL LT | | F | 1 | 3FE | 2,334,896 | 100.0000 | 2,323,280 | 2,323,280 | 2,333,608 | | (1,288) | | | 7.000 | 7.768 | AO | 34,333 | 157,873 | 03/14/2011 | 10/15/2016 |
| 05461T-AA-5 | AXIS CAPITAL HOLDINGS | | E | | 2FE | 20,083,000 | 105.1430 | 20,502,866 | 19,500,000 | 20,216,540 | | (196,171) | | | 5.750 | 5.343 | JD | 93,438 | 1,121,250 | 11/12/2009 | 12/01/2014 |
| 05523U-AD-2 | BAE SYSTEMS HOLDINGS INC | | R | | 2FE | 10,979,820 | 107.3170 | 11,804,848 | 11,000,000 | 10,991,310 | | 2,118 | | | 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 | 105.6770 | 21,241,157 | 20,100,000 | 20,615,956 | | (200,131) | | | 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 | 111.8770 | 8,950,152 | 8,000,000 | 7,977,687 | | 2,286 | | | 6.375 | 6.416 | JD | 42,500 | 510,000 | 06/01/2009 | 06/01/2019 |
| 057224-BA-4 | BAKER HUGHES INC | | | | 1FE | 36,989,650 | 103.3240 | 38,229,695 | 37,000,000 | 36,989,971 | | 321 | | | 3.200 | 3.201 | FA | 440,711 | | 08/10/2011 | 08/15/2021 |
| 057458-AC-5 | BAKERCORP TERM LOAN B | | | 2 | 4FE | 2,503,725 | 98.8500 | 2,465,072 | 2,493,750 | 2,503,262 | | (463) | | | 5.000 | 5.083 | MJSD | 21,474 | 19,253 | 08/31/2011 | 06/01/2018 |
| 058498-AL-0 | BALL CORP | | | 1 | 3FE | 5,100,000 | 102.5000 | 5,125,000 | 5,000,000 | 5,087,456 | | (12,544) | | | 6.625 | 6.861 | MS | 97,535 | 165,625 | 08/24/2011 | 03/15/2018 |
| 058498-AN-6 | BALL CORP | | | 1 | 3FE | 3,188,340 | 109.5000 | 3,381,360 | 3,088,000 | 3,170,972 | | (11,666) | | | 7.375 | 7.227 | MS | 75,913 | 227,740 | 06/30/2010 | 09/01/2019 |
| 058498-AP-1 | BALL CORP | | | 1 | 3FE | 1,562,500 | 108.7500 | 1,631,250 | 1,500,000 | 1,555,813 | | (6,115) | | | 6.750 | 6.277 | MS | 29,813 | 101,250 | 03/02/2011 | 09/15/2020 |
| 058498-AQ-9 | BALL CORP | | | 1 | 3FE | 10,453,538 | 104.7500 | 11,082,550 | 10,580,000 | 10,461,166 | | 7,624 | | | 5.750 | 6.569 | MN | 77,734 | 603,280 | 03/03/2011 | 05/15/2021 |
| 059165-DZ-0 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 12,172,953 | 116.3840 | 12,941,856 | 11,120,000 | 11,884,327 | | (142,260) | | | 5.900 | 4.284 | AO | 164,020 | 656,080 | 12/01/2009 | 10/01/2016 |
| 059165-EC-0 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 5,535,000 | 126.3110 | 6,315,540 | 5,000,000 | 5,524,289 | | (9,690) | | | 6.350 | 5.564 | AO | 79,375 | 317,500 | 11/17/2010 | 10/01/2036 |
| 059165-ED-8 | BALTIMORE GAS & ELECTRIC | | | 1 | 2FE | 9,944,900 | 101.8980 | 10,189,780 | 10,000,000 | 9,945,479 | | 579 | | | 3.500 | 3.567 | MN | 43,750 | | 11/10/2011 | 11/15/2021 |
| 059172-AA-4 | BALTIMORE GAS & ELECTRIC | | | | 2FE | 4,776,420 | 107.4130 | 4,833,567 | 4,500,000 | 4,621,158 | | (77,491) | | | 6.125 | 4.276 | JJ | 137,813 | 275,625 | 12/17/2009 | 07/01/2013 |
| 060077-H*-8 | BANGOR HYDRO-ELECTRIC COMPANY | | | | 2 | 13,238,551 | 120.0000 | 15,600,000 | 13,000,000 | 13,130,462 | | (9,222) | | | 10.250 | 10.252 | FA | 555,208 | 1,332,500 | 12/31/1998 | 06/15/2020 |
| 060077-H@-6 | BANGOR HYDRO-ELECTRIC COMPANY | | | | 2 | 5,964,693 | 120.0000 | 7,200,000 | 6,000,000 | 5,971,360 | | 1,636 | | | 8.980 | 8.980 | AO | 121,230 | 538,800 | 12/31/1998 | 04/10/2022 |
| 060505-DP-6 | BANK OF AMERICA CORP | | | | 1FE | 19,766,000 | 94.4520 | 18,890,420 | 20,000,000 | 19,803,360 | | 26,177 | | | 5.750 | 5.952 | JD | 95,833 | 1,150,000 | 11/12/2009 | 12/01/2017 |
| 06051G-EA-3 | BANK OF AMERICA CORP | | | | 1FE | 14,962,350 | 100.7070 | 15,106,050 | 15,000,000 | 14,973,512 | | 4,813 | | | 6.500 | 6.555 | FA | 406,250 | 975,000 | 07/23/2009 | 08/01/2016 |
| 628855-AN-8 | BANK OF AMERICA CORP | | | | 2FE | 683,632 | 107.1260 | 535,632 | 500,000 | 573,768 | | (18,386) | | | 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 | 94.0910 | 2,822,721 | 3,000,000 | 2,998,513 | | 223 | | | 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 | 2FE | 40,000,000 | 88.1500 | 35,260,000 | 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 | 90.9600 | 18,191,940 | 20,000,000 | 20,000,000 | | | | | 5.590 | 5.590 | MS | 332,294 | 1,118,000 | 09/15/2004 | 09/14/2019 |
| 063679-JJ-4 | BANK OF MONTREAL | | A | | 1FE | 16,342,375 | 103.2270 | 17,032,389 | 16,500,000 | 16,368,623 | | 26,248 | | | 2.625 | 2.834 | JJ | 187,688 | 216,563 | 02/14/2011 | 01/25/2016 |
| 063679-JJ-4 | BANK OF MONTREAL | LS | A | | 1FE | 3,497,725 | 103.2270 | 3,612,931 | 3,500,000 | 3,498,128 | | 403 | | | 2.625 | 2.639 | JJ | 39,813 | 45,938 | 01/18/2011 | 01/25/2016 |
| G0746#-AC-2 | BANK OF N.T. BUTTERFIELD & SON LTD. SUB | | F | 1 | 2 | 13,000,000 | 89.9010 | 11,687,187 | 13,000,000 | 13,000,000 | | | | | 1.467 | 4.810 | JAJO | 46,621 | 179,248 | 06/27/2005 | 07/02/2015 |
| 064057-BD-3 | BANK OF NEW YORK | | | | 1FE | 10,314,200 | 112.0720 | 11,207,220 | 10,000,000 | 10,157,863 | | (22,272) | | | 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 | 107.9020 | 5,395,100 | 5,000,000 | 4,993,700 | | 1,771 | | | 4.950 | 4.993 | MS | 72,875 | 247,500 | 03/03/2005 | 03/15/2015 |
| 06406H-BM-0 | BANK OF NEW YORK MELLON | | | | 1FE | 6,990,900 | 113.9990 | 7,979,909 | 7,000,000 | 6,992,844 | | 770 | | | 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 | 101.2740 | 15,191,160 | 15,000,000 | 14,996,390 | | 839 | | | 2.500 | 2.559 | JJ | 172,917 | 225,000 | 12/02/2010 | 01/15/2016 |
| 06406H-BU-2 | BANK OF NEW YORK MELLON | | | | 1FE | 4,974,500 | 105.8680 | 5,293,410 | 5,000,000 | 4,976,417 | | 1,917 | | | 4.150 | 4.213 | FA | 86,458 | 103,750 | 01/28/2011 | 02/01/2021 |
| 06406H-BY-4 | BANK OF NEW YORK MELLON | | | 1 | 1FE | 13,590,888 | 101.4440 | 13,796,343 | 13,600,000 | 13,591,097 | | 209 | | | 3.550 | 3.558 | MS | 131,429 | | 09/16/2011 | 09/23/2021 |
| 064149-A6-4 | BANK OF NOVA SCOTIA | | A | | 1FE | 19,974,400 | 105.0380 | 21,007,500 | 20,000,000 | 19,983,830 | | 4,933 | | | 3.400 | 3.428 | JJ | 300,333 | 680,000 | 01/19/2010 | 01/22/2015 |
| 064207-UV-3 | BANK OF OKLAHOMA | | | 1 | 2FE | 9,985,600 | 99.2540 | 9,925,410 | 10,000,000 | 9,991,251 | | 1,354 | | | 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 | 93.3090 | 7,464,695 | 8,000,000 | 8,000,000 | | | | | 1.375 | 6.215 | JAJO | 19,857 | 99,720 | 04/28/2006 | 04/28/2016 |
| 06739G-BP-3 | BARCLAYS BANK PLC | | F | | 2FE | 429,756 | 84.6490 | 402,081 | 475,000 | 433,119 | | 3,363 | | | 5.140 | 6.470 | AO | 5,222 | 24,415 | 01/05/2011 | 10/14/2020 |
| 06739G-BP-3 | BARCLAYS BANK PLC | LS | F | | 2FE | 474,994 | 84.6490 | 444,406 | 525,000 | 478,711 | | 3,717 | | | 5.140 | 6.470 | AO | 5,772 | 26,985 | 01/05/2011 | 10/14/2020 |
| 06849V-AB-9 | BARRICK GOLD FINANCE INC | | A | | 1FE | 1,410,255 | 108.9190 | 1,633,778 | 1,500,000 | 1,464,888 | | 10,944 | | | 4.875 | 5.771 | MN | 9,344 | 73,125 | 04/24/2006 | 11/15/2014 |
| 06849U-AD-7 | BARRICK PD AU FIN PTY LT | | F | | 2FE | 5,245,800 | 115.7690 | 5,788,430 | 5,000,000 | 5,242,484 | | (3,316) | | | 5.950 | 5.603 | AO | 62,806 | 297,500 | 01/25/2011 | 10/15/2039 |
| 070101-E@-5 | BASIN ELECTRIC POWER COOPERATIVE 2011 SE | | | 2 | 1Z | 10,000,000 | 103.3800 | 10,338,011 | 10,000,000 | 10,000,000 | | | | | 4.000 | 4.000 | AO | 67,778 | | 10/31/2011 | 10/01/2031 |
| 070101-D@-6 | BASIN ELECTRIC POWER COOPERATIVE 2016 | | | 2 | 1 | 700,000 | 109.0510 | 763,355 | 700,000 | 700,000 | | | | | 4.000 | 4.000 | AO | 4,900 | 28,000 | 10/21/2009 | 10/28/2016 |
| 071813-AU-3 | BAXTER INTERNATIONAL INC | | | | 1FE | 8,426,170 | 110.5840 | 8,846,696 | 8,000,000 | 8,242,780 | | (70,771) | | | 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 | 113.2450 | 13,589,364 | 12,000,000 | 11,967,855 | | 3,459 | | | 4.500 | 4.534 | FA | 204,000 | 540,000 | 08/17/2009 | 08/15/2019 |
| 071813-BD-0 | BAXTER INTERNATIONAL INC | | | | 1FE | 4,997,050 | 100.7770 | 5,038,860 | 5,000,000 | 4,997,068 | | 18 | | | 1.850 | 1.890 | JJ | 3,083 | | 12/14/2011 | 01/15/2017 |
| 071813-AX-7 | BAXTER INTL | | | | 1FE | 10,497,592 | 132.8690 | 12,469,765 | 9,385,000 | 10,480,250 | | (17,342) | | | 6.250 | 5.407 | JD | 48,880 | 586,563 | 02/01/2011 | 12/01/2037 |
| 059457-A*-2 | BBVA 5.76% 09/29/2016 | | | 1 | 2 | 15,000,000 | 64.0000 | 9,600,000 | 15,000,000 | 15,000,000 | | | | | 2.126 | 5.760 | MJSD | 1,771 | 936,808 | 09/29/2006 | 09/29/2016 |
| 055381-AQ-0 | BE AEROSPACE INC | | | 1 | 3FE | 8,155,625 | 109.5000 | 8,486,250 | 7,750,000 | 8,077,074 | | (53,903) | | | 8.500 | 7.746 | JJ | 329,375 | 595,000 | 08/25/2011 | 07/01/2018 |

# 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 |
| 055381-AR-8 | BE AEROSPACE INC | | | 1 | 3FE | 9,071,969 | 109.0000 | 9,452,480 | 8,672,000 | 9,037,296 | | (34,672) | | | 6.875 | 6.362 | AO | 149,050 | 621,042 | 03/09/2011 | 10/01/2020 |
| 07385T-AJ-5 | BEAR STEARNS CO INC | | | | 1FE | 2,055,479 | 108.7530 | 2,175,060 | 2,000,000 | 2,019,911 | | (6,260) | | | 5.700 | 5.650 | MN | 14,567 | 114,000 | 01/01/2005 | 11/15/2014 |
| 075887-AS-8 | BECTON DICKINSON | | | | 1FE | 4,819,500 | 104.3700 | 5,218,475 | 5,000,000 | 4,970,745 | | 21,469 | | | 4.550 | 5.024 | AO | 48,028 | 227,500 | 03/18/2009 | 04/15/2013 |
| 075887-AT-6 | BECTON DICKINSON | | | | 1FE | 34,285,250 | 114.8500 | 40,197,360 | 35,000,000 | 34,610,782 | | 50,597 | | | 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 | 103.5610 | 15,534,165 | 15,000,000 | 14,993,101 | | 662 | | | 3.250 | 3.256 | MN | 66,354 | 487,500 | 11/08/2010 | 11/12/2020 |
| 075887-BA-6 | BECTON DICKINSON | | | | 1FE | 14,969,250 | 103.4490 | 15,517,305 | 15,000,000 | 14,969,639 | | 389 | | | 3.125 | 3.149 | MN | 69,010 | | 11/03/2011 | 11/08/2021 |
| 079860-AJ-1 | BELLSOUTH CORP | | | | 1FE | 1,403,910 | 103.3480 | 1,550,219 | 1,500,000 | 1,484,455 | | 16,893 | | | 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 | 119.1980 | 3,575,940 | 3,000,000 | 2,992,442 | | 739 | | | 6.800 | 6.853 | FA | 85,000 | 204,000 | 07/20/2009 | 08/01/2019 |
| 081437-AG-0 | BEMIS COMPANY INC | | | | 2FE | 7,933,050 | 108.2180 | 7,818,722 | 7,225,000 | 7,681,406 | | (167,237) | | | 5.650 | 3.086 | FA | 170,089 | 408,213 | 06/22/2010 | 08/01/2014 |
| 081437-AH-8 | BEMIS COMPANY INC | | | 1 | 2FE | 9,935,300 | 105.9360 | 10,593,610 | 10,000,000 | 9,936,544 | | 1,244 | | | 4.500 | 4.601 | AO | 108,750 | | 09/27/2011 | 10/15/2021 |
| 084653-A*-5 | BERKSHIRE GAS CO 1ST MTG | | | 1 | 2 | 8,000,000 | 100.0000 | 8,000,000 | 8,000,000 | 7,977,272 | | 2,112 | | | 10.060 | 10.062 | FA | 335,333 | 804,800 | 12/31/1998 | 02/01/2019 |
| 084653-D#-8 | BERKSHIRE GAS CO SR NT | | | | 2 | 8,000,000 | 115.0000 | 9,200,000 | 8,000,000 | 7,734,010 | | 18,429 | | | 9.600 | 9.604 | MS | 256,000 | 768,000 | 12/31/1998 | 09/01/2020 |
| 084664-BQ-3 | BERKSHIRE HATHAWAY FIN | | | | 1FE | 17,949,595 | 108.9720 | 18,514,394 | 16,990,000 | 17,915,758 | | (33,838) | | | 4.250 | 3.540 | JJ | 332,957 | | 08/05/2011 | 01/15/2021 |
| 084664-BQ-3 | BERKSHIRE HATHAWAY FIN | LS | | | 1FE | 3,180,005 | 108.9720 | 3,280,066 | 3,010,000 | 3,174,010 | | (5,995) | | | 4.250 | 3.540 | JJ | 58,988 | | 08/05/2011 | 01/15/2021 |
| 084670-AS-7 | BERKSHIRE HATHAWAY FIN | | | | 1FE | 8,969,310 | 101.3900 | 9,125,100 | 9,000,000 | 9,148,176 | | (312,496) | | | 4.750 | 4.808 | MN | 54,625 | 427,500 | 05/11/2005 | 05/15/2012 |
| 084670-AS-7 | BERKSHIRE HATHAWAY FIN | LS | | | 1FE | 2,989,770 | 101.3900 | 3,041,700 | 3,000,000 | 3,049,392 | | (104,165) | | | 4.750 | 4.808 | MN | 18,208 | 142,500 | 05/11/2005 | 05/15/2012 |
| 084670-BC-1 | BERKSHIRE HATHAWAY INC | | | | 1FE | 14,998,800 | 103.9050 | 15,585,690 | 15,000,000 | 14,998,838 | | 38 | | | 3.750 | 3.751 | FA | 212,500 | | 08/10/2011 | 08/15/2021 |
| 085790-AQ-6 | BERRY PLASTICS CORP | | | 1 | 4FE | 5,932,413 | 106.5000 | 5,873,475 | 5,515,000 | 5,842,245 | | (90,167) | | | 8.250 | 5.836 | MN | 58,137 | 454,988 | 03/03/2011 | 11/15/2015 |
| 085790-AQ-6 | BERRY PLASTICS CORP | LS | | 1 | 4FE | 1,330,713 | 106.5000 | 1,315,275 | 1,235,000 | 1,309,474 | | (21,238) | | | 8.250 | 5.733 | MN | 13,019 | 101,888 | 03/01/2011 | 11/15/2015 |
| 08579J-AE-2 | BERRY PLASTICS GROUP, INC. TERM C LOAN | | | 2 | 4FE | 3,722,219 | 95.2000 | 3,543,552 | 3,722,219 | 3,722,219 | | | | | 2.278 | 2.345 | MJSD | 4,014 | 78,810 | 11/16/2010 | 04/03/2015 |
| 086516-AJ-0 | BEST BUY CO | | | | 2FE | 4,991,200 | 106.0300 | 5,301,490 | 5,000,000 | 4,997,003 | | 1,790 | | | 6.750 | 6.883 | JJ | 155,625 | 337,500 | 06/19/2008 | 07/15/2013 |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC | | F | | 1FE | 3,170,408 | 103.0840 | 3,350,220 | 3,250,000 | 3,176,479 | | 6,072 | | | 4.000 | 4.307 | JD | 7,944 | 130,000 | 01/26/2011 | 12/09/2020 |
| 05541V-AD-8 | BG ENERGY CAPITAL PLC | | F | | 1FE | 9,484,135 | 102.1860 | 9,707,632 | 9,500,000 | 9,484,786 | | 651 | | | 2.875 | 2.916 | AO | 59,936 | | 10/06/2011 | 10/15/2016 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | | F | | 1FE | 14,881,500 | 103.0770 | 15,461,520 | 15,000,000 | 14,883,627 | | 2,127 | | | 4.000 | 4.101 | AO | 131,667 | | 10/06/2011 | 10/15/2021 |
| 05541V-AF-3 | BG ENERGY CAPITAL PLC | | F | | 1FE | 9,828,400 | 108.2200 | 10,822,040 | 10,000,000 | 9,828,930 | | 530 | | | 5.125 | 5.242 | AO | 112,465 | | 10/06/2011 | 10/15/2041 |
| 055451-AG-3 | BHP BILLITON FIN USA LTD | | F | | 1FE | 8,796,780 | 109.9210 | 8,793,664 | 8,000,000 | 8,417,838 | | (176,763) | | | 5.500 | 3.078 | AO | 110,000 | 440,000 | 10/22/2009 | 04/01/2014 |
| 055451-AH-1 | BHP BILLITON FIN USA LTD | | F | | 1FE | 6,308,300 | 123.5560 | 6,177,780 | 5,000,000 | 6,259,385 | | (48,915) | | | 6.500 | 2.657 | AO | 81,250 | 162,500 | 09/06/2011 | 04/01/2019 |
| 055451-AL-2 | BHP BILLITON FIN USA LTD | | F | | 1FE | 13,873,580 | 102.9600 | 14,414,400 | 14,000,000 | 13,874,774 | | 1,194 | | | 3.250 | 3.357 | MN | 50,556 | | 11/16/2011 | 11/21/2021 |
| 055451-AD-0 | BHP BILLITON FINANCE | | F | | 1FE | 8,039,020 | 101.1030 | 8,088,216 | 8,000,000 | 8,002,863 | | (11,437) | | | 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 | 115.9670 | 12,048,940 | 10,390,000 | 10,324,760 | | 10,458 | | | 5.400 | 5.539 | MS | 143,382 | 561,060 | 10/19/2007 | 03/29/2017 |
| 055451-AB-4 | BHP BILLITON FINANCE USA | | F | | 1FE | 4,812,950 | 114.9080 | 5,745,405 | 5,000,000 | 4,910,745 | | 19,567 | | | 5.250 | 5.760 | JD | 11,667 | 262,500 | 04/19/2006 | 12/15/2015 |
| 055450-AH-3 | BHP FINANCE USA LTD | | F | | 1FE | 4,170,040 | 129.7230 | 5,188,900 | 4,000,000 | 4,133,741 | | (5,827) | | | 6.420 | 6.064 | MS | 85,600 | 256,800 | 06/25/2004 | 03/01/2026 |
| 09061A-AL-8 | BIOMET INC DOLLAR TERM LOAN | | | 2 | 4FE | 965,917 | 97.3500 | 953,582 | 979,540 | 966,638 | | 3,607 | | | 3.473 | 4.003 | MJSD | 6,743 | 26,013 | 12/29/2010 | 03/25/2015 |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | | 3 | 2 | 17,902,911 | 114.8640 | 20,719,453 | 18,038,197 | 18,119,360 | | (22,766) | | | 9.875 | 10.020 | MJSD | 4,948 | 1,779,016 | 12/31/1998 | 12/30/2016 |
| 091797-AN-0 | BLACK & DECKER | | | | 1FE | 2,987,610 | 116.6490 | 3,499,470 | 3,000,000 | 2,993,082 | | 1,197 | | | 5.750 | 5.805 | MN | 22,042 | 172,500 | 11/13/2006 | 11/15/2016 |
| 091797-AM-2 | BLACK & DECKER CORP | | | | 1FE | 6,426,240 | 108.6590 | 6,519,528 | 6,000,000 | 6,283,813 | | (94,625) | | | 4.750 | 2.995 | MN | 47,500 | 285,000 | 06/22/2010 | 11/01/2014 |
| 092113-AF-6 | BLACK HILLS CORP | | | | 2FE | 5,000,000 | 113.3130 | 5,665,625 | 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 | 137.0160 | 36,994,266 | 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 | 129.1700 | 6,458,525 | 5,000,000 | 4,996,645 | | 45 | | | 6.125 | 6.135 | MN | 51,042 | 306,250 | 10/22/2009 | 11/01/2039 |
| 09247X-AC-5 | BLACKROCK INC | | | | 1FE | 4,959,800 | 116.3410 | 5,817,045 | 5,000,000 | 4,974,046 | | 3,670 | | | 6.250 | 6.355 | MS | 92,014 | 312,500 | 09/12/2007 | 09/15/2017 |
| 09247X-AD-3 | BLACKROCK INC | | | | 1FE | 19,971,000 | 106.7830 | 21,356,520 | 20,000,000 | 19,982,330 | | 5,605 | | | 3.500 | 3.532 | JD | 40,833 | 700,000 | 12/07/2009 | 12/10/2014 |
| 09247X-AH-4 | BLACKROCK INC | | | | 1FE | 9,942,800 | 104.5440 | 10,454,380 | 10,000,000 | 9,945,603 | | 2,803 | | | 4.250 | 4.321 | MN | 43,681 | 212,500 | 05/19/2011 | 05/24/2021 |
| Q1403*-AB-9 | BLUESCOPE STEEL (FINANCE) LTD SER. B SR | | F | 3 | 2 | 16,000,000 | 105.5470 | 16,887,488 | 16,000,000 | 17,471,181 | | (445,412) | | | 7.240 | 5.740 | JJ | 544,649 | 926,053 | 07/01/2004 | 07/01/2014 |
| 096629-AA-8 | BOARDWALK PIPELINES LLC | | | | 2FE | 2,166,480 | 109.0390 | 2,180,770 | 2,000,000 | 2,134,727 | | (23,446) | | | 5.500 | 4.021 | FA | 45,833 | 110,000 | 08/17/2010 | 02/01/2017 |
| 096630-AB-4 | BOARDWALK PIPELINES LLC | | | | 2FE | 19,871,600 | 110.5610 | 22,112,280 | 20,000,000 | 19,895,232 | | 10,442 | | | 5.750 | 5.886 | MS | 338,611 | 1,150,000 | 08/20/2009 | 09/15/2019 |
| 05555#-AC-8 | BOB EVANS FARMS INC SR UNSEC NTS SER. C | | | | 2 | 12,000,505 | 103.6470 | 12,438,139 | 12,000,505 | 12,137,412 | | (41,465) | | | 5.120 | 5.153 | JAJO | 107,525 | 563,227 | 11/12/2009 | 07/28/2014 |
| 097014-AH-7 | BOEING CAPITAL CORP | | | | 1FE | 12,105,720 | 105.3590 | 12,643,032 | 12,000,000 | 12,503,253 | | (476,151) | | | 5.800 | 5.639 | JJ | 320,933 | 696,000 | 11/01/2009 | 01/15/2013 |
| 097014-AK-0 | BOEING CAPITAL CORP | | | | 1FE | 19,094,191 | 106.4800 | 20,119,339 | 18,895,000 | 19,017,278 | | (40,937) | | | 3.250 | 3.008 | AO | 109,171 | 614,088 | 02/22/2010 | 10/27/2014 |
| 097014-AM-6 | BOEING CAPITAL CORP | | | 1 | 1FE | 20,161,750 | 104.0930 | 20,818,680 | 20,000,000 | 20,155,341 | | (6,409) | | | 2.900 | 2.788 | FA | 241,667 | | 09/07/2011 | 08/15/2018 |
| 097023-AZ-8 | BOEING CO | | | | 1FE | 9,895,800 | 116.7580 | 11,675,780 | 10,000,000 | 9,915,199 | | 8,280 | | | 4.875 | 5.032 | FA | 184,167 | 487,500 | 07/23/2009 | 02/15/2020 |
| 097023-BC-8 | BOEING CO | | | | 1FE | 19,679,400 | 109.6150 | 21,922,940 | 20,000,000 | 19,767,037 | | 42,359 | | | 3.750 | 4.015 | MN | 85,417 | 750,000 | 11/17/2009 | 11/20/2016 |
| 09776M-AG-9 | BOMBARDIER RECREATIONAL PRODUCTS TERM B | | A | 2 | 4FE | 3,667,142 | 97.1430 | 3,569,502 | 3,674,482 | 3,668,408 | | 3,896 | | | 0.000 | 3.349 | JAJO | 23,140 | 67,289 | 11/17/2010 | 06/28/2013 |
| G12528-AD-6 | BORD GAIS EIREANN, SER D SR NTS, DUE 201 | | F | | 2 | 3,000,000 | 95.7730 | 2,873,182 | 3,000,000 | 3,000,000 | | | | | 5.300 | 5.300 | AO | 30,475 | 159,000 | 10/22/2003 | 10/22/2015 |
| 099724-AC-0 | BORG-WARNER AUTOMOTIVE | | | | 2FE | 4,770,001 | 126.0540 | 6,302,695 | 5,000,000 | 4,804,344 | | 2,734 | | | 7.125 | 7.669 | FA | 134,583 | 356,250 | 01/01/2005 | 02/15/2029 |
| 101137-AJ-6 | BOSTON SCIENTIFIC CORP | | | | 2FE | 12,470,402 | 104.9410 | 13,242,543 | 12,619,000 | 12,521,276 | | 28,878 | | | 4.500 | 4.859 | JJ | 261,844 | 567,855 | 03/30/2010 | 01/15/2015 |
| 101137-AJ-6 | BOSTON SCIENTIFIC CORP | LS | | | 2FE | 99,694 | 104.9410 | 104,941 | 100,000 | 99,809 | | 57 | | | 4.500 | 4.655 | JJ | 2,075 | 4,500 | 12/10/2009 | 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 |
| 10138M-AB-1 | BOTTLING GROUP LLC | | | | 1FE | 14,282,193 | 103.3820 | 14,990,448 | 14,500,000 | 14,474,212 | | 28,277 | | | 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 | 115.2310 | 17,284,680 | 15,000,000 | 15,000,000 | | | | | 5.523 | 5.523 | MN | 121,966 | 828,450 | 05/01/2009 | 05/08/2019 |
| 05565Q-BJ-6 | BP CAPITAL MARKETS PLC | | F | | 1FE | 5,156,100 | 111.0720 | 5,553,610 | 5,000,000 | 5,122,482 | | (14,226) | | | 4.750 | 4.349 | MS | 73,229 | 237,500 | 07/21/2009 | 03/10/2019 |
| 05565Q-BP-2 | BP CAPITAL MARKETS PLC | | F | | 1FE | 10,917,700 | 110.1370 | 11,013,710 | 10,000,000 | 10,885,380 | | (32,320) | | | 4.500 | 3.325 | AO | 112,500 | 225,000 | 08/12/2011 | 10/01/2020 |
| 05565Q-BR-8 | BP CAPITAL MARKETS PLC | | F | | 1FE | 10,000,000 | 113.2650 | 11,326,540 | 10,000,000 | 10,000,000 | | | | | 4.742 | 4.742 | MS | 144,894 | 237,100 | 03/08/2011 | 03/11/2021 |
| 05565Q-BT-4 | BP CAPITAL MARKETS PLC | | F | | 1FE | 10,000,000 | 100.6380 | 10,063,770 | 10,000,000 | 10,000,000 | | | | | 2.248 | 2.248 | MN | 37,467 | | 10/27/2011 | 11/01/2016 |
| 05565Q-BU-1 | BP CAPITAL MARKETS PLC | | F | | 1FE | 20,035,617 | 104.1080 | 20,821,680 | 20,000,000 | 20,035,115 | | (502) | | | 3.561 | 3.540 | MN | 118,700 | | 10/27/2011 | 11/01/2021 |
| 10510K-AB-3 | BRAMBLES USA INC | | R | | 2FE | 4,995,700 | 103.4170 | 5,170,865 | 5,000,000 | 4,997,111 | | 818 | | | 3.950 | 3.972 | AO | 49,375 | 197,500 | 03/24/2010 | 04/01/2015 |
| 10513Q-BD-2 | BRANCH BANKING & TRUST | | | | 1FE | 1,023,170 | 101.9000 | 1,018,997 | 1,000,000 | 1,003,048 | | (2,803) | | | 4.875 | 4.571 | JJ | 22,479 | 48,750 | 11/12/2009 | 01/15/2013 |
| 10553Y-AD-7 | BRASKEM FINANCE LTD | | F | | 2FE | 12,137,500 | 99.2500 | 11,910,000 | 12,000,000 | 12,132,960 | | (4,540) | | | 5.750 | 5.595 | AO | 145,667 | 345,000 | 08/08/2011 | 04/15/2021 |
| 05564E-BL-9 | BRE PROPERTIES INC | | | | 2FE | 34,771,478 | 103.1410 | 35,035,105 | 33,968,000 | 34,720,905 | | (50,573) | | | 5.200 | 4.898 | MS | 520,088 | 1,444,618 | 03/23/2011 | 03/15/2021 |
| 05531L-AB-6 | BRESNAN BROADBAND HOLDINGS, LLC TERM B L | | | 2 | 3FE | 663,911 | 98.6670 | 661,007 | 669,938 | 664,079 | | 831 | | | 4.496 | 4.888 | JAJO | 6,100 | 24,910 | 12/28/2010 | 12/14/2017 |
| 10801Q-AB-8 | BRICKMAN GROUP HOLDINGS TERM LOAN B | | | 2 | 4FE | 664,058 | 99.9170 | 669,381 | 669,938 | 664,148 | | 800 | | | 7.250 | 7.788 | FMAN | 4,263 | 28,612 | 11/16/2010 | 10/14/2016 |
| 10919N-AC-2 | BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR | | | 2 | 3FE | 627,985 | 98.3330 | 633,463 | 644,202 | 629,651 | | 3,538 | | | 4.300 | 5.132 | JAJO | 154 | 24,747 | 07/03/2008 | 05/28/2015 |
| Q1629#-AA-5 | BRISBANE AIRPORT 10 YR | | F | | 2 | 17,000,000 | 106.4980 | 18,104,645 | 17,000,000 | 17,000,000 | | | | | 5.240 | 5.240 | JJ | 413,232 | 207,853 | 04/20/2011 | 07/14/2021 |
| Q1629#-AB-3 | BRISBANE AIRPORT 12 YR | | F | | 2 | 9,000,000 | 105.7150 | 9,514,338 | 9,000,000 | 9,000,000 | | | | | 5.340 | 5.340 | JJ | 222,945 | 112,140 | 04/20/2011 | 07/14/2023 |
| 110122-AL-2 | BRISTOL-MEYERS SQUIBB | | | | 1FE | 5,460,200 | 107.5390 | 5,376,955 | 5,000,000 | 5,201,326 | | (119,864) | | | 5.250 | 2.695 | FA | 99,167 | 262,500 | 11/12/2009 | 08/15/2013 |
| N1614R-AP-6 | BRITISH GAS INTL FINANCE | | F | | 1FE | 13,705,600 | 67.5630 | 27,025,120 | 40,000,000 | 20,833,786 | | 1,335,736 | | | 0.000 | 6.743 | MN | | | 09/20/2006 | 11/04/2021 |
| 111013-AG-3 | BRITISH SKY BROADCASTING | | F | | 2FE | 9,037,965 | 112.0160 | 9,521,335 | 8,500,000 | 8,989,119 | | (49,737) | | | 6.100 | 5.022 | FA | 195,878 | 366,000 | 04/06/2011 | 02/15/2018 |
| 11102A-AB-7 | BRITISH TELECOM PLC | | F | | 2FE | 23,298,030 | 103.5350 | 24,330,631 | 23,500,000 | 23,466,292 | | 29,784 | | | 5.150 | 5.353 | JJ | 558,060 | 1,210,250 | 02/11/2010 | 01/15/2013 |
| 111320-AD-9 | BROADCOM CORP | | | | 1FE | 13,543,070 | 102.3650 | 13,819,235 | 13,500,000 | 13,542,214 | | (1,732) | | | 2.375 | 2.290 | MN | 53,438 | 219,688 | 07/27/2011 | 11/01/2015 |
| 05577*-AB-8 | BROOKFIELD POWER NEW YORK FINANCE L.P. 2 | | | 3 | 2FE | 25,000,000 | 99.0680 | 24,766,918 | 25,000,000 | 25,000,000 | | | | | 1.809 | 5.975 | MJSD | 16,333 | 394,510 | 12/19/2007 | 12/19/2012 |
| 11283#-AB-7 | BROOKFIELD POWER NEW YORK FINANCE SER 2 | | | | 1 | 25,000,000 | 106.2970 | 26,574,333 | 25,000,000 | 25,000,000 | | | | | 5.910 | 5.910 | JD | 61,563 | 1,477,500 | 12/16/2005 | 12/16/2025 |
| 11442#-AA-7 | BROOKS PROVISIONS, LLC (14% SR. SUB NOTE | | | 13 | 5Z | | 0.0000 | | 934,571 | | | | | | 14.500 | 15.566 | MJSD | | | 04/28/2006 | 04/28/2013 |
| 11442*-AA-1 | BROOKS PROVISIONS LLC 10% LIEN SEC BRIDG | | | | 4Z | | 0.0000 | | 100,850 | | | | | | 10.000 | 10.000 | MS | | | 03/23/2010 | 09/19/2010 |
| 11778B-AA-0 | BSKYB FINANCE UK LTD | | F | | 2FE | 20,306,070 | 112.1320 | 22,986,978 | 20,500,000 | 22,912,689 | | (470,427) | | | 5.625 | 5.751 | AO | 243,438 | 1,153,125 | 10/13/2005 | 10/15/2015 |
| 118230-AE-1 | BUCKEYE PARTNERS | | | | 2FE | 8,983,260 | 109.0450 | 9,814,032 | 9,000,000 | 8,991,061 | | 1,374 | | | 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 | 110.7570 | 16,613,565 | 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 | 11,921,880 | 109.6000 | 13,151,940 | 12,000,000 | 11,936,728 | | 6,500 | | | 5.500 | 5.580 | FA | 249,333 | 660,000 | 08/11/2009 | 08/15/2019 |
| 11953U-AB-3 | BUFFALO GULF COAST TERMINALS TERM LOAN | | | 2 | 3FE | 977,550 | 100.0000 | 997,500 | 997,500 | 977,773 | | 223 | | | 7.500 | 8.233 | JAJO | 7,082 | (30) | 11/28/2011 | 10/31/2017 |
| 120111-BJ-7 | BUILDING MATERIALS CORP | | | 1 | 3FE | 2,910,000 | 108.0000 | 3,240,000 | 3,000,000 | 2,920,027 | | 6,698 | | | 7.500 | 8.948 | MS | 66,250 | 225,000 | 06/16/2010 | 03/15/2020 |
| 120111-BK-4 | BUILDING MATERIALS CORP | | | 1 | 3FE | 4,844,575 | 105.0000 | 5,087,250 | 4,845,000 | 4,844,536 | | (783) | | | 6.875 | 7.668 | FA | 125,835 | 306,339 | 03/08/2011 | 08/15/2018 |
| 120111-BL-2 | BUILDING MATERIALS CORP | | | 1 | 3FE | 511,275 | 105.0000 | 535,500 | 510,000 | 511,205 | | (70) | | | 6.750 | 7.280 | MN | 5,738 | 17,404 | 06/07/2011 | 05/01/2021 |
| 12189L-AA-9 | BURLINGTN NORTH SANTA FE | | | 1 | 2FE | 4,983,150 | 119.6410 | 5,982,060 | 5,000,000 | 4,983,512 | | 227 | | | 5.750 | 5.756 | MN | 47,917 | 287,500 | 05/12/2010 | 05/01/2040 |
| 12189L-AF-8 | BURLINGTN NORTH SANTA FE | | | 1 | 2FE | 11,970,360 | 103.0690 | 12,368,268 | 12,000,000 | 11,971,250 | | 890 | | | 3.450 | 3.507 | MS | 148,350 | | 08/17/2011 | 09/15/2021 |
| 12189T-AA-2 | BURLINGTN NORTH SANTA FE | | | | 2FE | 7,178,156 | 137.3820 | 8,723,776 | 6,350,000 | 7,064,975 | | (32,533) | | | 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 | 157.6090 | 15,760,890 | 10,000,000 | 10,000,000 | | | | | 7.250 | 7.240 | FA | 302,083 | 725,000 | 02/08/2002 | 08/01/2097 |
| 12189T-AY-0 | BURLINGTON NORTH SANTA F | | | | 2FE | 3,498,250 | 115.4050 | 4,039,182 | 3,500,000 | 3,498,951 | | 164 | | | 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 | 126.3040 | 6,315,220 | 5,000,000 | 4,995,928 | | 66 | | | 6.150 | 6.178 | MN | 51,250 | 307,500 | 04/10/2007 | 05/01/2037 |
| 12201P-AN-6 | BURLINGTON RESOURCES FIN | | | | 1FE | 5,918,700 | 137.9640 | 6,898,210 | 5,000,000 | 5,778,560 | | (19,794) | | | 7.400 | 6.044 | JD | 30,833 | 370,000 | 09/24/2003 | 12/01/2031 |
| 12189T-AJ-3 | BURLINGTON/SANTA | | | | 2FE | 8,385,200 | 127.5320 | 12,753,180 | 10,000,000 | 8,598,410 | | 38,513 | | | 6.700 | 8.179 | FA | 279,167 | 670,000 | 10/18/2000 | 08/01/2028 |
| 127210-AB-8 | CADBURY SCHWEPPES US FIN | | | | 2FE | 26,250,619 | 106.5620 | 27,486,628 | 25,794,000 | 25,990,894 | | (107,319) | | | 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 | 104.6620 | 20,932,380 | 20,000,000 | 20,091,173 | | (43,377) | | | 4.800 | 4.810 | JJ | 442,667 | 960,000 | 11/12/2009 | 07/15/2013 |
| 124765-B*-8 | CAE, INC. SER. D SR NTS | | A | | 2 | 15,000,000 | 102.3730 | 15,356,003 | 15,000,000 | 14,993,743 | | 13,759 | | | 7.760 | 7.760 | JD | 80,833 | 1,164,000 | 12/31/1998 | 06/06/2012 |
| 12800U-AE-0 | CAISSE CENTRALE DESJARDN | | A | | 1FE | 14,973,610 | 102.8900 | 15,176,305 | 14,750,000 | 14,952,852 | | (20,758) | | | 2.650 | 2.261 | MS | 114,005 | 195,438 | 08/03/2011 | 09/16/2015 |
| 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 | 12/31/1998 | 06/01/2021 |
| 130789-S*-2 | CALIFORNIA WATER SERVICE COMPANY | | | | 1 | 8,000,000 | 120.0000 | 9,600,000 | 8,000,000 | 8,000,000 | | | | | 7.110 | 7.111 | MN | 94,800 | 568,800 | 05/23/2002 | 05/01/2032 |
| 130789-U#-5 | CALIFORNIA WATER SERVICE COMPANY | | | | 1 | 10,000,000 | 108.1920 | 10,819,210 | 10,000,000 | 10,000,000 | | | | | 5.520 | 5.520 | MN | 92,000 | 552,000 | 11/03/2003 | 11/01/2013 |
| 131347-BS-4 | CALPINE CORP | | | 1 | 3FE | 6,329,159 | 107.7500 | 6,626,625 | 6,150,000 | 6,313,503 | | (15,562) | | | 7.875 | 7.482 | JJ | 203,142 | 371,700 | 03/11/2011 | 07/31/2020 |
| 131347-BW-5 | CALPINE CORP | | | 1 | 3FE | 1,000,000 | 107.0000 | 1,070,000 | 1,000,000 | 1,000,000 | | | | | 7.500 | 7.500 | FA | 28,333 | 61,042 | 10/18/2010 | 02/15/2021 |
| 131347-9B-4 | CALPINE CORP TERM LOAN | | | 2 | 4FE | 2,481,250 | 97.8330 | 2,427,481 | 2,481,250 | 2,481,250 | | | | | 4.500 | 4.478 | JAJO | 28,823 | 54,826 | 04/06/2011 | 04/01/2018 |
| 13134M-AY-9 | CALPINE CORPORATION TERM B-2 | | | 2 | 4FE | 995,000 | 97.8330 | 973,438 | 995,000 | 995,000 | | | | | 4.500 | 4.468 | JAJO | 11,558 | 16,666 | 07/18/2011 | 04/01/2018 |
| 13342B-AE-5 | CAMERON INTL CORP | | | | 2FE | 11,898,120 | 107.3490 | 12,881,868 | 12,000,000 | 11,902,860 | | 4,740 | | | 4.500 | 4.605 | JD | 45,000 | 268,500 | 05/25/2011 | 06/01/2021 |
| 134429-AT-6 | CAMPBELL SOUP CO | | | | 1FE | 6,714,720 | 112.4520 | 6,747,102 | 6,000,000 | 6,625,720 | | (78,129) | | | 4.500 | 2.870 | FA | 102,000 | 270,000 | 11/05/2010 | 02/15/2019 |
| 134429-AV-1 | CAMPBELL SOUP CO | | | | 1FE | 4,791,114 | 106.8890 | 5,136,036 | 4,805,000 | 4,793,807 | | 1,826 | | | 3.050 | 3.108 | JJ | 67,577 | 150,216 | 06/30/2010 | 07/15/2017 |
| 134429-AV-1 | CAMPBELL SOUP CO | LS | | | 1FE | 194,436 | 106.8890 | 208,434 | 195,000 | 194,546 | | 74 | | | 3.050 | 3.108 | JJ | 2,742 | 6,096 | 06/30/2010 | 07/15/2017 |

# 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 |
| 134429-AW-9 | CAMPBELL SOUP CO | | | | 1FE | 9,949,000 | 111.5760 | 11,157,560 | 10,000,000 | 9,952,063 | | 3,063 | | | 4.250 | 4.328 | AO | 89,722 | 224,306 | 03/31/2011 | 04/15/2021 |
| 134429-AR-0 | CAMPBELL SOUP COMPANY | | | | 1FE | 19,727,072 | 103.8260 | 20,230,496 | 19,485,000 | 19,513,141 | | (29,176) | | | 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 | 107.0310 | 2,675,778 | 2,500,000 | 2,491,187 | | 4,692 | | | 4.875 | 5.088 | AO | 30,469 | 121,875 | 06/01/2004 | 10/01/2013 |
| 136069-DP-3 | CANADIAN IMP BK COMM NY | | A | | 1FE | 14,982,900 | 99.9980 | 14,999,655 | 15,000,000 | 14,990,210 | | 5,646 | | | 1.450 | 1.488 | MS | 65,250 | 216,896 | 09/07/2010 | 09/13/2013 |
| 136069-DM-0 | CANADIAN IMPERIAL BANK | | A | | 1FE | 35,006,400 | 103.4250 | 36,198,785 | 35,000,000 | 35,004,593 | | (1,255) | | | 2.600 | 2.596 | JJ | 452,472 | 910,000 | 06/30/2010 | 07/02/2015 |
| 136069-DS-7 | CANADIAN IMPERIAL BANK | | A | | 1FE | 4,994,850 | 100.6070 | 5,030,355 | 5,000,000 | 4,995,883 | | 984 | | | 2.350 | 2.369 | JD | 6,528 | 116,847 | 12/06/2010 | 12/11/2015 |
| 136069-DT-5 | CANADIAN IMPERIAL BANK | | A | | 1FE | 9,412,695 | 103.4540 | 9,828,130 | 9,500,000 | 9,427,195 | | 14,500 | | | 2.750 | 2.951 | JJ | 111,757 | 130,625 | 02/14/2011 | 01/27/2016 |
| 136375-BM-3 | CANADIAN NATL RAILWAY | | A | | 1FE | 2,492,125 | 116.2400 | 2,906,005 | 2,500,000 | 2,495,961 | | 781 | | | 5.800 | 5.844 | JD | 12,083 | 145,000 | 05/23/2006 | 06/01/2016 |
| 136375-BV-3 | CANADIAN NATL RAILWAY | | A | 1 | 1FE | 17,881,020 | 101.3580 | 18,244,494 | 18,000,000 | 17,882,318 | | 1,298 | | | 2.850 | 2.957 | JD | 65,550 | | 11/07/2011 | 12/15/2021 |
| 136375-BH-4 | CANADIAN NAT'L RAILWAYS | | A | | 1FE | 5,583,060 | 104.2540 | 6,255,246 | 6,000,000 | 5,990,512 | | 17,789 | | | 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 | 130.3340 | 35,190,099 | 27,000,000 | 28,032,661 | | (21,371) | | | 6.250 | 5.941 | FA | 703,125 | 1,687,500 | 09/15/2004 | 08/01/2034 |
| 136385-AE-1 | CANADIAN NATL RESOURCES | | A | | 2FE | 18,402,429 | 128.4020 | 22,245,716 | 17,325,000 | 18,271,339 | | (21,589) | | | 6.450 | 5.999 | JD | 561,835 | 558,731 | 10/13/2004 | 06/30/2033 |
| 136385-AR-2 | CANADIAN NATL RESOURCES | | A | | 2FE | 11,952,720 | 104.2240 | 12,506,844 | 12,000,000 | 11,953,219 | | 499 | | | 3.450 | 3.496 | MN | 51,750 | | 11/10/2011 | 11/15/2021 |
| 136440-AL-8 | CANADIAN PACIFIC RAILWAY | | A | | 2FE | 14,714,300 | 137.4690 | 13,746,880 | 10,000,000 | 13,035,994 | | (236,997) | | | 9.450 | 5.357 | FA | 393,750 | 945,000 | 05/28/2003 | 08/01/2021 |
| 13645R-AK-0 | CANADIAN PACIFIC RAILWAY CO | | A | | 2FE | 12,695,813 | 100.6700 | 12,835,463 | 12,750,000 | 12,700,069 | | 3,363 | | | 4.450 | 4.485 | MS | 167,060 | 554,767 | 09/20/2010 | 03/15/2023 |
| 13645R-AF-1 | CANADIAN PACIFIC RR CO | | A | | 2FE | 3,440,815 | 105.9090 | 3,706,819 | 3,500,000 | 3,444,591 | | 903 | | | 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 | 117.2530 | 5,862,625 | 5,000,000 | 4,986,485 | | 1,343 | | | 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 | 106.2500 | 13,281,254 | 12,500,000 | 12,500,000 | | | | | 6.410 | 6.410 | MN | 68,997 | 801,250 | 11/12/2009 | 11/30/2013 |
| 138616-AA-5 | CANTOR FITZGERALD LP | | | | 2FE | 4,965,400 | 96.4360 | 4,821,800 | 5,000,000 | 4,970,892 | | 2,611 | | | 7.875 | 7.964 | AO | 83,125 | 393,750 | 10/14/2009 | 10/15/2019 |
| 13973U-AG-4 | CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L | | | 2 | 4FE | 1,878,506 | 97.7500 | 1,854,787 | 1,897,481 | 1,880,360 | | 1,854 | | | 5.000 | 5.365 | JAJO | 8,306 | | 03/25/2011 | 03/11/2017 |
| 14040E-HG-0 | CAPITAL ONE BANK | | | | 2FE | 20,184,630 | 105.4800 | 20,568,581 | 19,500,000 | 19,931,629 | | (281,172) | | | 6.500 | 5.800 | JD | 63,375 | 1,267,500 | 06/27/2007 | 06/13/2013 |
| 14040H-AS-4 | CAPITAL ONE FINANCIAL CO | | | | 2FE | 4,975,550 | 109.8710 | 5,493,560 | 5,000,000 | 4,987,183 | | 4,723 | | | 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 | 107.0160 | 5,350,790 | 5,000,000 | 4,774,664 | | 57,784 | | | 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 | 115.8530 | 4,054,855 | 3,500,000 | 3,493,217 | | 1,022 | | | 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 | 107.2020 | 5,360,100 | 5,000,000 | 4,977,160 | | 2,011 | | | 4.625 | 4.691 | JD | 10,278 | 232,535 | 12/08/2010 | 12/15/2020 |
| 14155#-AA-8 | CARDINALS BALLPARK, LLC SR SECD NTS | | | | 2 | 22,622,731 | 101.8020 | 23,138,347 | 22,728,788 | 22,636,983 | | 4,623 | | | 5.720 | 5.782 | MS | 328,633 | 1,288,096 | 09/10/2008 | 09/30/2027 |
| 14170T-AB-7 | CAREFUSION CORP | | | | 2FE | 4,917,900 | 118.0850 | 5,904,245 | 5,000,000 | 4,933,293 | | 6,592 | | | 6.375 | 6.626 | FA | 132,813 | 318,750 | 07/14/2009 | 08/01/2019 |
| 14170T-AD-3 | CAREFUSION CORP | | | | 2FE | 5,193,045 | 101.5190 | 5,075,970 | 5,000,000 | 5,044,055 | | (74,057) | | | 4.125 | 2.598 | FA | 85,938 | 206,250 | 12/17/2009 | 08/01/2012 |
| 14170T-AF-8 | CAREFUSION CORP | | | | 2FE | 10,607,260 | 107.9030 | 10,790,310 | 10,000,000 | 10,351,952 | | (127,607) | | | 5.125 | 3.689 | FA | 213,542 | 512,500 | 12/17/2009 | 08/01/2014 |
| 141781-AY-0 | CARGILL INC | | | | 1FE | 41,705,239 | 108.6960 | 46,185,058 | 42,490,000 | 41,758,425 | | 53,185 | | | 4.307 | 4.562 | MN | 238,922 | 904,856 | 08/09/2011 | 05/14/2021 |
| 144141-CS-5 | CAROLINA POWER & LIGHT | | | | 1FE | 7,996,800 | 102.9890 | 8,239,128 | 8,000,000 | 7,999,770 | | 407 | | | 6.500 | 6.506 | JJ | 239,778 | 520,000 | 12/23/2003 | 07/15/2012 |
| 144141-CV-8 | CAROLINA POWER & LIGHT | | | | 1FE | 2,802,480 | 121.8780 | 3,656,337 | 3,000,000 | 2,811,472 | | 3,555 | | | 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 | 112.3910 | 5,619,540 | 5,000,000 | 4,998,188 | | 500 | | | 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 | 144.6740 | 14,467,420 | 10,000,000 | 9,922,829 | | 4,857 | | | 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 | 106.2500 | 3,187,500 | 3,000,000 | 3,041,378 | | (22,711) | | | 7.750 | 6.854 | MS | 77,500 | 232,500 | 06/24/2010 | 09/01/2013 |
| 147528-E@-8 | CASEY'S GENERAL STORES, INC. 2010 SERIES | | | | 2 | 10,000,000 | 102.3750 | 10,237,532 | 10,000,000 | 10,000,000 | | | | | 5.220 | 5.220 | FA | 205,900 | 522,000 | 08/09/2010 | 08/09/2020 |
| 147528-D#-7 | CASEY'S GENERAL STORES, INC. SERIES A - | | | 2 | 2 | 9,000,000 | 106.6790 | 9,601,071 | 9,000,000 | 9,000,000 | | | | | 5.720 | 5.720 | MS | 130,130 | 514,800 | 09/29/2006 | 09/30/2019 |
| 147528-E*-0 | CASEY'S GENERAL STORES, INC. SERIES B - | | | 2 | 2 | 9,000,000 | 106.8720 | 9,618,503 | 9,000,000 | 9,000,000 | | | | | 5.720 | 5.720 | MS | 130,130 | 514,800 | 03/30/2007 | 03/30/2020 |
| 14912L-3N-9 | CATERPILLAR FIN SERV CRP | | | | 1FE | 2,498,675 | 103.9080 | 2,597,703 | 2,500,000 | 2,499,728 | | 278 | | | 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 | 103.9850 | 3,639,486 | 3,500,000 | 3,498,921 | | 936 | | | 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 | 116.8980 | 9,936,356 | 8,500,000 | 8,783,451 | | (38,405) | | | 5.450 | 4.852 | AO | 97,797 | 463,250 | 03/04/2010 | 04/15/2018 |
| 14912L-4X-6 | CATERPILLAR FINANCIAL SE | | | | 1FE | 9,977,300 | 102.6550 | 10,265,510 | 10,000,000 | 9,979,126 | | 1,826 | | | 2.050 | 2.100 | FA | 86,556 | | 07/26/2011 | 08/01/2016 |
| 149123-BL-4 | CATERPILLAR INC | | | | 1FE | 12,441,660 | 117.5030 | 16,450,406 | 14,000,000 | 12,506,073 | | 27,365 | | | 5.300 | 6.161 | MS | 218,478 | 742,000 | 07/13/2009 | 09/15/2035 |
| 149123-BV-2 | CATERPILLAR INC | | | | 1FE | 14,929,950 | 109.7860 | 16,467,870 | 15,000,000 | 14,933,396 | | 3,446 | | | 3.900 | 3.957 | MN | 55,250 | 292,500 | 05/24/2011 | 05/27/2021 |
| 124857-AB-9 | CBS CORP | | | | 2FE | 4,240,076 | 113.3800 | 4,535,212 | 4,000,000 | 4,136,265 | | (53,285) | | | 8.200 | 6.669 | MN | 41,911 | 328,000 | 12/17/2009 | 05/15/2014 |
| 124857-AD-5 | CBS CORP | | | | 2FE | 2,496,925 | 112.4280 | 2,810,703 | 2,500,000 | 2,497,341 | | 244 | | | 5.750 | 5.787 | AO | 30,347 | 143,750 | 03/30/2010 | 04/15/2020 |
| 925524-AT-7 | CBS CORP | | | | 2FE | 494,606 | 102.6460 | 502,967 | 490,000 | 500,846 | | (17,161) | | | 5.625 | 5.467 | FA | 10,413 | 27,563 | 03/30/2005 | 08/15/2012 |
| 1248EP-AL-7 | CCO HLDGS LLC/CAP CORP | | | 1 | 3FE | 127,500 | 106.6250 | 133,281 | 125,000 | 126,967 | | (373) | | | 7.875 | 8.076 | AO | 1,668 | 9,844 | 07/08/2010 | 04/30/2018 |
| 1248EP-AL-7 | CCO HLDGS LLC/CAP CORP | LS | | 1 | 3FE | 1,020,000 | 106.6250 | 1,066,250 | 1,000,000 | 1,015,736 | | (2,980) | | | 7.875 | 8.076 | AO | 13,344 | 78,750 | 07/08/2010 | 04/30/2018 |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP | | | 1 | 3FE | 9,576,040 | 105.3750 | 9,783,015 | 9,284,000 | 9,542,866 | | (33,174) | | | 7.250 | 7.904 | AO | 114,051 | 648,998 | 08/26/2011 | 10/30/2017 |
| 125094-AB-8 | CDP FINANCIAL | | A | | 1FE | 41,986,560 | 103.9920 | 43,676,472 | 42,000,000 | 41,991,963 | | 2,614 | | | 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 | 122.6070 | 12,260,710 | 10,000,000 | 9,974,752 | | 369 | | | 5.600 | 5.618 | MN | 56,000 | 560,000 | 11/20/2009 | 11/25/2039 |
| 150890-AB-0 | CELANESE US HOLDINGS LLC | | | 1 | 3FE | 6,477,500 | 106.2500 | 6,587,500 | 6,200,000 | 6,442,425 | | (35,075) | | | 6.625 | 6.078 | AO | 86,714 | 434,710 | 03/11/2011 | 10/15/2018 |
| 151020-AD-6 | CELGENE CORP | | | | 2FE | 4,992,700 | 101.3080 | 5,065,390 | 5,000,000 | 4,994,411 | | 1,390 | | | 2.450 | 2.493 | AO | 25,861 | 125,222 | 10/04/2010 | 10/15/2015 |
| 151020-AE-4 | CELGENE CORP | | | | 2FE | 7,979,600 | 100.7120 | 8,056,976 | 8,000,000 | 7,981,699 | | 1,709 | | | 3.950 | 3.992 | AO | 66,711 | 323,022 | 10/04/2010 | 10/15/2020 |
| 15128@-AH-6 | CEMEX ESPANA FINANCE LLC EXCHANGE NOTES | | R | 2 | 4 | 10,076,546 | 89.5000 | 9,502,251 | 10,617,041 | 10,204,682 | | 214,185 | | | 8.910 | 7.267 | MON | 42,043 | 920,784 | 08/14/2009 | 02/14/2014 |

# 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 |
| 15131Y-AC-9 | CENGAGE LEARNING ACQUISITIONS (THOMSON L | | | 2 | 4FE | 3,511,038 | 84.9440 | 3,132,909 | 3,688,205 | 3,518,362 | | 60,381 | | | 2.550 | 4.671 | JAJO | 8,256 | 39,128 | 04/30/2011 | 07/03/2014 |
| 15135U-AB-5 | CENOVUS ENERGY INC | | A | | 2FE | 1,998,060 | 107.7280 | 2,154,564 | 2,000,000 | 1,998,895 | | 376 | | | 4.500 | 4.514 | MS | 26,500 | 90,000 | 09/15/2009 | 09/15/2014 |
| 15135U-AD-1 | CENOVUS ENERGY INC | | A | | 2FE | 11,991,960 | 117.2960 | 14,075,556 | 12,000,000 | 11,993,408 | | 656 | | | 5.700 | 5.764 | AO | 144,400 | 684,000 | 09/15/2009 | 10/15/2019 |
| 15234Q-AL-2 | CENT ELET BRASILEIRAS SA | | F | | 2FE | 10,000,000 | 103.9000 | 10,390,000 | 10,000,000 | 10,000,000 | | | | | 5.750 | 5.750 | AO | 102,222 | | 10/20/2011 | 10/27/2021 |
| 15189X-AC-2 | CENTERPOINT ENER HOUSTON | | | | 1FE | 10,725,700 | 104.9610 | 10,496,130 | 10,000,000 | 10,268,396 | | (214,673) | | | 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 | 109.1800 | 7,269,224 | 6,658,000 | 6,910,484 | | (116,949) | | | 5.750 | 3.798 | JJ | 176,529 | 382,835 | 10/19/2009 | 01/15/2014 |
| 15189T-AG-2 | CENTERPOINT ENERGY | | | | 2FE | 17,635,500 | 113.4650 | 17,019,810 | 15,000,000 | 16,991,061 | | (548,510) | | | 6.850 | 2.752 | JD | 85,625 | 1,027,500 | 10/22/2010 | 06/01/2015 |
| 15189W-AC-4 | CENTERPOINT ENERGY RESOU | | | | 2FE | 3,986,320 | 114.6370 | 4,585,492 | 4,000,000 | 3,991,050 | | 1,241 | | | 6.125 | 6.189 | MN | 40,833 | 245,000 | 10/18/2007 | 11/01/2017 |
| 15189W-AG-5 | CENTERPOINT ENERGY RESOU | | | 1 | 2FE | 5,388,050 | 105.9120 | 5,295,580 | 5,000,000 | 5,374,450 | | (13,600) | | | 4.500 | 3.504 | JJ | 103,750 | | 08/08/2011 | 01/15/2021 |
| 151895-B*-9 | CENTERPOINT PROPERTIES TR. SER B | | | | 2 | 23,802,087 | 104.3240 | 25,037,683 | 24,000,000 | 23,903,629 | | 60,856 | | | 6.160 | 6.160 | JD | 65,707 | 1,478,400 | 11/12/2009 | 06/15/2013 |
| 152312-AT-1 | CENTEX CORP | | | | 3FE | 1,993,360 | 95.2500 | 1,905,000 | 2,000,000 | 2,267,053 | | (44,539) | | | 6.500 | 6.546 | MN | 21,667 | 130,000 | 05/02/2006 | 05/01/2016 |
| 153527-AG-1 | CENTRAL GARDEN & PET CO | | | 1 | 4FE | 2,968,260 | 98.0000 | 2,750,860 | 2,807,000 | 2,948,537 | | (19,723) | | | 8.250 | 7.303 | MS | 77,193 | 115,789 | 05/23/2011 | 03/01/2018 |
| 15405E-AF-5 | CENTRAL MAINE POWER 5.30% DUE 2016 | | R | | 2FE | 30,000,000 | 106.4480 | 31,934,280 | 30,000,000 | 33,302,290 | | (588,059) | | | 5.300 | 5.301 | MS | 530,000 | 1,590,000 | 11/29/2005 | 01/15/2016 |
| 15405E-AE-8 | CENTRAL MAINE POWER 5.875% DUE 2035 | | R | | 2FE | 14,970,000 | 108.1250 | 16,218,735 | 15,000,000 | 14,972,781 | | 520 | | | 5.875 | 5.890 | MS | 293,750 | 881,250 | 10/20/2005 | 10/25/2035 |
| 156700-AR-7 | CENTURYLINK INC | | | | 2FE | 9,965,900 | 100.1840 | 10,018,420 | 10,000,000 | 9,967,244 | | 1,344 | | | 6.450 | 6.495 | JD | 28,667 | 320,708 | 06/09/2011 | 06/15/2021 |
| 156700-AJ-5 | CENTURYTEL INC | | | | 2FE | 1,660,055 | 101.1780 | 2,023,558 | 2,000,000 | 1,838,412 | | 43,980 | | | 5.000 | 7.976 | FA | 37,778 | 100,000 | 07/14/2006 | 02/15/2015 |
| 156700-AL-0 | CENTURYTEL INC | | | | 2FE | 1,307,386 | 101.3870 | 1,520,801 | 1,500,000 | 1,369,031 | | 19,357 | | | 6.000 | 8.074 | AO | 22,500 | 90,000 | 03/26/2007 | 04/01/2017 |
| 15672W-AA-2 | CEQUEL COM HLDG I/CAP CP | | | 1 | 4FE | 7,951,851 | 106.0000 | 8,056,000 | 7,600,000 | 7,897,538 | | (53,034) | | | 8.625 | 8.807 | MN | 83,758 | 655,500 | 03/09/2011 | 11/15/2017 |
| 16117L-AX-7 | CHARTER COMMUNICATIONS OPERATING, LLC TE | | | 2 | 3FE | 12,553,936 | 97.6090 | 12,300,099 | 12,601,399 | 12,556,079 | | 8,509 | | | 3.830 | 3.930 | JAJO | 118,285 | | 04/30/2010 | 09/06/2016 |
| 165167-BS-5 | CHESAPEAKE ENERGY CORP | | | | 3FE | 2,075,000 | 106.5000 | 2,130,000 | 2,000,000 | 2,071,429 | | (3,571) | | | 6.500 | 5.747 | FA | 49,111 | | 08/26/2011 | 08/15/2017 |
| 165167-CD-7 | CHESAPEAKE ENERGY CORP | | | | 3FE | 4,490,000 | 114.5000 | 4,580,000 | 4,000,000 | 4,349,445 | | (98,263) | | | 9.500 | 6.367 | FA | 143,556 | 380,000 | 07/14/2010 | 02/15/2015 |
| 165167-CE-5 | CHESAPEAKE ENERGY CORP | | | 1 | 3FE | 1,500,000 | 107.0000 | 1,605,000 | 1,500,000 | 1,500,000 | | | | | 6.875 | 8.408 | FA | 38,958 | 102,552 | 08/09/2010 | 08/15/2018 |
| 165167-CG-0 | CHESAPEAKE ENERGY CORP | | | | 3FE | 6,685,000 | 102.7500 | 6,678,750 | 6,500,000 | 6,673,703 | | (11,297) | | | 6.125 | 5.751 | FA | 150,403 | 203,486 | 03/11/2011 | 02/15/2021 |
| 16524R-AA-1 | CHESAPEAKE MIDSTREAM PT/ | | | 1 | 3FE | 5,015,000 | 100.0000 | 5,000,000 | 5,000,000 | 5,013,750 | | (1,250) | | | 5.875 | 6.748 | AO | 62,014 | 143,611 | 04/14/2011 | 04/15/2021 |
| 341135-B*-1 | CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT | | | | 1 | 6,364,000 | 120.0000 | 7,636,800 | 6,364,000 | 6,391,858 | | (3,312) | | | 9.570 | 9.513 | MN | 101,506 | 565,539 | 12/31/1998 | 05/01/2018 |
| 341135-B@-9 | CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT | | | | 1 | 3,500,000 | 120.0000 | 4,200,000 | 3,500,000 | 3,500,000 | | | | | 10.030 | 9.966 | MN | 58,508 | 325,975 | 12/31/1998 | 05/01/2018 |
| 166751-AH-0 | CHEVRON CORP | | | | 1FE | 28,324,550 | 106.9400 | 28,873,773 | 27,000,000 | 27,714,226 | | (315,267) | | | 3.950 | 2.687 | MS | 349,575 | 1,066,500 | 01/27/2010 | 03/03/2014 |
| 167885-AA-0 | CHICAGO PARKING METERS, LLC SEN SEC 2020 | | | | 2FE | 30,000,000 | 100.4640 | 30,139,170 | 30,000,000 | 30,000,000 | | | | | 5.489 | 6.000 | JD | 827,924 | 1,056,632 | 11/04/2010 | 12/30/2020 |
| 16937#-AB-6 | CHINA BASIN BALLPARK CO SANFRAN GIANTS | | | | 2 | 4,329,194 | 112.1710 | 4,856,086 | 4,329,194 | 4,317,333 | | 1,759 | | | 8.090 | 8.225 | MS | 88,531 | 339,494 | 12/31/1998 | 09/30/2017 |
| 170228-AB-6 | CHITTENDEN CORP | | | 1 | 2FE | 12,984,920 | 100.4890 | 13,063,583 | 13,000,000 | 12,991,212 | | 1,436 | | | 5.800 | 5.827 | FA | 286,939 | 754,000 | 02/07/2007 | 02/14/2017 |
| 12543K-AD-6 | CHS COMMUNITY HEALTH SYS. INC. TERM LOAN | | | 2 | 3FE | 3,733,450 | 96.7500 | 3,615,469 | 3,736,919 | 3,734,035 | | 1,057 | | | 0.000 | 2.773 | MJSD | 9,165 | 96,855 | 05/28/2010 | 07/24/2014 |
| 12543K-AB-0 | CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY | | | 2 | 3FE | 275,875 | 96.7500 | 266,909 | 275,875 | 275,875 | | | | | 2.546 | 2.629 | FMAN | 618 | 7,164 | 05/28/2010 | 07/24/2014 |
| 12543K-AE-4 | CHS/COMMUNITY HEALTH SYS INC TERM LOAN E | | | 2 | 3FE | 1,912,542 | 96.5110 | 1,847,503 | 1,914,293 | 1,912,669 | | 278 | | | 3.965 | 3.916 | JAJO | 6,747 | 74,144 | 12/31/2010 | 01/25/2017 |
| 171232-AR-2 | CHUBB CORP | | | | 1FE | 1,486,590 | 117.5100 | 1,762,646 | 1,500,000 | 1,490,606 | | 1,185 | | | 5.750 | 5.888 | MN | 11,021 | 86,250 | 05/01/2008 | 05/15/2018 |
| 171232-AS-0 | CHUBB CORP | | | | 1FE | 741,105 | 128.5890 | 964,417 | 750,000 | 741,501 | | 118 | | | 6.500 | 6.603 | MN | 6,229 | 48,750 | 05/01/2008 | 05/15/2038 |
| 171265-A*-2 | CHUGACH ELECTRIC ASSOCIATION | | | | 1 | 20,000,000 | 104.8950 | 20,979,070 | 20,000,000 | 20,000,000 | | | | | 4.200 | 4.298 | MS | 247,333 | 546,000 | 01/21/2011 | 03/15/2031 |
| 125509-BE-8 | CIGNA CORP | | | 3 | 2FE | 1,027,267 | 121.8620 | 1,340,482 | 1,100,000 | 1,031,740 | | 1,221 | | | 8.300 | 8.927 | JJ | 42,099 | 91,300 | 07/24/2000 | 01/15/2033 |
| 125509-BJ-7 | CIGNA CORP | | | | 2FE | 5,592,650 | 109.5400 | 5,477,025 | 5,000,000 | 5,490,846 | | (85,089) | | | 5.375 | 3.306 | MS | 79,132 | 268,750 | 10/14/2010 | 03/15/2017 |
| 125509-BN-8 | CIGNA CORP | | | | 2FE | 6,983,010 | 102.1680 | 7,151,774 | 7,000,000 | 6,984,483 | | 1,386 | | | 4.375 | 4.416 | JD | 13,611 | 312,205 | 12/01/2010 | 12/15/2020 |
| 125509-BP-3 | CIGNA CORP | | | 1 | 2FE | 9,949,700 | 102.8560 | 10,285,610 | 10,000,000 | 9,953,007 | | 3,307 | | | 4.500 | 4.576 | MS | 132,500 | 235,000 | 03/02/2011 | 03/15/2021 |
| 125509-BR-9 | CIGNA CORP | | | | 2FE | 4,996,050 | 99.7810 | 4,989,045 | 5,000,000 | 4,996,155 | | 105 | | | 2.750 | 2.775 | MN | 19,479 | | 11/03/2011 | 11/15/2016 |
| 17252M-AH-3 | CINTAS CORPORATION NO. 2 | | | | 2FE | 6,992,860 | 119.5630 | 8,369,410 | 7,000,000 | 6,995,262 | | 646 | | | 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 | 116.3730 | 2,327,460 | 2,000,000 | 1,992,535 | | 1,561 | | | 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 | 115.9230 | 5,796,170 | 5,000,000 | 4,991,402 | | 984 | | | 4.950 | 4.976 | FA | 93,500 | 247,500 | 02/09/2009 | 02/15/2019 |
| 17275R-AF-9 | CISCO SYSTEMS INC | | | | 1FE | 11,902,280 | 122.3560 | 14,682,768 | 12,000,000 | 11,906,275 | | 1,363 | | | 5.500 | 5.483 | JJ | 304,333 | 522,500 | 01/21/2011 | 01/15/2040 |
| 17275R-AH-5 | CISCO SYSTEMS INC | | | | 1FE | 28,201,320 | 113.6940 | 30,697,488 | 27,000,000 | 28,145,279 | | (57,241) | | | 4.450 | 3.844 | JJ | 554,025 | 667,500 | 08/09/2011 | 01/15/2020 |
| 172967-FA-4 | CITIGROUP INC | | | | 1FE | 15,281,415 | 104.4700 | 15,670,575 | 15,000,000 | 15,175,575 | | (53,243) | | | 6.010 | 5.582 | JD | 40,067 | 901,500 | 12/02/2009 | 01/15/2015 |
| 172967-FD-8 | CITIGROUP INC | | | | 1FE | 4,872,903 | 101.2760 | 4,962,519 | 4,900,000 | 4,880,967 | | 5,059 | | | 4.750 | 4.876 | MN | 27,154 | 232,750 | 05/12/2010 | 05/19/2015 |
| 172967-FD-8 | CITIGROUP INC | | LS | | 1FE | 99,447 | 101.2760 | 101,276 | 100,000 | 99,612 | | 103 | | | 4.750 | 4.876 | MN | 554 | 4,750 | 05/12/2010 | 05/19/2015 |
| 172967-FH-9 | CITIGROUP INC | | | | 1FE | 9,177,984 | 100.6400 | 9,057,573 | 9,000,000 | 9,143,746 | | (32,798) | | | 4.587 | 4.145 | JD | 18,348 | 412,830 | 12/01/2010 | 12/15/2015 |
| 17453B-AW-1 | CITIZENS COMMUNICATIONS | | | | 3FE | 1,750,000 | 97.5000 | 1,706,250 | 1,750,000 | 1,750,000 | | | | | 7.125 | 7.125 | MS | 36,714 | 124,688 | 03/19/2007 | 03/15/2019 |
| D6574*-AA-7 | CLAAS KGAA 5.76% SR NTS | | F | | 2 | 17,400,000 | 105.8390 | 18,415,922 | 17,400,000 | 17,400,000 | | | | | 5.760 | 5.760 | JD | 11,136 | 1,002,240 | 12/26/2002 | 12/27/2014 |
| 18055#-AG-7 | CLARION LION PROPERTIES FUND 5.73% 12/06 | | | | 2 | 8,000,000 | 103.8130 | 8,305,057 | 8,000,000 | 8,000,000 | | | | | 5.730 | 5.730 | JD | 31,833 | 458,400 | 12/06/2006 | 12/06/2016 |
| 18055#-AA-0 | CLARION LION PROPERTIES FUND HOLD. SER A | | | | 2 | 16,000,000 | 100.7480 | 16,119,694 | 16,000,000 | 16,015,494 | | (47,043) | | | 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 | 102.9450 | 16,471,272 | 16,000,000 | 15,749,036 | | 58,856 | | | 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 | 103.9140 | 15,587,148 | 15,000,000 | 16,111,069 | | (256,984) | | | 5.620 | 5.620 | JD | 37,467 | 843,000 | 12/15/2005 | 12/15/2015 |

# 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 (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 |
| 18055#-AK-8 | CLARION LION PROPERTIES FUND MAY 2007 12 | | | | 2 | 7,000,000 | 101.6240 | 7,113,661 | 7,000,000 | 7,000,000 | | | | | 5.840 | 5.840 | JD | 18,169 | 408,800 | 06/15/2007 | 06/15/2019 |
| 18451Q-AD-0 | CLEAR CHANNEL WORLDWIDE | | | 1 | 4FE | 2,789,688 | 108.0000 | 2,943,000 | 2,725,000 | 2,774,541 | | (10,129) | | | 9.250 | 10.556 | JD | 11,203 | 252,063 | 06/16/2010 | 12/15/2017 |
| 185508-AE-8 | CLECO POWER LLC | | | | 2FE | 18,636,840 | 124.6110 | 23,676,185 | 19,000,000 | 18,652,397 | | 5,761 | | | 6.500 | 6.655 | JD | 102,917 | 1,235,000 | 11/09/2009 | 12/01/2035 |
| 186108-CE-4 | CLEVELAND ELECTRIC ILLUM | | | | 2FE | 3,481,520 | 106.5730 | 3,730,055 | 3,500,000 | 3,482,838 | | 293 | | | 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 | 116.1100 | 15,094,313 | 13,000,000 | 12,938,141 | | 3,309 | | | 5.500 | 5.548 | FA | 270,111 | 715,000 | 08/13/2009 | 08/15/2024 |
| 18683K-AB-7 | CLIFFS NATURAL RESOURCES | | | | 2FE | 9,729,818 | 99.1980 | 9,671,756 | 9,750,000 | 9,731,891 | | 1,629 | | | 4.800 | 4.845 | AO | 117,000 | 482,300 | 09/15/2010 | 10/01/2020 |
| 18683K-AC-5 | CLIFFS NATURAL RESOURCES | | | | 2FE | 4,978,650 | 98.4920 | 4,924,620 | 5,000,000 | 4,978,845 | | 195 | | | 6.250 | 6.282 | AO | 78,125 | 156,250 | 03/16/2011 | 10/01/2040 |
| 18683K-AD-3 | CLIFFS NATURAL RESOURCES | | | | 2FE | 14,684,859 | 99.6400 | 14,647,021 | 14,700,000 | 14,685,785 | | 926 | | | 4.875 | 4.902 | AO | 179,156 | 374,237 | 03/16/2011 | 04/01/2021 |
| 189054-AP-4 | CLOROX | | | | 2FE | 10,044,900 | 103.6090 | 10,360,890 | 10,000,000 | 10,007,913 | | (9,589) | | | 5.450 | 5.364 | AO | 115,056 | 545,000 | 10/19/2007 | 10/15/2012 |
| 189054-AQ-2 | CLOROX | | | | 2FE | 6,487,260 | 104.2960 | 6,779,260 | 6,500,000 | 6,496,738 | | 2,652 | | | 5.000 | 5.039 | MS | 108,333 | 325,000 | 02/27/2008 | 03/01/2013 |
| 189054-AR-0 | CLOROX COMPANY | | | | 2FE | 9,983,000 | 105.5350 | 10,553,460 | 10,000,000 | 9,988,690 | | 2,707 | | | 3.550 | 3.567 | MN | 59,167 | 355,000 | 11/04/2009 | 11/01/2015 |
| 12572Q-AA-3 | CME GROUP INC | | | | 1FE | 5,016,700 | 106.5630 | 5,328,165 | 5,000,000 | 5,069,469 | | (33,029) | | | 5.400 | 5.288 | FA | 112,500 | 270,000 | 08/20/2008 | 08/01/2013 |
| 12572X-AA-8 | CME GROUP INDEX SERVICES | | | | 1FE | 7,067,640 | 106.2480 | 7,437,360 | 7,000,000 | 7,063,013 | | (5,464) | | | 4.400 | 4.233 | MS | 90,689 | 264,000 | 05/03/2011 | 03/15/2018 |
| 210518-B#-2 | CMS ENERGY / CONSUMERS ENERGY (2010_08 T | | | 3 | 2 | 18,000,000 | 99.7340 | 17,952,035 | 18,000,000 | 18,000,000 | | | | | 3.210 | 3.259 | AO | 121,980 | 577,800 | 10/15/2010 | 10/15/2017 |
| 125896-BE-9 | CMS ENERGY CORP | | | | 3FE | 1,684,000 | 105.0120 | 1,680,186 | 1,600,000 | 1,675,398 | | (7,228) | | | 6.250 | 5.518 | FA | 41,667 | 100,000 | 10/15/2010 | 02/01/2020 |
| 190750-AA-0 | COBANK, ABC | | | 1 | 1FE | 7,100,000 | 75.0890 | 5,331,355 | 7,100,000 | 7,100,000 | | | | | 1.146 | 5.897 | MJSD | 3,843 | 64,871 | 06/06/2007 | 06/15/2022 |
| 19075Q-AA-0 | COBANK, ABC | D | | 1 | 1FE | 7,900,000 | 75.0890 | 5,932,071 | 7,900,000 | 7,900,000 | | | | | 1.146 | 5.897 | MJSD | 4,276 | 72,181 | 06/06/2007 | 06/15/2022 |
| 191098-AH-5 | COCA COLA BOTTL CO CONSL | | | | 2FE | 4,157,454 | 110.0530 | 4,622,226 | 4,200,000 | 4,349,371 | | (29,961) | | | 5.000 | 5.122 | JD | 9,333 | 210,000 | 06/24/2005 | 06/15/2016 |
| 459284-AA-3 | COCA COLA ENTERPRISES | | | | 2FE | 29,889,600 | 101.7390 | 30,521,760 | 30,000,000 | 29,917,089 | | 21,249 | | | 2.125 | 2.204 | MS | 187,708 | 639,271 | 09/07/2010 | 09/15/2015 |
| 191085-AA-7 | COCA-COLA AMATIL LTD | | F | | 1FE | 34,964,650 | 104.9340 | 36,726,900 | 35,000,000 | 34,979,254 | | 6,874 | | | 3.250 | 3.272 | MN | 186,424 | 1,137,500 | 11/12/2009 | 11/02/2014 |
| 191216-AL-4 | COCA-COLA CO | | | | 1FE | 2,488,625 | 106.4520 | 2,661,298 | 2,500,000 | 2,494,749 | | 2,245 | | | 3.625 | 3.745 | MS | 26,684 | 90,625 | 03/03/2009 | 03/15/2014 |
| 191216-AR-1 | COCA-COLA CO/THE | | | | 1FE | 14,455,630 | 104.9500 | 15,217,794 | 14,500,000 | 14,459,964 | | 3,849 | | | 3.150 | 3.186 | MN | 58,363 | 456,750 | 11/04/2010 | 11/15/2020 |
| 191216-AV-2 | COCA-COLA CO/THE | | | | 1FE | 73,362,356 | 105.3030 | 77,397,705 | 73,500,000 | 73,362,430 | | 75 | | | 3.300 | 3.370 | MS | 949,988 | | 08/10/2011 | 09/01/2021 |
| 19122T-AE-9 | COCA-COLA ENTERPRISES | | | | 2FE | 21,654,370 | 101.0250 | 22,225,566 | 22,000,000 | 21,665,038 | | 10,668 | | | 3.250 | 3.437 | FA | 262,167 | | 08/17/2011 | 08/19/2021 |
| 459284-AB-1 | COCA-COLA ENTERPRISES | | | | 2FE | 4,908,650 | 104.6350 | 5,231,750 | 5,000,000 | 4,912,477 | | 3,827 | | | 3.500 | 3.737 | MS | 51,528 | 87,500 | 07/13/2011 | 09/15/2020 |
| 21987B-AH-1 | CODELCO INC | | F | | 1FE | 22,121,040 | 107.1630 | 23,575,794 | 22,000,000 | 22,026,653 | | (13,848) | | | 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 | 107.2560 | 7,507,892 | 7,000,000 | 6,824,038 | | 56,503 | | | 4.750 | 5.352 | AO | 70,194 | 332,500 | 02/11/2005 | 10/15/2014 |
| 21987B-AK-4 | CODELCO INC | | F | | 1FE | 1,443,750 | 115.5850 | 1,733,775 | 1,500,000 | 1,445,854 | | 1,028 | | | 5.625 | 5.909 | MS | 23,438 | 84,375 | 11/17/2009 | 09/21/2035 |
| 21987B-AM-0 | CODELCO INC | | F | | 1FE | 14,330,810 | 127.3640 | 15,283,620 | 12,000,000 | 13,878,207 | | (219,092) | | | 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 | 101.5550 | 7,108,822 | 7,000,000 | 6,888,669 | | 10,330 | | | 3.750 | 3.965 | MN | 41,563 | 262,500 | 10/28/2010 | 11/04/2020 |
| 21987B-AP-3 | CODELCO INC | | F | | 1FE | 21,277,105 | 101.8160 | 21,890,397 | 21,500,000 | 21,280,052 | | 2,947 | | | 3.875 | 4.002 | MN | 134,226 | | 11/01/2011 | 11/03/2021 |
| 19416Q-DR-8 | COLGATE-PALMOLIVE CO | | | | 1FE | 13,941,295 | 104.3250 | 15,127,053 | 14,500,000 | 13,974,149 | | 32,854 | | | 2.950 | 3.432 | MN | 71,292 | 286,806 | 07/28/2011 | 11/01/2020 |
| 19416Q-DY-3 | COLGATE-PALMOLIVE CO | | | | 1FE | 4,938,550 | 99.5370 | 4,976,870 | 5,000,000 | 4,939,346 | | 796 | | | 2.450 | 2.596 | MN | 18,035 | | 11/03/2011 | 11/15/2021 |
| 195869-AJ-1 | COLONIAL PIPELINE CO | | | | 1FE | 1,998,540 | 125.2150 | 2,504,290 | 2,000,000 | 1,998,743 | | 28 | | | 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 | 102.4850 | 10,248,550 | 10,000,000 | 9,979,076 | | 1,999 | | | 3.500 | 3.520 | AO | 73,889 | 343,194 | 10/15/2010 | 10/15/2020 |
| 199575-AV-3 | COLUMBUS SOUTHERN POWER | | | | 1FE | 24,718,500 | 117.7100 | 29,427,450 | 25,000,000 | 24,744,393 | | 4,826 | | | 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 | 113.3640 | 5,101,362 | 4,500,000 | 4,589,563 | | (26,246) | | | 6.500 | 5.775 | JJ | 134,875 | 292,500 | 11/02/2005 | 01/15/2015 |
| 20030N-AF-8 | COMCAST CORP | | | | 2FE | 1,995,380 | 110.4730 | 2,209,452 | 2,000,000 | 1,995,850 | | 83 | | | 5.650 | 5.666 | JD | 5,022 | 113,000 | 06/06/2005 | 06/15/2035 |
| 20030N-AG-6 | COMCAST CORP | | | | 2FE | 13,752,143 | 110.7480 | 16,573,363 | 14,965,000 | 14,274,109 | | 131,057 | | | 4.950 | 6.150 | JD | 32,923 | 740,768 | 06/18/2008 | 06/15/2016 |
| 20030N-AJ-0 | COMCAST CORP | | | | 2FE | 9,999,200 | 113.7730 | 11,377,280 | 10,000,000 | 9,999,635 | | 82 | | | 5.850 | 5.851 | MN | 74,750 | 585,000 | 11/08/2005 | 11/15/2015 |
| 20030N-AL-5 | COMCAST CORP | | | | 2FE | 1,924,520 | 114.4590 | 2,289,184 | 2,000,000 | 1,961,433 | | 7,760 | | | 5.900 | 6.429 | MS | 34,744 | 118,000 | 07/14/2006 | 03/15/2016 |
| 20030N-AX-9 | COMCAST CORP | | | | 2FE | 1,496,790 | 120.1430 | 1,802,150 | 1,500,000 | 1,496,937 | | 44 | | | 6.400 | 6.427 | MN | 12,267 | 96,000 | 05/02/2008 | 05/15/2038 |
| 200340-AN-7 | COMERICA INC | | | | 1FE | 8,739,150 | 102.1530 | 8,938,370 | 8,750,000 | 8,741,801 | | 2,060 | | | 3.000 | 3.027 | MS | 76,563 | 262,500 | 09/13/2010 | 09/16/2015 |
| P07630-AA-6 | COMISION FEDERAL DE ELECTRICIDAD ('CFE') | | F | | 2 | 1,800,000 | 102.2640 | 1,840,760 | 1,800,000 | 1,799,789 | | 187 | | | 6.829 | 6.935 | JJ | 56,677 | 102,655 | 12/19/2002 | 10/15/2012 |
| 201723-AJ-2 | COMMERCIAL METALS CO | | | | 3FE | 2,495,700 | 94.5000 | 2,362,500 | 2,500,000 | 2,496,828 | | 360 | | | 7.350 | 7.406 | FA | 69,417 | 183,750 | 07/30/2008 | 08/15/2018 |
| 202795-HE-3 | COMMONWEALTH EDISON | | | | 2FE | 6,993,770 | 101.0730 | 7,075,124 | 7,000,000 | 6,999,832 | | 796 | | | 6.150 | 6.162 | MS | 126,758 | 430,500 | 03/06/2002 | 03/15/2012 |
| 202795-HK-9 | COMMONWEALTH EDISON | | | | 2FE | 2,727,750 | 122.6350 | 3,065,870 | 2,500,000 | 2,722,511 | | (4,488) | | | 5.900 | 5.246 | MS | 43,431 | 147,500 | 10/26/2010 | 03/15/2036 |
| 202795-HN-3 | COMMONWEALTH EDISON | | | | 2FE | 4,803,260 | 116.6610 | 5,133,088 | 4,400,000 | 4,687,677 | | (55,038) | | | 5.950 | 4.371 | FA | 98,902 | 261,800 | 11/03/2009 | 08/15/2016 |
| 202795-HS-2 | COMMONWEALTH EDISON | | | | 2FE | 7,518,280 | 118.7510 | 8,312,584 | 7,000,000 | 7,399,604 | | (60,527) | | | 6.150 | 5.013 | MS | 126,758 | 430,500 | 12/17/2009 | 09/15/2017 |
| 202795-HU-7 | COMMONWEALTH EDISON | | | | 2FE | 12,671,820 | 118.0580 | 14,757,288 | 12,500,000 | 12,651,240 | | (22,409) | | | 5.800 | 5.587 | MS | 213,472 | 725,000 | 03/15/2010 | 03/15/2018 |
| 202795-HZ-6 | COMMONWEALTH EDISON | | | 1 | 2FE | 19,993,400 | 103.5600 | 20,711,920 | 20,000,000 | 19,993,577 | | 177 | | | 3.400 | 3.398 | MS | 215,333 | | 08/30/2011 | 09/01/2021 |
| 202795-GX-2 | COMMONWLTH EDIS | | | | 2FE | 14,313,262 | 119.8360 | 16,835,703 | 14,049,000 | 14,551,722 | | (34,619) | | | 6.950 | 6.348 | JJ | 450,231 | 707,128 | 04/20/2011 | 07/15/2018 |
| 20337E-AF-8 | COMMSCOPE INC. TERM LOAN | | | 2 | 3FE | 990,025 | 99.0500 | 983,071 | 992,500 | 988,083 | | 546 | | | 5.000 | 5.314 | FMAN | 8,040 | 36,640 | 01/28/2011 | 01/14/2018 |
| 12543D-AF-7 | COMMUNITY HEALTH SYSTEMS | | | 1 | 4FE | 191,208 | 103.2500 | 193,078 | 187,000 | 188,940 | | (1,139) | | | 8.875 | 9.954 | JJ | 7,653 | 16,596 | 11/30/2009 | 07/15/2015 |
| 12543D-AF-7 | COMMUNITY HEALTH SYSTEMS | LS | | 1 | 4FE | 3,719,855 | 103.2500 | 3,756,235 | 3,638,000 | 3,675,733 | | (22,159) | | | 8.875 | 9.954 | JJ | 148,880 | 322,873 | 11/30/2009 | 07/15/2015 |
| G20446-AQ-8 | COMPASS GROUP PLC, DUE 2013 | | F | | 2 | 14,963,041 | 106.4530 | 15,967,929 | 15,000,000 | 15,331,136 | | (179,602) | | | 5.670 | 5.724 | AO | 212,625 | 850,500 | 06/27/2008 | 11/21/2013 |

# 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 |
| 20557#-AB-7 | COMPUTERSHARE LTD SER B GTD SR NTS | | R | | 1 | 22,835,667 | 100.7190 | 23,165,267 | 23,000,000 | 22,989,185 | | 46,821 | | | 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 | 108.0910 | 16,213,655 | 15,000,000 | 15,908,331 | | (208,547) | | | 5.250 | 5.390 | MS | 216,563 | 787,500 | 06/27/2008 | 03/22/2015 |
| 205768-AH-7 | COMSTOCK RESOURCES INC | | | 1 | 4FE | 4,629,250 | 95.0000 | 4,372,850 | 4,603,000 | 4,626,422 | | (2,828) | | | 7.750 | 8.518 | AO | 89,183 | 195,212 | 03/02/2011 | 04/01/2019 |
| 205768-AH-7 | COMSTOCK RESOURCES INC | LS | | 1 | 4FE | 397,000 | 95.0000 | 377,150 | 397,000 | 397,000 | | | | | 7.750 | 8.687 | AO | 7,692 | 16,837 | 02/28/2011 | 04/01/2019 |
| 205887-AR-3 | CONAGRA FOODS INC | | | | 2FE | 11,902,840 | 114.9050 | 12,294,878 | 10,700,000 | 11,669,279 | | (32,486) | | | 7.000 | 6.127 | AO | 187,250 | 749,000 | 12/10/2002 | 10/01/2028 |
| 205887-BD-3 | CONAGRA FOODS INC | | | | 2FE | 14,540,630 | 111.9980 | 15,909,245 | 14,205,000 | 14,389,993 | | (28,941) | | | 5.819 | 5.537 | JD | 36,737 | 826,589 | 01/27/2009 | 06/15/2017 |
| 205887-BE-1 | CONAGRA FOODS INC | | | | 2FE | 14,492,615 | 109.7420 | 14,595,633 | 13,300,000 | 13,934,541 | | (261,159) | | | 5.875 | 3.681 | AO | 164,957 | 781,375 | 10/27/2009 | 04/15/2014 |
| 205887-AX-0 | CONAGRA INC | | | | 2FE | 11,368,350 | 126.8660 | 11,417,913 | 9,000,000 | 10,977,080 | | (54,635) | | | 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 | 111.4090 | 16,711,290 | 15,000,000 | 14,965,879 | | 9,433 | | | 5.000 | 5.077 | AO | 187,500 | 750,000 | 04/04/2005 | 04/01/2015 |
| 20825C-AM-6 | CONOCOPHILLIPS | | | | 1FE | 8,494,480 | 104.8290 | 8,386,352 | 8,000,000 | 8,196,249 | | (138,811) | | | 4.400 | 2.568 | MN | 44,978 | 352,000 | 11/12/2009 | 05/15/2013 |
| 20825C-AS-3 | CONOCOPHILLIPS | | | | 1FE | 23,051,280 | 108.0020 | 23,760,418 | 22,000,000 | 22,538,837 | | (247,980) | | | 4.750 | 3.529 | FA | 435,417 | 1,045,000 | 01/11/2010 | 02/01/2014 |
| 20825C-AT-1 | CONOCOPHILLIPS | | | | 1FE | 2,153,260 | 110.5990 | 2,211,988 | 2,000,000 | 2,094,130 | | (29,179) | | | 4.600 | 2.983 | JJ | 42,422 | 92,000 | 12/07/2009 | 01/15/2015 |
| 20825C-AU-8 | CONOCOPHILLIPS | | | | 1FE | 24,799,400 | 123.4940 | 24,698,720 | 20,000,000 | 24,607,165 | | (192,235) | | | 6.000 | 2.782 | JJ | 553,333 | | 08/10/2011 | 01/15/2020 |
| 20825V-AB-8 | CONOCOPHILLIPS CANADA | | | | 1FE | 3,523,940 | 123.1690 | 4,310,919 | 3,500,000 | 3,522,588 | | (396) | | | 5.950 | 5.900 | AO | 43,964 | 208,250 | 04/18/2008 | 10/15/2036 |
| 209111-EY-5 | CONS EDISON CO OF NY | | | | 1FE | 10,958,420 | 121.9230 | 13,411,519 | 11,000,000 | 10,959,627 | | 598 | | | 5.500 | 5.523 | JD | 50,417 | 605,000 | 12/02/2009 | 12/01/2039 |
| 209111-FA-6 | CONS EDISON CO OF NY | | | | 1FE | 4,975,700 | 125.4630 | 6,273,170 | 5,000,000 | 4,976,205 | | 327 | | | 5.700 | 5.743 | JD | 12,667 | 285,000 | 06/02/2010 | 06/15/2040 |
| 20854P-AD-1 | CONSOL ENERGY INC | | | 1 | 4FE | 4,107,909 | 109.5000 | 4,380,000 | 4,000,000 | 4,074,280 | | (13,628) | | | 8.000 | 8.160 | AO | 80,000 | 320,000 | 03/07/2011 | 04/01/2017 |
| 20902F-AB-9 | CONSOLIDATED CONTAINER COMPANY 1ST LIEN | | | 2 | 4FE | 1,880,779 | 92.9290 | 1,811,761 | 1,949,619 | 1,885,281 | | 26,860 | | | 2.563 | 4.243 | FMAN | 4,365 | 20,574 | 05/11/2010 | 03/28/2014 |
| 209115-A*-5 | CONSOLIDATED EDISON / (FORMERLY HAWKEYE | | | | 1 | 5,531,449 | 115.0000 | 6,361,167 | 5,531,449 | 5,531,449 | | | | | 8.710 | 8.710 | JD | 1,338 | 481,306 | 06/20/2008 | 06/30/2022 |
| 209615-CA-9 | CONSOLIDATED NATURAL GAS | | | | 2FE | 2,990,580 | 109.5870 | 3,287,604 | 3,000,000 | 2,996,763 | | 1,006 | | | 5.000 | 5.040 | JD | 12,500 | 150,000 | 11/15/2004 | 12/01/2014 |
| Q2759#-AE-7 | CONSOLIDATED PRESS (2000 ISSUE) 8.62'S 0 | | F | | 2Z | 4,416,800 | 105.3370 | 4,213,472 | 4,000,000 | 4,079,732 | | (86,461) | | | 8.620 | 5.641 | MN | 44,058 | 344,800 | 09/12/2007 | 11/15/2012 |
| Q2759#-AJ-6 | CONSOLIDATED PRESS (FINANCE) LIMITED 201 | | F | | 2Z | 709,517 | 100.8360 | 756,274 | 750,000 | 745,966 | | 11,856 | | | 4.930 | 4.930 | AO | 6,368 | 36,975 | 11/12/2009 | 04/29/2012 |
| 210371-AF-7 | CONSTELLATION ENERGY GRP | | | | 2FE | 7,077,733 | 128.8620 | 8,968,823 | 6,960,000 | 7,062,178 | | (2,166) | | | 7.600 | 7.421 | AO | 132,240 | 528,960 | 05/30/2002 | 04/01/2032 |
| 210518-CP-9 | CONSUMERS ENERGY | | | | 2FE | 9,980,700 | 117.7790 | 11,777,880 | 10,000,000 | 9,982,551 | | 336 | | | 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 | 110.1000 | 11,009,970 | 10,000,000 | 10,008,850 | | (2,489) | | | 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 | 105.2210 | 3,935,254 | 3,740,000 | 3,831,355 | | (68,235) | | | 5.375 | 3.420 | AO | 42,439 | 201,025 | 11/12/2009 | 04/15/2013 |
| 210518-CQ-7 | CONSUMERS ENERGY COMPANY | | | | 2FE | 996,170 | 118.1400 | 1,181,400 | 1,000,000 | 997,303 | | 322 | | | 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 | 100.4660 | 11,553,579 | 11,500,000 | 11,503,300 | | (26,563) | | | 5.000 | 4.760 | FA | 217,222 | 575,000 | 11/12/2009 | 02/15/2012 |
| 212015-AD-3 | CONTINENTAL RESOURCES | | | 1 | 4FE | 1,623,750 | 109.0000 | 1,635,000 | 1,500,000 | 1,615,023 | | (8,727) | | | 7.375 | 5.952 | AO | 27,656 | 55,313 | 05/12/2011 | 10/01/2020 |
| 212015-AF-8 | CONTINENTAL RESOURCES | | | 1 | 4FE | 1,070,000 | 108.5000 | 1,085,000 | 1,000,000 | 1,064,278 | | (5,722) | | | 7.125 | 6.116 | AO | 17,813 | 74,219 | 03/01/2011 | 04/01/2021 |
| 216871-AB-9 | COOPER INDUSTRIES INC | | | | 1FE | 15,935,840 | 103.8210 | 16,611,440 | 16,000,000 | 15,990,696 | | 10,170 | | | 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 | 101.8810 | 10,188,120 | 10,000,000 | 9,985,340 | | 3,416 | | | 2.375 | 2.467 | JJ | 109,514 | 143,819 | 12/02/2010 | 01/15/2016 |
| 219023-AE-8 | CORN PRODUCTS INTL INC | | | | 2FE | 4,741,593 | 103.3200 | 4,907,695 | 4,750,000 | 4,743,580 | | 1,549 | | | 3.200 | 3.323 | MN | 25,333 | 170,578 | 09/14/2010 | 11/01/2015 |
| 219350-AS-4 | CORNING INC | | | | 1FE | 9,999,200 | 120.6810 | 12,068,140 | 10,000,000 | 9,999,363 | | 65 | | | 6.625 | 6.634 | MN | 84,653 | 662,500 | 05/07/2009 | 05/15/2019 |
| 219350-AU-9 | CORNING INC | | | | 1FE | 2,972,460 | 106.5060 | 3,195,168 | 3,000,000 | 2,975,615 | | 2,285 | | | 4.250 | 4.371 | FA | 48,167 | 129,271 | 08/03/2010 | 08/15/2020 |
| 219350-AV-7 | CORNING INC | | | | 1FE | 3,078,920 | 117.4070 | 3,639,623 | 3,100,000 | 3,079,303 | | 278 | | | 5.750 | 5.804 | FA | 67,339 | 180,726 | 08/03/2010 | 08/15/2040 |
| 219350-AV-7 | CORNING INC | LS | | | 1FE | 893,880 | 117.4070 | 1,056,665 | 900,000 | 893,991 | | 81 | | | 5.750 | 5.804 | FA | 19,550 | 52,469 | 08/03/2010 | 08/15/2040 |
| 22025Y-AK-6 | CORRECTIONS CORP OF AMER | | | 1 | 3FE | 1,052,500 | 108.5000 | 1,085,000 | 1,000,000 | 1,038,522 | | (9,781) | | | 7.750 | 6.939 | JD | 6,458 | 77,500 | 07/14/2010 | 06/01/2017 |
| 22160K-AB-1 | COSTCO WHOLESALE CORP | | | | 1FE | 2,998,260 | 100.9260 | 3,027,792 | 3,000,000 | 2,999,921 | | 377 | | | 5.300 | 5.396 | MS | 46,817 | 159,000 | 02/13/2007 | 03/15/2012 |
| 222070-A*-5 | COTY INC. SERIES A SNR. SECURED NOTE | | | | 2 | 20,000,000 | 106.0330 | 21,206,650 | 20,000,000 | 19,977,616 | | 2,616 | | | 5.120 | 5.120 | JD | 42,667 | 1,024,000 | 06/16/2010 | 06/16/2017 |
| 222862-AH-7 | COVENTRY HEALTH CARE INC | | | | 2FE | 6,411,883 | 108.8060 | 7,072,423 | 6,500,000 | 6,448,921 | | 17,263 | | | 6.300 | 6.616 | FA | 154,700 | 409,500 | 12/17/2009 | 08/15/2014 |
| 223030-AF-7 | COVIDIEN INTERNATIONAL F | | E | | 1FE | 19,972,800 | 103.4900 | 20,697,940 | 20,000,000 | 19,995,198 | | 5,812 | | | 5.450 | 5.458 | AO | 230,111 | 1,090,000 | 10/17/2007 | 10/15/2012 |
| 223030-AK-6 | COVIDIEN INTL FINANCE SA | | F | | 1FE | 4,990,600 | 103.8100 | 5,190,525 | 5,000,000 | 4,993,319 | | 1,815 | | | 2.800 | 2.819 | JD | 6,222 | 140,000 | 06/21/2010 | 06/15/2015 |
| 223030-AL-4 | COVIDIEN INTL FINANCE SA | | F | | 1FE | 14,694,400 | 109.4960 | 15,329,453 | 14,000,000 | 14,668,524 | | (26,076) | | | 4.200 | 3.543 | JD | 26,133 | 378,000 | 08/09/2011 | 06/15/2020 |
| 224044-BF-3 | COX COMMUNICATIONS INC | | | | 2FE | 19,815,220 | 105.4160 | 22,664,526 | 21,500,000 | 21,400,695 | | 100,130 | | | 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 | 111.0030 | 4,440,108 | 4,000,000 | 4,078,566 | | (24,222) | | | 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 | 119.2460 | 1,192,464 | 1,000,000 | 1,132,160 | | (5,015) | | | 7.375 | 6.050 | JJ | 34,007 | 73,750 | 05/25/2010 | 07/15/2027 |
| 067383-AC-3 | CR BARD INC | | | | 1FE | 4,964,100 | 112.0690 | 5,603,465 | 5,000,000 | 4,967,081 | | 2,895 | | | 4.400 | 4.528 | JJ | 101,444 | 125,278 | 12/15/2010 | 01/15/2021 |
| 22546Q-AA-5 | CREDIT SUISSE NEW YORK | | F | | 1FE | 4,994,850 | 103.9420 | 5,197,100 | 5,000,000 | 4,997,420 | | 1,010 | | | 5.500 | 5.514 | MN | 45,833 | 275,000 | 04/28/2009 | 05/01/2014 |
| 2254C0-TC-1 | CREDIT SUISSE NEW YORK | | F | | 1FE | 3,507,105 | 102.5810 | 3,590,325 | 3,500,000 | 3,502,124 | | (1,462) | | | 5.000 | 4.980 | MN | 22,361 | 175,000 | 05/12/2008 | 05/15/2013 |
| 12626P-AG-8 | CRH AMERICA INC | | R | | 2FE | 5,244,008 | 106.8220 | 5,554,739 | 5,200,000 | 5,224,664 | | (4,408) | | | 6.000 | 5.892 | MS | 78,867 | 312,000 | 01/10/2007 | 09/30/2016 |
| 226829-AA-7 | CROCKETT COGENER | | | | 2FE | 9,138,868 | 101.6630 | 9,290,847 | 9,138,868 | 9,138,868 | | | | | 5.869 | 5.912 | MJSD | 1,490 | 530,377 | 03/10/2005 | 03/30/2025 |
| 22818V-AB-3 | CROWN AMER/CAP CORP III | | | 1 | 3FE | 8,147,500 | 104.5000 | 8,360,000 | 8,000,000 | 8,136,738 | | (10,762) | | | 6.250 | 6.369 | FA | 208,333 | 188,542 | 08/04/2011 | 02/01/2021 |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC | | | 1 | 4FE | 6,457,090 | 109.2500 | 6,635,845 | 6,074,000 | 6,396,505 | | (59,316) | | | 8.875 | 7.733 | FA | 203,648 | 402,659 | 03/10/2011 | 02/15/2018 |
| 22942G-AH-2 | CSC HOLDINGS (CABLEVISION) EXTENDED TL B | | | 2 | 2FE | 1,910,693 | 98.3130 | 1,925,508 | 1,958,549 | 1,911,668 | | 10,258 | | | 2.049 | 2.579 | JAJO | 446 | 48,369 | 12/22/2010 | 03/29/2016 |
| 126304-AK-0 | CSC HOLDINGS INC | | | | 3FE | 3,782,500 | 110.0000 | 3,850,000 | 3,500,000 | 3,752,955 | | (26,174) | | | 7.625 | 6.265 | JJ | 123,059 | 190,625 | 03/09/2011 | 07/15/2018 |

# 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 |
| 126307-AB-3 | CSC HOLDINGS INC | | | 1 | 3FE | 16,123,750 | 106.5000 | 16,507,500 | 15,500,000 | 15,886,834 | | (138,977) | | | 8.500 | 8.411 | JD | 58,556 | 1,317,500 | 06/15/2010 | 06/15/2015 |
| 126408-BM-4 | CSX CORP | | | | 2FE | 4,470,700 | 137.8730 | 6,893,630 | 5,000,000 | 4,567,673 | | 12,755 | | | 7.950 | 9.000 | MN | 66,250 | 397,500 | 05/11/2000 | 05/01/2027 |
| 126408-GJ-6 | CSX CORP | | | | 2FE | 3,493,595 | 114.3540 | 4,002,387 | 3,500,000 | 3,496,153 | | 603 | | | 5.600 | 5.636 | MN | 32,667 | 196,000 | 04/20/2007 | 05/01/2017 |
| 126408-GK-3 | CSX CORP | | | | 2FE | 2,497,575 | 120.2550 | 3,006,373 | 2,500,000 | 2,497,729 | | 37 | | | 6.150 | 6.164 | MN | 25,625 | 153,750 | 04/20/2007 | 05/01/2037 |
| 126408-GL-1 | CSX CORP | | | | 2FE | 11,968,920 | 105.2660 | 12,631,920 | 12,000,000 | 11,992,363 | | 5,956 | | | 5.750 | 5.832 | MS | 203,167 | 690,000 | 03/18/2009 | 03/15/2013 |
| 126408-GM-9 | CSX CORP | | | | 2FE | 11,426,123 | 119.0410 | 12,796,875 | 10,750,000 | 11,265,177 | | (68,888) | | | 6.250 | 5.341 | MS | 197,830 | 671,875 | 08/26/2009 | 03/15/2018 |
| 126408-GT-4 | CSX CORP | | | 1 | 2FE | 7,117,250 | 101.9380 | 7,135,625 | 7,000,000 | 7,112,936 | | (4,314) | | | 3.700 | 3.481 | AO | 43,886 | 129,500 | 08/03/2011 | 10/30/2020 |
| 126408-GU-1 | CSX CORP | | | 1 | 2FE | 2,473,775 | 113.2700 | 2,831,745 | 2,500,000 | 2,474,185 | | 345 | | | 5.500 | 5.566 | AO | 29,028 | 135,208 | 10/18/2010 | 04/15/2041 |
| 12641L-BU-6 | CSX CORP | | | | 2FE | 2,721,825 | 124.7880 | 3,119,710 | 2,500,000 | 2,679,800 | | (5,939) | | | 6.800 | 6.111 | JD | 14,167 | 170,000 | 02/18/2003 | 12/01/2028 |
| 126415-AB-4 | CTC BEAVER VALLEY FUND | | | 1 | 2FE | 6,353 | 103.1800 | 6,191 | 6,000 | 6,000 | | | | | 12.000 | 11.210 | JD | 60 | 660 | 07/24/2000 | 06/01/2017 |
| 231516-AA-3 | CURTIS PALMER INC | | | | 3FE | 19,924,400 | 108.2270 | 21,645,480 | 20,000,000 | 19,976,515 | | 8,334 | | | 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 | 106.2620 | 15,939,270 | 15,000,000 | 15,000,000 | | | | | 5.740 | 5.740 | MS | 229,600 | 861,000 | 09/25/2003 | 09/25/2013 |
| 126650-BH-2 | CVS CAREMARK CORP | | | | 2FE | 5,343,350 | 116.6840 | 5,834,210 | 5,000,000 | 5,261,287 | | (41,530) | | | 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 | 120.9910 | 12,522,558 | 10,350,000 | 10,804,352 | | (18,864) | | | 6.250 | 5.835 | JD | 53,906 | 646,875 | 10/13/2010 | 06/01/2027 |
| 126650-BR-0 | CVS CAREMARK CORP | | | | 2FE | 10,875,820 | 121.6880 | 13,385,713 | 11,000,000 | 10,879,161 | | 1,600 | | | 6.125 | 6.213 | MS | 198,382 | 673,750 | 11/06/2009 | 09/15/2039 |
| 126650-BU-3 | CVS CAREMARK CORP | | | | 2FE | 5,821,043 | 111.5120 | 6,523,434 | 5,850,000 | 5,824,852 | | 2,386 | | | 4.750 | 4.813 | MN | 33,191 | 277,875 | 05/13/2010 | 05/18/2020 |
| 126650-BW-9 | CVS CAREMARK CORP | | | 1 | 2FE | 24,671,000 | 107.6570 | 26,914,200 | 25,000,000 | 24,688,038 | | 17,038 | | | 4.125 | 4.296 | MN | 131,771 | 524,219 | 05/09/2011 | 05/15/2021 |
| 126650-BE-9 | CVS CORP | | | | 2FE | 5,184,550 | 116.4690 | 5,823,460 | 5,000,000 | 5,054,951 | | (18,779) | | | 6.125 | 5.501 | FA | 115,694 | 306,250 | 04/30/2009 | 08/15/2016 |
| 23331A-AZ-2 | D.R. HORTON INC | | | | 3FE | 7,281,250 | 103.6250 | 7,771,875 | 7,500,000 | 7,330,768 | | 32,676 | | | 6.500 | 7.118 | AO | 102,917 | 487,500 | 06/14/2010 | 04/15/2016 |
| 233851-AF-1 | DAIMLER FINANCE NA LLC | | | | 1FE | 19,807,000 | 100.4940 | 20,098,840 | 20,000,000 | 19,811,722 | | 4,722 | | | 3.875 | 3.994 | MS | 230,347 | | 09/07/2011 | 09/15/2021 |
| 233835-AT-4 | DAIMLERCHRYSLER NA HLDG | | R | | 1 | 2,542,601 | 100.1860 | 2,504,655 | 2,500,000 | 2,500,558 | | (14,077) | | | 7.300 | 6.702 | JJ | 84,153 | 182,500 | 10/14/2008 | 01/15/2012 |
| 233835-AW-7 | DAIMLERCHRYSLER NA HLDG | | R | | 1FE | 2,004,260 | 108.9200 | 2,178,394 | 2,000,000 | 2,001,284 | | (626) | | | 6.500 | 6.461 | MN | 16,611 | 130,000 | 07/14/2006 | 11/15/2013 |
| 23386#-AF-9 | DAIRY FARMERS OF AMERICA SER B SR NTS | | | | 2 | 3,000,000 | 103.7000 | 3,110,988 | 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 | 1,063,096 | 103.8830 | 1,037,169 | 998,400 | 1,005,253 | | (4,299) | | | 7.380 | 6.490 | JAJO | 18,216 | 73,682 | 11/12/2009 | 10/02/2012 |
| 235825-AA-4 | DANA HOLDING CORP | | | 1 | 4FE | 4,415,034 | 101.0000 | 4,400,570 | 4,357,000 | 4,408,691 | | (6,343) | | | 6.500 | 6.911 | FA | 106,989 | 154,976 | 05/17/2011 | 02/15/2019 |
| 235825-AA-4 | DANA HOLDING CORP | LS | | 1 | 4FE | 1,158,716 | 101.0000 | 1,154,430 | 1,143,000 | 1,156,861 | | (1,855) | | | 6.500 | 6.901 | FA | 28,067 | 40,656 | 03/01/2011 | 02/15/2019 |
| 235825-AB-2 | DANA HOLDING CORP | | | 1 | 4FE | 1,513,125 | 102.5000 | 1,537,500 | 1,500,000 | 1,512,097 | | (1,028) | | | 6.750 | 7.179 | FA | 38,250 | 55,406 | 03/14/2011 | 02/15/2021 |
| 235851-AG-7 | DANAHER CORP | | | | 1FE | 1,490,865 | 117.5570 | 1,763,361 | 1,500,000 | 1,493,927 | | 821 | | | 5.625 | 5.775 | JJ | 38,906 | 84,375 | 12/06/2007 | 01/15/2018 |
| 235851-AM-4 | DANAHER CORP | | | 1 | 1FE | 20,248,770 | 110.4000 | 21,086,305 | 19,100,000 | 20,209,707 | | (39,063) | | | 3.900 | 3.170 | JD | 16,553 | 372,450 | 08/09/2011 | 06/23/2021 |
| 237194-AF-2 | DARDEN RESTAURANTS INC | | | | 2FE | 16,571,549 | 103.3850 | 16,024,644 | 15,500,000 | 15,801,667 | | (373,334) | | | 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 | 114.6440 | 1,719,657 | 1,500,000 | 1,498,416 | | 221 | | | 6.200 | 6.220 | AO | 19,633 | 93,000 | 10/10/2007 | 10/15/2017 |
| 237194-AH-8 | DARDEN RESTAURANTS INC | | | | 2FE | 743,835 | 114.5470 | 859,101 | 750,000 | 744,143 | | 81 | | | 6.800 | 6.864 | AO | 10,767 | 51,000 | 10/10/2007 | 10/15/2037 |
| 237194-AJ-4 | DARDEN RESTAURANTS INC | | | | 2FE | 14,940,150 | 102.5980 | 15,389,670 | 15,000,000 | 14,941,213 | | 1,063 | | | 4.500 | 4.556 | AO | 150,000 | | 10/05/2011 | 10/15/2021 |
| 23726R-AF-2 | DARLING INTERNATIONAL IN TERM LOAN B | | | 2 | 3FE | 19,900 | 100.0830 | 20,017 | 20,000 | 19,915 | | 15 | | | 5.750 | 5.923 | JAJO | 369 | 1,655 | 01/05/2011 | 12/17/2016 |
| 23918K-AL-2 | DAVITA INC | | | 1 | 4FE | 6,412,500 | 102.3750 | 6,526,406 | 6,375,000 | 6,407,963 | | (4,537) | | | 6.375 | 7.712 | MN | 67,734 | 418,824 | 03/14/2011 | 11/01/2018 |
| 23918K-AM-0 | DAVITA INC | | | 1 | 4FE | 4,448,300 | 102.7500 | 4,556,963 | 4,435,000 | 4,447,112 | | (1,188) | | | 6.625 | 7.684 | MN | 48,970 | 302,797 | 04/14/2011 | 11/01/2020 |
| 23918V-AM-6 | DAVITA INC. TRANCHE B TERM LOAN | | | 2 | 3FE | 2,995,012 | 99.9500 | 2,968,515 | 2,970,000 | 2,994,667 | | (4,486) | | | 4.500 | 4.464 | FMAN | 11,710 | 43,710 | 12/22/2010 | 10/20/2016 |
| 23307*-AB-8 | DC ARENA LIMITED PARTNERSHIP SEN SEC. DU | | | 2 | 2FE | 10,000,000 | 106.4710 | 10,647,092 | 10,000,000 | 10,000,000 | | | | | 6.200 | 6.200 | MN | 53,389 | 620,000 | 05/21/2007 | 11/30/2023 |
| 23307*-AC-6 | DC ARENA LP | | | 2 | 2FE | 21,513,512 | 108.5130 | 23,599,809 | 21,748,320 | 21,552,752 | | 12,859 | | | 6.560 | 6.563 | MN | 122,854 | 1,407,930 | 09/10/2008 | 11/30/2023 |
| G2613@-AA-4 | DCC CORPORATE SERVICES GTD SR NTS | | F | | 2 | 22,828,573 | 102.2380 | 23,514,781 | 23,000,000 | 22,926,791 | | 29,564 | | | 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 | 106.5870 | 15,988,014 | 15,000,000 | 15,000,000 | | | | | 6.190 | 6.190 | JJ | 438,458 | 928,500 | 07/11/2007 | 07/11/2019 |
| 23311R-AD-8 | DCP MIDSTREAM LLC | | | | 2FE | 4,994,600 | 107.0190 | 5,350,935 | 5,000,000 | 4,995,376 | | 438 | | | 5.350 | 5.372 | MS | 78,764 | 267,500 | 03/08/2010 | 03/15/2020 |
| 23311R-AE-6 | DCP MIDSTREAM LLC | | | | 2FE | 17,991,180 | 103.3570 | 18,604,278 | 18,000,000 | 17,991,377 | | 197 | | | 4.750 | 4.774 | MS | 242,250 | | 09/14/2011 | 09/30/2021 |
| 23311M-A#-4 | DCS BUSINESS SERVICES TERM A-2 LOAN | | | 2 | 5 | 797,149 | 99.0000 | 786,089 | 794,029 | 796,677 | | 8,363 | | | 7.750 | 7.636 | JAJO | 4,551 | 35,169 | 06/25/2010 | 03/31/2012 |
| 23311M-A@-6 | DCS BUSINESS SERVICES TERM B 2ND LIEN | | | 2 | 5 | 759,821 | 99.0000 | 768,240 | 776,000 | 761,113 | | 17,167 | | | 14.000 | 18.685 | FMAN | 7,441 | 127,151 | 10/04/2010 | 09/30/2012 |
| 242369-AH-9 | DEAN FOODS COMPANY TERM LOAN B EXTENDED | | | 2 | 3FE | 1,918,807 | 96.3750 | 1,893,707 | 1,964,936 | 1,921,101 | | 8,921 | | | 3.580 | 4.237 | JAJO | 391 | 16,739 | 02/23/2010 | 04/02/2016 |
| 244199-BD-6 | DEERE & COMPANY | | | | 1FE | 7,978,600 | 125.6670 | 10,053,352 | 8,000,000 | 7,980,004 | | 657 | | | 5.375 | 5.397 | AO | 89,583 | 430,000 | 10/15/2009 | 10/16/2029 |
| 244199-BD-6 | DEERE & COMPANY | D | | | 1FE | 1,992,460 | 125.6670 | 2,513,338 | 2,000,000 | 1,992,953 | | 231 | | | 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 | 93.4300 | 34,095 | 36,492 | 35,403 | | 510 | | | 14.000 | 14.895 | MJSD | 142 | 5,092 | 12/31/2009 | 09/21/2013 |
| 24468#-AA-9 | DEFIANCE METAL PRODUCTS 12% SR SUB NOTES | | | 1 | 5 | 1,192,733 | 92.9200 | 1,206,041 | 1,297,935 | 1,262,173 | | 17,237 | | | 12.000 | 13.826 | MJSD | 4,326 | 155,752 | 09/21/2006 | 09/21/2013 |
| 24521Q-AB-8 | DEL MONTE FOODS COMPANY INITIAL TERM LOA | | | 2 | 4FE | 1,492,509 | 94.7500 | 1,414,144 | 1,492,500 | 1,489,132 | | 363 | | | 4.500 | 4.711 | JAJO | 17,317 | 34,688 | 03/11/2011 | 03/08/2018 |
| 64244*-AA-0 | DELAWARE NORTH COMPANIES-BOSTON SR SECD | | | | 3 | 8,285,137 | 105.5680 | 8,746,415 | 8,285,137 | 8,232,444 | | 12,310 | | | 8.450 | 8.539 | MJSD | 17,502 | 671,804 | 12/31/1998 | 09/22/2015 |
| 24702R-AH-4 | DELL INC | | | | 1FE | 10,415,860 | 101.1030 | 10,110,310 | 10,000,000 | 10,077,210 | | (167,515) | | | 3.375 | 1.666 | JD | 15,000 | 337,500 | 12/17/2009 | 06/15/2012 |
| 24702R-AQ-4 | DELL INC | | | | 1FE | 4,108,028 | 108.4590 | 4,121,446 | 3,800,000 | 4,097,475 | | (10,553) | | | 4.625 | 3.621 | AO | 43,938 | 88,363 | 08/05/2011 | 04/01/2021 |
| 24702R-AQ-4 | DELL INC | LS | | | 1FE | 1,297,272 | 108.4590 | 1,301,509 | 1,200,000 | 1,293,939 | | (3,333) | | | 4.625 | 3.621 | AO | 13,875 | 27,904 | 08/05/2011 | 04/01/2021 |
| 247131-AF-2 | DELPHI FINANCIAL GROUP | | | | 2FE | 7,999,600 | 113.6810 | 9,094,496 | 8,000,000 | 7,999,656 | | 30 | | | 7.875 | 7.910 | JJ | 264,250 | 630,000 | 01/14/2010 | 01/31/2020 |

# 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 |
| 247916-AB-5 | DENBURY RESOURCES INC | | | 1 | 4FE | 715,500 | 110.2500 | 744,188 | 675,000 | 701,491 | | (7,048) | | | 9.750 | 8.899 | MS | 21,938 | 65,813 | 12/01/2009 | 03/01/2016 |
| 247916-AC-3 | DENBURY RESOURCES INC | | | 1 | 4FE | 975,000 | 104.5000 | 1,018,875 | 975,000 | 975,000 | | | | | 6.375 | 6.854 | FA | 23,481 | 30,733 | 02/03/2011 | 08/15/2021 |
| 24823U-AG-3 | DENBURY RESOURCES INC | | | 1 | 4FE | 498,000 | 111.7500 | 556,515 | 498,000 | 498,000 | | | | | 8.250 | 8.950 | FA | 15,521 | 41,085 | 02/03/2010 | 02/15/2020 |
| 249030-AC-1 | DENTSPLY INTERNATIONAL | | | | 2FE | 20,004,750 | 103.1540 | 20,630,820 | 20,000,000 | 20,004,597 | | (153) | | | 4.125 | 4.111 | FA | 293,333 | | 08/17/2011 | 08/15/2021 |
| 25064F-AL-0 | DESTIN WATER USERS INC FL 05 REF TXBL | | | 2 | 1FE | 1,000,000 | 102.4280 | 1,024,280 | 1,000,000 | 1,000,000 | | | | | 5.250 | 5.251 | FA | 21,875 | 52,500 | 08/18/2005 | 08/01/2015 |
| 250847-EA-4 | DETROIT EDISON | | | | 1FE | 14,910,600 | 125.0300 | 18,754,515 | 15,000,000 | 14,918,000 | | 1,370 | | | 5.700 | 5.741 | AO | 213,750 | 855,000 | 09/29/2005 | 10/01/2037 |
| 250847-EB-2 | DETROIT EDISON COMPANY | | | | 1FE | 9,994,600 | 138.4410 | 13,844,100 | 10,000,000 | 9,994,992 | | 81 | | | 6.625 | 6.629 | JD | 55,208 | 662,500 | 05/17/2006 | 06/01/2036 |
| 250847-EH-9 | DETROIT EDISON COMPANY | | | | 1FE | 24,716,500 | 106.5750 | 26,643,750 | 25,000,000 | 24,717,764 | | 1,264 | | | 4.500 | 4.555 | MS | 315,625 | | 09/06/2011 | 09/01/2041 |
| 25106#-AA-4 | DETROIT LIONS, INC 6.6% SR NTS | | | 3 | 4 | 14,848,481 | 105.0330 | 15,595,857 | 14,848,481 | 14,848,481 | | | | | 7.600 | 6.600 | JD | 90,906 | 1,128,485 | 12/02/2003 | 12/02/2015 |
| 25156P-AF-0 | DEUTSCHE TELEKOM INT FIN | | F | | 2FE | 19,229,950 | 105.0900 | 21,018,060 | 20,000,000 | 20,051,307 | | 2,672 | | | 5.250 | 5.941 | JJ | 463,750 | 1,050,000 | 09/15/2006 | 07/22/2013 |
| 25156P-AH-6 | DEUTSCHE TELEKOM INT FIN | | F | | 2FE | 2,844,240 | 111.2880 | 3,338,631 | 3,000,000 | 2,920,091 | | 15,961 | | | 5.750 | 6.479 | MS | 46,958 | 172,500 | 07/14/2006 | 03/23/2016 |
| 25179M-AL-7 | DEVON ENERGY CORPORATION | | | 1 | 2FE | 14,952,300 | 120.2330 | 18,034,920 | 15,000,000 | 14,952,594 | | 294 | | | 5.600 | 5.625 | JJ | 394,333 | | 07/05/2011 | 07/15/2041 |
| 25271C-AK-8 | DIAMOND OFFSHORE DRILL | | | | 2FE | 11,805,210 | 116.1140 | 12,772,485 | 11,000,000 | 11,746,163 | | (59,622) | | | 5.875 | 4.782 | MN | 107,708 | 646,250 | 04/14/2011 | 05/01/2019 |
| 25271C-AL-6 | DIAMOND OFFSHORE DRILL | | | | 2FE | 1,986,880 | 111.5080 | 2,230,160 | 2,000,000 | 1,987,275 | | 183 | | | 5.700 | 5.754 | AO | 24,067 | 114,000 | 10/05/2009 | 10/15/2039 |
| 253651-A#-0 | DIEBOLD, INC. 10YR / 2016 | | | | 2 | 10,000,000 | 110.1410 | 11,014,063 | 10,000,000 | 10,000,000 | | | | | 5.500 | 5.502 | MN | 70,278 | 550,000 | 03/02/2006 | 03/02/2016 |
| 253651-A@-2 | DIEBOLD, INC. 7YR / 2013 | | | | 2 | 20,000,000 | 104.0680 | 20,813,678 | 20,000,000 | 20,209,884 | | (112,907) | | | 5.440 | 5.443 | MN | 139,022 | 1,088,000 | 03/02/2006 | 03/02/2013 |
| 25459H-AT-2 | DIRECTV HOLDINGS LLC | | | | 2FE | 9,999,950 | 107.7810 | 10,778,140 | 10,000,000 | 10,000,017 | | (3) | | | 5.200 | 5.206 | MS | 153,111 | 520,000 | 04/19/2010 | 03/15/2020 |
| 254709-AD-0 | DISCOVER FINANCIAL SVS | | | | 2FE | 4,989,800 | 104.4660 | 5,223,325 | 5,000,000 | 4,993,653 | | 944 | | | 6.450 | 6.478 | JD | 17,021 | 322,500 | 06/05/2007 | 06/12/2017 |
| 25470D-AA-7 | DISCOVERY COMMUNICATIONS | | | | 2FE | 27,839,840 | 113.7840 | 31,859,380 | 28,000,000 | 27,870,109 | | 13,277 | | | 5.625 | 5.693 | FA | 595,000 | 1,575,000 | 08/12/2009 | 08/15/2019 |
| 25470D-AB-5 | DISCOVERY COMMUNICATIONS | | | | 2FE | 7,488,825 | 105.1740 | 7,888,058 | 7,500,000 | 7,492,136 | | 2,120 | | | 3.700 | 3.728 | JD | 23,125 | 277,500 | 05/26/2010 | 06/01/2015 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS | | | | 2FE | 2,999,220 | 120.4600 | 3,613,788 | 3,000,000 | 2,999,235 | | 9 | | | 6.350 | 6.349 | JD | 15,875 | 190,500 | 05/26/2010 | 06/01/2040 |
| 27876G-BH-0 | DISH DBS CORP | | | | 3FE | 15,640,000 | 110.0000 | 16,775,000 | 15,250,000 | 15,536,278 | | (72,297) | | | 7.750 | 7.123 | MN | 101,773 | 1,181,875 | 07/22/2010 | 05/31/2015 |
| 256882-AA-9 | DOLPHIN SUBSIDIARY II IN | | | 1 | 3FE | 3,941,438 | 106.5000 | 4,153,500 | 3,900,000 | 3,939,687 | | (1,750) | | | 6.500 | 6.273 | AO | 61,967 | | 09/27/2011 | 10/15/2016 |
| 256882-AC-5 | DOLPHIN SUBSIDIARY II IN | | | 1 | 3FE | 3,217,500 | 108.0000 | 3,240,000 | 3,000,000 | 3,216,826 | | (674) | | | 7.250 | 6.251 | AO | 53,167 | | 12/13/2011 | 10/15/2021 |
| 257469-AC-0 | DOMINION RESOURCES INC | | | | 2FE | 27,202,513 | 115.8270 | 28,018,503 | 24,190,000 | 25,215,861 | | (343,408) | | | 7.195 | 5.487 | MS | 512,472 | 1,740,471 | 06/25/2008 | 09/15/2014 |
| 257469-AC-0 | DOMINION RESOURCES INC | LS | | | 2FE | 1,766,809 | 115.8270 | 1,806,898 | 1,560,000 | 1,630,043 | | (23,457) | | | 7.195 | 5.388 | MS | 33,049 | 112,242 | 03/22/2005 | 09/15/2014 |
| 25746U-BM-0 | DOMINION RESOURCES INC | | | | 2FE | 4,923,550 | 107.9800 | 5,399,005 | 5,000,000 | 4,924,006 | | 456 | | | 4.900 | 4.995 | FA | 99,361 | | 08/02/2011 | 08/01/2041 |
| 991810-9C-8 | DOUGLAS DYNAMICS L.L.C. TERM LOAN | | | 2 | 4FE | 1,481,288 | 98.1670 | 1,461,461 | 1,488,750 | 1,475,331 | | 1,468 | | | 4.535 | 6.084 | FMAN | 3,091 | 52,803 | 04/21/2011 | 04/18/2018 |
| 260003-AJ-7 | DOVER CORP | | | 1 | 1FE | 19,988,400 | 112.7040 | 22,540,700 | 20,000,000 | 19,989,212 | | 812 | | | 4.300 | 4.321 | MS | 286,667 | 451,500 | 02/16/2011 | 03/01/2021 |
| 260003-AK-4 | DOVER CORP | | | 1 | 1FE | 14,795,100 | 122.2720 | 18,340,815 | 15,000,000 | 14,797,500 | | 2,400 | | | 5.375 | 5.477 | MS | 268,750 | 423,281 | 02/16/2011 | 03/01/2041 |
| 26054E-AT-6 | DOW CHEM CO MEDIUM TERM NTS- BOOK ENT | | | | 2FE | 20,000,000 | 124.4570 | 24,891,360 | 20,000,000 | 20,317,332 | | (25,414) | | | 7.750 | 7.751 | FA | 585,556 | 1,550,000 | 09/08/1993 | 09/15/2020 |
| 260543-CF-8 | DOW CHEMICAL CO/THE | | | | 2FE | 4,980,150 | 102.5720 | 5,128,600 | 5,000,000 | 4,980,361 | | 211 | | | 4.125 | 4.175 | MN | 26,927 | | 11/04/2011 | 11/15/2021 |
| 260543-BV-4 | DOW CHEMICAL COMPANY | | | | 2FE | 2,488,825 | 111.4050 | 2,785,125 | 2,500,000 | 2,492,185 | | 990 | | | 5.700 | 5.778 | MN | 18,208 | 142,500 | 05/01/2008 | 05/15/2018 |
| 260547-C#-9 | DOW CORNING CORPORATION SERIES 2021 | | | | 1 | 9,000,000 | 105.8660 | 9,527,896 | 9,000,000 | 9,000,000 | | | | | 4.780 | 4.780 | MS | 117,110 | 215,100 | 03/23/2011 | 03/23/2021 |
| 26138E-AH-2 | DR PEPPER SNAPPLE GROUP | | | | 2FE | 6,880,338 | 124.6400 | 8,413,180 | 6,750,000 | 6,844,371 | | (11,733) | | | 6.820 | 6.548 | MN | 76,725 | 460,350 | 09/11/2008 | 05/01/2018 |
| 26138E-AJ-8 | DR PEPPER SNAPPLE GROUP | | | | 2FE | 1,749,580 | 140.2370 | 2,454,155 | 1,750,000 | 1,749,596 | | 5 | | | 7.450 | 7.454 | MN | 21,729 | 130,375 | 04/25/2008 | 05/01/2038 |
| 26138E-AP-4 | DR PEPPER SNAPPLE GROUP | | | 1 | 2FE | 13,945,550 | 101.4670 | 14,205,380 | 14,000,000 | 13,946,144 | | 594 | | | 3.200 | 3.247 | MN | 57,244 | | 11/07/2011 | 11/15/2021 |
| 261608-AC-7 | DRESSER-RAND GROUP INC | | | 1 | 4FE | 3,000,000 | 102.2500 | 3,067,500 | 3,000,000 | 3,000,000 | | | | | 6.500 | 6.462 | MN | 32,500 | 118,625 | 03/10/2011 | 05/01/2021 |
| N4282#-AA-0 | DSM NV, SER. A SR UNSEC. NTS, DUE 2013 | | F | | 1 | 18,000,000 | 107.7860 | 19,401,494 | 18,000,000 | 18,000,000 | | | | | 5.510 | 5.510 | AO | 228,665 | 991,800 | 10/08/2003 | 10/08/2013 |
| 23334B-AA-2 | DTE ENERGY CNTR | | | | 3FE | 24,219,388 | 103.0950 | 24,190,314 | 23,464,100 | 24,001,410 | | (33,629) | | | 7.458 | 7.161 | AO | 296,520 | 1,726,110 | 11/18/2004 | 04/30/2024 |
| 233331-AN-7 | DTE ENERGY COMPANY | | | | 2FE | 5,000,000 | 113.6380 | 5,681,915 | 5,000,000 | 5,000,000 | | | | | 7.625 | 7.625 | MN | 48,715 | 381,250 | 05/06/2009 | 05/15/2014 |
| 23330J-AA-9 | DUBAI PORTS WORLD | | F | | 2FE | 9,991,100 | 90.5000 | 9,050,000 | 10,000,000 | 9,991,581 | | 120 | | | 6.850 | 6.857 | JJ | 340,597 | 685,000 | 06/21/2007 | 07/02/2037 |
| 26442C-AK-0 | DUKE ENERGY CAROLINAS | | | 1 | 1FE | 15,893,550 | 109.7450 | 16,461,750 | 15,000,000 | 15,867,499 | | (26,051) | | | 3.900 | 3.186 | JD | 26,000 | 334,750 | 08/29/2011 | 06/15/2021 |
| 26442C-AM-6 | DUKE ENERGY CAROLINAS | | | | 1FE | 9,983,100 | 104.6250 | 10,462,450 | 10,000,000 | 9,983,118 | | 18 | | | 4.250 | 4.265 | JD | 27,153 | | 12/05/2011 | 12/15/2041 |
| 264399-DW-3 | DUKE ENERGY CORP | | | | 1FE | 1,041,400 | 100.1590 | 1,001,591 | 1,000,000 | 1,000,227 | | (5,733) | | | 6.250 | 5.650 | JJ | 28,819 | 62,500 | 02/20/2003 | 01/15/2012 |
| 26441C-AC-9 | DUKE ENERGY CORP | | | | 2FE | 15,269,805 | 106.6920 | 16,003,800 | 15,000,000 | 15,159,304 | | (55,184) | | | 3.950 | 3.551 | MS | 174,458 | 592,500 | 12/17/2009 | 09/15/2014 |
| 26441C-AF-2 | DUKE ENERGY CORP | | | 1 | 2FE | 4,999,050 | 102.2810 | 5,114,050 | 5,000,000 | 4,999,078 | | 28 | | | 3.550 | 3.576 | MS | 62,125 | | 08/22/2011 | 09/15/2021 |
| 26439X-AF-0 | DUKE ENERGY FIELD SRVCS | | | | 2FE | 7,932,880 | 109.0290 | 8,722,352 | 8,000,000 | 7,970,257 | | 6,888 | | | 5.375 | 5.485 | AO | 90,778 | 430,000 | 11/12/2009 | 10/15/2015 |
| 172070-CN-2 | DUKE ENERGY OHIO INC | | | | 2FE | 5,117,782 | 103.3620 | 5,168,110 | 5,000,000 | 5,012,645 | | (17,253) | | | 5.700 | 5.330 | MS | 83,917 | 285,000 | 01/01/2005 | 09/15/2012 |
| 26483E-AD-2 | DUN & BRADSTREET CORP | | | | 1FE | 10,000,000 | 105.4480 | 10,544,750 | 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 | 102.7180 | 10,271,780 | 10,000,000 | 9,972,091 | | 6,709 | | | 2.875 | 2.936 | MN | 36,736 | 280,313 | 11/17/2010 | 11/15/2015 |
| 26507#-AB-5 | DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN | | | | 4 | 132,365 | 100.5400 | 133,080 | 132,365 | 132,365 | | | | | 10.000 | 10.125 | MJSD | 37 | 11,030 | 11/01/2006 | 10/31/2013 |
| 26507#-AA-7 | DUNCAN SYSTEMS 13% SR SUB NOTES (HANCOCK | | | 1 | 5 | 380,839 | 88.7200 | 371,876 | 419,156 | 400,610 | | 5,094 | | | 13.000 | 14.995 | MJSD | 151 | 54,490 | 11/01/2006 | 10/31/2014 |
| 263534-BG-3 | DUPONT EI NEMOUR | | | 1 | 1FE | 10,582,800 | 129.4570 | 12,945,700 | 10,000,000 | 10,475,267 | | (17,203) | | | 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 | 106.3370 | 4,253,484 | 4,000,000 | 3,973,701 | | 2,187 | | | 6.400 | 6.505 | MS | 75,378 | 257,422 | 09/08/2010 | 09/15/2020 |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS | | | | 3FE | 6,985,370 | 103.2270 | 7,225,862 | 7,000,000 | 6,985,970 | | 600 | | | 5.900 | 5.929 | JD | 34,417 | 207,647 | 05/25/2011 | 12/01/2021 |

# 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 (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 |
| 263534-BN-8 | E.I. DU PONT DE NEMOURS | | | | 1FE | 4,969,050 | 109.2300 | 5,461,490 | 5,000,000 | 4,991,194 | | 3,483 | | | 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 | 116.8370 | 5,841,860 | 5,000,000 | 4,990,303 | | 1,670 | | | 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 | 104.3100 | 3,519,406 | 3,374,000 | 3,375,726 | | (1,582) | | | 5.000 | 5.078 | JJ | 77,789 | 168,700 | 11/28/2007 | 01/15/2013 |
| 263534-CB-3 | E.I. DU PONT DE NEMOURS | | | | 1FE | 9,503,200 | 108.5120 | 10,851,240 | 10,000,000 | 9,540,558 | | 37,358 | | | 3.625 | 4.242 | JJ | 167,153 | 181,250 | 01/31/2011 | 01/15/2021 |
| 275515-A@-3 | EAST TENN. NATURAL GAS SERIES A | | | | 2 | 15,600,000 | 103.6380 | 16,167,497 | 15,600,000 | 15,600,000 | | | | | 5.710 | 5.710 | JD | 32,166 | 890,760 | 12/18/2002 | 12/18/2012 |
| 277432-AD-2 | EASTMAN CHEMICAL | | | | 2FE | 8,283,415 | 126.8770 | 10,426,735 | 8,218,000 | 8,270,392 | | (1,822) | | | 7.600 | 7.527 | FA | 260,237 | 624,568 | 05/09/2002 | 02/01/2027 |
| 277432-AE-0 | EASTMAN CHEMICAL | | | | 2FE | 7,115,290 | 101.4470 | 7,101,297 | 7,000,000 | 7,004,518 | | (15,091) | | | 7.000 | 6.767 | AO | 103,444 | 490,000 | 05/15/2002 | 04/15/2012 |
| 277432-AH-3 | EASTMAN CHEMICAL | | | | 2FE | 4,994,900 | 113.8400 | 5,691,990 | 5,000,000 | 4,995,778 | | 418 | | | 5.500 | 5.539 | MN | 35,139 | 275,000 | 10/28/2009 | 11/15/2019 |
| 277432-AJ-9 | EASTMAN CHEMICAL CO | | | | 2FE | 4,994,200 | 102.0260 | 5,101,310 | 5,000,000 | 4,995,353 | | 1,090 | | | 3.000 | 3.034 | JD | 6,667 | 152,083 | 12/01/2010 | 12/15/2015 |
| 278058-AW-2 | EATON CORP | | | | 1FE | 3,142,984 | 144.4170 | 3,754,850 | 2,600,000 | 3,045,189 | | (13,524) | | | 7.650 | 6.067 | MN | 25,415 | 198,900 | 11/20/2002 | 11/15/2029 |
| 278058-AY-8 | EATON CORP | | | | 1FE | 4,038,000 | 120.4590 | 6,022,950 | 5,000,000 | 4,074,931 | | 15,973 | | | 5.450 | 7.099 | AO | 57,528 | 272,500 | 07/22/2009 | 10/15/2034 |
| 278642-AC-7 | EBAY INC | | | 1 | 1FE | 26,559,412 | 100.9440 | 27,665,722 | 27,407,000 | 26,608,644 | | 49,233 | | | 3.250 | 3.654 | AO | 188,042 | 520,746 | 08/09/2011 | 10/15/2020 |
| 27876G-BE-7 | ECHOSTAR DBS CORP | | | | 3FE | 3,257,813 | 107.7500 | 3,501,875 | 3,250,000 | 3,256,296 | | (1,382) | | | 7.125 | 7.071 | FA | 96,484 | 231,563 | 07/08/2010 | 02/01/2016 |
| R1894#-AE-4 | E-CO ENERGI AS (2011 TRANSACTION) 2023 | | F | | 1 | 10,000,000 | 114.1130 | 11,411,262 | 10,000,000 | 10,000,000 | | | | | 4.770 | 4.861 | MN | 67,575 | 238,500 | 05/10/2011 | 05/10/2023 |
| R1894#-AC-8 | E-CO ENERGI AS (NORWAY) SER. C SR NTS | | F | | 1 | 20,000,000 | 115.1120 | 23,022,388 | 20,000,000 | 20,000,000 | | | | | 5.040 | 5.040 | JD | 30,800 | 1,008,000 | 12/20/2004 | 12/20/2016 |
| 278865-AL-4 | ECOLAB INC | | | | 2FE | 4,996,800 | 106.7890 | 5,339,445 | 5,000,000 | 4,996,817 | | 17 | | | 4.350 | 4.358 | JD | 13,896 | | 12/05/2011 | 12/08/2021 |
| 278865-AM-2 | ECOLAB INC | | | | 2FE | 4,948,550 | 110.8140 | 5,540,710 | 5,000,000 | 4,948,594 | | 44 | | | 5.500 | 5.571 | JD | 17,569 | | 12/05/2011 | 12/08/2041 |
| 281020-AF-4 | EDISON INTERNATIONAL | | | | 2FE | 8,724,183 | 102.9030 | 9,004,039 | 8,750,000 | 8,727,659 | | 3,011 | | | 3.750 | 3.798 | MS | 96,615 | 289,219 | 03/24/2011 | 09/15/2017 |
| 281023-BA-8 | EDISON MISSION ENERGY | | | 4 | 5FE | 1,490,000 | 59.0000 | 1,180,000 | 2,000,000 | 1,483,853 | | (6,147) | 510,000 | | 7.625 | 7.625 | MN | 19,486 | 152,500 | 05/01/2007 | 05/15/2027 |
| 26835P-AC-4 | EDP FINANCE BV | | F | | 2FE | 10,800,510 | 76.2800 | 8,390,800 | 11,000,000 | 10,831,874 | | 17,046 | | | 4.900 | 5.146 | AO | 134,750 | 539,000 | 03/24/2010 | 10/01/2019 |
| 48003#-AH-5 | EDWARD JONES SUB NTS | | | | 2 | 7,500,000 | 105.3680 | 7,902,588 | 7,500,000 | 7,500,000 | | | | | 7.330 | 7.330 | JD | 29,015 | 458,125 | 06/12/2002 | 06/12/2014 |
| 263534-BY-4 | EI DU PONT DE NEMOUR & C | | | | 1FE | 9,975,700 | 106.6440 | 10,664,410 | 10,000,000 | 9,985,255 | | 4,540 | | | 3.250 | 3.432 | JJ | 149,861 | 325,000 | 11/04/2009 | 01/15/2015 |
| 263534-BZ-1 | EI DU PONT DE NEMOUR & C | | | | 1FE | 14,937,750 | 114.8010 | 17,220,195 | 15,000,000 | 14,948,537 | | 5,166 | | | 4.625 | 4.783 | JJ | 319,896 | 693,750 | 11/04/2009 | 01/15/2020 |
| 28264Q-GC-2 | EKSPORTFINANS A/S | | F | | 3FE | 27,375,000 | 90.9880 | 22,747,075 | 25,000,000 | 26,786,846 | | (285,585) | | | 5.500 | 4.034 | JD | 19,097 | 1,375,000 | 11/18/2009 | 06/26/2017 |
| 28336L-BR-9 | EL PASO CORP | | | | 3FE | 5,670,938 | 109.4900 | 6,158,796 | 5,625,000 | 5,664,322 | | (4,935) | | | 7.250 | 7.117 | JD | 33,984 | 407,813 | 07/26/2010 | 06/01/2018 |
| 28336L-BT-5 | EL PASO CORP | | | | 3FE | 7,367,500 | 109.5000 | 7,665,000 | 7,000,000 | 7,282,515 | | (57,156) | | | 8.250 | 7.100 | FA | 218,167 | 577,500 | 06/24/2010 | 02/15/2016 |
| 28336L-BV-0 | EL PASO CORP | | | | 3FE | 3,247,500 | 108.0990 | 3,242,982 | 3,000,000 | 3,230,803 | | (16,697) | | | 6.500 | 5.380 | MS | 57,417 | 190,125 | 03/02/2011 | 09/15/2020 |
| 28336L-BQ-1 | EL PASO CORPORATION | | | | 3FE | 498,750 | 109.5650 | 547,826 | 500,000 | 498,969 | | 150 | | | 7.000 | 7.045 | JD | 1,556 | 35,000 | 07/01/2010 | 06/15/2017 |
| 28370T-AA-7 | EL PASO PIPELINE PART OP | | | | 3FE | 1,325,000 | 110.2130 | 1,460,317 | 1,325,000 | 1,325,000 | | | | | 6.500 | 6.500 | AO | 21,531 | 86,125 | 03/25/2010 | 04/01/2020 |
| 28370T-AE-9 | EL PASO PIPELINE PART OP | | | | 3FE | 5,960,220 | 102.9210 | 6,175,284 | 6,000,000 | 5,961,086 | | 866 | | | 5.000 | 5.105 | AO | 84,167 | | 09/15/2011 | 10/01/2021 |
| G2978#-AD-5 | ELECTRICITY SUPPLY BOARD SER D, DUE 2018 | | F | | 2 | 14,582,390 | 90.8670 | 13,630,098 | 15,000,000 | 14,689,713 | | 34,761 | | | 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 | | 2 | 59,627,709 | 95.9850 | 57,590,754 | 60,000,000 | 64,377,522 | | (807,714) | | | 5.190 | 5.190 | JD | 138,400 | 3,114,000 | 11/12/2009 | 12/15/2015 |
| 285661-AD-6 | ELECTRONIC DATA SYSTEMS | | | | 1FE | 22,200,000 | 106.0070 | 21,201,480 | 20,000,000 | 20,950,582 | | (578,563) | | | 6.000 | 2.905 | FA | 500,000 | 1,200,000 | 11/12/2009 | 08/01/2013 |
| 28617X-AA-1 | ELEKTRA NORESTE, SA PANAMA 144A | | F | | 2FE | 19,331,520 | 115.0000 | 22,425,000 | 19,500,000 | 19,372,480 | | 8,801 | | | 7.600 | 7.696 | JJ | 695,717 | 1,482,000 | 06/30/2006 | 07/12/2021 |
| 532457-BA-5 | ELI LILLY & CO | | | | 1FE | 3,437,506 | 121.3180 | 4,452,360 | 3,670,000 | 3,447,097 | | 3,710 | | | 5.550 | 6.021 | MS | 59,974 | 203,685 | 04/07/2009 | 03/15/2037 |
| 532457-BB-3 | ELI LILLY & CO | | | | 1FE | 956,860 | 115.5150 | 1,155,153 | 1,000,000 | 973,849 | | 4,195 | | | 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 | 100.5220 | 10,052,190 | 10,000,000 | 10,003,835 | | (20,941) | | | 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 | 124.6520 | 4,986,080 | 4,000,000 | 4,000,000 | | | | | 6.090 | 6.090 | FA | 94,733 | 243,600 | 02/03/2010 | 02/11/2040 |
| 28932M-AJ-4 | ELM RD GENERATING STAT | | | | 1FE | 12,000,000 | 121.2510 | 14,550,120 | 12,000,000 | 12,000,000 | | | | | 5.848 | 5.848 | JJ | 315,792 | 350,880 | 01/12/2011 | 01/19/2041 |
| 91373*-AT-5 | EMBARQ / UNITED TEL OF CAROLINAS | | | | 2 | 2,420,000 | 115.0000 | 2,783,000 | 2,420,000 | 2,388,876 | | 4,124 | | | 8.770 | 8.772 | FA | 88,431 | 212,234 | 12/31/1998 | 08/01/2017 |
| 913028-E#-9 | EMBARQ / UNITED TELEPHONE COMPANY OF IND | | | | 2 | 8,670,240 | 115.0000 | 9,970,776 | 8,670,240 | 8,544,700 | | 15,920 | | | 8.770 | 8.772 | FA | 316,825 | 760,380 | 12/31/1998 | 08/01/2017 |
| 91374*-AN-7 | EMBARQ / UNITED TELEPHONE COMPANY OF NOR | | | | 2 | 8,497,000 | 115.0000 | 9,771,550 | 8,497,000 | 8,411,398 | | 11,366 | | | 8.770 | 8.772 | FA | 310,495 | 745,187 | 12/31/1998 | 08/01/2017 |
| 91375@-AB-0 | EMBARQ / UNITED TELEPHONE COMPANY OF SOU | | | | 2 | 1,657,800 | 115.0000 | 1,906,470 | 1,657,800 | 1,631,486 | | 2,329 | | | 8.770 | 8.772 | FA | 60,579 | 145,389 | 12/31/1998 | 08/01/2019 |
| 91372*-AG-4 | EMBARQ / UNITED TELEPHONE COMPANY OF TEX | | | | 2 | 6,635,000 | 115.0000 | 7,630,250 | 6,635,000 | 6,582,129 | | 7,032 | | | 8.770 | 8.772 | FA | 242,454 | 581,890 | 12/31/1998 | 08/01/2017 |
| 913026-AS-9 | EMBARQ / UNITED TELEPHONE OF FLORIDA | | | | 2FE | 5,124,168 | 104.6030 | 4,541,867 | 4,342,000 | 4,485,345 | | (87,813) | | | 6.875 | 4.630 | JJ | 137,647 | 298,513 | 05/15/2003 | 07/15/2013 |
| 291011-AR-5 | EMERSON ELECTRIC CO | | | | 1FE | 7,303,350 | 103.1860 | 7,738,920 | 7,500,000 | 7,479,460 | | 24,965 | | | 4.625 | 4.983 | AO | 73,229 | 346,875 | 07/31/2003 | 10/15/2012 |
| 291011-BD-5 | EMERSON ELECTRIC CO | | | | 1FE | 9,886,800 | 120.6130 | 12,061,260 | 10,000,000 | 9,890,287 | | 1,688 | | | 5.250 | 5.325 | MN | 67,083 | 525,000 | 11/10/2009 | 11/15/2039 |
| 291228-AA-2 | EMIGRANT BANCORP | | | | 5FE | 14,842,650 | 89.9040 | 13,485,600 | 15,000,000 | 14,951,703 | | 17,632 | | | 6.250 | 6.394 | JD | 41,667 | 937,500 | 06/17/2004 | 06/15/2014 |
| 26876H-AA-6 | ENA SUR TRUST CLASS A DUE 2025 | | F | | 2FE | 17,814,357 | 102.4110 | 18,243,930 | 17,814,357 | 17,814,357 | | | | | 5.750 | 5.750 | FMAN | 102,433 | 261,772 | 08/18/2011 | 05/25/2025 |
| 511546-AE-3 | ENBRIDGE ENERGY LP | | | | 2FE | 9,982,400 | 105.0750 | 10,507,470 | 10,000,000 | 10,041,833 | | (44,022) | | | 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 | 102.8800 | 3,086,415 | 3,000,000 | 3,029,416 | | (19,795) | | | 4.750 | 4.030 | JD | 11,875 | 142,500 | 11/04/2009 | 06/01/2013 |
| 29250R-AN-6 | ENBRIDGE ENERGY PARTNERS | | | | 2FE | 9,655,165 | 116.3300 | 11,292,124 | 9,707,000 | 9,670,722 | | 4,528 | | | 6.500 | 6.603 | AO | 133,202 | 630,955 | 03/31/2008 | 04/15/2018 |
| 29250R-AN-6 | ENBRIDGE ENERGY PARTNERS | LS | | | 2FE | 291,435 | 116.3300 | 340,846 | 293,000 | 291,905 | | 137 | | | 6.500 | 6.603 | AO | 4,021 | 19,045 | 03/31/2008 | 04/15/2018 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS | | | | 2FE | 2,742,053 | 132.4960 | 3,643,651 | 2,750,000 | 2,742,362 | | 91 | | | 7.500 | 7.545 | AO | 43,542 | 206,250 | 03/31/2008 | 04/15/2038 |
| 29250R-AU-0 | ENBRIDGE ENERGY PARTNERS | | | 1 | 2FE | 17,754,064 | 104.4290 | 18,577,830 | 17,790,000 | 17,754,925 | | 861 | | | 4.200 | 4.226 | MS | 220,003 | | 09/06/2011 | 09/15/2021 |
| 29250R-AU-0 | ENBRIDGE ENERGY PARTNERS | LS | | 1 | 2FE | 2,205,536 | 104.4290 | 2,307,870 | 2,210,000 | 2,205,643 | | 107 | | | 4.200 | 4.226 | MS | 27,330 | | 09/06/2011 | 09/15/2021 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 29250N-AC-9 | ENBRIDGE INC | | A | | 1FE | 17,081,094 | 109.7560 | 16,908,948 | 15,406,000 | 16,652,872 | | (428,222) | | | 5.800 | 2.386 | JD | 39,713 | 893,548 | 02/10/2011 | 06/15/2014 |
| 292505-AD-6 | ENCANA CORP | | A | | 2FE | 4,956,150 | 116.8080 | 5,840,420 | 5,000,000 | 4,960,667 | | 743 | | | 6.500 | 6.567 | FA | 122,778 | 325,000 | 07/28/2004 | 08/15/2034 |
| 292506-AA-0 | ENCANA HLDINGS FIN CORP | | A | | 2FE | 19,922,800 | 108.6070 | 21,721,320 | 20,000,000 | 19,977,780 | | 8,651 | | | 5.800 | 5.852 | MN | 193,333 | 1,160,000 | 05/10/2004 | 05/01/2014 |
| 29255W-AJ-9 | ENCORE ACQUISITION CO | | | 1 | 4FE | 2,776,250 | 110.2500 | 2,894,063 | 2,625,000 | 2,735,143 | | (27,889) | | | 9.500 | 8.670 | MN | 41,563 | 249,375 | 07/20/2010 | 05/01/2016 |
| 29264F-AG-1 | ENDO PHARMACEUT HLDGS IN | | | 1 | 3FE | 5,975,581 | 106.5000 | 6,267,525 | 5,885,000 | 5,968,674 | | (6,907) | | | 7.000 | 7.410 | JJ | 232,294 | | 06/06/2011 | 07/15/2019 |
| 29264F-AJ-5 | ENDO PHARMACEUT HLDGS IN | | | 1 | 3FE | 2,085,000 | 106.3750 | 2,127,500 | 2,000,000 | 2,081,133 | | (3,867) | | | 7.250 | 6.990 | JJ | 81,764 | | 07/07/2011 | 01/15/2022 |
| 29264F-9A-6 | ENDO PHARMACEUT HLDGS INC. TERM B | | | 2 | 3FE | 939,107 | 99.8910 | 938,084 | 939,107 | 939,107 | | | | | 4.000 | 4.030 | JAJO | 172 | 19,736 | 07/06/2011 | 06/17/2018 |
| 29268B-AB-7 | ENEL FINANCE INTERNATION | | F | | 1FE | 5,032,000 | 95.4400 | 4,772,010 | 5,000,000 | 5,021,020 | | (2,992) | | | 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 | 86.8470 | 2,171,168 | 2,500,000 | 2,493,716 | | 89 | | | 6.800 | 6.814 | MS | 50,056 | 170,000 | 09/13/2007 | 09/15/2037 |
| 29268B-AD-3 | ENEL FINANCE INTL SA | | F | | 1FE | 1,994,600 | 97.3490 | 1,946,986 | 2,000,000 | 1,996,884 | | 1,047 | | | 3.875 | 3.935 | AO | 18,083 | 77,500 | 09/30/2009 | 10/07/2014 |
| 29268B-AF-8 | ENEL FINANCE INTL SA | | F | | 1FE | 1,989,260 | 80.4850 | 1,609,692 | 2,000,000 | 1,989,568 | | 143 | | | 6.000 | 6.039 | AO | 28,000 | 120,000 | 09/30/2009 | 10/07/2039 |
| 29265N-AS-7 | ENERGEN CORP | | | 1 | 2FE | 4,999,400 | 99.2390 | 4,961,935 | 5,000,000 | 4,999,419 | | 19 | | | 4.625 | 4.669 | MS | 93,785 | | 08/02/2011 | 09/01/2021 |
| 29266R-AA-6 | ENERGIZER HOLDINGS INC | | | | 2FE | 14,998,800 | 105.2400 | 15,785,940 | 15,000,000 | 14,998,859 | | 59 | | | 4.700 | 4.701 | MN | 82,250 | 352,500 | 05/16/2011 | 05/19/2021 |
| 29266R-L#-3 | ENERGIZER HOLDINGS, INC. (SEPTEMBER 2007 | | | | 2 | 29,755,784 | 113.2920 | 33,987,738 | 30,000,000 | 29,830,480 | | 23,118 | | | 6.550 | 6.669 | AO | 414,833 | 1,965,000 | 06/27/2008 | 10/15/2017 |
| 29266M-AD-1 | ENERGY EAST CORPORATION | | F | | 1FE | 13,178,975 | 102.2610 | 13,293,943 | 13,000,000 | 13,023,454 | | (49,517) | | | 6.750 | 6.773 | JD | 39,000 | 877,500 | 11/12/2009 | 06/15/2012 |
| Q3507#-AB-6 | ENERGY PARTNERSHIP GAS PTY LTD (MULTINET | | F | | 2FE | 10,000,000 | 103.1060 | 10,310,646 | 10,000,000 | 10,000,000 | | | | | 4.200 | 4.200 | MN | 61,833 | 420,000 | 11/08/2010 | 11/08/2015 |
| 29273R-AB-5 | ENERGY TRANSFER PARTNERS | | | | 2FE | 971,750 | 108.0870 | 1,080,873 | 1,000,000 | 988,014 | | 3,416 | | | 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 | 102.1670 | 5,108,355 | 5,000,000 | 4,989,469 | | 17,253 | | | 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 | 109.7930 | 1,646,894 | 1,500,000 | 1,499,242 | | 123 | | | 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 | 105.2730 | 9,385,043 | 8,915,000 | 9,202,939 | | (183,212) | | | 6.000 | 3.764 | JJ | 267,450 | 534,900 | 11/18/2009 | 07/01/2013 |
| 29273R-AH-2 | ENERGY TRANSFER PARTNERS | | | | 2FE | 31,176,600 | 110.9430 | 33,282,750 | 30,000,000 | 31,142,042 | | (46,665) | | | 6.700 | 5.878 | JJ | 1,005,000 | 1,340,000 | 08/29/2011 | 07/01/2018 |
| 29273R-AP-4 | ENERGY TRANSFER PARTNERS | | | 1 | 2FE | 4,987,350 | 98.0550 | 4,902,745 | 5,000,000 | 4,987,448 | | 98 | | | 6.050 | 6.091 | JD | 25,208 | 167,215 | 05/09/2011 | 06/01/2041 |
| 29274A-A*-6 | ENERGY WEST INC. SERIES 2017 | | | | 2 | 6,500,000 | 110.6320 | 7,191,068 | 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 | 109.4710 | 4,378,848 | 4,000,000 | 3,994,932 | | 1,768 | | | 6.875 | 7.002 | JJ | 126,806 | 275,000 | 06/24/2009 | 07/15/2014 |
| 29358Q-AA-7 | ENSCO PLC | | F | | 2FE | 19,709,800 | 104.1410 | 20,828,120 | 20,000,000 | 19,727,979 | | 18,179 | | | 4.700 | 4.883 | MS | 276,778 | 464,778 | 03/11/2011 | 03/15/2021 |
| 29364D-AN-0 | ENTERGY ARKANSAS INC | | | | 1FE | 1,999,860 | 106.0450 | 2,120,908 | 2,000,000 | 1,999,952 | | 28 | | | 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 | 104.1310 | 5,206,535 | 5,000,000 | 4,998,685 | | 119 | | | 3.750 | 3.651 | FA | 70,833 | 142,188 | 11/09/2010 | 02/15/2021 |
| 29365P-AN-2 | ENTERGY GULF STATES LA | | | | 2FE | 6,500,230 | 113.9290 | 7,690,208 | 6,750,000 | 6,560,060 | | 23,423 | | | 6.000 | 6.543 | MN | 67,500 | 405,000 | 05/06/2009 | 05/01/2018 |
| 29365P-AP-7 | ENTERGY GULF STATES LA | | | | 2FE | 6,994,400 | 112.3060 | 7,861,413 | 7,000,000 | 6,994,974 | | 264 | | | 5.590 | 5.596 | AO | 97,825 | 391,300 | 09/29/2009 | 10/01/2024 |
| 29364W-AF-5 | ENTERGY LOUISIANA HOLDINGS | | | 1 | 1FE | 4,999,800 | 99.0580 | 4,952,905 | 5,000,000 | 4,999,818 | | 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 | 114.2250 | 9,138,008 | 8,000,000 | 7,975,326 | | 1,302 | | | 5.400 | 5.412 | MN | 72,000 | 432,000 | 11/10/2009 | 11/01/2024 |
| 293791-AD-1 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 3,170,882 | 104.6800 | 3,140,391 | 3,000,000 | 3,025,767 | | (22,487) | | | 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 | 120.6900 | 13,275,922 | 11,000,000 | 11,466,855 | | (10,071) | | | 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 | 109.5670 | 17,530,672 | 16,000,000 | 16,073,040 | | (25,218) | | | 5.600 | 5.811 | AO | 189,156 | 896,000 | 07/14/2006 | 10/15/2014 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 2,990,220 | 118.1100 | 3,543,288 | 3,000,000 | 2,991,183 | | 162 | | | 6.650 | 6.675 | AO | 42,117 | 199,500 | 09/23/2004 | 10/15/2034 |
| 29379V-AJ-2 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 8,799,533 | 104.3710 | 8,949,839 | 8,575,000 | 8,734,071 | | (131,186) | | | 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 | 110.6850 | 11,068,540 | 10,000,000 | 9,973,807 | | 2,335 | | | 5.200 | 5.132 | MS | 173,333 | 520,000 | 05/11/2010 | 09/01/2020 |
| 29379V-AR-4 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 8,630,340 | 104.8380 | 8,911,196 | 8,500,000 | 8,595,429 | | (26,308) | | | 3.700 | 3.372 | JD | 26,208 | 314,500 | 08/19/2010 | 06/01/2015 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPER | | | | 2FE | 9,979,000 | 101.8860 | 10,188,640 | 10,000,000 | 9,979,574 | | 574 | | | 4.050 | 4.063 | FA | 142,875 | | 08/10/2011 | 02/15/2022 |
| D2488*-AA-1 | ENTERPRISE RENT-A-CAR COMPANY 2005-B | | | | 2 | 18,576,375 | 129.4250 | 18,565,974 | 18,576,375 | 18,565,974 | | | | (603,376) | 3.870 | 3.870 | FA | 283,410 | 779,128 | 11/01/2009 | 02/09/2012 |
| G3107#-AA-3 | ENTERPRISE RENT-A-CAR COMPANY 2005-C | | | | 2 | 4,423,625 | 129.4250 | 4,421,148 | 4,423,625 | 4,421,148 | | | | (143,683) | 3.870 | 3.870 | FA | 67,489 | 185,535 | 11/01/2009 | 02/09/2012 |
| Q3535#-AE-6 | ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM | | F | | 2 | 20,000,000 | 106.7370 | 21,347,440 | 20,000,000 | 20,000,000 | | | | | 5.010 | 5.125 | JJ | 509,350 | | 06/28/2011 | 07/12/2021 |
| 26875P-AD-3 | EOG RESOURCES INC | | | | 1FE | 28,013,745 | 118.1710 | 31,522,008 | 26,675,000 | 27,862,480 | | (138,452) | | | 5.625 | 4.954 | JD | 125,039 | 1,500,469 | 11/12/2010 | 06/01/2019 |
| 26875P-AF-8 | EOG RESOURCES INC | | | | 1FE | 6,985,650 | 104.5000 | 7,315,035 | 7,000,000 | 6,990,023 | | 2,734 | | | 2.950 | 3.014 | JD | 17,208 | 206,500 | 05/17/2010 | 06/01/2015 |
| 26875P-AH-4 | EOG RESOURCES INC | | | | 1FE | 14,960,400 | 102.9850 | 15,447,690 | 15,000,000 | 14,968,405 | | 7,252 | | | 2.500 | 2.402 | FA | 156,250 | 258,333 | 11/18/2010 | 02/01/2016 |
| 26884L-AA-7 | EQT CORP | | | | 2FE | 3,986,720 | 117.2970 | 4,691,876 | 4,000,000 | 3,989,239 | | 1,021 | | | 8.125 | 8.226 | JD | 27,083 | 325,000 | 05/12/2009 | 06/01/2019 |
| 26884L-AB-5 | EQT CORP | | | | 2FE | 3,963,400 | 100.9440 | 4,037,772 | 4,000,000 | 3,963,828 | | 428 | | | 4.875 | 5.006 | MN | 29,250 | | 11/02/2011 | 11/15/2021 |
| 294398-AA-6 | EQT PRODUCTION COMPANY 7.76% GUARANTEED | | | 3 | 2 | 7,228,847 | 106.5540 | 7,070,925 | 6,636,000 | 7,118,452 | | (110,395) | | | 7.760 | 2.786 | FA | 173,082 | 265,772 | 05/02/2011 | 02/28/2016 |
| 29444U-AJ-5 | EQUINIX INC | | | 1 | 3FE | 4,640,000 | 109.0000 | 4,959,500 | 4,550,000 | 4,619,478 | | (13,697) | | | 8.125 | 8.430 | MS | 123,229 | 369,688 | 06/16/2010 | 03/01/2018 |
| 294549-AR-1 | EQUITABLE RESRCS | | | | 2FE | 7,449,075 | 111.5010 | 8,362,545 | 7,500,000 | 7,464,534 | | 4,457 | | | 6.500 | 6.625 | AO | 121,875 | 487,500 | 03/13/2008 | 04/01/2018 |
| 26882P-AS-1 | ERAC USA FINANCE COMPANY | | | | 2FE | 9,984,600 | 109.3660 | 10,936,590 | 10,000,000 | 10,494,328 | | (136,060) | | | 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 | 110.7400 | 22,148,100 | 20,000,000 | 19,971,996 | | 6,261 | | | 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 | 115.5550 | 2,888,883 | 2,500,000 | 2,497,139 | | 397 | | | 6.375 | 6.394 | AO | 33,646 | 159,375 | 10/10/2007 | 10/15/2017 |
| 26882P-BD-3 | ERAC USA FINANCE COMPANY | | | | 2FE | 5,995,380 | 103.4560 | 6,207,342 | 6,000,000 | 5,999,181 | | 988 | | | 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 | 120.3070 | 6,015,370 | 5,000,000 | 4,958,790 | | 553 | | | 7.000 | 7.067 | AO | 73,889 | 350,000 | 10/10/2007 | 10/15/2037 |
| 28500#-AA-0 | ERCOT 6.17% SR NTS | | | | 1 | 6,817,333 | 107.1180 | 7,302,578 | 6,817,333 | 7,085,676 | | (93,975) | | | 6.170 | 6.170 | MN | 53,747 | 350,513 | 05/15/2002 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 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 |
| 03629#-AC-7 | ETSA UTILITIES / ETSA FINANCE 2009 TRANS | | F | | 1 | 10,000,000 | 110.1080 | 11,010,839 | 10,000,000 | 10,000,000 | | | | | 5.210 | 5.210 | MS | 151,958 | 521,000 | 09/16/2009 | 09/16/2014 |
| 30162A-AA-6 | EXELIS INC | | | | 2FE | 14,964,300 | 104.4020 | 15,660,300 | 15,000,000 | 14,965,058 | | 758 | | | 5.550 | 5.611 | AO | 238,188 | | 09/15/2011 | 10/01/2021 |
| 30161N-AD-3 | EXELON CORPORATION | | | | 2FE | 4,620,000 | 107.7480 | 5,387,395 | 5,000,000 | 4,831,828 | | 42,610 | | | 4.900 | 5.991 | JD | 10,889 | 245,000 | 04/20/2006 | 06/15/2015 |
| 30161M-AF-0 | EXELON GENERATION CO LLC | | | | 2FE | 8,982,450 | 109.8490 | 9,886,437 | 9,000,000 | 8,985,676 | | 1,466 | | | 5.200 | 5.240 | AO | 117,000 | 468,000 | 11/12/2009 | 10/01/2019 |
| 30161M-AH-6 | EXELON GENERATION CO LLC | | | 1 | 2FE | 5,978,100 | 102.7990 | 6,167,922 | 6,000,000 | 5,978,783 | | 683 | | | 4.000 | 4.050 | AO | 60,000 | 120,000 | 08/24/2011 | 10/01/2020 |
| 30215*-AL-2 | EXPLORER PIPELINE CO. SER K SR UNSEC NTS | | | 3 | 1 | 7,090,909 | 111.4680 | 7,904,122 | 7,090,909 | 7,090,909 | | | | | 6.760 | 6.760 | JJ | 201,059 | 479,345 | 11/12/2009 | 07/31/2017 |
| 30215*-AP-3 | EXPLORER PIPELINE CO. SER N SR NTS | | | 3 | 1 | 5,714,286 | 103.9160 | 5,938,070 | 5,714,286 | 5,697,899 | | 4,841 | | | 4.850 | 4.908 | JJ | 116,246 | 242,500 | 11/12/2009 | 01/31/2015 |
| 302182-AC-4 | EXPRESS SCRIPTS INC | | | | 2FE | 9,609,903 | 101.8900 | 9,170,145 | 9,000,000 | 9,112,854 | | (243,534) | | | 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 | 108.9940 | 19,187,233 | 17,604,000 | 18,802,274 | | (460,807) | | | 6.250 | 3.339 | JD | 48,900 | 1,100,250 | 02/10/2010 | 06/15/2014 |
| 302182-AF-7 | EXPRESS SCRIPTS INC | | | | 2FE | 5,121,350 | 100.5540 | 5,027,715 | 5,000,000 | 5,112,048 | | (9,302) | | | 3.125 | 2.589 | MN | 19,965 | 83,767 | 08/09/2011 | 05/15/2016 |
| 303250-C*-3 | FAIR ISAAC CORP 2010 7 YEAR SERIES F SEN | | | | 2 | 18,000,000 | 104.5310 | 18,815,632 | 18,000,000 | 18,000,000 | | | | | 5.040 | 5.040 | JJ | 420,840 | 907,200 | 07/14/2010 | 07/14/2017 |
| 30704@-AA-2 | FAMILY DOLLAR STORES, SER 2005-A TR. A | | | | 2 | 12,400,000 | 106.7870 | 13,241,605 | 12,400,000 | 12,375,444 | | 5,773 | | | 5.410 | 5.410 | MS | 175,164 | 670,840 | 09/27/2005 | 09/27/2015 |
| 30704@-AB-0 | FAMILY DOLLAR STORES, SER 2005-A TR. B | | | | 2 | 12,480,000 | 104.6310 | 13,057,964 | 12,480,000 | 12,455,094 | | 5,053 | | | 5.240 | 5.240 | MS | 170,754 | 653,952 | 11/12/2009 | 09/27/2015 |
| 313855-H#-8 | FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A | | | 1 | 5 | 6,050,063 | 89.0000 | 5,384,556 | 6,050,063 | 6,026,244 | | 13,265 | | | 5.679 | 2.152 | MON | 46,528 | 468,720 | 06/30/2003 | 06/30/2013 |
| 314275-AC-2 | FEDERATED RETAIL HOLDING | | | | 2FE | 3,022,500 | 116.1700 | 3,485,106 | 3,000,000 | 3,022,087 | | (351) | | | 6.375 | 6.316 | MS | 56,313 | 191,250 | 10/20/2010 | 03/15/2037 |
| 31620M-AB-2 | FIDELITY NATIONAL INFORM | | | 1 | 3FE | 6,608,000 | 108.2500 | 6,928,000 | 6,400,000 | 6,565,131 | | (29,998) | | | 7.625 | 8.099 | JJ | 225,022 | 486,644 | 07/14/2010 | 07/15/2017 |
| 31620M-AD-8 | FIDELITY NATIONAL INFORM | | | 1 | 3FE | 8,388,738 | 108.0000 | 8,683,200 | 8,040,000 | 8,335,670 | | (39,291) | | | 7.875 | 7.851 | JJ | 291,953 | 601,045 | 04/18/2011 | 07/15/2020 |
| 31620M-AE-6 | FIDELITY NATIONAL INFORM | | | 1 | 3FE | 1,849,688 | 107.7500 | 1,885,625 | 1,750,000 | 1,849,064 | | (624) | | | 7.625 | 7.223 | JJ | 61,530 | | 12/07/2011 | 07/15/2017 |
| 31620R-AC-9 | FIDELITY NATL FINANCIAL | | | | 2FE | 5,993,820 | 106.0020 | 6,360,126 | 6,000,000 | 5,995,033 | | 748 | | | 6.600 | 6.651 | MN | 50,600 | 396,000 | 04/30/2010 | 05/15/2017 |
| 31677A-AA-2 | FIFTH THIRD BANK | | | | 2FE | 11,544,318 | 103.5880 | 12,145,693 | 11,725,000 | 12,949,194 | | (301,466) | | | 4.750 | 5.017 | FA | 232,057 | 556,938 | 11/01/2009 | 02/01/2015 |
| 00770@-AA-4 | FINL. SEC. ASSUR/ADV. CAP. PTNERS VII | | | | 1Z | | 1.0000 | | 1 | | | | | | 0.000 | 0.000 | FEB | | | 03/01/2007 | 02/28/2013 |
| 319460-AF-8 | FIRST CITIZENS BANCORPORATION, INC | | | | 3 | 8,968,590 | 95.0150 | 8,551,332 | 9,000,000 | 9,860,886 | | (193,800) | | | 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 | 100.1710 | 20,034,120 | 20,000,000 | 19,992,819 | | 2,135 | | | 5.050 | 5.062 | JJ | 465,722 | 1,010,000 | 11/20/2009 | 01/15/2015 |
| 33766J-AD-5 | FIRSTENERGY SOLUTIONS CO | | | | 2FE | 11,999,760 | 110.9700 | 13,316,340 | 12,000,000 | 11,999,795 | | 15 | | | 6.050 | 6.066 | FA | 274,267 | 726,000 | 08/04/2009 | 08/15/2021 |
| 33766J-AF-0 | FIRSTENERGY SOLUTIONS CO | | | | 2FE | 7,972,400 | 111.9760 | 8,958,104 | 8,000,000 | 7,973,142 | | 324 | | | 6.800 | 6.839 | FA | 205,511 | 544,000 | 08/04/2009 | 08/15/2039 |
| 337738-AH-1 | FISERV INC | | | | 2FE | 4,739,218 | 102.4400 | 4,865,910 | 4,750,000 | 4,741,800 | | 2,029 | | | 3.125 | 3.193 | AO | 37,109 | 152,561 | 09/14/2010 | 10/01/2015 |
| Q3915#-AD-8 | FLETCHER BUILDING LTD. (NEW ZEALAND) 201 | | D | 3 | 2 | 10,000,000 | 70.0560 | 10,058,264 | 10,000,000 | 11,175,849 | | | | (11,495) | 3.510 | 8.365 | AO | 69,737 | 426,882 | 04/28/2008 | 10/27/2015 |
| Q3915#-AC-0 | FLETCHER BUILDING LTD. (NEW ZEALAND) 201 | | D | 3 | 2 | 30,000,000 | 86.9380 | 34,408,116 | 30,000,000 | 40,480,139 | | | | | 5.453 | 7.296 | AO | 392,423 | 2,518,576 | 04/28/2008 | 10/27/2017 |
| 302445-AC-5 | FLIR SYSTEMS INC | | | | 2FE | 19,999,800 | 99.6230 | 19,924,660 | 20,000,000 | 19,999,813 | | 13 | | | 3.750 | 3.777 | MS | 275,000 | | 08/16/2011 | 09/01/2016 |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION | | | | 2FE | 8,120,300 | 124.8520 | 9,988,184 | 8,000,000 | 8,096,304 | | (9,595) | | | 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 | 104.7340 | 5,236,710 | 5,000,000 | 4,999,344 | | 169 | | | 4.000 | 3.994 | JJ | 92,222 | 197,778 | 07/08/2010 | 07/15/2015 |
| 341081-FB-8 | FLORIDA POWER & LIGHT | | | | 1FE | 6,093,977 | 132.0530 | 7,942,976 | 6,015,000 | 6,091,058 | | (1,115) | | | 5.960 | 5.881 | AO | 89,624 | 358,494 | 03/27/2009 | 04/01/2039 |
| 341081-FD-4 | FLORIDA POWER & LIGHT | | | 1 | 1FE | 7,558,570 | 122.0760 | 9,104,443 | 7,458,000 | 7,557,746 | | (834) | | | 5.250 | 5.082 | FA | 163,144 | 233,689 | 06/01/2011 | 02/01/2041 |
| 341081-FF-9 | FLORIDA POWER & LIGHT | | | 1 | 1FE | 9,975,300 | 103.1630 | 10,316,270 | 10,000,000 | 9,975,321 | | 21 | | | 4.125 | 4.172 | FA | 20,625 | | 12/08/2011 | 02/01/2042 |
| 341099-CK-3 | FLORIDA POWER CORP | | | | 1FE | 1,494,585 | 119.4820 | 1,792,236 | 1,500,000 | 1,496,166 | | 479 | | | 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 | 135.6400 | 10,851,216 | 8,000,000 | 8,997,178 | | (16,450) | | | 6.400 | 5.500 | JD | 22,756 | 512,000 | 11/20/2009 | 06/15/2038 |
| 341099-CP-2 | FLORIDA POWER CORP | | | 1 | 1FE | 17,963,280 | 102.3160 | 18,416,916 | 18,000,000 | 17,964,447 | | 1,167 | | | 3.100 | 3.122 | FA | 206,150 | | 08/15/2011 | 08/15/2021 |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | | 2 | 5 | 221,436 | 94.0000 | 208,150 | 221,436 | 221,436 | | | | | 8.250 | 9.758 | MJSD | 9,952 | 13,390 | 12/29/2010 | 10/31/2012 |
| 34382#-AD-5 | FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN | | | 2 | 5 | 358,086 | 90.0000 | 322,277 | 358,086 | 358,086 | | | | | 5.579 | 9.486 | MJSD | 8,936 | 27,790 | 09/27/2010 | 11/02/2013 |
| 343412-AB-8 | FLUOR CORP (NEW) | | | | 1FE | 19,823,800 | 101.2540 | 20,250,782 | 20,000,000 | 19,828,261 | | 4,461 | | | 3.375 | 3.482 | MS | 202,500 | | 09/08/2011 | 09/15/2021 |
| 302491-AQ-8 | FMC CORP | | | | 2FE | 7,973,200 | 112.1230 | 8,969,864 | 8,000,000 | 7,977,684 | | 2,210 | | | 5.200 | 5.271 | JD | 18,489 | 416,000 | 11/24/2009 | 12/15/2019 |
| 302491-AR-6 | FMC CORP | | | | 2FE | 8,961,750 | 101.5970 | 9,143,703 | 9,000,000 | 8,962,079 | | 329 | | | 3.950 | 4.093 | FA | 38,513 | | 11/17/2011 | 02/01/2022 |
| 345397-VC-4 | FORD MOTOR CREDIT CO | | | | 3FE | 1,642,500 | 113.4610 | 1,701,914 | 1,500,000 | 1,634,655 | | (7,845) | | | 8.000 | 5.883 | JD | 5,333 | 60,000 | 08/24/2011 | 12/15/2016 |
| 345397-VL-4 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 3,202,500 | 111.6600 | 3,349,812 | 3,000,000 | 3,139,211 | | (44,624) | | | 8.700 | 6.816 | AO | 65,250 | 261,000 | 07/20/2010 | 10/01/2014 |
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 9,343,543 | 117.7070 | 9,461,273 | 8,038,000 | 9,233,348 | | (100,583) | | | 8.125 | 5.784 | JJ | 301,146 | 449,963 | 03/09/2011 | 01/15/2020 |
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC | LS | | | 3FE | 1,133,958 | 117.7070 | 1,132,339 | 962,000 | 1,116,111 | | (14,803) | | | 8.125 | 5.619 | JJ | 36,042 | 78,163 | 10/08/2010 | 01/15/2020 |
| 345397-VP-5 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 1,772,730 | 108.8560 | 1,959,406 | 1,800,000 | 1,777,207 | | 3,221 | | | 6.625 | 6.938 | FA | 45,050 | 122,894 | 07/28/2010 | 08/15/2017 |
| 346091-BE-0 | FOREST OIL CORPORATION | | | | 4FE | 3,071,250 | 109.0000 | 3,270,000 | 3,000,000 | 3,043,625 | | (18,258) | | | 8.500 | 7.738 | FA | 96,333 | 255,000 | 06/10/2010 | 02/15/2014 |
| 41641#-AF-2 | FOREST RESOURCES, LLC (HANCOCK MEZZ, 12. | | | 3 | 5 | 1,196,080 | 101.4300 | 1,213,184 | 1,196,080 | 1,196,080 | | | | | 14.460 | 12.460 | MS | 43,719 | 155,854 | 05/05/2006 | 06/30/2012 |
| 34640#-AA-9 | FORMOSA PLASTICS CORP USA / FORMOSA UTIL | | | | 2 | 23,514,256 | 114.5620 | 26,731,129 | 23,333,333 | 23,467,102 | | (15,987) | | | 7.200 | 7.206 | AO | 354,667 | 1,620,000 | 09/10/2008 | 10/15/2018 |
| 302567-AA-0 | FPL ENERGY AMER | | | | 3FE | 14,075,696 | 103.2930 | 14,359,793 | 13,902,000 | 14,021,573 | | (4,528) | | | 6.639 | 6.424 | JUN | 489,678 | 922,954 | 06/30/2003 | 06/20/2023 |
| 302570-BJ-4 | FPL GROUP CAPITAL INC | | | | 2FE | 4,648,466 | 100.9120 | 4,692,403 | 4,650,000 | 4,648,856 | | 294 | | | 2.600 | 2.609 | MS | 40,300 | 121,236 | 08/26/2010 | 09/01/2015 |
| 354613-AF-8 | FRANKLIN RESOURCES INC | | | | 1FE | 1,997,800 | 103.7620 | 2,075,234 | 2,000,000 | 1,998,473 | | 421 | | | 3.125 | 3.149 | MN | 7,118 | 62,500 | 05/17/2010 | 05/20/2015 |
| 354613-AG-6 | FRANKLIN RESOURCES INC | | | | 1FE | 4,994,450 | 108.9910 | 5,449,570 | 5,000,000 | 4,995,183 | | 460 | | | 4.625 | 4.639 | MN | 26,337 | 231,250 | 05/17/2010 | 05/20/2020 |
| 35687K-AF-8 | FREESCALE SEMICONDUCTOR EXTENDED TERM LO | | | 2 | 4FE | 6,506,056 | 95.4500 | 6,806,587 | 7,131,050 | 6,568,893 | | 97,083 | | | 4.520 | 6.553 | JAJO | 27,757 | 281,546 | 12/01/2010 | 12/01/2016 |
| 35803Q-AA-5 | FRENSENIUS MED CARE US | | | | 3FE | 11,879,844 | 99.8750 | 12,109,844 | 12,125,000 | 11,893,296 | | 13,452 | | | 5.750 | 6.043 | FA | 263,382 | 341,167 | 11/23/2011 | 02/15/2021 |

# 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 (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 |
| 991154-9C-1 | FRESENIUS SE TRANCHE D1 DOLLAR TERM LOAN | | | 2 | 2FE | 312,391 | 99.5000 | 301,209 | 302,723 | 310,286 | | 10,536 | | | 3.040 | 3.983 | JAJO | 511 | 11,680 | 04/30/2010 | 09/10/2014 |
| 991154-9D-9 | FRESENIUS SE TRANCHE D2 TERM LOAN | | | 2 | 2FE | 171,218 | 99.5000 | 172,058 | 172,923 | 171,583 | | 461 | | | 3.500 | 5.307 | JAJO | 336 | 6,672 | 04/30/2010 | 09/10/2014 |
| 17453B-AT-8 | FRONTIER COMMUNICATIONS | | | | 3FE | 1,990,000 | 99.0000 | 1,980,000 | 2,000,000 | 1,990,861 | | 861 | | | 6.625 | 6.785 | MS | 39,014 | 66,250 | 08/24/2011 | 03/15/2015 |
| 35906A-AA-6 | FRONTIER COMMUNICATIONS | | | | 3FE | 3,067,500 | 104.2500 | 3,127,500 | 3,000,000 | 3,042,875 | | (16,234) | | | 8.250 | 7.566 | MN | 41,250 | 247,500 | 06/09/2010 | 05/01/2014 |
| 35906A-AD-0 | FRONTIER COMMUNICATIONS CORP | | | | 3FE | 3,451,250 | 101.3750 | 3,244,000 | 3,200,000 | 3,402,394 | | (46,664) | | | 7.875 | 5.763 | AO | 53,200 | 252,000 | 03/01/2011 | 04/15/2015 |
| 35906A-AF-5 | FRONTIER COMMUNICATIONS CORP | | | | 3FE | 1,143,750 | 102.2500 | 1,134,975 | 1,110,000 | 1,137,819 | | (4,136) | | | 8.250 | 7.668 | AO | 19,333 | 91,575 | 07/13/2010 | 04/15/2017 |
| 302941-AJ-8 | FTI CONSULTING INC | | | 1 | 3FE | 5,972,575 | 103.2500 | 6,071,100 | 5,880,000 | 5,961,254 | | (9,391) | | | 6.750 | 6.966 | AO | 99,225 | 401,310 | 10/28/2010 | 10/01/2020 |
| 361268-B*-5 | G & K SERVICES, INC. FLOAT. SR NTS | | | 1 | 2 | 24,000,000 | 95.0510 | 22,812,307 | 24,000,000 | 24,000,000 | | | | | 1.179 | 2.068 | MJSD | 1,572 | 220,430 | 06/30/2005 | 06/30/2015 |
| 36239Y-AB-8 | GABELLI ASSET MANAGEMENT INC 5.5% SR NTS | | | | 2FE | 15,141,300 | 101.4870 | 15,222,990 | 15,000,000 | 15,190,244 | | (106,105) | | | 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 | 107.8090 | 16,171,370 | 15,000,000 | 15,000,000 | | | | | 6.260 | 6.258 | FA | 386,033 | 939,000 | 01/11/2008 | 08/03/2014 |
| L4191B-AH-6 | GAZ CAPITAL SA | | F | | 2FE | 12,032,835 | 103.5000 | 12,940,605 | 12,503,000 | 12,197,302 | | 50,924 | | | 6.212 | 6.809 | MN | 84,141 | 776,686 | 05/19/2010 | 11/22/2016 |
| 16735#-AB-0 | GEBERIT AG / CHICAGO FAUCET CO. 5.54% SE | | R | | 1 | 12,000,000 | 104.1740 | 12,500,897 | 12,000,000 | 12,000,000 | | | | | 5.540 | 5.540 | JD | 22,160 | 664,800 | 12/19/2002 | 12/19/2012 |
| 368710-AC-3 | GENENTECH INC | | R | | 1FE | 8,821,300 | 118.1950 | 11,819,540 | 10,000,000 | 8,874,238 | | 20,893 | | | 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 | 111.5440 | 7,250,367 | 6,500,000 | 6,498,326 | | 425 | | | 4.750 | 4.758 | JJ | 142,368 | 308,750 | 07/13/2005 | 07/15/2015 |
| 369550-AM-0 | GENERAL DYNAMICS CORP | | | | 1FE | 4,151,880 | 114.3090 | 4,572,340 | 4,000,000 | 4,057,871 | | (14,262) | | | 5.375 | 4.933 | FA | 81,222 | 215,000 | 04/06/2004 | 08/15/2015 |
| 369550-AM-0 | GENERAL DYNAMICS CORP | LS | | | 1FE | 1,037,970 | 114.3090 | 1,143,085 | 1,000,000 | 1,014,468 | | (3,566) | | | 5.375 | 4.933 | FA | 20,306 | 53,750 | 04/06/2004 | 08/15/2015 |
| 369550-AQ-1 | GENERAL DYNAMICS CORP | | | | 1FE | 11,880,640 | 103.1930 | 11,867,195 | 11,500,000 | 11,852,798 | | (27,842) | | | 2.250 | 1.549 | JJ | 121,469 | | 08/12/2011 | 07/15/2016 |
| 369550-AR-9 | GENERAL DYNAMICS CORP | | | 1 | 1FE | 23,491,166 | 108.1280 | 23,642,143 | 21,865,000 | 23,449,352 | | (41,814) | | | 3.875 | 2.979 | JJ | 397,746 | | 12/12/2011 | 07/15/2021 |
| 36962G-3A-0 | GENERAL ELEC CAP CORP | | | | 1FE | 9,163,400 | 109.3890 | 10,938,880 | 10,000,000 | 9,188,857 | | 11,514 | | | 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 | 103.4970 | 3,104,919 | 3,000,000 | 3,014,795 | | (17,781) | | | 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 | 104.6880 | 8,898,497 | 8,500,000 | 8,587,849 | | (48,228) | | | 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 | 101.9000 | 20,380,000 | 20,000,000 | 19,990,988 | | 8,593 | | | 2.800 | 2.845 | JJ | 269,111 | 560,000 | 01/05/2010 | 01/08/2013 |
| 36962G-4J-0 | GENERAL ELEC CAP CORP | | | | 1FE | 9,965,800 | 110.0290 | 11,002,920 | 10,000,000 | 9,971,176 | | 2,787 | | | 5.500 | 5.545 | JJ | 264,306 | 550,000 | 01/05/2010 | 01/08/2020 |
| 36962G-5H-3 | GENERAL ELEC CAP CORP | | | | 1FE | 13,983,340 | 104.1400 | 14,579,586 | 14,000,000 | 13,983,974 | | 634 | | | 3.350 | 3.376 | AO | 96,406 | | 10/12/2011 | 10/17/2016 |
| 36962G-5H-3 | GENERAL ELEC CAP CORP | D | | | 1FE | 10,020,100 | 104.1400 | 10,413,990 | 10,000,000 | 10,019,343 | | (757) | | | 3.350 | 3.306 | AO | 68,861 | | 10/13/2011 | 10/17/2016 |
| 36962G-5J-9 | GENERAL ELEC CAP CORP | | | | 1FE | 9,978,600 | 104.3670 | 10,436,670 | 10,000,000 | 9,978,950 | | 350 | | | 4.650 | 4.677 | AO | 95,583 | | 10/12/2011 | 10/17/2021 |
| 36962G-W7-5 | GENERAL ELEC CAP CORP | | | 3 | 1FE | 10,000,000 | 74.0260 | 7,402,610 | 10,000,000 | 10,000,000 | | | | | 0.815 | 5.648 | FMAN | 12,451 | 67,671 | 05/02/2006 | 05/05/2026 |
| 36962G-YY-4 | GENERAL ELEC CAP CORP | | | | 1FE | 2,542,601 | 102.2480 | 2,556,200 | 2,500,000 | 2,505,763 | | (12,178) | | | 6.000 | 5.478 | JD | 6,667 | 150,000 | 10/14/2008 | 06/15/2012 |
| 370334-BB-9 | GENERAL MILLS INC | | | | 2FE | 17,223,920 | 117.1660 | 18,746,528 | 16,000,000 | 16,919,481 | | (157,680) | | | 5.700 | 4.440 | FA | 344,533 | 912,000 | 03/01/2010 | 02/15/2017 |
| 370334-BG-8 | GENERAL MILLS INC | | | | 2FE | 2,702,675 | 106.8680 | 2,671,695 | 2,500,000 | 2,588,876 | | (52,717) | | | 5.250 | 2.987 | FA | 49,583 | 131,250 | 11/12/2009 | 08/15/2013 |
| 370334-BH-6 | GENERAL MILLS INC | | | | 2FE | 15,833,606 | 118.6680 | 17,254,385 | 14,540,000 | 15,635,611 | | (130,825) | | | 5.650 | 4.430 | FA | 310,348 | 821,510 | 06/24/2010 | 02/15/2019 |
| 370334-BJ-2 | GENERAL MILLS INC | | | | 2FE | 18,065,525 | 116.7850 | 20,437,323 | 17,500,000 | 18,056,946 | | (6,643) | | | 5.400 | 5.198 | JD | 42,000 | 877,500 | 08/15/2011 | 06/15/2040 |
| 370334-BM-5 | GENERAL MILLS INC | | | 1 | 2FE | 38,839,710 | 101.3120 | 39,511,719 | 39,000,000 | 38,840,953 | | 1,243 | | | 3.150 | 3.217 | JD | 112,613 | | 11/17/2011 | 12/15/2021 |
| 37045X-AA-4 | GENERAL MOTORS FINL CO | | | | 3FE | 1,061,813 | 102.0000 | 1,071,000 | 1,050,000 | 1,061,021 | | (792) | | | 6.750 | 6.547 | JD | 5,906 | 35,438 | 05/27/2011 | 06/01/2018 |
| 37045X-AA-4 | GENERAL MOTORS FINL CO | LS | | | 3FE | 1,411,813 | 102.0000 | 1,428,000 | 1,400,000 | 1,411,017 | | (795) | | | 6.750 | 6.598 | JD | 7,875 | 47,250 | 05/26/2011 | 06/01/2018 |
| 45957@-AE-6 | GENERAL PARTS (INT'L GROUP) SER. B SR NT | | | | 3FE | 8,250,000 | 101.5330 | 8,376,465 | 8,250,000 | 8,246,878 | | 1,115 | | | 5.980 | 5.980 | MN | 82,225 | 505,725 | 10/29/2004 | 11/01/2016 |
| 37048@-AA-2 | GENERAL PARTS INTERNATIONAL, INC. 2020 | | | | 3FE | 16,200,000 | 101.3730 | 16,422,496 | 16,200,000 | 18,383,980 | | (236,368) | | | 6.570 | 6.570 | JJ | 532,170 | 1,169,609 | 06/28/2007 | 07/01/2020 |
| 37249U-AG-1 | GENTIVA HEALTH SERVICES TERM LOAN B-1 | | | 2 | 4FE | 1,773,967 | 89.1250 | 1,634,950 | 1,834,445 | 1,774,983 | | 10,455 | | | 4.750 | 5.844 | FMAN | 416 | 51,702 | 08/27/2010 | 08/17/2016 |
| 372917-AQ-7 | GENZYME CORP-GENL DIVISN | | | | 1FE | 12,220,090 | 106.7700 | 12,812,388 | 12,000,000 | 12,133,639 | | (40,245) | | | 3.625 | 3.214 | JD | 19,333 | 435,000 | 08/23/2010 | 06/15/2015 |
| 372917-AS-3 | GENZYME CORP-GENL DIVISN | | | | 1FE | 10,677,500 | 115.4460 | 11,544,570 | 10,000,000 | 10,605,282 | | (47,218) | | | 5.000 | 4.111 | JD | 22,222 | 500,000 | 03/11/2011 | 06/15/2020 |
| 36159R-AE-3 | GEO GROUP INC/THE | | | 1 | 4FE | 4,879,688 | 100.5000 | 4,899,375 | 4,875,000 | 4,879,309 | | (379) | | | 6.625 | 7.192 | FA | 122,010 | 165,970 | 03/14/2011 | 02/15/2021 |
| 373334-JP-7 | GEORGIA POWER COMPANY | | | | 1FE | 6,982,080 | 111.5500 | 7,808,493 | 7,000,000 | 6,985,169 | | 1,544 | | | 4.250 | 4.262 | JD | 24,792 | 297,500 | 12/08/2009 | 12/01/2019 |
| 373334-JR-3 | GEORGIA POWER COMPANY | | | | 1FE | 9,933,900 | 120.4730 | 12,047,340 | 10,000,000 | 9,935,359 | | 939 | | | 5.400 | 5.443 | JD | 45,000 | 540,000 | 05/24/2010 | 06/01/2040 |
| 373334-JS-1 | GEORGIA POWER COMPANY | | | | 1FE | 6,959,620 | 110.6420 | 7,744,933 | 7,000,000 | 6,960,135 | | 417 | | | 4.750 | 4.787 | MS | 110,833 | 214,014 | 08/25/2011 | 09/01/2040 |
| 373298-BM-9 | GEORGIA-PACIFIC | | | | 2FE | 1,175,108 | 116.1840 | 1,317,528 | 1,134,000 | 1,163,886 | | (7,433) | | | 7.700 | 6.830 | JD | 3,881 | 87,318 | 06/15/2010 | 06/15/2015 |
| 373298-BR-8 | GEORGIA-PACIFIC | | | | 2FE | 2,921,000 | 125.8560 | 3,196,735 | 2,540,000 | 2,908,425 | | (10,826) | | | 7.750 | 6.378 | MN | 25,153 | 196,850 | 10/27/2010 | 11/15/2029 |
| 373298-BP-2 | GEORGIA-PACIFIC CORP | | | | 2FE | 6,132,452 | 120.6470 | 8,324,643 | 6,900,000 | 6,217,122 | | 18,917 | | | 7.250 | 8.370 | JD | 41,688 | 500,250 | 07/13/2005 | 06/01/2028 |
| 373298-CF-3 | GEORGIA-PACIFIC LLC | | | | 2FE | 1,695,000 | 128.2100 | 1,923,158 | 1,500,000 | 1,682,817 | | (9,751) | | | 8.000 | 6.521 | JJ | 55,333 | 120,000 | 09/22/2010 | 01/15/2024 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC | | | | 2FE | 15,806,667 | 110.7650 | 17,611,603 | 15,900,000 | 15,815,135 | | 7,299 | | | 5.400 | 5.475 | MN | 143,100 | 856,215 | 10/27/2010 | 11/01/2020 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC | LS | | | 2FE | 99,413 | 110.7650 | 110,765 | 100,000 | 99,466 | | 46 | | | 5.400 | 5.475 | MN | 900 | 5,385 | 10/27/2010 | 11/01/2020 |
| 37427U-AC-4 | GETTY IMAGES INC INITIAL TERM LOAN | | | 2 | 3FE | 3,317,259 | 99.9580 | 3,308,435 | 3,309,825 | 3,317,139 | | (1,257) | | | 5.250 | 5.504 | JAJO | 15,446 | 43,924 | 12/31/2010 | 11/07/2016 |
| C3927N-AC-4 | GIBSON ENERGY ULC TERM LOAN B | | A | 2 | 4FE | 3,465,088 | 99.6000 | 3,468,570 | 3,482,500 | 3,465,973 | | 886 | | | 5.750 | 2.524 | MJSD | 9,477 | 84,964 | 07/22/2011 | 06/15/2018 |
| 375558-AS-2 | GILEAD SCIENCES INC | | | 1 | 2FE | 9,977,300 | 110.7160 | 11,071,630 | 10,000,000 | 9,977,315 | | 15 | | | 5.650 | 5.653 | JD | 28,250 | | 12/06/2011 | 12/01/2041 |
| 375558-AU-7 | GILEAD SCIENCES INC | | | 1 | 2FE | 19,954,000 | 105.8690 | 21,173,840 | 20,000,000 | 19,954,186 | | 186 | | | 4.400 | 4.412 | JD | 44,000 | | 12/06/2011 | 12/01/2021 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC | | R | | 1FE | 11,811,840 | 119.2540 | 14,310,432 | 12,000,000 | 11,835,829 | | 3,694 | | | 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 | 105.8330 | 2,116,654 | 2,000,000 | 2,032,548 | | (22,744) | | | 4.850 | 3.622 | MN | 12,394 | 97,000 | 11/12/2009 | 05/15/2013 |

# 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 |
| 377372-AD-9 | GLAXOSMITHKLINE CAPITAL | | R | | 1FE | 1,748,933 | 120.3610 | 2,106,312 | 1,750,000 | 1,749,254 | | 95 | | | 5.650 | 5.662 | MN | 12,634 | 98,875 | 05/06/2008 | 05/15/2018 |
| 37943T-AB-4 | GLOBALSANTAFE CORP | | F | | 2FE | 18,956,066 | 102.4700 | 19,197,717 | 18,735,000 | 18,858,175 | | (87,660) | | | 5.000 | 4.847 | FA | 353,883 | 936,750 | 03/18/2009 | 02/15/2013 |
| 37943T-AB-4 | GLOBALSANTAFE CORP | LS | F | | 2FE | 99,742 | 102.4700 | 102,470 | 100,000 | 100,896 | | (589) | | | 5.000 | 5.033 | FA | 1,889 | 5,000 | 02/04/2003 | 02/15/2013 |
| 26225K-AC-3 | GOLDEN LIVING (Drumm) | | | 2 | 4FE | 4,690,463 | 87.0000 | 4,121,922 | 4,737,841 | 4,693,946 | | 3,483 | | | 4.046 | 5.321 | MJSD | 20,806 | 65,922 | 05/20/2011 | 05/04/2018 |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 1ST MTG | | | | 1FE | 23,417,395 | 117.0870 | 27,700,026 | 23,657,618 | 23,457,610 | | 11,832 | | | 5.750 | 5.899 | MN | 208,706 | 1,344,109 | 06/27/2008 | 05/06/2025 |
| 381317-AQ-9 | GOLDEN WEST FINL CORP | | | | 1FE | 9,494,556 | 102.6950 | 9,928,514 | 9,668,000 | 9,646,298 | | 27,758 | | | 4.750 | 5.059 | AO | 114,808 | 459,230 | 10/14/2005 | 10/01/2012 |
| 38141G-BU-7 | GOLDMAN SACHS GROUP INC | | | | 1FE | 2,542,601 | 100.1320 | 2,503,300 | 2,500,000 | 2,500,553 | | (13,978) | | | 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 | 103.2090 | 16,977,864 | 16,450,000 | 16,828,450 | | (49,870) | | | 6.150 | 5.711 | AO | 252,919 | 1,011,675 | 02/10/2010 | 04/01/2018 |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC | | | | 1FE | 24,986,500 | 97.5540 | 24,388,500 | 25,000,000 | 24,986,946 | | 446 | | | 5.250 | 5.257 | JJ | 561,458 | | 07/22/2011 | 07/27/2021 |
| 38143U-SC-6 | GOLDMAN SACHS GROUP INC | | | | 1FE | 14,913,300 | 96.6220 | 14,493,345 | 15,000,000 | 14,926,857 | | 13,557 | | | 3.625 | 3.754 | FA | 217,500 | 271,875 | 02/24/2011 | 02/07/2016 |
| 382388-AL-0 | GOODRICH CORP | | | | 2FE | 12,380,751 | 138.0240 | 16,213,656 | 11,747,000 | 12,331,540 | | (8,147) | | | 7.000 | 6.598 | AO | 173,595 | 822,290 | 08/18/2004 | 04/15/2038 |
| 382388-AW-6 | GOODRICH CORP | | | | 2FE | 6,983,130 | 114.0740 | 7,985,173 | 7,000,000 | 6,985,886 | | 1,375 | | | 4.875 | 5.042 | MS | 113,750 | 341,250 | 12/08/2009 | 03/01/2020 |
| 382388-AX-4 | GOODRICH CORP | | | 1 | 2FE | 29,031,423 | 104.1440 | 30,108,117 | 28,910,000 | 29,028,997 | | (3,035) | | | 3.600 | 3.526 | FA | 433,650 | 381,600 | 08/09/2011 | 02/01/2021 |
| 382388-AX-4 | GOODRICH CORP | LS | | 1 | 2FE | 997,880 | 104.1440 | 1,041,443 | 1,000,000 | 998,104 | | 173 | | | 3.600 | 3.577 | FA | 15,000 | 31,800 | 09/08/2010 | 02/01/2021 |
| 38259P-AB-8 | GOOGLE INC | | | | 1FE | 46,634,862 | 109.3220 | 47,833,841 | 43,755,000 | 46,536,611 | | (98,251) | | | 3.625 | 2.848 | MN | 185,047 | 793,059 | 08/10/2011 | 05/19/2021 |
| 389406-B*-9 | GRAYBAR ELECTRIC 6.59% SR NTS | | | | 3 | 590,351 | 102.0430 | 612,255 | 600,000 | 597,111 | | 1,819 | | | 6.590 | 5.910 | AO | 9,885 | 32,950 | 11/12/2009 | 04/01/2013 |
| 389406-B@-7 | GRAYBAR ELECTRIC 6.65% SR NTS | | | | 3 | 1,017,859 | 102.4430 | 1,154,806 | 1,127,272 | 1,107,170 | | 10,097 | | | 6.650 | 7.881 | JD | 6,247 | 56,223 | 11/12/2009 | 06/01/2013 |
| 790654-C#-2 | GREAT PLAINS ENERGY (FORMERLY AQUILA / S | | | 2 | 2 | 8,750,000 | 115.0000 | 10,062,500 | 8,750,000 | 8,573,716 | | 13,899 | | | 9.440 | 9.440 | FA | 344,167 | 784,700 | 12/31/1998 | 02/01/2021 |
| 391164-AB-6 | GREAT PLAINS ENERGY INC | | | | 2FE | 9,948,400 | 117.6390 | 11,763,900 | 10,000,000 | 9,966,295 | | 4,672 | | | 6.875 | 6.921 | MS | 202,431 | 687,500 | 09/20/2007 | 09/15/2017 |
| 391164-AE-0 | GREAT PLAINS ENERGY INC | | | | 2FE | 9,990,400 | 104.8230 | 10,482,290 | 10,000,000 | 9,990,866 | | 466 | | | 4.850 | 4.882 | JD | 40,417 | 258,667 | 05/16/2011 | 06/01/2021 |
| 39119M-AB-3 | GREAT POINT POWER TERM LOAN | | | 2 | 3FE | 2,375,801 | 93.5000 | 2,238,990 | 2,394,642 | 2,376,144 | | 3,753 | | | 4.288 | 4.617 | MJSD | 3,137 | 83,011 | 12/13/2010 | 03/10/2017 |
| 39121J-AH-3 | GREAT RIVER ENERGY | | | | 1FE | 15,000,000 | 108.2030 | 16,230,450 | 15,000,000 | 15,000,000 | | | | | 4.478 | 4.478 | JJ | 335,850 | 464,592 | 10/19/2010 | 07/01/2030 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | | | 2FE | 24,339,734 | 110.6060 | 26,921,086 | 24,339,734 | 24,339,734 | | | | | 7.210 | 7.285 | FMAN | 248,610 | 1,742,075 | 06/10/2003 | 02/10/2024 |
| 393154-AB-5 | GREEN MOUNTAIN POWER CORP | | | | 1FE | 8,571,429 | 111.4170 | 9,550,001 | 8,571,429 | 8,571,429 | | | | | 6.040 | 6.040 | JD | 43,143 | 517,714 | 12/16/2002 | 12/01/2017 |
| 393154-G@-2 | GREEN MOUNTAIN POWER CORP | | | | 1FE | 7,000,000 | 115.0000 | 8,050,000 | 7,000,000 | 7,030,276 | | (2,166) | | | 9.640 | 9.641 | MS | 224,933 | 674,800 | 12/31/1998 | 09/01/2020 |
| 393154-J*-1 | GREEN MOUNTAIN POWER CORP | | | | 1 | 8,000,000 | 115.0000 | 9,200,000 | 8,000,000 | 8,000,000 | | | | | 6.170 | 6.170 | JD | 41,133 | 493,600 | 12/13/2007 | 12/01/2037 |
| 39843Q-AG-6 | GRIFOLS INC TLB | | | 2 | 3FE | 4,937,625 | 99.6720 | 4,958,682 | 4,975,000 | 4,814,314 | | (110,936) | | | 6.000 | 6.915 | JAJO | 26,194 | 55,771 | 06/22/2011 | 06/01/2017 |
| 990760-9B-8 | GROSVENOR CAPITAL MGMT TRANCHE C TERM LO | | | 2 | 3FE | 2,919,159 | 95.5000 | 2,851,966 | 2,986,352 | 2,930,129 | | 9,035 | | | 4.271 | 4.443 | FMAN | 9,659 | 128,713 | 10/18/2010 | 12/05/2016 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | | F | | 2FE | 40,267,172 | 105.3400 | 42,452,993 | 40,301,000 | 40,272,498 | | 3,126 | | | 4.875 | 4.885 | JD | 5,457 | 1,964,674 | 03/31/2011 | 06/30/2020 |
| P4958*-AA-5 | GRUPO PETROTEMEX 8.31% SR NTS | | F | | 3 | 2,142,857 | 102.9020 | 2,205,034 | 2,142,857 | 2,142,857 | | | | | 8.310 | 8.310 | AO | 30,173 | 178,071 | 10/30/2002 | 10/30/2012 |
| 362338-AQ-8 | GTE SOUTHWEST INC 1ST MTG | | | | 1FE | 4,888,450 | 141.1260 | 7,056,305 | 5,000,000 | 4,890,457 | | 2,009 | | | 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 | 109.6060 | 21,921,220 | 20,000,000 | 19,995,155 | | 1,105 | | | 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 | 115.8690 | 9,269,488 | 8,000,000 | 7,996,249 | | 167 | | | 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 | 115.7990 | 9,263,952 | 8,000,000 | 7,982,253 | | 3,323 | | | 6.950 | 7.023 | JD | 46,333 | 556,000 | 11/12/2009 | 06/01/2016 |
| G4235#-AA-6 | H2 CREDIT PARTNERS (FKA COP II LP) | | | 3 | 5Z | 6,995,276 | 99.8510 | 7,064,933 | 7,075,505 | 7,065,063 | | 23,751 | | | 2.770 | 3.287 | MON | 14,157 | 196,011 | 12/19/2008 | 06/19/2012 |
| 406216-AZ-4 | HALLIBURTON COMPANY | | | 1 | 1FE | 9,967,000 | 103.3170 | 10,331,730 | 10,000,000 | 9,967,367 | | 367 | | | 3.250 | 3.291 | MN | 42,431 | | 11/08/2011 | 11/15/2021 |
| 406216-BA-8 | HALLIBURTON COMPANY | | | 1 | 1FE | 4,974,700 | 102.5700 | 5,128,475 | 5,000,000 | 4,974,753 | | 53 | | | 4.500 | 4.532 | MN | 29,375 | | 11/08/2011 | 11/15/2041 |
| 40624@-AC-4 | HALLMARK CARDS INC SERIES C SR NTS | | | | 2 | 10,000,000 | 115.0000 | 11,500,000 | 10,000,000 | 10,173,687 | | (9,603) | | | 9.160 | 9.160 | JJ | 402,022 | 921,000 | 12/31/1998 | 07/23/2022 |
| 40624@-AB-6 | HALLMARK CARDS INC. SERIES B SR NTS | | | | 2 | 23,778,860 | 103.7710 | 22,829,640 | 22,000,000 | 22,166,854 | | (281,958) | | | 8.920 | 7.556 | JJ | 861,276 | 1,973,400 | 11/12/2009 | 07/23/2012 |
| 410345-AF-9 | HANESBRANDS INC | | | 1 | 4FE | 1,017,500 | 108.7500 | 1,087,500 | 1,000,000 | 1,013,324 | | (2,791) | | | 8.000 | 8.421 | JD | 3,556 | 80,000 | 06/17/2010 | 12/15/2016 |
| 41163G-AF-8 | HARCOURT GENERAL INC | | R | | 2FE | 2,395,294 | 108.1780 | 2,704,448 | 2,500,000 | 2,412,360 | | 1,140 | | | 7.200 | 7.744 | FA | 75,000 | 180,000 | 01/01/2005 | 08/01/2027 |
| 413875-AJ-4 | HARRIS CORPORATION | | | | 2FE | 1,962,820 | 108.5450 | 2,170,902 | 2,000,000 | 1,976,134 | | 5,608 | | | 5.000 | 5.354 | AO | 25,000 | 100,000 | 07/08/2009 | 10/01/2015 |
| 413875-AK-1 | HARRIS CORPORATION | | | | 2FE | 4,982,600 | 116.5200 | 5,825,985 | 5,000,000 | 4,988,486 | | 1,579 | | | 5.950 | 5.988 | JD | 24,792 | 297,500 | 11/30/2007 | 12/01/2017 |
| 413875-AL-9 | HARRIS CORPORATION | | | | 2FE | 4,984,550 | 113.9680 | 5,698,415 | 5,000,000 | 4,987,624 | | 1,260 | | | 6.375 | 6.431 | JD | 14,167 | 318,750 | 06/04/2009 | 06/15/2019 |
| 413875-AN-5 | HARRIS CORPORATION | | | | 2FE | 4,311,331 | 113.0870 | 4,902,330 | 4,335,000 | 4,311,638 | | 285 | | | 6.150 | 6.205 | JD | 11,849 | 275,489 | 11/30/2010 | 12/15/2040 |
| 41659L-AS-0 | HARTFORD LIFE INSTITUTIONAL FUNDING | @ | | 3 | 1FE | 50,000,000 | 89.2010 | 44,600,500 | 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 | 114.9660 | 7,863,702 | 6,840,000 | 6,901,355 | | (9,096) | | | 6.300 | 6.113 | MS | 126,882 | 430,920 | 11/12/2009 | 09/15/2017 |
| 418056-AR-8 | HASBRO INC | | | | 2FE | 6,999,487 | 109.0920 | 7,254,591 | 6,650,000 | 6,845,077 | | (77,284) | | | 6.125 | 4.824 | MN | 52,045 | 407,313 | 12/17/2009 | 05/15/2014 |
| 418056-AS-6 | HASBRO INC | | | | 2FE | 9,915,900 | 108.1080 | 10,810,790 | 10,000,000 | 9,917,737 | | 990 | | | 6.350 | 6.416 | MS | 186,972 | 635,000 | 10/27/2010 | 03/15/2040 |
| 419800-DZ-7 | HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 00 | | | 1 | 2FE | 2,661,930 | 100.1110 | 3,003,330 | 3,000,000 | 2,718,584 | | 22,840 | | | 5.700 | 17.147 | JJ | 85,500 | 171,000 | 04/09/2009 | 07/01/2020 |
| 42012D-AB-5 | HAWKER BEECHCRAFT, INC. SYNTHETIC LC | | | 24 | 5FE | 207,146 | 75.0780 | 155,521 | 207,146 | 142,175 | | | 64,971 | | 2.679 | 2.651 | MJSD | 1,271 | 4,801 | 09/28/2007 | 03/26/2014 |
| 42012D-AC-3 | HAWKER BEECHCRAFT, INC. TERM LOAN | | | 24 | 5FE | 3,349,834 | 75.0780 | 2,514,988 | 3,349,834 | 2,299,159 | | | 1,050,675 | | 2.579 | 2.647 | MJSD | 480 | 77,131 | 11/30/2010 | 03/26/2014 |
| 404119-AJ-8 | HCA INC | | | | 4FE | 3,324,798 | 86.5000 | 2,811,250 | 3,250,000 | 3,317,710 | | (1,236) | | | 7.500 | 7.307 | MN | 37,240 | 243,750 | 12/09/2004 | 11/06/2033 |
| 404119-BF-5 | HCA INC | | | 1 | 3FE | 5,387,500 | 109.5000 | 5,475,000 | 5,000,000 | 5,322,686 | | (55,880) | | | 8.500 | 6.964 | AO | 89,722 | 425,000 | 03/14/2011 | 04/15/2019 |
| 404121-AC-9 | HCA INC | | | | 3FE | 11,376,359 | 103.7500 | 11,775,625 | 11,350,000 | 11,375,374 | | (985) | | | 6.500 | 6.483 | FA | 307,396 | | 07/27/2011 | 02/15/2020 |
| 404122-AG-8 | HCA, INC. TRANCHE B-1 TERM LOAN | | | 2 | 3FE | 6,361,047 | 98.3000 | 6,369,500 | 6,479,654 | 6,365,029 | | 25,750 | | | 3.546 | 4.173 | MJSD | 60,647 | 157,860 | 11/20/2009 | 05/01/2018 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 404122-AJ-2 | HCA, INC. TRANCHE B-2 TERM LOAN | | | 2 | 3FE | 3,456,069 | 94.7360 | 3,342,885 | 3,528,632 | 3,459,094 | | 11,725 | | | 3.829 | 4.262 | MJSD | 33,027 | 130,038 | 04/06/2010 | 03/31/2017 |
| 421924-BH-3 | HEALTHSOUTH CORP | | | 1 | 4FE | 1,032,500 | 99.2500 | 992,500 | 1,000,000 | 1,028,423 | | (4,077) | | | 7.250 | 7.106 | AO | 18,125 | 71,292 | 03/02/2011 | 10/01/2018 |
| 421924-BJ-9 | HEALTHSOUTH CORP | | | 1 | 4FE | 2,737,575 | 98.3750 | 2,602,019 | 2,645,000 | 2,727,296 | | (8,961) | | | 7.750 | 7.471 | MS | 60,357 | 192,461 | 03/02/2011 | 09/15/2022 |
| 422410-AC-3 | HEARST COMMUNICATIONS GUARANTEED NOTES 2 | | | | 1 | 12,000,000 | 102.7600 | 12,331,153 | 12,000,000 | 12,000,000 | | | | | 4.220 | 4.279 | AO | 126,600 | 506,400 | 10/01/2010 | 10/01/2022 |
| 423074-AF-0 | HEINZ (H.J.) CO | | | | 2FE | 8,098,240 | 117.6540 | 9,412,304 | 8,000,000 | 8,091,145 | | (3,074) | | | 6.375 | 6.263 | JJ | 235,167 | 510,000 | 07/30/2009 | 07/15/2028 |
| 423074-AJ-2 | HEINZ (H.J.) CO. | | | | 2FE | 2,998,950 | 106.7470 | 3,202,419 | 3,000,000 | 2,999,647 | | 215 | | | 5.350 | 5.358 | JJ | 74,008 | 160,500 | 07/09/2008 | 07/15/2013 |
| 42307T-A#-5 | HEINZ (H.J.) CO. 5 YEAR | | | | 2 | 27,000,000 | 101.6490 | 27,445,341 | 27,000,000 | 27,000,000 | | | | | 2.810 | 3.248 | MN | 73,763 | 379,350 | 05/26/2011 | 05/26/2016 |
| 42307T-B*-8 | HEINZ (H.J.) CO. 7 YEAR | | | | 2 | 13,000,000 | 103.1690 | 13,411,957 | 13,000,000 | 13,000,000 | | | | | 3.530 | 3.938 | MN | 44,615 | 229,450 | 05/26/2011 | 05/26/2018 |
| 42308#-AE-7 | HELEN OF TROY LIMITED 201 | | | 2 | 2 | 21,000,000 | 101.4090 | 21,295,985 | 21,000,000 | 21,000,000 | | | | | 3.900 | 3.900 | JJ | 384,475 | 411,775 | 01/12/2011 | 01/12/2018 |
| 42341U-AC-7 | HELM FINANCIAL CORPORATION TERM LOAN | | | 2 | 4FE | 1,234,406 | 97.1670 | 1,205,478 | 1,240,625 | 1,229,047 | | 828 | | | 6.250 | 7.419 | MJSD | 20,034 | 19,816 | 06/22/2011 | 06/01/2017 |
| Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | | F | | 1 | 4,783,000 | 95.0000 | 4,543,850 | 4,783,000 | 4,783,000 | | | | | 6.280 | 6.280 | JJ | 130,161 | 300,372 | 07/25/2007 | 07/25/2019 |
| Y3175#-AD-4 | HENDERSON LAND DEVELOPMENT CO., LTD. 12- | .0 | F | | 1 | 25,217,000 | 95.0000 | 23,956,150 | 25,217,000 | 25,217,000 | | | | | 6.280 | 6.280 | JJ | 686,239 | 1,583,628 | 07/25/2007 | 07/25/2019 |
| 42545#-AA-8 | HENDRICKSON HOLDINGS SER A GTD SR NTS | | | | 2 | 3,500,000 | 109.8260 | 3,843,899 | 3,500,000 | 3,837,776 | | (77,875) | | | 5.770 | 5.770 | MS | 51,048 | 201,950 | 04/12/2005 | 03/31/2015 |
| 428040-CJ-6 | HERTZ CORP | | | 1 | 4FE | 10,187,500 | 100.2500 | 10,025,000 | 10,000,000 | 10,169,449 | | (18,051) | | | 6.750 | 6.701 | AO | 142,500 | 416,813 | 11/07/2011 | 04/15/2019 |
| 42804V-AK-7 | HERTZ CORP PREFUNDED LC | | | 2 | 3FE | 3,412,500 | 94.0000 | 3,290,000 | 3,500,000 | 3,421,030 | | 8,530 | | | 3.750 | 4.120 | JAJO | 33,824 | 68,214 | 03/25/2011 | 03/11/2018 |
| 42804V-AL-5 | HERTZ CORP TRANCHE B TERM LOAN | | | 2 | 3FE | 992,513 | 98.0160 | 972,809 | 992,500 | 988,005 | | 467 | | | 3.750 | 3.923 | JAJO | 3,277 | 25,939 | 03/25/2011 | 03/11/2018 |
| 42809H-AD-9 | HESS CORP | | | | 2FE | 6,951,280 | 111.7270 | 7,820,904 | 7,000,000 | 6,952,159 | | 638 | | | 5.600 | 5.653 | FA | 148,089 | 397,444 | 08/05/2010 | 02/15/2041 |
| 428236-AT-0 | HEWLETT-PACKARD CO | | | | 1FE | 11,201,100 | 107.8250 | 10,782,520 | 10,000,000 | 10,618,874 | | (271,929) | | | 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 | 100.4500 | 4,018,008 | 4,000,000 | 3,999,909 | | 609 | | | 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 | 105.6060 | 5,016,271 | 4,750,000 | 4,935,757 | | (72,894) | | | 4.750 | 3.060 | JD | 18,175 | 225,625 | 11/12/2009 | 06/02/2014 |
| 428236-BL-6 | HEWLETT-PACKARD CO | | | | 1FE | 14,993,700 | 99.2250 | 14,883,705 | 15,000,000 | 14,994,393 | | 693 | | | 2.650 | 2.661 | JD | 33,125 | 199,854 | 05/25/2011 | 06/01/2016 |
| 431116-AB-8 | HIGHMARK INC | | | | 1FE | 11,951,520 | 102.4800 | 12,297,576 | 12,000,000 | 11,954,027 | | 2,507 | | | 4.750 | 4.816 | MN | 72,833 | 299,250 | 05/03/2011 | 05/15/2021 |
| 423074-AM-5 | HJ HEINZ CO | | | | 2FE | 24,684,500 | 100.6810 | 25,170,200 | 25,000,000 | 24,692,651 | | 8,151 | | | 3.125 | 3.274 | MS | 236,545 | | 09/07/2011 | 09/12/2021 |
| 42307T-AG-3 | HJ HEINZ FINANCE CO | | | | 2FE | 5,407,350 | 127.8600 | 6,392,995 | 5,000,000 | 5,385,868 | | (9,529) | | | 6.750 | 6.081 | MS | 99,375 | 337,500 | 08/24/2009 | 03/15/2032 |
| 437076-AP-7 | HOME DEPOT INC | | | | 1FE | 2,439,975 | 115.4970 | 2,887,420 | 2,500,000 | 2,470,518 | | 6,105 | | | 5.400 | 5.722 | MS | 45,000 | 135,000 | 04/19/2006 | 03/01/2016 |
| 437076-AR-3 | HOME DEPOT INC | | | | 1FE | 17,896,820 | 108.5910 | 19,546,308 | 18,000,000 | 17,966,977 | | 15,595 | | | 5.250 | 5.343 | JD | 39,375 | 945,000 | 05/15/2007 | 12/16/2013 |
| 437076-AS-1 | HOME DEPOT INC | | | | 1FE | 7,565,065 | 125.4880 | 9,411,615 | 7,500,000 | 7,566,030 | | (1,112) | | | 5.875 | 5.808 | JD | 18,359 | 440,625 | 01/14/2011 | 12/16/2036 |
| 437076-AW-2 | HOME DEPOT INC | | | 1 | 1FE | 4,991,200 | 112.7460 | 5,637,280 | 5,000,000 | 4,991,736 | | 536 | | | 4.400 | 4.423 | AO | 55,000 | 110,610 | 03/28/2011 | 04/01/2021 |
| 438516-AW-6 | HONEYWELL INTERNATIONAL | | | | 1FE | 1,492,050 | 104.3240 | 1,564,860 | 1,500,000 | 1,497,992 | | 1,644 | | | 4.250 | 4.374 | MS | 21,250 | 63,750 | 02/26/2008 | 03/01/2013 |
| 438516-AY-2 | HONEYWELL INTERNATIONAL | | | | 1FE | 4,986,800 | 106.6910 | 5,334,575 | 5,000,000 | 4,994,069 | | 2,630 | | | 3.875 | 3.922 | FA | 73,194 | 193,750 | 02/17/2009 | 02/15/2014 |
| 438516-BA-3 | HONEYWELL INTERNATIONAL | | | | 1FE | 14,712,683 | 112.9060 | 16,653,650 | 14,750,000 | 14,715,335 | | 2,653 | | | 4.250 | 4.301 | MS | 208,958 | 337,816 | 02/14/2011 | 03/01/2021 |
| 438516-BA-3 | HONEYWELL INTERNATIONAL | LS | | | 1FE | 249,368 | 112.9060 | 282,265 | 250,000 | 249,412 | | 45 | | | 4.250 | 4.301 | MS | 3,542 | 5,726 | 02/14/2011 | 03/01/2021 |
| 438516-BB-1 | HONEYWELL INTERNATIONAL | | | | 1FE | 9,886,500 | 122.6650 | 12,266,540 | 10,000,000 | 9,887,854 | | 1,354 | | | 5.375 | 5.466 | MS | 179,167 | 289,653 | 02/14/2011 | 03/01/2041 |
| 440452-AE-0 | HORMEL FOODS CORP | | | | 1FE | 14,957,250 | 110.3040 | 16,545,555 | 15,000,000 | 14,959,784 | | 2,534 | | | 4.125 | 4.166 | AO | 130,625 | 316,250 | 04/04/2011 | 04/15/2021 |
| 441060-AJ-9 | HOSPIRA INC | | | | 2FE | 2,159,940 | 110.4010 | 2,208,012 | 2,000,000 | 2,124,893 | | (20,549) | | | 6.050 | 4.693 | MS | 30,586 | 121,000 | 04/01/2010 | 03/30/2017 |
| 441060-AL-4 | HOSPIRA INC | | | 1 | 2FE | 3,475,080 | 96.3450 | 3,468,438 | 3,600,000 | 3,476,656 | | 1,576 | | | 5.600 | 5.851 | MS | 59,360 | 204,400 | 01/11/2011 | 09/15/2040 |
| 44107T-AK-2 | HOST HOTELS & RESORTS | | | 1 | 3FE | 9,518,750 | 102.2500 | 9,713,750 | 9,500,000 | 9,517,208 | | (1,542) | | | 6.000 | 6.503 | FA | 237,500 | 357,000 | 03/08/2011 | 11/01/2020 |
| 44107T-AL-0 | HOST HOTELS & RESORTS | | | 1 | 3FE | 1,859,963 | 101.7500 | 1,907,813 | 1,875,000 | 1,860,905 | | 943 | | | 5.875 | 6.914 | JD | 4,896 | 65,482 | 05/05/2011 | 06/15/2019 |
| 44107T-AD-8 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 6,014,900 | 102.0000 | 6,120,000 | 6,000,000 | 6,005,079 | | (10,970) | | | 6.875 | 13.059 | MN | 68,750 | 412,500 | 07/12/2010 | 11/01/2014 |
| 44107T-AH-9 | HOST HOTELS & RESORTS LP | | | 1 | 3FE | 1,623,750 | 108.7500 | 1,631,250 | 1,500,000 | 1,593,766 | | (20,879) | | | 9.000 | 5.802 | JJ | 62,250 | 135,000 | 07/13/2010 | 05/15/2017 |
| 44108E-AY-4 | HOST MARRIOTT LP | | | 1 | 3FE | 200,000 | 101.7500 | 203,500 | 200,000 | 200,000 | | | | | 6.375 | 6.917 | MS | 3,754 | 12,750 | 03/03/2005 | 03/15/2015 |
| 44108E-BA-5 | HOST MARRIOTT LP | | | 1 | 3FE | 1,522,500 | 102.7500 | 1,541,250 | 1,500,000 | 1,519,936 | | (2,564) | | | 6.750 | 7.597 | JD | 8,438 | 50,625 | 08/24/2011 | 06/01/2016 |
| 441812-JY-1 | HOUSEHOLD FINANCE CORP | | R | | 1FE | 2,542,601 | 101.8650 | 2,546,613 | 2,500,000 | 2,504,875 | | (12,592) | | | 7.000 | 6.457 | MN | 22,361 | 175,000 | 10/14/2008 | 05/15/2012 |
| 441812-KD-5 | HOUSEHOLD FINANCE CORP | | R | | 1FE | 1,697,903 | 102.1140 | 1,787,000 | 1,750,000 | 1,735,667 | | 8,716 | | | 4.750 | 5.310 | JJ | 38,330 | 83,125 | 03/20/2007 | 07/15/2013 |
| 441812-KD-5 | HOUSEHOLD FINANCE CORP | LS | R | | 1FE | 970,230 | 102.1140 | 1,021,143 | 1,000,000 | 991,810 | | 4,980 | | | 4.750 | 5.310 | JJ | 21,903 | 47,500 | 03/20/2007 | 07/15/2013 |
| 442164-BL-2 | HOUSTON LTG & PR | | | | 1FE | 11,741,900 | 138.1450 | 13,814,530 | 10,000,000 | 10,871,086 | | (62,752) | | | 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 | 106.6500 | 9,427,851 | 8,840,000 | 8,984,346 | | (51,436) | | | 3.450 | 2.823 | MS | 101,660 | 304,980 | 11/12/2009 | 09/01/2014 |
| 44329H-AD-6 | HP COMMUNITIES LLC MA 2008A | | | 23 | 1FE | 3,700,000 | 96.2160 | 4,810,800 | 5,000,000 | 3,715,590 | | 5,698 | | | 5.820 | 7.888 | MS | 85,683 | 291,000 | 12/01/2008 | 09/15/2053 |
| 44329H-AJ-3 | HP COMMUNITIES LLC MA 2008A | | | 2 | 1FE | 15,052,043 | 97.1400 | 18,456,600 | 19,000,000 | 15,148,963 | | 36,837 | | | 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 | 96.7840 | 19,356,800 | 20,000,000 | 15,762,021 | | 18,759 | | | 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 | 97.1660 | 971,660 | 1,000,000 | 921,103 | | 10,012 | | | 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 | 89.4750 | 1,999,766 | 2,235,000 | 1,935,396 | | 8,316 | | | 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 | 86.5560 | 3,895,020 | 4,500,000 | 3,746,733 | | 7,190 | | | 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 | 85.0480 | 3,117,009 | 3,665,000 | 3,048,399 | | 2,770 | | | 6.160 | 7.483 | MS | 66,475 | 225,764 | 11/05/2008 | 09/15/2053 |
| 44344H-AB-1 | HUBBARD BROADCASTING TERM LOAN (FIRST LI | | | 2 | 4FE | 620,320 | 98.0630 | 609,829 | 621,875 | 619,040 | | 275 | | | 5.250 | 5.511 | FMAN | 2,867 | 9,472 | 05/16/2011 | 04/29/2017 |
| 443510-AF-9 | HUBBELL INC | | | | 1FE | 14,876,100 | 103.6570 | 15,548,580 | 15,000,000 | 14,885,523 | | 8,410 | | | 3.625 | 3.709 | MN | 69,479 | 540,729 | 11/08/2010 | 11/15/2022 |

# 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 (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 |
| 44416*-AA-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | | 2 | 2 | 19,956,429 | 97.3910 | 19,435,724 | 19,956,429 | 19,956,429 | | | | | 5.520 | 5.520 | FMAN | 94,860 | 578,337 | 05/23/2011 | 05/31/2033 |
| 44416*-9A-6 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | | 2 | 2FE | 6,030,000 | 88.9570 | 5,364,123 | 6,030,000 | 6,030,000 | | | | | 4.370 | 4.370 | FMAN | 22,691 | 65,878 | 08/31/2011 | 05/31/2033 |
| 44416*-9B-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | | 2 | 2FE | 10,145,714 | 87.3440 | 8,861,661 | 10,145,714 | 10,145,714 | | | | | 4.150 | 4.150 | FMAN | 36,257 | | 11/30/2011 | 05/31/2033 |
| 444168-DH-8 | HUDSON UNITED BANK | | I | | 1FE | 14,300,145 | 101.9520 | 13,763,561 | 13,500,000 | 13,539,614 | | (102,922) | | | 7.000 | 6.190 | MN | 120,750 | 945,000 | 04/02/2003 | 05/15/2012 |
| 445681-B@-7 | HUNTER DOUGLAS N.V. SER E 5.01% SR NTS | | F | | 2 | 14,000,000 | 103.3920 | 14,474,862 | 14,000,000 | 14,117,269 | | (61,703) | | | 5.010 | 5.010 | MN | 64,295 | 701,400 | 03/18/2009 | 05/28/2013 |
| 448055-AB-9 | HUSKY ENERGY INC | | A | | 2FE | 9,957,500 | 114.2590 | 11,425,910 | 10,000,000 | 9,974,087 | | 2,663 | | | 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 | 125.4630 | 5,018,520 | 4,000,000 | 4,078,491 | | (1,138) | | | 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 | 108.6870 | 7,608,090 | 7,000,000 | 7,295,192 | | (112,097) | | | 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 | 122.3720 | 9,789,728 | 8,000,000 | 7,984,776 | | 1,371 | | | 7.250 | 6.908 | JD | 25,778 | 580,000 | 05/06/2009 | 12/15/2019 |
| 44841R-AA-9 | HUTCHISON WHAMP INTL LTD | | F | | 1FE | 23,602,470 | 104.5100 | 24,559,780 | 23,500,000 | 23,514,954 | | (12,549) | | | 6.500 | 6.439 | FA | 585,542 | 1,527,500 | 03/31/2003 | 02/13/2013 |
| 44841A-AA-6 | HUTCHISON WHAMPOA FINANC | | F | | 1FE | 3,993,160 | 105.8490 | 4,233,960 | 4,000,000 | 3,995,569 | | 1,076 | | | 4.625 | 4.658 | MS | 56,528 | 185,000 | 11/12/2009 | 09/11/2015 |
| 449230-AB-0 | HYUNDAI CAPITAL AMERICA | | | | 2FE | 4,977,550 | 98.9500 | 4,947,480 | 5,000,000 | 4,977,785 | | 235 | | | 4.000 | 4.092 | JD | 12,778 | | 12/01/2011 | 06/08/2017 |
| N4345#-AE-7 | IBERDROLA INT'L BV 4.48% GTD SR NTS | | F | | 1 | 4,825,323 | 100.1740 | 5,008,693 | 5,000,000 | 4,994,454 | | 51,532 | | | 4.480 | 5.558 | FA | 88,356 | 224,000 | 06/27/2008 | 02/09/2012 |
| N4345#-AC-1 | IBERDROLA INT'L BV GTD SER. C SR NTS | | F | | 1 | 9,935,341 | 105.7250 | 10,572,473 | 10,000,000 | 9,959,323 | | 7,365 | | | 5.720 | 5.822 | FA | 209,733 | 572,000 | 06/27/2008 | 08/19/2016 |
| 459200-GJ-4 | IBM CORP | | | | 1FE | 6,018,950 | 121.0880 | 6,054,385 | 5,000,000 | 5,958,096 | | (60,854) | | | 5.700 | 2.115 | MS | 84,708 | 142,500 | 08/09/2011 | 09/14/2017 |
| 459200-GN-5 | IBM CORP | | | | 1FE | 4,577,240 | 110.2800 | 4,411,188 | 4,000,000 | 4,267,503 | | (144,211) | | | 6.500 | 2.646 | AO | 54,889 | 260,000 | 10/21/2009 | 10/15/2013 |
| 459200-GS-4 | IBM CORP | | | | 1FE | 27,930,000 | 128.4680 | 30,832,320 | 24,000,000 | 27,904,462 | | (25,538) | | | 5.600 | 4.563 | MN | 115,733 | 672,000 | 08/15/2011 | 11/30/2039 |
| 459200-HA-2 | IBM CORP | | | | 1FE | 9,906,500 | 103.0840 | 10,308,440 | 10,000,000 | 9,907,847 | | 1,347 | | | 2.900 | 3.009 | MN | 48,333 | | 10/27/2011 | 11/01/2021 |
| 451102-AD-9 | ICAHN ENTERPRISES/FIN | | | 1 | 3FE | 6,147,917 | 103.7500 | 6,406,563 | 6,175,000 | 6,152,836 | | 1,258 | | | 7.750 | 11.129 | JJ | 220,670 | 273,188 | 08/25/2011 | 01/15/2016 |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN | | | 1 | 3FE | 4,823,500 | 104.0000 | 4,888,000 | 4,700,000 | 4,806,159 | | (16,842) | | | 8.000 | 8.221 | JJ | 173,378 | 228,000 | 06/30/2011 | 01/15/2018 |
| G4859#-AB-9 | ICAP PLC (UK) SER B GTD SUB NTS | | F | 3 | 2 | 36,578,716 | 74.0000 | 27,380,000 | 37,000,000 | 36,763,807 | | 62,035 | | | 2.524 | 6.554 | MJSD | 7,782 | 845,915 | 11/12/2009 | 06/28/2015 |
| 45138L-AW-3 | IDAHO POWER CORP | | | | 1FE | 9,981,900 | 112.5290 | 11,252,880 | 10,000,000 | 9,984,975 | | 1,491 | | | 4.500 | 4.406 | MS | 150,000 | 450,000 | 11/17/2009 | 03/01/2020 |
| 45167R-AE-4 | IDEX CORP | | | | 2FE | 9,947,300 | 103.9340 | 10,393,370 | 10,000,000 | 9,951,855 | | 4,265 | | | 4.500 | 4.580 | JD | 20,000 | 461,250 | 12/01/2010 | 12/15/2020 |
| 449505-AA-4 | IFM US COLONIAL PIPELINE | | | 1 | 2FE | 9,994,500 | 106.6760 | 10,667,560 | 10,000,000 | 9,994,781 | | 281 | | | 6.450 | 6.488 | MN | 107,500 | 344,000 | 04/14/2011 | 05/01/2021 |
| 452308-AK-5 | ILLINOIS TOOL WORKS INC | | | 1 | 1FE | 10,997,670 | 104.5480 | 11,500,302 | 11,000,000 | 10,997,732 | | 62 | | | 3.375 | 3.395 | MS | 124,781 | | 08/24/2011 | 09/15/2021 |
| 452308-AM-1 | ILLINOIS TOOL WORKS INC | | | 1 | 1FE | 25,741,120 | 113.7840 | 29,583,762 | 26,000,000 | 25,742,394 | | 1,274 | | | 4.875 | 4.953 | MS | 426,021 | | 08/24/2011 | 09/15/2041 |
| Q4877#-AB-6 | ILUKA RESOURCES 5.25% SER B SR NTS | | F | | 2 | 8,752,190 | 103.3430 | 9,197,542 | 8,900,000 | 8,870,598 | | 18,949 | | | 5.250 | 5.491 | JD | 24,660 | 467,250 | 03/18/2009 | 06/12/2013 |
| 44969C-AJ-9 | IMS HEALTH INC TRANCHE B DOLLAR TERM LOA | | | 2 | 3FE | 1,954,760 | 99.5940 | 1,962,027 | 1,970,025 | 1,955,165 | | 2,513 | | | 4.500 | 4.920 | JAJO | 15,927 | 49,877 | 07/30/2010 | 08/26/2017 |
| G6177#-AB-9 | INCHCAPE PLC UNSECURED NOTES 12 YEAR | | F | | 2 | 23,571,429 | 107.1150 | 25,248,642 | 23,571,429 | 23,571,429 | | | | | 6.040 | 6.040 | MN | 150,281 | 1,423,714 | 05/23/2007 | 05/23/2019 |
| 45326T-AA-6 | INCITEC PIVOT FIN LLC | | R | | 2FE | 9,933,300 | 109.2630 | 10,926,280 | 10,000,000 | 9,943,969 | | 5,346 | | | 6.000 | 6.090 | JD | 35,000 | 600,000 | 12/03/2009 | 12/10/2019 |
| 453258-AN-5 | INCO LTD | | | | 2FE | 1,998,340 | 102.0530 | 2,041,056 | 2,000,000 | 1,999,913 | | 222 | | | 7.750 | 7.762 | MN | 19,806 | 155,000 | 05/08/2002 | 05/15/2012 |
| 453258-AP-0 | INCO LTD | | | | 2FE | 2,986,560 | 117.8910 | 3,536,724 | 3,000,000 | 2,988,250 | | 240 | | | 7.200 | 7.237 | MS | 63,600 | 216,000 | 09/18/2002 | 09/15/2032 |
| 45458*-AW-2 | INDIANA-AMERICAN WATER CO INC GMB | | | | 2 | 10,500,000 | 120.0000 | 12,600,000 | 10,500,000 | 10,347,485 | | 7,432 | | | 7.110 | 7.110 | MN | 124,425 | 746,550 | 12/31/1998 | 05/01/2024 |
| 455665-AK-5 | INDIANTOWN COGENERATION FUNDING CORP | | | | 3FE | 13,532,813 | 103.3880 | 13,991,304 | 13,532,813 | 13,584,122 | | (6,213) | | | 9.770 | 9.768 | JD | 58,762 | 1,286,320 | 11/09/1994 | 12/15/2020 |
| 456036-AE-2 | INDUSTRIAL BANK OF KOREA | | F | | 1FE | 9,913,250 | 109.2210 | 10,922,060 | 10,000,000 | 9,956,034 | | 16,884 | | | 7.125 | 7.335 | AO | 134,583 | 712,500 | 04/17/2009 | 04/23/2014 |
| 990347-9A-6 | INEOS US FINANCE LLC SR CREDIT TERM B2 | | | 2 | 4FE | 1,078,091 | 101.3500 | 1,093,830 | 1,079,260 | 1,078,137 | | 700 | | | 7.501 | 8.126 | JAJO | 7,034 | 92,084 | 09/28/2009 | 12/16/2013 |
| 990347-9B-4 | INEOS US FINANCE LLC SR CREDIT TERM C2 | | | 2 | 4FE | 1,232,109 | 101.8500 | 1,256,941 | 1,234,110 | 1,232,160 | | 746 | | | 5.295 | 8.565 | JAJO | 8,592 | 80,110 | 01/31/2008 | 12/16/2014 |
| 45661T-AL-5 | INERGY LP/INERGY FIN | | | 1 | 4FE | 1,517,310 | 100.5000 | 1,473,330 | 1,466,000 | 1,513,440 | | (3,870) | | | 6.875 | 6.628 | FA | 41,995 | 50,114 | 03/04/2011 | 08/01/2021 |
| 45661T-AM-3 | INERGY LP/INERGY FIN | | | 1 | 4FE | 4,170,000 | 101.5000 | 4,060,000 | 4,000,000 | 4,148,561 | | (21,439) | | | 7.000 | 6.533 | AO | 70,000 | 283,111 | 03/04/2011 | 10/01/2018 |
| 456866-AM-4 | INGERSOLL-RAND CO | | E | | 2FE | 11,877,219 | 122.9650 | 13,655,208 | 11,105,000 | 11,817,880 | | (26,760) | | | 6.443 | 5.817 | MN | 91,424 | 715,495 | 09/10/2009 | 11/15/2027 |
| 45686X-CF-8 | INGERSOLL-RAND CO | | E | | 2FE | 13,093,644 | 118.9580 | 14,851,869 | 12,485,000 | 13,046,754 | | (21,044) | | | 6.015 | 5.588 | FA | 283,701 | 750,973 | 09/04/2009 | 02/15/2028 |
| 45687A-AA-0 | INGERSOLL-RAND FIN I | | E | | 2FE | 4,992,850 | 121.1280 | 6,056,415 | 5,000,000 | 4,994,748 | | 608 | | | 6.875 | 6.895 | FA | 129,861 | 343,750 | 08/12/2008 | 08/15/2018 |
| 45687A-AB-8 | INGERSOLL-RAND FIN I | | E | | 2FE | 1,499,355 | 106.8960 | 1,603,439 | 1,500,000 | 1,499,770 | | 131 | | | 6.000 | 6.010 | FA | 34,000 | 90,000 | 08/12/2008 | 08/15/2013 |
| 45763P-AC-0 | INMARSAT FINANCE PLC | | F | 1 | 3FE | 5,541,125 | 104.5000 | 5,590,750 | 5,350,000 | 5,513,683 | | (24,118) | | | 7.375 | 7.150 | JD | 32,880 | 320,813 | 08/24/2011 | 12/01/2017 |
| 45763P-AC-0 | INMARSAT FINANCE PLC | LS | F | 1 | 3FE | 1,641,000 | 104.5000 | 1,672,000 | 1,600,000 | 1,631,189 | | (6,742) | | | 7.375 | 7.476 | JD | 9,833 | 118,000 | 07/08/2010 | 12/01/2017 |
| 45822P-AA-3 | INTEGRYS ENERGY GROUP | | | | 2FE | 6,995,590 | 106.8230 | 7,477,638 | 7,000,000 | 6,996,003 | | 367 | | | 4.170 | 4.158 | MN | 48,650 | 280,548 | 11/09/2010 | 11/01/2020 |
| 458140-AH-3 | INTEL CORP | | | | 1FE | 14,977,050 | 102.8020 | 15,420,255 | 15,000,000 | 14,978,284 | | 1,234 | | | 1.950 | 1.996 | AO | 82,875 | | 09/14/2011 | 10/01/2016 |
| 458140-AJ-9 | INTEL CORP | | | | 1FE | 9,976,200 | 105.3430 | 10,534,290 | 10,000,000 | 9,976,771 | | 571 | | | 3.300 | 3.341 | AO | 93,500 | | 09/14/2011 | 10/01/2021 |
| 45824T-AD-7 | INTELSAT JACKSON HLDG | | F | 1 | 4FE | 6,655,125 | 101.5000 | 6,775,125 | 6,675,000 | 6,655,409 | | 284 | | | 7.250 | 8.130 | AO | 120,984 | 236,592 | 09/14/2011 | 04/01/2019 |
| L5137L-AC-9 | INTELSAT JACKSON NEW TERM LOAN | | F | 2 | 4FE | 2,970,075 | 99.1250 | 2,958,881 | 2,985,000 | 2,971,754 | | 1,679 | | | 5.250 | 5.229 | JAJO | 35,260 | 118,304 | 01/13/2011 | 04/02/2018 |
| 4581X0-BG-2 | INTER-AMERICAN DEVEL BK | | R | | 1FE | 20,439,200 | 114.7760 | 22,955,300 | 20,000,000 | 20,357,262 | | (39,533) | | | 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 | 105.4550 | 36,909,110 | 35,000,000 | 34,801,027 | | 32,591 | | | 2.375 | 2.487 | FA | 314,028 | 838,075 | 08/05/2010 | 08/15/2017 |
| G4588#-AS-0 | INTERMEDIATE CAPITAL GROUP PLC 5 YR | | F | | 2 | 30,000,000 | 100.0600 | 30,017,901 | 30,000,000 | 30,094,811 | | (588,528) | | | 6.350 | 6.350 | FA | 650,875 | 1,905,000 | 02/28/2007 | 02/28/2012 |
| N4577#-AB-2 | INTERNATIONAL ENDESA B.V. SER. B SR NTS | | F | | 1 | 29,917,230 | 102.5740 | 30,772,272 | 30,000,000 | 29,985,085 | | 20,703 | | | 5.230 | 5.304 | MS | 488,133 | 1,569,000 | 06/27/2008 | 09/09/2012 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT | | | | 2FE | 4,968,400 | 131.9960 | 6,599,800 | 5,000,000 | 4,969,365 | | 408 | | | 6.250 | 6.303 | JJ | 144,097 | 312,500 | 07/07/2009 | 07/15/2039 |
| 461070-AH-7 | INTERSTATE POWER & LIGHT | | | | 2FE | 5,981,640 | 104.3500 | 6,260,976 | 6,000,000 | 5,986,989 | | 3,494 | | | 3.300 | 3.367 | JD | 8,800 | 198,000 | 06/10/2010 | 06/15/2015 |

# 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 (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 |
| 461070-AJ-3 | INTERSTATE POWER & LIGHT | | | | 2FE | 4,787,850 | 105.1320 | 5,256,585 | 5,000,000 | 4,804,657 | | 16,807 | | | 3.650 | 4.193 | MS | 60,833 | 185,035 | 01/28/2011 | 09/01/2020 |
| 459902-AR-3 | INTL GAME TECHNOLOGY | | | | 2FE | 14,917,950 | 115.2280 | 17,284,185 | 15,000,000 | 14,933,440 | | 6,438 | | | 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 | 104.2960 | 6,257,784 | 6,000,000 | 5,977,883 | | 2,001 | | | 5.500 | 5.569 | JD | 14,667 | 330,000 | 06/03/2010 | 06/15/2020 |
| 459745-GC-3 | INTL LEASE FINANCE CORP | | | | 2FE | 5,512,500 | 103.5000 | 5,175,000 | 5,000,000 | 5,455,460 | | (51,490) | | | 7.125 | 5.484 | MS | 118,750 | 291,531 | 03/03/2011 | 09/01/2018 |
| 459745-GK-5 | INTL LEASE FINANCE CORP | | | | 3FE | 1,700,000 | 101.1610 | 1,719,732 | 1,700,000 | 1,700,000 | | | | | 8.625 | 8.625 | JJ | 3,666 | | 12/19/2011 | 01/15/2022 |
| 45974V-B4-9 | INTL LEASE FINANCE CORP | | | | 3FE | 8,337,312 | 95.5000 | 9,072,500 | 9,500,000 | 8,801,315 | | 239,432 | | | 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 | 102.6010 | 2,494,223 | 2,431,000 | 2,453,007 | | (25,429) | | | 5.850 | 4.723 | AO | 24,097 | 142,214 | 11/12/2009 | 10/30/2012 |
| 460146-CG-6 | INTL PAPER CO | | | 1 | 2FE | 4,995,950 | 106.2950 | 5,314,760 | 5,000,000 | 4,995,988 | | 38 | | | 4.750 | 4.616 | FA | 29,688 | | 11/08/2011 | 02/15/2022 |
| 460146-CH-4 | INTL PAPER CO | | | 1 | 2FE | 2,999,580 | 108.5610 | 3,256,839 | 3,000,000 | 2,999,581 | | 1 | | | 6.000 | 6.000 | MN | 22,500 | | 11/08/2011 | 11/15/2041 |
| 461202-AA-1 | INTUIT INC | | | | 2FE | 6,682,300 | 100.8450 | 6,554,932 | 6,500,000 | 6,517,087 | | (82,161) | | | 5.400 | 4.104 | MS | 103,350 | 351,000 | 12/17/2009 | 03/15/2012 |
| 461202-AB-9 | INTUIT INC | | | | 2FE | 3,484,460 | 112.1760 | 3,926,167 | 3,500,000 | 3,490,820 | | 1,472 | | | 5.750 | 5.809 | MS | 59,257 | 201,250 | 03/07/2007 | 03/15/2017 |
| 462613-AE-0 | IPALCO ENTERPRISES INC | | | | 3FE | 1,522,500 | 108.0000 | 1,620,000 | 1,500,000 | 1,517,323 | | (3,399) | | | 7.250 | 6.929 | AO | 27,188 | 108,750 | 06/10/2010 | 04/01/2016 |
| 44985G-AD-3 | IPIC GMTN LTD | | F | | 1FE | 19,948,600 | 100.0000 | 20,000,000 | 20,000,000 | 19,949,220 | | 620 | | | 5.500 | 5.420 | MS | 183,333 | | 10/27/2011 | 03/01/2022 |
| G49398-AA-7 | IRISH FOOD PROCESSORS SER A SR UNSEC NTS | | F | | 2 | 13,714,286 | 107.2230 | 14,704,884 | 13,714,286 | 14,429,279 | | (134,204) | | | 5.990 | 5.990 | JD | 20,537 | 821,486 | 12/22/2005 | 12/22/2015 |
| 462846-AC-0 | IRON MOUNTAIN INC | | | 1 | 4FE | 98,500 | 100.0000 | 100,000 | 100,000 | 98,859 | | 240 | | | 6.625 | 8.177 | JJ | 3,313 | 6,625 | 06/17/2010 | 01/01/2016 |
| 462846-AC-0 | IRON MOUNTAIN INC | LS | | 1 | 4FE | 1,379,000 | 100.0000 | 1,400,000 | 1,400,000 | 1,384,027 | | 3,356 | | | 6.625 | 8.177 | JJ | 46,375 | 92,750 | 06/17/2010 | 01/01/2016 |
| C4862#-AA-0 | ISLAND TIMBERLANDS FINANCE CORP SER 1 SR | | A | | 2 | 8,000,000 | 106.2040 | 8,496,340 | 8,000,000 | 8,000,000 | | | | | 5.570 | 5.570 | MS | 148,533 | 445,600 | 08/30/2005 | 08/30/2015 |
| C4862#-AB-8 | ISLAND TIMBERLANDS FINANCE CORP SER 2 SR | | A | | 2 | 10,000,000 | 103.4300 | 10,342,979 | 10,000,000 | 10,000,000 | | | | | 6.160 | 6.160 | MS | 205,333 | 616,000 | 08/30/2005 | 08/30/2025 |
| 46459L-AL-6 | ISLE OF CAPRI CASINOS TERM LOAN | | | 2 | 3FE | 992,500 | 99.0370 | 982,942 | 992,500 | 992,500 | | | | | 4.750 | 4.844 | FMAN | 466 | 32,959 | 04/19/2011 | 11/01/2013 |
| 465685-AE-5 | ITC HOLDINGS CORP | | | | 2FE | 2,987,700 | 116.6750 | 3,500,247 | 3,000,000 | 2,991,676 | | 1,101 | | | 6.050 | 6.121 | JJ | 76,129 | 181,500 | 01/15/2008 | 01/31/2018 |
| 465685-AF-2 | ITC HOLDINGS CORP | | | | 2FE | 13,004,780 | 113.7230 | 13,646,700 | 12,000,000 | 12,976,015 | | (31,440) | | | 5.500 | 4.364 | JJ | 304,333 | 275,000 | 09/01/2011 | 01/15/2020 |
| 46613B-AA-5 | J CREW GROUP INC TERM LOAN | | | 2 | 4Z | | 99.6030 | | | | | | | | 0.000 | 0.000 | JAJO | 645 | | 03/21/2011 | 03/07/2018 |
| 466488-AL-3 | J.M. HUBER 5.71% SENIOR NOTES DUE 2014 | | | | 3 | 4,974,400 | 91.0000 | 4,550,000 | 5,000,000 | 5,376,294 | | (142,257) | | | 5.710 | 5.397 | JJ | 138,785 | 285,500 | 01/12/2006 | 01/06/2014 |
| 466488-AB-5 | J.M. HUBER 7.07% SERIES B SENIOR NOTES D | | | | 3 | 26,740,870 | 97.2500 | 26,257,500 | 27,000,000 | 26,969,601 | | 28,627 | | | 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 | 111.5000 | 7,805,000 | 7,000,000 | 7,125,728 | | (22,674) | | | 7.750 | 7.270 | JJ | 250,153 | 542,500 | 06/10/2010 | 07/15/2016 |
| 466313-AF-0 | JABIL CIRCUIT INC | | | | 3FE | 4,095,600 | 101.7500 | 4,181,925 | 4,110,000 | 4,096,029 | | 639 | | | 5.625 | 5.729 | JD | 10,275 | 258,802 | 03/10/2011 | 12/15/2020 |
| 46849L-SB-8 | JACKSON NATL LIFE GLOBAL | | R | | 1FE | 9,955,600 | 104.6550 | 10,465,540 | 10,000,000 | 10,096,917 | | (50,897) | | | 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 | 108.0000 | 2,160,000 | 2,000,000 | 2,035,889 | | (9,188) | | | 8.000 | 8.257 | MN | 26,667 | 160,000 | 06/02/2010 | 05/01/2016 |
| 471109-AD-0 | JARDEN CORP | | | 1 | 4FE | 1,259,375 | 106.5000 | 1,331,250 | 1,250,000 | 1,257,948 | | (1,013) | | | 7.500 | 8.010 | JJ | 43,229 | 93,750 | 07/21/2010 | 01/15/2020 |
| 471109-AE-8 | JARDEN CORP | | | 1 | 3FE | 5,875,000 | 102.2500 | 6,135,000 | 6,000,000 | 5,881,020 | | 6,020 | | | 6.125 | 7.226 | MN | 46,958 | 373,625 | 03/08/2011 | 11/15/2022 |
| 471171-C@-5 | JASON INC TERM LOAN A | | | 2 | 5 | 960,951 | 97.6250 | 938,128 | 960,951 | 960,951 | | | | | 8.250 | 8.972 | JAJO | 20,404 | | 09/21/2010 | 09/21/2014 |
| 471171-C#-3 | JASON INC TERM LOAN B | | | 2 | 5 | 383,023 | 98.0000 | 375,363 | 383,023 | 383,023 | | | | | 8.250 | 8.972 | JAJO | 8,135 | 32,030 | 11/01/2010 | 09/21/2014 |
| 445658-CB-1 | JB HUNT TRANSPRT SVCS | | | | 2FE | 3,737,250 | 101.3420 | 3,800,333 | 3,750,000 | 3,740,322 | | 2,409 | | | 3.375 | 3.439 | MS | 37,266 | 124,805 | 09/15/2010 | 09/15/2015 |
| 708130-AC-3 | JC PENNEY CORPORATION IN | | | | 3FE | 1,009,650 | 83.6250 | 855,484 | 1,023,000 | 1,010,487 | | 201 | | | 6.375 | 6.459 | AO | 13,768 | 65,216 | 04/25/2007 | 10/15/2036 |
| 476556-CM-5 | JERSEY CENTRAL PWR & LT | | | | 2FE | 7,957,120 | 113.0030 | 9,040,248 | 8,000,000 | 7,981,143 | | 3,740 | | | 5.625 | 5.687 | MN | 75,000 | 450,000 | 04/20/2004 | 05/01/2016 |
| G4986*-AA-1 | JLT GROUP PLC 7 YEAR | | F | | 2 | 6,000,000 | 100.0810 | 6,004,843 | 6,000,000 | 6,000,000 | | | | | 5.020 | 5.020 | MS | 76,137 | 301,180 | 09/30/2010 | 09/30/2017 |
| 244217-BG-9 | JOHN DEERE CAPITAL CORP | | | | 1FE | 14,903,100 | 101.3610 | 15,204,195 | 15,000,000 | 14,997,278 | | 12,832 | | | 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 | 104.5090 | 6,270,516 | 6,000,000 | 5,976,151 | | 21,712 | | | 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 | 104.1760 | 2,604,390 | 2,500,000 | 2,499,466 | | 530 | | | 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 | 106.6890 | 7,468,202 | 7,000,000 | 6,994,513 | | 3,050 | | | 4.900 | 4.952 | MS | 107,664 | 343,000 | 11/12/2009 | 09/09/2013 |
| 24422E-RE-1 | JOHN DEERE CAPITAL CORP | | | | 1FE | 15,638,950 | 108.8500 | 16,327,515 | 15,000,000 | 15,617,335 | | (21,615) | | | 3.900 | 3.397 | JJ | 274,625 | | 08/05/2011 | 07/12/2021 |
| 24422E-RH-4 | JOHN DEERE CAPITAL CORP | | | | 1FE | 8,959,410 | 101.9160 | 9,172,422 | 9,000,000 | 8,960,181 | | 771 | | | 3.150 | 3.207 | AO | 63,000 | | 10/05/2011 | 10/15/2021 |
| 478160-AL-8 | JOHNSON & JOHNSON | | | | 1FE | 4,443,640 | 119.7640 | 4,790,568 | 4,000,000 | 4,438,848 | | (4,792) | | | 4.950 | 4.169 | MN | 25,300 | 99,000 | 08/10/2011 | 05/15/2033 |
| 478160-AQ-7 | JOHNSON & JOHNSON | | | | 1FE | 17,317,921 | 120.7200 | 17,957,026 | 14,875,000 | 17,039,730 | | (278,191) | | | 5.550 | 2.739 | FA | 311,879 | 412,781 | 03/14/2011 | 08/15/2017 |
| 478160-AQ-7 | JOHNSON & JOHNSON | LS | | | 1FE | 145,529 | 120.7200 | 150,899 | 125,000 | 143,191 | | (2,338) | | | 5.550 | 2.739 | FA | 2,621 | 3,469 | 03/14/2011 | 08/15/2017 |
| 478160-AU-8 | JOHNSON & JOHNSON | | | | 1FE | 16,702,230 | 120.7380 | 17,506,952 | 14,500,000 | 16,551,520 | | (127,881) | | | 5.150 | 2.812 | JJ | 344,335 | 231,750 | 08/09/2011 | 07/15/2018 |
| 478160-AV-6 | JOHNSON & JOHNSON | | | | 1FE | 5,805,800 | 113.5950 | 7,383,695 | 6,500,000 | 5,814,949 | | 9,149 | | | 4.500 | 5.214 | MS | 97,500 | 303,875 | 02/04/2011 | 09/01/2040 |
| 478160-AW-4 | JOHNSON & JOHNSON | | | | 1FE | 16,052,887 | 106.5080 | 17,532,249 | 16,461,000 | 16,092,595 | | 32,635 | | | 2.950 | 3.261 | MS | 161,867 | 449,464 | 03/11/2011 | 09/01/2020 |
| 478160-AW-4 | JOHNSON & JOHNSON | LS | | | 1FE | 3,159,863 | 106.5080 | 3,556,295 | 3,339,000 | 3,172,645 | | 12,782 | | | 2.950 | 3.625 | MS | 32,834 | 49,250 | 03/11/2011 | 09/01/2020 |
| 478160-AZ-7 | JOHNSON & JOHNSON | | | | 1FE | 19,708,562 | 111.4290 | 22,174,331 | 19,900,000 | 19,718,447 | | 9,885 | | | 3.550 | 3.660 | MN | 90,269 | 343,413 | 05/17/2011 | 05/15/2021 |
| 478160-AZ-7 | JOHNSON & JOHNSON | LS | | | 1FE | 99,038 | 111.4290 | 111,429 | 100,000 | 99,088 | | 50 | | | 3.550 | 3.660 | MN | 454 | 1,726 | 05/17/2011 | 05/15/2021 |
| 478165-AG-8 | JOHNSON (S.C.) & SON INC | | | | 1FE | 11,554,152 | 108.1700 | 13,512,546 | 12,492,000 | 11,568,891 | | 13,492 | | | 4.800 | 5.305 | MS | 199,872 | 601,282 | 12/17/2010 | 09/01/2040 |
| 478366-AR-8 | JOHNSON CONTROLS INC | | | | 2FE | 12,228,750 | 111.8900 | 12,867,339 | 11,500,000 | 12,037,492 | | (120,840) | | | 5.500 | 4.239 | JJ | 291,653 | 632,500 | 03/12/2010 | 01/15/2016 |
| 478366-AU-1 | JOHNSON CONTROLS INC | | | | 2FE | 7,086,865 | 111.2330 | 7,897,550 | 7,100,000 | 7,088,758 | | 1,077 | | | 5.000 | 5.059 | MS | 89,736 | 355,000 | 03/11/2010 | 03/30/2020 |
| 478366-AX-5 | JOHNSON CONTROLS INC | | | | 2FE | 14,891,400 | 106.8570 | 16,028,505 | 15,000,000 | 14,899,392 | | 7,992 | | | 4.250 | 4.375 | MS | 212,500 | 366,563 | 02/01/2011 | 03/01/2021 |
| 479142-B@-9 | JOHNSON MATTHEY PLC (2006 TRANSACTION) 7 | | F | | 1 | 15,000,000 | 108.6280 | 16,294,169 | 15,000,000 | 15,000,000 | | | | | 5.550 | 5.550 | JD | 41,625 | 832,500 | 12/13/2006 | 12/13/2013 |

# 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 |
| 48121C-JN-7 | JP MORGAN CHASE BANK NA | | | | 1FE | 33,545,045 | 108.2430 | 36,261,506 | 33,500,000 | 37,410,502 | | (635,432) | | | 5.875 | 5.857 | JD | 98,406 | 1,968,125 | 11/09/2006 | 06/13/2016 |
| 48121C-YK-6 | JP MORGAN CHASE BANK NA | | | | 1FE | 24,400,470 | 107.5700 | 24,741,215 | 23,000,000 | 24,060,888 | | (155,371) | | | 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 | 106.2870 | 10,628,690 | 10,000,000 | 9,996,659 | | 322 | | | 4.950 | 4.946 | MS | 132,000 | 495,000 | 03/18/2010 | 03/25/2020 |
| 46625H-DF-4 | JPMORGAN CHASE & CO | | | | 1FE | 2,868,750 | 106.1380 | 3,184,140 | 3,000,000 | 2,938,157 | | 14,326 | | | 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 | 111.5680 | 20,082,222 | 18,000,000 | 18,966,713 | | (134,585) | | | 6.000 | 4.961 | JJ | 498,000 | 1,080,000 | 03/05/2010 | 01/15/2018 |
| 46625H-HP-8 | JPMORGAN CHASE & CO | | | | 1FE | 1,995,760 | 103.6800 | 2,073,610 | 2,000,000 | 1,997,473 | | 768 | | | 3.700 | 3.624 | JJ | 33,094 | 74,000 | 11/12/2009 | 01/20/2015 |
| 46625H-HS-2 | JPMORGAN CHASE & CO | | | | 1FE | 9,704,600 | 102.1220 | 10,212,160 | 10,000,000 | 9,724,842 | | 20,242 | | | 4.400 | 4.795 | JJ | 194,333 | 220,000 | 03/11/2011 | 07/22/2020 |
| 46625H-HZ-6 | JPMORGAN CHASE & CO | | | | 1FE | 11,986,680 | 103.4650 | 12,415,776 | 12,000,000 | 11,987,365 | | 685 | | | 4.625 | 4.639 | MN | 78,625 | 277,500 | 05/05/2011 | 05/10/2021 |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | | | 3FE | 3,169,920 | 89.2400 | 2,828,837 | 3,169,920 | 3,195,424 | | (168,782) | | | 5.040 | 5.040 | JD | 80,326 | 184,107 | 12/13/2004 | 12/31/2014 |
| 481927-AG-6 | JUNIPER GENERATION LLC SR. SUB. NTS | | | 2 | 4 | 1,721,882 | 81.8700 | 1,433,271 | 1,750,667 | 1,735,177 | | 1,445 | | | 6.790 | 7.356 | JD | 79,293 | 59,436 | 11/10/2009 | 12/31/2014 |
| 485134-BH-2 | KANSAS CITY POWER & LT | | | | 2FE | 1,987,960 | 115.8520 | 2,317,048 | 2,000,000 | 1,989,019 | | 201 | | | 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 | 115.8520 | 1,158,524 | 1,000,000 | 994,509 | | 100 | | | 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 | 116.5620 | 5,828,120 | 5,000,000 | 5,000,000 | | | | | 6.375 | 6.375 | MS | 106,250 | 318,750 | 03/06/2008 | 03/01/2018 |
| 485260-BH-5 | KANSAS GAS & ELECTRIC | | | 1 | 2FE | 3,879,901 | 106.5380 | 4,133,569 | 3,879,901 | 3,879,901 | | | | | 5.647 | 5.648 | MS | 55,992 | 219,098 | 06/21/2005 | 03/29/2021 |
| 485260-BL-6 | KANSAS GAS & ELECTRIC CO | | | | 2FE | 6,987,330 | 123.9770 | 8,678,404 | 7,000,000 | 6,989,816 | | 1,023 | | | 6.700 | 6.735 | JD | 20,844 | 469,000 | 06/08/2009 | 06/15/2019 |
| 48562R-AC-3 | KAR AUCTION SERVICES INC TERM LOAN | | | 2 | 3FE | 992,314 | 98.4580 | 979,657 | 995,000 | 990,420 | | 395 | | | 5.000 | 5.242 | MJSD | 4,376 | 7,085 | 06/08/2011 | 05/19/2017 |
| 486606-A#-3 | KAYNE ANDERSON MLP 5.847% 06/19/12 | | | | 1FE | 3,000,000 | 102.2990 | 3,068,963 | 3,000,000 | 3,000,000 | | | | | 5.847 | 6.153 | JD | 5,847 | 175,410 | 11/12/2009 | 06/19/2012 |
| 487836-AZ-1 | KELLOGG CO | | | | 2FE | 5,298,145 | 103.9290 | 5,508,221 | 5,300,000 | 5,299,622 | | 391 | | | 5.125 | 5.133 | JD | 21,126 | 271,625 | 11/28/2007 | 12/03/2012 |
| 487836-BA-5 | KELLOGG CO | | | | 2FE | 1,497,195 | 103.8350 | 1,557,533 | 1,500,000 | 1,499,284 | | 580 | | | 4.250 | 4.292 | MS | 20,365 | 63,750 | 03/03/2008 | 03/06/2013 |
| 487836-BB-3 | KELLOGG CO | | | | 2FE | 11,968,320 | 111.0040 | 13,320,444 | 12,000,000 | 11,978,960 | | 4,221 | | | 4.450 | 4.513 | MN | 45,983 | 534,000 | 05/18/2009 | 05/30/2016 |
| 487836-BC-1 | KELLOGG CO | | | | 2FE | 41,674,929 | 108.1960 | 44,915,572 | 41,513,000 | 41,675,671 | | (5,691) | | | 4.150 | 4.090 | MN | 220,134 | 1,587,915 | 06/13/2011 | 11/15/2019 |
| 487836-BD-9 | KELLOGG CO | | | | 2FE | 20,483,200 | 105.8370 | 21,167,340 | 20,000,000 | 20,470,185 | | (13,367) | | | 4.000 | 3.698 | JD | 35,556 | 602,222 | 08/05/2011 | 12/15/2020 |
| 990316-9B-9 | KENAN ADVANTAGE GROUP TERM LOAN B | | 2 | | 3FE | 1,668,642 | 99.1250 | 1,668,274 | 1,683,000 | 1,668,861 | | 2,678 | | | 4.500 | 4.876 | JAJO | 6,659 | 43,586 | 12/30/2010 | 06/11/2016 |
| 491674-BE-6 | KENTUCKY UTILITIES | | 1 | | 1FE | 4,981,100 | 104.1070 | 5,205,350 | 5,000,000 | 4,982,941 | | 1,639 | | | 3.250 | 3.279 | MN | 27,083 | 155,729 | 11/08/2010 | 11/01/2020 |
| 491674-BG-1 | KENTUCKY UTILITIES | | 1 | | 1FE | 15,835,577 | 119.8350 | 19,329,450 | 16,130,000 | 15,839,773 | | 4,003 | | | 5.125 | 5.236 | MN | 137,777 | 792,218 | 01/26/2011 | 11/01/2040 |
| 492386-AU-1 | KERR-MCGEE CORP | | | | 2FE | 21,913,180 | 119.2630 | 26,237,948 | 22,000,000 | 21,775,456 | | 10,567 | | | 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 | 107.6190 | 220,619 | 205,000 | 201,022 | | 810 | | | 5.450 | 5.979 | MS | 3,290 | 11,173 | 11/12/2009 | 03/03/2016 |
| 492914-AS-5 | KEY ENERGY SERVICES INC | | 1 | | 4FE | 10,393,750 | 100.0000 | 10,250,000 | 10,250,000 | 10,382,945 | | (10,805) | | | 6.750 | 6.977 | MS | 230,625 | 340,172 | 07/26/2011 | 03/01/2021 |
| 49326E-EC-3 | KEYCORP | | | | 2FE | 9,987,800 | 103.6970 | 10,369,660 | 10,000,000 | 9,990,952 | | 2,294 | | | 3.750 | 3.777 | FA | 143,750 | 375,000 | 08/10/2010 | 08/13/2015 |
| C4931*-AJ-2 | KEYERA 2010 TRANSACTION 2020 US$ | | A | | 2 | 16,000,000 | 107.5870 | 17,213,922 | 16,000,000 | 16,000,000 | | | | | 5.140 | 5.140 | MS | 258,142 | 822,380 | 09/08/2010 | 09/08/2020 |
| 49337W-AC-4 | KEYSPAN CORP | | R | | 1FE | 7,600,845 | 133.9180 | 9,119,802 | 6,810,000 | 7,480,043 | | (16,633) | | | 8.000 | 7.049 | MN | 69,613 | 544,800 | 05/17/2002 | 11/15/2030 |
| 500769-EQ-3 | KFW | | F | | 1FE | 19,724,400 | 99.8730 | 19,974,580 | 20,000,000 | 19,732,542 | | 8,142 | | | 2.375 | 2.532 | FA | 166,250 | | 08/26/2011 | 08/25/2021 |
| 494368-BB-8 | KIMBERLY-CLARK | | | | 1FE | 5,243,200 | 122.3190 | 6,115,950 | 5,000,000 | 5,154,452 | | (23,077) | | | 6.125 | 5.475 | FA | 127,604 | 306,250 | 10/22/2007 | 08/01/2017 |
| 494368-BE-2 | KIMBERLY-CLARK | | | | 1FE | 10,584,300 | 108.1270 | 10,812,740 | 10,000,000 | 10,562,097 | | (22,203) | | | 3.625 | 2.881 | FA | 151,042 | | 08/09/2011 | 08/01/2020 |
| 494368-AX-1 | KIMBERLY-CLARK CORP | | | | 1FE | 13,212,267 | 106.6850 | 14,116,612 | 13,232,000 | 13,228,051 | | 2,282 | | | 5.000 | 5.019 | FA | 249,938 | 661,600 | 06/23/2004 | 08/15/2013 |
| 494368-AY-9 | KIMBERLY-CLARK CORP | | | | 1FE | 8,549,274 | 111.9060 | 8,332,521 | 7,446,000 | 8,258,620 | | (215,470) | | | 4.875 | 1.752 | FA | 137,131 | 362,993 | 08/19/2010 | 08/15/2015 |
| 494368-AY-9 | KIMBERLY-CLARK CORP | LS | | | 1FE | 750,903 | 111.9060 | 731,865 | 654,000 | 725,374 | | (18,925) | | | 4.875 | 1.752 | FA | 12,045 | 31,883 | 08/19/2010 | 08/15/2015 |
| 494368-BG-7 | KIMBERLY-CLARK CORP | | | | 1FE | 6,443,580 | 123.7680 | 8,044,927 | 6,500,000 | 6,444,294 | | 714 | | | 5.300 | 5.386 | MS | 114,833 | 199,044 | 01/27/2011 | 03/01/2041 |
| 49446Q-BB-6 | KIMCO REALTY CORP | | | | 2FE | 9,392,640 | 105.1210 | 10,512,060 | 10,000,000 | 9,733,240 | | 72,612 | | | 4.904 | 4.905 | AO | 122,600 | 490,400 | 02/15/2005 | 02/18/2015 |
| 49446R-AH-2 | KIMCO REALTY CORP | | | | 2FE | 25,160,603 | 107.7370 | 24,833,332 | 23,050,000 | 24,930,778 | | (229,825) | | | 5.700 | 3.986 | MN | 218,975 | 1,313,850 | 04/12/2011 | 05/01/2017 |
| 49446R-AJ-8 | KIMCO REALTY CORP | | | | 2FE | 30,550,360 | 115.0680 | 29,917,784 | 26,000,000 | 30,274,740 | | (275,620) | | | 6.875 | 4.353 | AO | 446,875 | 893,750 | 06/01/2011 | 10/01/2019 |
| 494550-AS-5 | KINDER MORGAN ENER PART | | | | 2FE | 14,615,250 | 108.1830 | 16,227,420 | 15,000,000 | 14,857,309 | | 44,718 | | | 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 | 113.1780 | 5,658,880 | 5,000,000 | 5,279,722 | | (47,608) | | | 6.000 | 4.747 | FA | 125,000 | 300,000 | 03/25/2010 | 02/01/2017 |
| 494550-AY-2 | KINDER MORGAN ENER PART | | | | 2FE | 1,496,865 | 114.2440 | 1,713,666 | 1,500,000 | 1,497,869 | | 281 | | | 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 | 109.8140 | 4,392,544 | 4,000,000 | 3,998,650 | | 385 | | | 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 | 117.5820 | 11,758,240 | 10,000,000 | 9,972,923 | | 2,418 | | | 6.850 | 6.680 | FA | 258,778 | 685,000 | 11/12/2009 | 02/15/2020 |
| 494550-BJ-4 | KINDER MORGAN ENER PART | | | | 2FE | 2,048,237 | 101.7140 | 2,085,129 | 2,050,000 | 2,048,287 | | 50 | | | 4.150 | 4.179 | MS | 31,667 | | 08/03/2011 | 03/01/2022 |
| 494550-BJ-4 | KINDER MORGAN ENER PART | LS | | | 2FE | 7,943,163 | 101.7140 | 8,086,231 | 7,950,000 | 7,943,358 | | 195 | | | 4.150 | 4.179 | MS | 122,805 | | 08/03/2011 | 03/01/2022 |
| 494550-BK-1 | KINDER MORGAN ENER PART | | | | 2FE | 6,965,560 | 103.0880 | 7,216,167 | 7,000,000 | 6,965,727 | | 167 | | | 5.625 | 5.674 | MS | 146,563 | | 08/03/2011 | 09/01/2041 |
| 49456A-AA-1 | KINDER MORGAN FIN CO LLC | | | | 3FE | 2,075,000 | 101.7500 | 2,035,000 | 2,000,000 | 2,067,314 | | (7,686) | | | 6.000 | 5.381 | JJ | 55,333 | 68,333 | 02/25/2011 | 01/15/2018 |
| 494553-AC-4 | KINDER MORGAN INC | | | | 3FE | 14,546,100 | 102.0000 | 15,300,000 | 15,000,000 | 14,827,498 | | 48,572 | | | 5.150 | 5.551 | MS | 257,500 | 772,500 | 03/30/2005 | 03/01/2015 |
| 49460Y-AN-5 | KINETIC CONCEPTS, INC. TERM B-1 | | | 2 | 3Z | | 100.3440 | | | | | | | | 0.000 | 0.000 | MJSD | 909 | | 11/10/2011 | 05/04/2018 |
| 49460Y-AQ-8 | KINETIC CONCEPTS, INC. TERM B-2 | | | 2 | 3Z | | 99.4000 | | | | | | | | 0.000 | 0.000 | MJSD | 1,688 | | 11/10/2011 | 11/04/2016 |
| G5264#-AA-7 | KINGSPAN GROUP/KINGSPAN SEC. SER A GTD S | | F | | 2 | 10,000,000 | 106.4270 | 10,642,696 | 10,000,000 | 10,000,000 | | | | | 5.160 | 5.160 | MS | 131,867 | 515,928 | 03/29/2005 | 03/29/2015 |
| 496902-AE-7 | KINROSS GOLD CORP | | A | | 2FE | 4,979,750 | 97.4280 | 4,871,420 | 5,000,000 | 4,981,076 | | 1,326 | | | 3.625 | 3.734 | MS | 64,948 | | 08/15/2011 | 09/01/2016 |
| 496902-AF-4 | KINROSS GOLD CORP | | A | | 2FE | 4,005,296 | 98.1420 | 3,964,929 | 4,040,000 | 4,006,255 | | 959 | | | 5.125 | 5.253 | MS | 74,193 | | 08/15/2011 | 09/01/2021 |

# 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 (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 |
| 496902-AF-4 | KINROSS GOLD CORP | LS | A | | 2FE | 951,754 | 98.1420 | 942,161 | 960,000 | 951,981 | | 228 | | | 5.125 | 5.253 | MS | 17,630 | | 08/15/2011 | 09/01/2021 |
| 496902-AG-2 | KINROSS GOLD CORP | | A | | 2FE | 4,959,050 | 102.0460 | 5,102,280 | 5,000,000 | 4,959,201 | | 151 | | | 6.875 | 6.954 | MS | 123,177 | | 08/15/2011 | 09/01/2041 |
| 49725V-AA-0 | KIOWA POWER | | | | 2FE | 5,104,892 | 99.9950 | 5,104,636 | 5,104,892 | 5,104,892 | | | | | 4.811 | 4.821 | MJSD | 69,537 | 169,285 | 11/10/2009 | 12/30/2013 |
| 497266-A@-5 | KIRBY CORP FLOAT RATE NTS | | | 1 | 2 | 28,672,300 | 99.6690 | 28,904,152 | 29,000,000 | 28,911,552 | | 74,450 | | | 1.012 | 2.959 | FMAN | 27,709 | 232,819 | 09/10/2008 | 02/28/2013 |
| 500236-B*-4 | KOHLER CO. 6.65% TRANCHE-B SR NTS | | | | 1 | 11,000,000 | 101.5270 | 11,168,007 | 11,000,000 | 11,000,000 | | | | | 6.650 | 6.650 | AO | 136,140 | 731,500 | 04/24/2002 | 04/24/2012 |
| 500255-AF-1 | KOHLS CORPORATION | | | | 2FE | 22,398,540 | 124.8590 | 26,266,609 | 21,037,000 | 22,356,963 | | (40,517) | | | 7.250 | 6.696 | JD | 127,099 | 1,525,183 | 02/08/2011 | 06/01/2029 |
| 500255-AN-4 | KOHLS CORPORATION | | | | 2FE | 9,904,872 | 111.6090 | 11,607,284 | 10,400,000 | 9,928,464 | | 10,424 | | | 6.000 | 6.394 | JJ | 287,733 | 624,000 | 08/18/2009 | 01/15/2033 |
| 500255-AR-5 | KOHL'S CORPORATION | | | 1 | 2FE | 9,945,100 | 102.4540 | 10,245,440 | 10,000,000 | 9,946,019 | | 919 | | | 4.000 | 4.088 | MN | 82,222 | | 10/12/2011 | 11/01/2021 |
| 718337-AE-8 | KONINKLIJKE PHILIPS ELEC | | F | | 1FE | 12,435,610 | 132.5260 | 14,577,860 | 11,000,000 | 12,202,765 | | (51,113) | | | 7.200 | 6.052 | JD | 66,000 | 792,000 | 11/08/2006 | 06/01/2026 |
| 50065A-AA-2 | KOREA SOUTHERN POWER CO | | F | | 1FE | 9,904,500 | 99.7080 | 9,970,841 | 10,000,000 | 10,024,229 | | (9,259) | | | 5.375 | 5.609 | AO | 108,993 | 537,500 | 11/12/2009 | 04/18/2013 |
| 48268@-AK-0 | KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE | | | | 1 | 14,000,000 | 107.3250 | 15,025,478 | 14,000,000 | 14,000,000 | | | | | 4.230 | 4.230 | JD | 1,645 | 329,000 | 06/10/2011 | 06/10/2018 |
| 50075N-AH-7 | KRAFT FOODS INC | | | | 2FE | 6,219,146 | 102.1780 | 6,158,280 | 6,027,000 | 6,043,847 | | (38,993) | | | 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 | 105.3540 | 1,580,309 | 1,500,000 | 1,511,737 | | (10,009) | | | 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 | 118.9570 | 3,568,698 | 3,000,000 | 2,988,762 | | 1,609 | | | 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 | 117.2160 | 4,688,648 | 4,000,000 | 4,010,320 | | (1,365) | | | 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 | 117.9940 | 2,359,884 | 2,000,000 | 2,121,207 | | (15,018) | | | 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 | 130.0940 | 11,708,460 | 9,000,000 | 8,915,141 | | 1,030 | | | 6.500 | 6.575 | FA | 230,750 | 585,000 | 02/04/2010 | 02/09/2040 |
| 50075N-BA-1 | KRAFT FOODS INC | | | | 2FE | 10,680,200 | 115.3850 | 11,538,510 | 10,000,000 | 10,623,044 | | (57,156) | | | 5.375 | 4.451 | FA | 210,521 | 537,500 | 01/31/2011 | 02/10/2020 |
| 501044-CC-3 | KROGER CO | | | | 2FE | 16,366,250 | 101.6660 | 15,249,855 | 15,000,000 | 15,065,957 | | (222,132) | | | 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 | 102.3820 | 5,119,115 | 5,000,000 | 5,014,732 | | (31,173) | | | 6.200 | 5.536 | JD | 13,778 | 310,000 | 07/24/2003 | 06/15/2012 |
| 501044-CE-9 | KROGER CO | | | | 2FE | 4,294,433 | 104.3020 | 4,432,844 | 4,250,000 | 4,256,940 | | (6,069) | | | 5.500 | 5.342 | FA | 97,396 | 233,750 | 03/18/2009 | 02/01/2013 |
| 501044-CH-2 | KROGER CO. | | | | 2FE | 16,092,116 | 121.3520 | 19,410,284 | 15,995,000 | 16,074,145 | | (7,484) | | | 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 | 107.7350 | 4,309,392 | 4,000,000 | 3,965,478 | | 496 | | | 5.400 | 5.462 | JJ | 99,600 | 217,200 | 07/06/2010 | 07/15/2040 |
| 502413-AU-1 | L-3 COMMUNICATIONS CORP | | | 1 | 3FE | 3,764,250 | 102.5000 | 3,792,500 | 3,700,000 | 3,738,862 | | (21,178) | | | 6.375 | 9.725 | AO | 49,796 | 235,875 | 10/08/2010 | 10/15/2015 |
| 502413-AY-3 | L-3 COMMUNICATIONS CORP | | | | 2FE | 15,942,720 | 101.4420 | 16,230,720 | 16,000,000 | 15,953,098 | | 4,765 | | | 5.200 | 5.270 | AO | 175,644 | 832,000 | 09/29/2009 | 10/15/2019 |
| 502413-AZ-0 | L-3 COMMUNICATIONS CORP | | | | 2FE | 14,951,850 | 98.8050 | 14,820,750 | 15,000,000 | 14,958,034 | | 3,895 | | | 4.750 | 4.880 | JJ | 328,542 | 819,375 | 05/18/2010 | 07/15/2020 |
| 50540R-AJ-1 | LAB CORP OF AMER HLDGS | | | 1 | 2FE | 11,625,091 | 105.5920 | 11,720,734 | 11,100,000 | 11,605,805 | | (19,286) | | | 4.625 | 3.997 | MN | 65,598 | 256,688 | 08/02/2011 | 11/15/2020 |
| 50540R-AG-7 | LABORATORY CORP AMERICA HOLDINGS | @ | | 1 | 2Z | | 121.3750 | | | | | | | | 0.000 | 0.000 | NA | | 1,866 | 03/05/2007 | 09/11/2021 |
| 50540R-AD-4 | LABORATORY CORP OF AMER | | | | 2FE | 27,615,225 | 104.3020 | 28,185,584 | 27,023,000 | 27,359,963 | | (248,996) | | | 5.500 | 5.182 | FA | 619,277 | 1,486,265 | 07/14/2004 | 02/01/2013 |
| 505862-AE-2 | LAFARGE CORP | | R | | 3FE | 6,247,380 | 102.1540 | 6,129,240 | 6,000,000 | 6,043,191 | | (27,489) | | | 6.875 | 6.352 | JD | 18,333 | 412,500 | 11/12/2009 | 07/15/2013 |
| 513075-AV-3 | LAMAR MEDIA CORP | | | | 3FE | 1,005,750 | 112.0000 | 1,008,000 | 900,000 | 967,435 | | (27,177) | | | 9.750 | 6.128 | AO | 21,938 | 87,750 | 07/22/2010 | 04/01/2014 |
| 513075-AY-7 | LAMAR MEDIA CORP | | | 1 | 4FE | 100,000 | 106.0000 | 106,000 | 100,000 | 100,000 | | | | | 7.875 | 8.675 | AO | 1,663 | 7,875 | 04/08/2010 | 04/15/2018 |
| 513075-AY-7 | LAMAR MEDIA CORP | LS | | 1 | 4FE | 1,000,000 | 106.0000 | 1,060,000 | 1,000,000 | 1,000,000 | | | | | 7.875 | 8.675 | AO | 16,625 | 78,750 | 04/08/2010 | 04/15/2018 |
| 515110-BF-0 | LANDWIRTSCH. RENTENBANK | | F | | 1FE | 14,901,300 | 99.2920 | 14,893,800 | 15,000,000 | 14,905,188 | | 3,888 | | | 1.875 | 1.978 | MS | 82,813 | | 09/08/2011 | 09/17/2018 |
| 521615-AA-2 | LEA POWER PARTNERS 2033 | | | 2 | 3FE | 15,516,481 | 93.4360 | 15,036,767 | 16,093,042 | 15,558,751 | | 12,354 | | | 6.595 | 7.069 | MJSD | 47,171 | 1,055,464 | 09/10/2008 | 06/15/2033 |
| 521865-AR-6 | LEAR CORP | | | 1 | 3FE | 6,533,000 | 108.2500 | 6,846,813 | 6,325,000 | 6,490,818 | | (37,388) | | | 7.875 | 7.253 | MS | 146,661 | 498,094 | 10/27/2010 | 03/15/2018 |
| 521865-AS-4 | LEAR CORP | | | 1 | 3FE | 9,495,000 | 110.0000 | 9,350,000 | 8,500,000 | 9,375,851 | | (119,149) | | | 8.125 | 5.732 | MS | 203,351 | 548,438 | 03/14/2011 | 03/15/2020 |
| 524660-AS-6 | LEGGETT & PLATT INC | | | | 2FE | 12,318,185 | 103.6990 | 13,117,898 | 12,650,000 | 12,646,816 | | 11,096 | | | 4.700 | 5.069 | AO | 148,638 | 594,550 | 03/18/2009 | 04/01/2013 |
| 524660-AV-9 | LEGGETT & PLATT INC | | | | 2FE | 16,856,180 | 107.9100 | 18,344,666 | 17,000,000 | 16,939,429 | | 14,868 | | | 5.000 | 5.109 | FA | 321,111 | 850,000 | 08/09/2005 | 08/15/2015 |
| 52605#-AA-4 | LEND LEASE (US) CAPITAL INC. SER A GTD S | | R | | 2FE | 34,299,241 | 102.0450 | 35,715,911 | 35,000,000 | 34,847,770 | | 181,829 | | | 5.490 | 5.490 | AO | 421,663 | 1,939,000 | 11/12/2009 | 10/12/2012 |
| 526057-AW-4 | LENNAR CORP | | | | 4FE | 15,006,050 | 99.0000 | 14,850,000 | 15,000,000 | 16,360,267 | | (219,838) | | | 6.500 | 6.481 | JD | 43,333 | 975,000 | 03/09/2011 | 04/15/2016 |
| 52736R-AV-4 | LEVI STRAUSS & CO | | | 1 | 4FE | 1,098,500 | 104.0000 | 1,092,000 | 1,050,000 | 1,080,930 | | (12,214) | | | 8.875 | 8.203 | AO | 23,297 | 93,188 | 07/14/2010 | 04/01/2016 |
| 52736R-BB-7 | LEVI STRAUSS & CO | | | 1 | 4FE | 337,625 | 102.1250 | 331,906 | 325,000 | 336,481 | | (1,144) | | | 7.625 | 7.323 | MN | 3,166 | 24,781 | 03/14/2011 | 05/15/2020 |
| 52736R-BB-7 | LEVI STRAUSS & CO | M | | 1 | 4FE | 8,825,375 | 102.1250 | 8,706,156 | 8,525,000 | 8,798,454 | | (26,921) | | | 7.625 | 7.421 | MN | 83,060 | 650,031 | 03/14/2011 | 05/15/2020 |
| 50188F-AD-7 | LG&E & KU ENERGY LLC | | | | 2FE | 3,795,240 | 100.9520 | 4,038,088 | 4,000,000 | 3,806,188 | | 10,948 | | | 3.750 | 4.416 | MN | 19,167 | 75,000 | 05/13/2011 | 11/15/2020 |
| 53045D-AB-3 | LIBERTY ELECTRIC POWER LLC TERM LOAN | | | 2 | 4FE | 1,404,071 | 94.2920 | 1,332,686 | 1,413,361 | 1,404,779 | | 2,028 | | | 3.579 | 3.957 | JAJO | 12,347 | | 11/15/2007 | 11/02/2014 |
| 53079E-AV-6 | LIBERTY MUTUAL GROUP | | | | 2FE | 10,821,502 | 97.9910 | 10,833,841 | 11,056,000 | 10,832,478 | | 10,976 | | | 5.000 | 5.290 | JD | 46,067 | 288,684 | 05/18/2011 | 06/01/2021 |
| 53079E-AV-6 | LIBERTY MUTUAL GROUP | LS | | | 2FE | 923,978 | 97.9910 | 925,031 | 944,000 | 924,915 | | 937 | | | 5.000 | 5.290 | JD | 3,933 | 24,649 | 05/18/2011 | 06/01/2021 |
| 53117C-AG-7 | LIBERTY PROPERTY LP | | | | 2FE | 2,156,160 | 102.1630 | 2,043,264 | 2,000,000 | 2,014,991 | | (23,168) | | | 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 | 106.5800 | 4,263,188 | 4,000,000 | 4,023,829 | | (8,249) | | | 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 | 106.3280 | 15,949,125 | 15,000,000 | 14,614,558 | | 98,955 | | | 5.125 | 5.968 | JD | 64,063 | 768,750 | 02/24/2005 | 03/02/2015 |
| 53117C-AL-6 | LIBERTY PROPERTY LP | | | | 2FE | 11,388,800 | 113.0770 | 11,307,710 | 10,000,000 | 11,231,766 | | (157,034) | | | 6.625 | 4.191 | AO | 165,625 | 662,500 | 02/23/2011 | 10/01/2017 |
| 53117C-AM-4 | LIBERTY PROPERTY LP | | | 1 | 2FE | 19,958,140 | 101.6180 | 20,155,831 | 19,835,000 | 19,949,977 | | (8,162) | | | 4.750 | 4.667 | AO | 235,541 | 952,631 | 03/16/2011 | 10/01/2020 |
| 53217V-AB-5 | LIFE TECHNOLOGIES CORP | | | | 2FE | 10,379,231 | 103.9160 | 10,511,073 | 10,115,000 | 10,298,357 | | (53,636) | | | 4.400 | 3.800 | MS | 148,353 | 445,060 | 06/17/2010 | 03/01/2015 |
| 53219L-AK-5 | LIFEPOINT HOSPITALS INC | | | 1 | 3FE | 12,865,000 | 103.6250 | 12,953,125 | 12,500,000 | 12,833,670 | | (28,746) | | | 6.625 | 6.525 | AO | 207,031 | 673,542 | 08/05/2011 | 10/01/2020 |
| 532716-AM-9 | LIMITED BRANDS INC | | | | 3FE | 200,000 | 107.7500 | 215,500 | 200,000 | 200,000 | | | | | 6.900 | 6.898 | JJ | 6,363 | 13,800 | 06/02/2010 | 07/15/2017 |

# 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 |
| 532716-AR-8 | LIMITED BRANDS INC | | | | 3FE | 5,626,813 | 116.5000 | 5,825,000 | 5,000,000 | 5,570,838 | | (49,217) | | | 8.500 | 6.547 | JD | 18,889 | 425,000 | 03/14/2011 | 06/15/2019 |
| 532716-AS-6 | LIMITED BRANDS INC | | | | 3FE | 4,016,750 | 108.2500 | 4,145,975 | 3,830,000 | 4,004,301 | | (12,581) | | | 7.000 | 6.294 | MN | 44,683 | 268,100 | 03/10/2011 | 05/01/2020 |
| 532716-AT-4 | LIMITED BRANDS INC | | | | 3FE | 4,000,000 | 106.0000 | 4,240,000 | 4,000,000 | 4,000,000 | | | | | 6.625 | 6.625 | AO | 66,250 | 136,917 | 03/22/2011 | 04/01/2021 |
| 534187-AW-9 | LINCOLN NATIONAL CORP | | | | 2FE | 2,233,150 | 103.0450 | 2,318,513 | 2,250,000 | 2,234,069 | | 241 | | | 6.300 | 6.356 | AO | 32,288 | 141,750 | 10/11/2007 | 10/09/2037 |
| 53947M-AB-2 | LLOYDS TSB BANK PLC | | F | | 1FE | 14,965,050 | 94.9380 | 14,240,670 | 15,000,000 | 14,970,442 | | 2,814 | | | 5.800 | 5.833 | JJ | 406,000 | 870,000 | 01/05/2010 | 01/13/2020 |
| 502120-AB-7 | LNR PROPERTY CORP. TERM LOAN B | | | 2 | 3FE | 1,490,625 | 98.1560 | 1,398,723 | 1,425,000 | 1,416,721 | | 627 | | | 4.750 | 4.929 | FMAN | 17,883 | 26,996 | 05/12/2011 | 04/29/2016 |
| 539830-AR-0 | LOCKHEED MARTIN CORP | | | | 1FE | 9,221,224 | 114.4180 | 9,347,918 | 8,170,000 | 9,211,348 | | (9,875) | | | 6.150 | 5.226 | MS | 167,485 | 184,500 | 09/01/2011 | 09/01/2036 |
| 539830-AT-6 | LOCKHEED MARTIN CORP | | | | 1FE | 12,029,480 | 106.3650 | 12,763,860 | 12,000,000 | 12,030,504 | | (2,310) | | | 4.250 | 4.210 | MN | 65,167 | 510,000 | 02/22/2011 | 11/15/2019 |
| 539830-AU-3 | LOCKHEED MARTIN CORP | | | | 1FE | 7,933,840 | 108.0370 | 8,642,968 | 8,000,000 | 7,935,793 | | 949 | | | 5.500 | 5.554 | MN | 56,222 | 440,000 | 11/13/2009 | 11/15/2039 |
| 539830-AW-9 | LOCKHEED MARTIN CORP | | | 3 | 1FE | 11,426,130 | 112.2670 | 13,492,224 | 12,018,000 | 11,437,675 | | 7,344 | | | 5.720 | 6.091 | JD | 57,286 | 694,118 | 05/25/2010 | 06/01/2040 |
| 539830-AY-5 | LOCKHEED MARTIN CORP | | | | 1FE | 29,919,000 | 99.4800 | 29,843,940 | 30,000,000 | 29,921,134 | | 2,134 | | | 3.350 | 3.389 | MS | 312,667 | | 09/06/2011 | 09/15/2021 |
| 539830-AZ-2 | LOCKHEED MARTIN CORP | | | | 1FE | 19,855,800 | 101.3520 | 20,270,340 | 20,000,000 | 19,856,471 | | 671 | | | 4.850 | 4.901 | MS | 301,778 | | 09/06/2011 | 09/15/2041 |
| 543859-AK-8 | LOCKHEED MARTIN CORP | | | | 1FE | 9,245,200 | 136.9320 | 13,693,190 | 10,000,000 | 9,426,319 | | 23,968 | | | 8.375 | 9.155 | JD | 37,222 | 837,500 | 05/09/2000 | 06/15/2024 |
| 540424-AP-3 | LOEWS CORP | | | | 1FE | 11,595,838 | 109.7610 | 13,045,119 | 11,885,000 | 11,600,758 | | 4,920 | | | 6.000 | 6.196 | FA | 297,125 | 356,550 | 02/02/2011 | 02/01/2035 |
| 54323M-AK-4 | LONGVIEW POWER, LLC - 2017 TERM LOAN | | | 2 | 4FE | 4,033,077 | 89.5630 | 3,881,063 | 4,333,333 | 4,053,245 | | 20,169 | | | 6.063 | 7.659 | MJSD | 8,757 | 133,536 | 06/20/2011 | 10/31/2017 |
| 54323M-AF-5 | LONGVIEW POWER, LLC SYNTHETIC LC | | | 2 | 4FE | 666,667 | 90.2500 | 601,667 | 666,667 | 666,667 | | | | | 4.275 | 4.370 | MJSD | 6,687 | 24,575 | 12/31/2008 | 02/28/2014 |
| 54600#-AD-9 | LOUIS DREYFUS CORP SR NT | | | 3 | 2 | 10,000,000 | 103.8840 | 10,388,373 | 10,000,000 | 10,000,000 | | | | | 8.720 | 7.720 | MS | 220,422 | 872,000 | 12/31/1998 | 09/30/2012 |
| 546268-AG-8 | LOUISIANA LAND & EXPLOR | | | | 1FE | 474,045 | 135.2850 | 676,425 | 500,000 | 481,145 | | 910 | | | 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 | 122.8880 | 15,361,038 | 12,500,000 | 12,968,735 | | (15,025) | | | 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 | 115.7680 | 1,157,683 | 1,000,000 | 994,704 | | 94 | | | 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 | 128.6570 | 6,432,840 | 5,000,000 | 4,980,442 | | 282 | | | 6.650 | 6.688 | MS | 97,903 | 332,500 | 09/06/2007 | 09/15/2037 |
| 548661-CS-4 | LOWE'S COMPANIES INC | | | 1 | 1FE | 14,992,500 | 100.7630 | 15,114,510 | 15,000,000 | 14,993,971 | | 1,329 | | | 2.125 | 2.093 | AO | 67,292 | 285,990 | 11/17/2010 | 04/15/2016 |
| 548661-CT-2 | LOWE'S COMPANIES INC | | | 1 | 1FE | 30,878,865 | 103.3820 | 30,497,779 | 29,500,000 | 30,832,866 | | (45,999) | | | 3.750 | 3.172 | AO | 233,542 | 553,125 | 08/15/2011 | 04/15/2021 |
| 548661-CT-2 | LOWE'S COMPANIES INC | LS | | 1 | 1FE | 522,635 | 103.3820 | 516,912 | 500,000 | 521,858 | | (777) | | | 3.750 | 3.190 | AO | 3,958 | 9,375 | 08/09/2011 | 04/15/2021 |
| 548661-CV-7 | LOWE'S COMPANIES INC | | | | 1FE | 3,997,080 | 104.9920 | 4,199,672 | 4,000,000 | 3,997,106 | | 26 | | | 3.800 | 3.799 | MN | 16,044 | | 11/23/2011 | 11/15/2021 |
| 549271-AE-4 | LUBRIZOL CORP | | | | 1FE | 5,943,810 | 111.3830 | 6,682,980 | 6,000,000 | 5,979,647 | | 6,668 | | | 5.500 | 5.635 | AO | 82,500 | 330,000 | 11/17/2005 | 10/01/2014 |
| 55607E-AA-8 | MACQUARIE BANK LTD | | F | | 1FE | 13,138,672 | 106.0180 | 13,114,389 | 12,370,000 | 12,749,346 | | (186,489) | | | 4.100 | 2.488 | JD | 19,723 | 507,170 | 11/16/2009 | 12/17/2013 |
| 577778-CE-1 | MACYS RETAIL HLDGS INC | | | | 2FE | 1,022,500 | 110.3770 | 1,103,769 | 1,000,000 | 1,021,986 | | (421) | | | 6.700 | 6.512 | JJ | 30,894 | 67,000 | 10/05/2010 | 07/15/2034 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN | | | | 2FE | 15,168,000 | 104.8100 | 15,721,515 | 15,000,000 | 15,165,542 | | (3,550) | | | 4.250 | 4.097 | FA | 265,625 | 413,194 | 08/17/2011 | 02/01/2021 |
| 559080-AE-6 | MAGELLAN MIDSTREAM PARTN | | | | 2FE | 10,377,450 | 118.2740 | 11,827,400 | 10,000,000 | 10,304,330 | | (31,865) | | | 6.550 | 6.090 | JJ | 302,028 | 655,000 | 08/05/2009 | 07/15/2019 |
| 559080-AA-4 | MAGELLAN MIDSTREAM PRTNS | | | | 2FE | 10,625,900 | 111.4710 | 11,147,100 | 10,000,000 | 10,196,766 | | (74,115) | | | 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 | 114.1650 | 11,416,460 | 10,000,000 | 9,965,145 | | 6,164 | | | 5.650 | 5.734 | AO | 119,278 | 565,000 | 03/30/2005 | 10/15/2016 |
| 563571-AG-3 | MANITOWOC COMPANY INC | | | 1 | 4FE | 5,478,750 | 106.5000 | 5,186,550 | 4,870,000 | 5,382,244 | | (96,506) | | | 9.500 | 6.254 | FA | 174,779 | 231,325 | 03/09/2011 | 02/15/2018 |
| 563571-AG-3 | MANITOWOC COMPANY INC | LS | | 1 | 4FE | 1,271,250 | 106.5000 | 1,203,450 | 1,130,000 | 1,248,857 | | (22,393) | | | 9.500 | 6.254 | FA | 40,554 | 53,675 | 03/09/2011 | 02/15/2018 |
| 563571-AH-1 | MANITOWOC COMPANY INC | | | 1 | 4FE | 4,874,038 | 105.3750 | 4,978,969 | 4,725,000 | 4,863,505 | | (9,452) | | | 8.500 | 8.449 | MN | 66,938 | 364,862 | 08/03/2011 | 11/01/2020 |
| 563571-AH-1 | MANITOWOC COMPANY INC | LS | | 1 | 4FE | 743,738 | 105.3750 | 790,313 | 750,000 | 744,240 | | 421 | | | 8.500 | 9.473 | MN | 10,625 | 66,052 | 10/13/2010 | 11/01/2020 |
| 563553-AS-5 | MANITOWOC COMPANY, INC. TERM B LOAN | | | 2 | 3FE | 1,253,109 | 97.6250 | 1,012,859 | 1,037,500 | 1,042,281 | | (407) | | | 4.250 | 4.266 | MJSD | 187 | 30,828 | 06/14/2011 | 11/13/2017 |
| 564759-PS-1 | MANUF & TRADERS TRUST CO | | | 1 | 1FE | 18,061,000 | 97.4780 | 17,605,465 | 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 | 94.0630 | 18,812,540 | 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 | 116.3510 | 5,235,818 | 4,500,000 | 4,473,222 | | 3,782 | | | 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 | 121.2910 | 6,064,545 | 5,000,000 | 4,990,718 | | 135 | | | 6.600 | 6.621 | AO | 82,500 | 330,000 | 09/20/2007 | 10/01/2037 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP | | | | 2FE | 4,997,350 | 104.4670 | 5,223,355 | 5,000,000 | 4,997,539 | | 189 | | | 5.125 | 5.186 | MS | 85,417 | 149,479 | 01/27/2011 | 03/01/2021 |
| 56585A-AF-9 | MARATHON PETROLEUM CORP | | | | 2FE | 4,957,750 | 113.3230 | 5,666,130 | 5,000,000 | 4,958,181 | | 431 | | | 6.500 | 6.605 | MS | 108,333 | 189,583 | 01/27/2011 | 03/01/2041 |
| 57037@-AE-5 | MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ | | | 2 | 5 | 1,274,186 | 100.0000 | 1,324,836 | 1,324,836 | 1,282,661 | | 4,612 | | | 15.000 | 16.570 | MJSD | 8,832 | 181,406 | 10/08/2008 | 04/08/2014 |
| 570506-AM-7 | MARKWEST ENERGY PART/FIN | | | 1 | 3FE | 5,085,000 | 104.7500 | 5,237,500 | 5,000,000 | 5,075,114 | | (8,525) | | | 6.750 | 6.915 | MN | 56,250 | 336,563 | 10/27/2010 | 11/01/2020 |
| 570506-AP-0 | MARKWEST ENERGY PART/FIN | | | 1 | 3FE | 3,500,000 | 104.5000 | 3,657,500 | 3,500,000 | 3,500,000 | | | | | 6.250 | 6.953 | JD | 35,243 | | 10/25/2011 | 06/15/2022 |
| 55259P-AD-8 | MARSHALL & ILSLEY BANK | | I | | 1FE | 996,460 | 105.4610 | 1,054,612 | 1,000,000 | 998,268 | | 295 | | | 5.000 | 5.038 | JJ | 22,778 | 50,000 | 11/19/2004 | 01/17/2017 |
| 573275-AN-4 | MARTIN MARIETTA | | | | 1FE | 5,463,300 | 107.3260 | 5,366,305 | 5,000,000 | 5,099,845 | | (72,700) | | | 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 | 105.3690 | 1,843,954 | 1,750,000 | 1,749,127 | | 109 | | | 6.600 | 6.595 | AO | 24,383 | 115,500 | 04/16/2008 | 04/15/2018 |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER | | | 1 | 4FE | 6,735,000 | 103.0000 | 6,695,000 | 6,500,000 | 6,716,470 | | (16,149) | | | 8.875 | 8.796 | AO | 144,219 | 221,875 | 11/03/2011 | 04/01/2018 |
| 574599-BG-0 | MASCO CORP | | | | 3FE | 7,138,750 | 100.9220 | 7,064,568 | 7,000,000 | 7,130,979 | | (9,839) | | | 7.125 | 6.831 | MS | 146,854 | 498,750 | 03/08/2011 | 03/15/2020 |
| 574754-AC-1 | MASHANTUCKET (WESTERN) PEQUOT TRIBE SER | | | 4 | 6 | 2,857,358 | 40.6060 | 2,842,420 | 7,000,000 | 2,842,420 | 818,753 | 279,589 | 1,420,552 | | 5.912 | 7.830 | MS | 137,947 | | 07/29/2005 | 09/01/2021 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC | | | | 1FE | 4,983,300 | 125.5650 | 6,278,260 | 5,000,000 | 4,983,762 | | 225 | | | 5.900 | 5.921 | MN | 37,694 | 295,000 | 11/10/2009 | 11/15/2039 |
| 577081-AS-1 | MATTEL INC | | | | 2FE | 11,501,706 | 105.0690 | 11,772,970 | 11,205,000 | 11,384,861 | | (143,224) | | | 5.625 | 4.759 | MS | 185,583 | 630,281 | 12/17/2009 | 03/15/2013 |
| 577081-AT-9 | MATTEL INC | | | | 2FE | 5,986,500 | 106.9480 | 6,416,880 | 6,000,000 | 5,987,895 | | 1,114 | | | 4.350 | 4.382 | AO | 65,250 | 263,175 | 09/23/2010 | 10/01/2020 |
| 577778-BM-4 | MAY DEPT STORES | | | | 2FE | 3,839,798 | 115.3950 | 5,769,730 | 5,000,000 | 3,901,561 | | 83,271 | | | 8.500 | 13.242 | JD | 35,417 | 425,000 | 03/23/2005 | 06/01/2019 |

# 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 |
| 579780-AG-2 | MCCORMICK & CO | | | | 1FE | 1,996,280 | 107.0690 | 2,141,370 | 2,000,000 | 1,998,650 | | 756 | | | 5.250 | 5.286 | MS | 35,000 | 105,000 | 11/12/2009 | 09/01/2013 |
| 579780-AH-0 | MCCORMICK & CO | | | 1 | 1FE | 7,989,863 | 106.6360 | 8,050,988 | 7,550,000 | 7,975,944 | | (13,919) | | | 3.900 | 3.200 | JJ | 141,500 | | 08/16/2011 | 07/15/2021 |
| 58013M-DU-5 | MCDONALD'S CORP | | | | 1FE | 3,986,211 | 104.8360 | 3,957,555 | 3,775,000 | 3,861,797 | | (59,500) | | | 4.125 | 2.463 | JD | 12,977 | 155,719 | 11/13/2009 | 06/01/2013 |
| 58013M-EJ-9 | MCDONALD'S CORP | | | | 1FE | 25,524,400 | 107.8540 | 26,963,575 | 25,000,000 | 25,509,247 | | (17,241) | | | 3.500 | 3.220 | JJ | 403,472 | 500,208 | 08/09/2011 | 07/15/2020 |
| 58013M-EL-4 | MCDONALD'S CORP | | | | 1FE | 22,864,530 | 109.5870 | 25,205,102 | 23,000,000 | 22,871,503 | | 6,973 | | | 3.625 | 3.696 | MN | 94,955 | 416,875 | 05/17/2011 | 05/20/2021 |
| 58013M-EM-2 | MCDONALD'S CORP | | | | 1FE | 17,754,090 | 100.5450 | 18,098,154 | 18,000,000 | 17,759,304 | | 5,214 | | | 2.625 | 2.716 | JJ | 119,438 | | 10/05/2011 | 01/15/2022 |
| 581557-AM-7 | MCKESSON CORP | | | | 1FE | 3,197,610 | 141.6140 | 4,248,432 | 3,000,000 | 3,157,427 | | (5,651) | | | 7.650 | 7.080 | MS | 76,500 | 229,500 | 08/26/2002 | 03/01/2027 |
| 581557-AV-7 | MCKESSON HBOC INC | | | | 1FE | 20,924,175 | 116.6680 | 22,750,241 | 19,500,000 | 20,595,723 | | (184,717) | | | 5.700 | 4.469 | MS | 370,500 | 1,111,500 | 04/09/2010 | 03/01/2017 |
| 552690-A@-8 | MDU RESOURCES GROUP INC | | | | 2 | 19,500,000 | 120.0000 | 23,400,000 | 19,500,000 | 19,500,000 | | | | | 6.330 | 6.330 | FA | 435,451 | 1,234,350 | 08/24/2006 | 08/24/2026 |
| 15135#-BD-3 | MDU RESOURCES GROUP INC / CENTENNIAL ENE | | | | 2 | 10,000,000 | 111.0460 | 11,104,613 | 10,000,000 | 10,000,000 | | | | | 5.440 | 5.440 | FA | 226,667 | 544,000 | 02/01/2006 | 02/01/2016 |
| 582839-AD-8 | MEAD JOHNSON NUTRITION C | | | | 2FE | 19,910,400 | 104.4290 | 20,885,860 | 20,000,000 | 19,947,183 | | 17,409 | | | 3.500 | 3.590 | MN | 116,667 | 700,000 | 11/12/2009 | 11/01/2014 |
| 582839-AE-6 | MEAD JOHNSON NUTRITION C | | | | 2FE | 9,964,900 | 110.0600 | 11,005,950 | 10,000,000 | 9,971,100 | | 2,956 | | | 4.900 | 4.938 | MN | 81,667 | 490,000 | 10/29/2009 | 11/01/2019 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION C | | | | 2FE | 1,999,460 | 116.8890 | 2,337,770 | 2,000,000 | 1,999,475 | | 7 | | | 5.900 | 5.897 | MN | 19,667 | 118,000 | 10/29/2009 | 11/01/2039 |
| 583491-AA-3 | MECCANICA HOLDINGS USA | | R | | 2FE | 8,563,760 | 81.8670 | 6,549,328 | 8,000,000 | 8,463,167 | | (48,815) | | | 6.250 | 5.307 | JJ | 230,556 | 500,000 | 11/12/2009 | 07/15/2019 |
| 583491-AB-1 | MECCANICA HOLDINGS USA | | R | | 2FE | 6,910,960 | 75.0920 | 5,256,468 | 7,000,000 | 6,913,150 | | 938 | | | 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 | 71.5380 | 2,861,500 | 4,000,000 | 3,993,613 | | 82 | | | 6.250 | 6.137 | JJ | 115,278 | 250,000 | 10/20/2009 | 01/15/2040 |
| 58404J-AE-8 | MEDASSETS INC TERM LOAN | | | 2 | 3FE | 902,991 | 99.4000 | 905,792 | 911,260 | 903,413 | | 1,180 | | | 5.250 | 5.725 | FMAN | 8,944 | 32,229 | 12/07/2010 | 11/16/2016 |
| 58405U-AF-9 | MEDCO HEALTH SOLUTIONS I | | | | 2FE | 14,885,283 | 100.5660 | 14,833,426 | 14,750,000 | 14,853,980 | | (26,691) | | | 2.750 | 2.558 | MS | 119,434 | 411,259 | 10/22/2010 | 09/15/2015 |
| 58446H-AH-5 | MEDIACOM LLC GROUP TERM C (10/04) | | | 2 | 3FE | 2,701,096 | 93.8000 | 2,533,628 | 2,701,096 | 2,701,096 | | | | | 1.970 | 1.995 | JAJO | 1,323 | 45,829 | 12/17/2010 | 01/31/2015 |
| 585055-AR-7 | MEDTRONIC INC | | | | 1FE | 6,999,370 | 105.6030 | 7,392,175 | 7,000,000 | 6,999,585 | | 122 | | | 3.000 | 3.000 | MS | 61,833 | 210,000 | 03/11/2010 | 03/15/2015 |
| 585515-AD-1 | MELLON FUNDING CORP | | | | 1FE | 1,554,930 | 107.7800 | 1,616,700 | 1,500,000 | 1,516,674 | | (5,229) | | | 5.000 | 4.588 | JD | 6,250 | 75,000 | 12/23/2003 | 12/01/2014 |
| 587405-AB-7 | MERCANTILE BANKSHARES | | | | 2FE | 16,911,146 | 104.2060 | 17,402,385 | 16,700,000 | 16,895,289 | | (119,176) | | | 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 | 130.4040 | 7,889,448 | 6,050,000 | 5,528,521 | | 16,471 | | | 6.400 | 7.210 | MS | 129,067 | 387,200 | 10/13/2000 | 03/01/2028 |
| 589331-AQ-0 | MERCK & CO INC | | | | 1FE | 5,936,850 | 130.3990 | 6,519,940 | 5,000,000 | 5,930,691 | | (6,159) | | | 5.850 | 4.644 | JD | 813 | 146,250 | 08/15/2011 | 06/30/2039 |
| 58933Y-AA-3 | MERCK & CO INC | | | | 1FE | 10,659,750 | 112.5770 | 11,257,680 | 10,000,000 | 10,636,130 | | (23,620) | | | 3.875 | 3.064 | JJ | 178,681 | | 08/09/2011 | 01/15/2021 |
| 58933Y-AB-1 | MERCK & CO INC | | | | 1FE | 9,975,900 | 103.7660 | 10,376,650 | 10,000,000 | 9,980,675 | | 4,516 | | | 2.250 | 2.347 | JJ | 103,750 | 134,375 | 12/07/2010 | 01/15/2016 |
| 59001A-AN-2 | MERITAGE HOMES CORP | | | | 4FE | 2,639,000 | 96.0000 | 2,784,000 | 2,900,000 | 2,665,466 | | 18,831 | | | 7.150 | 8.531 | AO | 43,774 | 207,350 | 07/21/2010 | 04/15/2020 |
| 590188-4M-7 | MERRILL LYNCH & CO | | | | 2FE | 3,056,220 | 94.2560 | 2,827,677 | 3,000,000 | 3,029,139 | | (5,700) | | | 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 | 100.7270 | 5,036,345 | 5,000,000 | 5,076,155 | | (66,794) | | | 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 | 99.4860 | 5,471,708 | 5,500,000 | 5,451,583 | | 20,869 | | | 5.000 | 5.458 | FA | 113,056 | 275,000 | 12/17/2009 | 02/03/2014 |
| 59022C-AB-9 | MERRILL LYNCH & CO | | | | 2FE | 3,499,195 | 82.4870 | 2,887,031 | 3,500,000 | 3,499,323 | | 28 | | | 6.220 | 6.222 | MS | 64,101 | 217,700 | 09/06/2006 | 09/15/2026 |
| 59022C-CS-0 | MERRILL LYNCH & CO | | | | 2FE | 1,993,640 | 91.8390 | 1,836,774 | 2,000,000 | 1,996,152 | | 601 | | | 5.700 | 5.742 | MN | 18,683 | 114,000 | 05/15/2007 | 05/02/2017 |
| L6346#-AA-1 | MESSER GROUP (FINANCE SA) SR SECD NTS SE | | F | | 2 | 5,760,000 | 102.1130 | 5,881,717 | 5,760,000 | 5,760,000 | | | | | 5.240 | 5.240 | FA | 124,922 | 301,824 | 08/02/2005 | 08/02/2012 |
| L6346#-AB-9 | MESSER GROUP (FINANCE SA) SR SECD NTS SE | | F | | 2 | 6,340,000 | 109.9910 | 6,973,419 | 6,340,000 | 6,340,000 | | | | | 5.460 | 5.460 | FA | 143,273 | 346,164 | 08/02/2005 | 08/02/2015 |
| F6132#-AA-6 | MESSER GROUP (FRANCE) SR SECD NTS SER A | | F | | 2 | 2,740,000 | 102.1130 | 2,797,900 | 2,740,000 | 2,740,000 | | | | | 5.240 | 5.240 | FA | 59,425 | 143,576 | 08/02/2005 | 08/02/2012 |
| F6132#-AB-4 | MESSER GROUP (FRANCE) SR SECD NTS SER B | | F | | 2 | 2,160,000 | 109.9910 | 2,375,802 | 2,160,000 | 2,160,000 | | | | | 5.460 | 5.460 | FA | 48,812 | 117,936 | 08/02/2005 | 08/02/2015 |
| 592179-JG-1 | MET LIFE GLOB FUNDING I | | | | 1FE | 12,990,380 | 104.4630 | 13,580,229 | 13,000,000 | 13,103,009 | | (59,642) | | | 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 | 107.6730 | 8,613,824 | 8,000,000 | 8,269,057 | | (103,498) | | | 5.125 | 3.672 | JD | 23,917 | 410,000 | 12/17/2009 | 06/10/2014 |
| 59217G-AC-3 | MET LIFE GLOB FUNDING I | | | | 1FE | 4,497,705 | 100.5750 | 4,525,853 | 4,500,000 | 4,498,255 | | 439 | | | 2.500 | 2.511 | MS | 28,750 | 112,500 | 09/22/2010 | 09/29/2015 |
| 59217G-AG-4 | MET LIFE GLOB FUNDING I | | | | 1FE | 9,987,800 | 103.8000 | 10,379,970 | 10,000,000 | 9,988,646 | | 846 | | | 3.650 | 3.670 | JD | 17,236 | 182,500 | 06/07/2011 | 06/14/2018 |
| 59158D-AC-1 | METOKOTE CORP. FIRST LIEN (5/05) | | | 2 | 4FE | 2,591,784 | 99.1250 | 2,570,696 | 2,593,388 | 2,591,883 | | 8,970 | | | 8.500 | 10.264 | FMAN | 63,884 | 263,531 | 12/20/2010 | 11/27/2013 |
| G6043#-AA-3 | METROPOLITAN HOUSING TRUST LIMITED 10-YE | | D | | 1 | 15,759,000 | 156.8520 | 14,116,660 | 15,759,000 | 13,976,892 | | | | (54,914) | 4.860 | 4.860 | AO | 133,969 | 704,247 | 04/20/2006 | 04/20/2016 |
| 59447#-AB-9 | MICHIGAN ELECTRIC TRANSMISSION, LLC (OPC | | | | 1 | 23,000,000 | 114.7490 | 26,392,157 | 23,000,000 | 23,000,000 | | | | | 5.750 | 5.750 | JD | 3,674 | 1,322,500 | 12/10/2003 | 12/10/2015 |
| 594918-AG-9 | MICROSOFT CORP | | | | 1FE | 2,986,830 | 102.8800 | 3,086,397 | 3,000,000 | 2,990,051 | | 2,559 | | | 1.625 | 1.715 | MS | 13,000 | 48,479 | 09/22/2010 | 09/25/2015 |
| 594918-AH-7 | MICROSOFT CORP | | | | 1FE | 57,430,640 | 106.3860 | 62,767,622 | 59,000,000 | 57,554,079 | | 115,879 | | | 3.000 | 3.332 | AO | 442,500 | 1,789,666 | 03/11/2011 | 10/01/2020 |
| 594918-AJ-3 | MICROSOFT CORP | | | | 1FE | 9,528,990 | 112.8530 | 12,076,432 | 10,701,000 | 9,544,386 | | 15,396 | | | 4.500 | 5.242 | AO | 120,386 | 470,773 | 09/07/2011 | 10/01/2040 |
| 594918-AJ-3 | MICROSOFT CORP | | 0 | | 1FE | 10,641,800 | 112.8530 | 11,285,330 | 10,000,000 | 10,638,277 | | (3,523) | | | 4.500 | 4.119 | AO | 112,500 | 225,000 | 09/07/2011 | 10/01/2040 |
| 594918-AL-8 | MICROSOFT CORP | | | | 1FE | 9,974,700 | 112.6270 | 11,262,670 | 10,000,000 | 9,976,582 | | 1,882 | | | 4.000 | 4.031 | FA | 158,889 | 200,000 | 02/03/2011 | 02/08/2021 |
| 594918-AM-6 | MICROSOFT CORP | | | | 1FE | 26,878,274 | 126.5980 | 30,576,046 | 24,152,000 | 26,861,672 | | (16,602) | | | 5.300 | 4.609 | FA | 508,467 | 110,028 | 08/15/2011 | 02/08/2041 |
| 594918-AM-6 | MICROSOFT CORP | | LS | | 1FE | 840,826 | 126.5980 | 1,073,554 | 848,000 | 840,916 | | 90 | | | 5.300 | 5.357 | FA | 17,853 | 22,472 | 02/03/2011 | 02/08/2041 |
| 59562V-AM-9 | MIDAMERICAN ENERGY HLDGS | | | | 2FE | 5,497,635 | 119.4350 | 6,568,920 | 5,500,000 | 5,497,827 | | 38 | | | 6.125 | 6.128 | AO | 84,219 | 336,875 | 03/21/2006 | 04/01/2036 |
| 59565T-AD-1 | MIDCONTINENT COMMUNICATIONS NEW TERM B L | | | 2 | 4FE | 1,267,875 | 98.4360 | 1,248,045 | 1,267,875 | 1,267,875 | | | | | 4.000 | 4.178 | FMAN | 7,759 | 11,404 | 04/05/2011 | 12/31/2016 |
| 59565A-AA-8 | MIDCONTINENT EXPRESS PIP | | | | 2FE | 8,096,588 | 108.0200 | 8,641,568 | 8,000,000 | 8,057,892 | | (19,601) | | | 5.450 | 5.159 | MS | 128,378 | 436,000 | 12/17/2009 | 09/15/2014 |
| 59748T-AA-7 | MIDLAND COGENERATION VENTURE L.P. | | | | 2FE | 50,000,000 | 102.7770 | 51,388,365 | 50,000,000 | 50,000,000 | | | | | 6.000 | 6.000 | MS | 1,058,333 | | 08/17/2011 | 03/15/2025 |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (2010) 5.33% SE | | | | 2FE | 6,421,077 | 104.0310 | 6,679,916 | 6,421,077 | 6,421,077 | | | | | 5.330 | 5.330 | MJSD | 951 | 339,754 | 08/26/2010 | 06/30/2027 |
| 602720-B*-4 | MINE SAFETY APPLIANCES COMPANY SENIOR NO | | | | 2 | 17,000,000 | 105.8330 | 17,991,547 | 17,000,000 | 18,835,080 | | (219,085) | | | 5.410 | 5.410 | JD | 28,102 | 919,700 | 12/20/2006 | 12/20/2021 |

# 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 |
| 605417-BX-1 | MISSISSIPPI POWER CO | | | | 1FE | 9,983,200 | 101.4130 | 10,141,300 | 10,000,000 | 9,983,838 | | 638 | | | 2.350 | 2.380 | AO | 47,000 | | 10/11/2011 | 10/15/2016 |
| 608190-AH-7 | MOHAWK INDUSTRIES INC | | | 3 | 3FE | 7,008,500 | 107.5000 | 7,363,750 | 6,850,000 | 6,974,770 | | (26,533) | | | 6.875 | 6.319 | JJ | 217,155 | 470,938 | 09/23/2010 | 01/15/2016 |
| 428300-AR-1 | MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B | | | 2 | 4FE | 1,484,229 | 96.1000 | 1,426,344 | 1,484,229 | 1,484,229 | | | | | 4.020 | 4.179 | JAJO | 5,192 | 40,263 | 05/24/2006 | 05/05/2015 |
| 428300-AQ-3 | MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B | | | 2 | 4FE | 665,573 | 96.1000 | 639,616 | 665,573 | 665,573 | | | | | 4.375 | 4.510 | JAJO | 7,118 | | 05/24/2006 | 05/05/2015 |
| 60937A-AG-4 | MONEYGRAM INTERNATIONAL, INC TERM LOAN | | | 2 | 3FE | 869,615 | 98.3130 | 857,088 | 871,795 | 869,776 | | 161 | | | 3.546 | 4.668 | MJSD | 3,442 | 20,090 | 06/01/2011 | 11/18/2017 |
| 61532X-AC-0 | MONUMENTAL GLOBAL FUNDNG | | R | | 1FE | 15,123,180 | 105.0870 | 15,763,110 | 15,000,000 | 15,068,079 | | (31,054) | | | 5.250 | 5.010 | JJ | 363,125 | 787,500 | 12/17/2009 | 01/15/2014 |
| 61532X-BS-4 | MONUMENTAL GLOBAL FUNDNG | | F | | 1FE | 6,996,990 | 104.1360 | 7,289,513 | 7,000,000 | 6,999,133 | | 623 | | | 5.500 | 5.510 | AO | 73,792 | 385,000 | 04/18/2008 | 04/22/2013 |
| 61684#-AB-7 | MORENO GROUP LLC DELAYED DRAW TL | | | 2 | 3 | 525,657 | 93.6670 | 496,956 | 530,556 | 526,368 | | 1,670 | | | 3.046 | 3.456 | JAJO | 1,424 | 13,041 | 12/20/2010 | 05/10/2014 |
| 61684#-AA-9 | MORENO GROUP LLC TERM LOAN B | | | 2 | 3 | 4,206,368 | 93.6670 | 3,975,644 | 4,244,444 | 4,210,510 | | 13,363 | | | 3.043 | 3.492 | JAJO | 9,416 | 118,940 | 11/30/2010 | 05/10/2014 |
| 617448-AJ-0 | MORGAN CRUCIBLE / MORGANITE INDUSTRIES ( | | R | | 3 | 2,000,000 | 114.8710 | 2,297,418 | 2,000,000 | 2,000,000 | | | | | 6.120 | 6.120 | JD | 4,080 | 122,400 | 12/19/2007 | 12/19/2017 |
| 617446-AS-8 | MORGAN ST DEAN WITTER | | | | 1FE | 1,043,425 | 103.6730 | 1,088,567 | 1,050,000 | 1,048,720 | | 665 | | | 7.000 | 7.074 | AO | 18,375 | 73,500 | 01/02/2001 | 10/01/2013 |
| 61746B-CY-0 | MORGAN STANLEY | | | | 1FE | 9,930,100 | 92.0620 | 9,206,240 | 10,000,000 | 9,941,394 | | 2,389 | | | 6.250 | 6.312 | FA | 246,528 | 625,000 | 08/02/2006 | 08/09/2026 |
| 61746B-DB-9 | MORGAN STANLEY | | | | 1FE | 2,994,150 | 97.3920 | 2,921,763 | 3,000,000 | 2,996,780 | | 568 | | | 5.750 | 5.776 | AO | 34,979 | 172,500 | 10/11/2006 | 10/18/2016 |
| 61746S-BR-9 | MORGAN STANLEY | | | | 1FE | 2,948,215 | 97.7130 | 2,931,387 | 3,000,000 | 2,976,834 | | 5,347 | | | 5.375 | 5.604 | AO | 34,042 | 161,250 | 11/07/2005 | 10/15/2015 |
| 61747W-AF-6 | MORGAN STANLEY | | | | 1FE | 4,979,000 | 93.2810 | 4,664,030 | 5,000,000 | 4,980,493 | | 1,493 | | | 5.750 | 5.806 | JJ | 124,583 | 143,750 | 01/20/2011 | 01/25/2021 |
| 61747Y-CJ-2 | MORGAN STANLEY | | | | 1FE | 24,896,250 | 92.6080 | 23,151,975 | 25,000,000 | 24,915,019 | | 8,549 | | | 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 | 91.0280 | 7,282,200 | 8,000,000 | 7,955,288 | | 4,282 | | | 5.500 | 5.586 | JJ | 189,444 | 440,000 | 12/08/2010 | 01/26/2020 |
| 61747Y-BT-1 | MORGAN STANLEY MTN SERIES F | | @ | 3 | 1FE | 25,000,000 | 88.9190 | 22,229,750 | 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 | 9,160,000 | 96.7480 | 8,862,117 | 9,160,000 | 9,160,000 | | | | | 6.900 | 6.900 | MS | 210,680 | 597,540 | 03/26/2008 | 03/01/2018 |
| 61945C-AA-1 | MOSAIC CO | | | | 2FE | 8,917,920 | 101.0390 | 9,093,537 | 9,000,000 | 8,919,173 | | 1,253 | | | 3.750 | 3.887 | MN | 62,813 | | 10/17/2011 | 11/15/2021 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC | | | | 1FE | 7,485,300 | 116.2170 | 8,716,283 | 7,500,000 | 7,487,574 | | 1,185 | | | 5.750 | 5.784 | JJ | 198,854 | 431,250 | 01/06/2010 | 01/15/2020 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC | | LS | | 1FE | 2,495,100 | 116.2170 | 2,905,428 | 2,500,000 | 2,495,858 | | 395 | | | 5.750 | 5.784 | JJ | 66,285 | 143,750 | 01/06/2010 | 01/15/2020 |
| 61980A-AA-1 | MOTIVA LTD | | | | 1FE | 28,908,940 | 102.0830 | 29,604,012 | 29,000,000 | 28,991,921 | | 10,982 | | | 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 | 8,896,541 | 104.3660 | 9,284,995 | 8,896,541 | 8,896,541 | | | | | 6.560 | 6.560 | JD | 25,938 | 580,552 | 03/25/2010 | 03/25/2030 |
| 62402X-BE-0 | MT FUEL SUPPLY | | | | 1FE | 7,000,000 | 124.2050 | 8,694,378 | 7,000,000 | 6,943,520 | | 7,735 | | | 6.850 | 6.850 | AO | 119,875 | 479,500 | 10/03/1997 | 10/10/2017 |
| C5864@-AD-1 | MULLEN GROUP SERIES D | | C | | 2 | 18,696,581 | 106.0120 | 22,262,577 | 18,696,581 | 20,613,497 | | | | (506,889) | 5.760 | 5.760 | JD | 3,298 | 1,825,592 | 06/29/2006 | 06/30/2018 |
| 62536*-AA-1 | MULTIAD SVC INC 14.5% SR SUB NOTES (HANC | | | 13 | 5 | 821,137 | 88.5100 | 749,978 | 847,337 | 832,410 | | 3,269 | | | 15.500 | 15.308 | JAJO | 22,254 | 127,010 | 11/07/2006 | 11/07/2014 |
| 626717-AA-0 | MURPHY OIL CORP | | | | 2FE | 4,353,934 | 122.0640 | 4,974,088 | 4,075,000 | 4,338,444 | | (8,096) | | | 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 | 101.5540 | 30,608,466 | 30,140,000 | 30,181,271 | | (120,013) | | | 6.375 | 5.532 | MN | 320,238 | 1,921,425 | 01/01/2005 | 05/01/2012 |
| 628530-AK-3 | MYLAN INC | | | 1 | 3FE | 4,318,379 | 109.1250 | 4,572,338 | 4,190,000 | 4,300,000 | | (13,539) | | | 7.625 | 7.339 | JJ | 147,319 | 281,074 | 08/26/2011 | 07/15/2017 |
| 628530-AL-1 | MYLAN INC | | | 1 | 3FE | 9,567,208 | 110.3750 | 9,823,375 | 8,900,000 | 9,493,969 | | (69,064) | | | 7.875 | 6.758 | JJ | 323,181 | 536,288 | 04/14/2011 | 07/15/2020 |
| 628530-AP-2 | MYLAN INC | | | 1 | 3FE | 3,086,250 | 102.8750 | 3,086,250 | 3,000,000 | 3,075,450 | | (10,800) | | | 6.000 | 5.842 | MN | 23,000 | 175,500 | 03/03/2011 | 11/15/2018 |
| 62908Q-AL-9 | N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE | | | 2 | 4FE | 1,727,725 | 91.7500 | 1,599,071 | 1,742,857 | 1,730,368 | | 2,752 | | | 5.691 | 6.380 | JAJO | 13,948 | 97,905 | 12/23/2010 | 03/23/2016 |
| 629527-AU-6 | NABISCO INC UNSEC SUB | | | | 2FE | 874,412 | 118.2580 | 1,182,575 | 1,000,000 | 954,715 | | 10,711 | | | 7.550 | 9.105 | JD | 3,356 | 75,500 | 07/24/2000 | 06/15/2015 |
| 629568-AW-6 | NABORS INDUSTRIES INC | | | | 2FE | 14,948,100 | 101.5700 | 15,235,575 | 15,000,000 | 14,949,556 | | 1,456 | | | 4.625 | 4.704 | MS | 246,667 | | 08/16/2011 | 09/15/2021 |
| 62983P-AB-1 | NAKILAT INC. 144A 6.267% 12/31/33 SUB NT | | F | | 1FE | 9,486,768 | 107.2800 | 10,408,580 | 9,702,256 | 9,521,556 | | 5,680 | | | 6.267 | 6.154 | JD | 308,916 | 301,006 | 03/29/2007 | 12/31/2033 |
| 62983P-AA-3 | NAKILAT INC. SR SEC 6.067% 12/31/33 | | F | 2 | 1FE | 25,000,000 | 106.5000 | 26,625,000 | 25,000,000 | 25,000,000 | | | | | 6.067 | 6.067 | JD | 762,588 | 758,375 | 12/07/2006 | 12/31/2033 |
| 629855-AP-2 | NALCO CO | | | 1 | 2FE | 2,508,125 | 113.5000 | 2,695,625 | 2,375,000 | 2,453,898 | | (20,065) | | | 8.250 | 7.349 | MN | 25,036 | 195,938 | 07/27/2010 | 05/15/2017 |
| 629855-AQ-0 | NALCO CO | | | 1 | 2FE | 13,146,113 | 115.7500 | 14,717,613 | 12,715,000 | 13,094,887 | | (51,225) | | | 6.625 | 7.003 | JJ | 388,426 | 477,342 | 03/10/2011 | 01/15/2019 |
| 631005-BB-0 | NARRAGANSETT ELECTRIC | | R | | 1FE | 8,000,000 | 109.3740 | 8,749,920 | 8,000,000 | 8,000,000 | | | | | 4.534 | 4.534 | MS | 106,801 | 362,720 | 03/17/2010 | 03/15/2020 |
| 631103-AE-8 | NASDAQ OMX GROUP | | | | 2FE | 4,062,840 | 104.9460 | 4,197,828 | 4,000,000 | 4,055,276 | | (7,564) | | | 5.250 | 5.036 | JJ | 96,250 | 119,583 | 01/03/2011 | 01/16/2018 |
| 63307E-AB-3 | NATIONAL BANK OF CANADA | | A | | 1FE | 35,015,800 | 100.8280 | 35,289,765 | 35,000,000 | 35,015,197 | | (603) | | | 2.200 | 2.190 | AO | 154,000 | | 10/13/2011 | 10/19/2016 |
| 63487D-AQ-4 | NATIONAL BEDDING COMPANY, LLC 1ST LIEN T | | | 2 | 4FE | 783,334 | 98.1880 | 769,140 | 783,334 | 783,334 | | | | | 3.877 | 2.521 | JAJO | 7,583 | 28,823 | 01/19/2010 | 02/28/2013 |
| 63487D-AM-3 | NATIONAL BEDDING COMPANY, LLC 2ND LIEN | | | 2 | 5FE | 4,010,870 | 97.0000 | 3,880,000 | 4,000,000 | 4,010,380 | | (4,456) | | | 5.500 | 5.850 | JAJO | 53,938 | 216,972 | 10/19/2009 | 02/28/2014 |
| 195674-H#-6 | NATIONAL GRID / COLONIAL GAS | | R | | 1FE | 19,000,000 | 120.0000 | 22,800,000 | 19,000,000 | 18,957,222 | | 2,397 | | | 8.800 | 8.800 | JD | 4,644 | 1,672,000 | 12/31/1998 | 07/01/2022 |
| 743753-C@-2 | NATIONAL GRID / NARRAGANSETT ELEC / PROV | | R | | 1 | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | | | | 9.630 | 9.631 | MN | 41,463 | 481,500 | 12/31/1998 | 05/30/2020 |
| 743753-C#-0 | NATIONAL GRID / NARRAGANSETT ELECTRIC / | | R | | 1FE | 7,500,000 | 120.0000 | 9,000,000 | 7,500,000 | 7,335,787 | | 8,911 | | | 8.460 | 8.462 | MS | 160,388 | 634,500 | 12/31/1998 | 09/30/2022 |
| 64408#-AC-4 | NATIONAL GRID / NEW ENGLAND HYDRO FINANC | | R | 2 | 2 | 5,102,000 | 112.1950 | 5,724,212 | 5,102,000 | 5,090,295 | | 2,700 | | | 9.410 | 9.597 | MON | 18,670 | 470,241 | 12/31/1998 | 10/17/2015 |
| 637432-KV-6 | NATIONAL RURAL UTIL COOP CLN ENGY 08A | | @ | | 1FE | 1,676,539 | 90.7440 | 1,730,494 | 1,907,000 | 1,730,533 | | 13,998 | | | 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 | 94.4390 | 1,801,902 | 1,908,000 | 1,801,943 | | 14,755 | | | 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 | 93.5920 | 1,784,795 | 1,907,000 | 1,784,836 | | 14,791 | | | 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 | 92.9820 | 1,774,101 | 1,908,000 | 1,774,141 | | 14,352 | | | 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 | 92.1390 | 1,757,083 | 1,907,000 | 1,757,123 | | 14,388 | | | 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 | 91.0850 | 1,737,905 | 1,908,000 | 1,737,946 | | 14,746 | | | 0.000 | 0.854 | NA | | | 02/01/2008 | 12/15/2022 |
| 637432-CU-7 | NATIONAL RURAL UTILITIES | | | | 1FE | 1,695,406 | 101.0510 | 1,684,529 | 1,667,000 | 1,668,539 | | (8,988) | | | 7.250 | 6.674 | MS | 40,286 | 120,858 | 10/14/2008 | 03/01/2012 |
| 637640-AF-0 | NATIONAL SEMICONDUCTOR | | | | 1FE | 3,955,080 | 108.0200 | 4,320,780 | 4,000,000 | 3,969,561 | | 8,463 | | | 3.950 | 4.223 | AO | 33,356 | 158,000 | 03/31/2010 | 04/15/2015 |

# 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 |
| 63618E-AR-2 | NATL FUEL GAS | | | | 2FE | 5,111,250 | 122.2020 | 6,110,105 | 5,000,000 | 5,058,965 | | (2,488) | | | 7.375 | 7.485 | FA | 153,646 | 368,750 | 07/17/1997 | 06/13/2025 |
| 636274-AC-6 | NATL GRID PLC | | F | | 2FE | 15,626,396 | 114.7530 | 17,911,780 | 15,609,000 | 15,623,867 | | (2,734) | | | 6.300 | 6.275 | FA | 409,736 | 983,367 | 11/12/2009 | 08/01/2016 |
| 63934E-AM-0 | NAVISTAR INTL CORP | | | 1 | 3FE | 14,583,565 | 106.3750 | 14,295,736 | 13,439,000 | 14,437,464 | | (138,274) | | | 8.250 | 6.607 | MN | 184,786 | 1,071,593 | 11/18/2011 | 11/01/2021 |
| 63946B-AC-4 | NBC UNIVERSAL | | | | 2FE | 9,994,500 | 101.9510 | 10,195,130 | 10,000,000 | 9,995,670 | | 945 | | | 2.875 | 2.881 | AO | 71,875 | 285,104 | 09/27/2010 | 04/01/2016 |
| 63946B-AD-2 | NBC UNIVERSAL | | | | 2FE | 14,976,750 | 111.3380 | 16,700,625 | 15,000,000 | 14,979,858 | | 1,892 | | | 5.150 | 5.170 | AO | 130,896 | 772,500 | 04/27/2010 | 04/30/2020 |
| 63946B-AE-0 | NBC UNIVERSAL | | | | 2FE | 15,608,800 | 105.5350 | 15,830,190 | 15,000,000 | 15,592,225 | | (16,575) | | | 4.375 | 3.866 | AO | 164,063 | 328,125 | 09/08/2011 | 04/01/2021 |
| 63946B-AF-7 | NBC UNIVERSAL | | | | 2FE | 4,998,650 | 122.9390 | 6,146,970 | 5,000,000 | 4,998,677 | | 16 | | | 6.400 | 6.402 | AO | 54,222 | 320,000 | 04/27/2010 | 04/30/2040 |
| 63946B-AG-5 | NBC UNIVERSAL | | | | 2FE | 4,986,050 | 117.5410 | 5,877,070 | 5,000,000 | 4,986,261 | | 171 | | | 5.950 | 5.967 | AO | 74,375 | 295,021 | 09/27/2010 | 04/01/2041 |
| 628783-AP-7 | NBTY, INC. TERM B-1 LOAN | | | 2 | 3FE | 1,709,871 | 98.7500 | 1,688,497 | 1,709,871 | 1,709,871 | | | | | 4.250 | 4.249 | JAJO | 361 | 19,950 | 03/16/2011 | 10/01/2017 |
| 990685-9B-7 | NE ENERGY, INC. 2ND LIEN TERM LOAN | | | 2 | 5FE | 250,000 | 89.8000 | 224,500 | 250,000 | 250,000 | | | | | 4.760 | 4.993 | JAJO | 1,058 | 11,096 | 09/30/2010 | 05/01/2014 |
| 640217-AF-2 | NEIMAN MARCUS GROUP INC TERM LOAN B | | | 2 | 4FE | 2,493,750 | 96.2500 | 2,406,250 | 2,500,000 | 2,494,214 | | 464 | | | 4.750 | 4.758 | MJSD | 8,576 | 60,892 | 05/25/2011 | 05/16/2018 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION TRANCHE A | | | 2 | 2FE | 43,900,497 | 108.0550 | 47,736,908 | 44,178,335 | 43,939,145 | | 13,962 | | | 6.210 | 6.275 | MJSD | 7,621 | 2,724,230 | 06/27/2008 | 06/30/2027 |
| 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION TRANCHE B | | | | 2FE | 10,000,000 | 109.4690 | 10,946,915 | 10,000,000 | 10,000,000 | | | | | 6.550 | 6.550 | MJSD | 1,819 | 655,000 | 01/25/2008 | 07/15/2027 |
| 641423-BW-7 | NEVADA POWER CO | | | | 2FE | 2,487,145 | 120.5890 | 3,014,730 | 2,500,000 | 2,490,246 | | 1,150 | | | 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 | 124.8800 | 12,007,183 | 9,615,000 | 9,606,117 | | 910 | | | 7.125 | 7.177 | MS | 201,715 | 685,069 | 04/09/2009 | 03/15/2019 |
| 64952W-AJ-2 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 20,127,700 | 103.7090 | 20,741,780 | 20,000,000 | 20,022,447 | | (27,157) | | | 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 | 104.7310 | 10,473,150 | 10,000,000 | 9,981,372 | | 5,218 | | | 3.000 | 3.059 | MN | 47,500 | 300,000 | 04/29/2010 | 05/04/2015 |
| 64952W-AX-1 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 9,994,800 | 100.8950 | 10,089,520 | 10,000,000 | 9,996,990 | | 1,502 | | | 1.850 | 1.819 | JD | 9,250 | 185,000 | 07/09/2010 | 12/13/2013 |
| 64952W-BC-6 | NEW YORK LIFE GLOBAL FDG | | | | 1FE | 9,980,400 | 102.4710 | 10,247,140 | 10,000,000 | 9,982,119 | | 1,719 | | | 2.450 | 2.492 | JJ | 113,653 | | 07/07/2011 | 07/14/2016 |
| 650119-AA-8 | NEW YORK UNIVERSITY 2009 E | | | 2 | 1FE | 7,500,000 | 112.3480 | 8,426,100 | 7,500,000 | 7,500,000 | | | | | 5.236 | 5.236 | JJ | 196,350 | 392,700 | 10/29/2009 | 07/01/2032 |
| 65120F-AA-2 | NEWCREST FINANCE PTY LTD | | F | | 2FE | 11,985,600 | 98.6370 | 11,836,440 | 12,000,000 | 11,985,748 | | 148 | | | 4.450 | 4.465 | MN | 68,233 | | 11/07/2011 | 11/15/2021 |
| 651229-AK-2 | NEWELL RUBBERMAID INC | | | | 2FE | 13,994,400 | 105.6290 | 14,788,074 | 14,000,000 | 13,995,032 | | 458 | | | 4.700 | 4.713 | FA | 248,578 | 667,139 | 08/02/2010 | 08/15/2020 |
| 651290-AK-4 | NEWFIELD EXPLORATION CO | | | 1 | 3FE | 4,472,625 | 106.7500 | 4,857,125 | 4,550,000 | 4,484,381 | | 7,791 | | | 7.125 | 8.901 | MN | 41,424 | 324,188 | 06/30/2010 | 05/15/2018 |
| 651290-AN-8 | NEWFIELD EXPLORATION CO | | | 1 | 3FE | 10,355,411 | 107.0000 | 10,593,000 | 9,900,000 | 10,305,277 | | (48,414) | | | 6.875 | 6.291 | FA | 283,594 | 508,750 | 03/03/2011 | 02/01/2020 |
| 651290-AN-8 | NEWFIELD EXPLORATION CO | LS | | 1 | 3FE | 99,109 | 107.0000 | 107,000 | 100,000 | 99,237 | | 68 | | | 6.875 | 7.697 | FA | 2,865 | 6,875 | 01/20/2010 | 02/01/2020 |
| 651639-AL-0 | NEWMONT MINING CORP | | | | 2FE | 4,681,525 | 110.7670 | 4,990,044 | 4,505,000 | 4,667,094 | | (15,191) | | | 5.125 | 4.583 | AO | 57,720 | 230,881 | 02/10/2011 | 10/01/2019 |
| 651639-AL-0 | NEWMONT MINING CORP | LS | | | 2FE | 3,477,595 | 110.7670 | 3,871,300 | 3,495,000 | 3,480,814 | | 1,454 | | | 5.125 | 5.213 | AO | 44,780 | 179,119 | 09/15/2009 | 10/01/2019 |
| 651639-AM-8 | NEWMONT MINING CORP | | | | 2FE | 10,322,700 | 118.4010 | 11,840,120 | 10,000,000 | 10,320,619 | | (2,985) | | | 6.250 | 6.030 | AO | 156,250 | 468,750 | 04/26/2011 | 10/01/2039 |
| 652478-AQ-1 | NEWS AMERICA HOLDINGS | | | | 2FE | 489,993 | 126.6040 | 633,021 | 500,000 | 494,501 | | 600 | | | 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 | 123.5960 | 7,415,766 | 6,000,000 | 6,421,728 | | (21,893) | | | 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 | 114.2580 | 11,425,820 | 10,000,000 | 10,609,258 | | (20,136) | | | 7.300 | 6.681 | AO | 123,694 | 730,000 | 11/15/2005 | 04/30/2028 |
| 652482-BG-4 | NEWS AMERICA INC | | | | 2FE | 21,746,360 | 108.9120 | 23,960,640 | 22,000,000 | 21,904,341 | | 29,058 | | | 5.300 | 5.460 | JD | 51,822 | 1,166,000 | 11/12/2009 | 12/15/2014 |
| 652482-BJ-8 | NEWS AMERICA INC | | | | 2FE | 6,118,130 | 107.5040 | 6,987,780 | 6,500,000 | 6,148,255 | | 6,163 | | | 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 | 109.5790 | 19,176,360 | 17,500,000 | 17,024,912 | | 7,628 | | | 6.400 | 6.633 | JD | 49,778 | 1,120,000 | 05/04/2006 | 12/15/2035 |
| 65334H-AE-2 | NEXEN INC | | A | | 2FE | 2,899,380 | 102.0450 | 3,061,344 | 3,000,000 | 2,900,857 | | 1,477 | | | 5.875 | 6.144 | MS | 54,344 | 88,125 | 03/18/2011 | 03/10/2035 |
| 65334H-AG-7 | NEXEN INC | | A | | 2FE | 5,099,400 | 105.9260 | 5,296,295 | 5,000,000 | 5,098,189 | | (1,211) | | | 6.400 | 6.244 | MN | 40,889 | 320,000 | 03/18/2011 | 05/15/2037 |
| 65334H-AJ-1 | NEXEN INC | | A | | 2FE | 7,955,600 | 119.8790 | 9,590,320 | 8,000,000 | 7,956,660 | | 461 | | | 7.500 | 7.547 | JJ | 251,667 | 600,000 | 07/27/2009 | 07/30/2039 |
| 65334H-AK-8 | NEXEN INC | | A | | 2FE | 6,986,070 | 116.2110 | 8,134,742 | 7,000,000 | 6,988,704 | | 1,136 | | | 6.200 | 6.227 | JJ | 182,039 | 434,000 | 07/27/2009 | 07/30/2019 |
| 62912X-AA-2 | NGPL PIPECO LLC | | | | 3FE | 7,668,340 | 101.0140 | 7,576,080 | 7,500,000 | 7,547,094 | | (47,352) | | | 6.514 | 5.821 | JD | 21,713 | 488,550 | 12/17/2009 | 12/15/2012 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER | | R | | 1FE | 5,000,000 | 111.8280 | 5,591,395 | 5,000,000 | 5,000,000 | | | | | 4.881 | 4.881 | FA | 92,197 | 244,050 | 08/03/2009 | 08/15/2019 |
| 665228-C*-1 | NICOR GAS FIRST MORTGAGE BOND 2.86% SERI | | | | 1 | 25,000,000 | 103.1200 | 25,780,108 | 25,000,000 | 25,000,000 | | | | | 2.860 | 2.860 | FA | 297,917 | 357,500 | 02/01/2011 | 02/01/2016 |
| 65409Y-AM-7 | NIELSEN FINANCE LLC CLASS A DOLLAR TERM | | | 2 | 3FE | 5,653,035 | 98.5180 | 5,814,288 | 5,901,752 | 5,771,965 | | 77,068 | | | 2.276 | 0.000 | MJSD | 8,903 | 133,544 | 06/25/2010 | 08/09/2013 |
| 65409Q-AY-8 | NIELSEN FINANCE LLC/CO | | | 1 | 4FE | 12,475,000 | 108.0000 | 12,420,000 | 11,500,000 | 12,352,802 | | (122,198) | | | 7.750 | 6.072 | AO | 188,153 | 898,677 | 03/08/2011 | 10/15/2018 |
| 654679-AB-5 | NISKA GAS STORAGE US/CAN | | | 1 | 4FE | 5,781,250 | 97.7500 | 5,620,625 | 5,750,000 | 5,773,592 | | (4,501) | | | 8.875 | 9.731 | MS | 150,259 | 510,313 | 06/11/2010 | 03/15/2018 |
| 65473Q-AL-7 | NISOURCE FINANCE CORP | | | | 2FE | 999,640 | 108.4980 | 1,084,982 | 1,000,000 | 999,877 | | 44 | | | 5.400 | 5.404 | JJ | 24,900 | 54,000 | 10/21/2005 | 07/15/2014 |
| 65473Q-AR-4 | NISOURCE FINANCE CORP | | | | 2FE | 27,384,775 | 110.7660 | 30,460,568 | 27,500,000 | 27,422,121 | | 6,817 | | | 5.450 | 5.491 | MS | 441,299 | 1,498,750 | 09/07/2005 | 09/15/2020 |
| 65473Q-AW-3 | NISOURCE FINANCE CORP | | | | 2FE | 7,898,400 | 109.0440 | 8,723,496 | 8,000,000 | 7,899,665 | | 1,191 | | | 6.250 | 6.354 | JD | 22,222 | 509,722 | 12/01/2010 | 12/15/2040 |
| 65473Q-B*-3 | NISOURCE FINANCE CORP. 5.89% SERIES D SR | | | | 2 | 20,000,000 | 110.3780 | 22,075,502 | 20,000,000 | 20,000,000 | | | | | 5.890 | 5.890 | MN | 107,983 | 1,178,000 | 11/28/2005 | 11/28/2025 |
| 65473Q-A*-4 | NISOURCE INC / NISOURCE FINANCE CORP | | | | 2 | 49,334,283 | 102.7250 | 51,362,665 | 50,000,000 | 51,094,990 | | (926,879) | | | 5.210 | 5.210 | MN | 238,792 | 2,605,000 | 11/12/2009 | 11/28/2012 |
| 65488B-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | | | 3 | 7,950,000 | 106.7590 | 8,487,334 | 7,950,000 | 7,928,945 | | 2,202 | | | 7.150 | 7.151 | JD | 47,369 | 563,063 | 06/15/1998 | 06/01/2018 |
| 654894-AE-4 | NOBLE ENERGY INC | | | | 2FE | 5,062,500 | 131.6930 | 6,584,670 | 5,000,000 | 5,045,755 | | (2,411) | | | 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 | 108.0990 | 16,214,790 | 15,000,000 | 15,103,370 | | (42,320) | | | 5.250 | 4.932 | AO | 166,250 | 787,500 | 10/19/2009 | 04/15/2014 |
| 655044-AF-2 | NOBLE ENERGY INC | | | 1 | 2FE | 16,988,780 | 103.4490 | 17,586,381 | 17,000,000 | 16,988,838 | | 58 | | | 4.150 | 4.169 | JD | 45,074 | | 12/05/2011 | 12/15/2021 |
| 65504R-AD-6 | NOBLE GROUP LTD | | F | | 2FE | 4,955,250 | 86.0000 | 4,300,000 | 5,000,000 | 4,962,331 | | 3,391 | | | 6.750 | 6.651 | JJ | 142,500 | 337,500 | 10/22/2009 | 01/29/2020 |
| 65504R-AG-9 | NOBLE GROUP LTD | | F | | 2FE | 9,634,753 | 91.5000 | 8,829,750 | 9,650,000 | 9,638,675 | | 2,816 | | | 4.875 | 4.911 | FA | 190,789 | 470,438 | 07/30/2010 | 08/05/2015 |
| 65504L-AB-3 | NOBLE HOLDING INTL LTD | | F | | 2FE | 5,000,000 | 104.0360 | 5,201,785 | 5,000,000 | 5,000,000 | | | | | 3.450 | 3.450 | FA | 71,875 | 174,896 | 07/21/2010 | 08/01/2015 |

# 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 |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD | | F | | 2FE | 897,525 | 105.9320 | 953,389 | 900,000 | 897,809 | | 201 | | | 4.900 | 4.944 | FA | 18,375 | 44,713 | 07/21/2010 | 08/01/2020 |
| 65504L-AC-1 | NOBLE HOLDING INTL LTD | M | F | | 2FE | 5,734,188 | 105.9320 | 6,091,096 | 5,750,000 | 5,736,003 | | 1,282 | | | 4.900 | 4.944 | FA | 117,396 | 285,663 | 07/21/2010 | 08/01/2020 |
| 65504L-AD-9 | NOBLE HOLDING INTL LTD | | F | | 2FE | 4,998,600 | 112.6230 | 5,631,145 | 5,000,000 | 4,998,624 | | 17 | | | 6.200 | 6.208 | FA | 129,167 | 314,306 | 07/21/2010 | 08/01/2040 |
| 65504L-AF-4 | NOBLE HOLDING INTL LTD | | F | | 2FE | 6,799,467 | 104.4130 | 7,109,474 | 6,809,000 | 6,800,160 | | 693 | | | 4.625 | 4.687 | MS | 104,972 | 181,952 | 01/31/2011 | 03/01/2021 |
| 65504L-AF-4 | NOBLE HOLDING INTL LTD | LS | F | | 2FE | 3,186,533 | 104.4130 | 3,331,816 | 3,191,000 | 3,186,857 | | 325 | | | 4.625 | 4.687 | MS | 49,195 | 85,271 | 01/31/2011 | 03/01/2021 |
| 65504L-AG-2 | NOBLE HOLDING INTL LTD | | F | | 2FE | 3,975,560 | 111.1600 | 4,446,384 | 4,000,000 | 3,975,830 | | 270 | | | 6.050 | 6.128 | MS | 80,667 | 139,822 | 01/31/2011 | 03/01/2041 |
| 65557F-AA-4 | NORDEA BANK AB | | F | | 1FE | 4,975,400 | 84.5210 | 4,226,040 | 5,000,000 | 4,976,630 | | 1,230 | | | 4.875 | 4.938 | MN | 32,500 | 121,875 | 05/09/2011 | 05/13/2021 |
| 65562Q-AF-2 | NORDIC INVESTMENT BANK | | F | | 1FE | 27,500,000 | 117.7210 | 29,430,150 | 25,000,000 | 26,825,484 | | (323,547) | | | 5.000 | 3.422 | FA | 520,833 | 1,250,000 | 11/10/2009 | 02/01/2017 |
| 655664-AM-2 | NORDSTROM INC | | | | 1FE | 1,113,944 | 112.1330 | 1,121,334 | 1,000,000 | 1,064,239 | | (24,869) | | | 6.750 | 3.936 | JD | 5,625 | 67,500 | 12/17/2009 | 06/01/2014 |
| 655664-AN-0 | NORDSTROM INC | | | | 1FE | 4,021,430 | 110.8370 | 4,476,694 | 4,039,000 | 4,023,839 | | 1,449 | | | 4.750 | 4.818 | MN | 31,975 | 191,853 | 04/20/2010 | 05/01/2020 |
| 655664-AN-0 | NORDSTROM INC | LS | | | 1FE | 956,820 | 110.8370 | 1,065,141 | 961,000 | 957,393 | | 345 | | | 4.750 | 4.818 | MN | 7,608 | 45,648 | 04/20/2010 | 05/01/2020 |
| 655664-AP-5 | NORDSTROM INC | | | 1 | 1FE | 4,991,400 | 104.2430 | 5,212,170 | 5,000,000 | 4,991,557 | | 157 | | | 4.000 | 4.027 | AO | 44,444 | | 10/05/2011 | 10/15/2021 |
| 655844-AQ-1 | NORFOLK SOUTHERN CORP | | | | 2FE | 4,278,444 | 138.7580 | 5,347,733 | 3,854,000 | 4,172,720 | | 39,430 | | | 7.250 | 5.975 | FA | 105,557 | 279,415 | 09/24/2003 | 02/15/2031 |
| 655844-AU-2 | NORFOLK SOUTHERN CORP | | | | 2FE | 5,870,584 | 110.2990 | 6,818,709 | 6,182,000 | 6,078,952 | | 34,096 | | | 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 | 117.8910 | 3,536,739 | 3,000,000 | 2,994,265 | | 743 | | | 5.750 | 5.781 | AO | 43,125 | 172,500 | 04/01/2008 | 04/01/2018 |
| 655844-BE-7 | NORFOLK SOUTHERN CORP | | | | 2FE | 13,068,178 | 106.0990 | 21,568,866 | 20,329,000 | 13,084,813 | | 16,634 | | | 4.837 | 8.147 | AO | 292,263 | | 09/15/2011 | 10/01/2041 |
| 664397-AE-6 | NORTHEAST UTILITIES | | | | 2FE | 2,984,700 | 101.4150 | 3,042,450 | 3,000,000 | 2,999,473 | | 2,035 | | | 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 | 118.9130 | 8,323,882 | 7,000,000 | 6,985,548 | | 1,936 | | | 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 | 124.2050 | 8,694,385 | 7,000,000 | 6,987,107 | | 198 | | | 5.350 | 5.347 | MN | 62,417 | 374,500 | 11/09/2009 | 11/01/2039 |
| 665789-AV-5 | NORTHERN STATES PWR-WISC | | | | 1FE | 4,971,300 | 117.1430 | 5,857,145 | 5,000,000 | 4,984,295 | | 1,890 | | | 5.250 | 5.306 | AO | 65,625 | 262,500 | 09/25/2003 | 10/01/2018 |
| 665866G-CA-3 | NORTHERN TRUST CO | | | | 1FE | 9,970,600 | 103.5750 | 10,357,500 | 10,000,000 | 10,087,803 | | (59,930) | | | 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 | 107.5630 | 16,134,405 | 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 | 102.9720 | 11,996,285 | 11,650,000 | 11,637,721 | | 1,169 | | | 3.450 | 3.464 | MN | 63,638 | 401,925 | 11/01/2010 | 11/04/2020 |
| 665859-AM-6 | NORTHERN TRUST CORP | | | | 1FE | 6,969,410 | 102.5000 | 7,174,979 | 7,000,000 | 6,970,338 | | 928 | | | 3.375 | 3.428 | FA | 84,656 | | 08/17/2011 | 08/23/2021 |
| 666807-AW-2 | NORTHROP GRUMMAN CORP | | | | 2FE | 5,307,000 | 141.9470 | 5,677,892 | 4,000,000 | 5,083,371 | | (31,575) | | | 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 | 111.4790 | 8,918,328 | 8,000,000 | 7,989,544 | | 1,106 | | | 5.050 | 5.073 | FA | 168,333 | 404,000 | 07/27/2009 | 08/01/2019 |
| 666807-BB-7 | NORTHROP GRUMMAN CORP | | | | 2FE | 14,479,784 | 105.6350 | 15,042,381 | 14,240,000 | 14,374,691 | | (49,156) | | | 3.700 | 3.315 | FA | 219,533 | 526,880 | 11/12/2009 | 08/01/2014 |
| 666807-BD-3 | NORTHROP GRUMMAN CORP | | | | 2FE | 4,640,600 | 109.4510 | 5,472,555 | 5,000,000 | 4,645,171 | | 4,571 | | | 5.050 | 5.549 | MN | 32,264 | 257,410 | 01/21/2011 | 11/15/2040 |
| 666807-BE-1 | NORTHROP GRUMMAN CORP | | | | 2FE | 36,378,043 | 101.1520 | 37,046,810 | 36,625,000 | 36,409,444 | | 31,402 | | | 3.500 | 3.589 | MS | 377,441 | 640,938 | 08/18/2011 | 03/15/2021 |
| 666807-AQ-5 | NORTHROP-GRUMMAN CORP | | | | 2FE | 17,221,190 | 138.2210 | 26,261,990 | 19,000,000 | 17,593,080 | | 48,635 | | | 7.875 | 8.798 | MS | 498,750 | 1,496,250 | 05/31/2000 | 03/01/2026 |
| 66765R-AA-4 | NORTHWEST NATURAL GAS CO FMB MTN | | | | 1FE | 4,963,000 | 148.8730 | 7,443,660 | 5,000,000 | 4,948,904 | | 3,296 | | | 9.050 | 9.132 | JD | 37,708 | 452,500 | 08/09/1991 | 08/13/2021 |
| 66765R-BR-6 | NORTHWEST NATURAL GAS COMPANY | | | | 1FE | 9,929,800 | 114.7630 | 11,476,270 | 10,000,000 | 9,940,240 | | 1,456 | | | 5.660 | 5.803 | JD | 47,167 | 566,000 | 02/21/2003 | 02/25/2033 |
| 66977W-AK-5 | NOVA CHEMICALS CORP | | A | 1 | 3FE | 3,225,000 | 109.0000 | 3,270,000 | 3,000,000 | 3,209,054 | | (15,946) | | | 8.375 | 6.436 | MN | 41,875 | 125,625 | 08/26/2011 | 11/01/2016 |
| 66977T-AC-0 | NOVA CHEMICALS LTD | | A | 1 | 3FE | 2,328,750 | 101.0000 | 2,272,500 | 2,250,000 | 2,276,494 | | (7,200) | | | 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 | 131.7230 | 13,172,330 | 10,000,000 | 9,887,186 | | 4,087 | | | 7.500 | 7.628 | FA | 272,917 | 750,000 | 08/15/1996 | 08/20/2026 |
| 66989H-AA-6 | NOVARTIS CAPITAL CORP | | R | | 1FE | 9,989,700 | 106.9920 | 10,699,230 | 10,000,000 | 9,995,400 | | 2,047 | | | 4.125 | 4.148 | FA | 161,563 | 412,500 | 02/04/2009 | 02/10/2014 |
| 66989H-AC-2 | NOVARTIS CAPITAL CORP | | R | | 1FE | 8,956,980 | 105.8330 | 9,524,988 | 9,000,000 | 8,971,341 | | 8,109 | | | 2.900 | 3.069 | AO | 48,575 | 261,000 | 03/09/2010 | 04/24/2015 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP | | R | | 1FE | 10,525,650 | 113.9820 | 11,398,210 | 10,000,000 | 10,508,805 | | (19,256) | | | 4.400 | 3.738 | AO | 81,889 | 330,000 | 08/05/2011 | 04/24/2020 |
| 66989G-AA-8 | NOVARTIS SECS INVEST LTD | | F | | 1FE | 3,349,380 | 117.5250 | 3,525,756 | 3,000,000 | 3,329,048 | | (20,332) | | | 5.125 | 3.376 | FA | 60,219 | 76,875 | 06/28/2011 | 02/10/2019 |
| 67001B-AK-9 | NOVELIS CORPORATION TERM LOAN B | | | 2 | 3FE | 1,326,476 | 98.1670 | 1,312,002 | 1,336,500 | 1,325,017 | | 1,882 | | | 3.750 | 4.113 | JAJO | 12,948 | 12,600 | 01/05/2011 | 03/09/2017 |
| 67019E-AB-3 | NSTAR | | | | 1FE | 9,916,700 | 110.6340 | 11,063,440 | 10,000,000 | 9,931,372 | | 7,087 | | | 4.500 | 4.602 | MN | 57,500 | 450,000 | 11/12/2009 | 11/15/2019 |
| 202864-B#-0 | NSTAR GAS COMPANY | | | | 1FE | 25,000,000 | 120.0000 | 30,000,000 | 25,000,000 | 25,107,143 | | (7,182) | | | 9.950 | 10.074 | MJSD | 207,292 | 2,487,500 | 12/31/1998 | 12/01/2020 |
| 670346-AE-5 | NUCOR CORP | | | | 1FE | 10,992,310 | 102.6740 | 11,294,085 | 11,000,000 | 10,999,268 | | 937 | | | 4.875 | 4.884 | AO | 134,063 | 536,250 | 11/12/2009 | 10/01/2012 |
| 670346-AL-9 | NUCOR CORP | | | 1 | 1FE | 4,445,141 | 108.1030 | 5,074,345 | 4,694,000 | 4,459,664 | | 14,522 | | | 4.125 | 4.734 | MS | 57,013 | 190,400 | 02/10/2011 | 09/15/2022 |
| 67059G-AJ-2 | NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA | | | 2 | 4FE | 574,153 | 97.7500 | 561,234 | 574,153 | 574,153 | | | | | 5.250 | 5.417 | FMAN | 2,686 | | 05/20/2011 | 04/07/2017 |
| 67059T-AA-3 | NUSTAR LOGISTICS | | | | 2FE | 8,732,675 | 118.7240 | 10,388,324 | 8,750,000 | 8,737,675 | | 1,476 | | | 7.650 | 7.711 | AO | 141,313 | 669,375 | 04/01/2008 | 04/15/2018 |
| 484168-AC-3 | NUSTAR PIPELINE OPER | | | | 2FE | 3,093,300 | 105.3970 | 3,161,922 | 3,000,000 | 3,037,771 | | (25,147) | | | 5.875 | 4.941 | JD | 14,688 | 176,250 | 11/12/2009 | 06/01/2013 |
| 67073E-AD-2 | NUVEEN INVESTMENTS,INC,FIRST LIEN NON EX | | | 2 | 4FE | 1,792,757 | 95.3130 | 1,718,678 | 1,803,194 | 1,794,288 | | 2,909 | | | 3.514 | 3.848 | JAJO | 4,946 | 68,782 | 09/30/2010 | 11/13/2014 |
| 67073Y-AA-4 | NV ENERGY INC | | | | 3FE | 7,140,000 | 103.6150 | 7,253,078 | 7,000,000 | 7,131,257 | | (8,743) | | | 6.250 | 5.968 | MN | 55,903 | 428,993 | 03/10/2011 | 11/15/2020 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR | | | | 1FE | 36,701,650 | 112.0290 | 39,210,150 | 35,000,000 | 36,650,058 | | (51,596) | | | 4.100 | 3.533 | FA | 597,917 | 384,375 | 08/11/2011 | 02/01/2021 |
| 674599-BZ-7 | OCCIDENTAL PETROLEUM COR | | | | 1FE | 9,994,000 | 104.5930 | 10,459,290 | 10,000,000 | 9,995,158 | | 1,113 | | | 2.500 | 2.579 | FA | 104,167 | 156,250 | 12/13/2010 | 02/01/2016 |
| 674599-CC-7 | OCCIDENTAL PETROLEUM COR | | | 1 | 1FE | 29,426,600 | 102.5850 | 30,775,380 | 30,000,000 | 29,443,161 | | 16,561 | | | 3.125 | 3.345 | FA | 346,354 | | 08/24/2011 | 02/15/2022 |
| 674812-AK-8 | OCEAN ENERGY INC | | | | 2FE | 8,809,950 | 129.6190 | 10,369,480 | 8,000,000 | 8,441,914 | | (51,757) | | | 8.250 | 7.171 | JJ | 330,000 | 660,000 | 08/07/2002 | 07/01/2018 |
| 675758-AG-1 | ODEBRECHT FINANCE LTD | | F | | 2FE | 5,000,000 | 100.2500 | 5,012,500 | 5,000,000 | 5,000,000 | | | | | 6.000 | 6.000 | AO | 71,667 | 150,000 | 03/25/2011 | 04/05/2023 |
| 677050-AG-1 | OGLETHORPE POWER CORP | | | | 1FE | 5,000,000 | 127.3100 | 6,365,500 | 5,000,000 | 5,000,000 | | | | | 5.950 | 5.950 | MN | 49,583 | 297,500 | 10/26/2009 | 11/01/2039 |
| 677050-AH-9 | OGLETHORPE POWER CORP | | | | 1FE | 9,980,000 | 114.4050 | 11,440,500 | 10,000,000 | 9,980,058 | | 58 | | | 5.250 | 5.272 | MS | 192,500 | | 08/16/2011 | 09/01/2050 |

# 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 |
| 677052-AA-0 | OGLETHORPE POWER CORP | | | | 1FE | 5,985,000 | 118.3270 | 7,099,626 | 6,000,000 | 5,985,240 | | 210 | | | 5.375 | 5.384 | MN | 53,750 | 315,333 | 11/04/2010 | 11/01/2040 |
| 677415-CD-1 | OHIO POWER COMPANY | | | | 2FE | 7,664,787 | 104.6840 | 7,882,705 | 7,530,000 | 7,629,591 | | (76,353) | | | 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 | 106.9310 | 5,346,565 | 5,000,000 | 4,998,534 | | 816 | | | 5.750 | 5.740 | MS | 95,833 | 287,500 | 11/12/2009 | 09/01/2013 |
| 677415-CL-3 | OHIO POWER COMPANY - IBC | | | | 2FE | 7,971,760 | 115.4790 | 9,238,320 | 8,000,000 | 7,985,414 | | 2,803 | | | 6.000 | 6.048 | JD | 40,000 | 480,000 | 06/07/2006 | 06/01/2016 |
| 677415-CL-3 | OHIO POWER COMPANY - IBC | LS | | | 2FE | 2,491,175 | 115.4790 | 2,886,975 | 2,500,000 | 2,495,442 | | 876 | | | 6.000 | 6.048 | JD | 12,500 | 150,000 | 06/07/2006 | 06/01/2016 |
| 677730-A*-4 | OHIO VALLEY ELECTRIC CORP. SER 2006-A | | | 23 | 2Z | 37,221,404 | 103.9710 | 38,699,622 | 37,221,404 | 39,764,301 | | (154,722) | | | 6.400 | 5.800 | FA | 826,108 | 2,135,944 | 02/06/2006 | 06/15/2040 |
| 67717*-AM-5 | OHIO-AMERICAN WATER COMPANY | | | | 3 | 5,000,000 | 115.0000 | 5,750,000 | 5,000,000 | 5,005,971 | | (240) | | | 6.950 | 6.950 | AO | 86,875 | 347,500 | 12/31/1998 | 04/01/2026 |
| 67717*-AN-3 | OHIO-AMERICAN WATER COMPANY | | | | 3 | 4,500,000 | 115.0000 | 5,175,000 | 4,500,000 | 4,399,846 | | 3,515 | | | 7.180 | 7.180 | FA | 134,625 | 323,100 | 12/31/1998 | 02/01/2027 |
| 678026-AD-7 | OIL STATES INTL INC | | | 1 | 3FE | 1,537,500 | 102.2500 | 1,533,750 | 1,500,000 | 1,534,978 | | (2,522) | | | 6.500 | 7.076 | JD | 8,125 | 48,750 | 07/08/2011 | 06/01/2019 |
| 678858-BL-4 | OKLAHOMA G&E CO | | | | 1FE | 6,955,060 | 125.9720 | 8,818,033 | 7,000,000 | 6,955,968 | | 590 | | | 5.850 | 5.888 | JD | 34,125 | 409,500 | 06/03/2010 | 06/01/2040 |
| 678858-BH-3 | OKLAHOMA GAS & ELECTRIC | | | | 1FE | 9,946,100 | 131.3460 | 13,134,640 | 10,000,000 | 9,948,744 | | 739 | | | 6.450 | 6.492 | FA | 268,750 | 645,000 | 01/28/2008 | 02/01/2038 |
| 679574-A*-4 | OLD DOMINION ELECTRIC COOPERATIVE 4.83% | | | | 1 | 28,033,333 | 108.8970 | 30,527,333 | 28,033,333 | 28,033,333 | | | | | 4.830 | 4.830 | JD | 112,834 | 880,107 | 04/07/2011 | 12/01/2040 |
| 86708*-AB-0 | OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A | | | | 3 | 3,750,000 | 99.8970 | 3,746,148 | 3,750,000 | 3,767,019 | | (2,037) | | | 7.230 | 7.233 | JD | 6,778 | 271,125 | 12/31/1998 | 12/22/2017 |
| 681936-AX-8 | OMEGA HEALTHCARE INVESTORS | | | 1 | 3FE | 11,367,500 | 100.5000 | 11,055,000 | 11,000,000 | 11,329,966 | | (34,247) | | | 6.750 | 6.561 | AO | 156,750 | 765,188 | 03/09/2011 | 10/15/2022 |
| 681904-AM-0 | OMNICARE INC | | | 1 | 3FE | 10,334,375 | 107.3750 | 10,469,063 | 9,750,000 | 10,291,668 | | (41,382) | | | 7.750 | 6.863 | JD | 62,969 | 668,438 | 11/04/2011 | 06/01/2020 |
| 682134-AC-5 | OMNICOM GROUP INC | | | | 2FE | 9,965,400 | 103.0790 | 10,307,870 | 10,000,000 | 9,969,374 | | 2,851 | | | 4.450 | 4.509 | FA | 168,111 | 457,361 | 08/02/2010 | 08/15/2020 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY | | | | 2FE | 5,303,565 | 134.4170 | 6,048,747 | 4,500,000 | 5,208,263 | | (16,616) | | | 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 | 107.0010 | 26,750,325 | 25,000,000 | 25,377,180 | | (216,171) | | | 5.950 | 4.993 | MS | 495,833 | 1,487,500 | 11/12/2009 | 09/01/2013 |
| 68233J-AK-0 | ONCOR ELECTRIC DELIVERY | | | | 2FE | 5,992,910 | 110.5340 | 6,000,907 | 5,429,000 | 5,958,087 | | (34,823) | | | 5.000 | 3.133 | MS | 68,617 | 135,725 | 07/27/2011 | 09/30/2017 |
| 68233J-AN-4 | ONCOR ELECTRIC DELIVERY | | | 1 | 2FE | 9,980,400 | 102.2410 | 10,224,080 | 10,000,000 | 9,980,433 | | 33 | | | 4.550 | 4.568 | JD | 48,028 | | 11/18/2011 | 12/01/2041 |
| 68268N-AC-7 | ONEOK PARTNERS LP | | | | 2FE | 2,380,500 | 118.2620 | 3,547,863 | 3,000,000 | 2,397,427 | | 6,887 | | | 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 | 121.4160 | 13,355,771 | 11,000,000 | 10,162,527 | | 8,745 | | | 6.850 | 7.602 | AO | 159,072 | 753,500 | 05/12/2009 | 10/15/2037 |
| Q8530#-AB-6 | ONESTEEL LTD SER B SENIOR NOTES | | F | 3 | 2 | 15,073,478 | 104.2320 | 15,634,815 | 15,000,000 | 15,020,704 | | (13,347) | | | 5.880 | 5.299 | JD | 46,550 | 882,000 | 08/29/2007 | 06/12/2013 |
| 14173V-AC-7 | ONEX CARESTREAM FINANCE LP TERM LOAN B | | | 2 | 4FE | 4,944,922 | 89.4770 | 4,446,802 | 4,969,771 | 4,947,755 | | 2,833 | | | 5.000 | 5.270 | JAJO | 21,756 | 70,229 | 03/17/2011 | 02/25/2017 |
| 68389X-AD-7 | ORACLE CORP | | | | 1FE | 15,060,710 | 105.6050 | 14,784,672 | 14,000,000 | 14,403,213 | | (304,614) | | | 4.950 | 2.668 | AO | 146,300 | 693,000 | 11/12/2009 | 04/15/2013 |
| 68389X-AH-8 | ORACLE CORP | | | | 1FE | 2,980,020 | 131.3440 | 3,940,317 | 3,000,000 | 2,980,646 | | 264 | | | 6.125 | 6.174 | JJ | 88,302 | 183,750 | 06/30/2009 | 07/08/2039 |
| 68389X-AK-1 | ORACLE CORP | | | | 1FE | 25,644,350 | 110.1560 | 27,539,075 | 25,000,000 | 25,622,510 | | (23,075) | | | 3.875 | 3.540 | JJ | 446,701 | 574,792 | 08/08/2011 | 07/15/2020 |
| 68402L-AC-8 | ORACLE CORP/OZARK HLDG | | | | 1FE | 25,722,930 | 115.4700 | 31,176,873 | 27,000,000 | 28,990,919 | | (339,138) | | | 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 | 7,511,663 | 101.0490 | 7,611,788 | 7,532,770 | 7,516,436 | | 1,426 | | | 6.210 | 6.266 | JD | 255,248 | 233,893 | 11/10/2009 | 12/30/2020 |
| 67103H-AA-5 | O'REILLY AUTOMOTIVE INC | | | 1 | 2FE | 9,929,700 | 106.4040 | 10,640,380 | 10,000,000 | 9,935,078 | | 5,378 | | | 4.875 | 4.965 | JJ | 226,146 | 243,750 | 01/11/2011 | 01/14/2021 |
| 67103H-AB-3 | O'REILLY AUTOMOTIVE INC | | | 1 | 2FE | 14,973,900 | 104.8520 | 15,727,785 | 15,000,000 | 14,974,490 | | 590 | | | 4.625 | 4.641 | MS | 196,563 | | 09/14/2011 | 09/15/2021 |
| Q7160#-AC-3 | ORICA FINANCE (2005 TRANSACTION - AUD DE | | D | 3 | 2 | 10,000,000 | 106.1030 | 13,768,886 | 10,000,000 | 13,272,751 | | | | | 5.265 | 7.114 | MN | 104,822 | 791,315 | 05/05/2005 | 05/05/2015 |
| Q7160#-AA-7 | ORICA FINANCE LTD 5.84% SER A GTD SR NTS | | F | | 2 | 6,000,000 | 109.1970 | 6,551,832 | 6,000,000 | 6,000,000 | | | | | 5.840 | 5.840 | AO | 81,760 | 350,400 | 10/07/2003 | 10/07/2015 |
| Q7160#-AB-5 | ORICA FINANCE LTD 6.09% SER B GTD SR NTS | | F | | 2FE | 10,000,000 | 112.2140 | 11,221,370 | 10,000,000 | 10,000,000 | | | | | 6.090 | 6.090 | AO | 142,100 | 609,000 | 10/07/2003 | 10/07/2018 |
| R6778@-AA-4 | ORKLA ASA (NORWAY) 10'S | | F | | 2 | 10,000,000 | 110.4830 | 11,048,340 | 10,000,000 | 10,000,000 | | | | | 6.090 | 6.090 | MS | 174,242 | 608,940 | 09/18/2007 | 09/18/2017 |
| R6778@-AB-2 | ORKLA ASA (NORWAY) 12'S | | F | | 2 | 30,000,000 | 110.7050 | 33,211,410 | 30,000,000 | 30,000,000 | | | | | 6.190 | 6.190 | MS | 531,308 | 1,856,940 | 09/18/2007 | 09/18/2019 |
| 688225-AB-7 | OSHKOSH CORP | | | 1 | 4FE | 2,695,000 | 104.0000 | 2,704,000 | 2,600,000 | 2,674,117 | | (14,774) | | | 8.250 | 8.044 | MS | 71,500 | 214,500 | 07/21/2010 | 03/01/2017 |
| 688225-AD-3 | OSHKOSH CORP | | | 1 | 4FE | 528,750 | 103.0000 | 515,000 | 500,000 | 523,959 | | (2,959) | | | 8.500 | 7.779 | MS | 14,167 | 42,500 | 04/29/2010 | 03/01/2020 |
| 688239-9B-0 | OSHKOSH TRUCK COPR TERM B LOAN | | | 2 | 4Z | | 100.3150 | | | | | | | | 0.000 | 0.000 | JAJO | 780 | | 01/20/2010 | 12/06/2013 |
| 690113-A*-6 | OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC | | | 1 | 5 | 1,089,524 | 92.0100 | 1,002,471 | 1,089,524 | 1,089,524 | | | | | 15.000 | 15.000 | MJSD | 41,311 | 121,356 | 07/26/2006 | 07/26/2014 |
| 690742-AA-9 | OWENS CORNING INC | | | | 2FE | 11,968,080 | 109.1380 | 13,096,584 | 12,000,000 | 11,981,867 | | 3,038 | | | 6.500 | 6.537 | JD | 65,000 | 780,000 | 10/26/2006 | 12/01/2016 |
| 69073T-AP-8 | OWENS-BROCKWAY | | | | 3FE | 6,709,375 | 109.5000 | 6,898,500 | 6,300,000 | 6,653,144 | | (47,649) | | | 7.375 | 5.917 | FA | 193,594 | 243,375 | 08/24/2011 | 05/15/2016 |
| 69242*-AA-1 | OYSTER CREEK LTD SR NTS | | | | 2 | 5,529,200 | 106.3840 | 5,882,163 | 5,529,200 | 5,540,934 | | (4,687) | | | 8.660 | 8.754 | MJSD | 21,281 | 436,453 | 12/31/1998 | 03/15/2014 |
| 694308-GT-8 | PACIFIC GAS & ELECTRIC | | | 1 | 1FE | 8,810,259 | 104.4200 | 9,084,505 | 8,700,000 | 8,806,202 | | (4,057) | | | 3.500 | 3.334 | AO | 76,125 | 152,250 | 08/08/2011 | 10/01/2020 |
| 694308-GT-8 | PACIFIC GAS & ELECTRIC | D | | 1 | 1FE | 1,313,091 | 104.4200 | 1,357,455 | 1,300,000 | 1,312,608 | | (483) | | | 3.500 | 3.368 | AO | 11,375 | 22,750 | 08/05/2011 | 10/01/2020 |
| 694308-GV-3 | PACIFIC GAS & ELECTRIC | | | 1 | 1FE | 5,311,050 | 109.2560 | 5,462,790 | 5,000,000 | 5,300,497 | | (10,553) | | | 4.250 | 3.493 | MN | 27,153 | 107,431 | 08/05/2011 | 05/15/2021 |
| 6944P0-AH-8 | PACIFIC LIFE GLOBAL FNDG | | | | 1FE | 9,995,200 | 104.4520 | 10,445,210 | 10,000,000 | 10,111,192 | | (53,789) | | | 5.150 | 5.161 | AO | 108,722 | 515,000 | 03/18/2009 | 04/15/2013 |
| 695114-BT-4 | PACIFICORP | | | | 1FE | 13,508,507 | 145.7190 | 16,757,720 | 11,500,000 | 13,237,022 | | (46,812) | | | 7.700 | 6.432 | MN | 113,147 | 885,500 | 03/23/2005 | 11/15/2031 |
| 695114-CD-8 | PACIFICORP | | | | 1FE | 8,999,640 | 123.5420 | 11,118,744 | 9,000,000 | 8,999,665 | | 6 | | | 5.750 | 5.769 | AO | 129,375 | 517,500 | 03/09/2007 | 04/01/2037 |
| 695114-CL-0 | PACIFICORP | | | | 1FE | 6,542,559 | 127.6960 | 7,803,527 | 6,111,000 | 6,536,412 | | (6,147) | | | 6.000 | 5.502 | JJ | 169,071 | 183,330 | 01/31/2011 | 01/15/2039 |
| 69512E-CA-1 | PACIFICORP | | | | 1FE | 5,341,400 | 136.0090 | 6,800,460 | 5,000,000 | 5,216,238 | | (13,577) | | | 8.375 | 7.811 | MS | 139,583 | 418,750 | 03/26/1997 | 12/31/2021 |
| 69512E-FR-1 | PACIFICORP | | | | 1FE | 7,797,280 | 128.6260 | 10,290,120 | 8,000,000 | 7,704,463 | | 15,001 | | | 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 | 137.1510 | 13,715,070 | 10,000,000 | 9,942,047 | | 3,454 | | | 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 | 109.3520 | 3,280,563 | 3,000,000 | 2,949,582 | | 20,859 | | | 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 | 103.7540 | 3,112,620 | 3,000,000 | 3,013,233 | | (12,037) | | | 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 | 106.7150 | 2,401,092 | 2,250,000 | 2,365,083 | | (44,717) | | | 5.950 | 5.726 | JD | 11,156 | 133,875 | 11/17/2005 | 06/01/2014 |

# 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 |
| 69806L-AF-1 | PAN PACIFIC RETAIL PROP | | | | 2FE | 11,391,255 | 105.9980 | 12,189,747 | 11,500,000 | 11,452,677 | | 11,356 | | | 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 | 113.7830 | 5,689,165 | 5,000,000 | 4,523,945 | | 61,299 | | | 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 | 114.6170 | 13,754,076 | 12,000,000 | 11,975,345 | | 2,927 | | | 7.000 | 7.048 | JD | 37,333 | 840,000 | 06/06/2008 | 06/15/2018 |
| 698465-BJ-9 | PANHANDLE EASTERN PIPELN | | | | 2FE | 6,498,120 | 106.9750 | 6,418,512 | 6,000,000 | 6,228,565 | | (134,498) | | | 6.050 | 3.609 | FA | 137,133 | 363,000 | 12/11/2009 | 08/15/2013 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | | | | 2FE | 13,515,063 | 109.5740 | 14,808,995 | 13,515,063 | 13,515,063 | | | | | 6.885 | 6.899 | FA | 312,755 | 923,862 | 01/24/2008 | 07/31/2029 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | 0 | | | 2FE | 20,000,000 | 109.5740 | 21,914,800 | 20,000,000 | 20,000,000 | | | | | 6.885 | 6.899 | FA | 462,825 | 1,367,158 | 01/24/2008 | 07/31/2029 |
| 701094-AG-9 | PARKER-HANNIFIN CORP | | | | 1FE | 4,963,250 | 104.5530 | 5,227,670 | 5,000,000 | 5,041,496 | | (26,651) | | | 4.875 | 4.969 | FA | 92,083 | 243,750 | 02/05/2003 | 02/15/2013 |
| 70109H-AK-1 | PARKER-HANNIFIN CORP | | | | 1FE | 18,166,620 | 103.4030 | 18,353,997 | 17,750,000 | 18,159,905 | | (8,564) | | | 3.500 | 3.250 | MS | 182,924 | 450,017 | 08/10/2011 | 09/15/2022 |
| 703481-A*-2 | PATTERSON-UTI UNSECURED NOTES SERIES A 4 | | | | 2 | 5,000,000 | 101.1040 | 5,055,211 | 5,000,000 | 5,000,000 | | | | | 4.970 | 4.970 | AO | 59,364 | 248,500 | 10/05/2010 | 10/05/2020 |
| 704549-AE-4 | PEABODY ENERGY CORP | | | | 3FE | 5,185,000 | 110.0000 | 5,500,000 | 5,000,000 | 5,147,496 | | (25,162) | | | 7.375 | 6.650 | MN | 61,458 | 368,750 | 06/24/2010 | 11/01/2016 |
| 704549-AF-1 | PEABODY ENERGY CORP | | | | 3FE | 3,180,500 | 107.2500 | 3,003,000 | 2,800,000 | 3,163,393 | | (14,232) | | | 7.875 | 6.498 | MN | 36,750 | 220,500 | 10/14/2010 | 11/01/2026 |
| 704549-AJ-3 | PEABODY ENERGY CORP | | | | 3FE | 1,750,000 | 102.0000 | 1,785,000 | 1,750,000 | 1,750,000 | | | | | 6.000 | 6.000 | MN | 13,417 | | 11/07/2011 | 11/15/2018 |
| 705012-AA-0 | PEARSON FUNDING TWO | | F | | 2FE | 9,947,800 | 105.5840 | 10,558,380 | 10,000,000 | 9,960,692 | | 8,043 | | | 4.000 | 4.099 | MN | 48,889 | 400,000 | 05/10/2010 | 05/17/2016 |
| 706327-AB-9 | PEMBINA PIPELINE CORP 2014 | | C | | 2 | 9,461,426 | 105.0310 | 13,653,987 | 9,461,426 | 12,760,736 | | | | (313,789) | 5.990 | 5.990 | JD | 33,972 | 773,654 | 06/15/2004 | 06/15/2014 |
| 706451-BF-7 | PEMEX PROJ FDG MASTER TR | | R | | 2FE | 8,514,637 | 110.7500 | 9,967,500 | 9,000,000 | 8,754,053 | | 52,882 | | | 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 | 113.3750 | 2,834,375 | 2,500,000 | 2,586,435 | | (1,574) | | | 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 | 113.2500 | 1,698,750 | 1,500,000 | 1,495,679 | | 59 | | | 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 | 110.0000 | 20,900,000 | 19,000,000 | 19,020,304 | | (2,696) | | | 5.750 | 5.712 | MS | 364,167 | 1,092,500 | 06/06/2008 | 03/01/2018 |
| 707569-AN-9 | PENN NATIONAL GAMING INC | | | 1 | 4FE | 6,727,500 | 108.7500 | 6,525,000 | 6,000,000 | 6,625,857 | | (101,643) | | | 8.750 | 5.958 | FA | 198,333 | 262,500 | 03/04/2011 | 08/15/2019 |
| 70757D-AJ-8 | PENN NATIONAL GAMING, INC.- TERM B | | | 2 | 3FE | 597,004 | 100.2030 | 598,212 | 597,000 | 595,721 | | 214 | | | 3.154 | 3.736 | MJSD | 4,150 | 4,517 | 08/02/2011 | 07/14/2018 |
| 708160-BQ-8 | PENNEY (JC) CO INC | | | | 3FE | 1,073,750 | 109.0000 | 1,090,000 | 1,000,000 | 1,056,373 | | (8,712) | | | 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 | 93.0000 | 2,325,000 | 2,500,000 | 2,578,677 | | (1,095) | | | 7.400 | 7.129 | AO | 46,250 | 185,000 | 10/07/2010 | 04/01/2037 |
| 708160-BY-1 | PENNEY (JC) CO INC | | | | 3FE | 575,273 | 103.5000 | 517,500 | 500,000 | 508,118 | | (13,294) | | | 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 | 106.7870 | 10,678,670 | 10,000,000 | 9,834,557 | | 66,897 | | | 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 | 6,969,765 | | 1,180 | | | 8.150 | 8.151 | FA | 237,708 | 570,500 | 12/31/1998 | 08/01/2025 |
| 708653-B#-6 | PENNSYLVANIA-AMERICAN WTR GEN MTG BD | | | | 1 | 12,000,000 | 120.0000 | 14,400,000 | 12,000,000 | 11,585,586 | | 26,749 | | | 9.690 | 9.692 | JJ | 536,180 | 1,162,800 | 12/31/1998 | 01/15/2021 |
| 708653-C#-5 | PENNSYLVANIA-AMERICAN WTR GEN MTG BD | | | | 1 | 10,000,000 | 120.0000 | 12,000,000 | 10,000,000 | 9,743,692 | | 4,508 | | | 8.820 | 8.821 | MN | 147,000 | 882,000 | 12/31/1998 | 11/01/2031 |
| 709631-AD-7 | PENTAIR INC | | | 1 | 2FE | 19,960,800 | 105.5570 | 21,111,420 | 20,000,000 | 19,962,781 | | 1,981 | | | 5.000 | 5.037 | MN | 127,778 | 516,667 | 05/02/2011 | 05/15/2021 |
| 709631-F#-7 | PENTAIR, INC. (2007 TRANSACTION) 2017 | | | | 2 | 60,000,000 | 109.7810 | 65,868,564 | 60,000,000 | 60,000,000 | | | | | 5.870 | 5.870 | MN | 430,467 | 3,522,000 | 05/17/2007 | 05/17/2017 |
| 713291-AR-3 | PEPCO HOLDINGS INC | | | | 2FE | 15,303,375 | 101.2880 | 15,487,918 | 15,291,000 | 15,300,782 | | (2,486) | | | 2.700 | 2.682 | AO | 103,214 | 412,857 | 10/26/2010 | 10/01/2015 |
| 71343P-AB-7 | PEPSIAMERICAS INC | | | | 1FE | 9,471,425 | 115.3820 | 10,279,373 | 8,909,000 | 9,344,258 | | (71,343) | | | 5.000 | 3.980 | MN | 56,919 | 445,450 | 03/04/2010 | 05/15/2017 |
| 71343P-AE-1 | PEPSIAMERICAS INC | | | | 1FE | 2,493,125 | 103.0130 | 2,575,318 | 2,500,000 | 2,499,104 | | 1,478 | | | 5.750 | 5.861 | JJ | 60,295 | 143,750 | 07/11/2007 | 07/31/2012 |
| 71343P-AF-8 | PEPSIAMERICAS INC | | | | 1FE | 4,968,450 | 107.3420 | 5,367,115 | 5,000,000 | 4,985,772 | | 6,254 | | | 4.375 | 4.525 | FA | 82,639 | 218,750 | 02/09/2009 | 02/15/2014 |
| 71343X-AD-6 | PEPSIAMERICAS INC | | | | 1FE | 5,886,780 | 104.3730 | 6,262,380 | 6,000,000 | 6,041,935 | | (22,903) | | | 4.500 | 4.757 | MS | 79,500 | 270,000 | 02/03/2004 | 03/15/2013 |
| 713448-BG-2 | PEPSICO INC | | | | 1FE | 1,498,620 | 104.6250 | 1,569,380 | 1,500,000 | 1,499,674 | | 277 | | | 4.650 | 4.875 | FA | 26,350 | 69,750 | 11/29/2007 | 02/15/2013 |
| 713448-BK-3 | PEPSICO INC | | | | 1FE | 9,978,800 | 106.3250 | 10,632,530 | 10,000,000 | 9,990,322 | | 4,210 | | | 3.750 | 3.795 | MS | 125,000 | 375,000 | 11/12/2009 | 03/01/2014 |
| 713448-BM-9 | PEPSICO INC | | | | 1FE | 32,966,670 | 105.9820 | 34,973,994 | 33,000,000 | 32,979,144 | | 6,445 | | | 3.100 | 3.124 | JJ | 471,717 | 1,023,000 | 01/11/2010 | 01/15/2015 |
| 713448-BR-8 | PEPSICO INC | | | | 1FE | 17,115,568 | 103.9300 | 17,657,639 | 16,990,000 | 17,110,972 | | (4,596) | | | 3.125 | 3.032 | MN | 88,490 | 265,469 | 08/09/2011 | 11/01/2020 |
| 713448-BS-6 | PEPSICO INC | | | | 1FE | 5,355,300 | 115.5630 | 5,778,160 | 5,000,000 | 5,353,185 | | (2,115) | | | 4.875 | 4.438 | MN | 40,625 | 121,875 | 08/22/2011 | 11/01/2040 |
| 713448-BW-7 | PEPSICO INC | | | | 1FE | 28,832,920 | 103.1910 | 29,925,535 | 29,000,000 | 28,837,806 | | 4,886 | | | 3.000 | 3.063 | FA | 294,833 | | 08/22/2011 | 08/25/2021 |
| 714290-B*-3 | PERRIGO COMPANY 2010 2017 | | | | 2 | 12,000,000 | 108.7100 | 13,045,148 | 12,000,000 | 12,000,000 | | | | | 4.910 | 4.910 | AO | 99,837 | 589,200 | 04/30/2010 | 04/30/2017 |
| 714290-B@-1 | PERRIGO COMPANY 2010 2020 | | | | 2 | 3,000,000 | 111.0290 | 3,330,860 | 3,000,000 | 3,000,000 | | | | | 5.450 | 5.450 | AO | 27,704 | 163,500 | 04/30/2010 | 04/30/2020 |
| 71645W-AM-3 | PETROBRAS INTL FIN CO | | F | | 2FE | 2,055,000 | 109.4370 | 2,188,738 | 2,000,000 | 2,044,401 | | (5,914) | | | 5.875 | 5.446 | MS | 39,167 | 117,500 | 02/25/2010 | 03/01/2018 |
| 71645W-AN-1 | PETROBRAS INTL FIN CO | | F | | 2FE | 12,126,750 | 119.3700 | 12,533,819 | 10,500,000 | 11,887,428 | | (152,460) | | | 7.875 | 5.618 | MS | 243,469 | 826,875 | 06/17/2010 | 03/15/2019 |
| 71645W-AP-6 | PETROBRAS INTL FIN CO | | F | | 2FE | 16,845,900 | 107.0120 | 17,121,920 | 16,000,000 | 16,821,590 | | (29,200) | | | 5.750 | 4.911 | JJ | 411,444 | 345,000 | 08/10/2011 | 01/20/2020 |
| 71645W-AR-2 | PETROBRAS INTL FIN CO | | F | | 2FE | 15,590,050 | 105.0600 | 15,759,015 | 15,000,000 | 15,570,822 | | (19,228) | | | 5.375 | 4.858 | JJ | 344,896 | 134,375 | 08/08/2011 | 01/27/2021 |
| 71645W-AT-8 | PETROBRAS INTL FIN CO | | F | | 2FE | 8,079,040 | 103.0210 | 8,241,688 | 8,000,000 | 8,073,571 | | (5,469) | | | 3.875 | 3.631 | JJ | 132,611 | 58,125 | 08/09/2011 | 01/27/2016 |
| 69320D-AA-7 | PETRO-CANADA | | I | | 2FE | 3,978,880 | 108.0690 | 4,322,772 | 4,000,000 | 3,992,821 | | 2,268 | | | 5.000 | 5.068 | MN | 25,556 | 200,000 | 11/08/2004 | 11/15/2014 |
| 71644E-AH-1 | PETRO-CANADA | | A | | 2FE | 4,646,289 | 105.7510 | 5,800,442 | 5,485,000 | 4,741,425 | | 15,471 | | | 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 | 117.7170 | 1,765,755 | 1,500,000 | 1,498,195 | | 226 | | | 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 | 129.1180 | 1,936,763 | 1,500,000 | 1,496,898 | | 41 | | | 6.800 | 6.817 | MN | 13,033 | 102,000 | 05/12/2008 | 05/15/2038 |
| 716495-AL-0 | PETROHAWK ENERGY CORP | | | 1 | 2FE | 8,324,924 | 112.5000 | 9,000,000 | 8,000,000 | 8,290,005 | | (34,919) | | | 7.250 | 6.846 | FA | 219,111 | 290,000 | 05/31/2011 | 08/15/2018 |
| 71654Q-AV-4 | PETROLEOS MEXICANOS | | F | | 2FE | 10,490,080 | 106.3750 | 11,169,375 | 10,500,000 | 10,496,195 | | 951 | | | 4.875 | 4.882 | MS | 150,719 | 511,875 | 03/02/2010 | 03/15/2015 |
| 71654Q-AW-2 | PETROLEOS MEXICANOS | | F | | 2FE | 4,939,400 | 111.0300 | 5,551,500 | 5,000,000 | 4,948,207 | | 4,747 | | | 6.000 | 6.231 | MS | 96,667 | 300,000 | 01/28/2010 | 03/05/2020 |
| 71654Q-AX-0 | PETROLEOS MEXICANOS | | F | | 2FE | 11,881,320 | 108.5000 | 13,020,000 | 12,000,000 | 11,893,851 | | 8,778 | | | 5.500 | 5.626 | JJ | 293,333 | 660,000 | 07/13/2010 | 01/21/2021 |
| 716743-AD-1 | PETRONAS CAPITAL LTD | | F | | 1FE | 31,734,660 | 112.1390 | 35,884,608 | 32,000,000 | 31,785,652 | | 22,260 | | | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 716743-AC-3 | PETRONAS GLOBAL SUKUK LT | | F | | 1FE | 8,964,000 | 105.1590 | 9,464,319 | 9,000,000 | 8,980,066 | | 7,047 | | | 4.250 | 4.340 | FA | 147,688 | 382,500 | 10/09/2009 | 08/12/2014 |
| 717081-DB-6 | PFIZER INC | | | | 1FE | 36,003,710 | 123.3910 | 35,783,303 | 29,000,000 | 35,689,106 | | (314,604) | | | 6.200 | 2.661 | MS | 529,411 | 899,000 | 08/12/2011 | 03/15/2019 |
| 69331C-AE-8 | PG&E CORP | | | | 2FE | 3,978,240 | 108.9560 | 4,358,236 | 4,000,000 | 3,989,528 | | 4,238 | | | 5.750 | 5.946 | AO | 57,500 | 230,000 | 03/09/2009 | 04/01/2014 |
| 47009Y-AA-5 | PHARMACEUTICAL DEVELOPMENT INC. TERM LOA | | | 2 | 3FE | | 99.0780 | | | | | | | | 6.250 | 0.000 | JAJO | 694 | | 12/14/2011 | 12/05/2018 |
| 71713U-AQ-5 | PHARMACIA CORP | | | | 1FE | 8,677,949 | 125.2120 | 9,557,401 | 7,633,000 | 8,212,866 | | (68,181) | | | 6.500 | 5.179 | JD | 41,345 | 496,145 | 06/01/2004 | 12/01/2018 |
| 500472-AA-3 | PHILIPS ELECTRONICS NV | | F | | 1FE | 9,923,000 | 104.3830 | 10,438,250 | 10,000,000 | 9,979,936 | | 15,965 | | | 4.625 | 4.800 | MS | 141,319 | 462,500 | 03/05/2008 | 03/11/2013 |
| 500472-AC-9 | PHILIPS ELECTRONICS NV | | F | | 1FE | 3,031,520 | 126.0990 | 3,782,955 | 3,000,000 | 3,030,686 | | (436) | | | 6.875 | 6.792 | MS | 63,021 | 206,250 | 06/12/2009 | 03/11/2038 |
| 718592-AK-4 | PHILLIPS-VAN HEUSEN | | | 1 | 3FE | 8,725,688 | 108.5000 | 9,032,625 | 8,325,000 | 8,689,922 | | (34,949) | | | 7.375 | 6.797 | MN | 78,452 | 583,547 | 10/06/2011 | 05/15/2020 |
| 720186-E@-0 | PIEDMONT NATURAL GAS CO., INC. 4.24% SEN | | | | 1 | 22,000,000 | 106.3770 | 23,402,900 | 22,000,000 | 22,000,000 | | | | | 4.240 | 4.244 | JD | 77,733 | 453,444 | 06/06/2011 | 06/06/2021 |
| 72083E-AF-5 | PIERRE FOODS INC TERM LOAN 1ST LIEN | | | 2 | 4FE | 1,936,860 | 99.5940 | 1,966,982 | 1,975,000 | 1,942,168 | | 5,495 | | | 7.000 | 7.596 | JAJO | 30,355 | 142,115 | 10/14/2010 | 09/30/2016 |
| 72165N-AF-6 | PILOT TRAVEL CENTERS INITIAL TRANCHE B T | | | 2 | 3FE | 1,969,952 | 99.9170 | 1,941,125 | 1,942,737 | 1,944,125 | | 173 | | | 4.250 | 2.211 | JAJO | 7,281 | 41,149 | 08/15/2011 | 03/30/2018 |
| 69349F-AF-8 | PINAFORE LLC (TOMKINS) TERM B-1 | | F | 2 | 3FE | 563,791 | 99.5210 | 566,320 | 569,045 | 563,755 | | 289 | | | 4.250 | 4.701 | JAJO | 6,380 | 22,576 | 12/08/2010 | 09/21/2016 |
| 72447W-AU-3 | PITNEY BOWES INC | | | | 2FE | 5,324,300 | 106.3310 | 5,316,565 | 5,000,000 | 5,231,225 | | (83,514) | | | 4.875 | 3.026 | FA | 92,083 | 243,750 | 11/16/2010 | 08/15/2014 |
| 72447X-AC-1 | PITNEY BOWES INC | | | | 2FE | 17,809,325 | 107.3140 | 18,779,880 | 17,500,000 | 17,792,066 | | (45,248) | | | 5.750 | 5.423 | MS | 296,285 | 1,006,250 | 10/12/2010 | 09/15/2017 |
| 72650R-AB-8 | PLAINS ALL AMER PIPELINE | | | | 2FE | 19,958,025 | 106.8460 | 20,835,029 | 19,500,000 | 19,734,243 | | (113,309) | | | 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 | 111.6510 | 13,398,072 | 12,000,000 | 12,006,504 | | (15,299) | | | 5.875 | 5.862 | FA | 266,333 | 705,000 | 09/21/2004 | 08/15/2016 |
| 72650R-AP-7 | PLAINS ALL AMER PIPELINE | | | | 2FE | 11,134,309 | 113.0540 | 11,684,131 | 10,335,000 | 10,951,744 | | (105,902) | | | 6.125 | 4.777 | JJ | 291,892 | 633,019 | 03/24/2010 | 01/15/2017 |
| 72650R-AV-4 | PLAINS ALL AMER PIPELINE | | | | 2FE | 5,201,215 | 102.0060 | 5,100,325 | 5,000,000 | 5,050,902 | | (74,752) | | | 4.250 | 2.734 | MS | 70,833 | 212,500 | 12/17/2009 | 09/01/2012 |
| 72650R-AW-2 | PLAINS ALL AMER PIPELINE | | | | 2FE | 9,952,300 | 111.6050 | 11,160,470 | 10,000,000 | 9,960,680 | | 3,743 | | | 5.750 | 5.714 | JJ | 265,139 | 575,000 | 09/01/2009 | 01/15/2020 |
| 727610-AD-9 | PLASTIPAK HOLDINGS INC | | | 1 | 4FE | 3,395,910 | 102.0000 | 3,362,940 | 3,297,000 | 3,359,985 | | (28,910) | | | 8.500 | 13.675 | JD | 12,455 | 280,245 | 09/24/2010 | 12/15/2015 |
| 727610-AE-7 | PLASTIPAK HOLDINGS INC | | | 1 | 4FE | 2,698,125 | 110.5000 | 2,676,310 | 2,422,000 | 2,691,114 | | (7,011) | | | 10.625 | 7.720 | FA | 97,216 | | 11/04/2011 | 08/15/2019 |
| 72925#-AJ-6 | PLUM CREEK TIMBER L.P. 6.18% SER O SR NT | | | | 2 | 14,116,766 | 103.9960 | 14,680,824 | 14,116,766 | 14,107,455 | | 8,287 | | | 6.180 | 6.180 | JJ | 387,741 | 872,416 | 01/22/2003 | 01/21/2013 |
| 72925P-AB-1 | PLUM CREEK TIMBERLANDS | | | | 2FE | 9,973,100 | 110.9970 | 11,099,740 | 10,000,000 | 9,987,703 | | 2,751 | | | 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 | 108.1240 | 10,812,370 | 10,000,000 | 9,951,808 | | 4,505 | | | 4.375 | 4.443 | FA | 170,139 | 437,500 | 08/04/2010 | 08/11/2020 |
| 693476-BM-4 | PNC FUNDING CORP | | | 1 | 1FE | 9,788,142 | 101.7980 | 9,976,155 | 9,800,000 | 9,788,774 | | 632 | | | 2.700 | 2.727 | MS | 74,970 | | 09/14/2011 | 09/19/2016 |
| 73020*-AB-9 | PNG COMPANIES LLC 2017 (7-YR) ABS | | | | 2 | 6,000,000 | 104.7290 | 6,283,745 | 6,000,000 | 6,000,000 | | | | | 4.930 | 4.930 | FA | 102,708 | 295,800 | 02/26/2010 | 02/26/2017 |
| 86708*-AA-2 | POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA | | | | 3 | 3,750,000 | 103.6310 | 3,886,146 | 3,750,000 | 3,750,000 | | | | | 7.230 | 7.233 | JD | 6,778 | 271,125 | 12/31/1998 | 12/22/2017 |
| 73179Y-AB-3 | POLYONE CORP TERM B | | | 2 | 3FE | 445,500 | 100.1250 | 450,563 | 450,000 | 445,518 | | 18 | | | 5.000 | 5.293 | MJSD | 688 | | 12/21/2011 | 12/20/2017 |
| 736508-BQ-4 | PORTLAND GENERAL ELEC | | | | 1FE | 9,992,600 | 123.2760 | 12,327,610 | 10,000,000 | 9,994,189 | | 617 | | | 6.100 | 6.108 | AO | 128,778 | 610,000 | 04/13/2009 | 04/15/2019 |
| 693483-AB-5 | POSCO | | F | | 1FE | 10,652,599 | 96.8370 | 10,361,570 | 10,700,000 | 10,657,185 | | 3,913 | | | 4.250 | 4.305 | AO | 79,581 | 454,750 | 10/21/2010 | 10/28/2020 |
| 693483-AB-5 | POSCO | LS | F | | 1FE | 1,294,241 | 96.8370 | 1,258,882 | 1,300,000 | 1,294,798 | | 475 | | | 4.250 | 4.305 | AO | 9,669 | 55,250 | 10/21/2010 | 10/28/2020 |
| 73755L-AE-7 | POTASH CORP-SASKATCHEWAN | | A | | 2FE | 2,992,710 | 109.7500 | 3,292,494 | 3,000,000 | 2,996,330 | | 1,417 | | | 5.250 | 5.352 | MN | 20,125 | 157,500 | 04/28/2009 | 05/15/2014 |
| 73755L-AJ-6 | POTASH CORP-SASKATCHEWAN | | A | | 2FE | 20,971,957 | 104.6100 | 21,785,012 | 20,825,000 | 20,967,347 | | (5,185) | | | 3.250 | 3.126 | JD | 56,401 | 583,510 | 07/29/2011 | 12/01/2017 |
| 737662-BP-0 | POTOMAC EDISON CO | | | | 2FE | 4,255,533 | 110.8640 | 4,440,107 | 4,005,000 | 4,157,283 | | (49,159) | | | 5.350 | 3.936 | MN | 27,379 | 214,268 | 12/17/2009 | 11/15/2014 |
| 693506-BD-8 | PPG INDUSTRIES INC | | | | 2FE | 15,036,650 | 104.5340 | 15,680,070 | 15,000,000 | 15,042,808 | | 4,770 | | | 3.600 | 3.568 | MN | 69,000 | 453,000 | 08/11/2011 | 11/15/2020 |
| 693506-BF-3 | PPG INDUSTRIES INC | | | | 2FE | 4,760,150 | 99.8530 | 4,992,655 | 5,000,000 | 4,806,678 | | 44,471 | | | 1.900 | 3.016 | JJ | 43,806 | 64,125 | 12/09/2010 | 01/15/2016 |
| 69351U-AM-5 | PPL ELECTRIC UTILITIES | | | | 1FE | 6,957,860 | 134.8770 | 9,441,397 | 7,000,000 | 6,959,227 | | 550 | | | 6.250 | 6.286 | MN | 55,903 | 437,500 | 05/19/2009 | 05/15/2039 |
| 69351U-AP-8 | PPL ELECTRIC UTILITIES | | | | 1FE | 21,637,535 | 101.0650 | 21,981,572 | 21,750,000 | 21,640,954 | | 3,419 | | | 3.000 | 3.082 | MS | 232,000 | | 08/18/2011 | 09/15/2021 |
| 69351U-AF-0 | PPL ELECTRIC UTILITIES CORP SR SEC NTS S | | | | 1 | 12,000,000 | 109.6260 | 13,155,121 | 12,000,000 | 12,000,000 | | | | | 4.950 | 4.950 | JD | 26,400 | 594,000 | 12/20/2005 | 12/20/2015 |
| 69351U-AG-8 | PPL ELECTRIC UTILITIES CORP SR SEC NTS S | | | | 1 | 8,000,000 | 109.3570 | 8,748,550 | 8,000,000 | 8,000,000 | | | | | 5.150 | 5.150 | JD | 18,311 | 412,000 | 12/20/2005 | 12/20/2020 |
| 69352J-AF-4 | PPL ENERGY SUPPLY LLC | | | | 2FE | 11,958,960 | 107.9190 | 12,950,220 | 12,000,000 | 12,203,379 | | (72,665) | | | 5.400 | 5.445 | FA | 244,800 | 648,000 | 08/16/2004 | 08/15/2014 |
| 69352J-AH-0 | PPL ENERGY SUPPLY LLC | | | | 2FE | 2,995,830 | 111.5280 | 3,345,846 | 3,000,000 | 3,399,267 | | (65,533) | | | 6.200 | 6.219 | MN | 23,767 | 186,000 | 05/15/2006 | 05/15/2016 |
| 69352J-AK-3 | PPL ENERGY SUPPLY LLC | | | | 2FE | 2,075,808 | 105.1440 | 2,208,026 | 2,100,000 | 2,077,504 | | 378 | | | 6.000 | 6.085 | JD | 5,600 | 126,000 | 12/11/2006 | 12/15/2036 |
| 69353U-AA-9 | PPL WEM HOLDINGS PLC | | F | 1 | 2FE | 14,996,250 | 104.8650 | 15,729,750 | 15,000,000 | 14,996,451 | | 201 | | | 5.375 | 5.398 | MN | 134,375 | 425,521 | 04/18/2011 | 05/01/2021 |
| 127216-AD-1 | PRATT INDUSTRIES (USA), INC. / CADDO-BOS | | | 23 | 3 | 18,500,000 | 109.5360 | 20,264,234 | 18,500,000 | 18,486,248 | | 1,654 | | | 8.750 | 9.425 | MJSD | 8,993 | 1,628,800 | 10/31/2008 | 06/30/2018 |
| 74005P-AL-8 | PRAXAIR INC | | | | 1FE | 13,942,618 | 104.6310 | 15,694,695 | 15,000,000 | 14,794,767 | | 134,931 | | | 3.950 | 7.440 | JD | 49,375 | 592,500 | 03/18/2009 | 06/01/2013 |
| 74005P-AN-4 | PRAXAIR INC | | | | 1FE | 1,497,255 | 116.7600 | 1,751,408 | 1,500,000 | 1,498,491 | | 267 | | | 5.375 | 5.399 | MN | 13,438 | 80,625 | 10/30/2006 | 11/01/2016 |
| 74005P-AU-8 | PRAXAIR INC | | | | 1FE | 14,925,900 | 114.3600 | 17,153,940 | 15,000,000 | 14,940,651 | | 6,380 | | | 4.500 | 4.565 | FA | 255,000 | 675,000 | 08/10/2009 | 08/15/2019 |
| 74005P-AX-2 | PRAXAIR INC | | | | 1FE | 10,487,400 | 101.9990 | 10,709,906 | 10,500,000 | 10,494,529 | | 3,668 | | | 2.125 | 2.109 | JD | 10,536 | 223,125 | 01/11/2010 | 06/14/2013 |
| 74005P-AY-0 | PRAXAIR INC | | | | 1FE | 19,910,000 | 110.7290 | 22,145,800 | 20,000,000 | 19,916,105 | | 6,105 | | | 4.050 | 4.120 | MS | 238,500 | 429,750 | 03/01/2011 | 03/15/2021 |
| 74005P-AZ-7 | PRAXAIR INC | | | | 1FE | 19,824,800 | 102.3370 | 20,467,320 | 20,000,000 | 19,829,622 | | 4,822 | | | 3.000 | 3.098 | MS | 191,667 | | 08/31/2011 | 09/01/2021 |
| 740816-AF-0 | PRES & FELLOWS OF HARVAR | | | | 1FE | 1,975,068 | 108.8670 | 1,959,606 | 1,800,000 | 1,895,576 | | (45,265) | | | 5.000 | 2.318 | JJ | 41,500 | 90,000 | 03/18/2010 | 01/15/2014 |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | | 2 | 5 | 1,235,159 | 93.0000 | 1,148,698 | 1,235,159 | 1,235,159 | | 48,645 | | | 11.000 | 16.553 | MJSD | 34,540 | | 12/31/2009 | 06/30/2012 |
| 74153W-BK-4 | PRICOA GLOBAL FUNDING 1 | | | | 1FE | 5,989,260 | 105.7560 | 6,345,390 | 6,000,000 | 5,996,954 | | 1,631 | | | 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 | 108.0790 | 8,646,312 | 8,000,000 | 8,391,713 | | (151,335) | | | 5.450 | 3.346 | JD | 24,222 | 436,000 | 04/01/2010 | 06/11/2014 |
| 74254P-YE-6 | PRINCIPAL LIFE INC FDG | | | | 1FE | 4,990,900 | 104.9180 | 5,245,885 | 5,000,000 | 5,051,860 | | (28,839) | | | 5.300 | 5.342 | AO | 49,319 | 265,000 | 04/17/2008 | 04/24/2013 |

# 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 |
| 74254P-AK-8 | PRINCIPAL LIFE INC FNDG | | | | 1FE | 19,966,000 | 105.6310 | 21,126,120 | 20,000,000 | 19,990,641 | | 3,764 | | | 5.100 | 5.122 | AO | 215,333 | 1,020,000 | 04/13/2004 | 04/15/2014 |
| 742718-DA-4 | PROCTER & GAMBLE CO | | | | 1FE | 5,961,919 | 110.9550 | 6,047,053 | 5,450,000 | 5,739,593 | | (104,960) | | | 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 | 131.7230 | 26,344,660 | 20,000,000 | 20,356,750 | | (7,642) | | | 5.800 | 5.659 | FA | 438,222 | 1,160,000 | 08/17/2004 | 08/15/2034 |
| 742718-DF-3 | PROCTER & GAMBLE CO | | | | 1FE | 25,407,846 | 132.8150 | 28,750,550 | 21,647,000 | 25,378,347 | | (29,498) | | | 5.550 | 4.410 | MS | 387,121 | 600,704 | 08/17/2011 | 03/05/2037 |
| 742718-DM-8 | PROCTER & GAMBLE CO | | | | 1FE | 4,431,310 | 107.6840 | 4,791,920 | 4,450,000 | 4,439,819 | | 3,030 | | | 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 | 107.6840 | 10,876,043 | 10,100,000 | 10,076,894 | | 6,878 | | | 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 | 118.0150 | 9,441,200 | 8,000,000 | 7,989,345 | | 1,232 | | | 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 | 103.2630 | 10,326,310 | 10,000,000 | 9,935,861 | | 15,789 | | | 1.800 | 1.969 | MN | 23,000 | 178,500 | 11/15/2010 | 11/15/2015 |
| 743263-AJ-4 | PROGRESS ENERGY INC | | | | 2FE | 10,194,400 | 101.6930 | 10,169,280 | 10,000,000 | 10,007,538 | | (25,206) | | | 6.850 | 5.566 | AO | 144,611 | 685,000 | 12/23/2003 | 04/15/2012 |
| 743263-AQ-8 | PROGRESS ENERGY INC | | | | 2FE | 9,980,900 | 113.6910 | 11,369,141 | 10,000,000 | 9,984,197 | | 1,599 | | | 4.875 | 4.920 | JD | 40,625 | 487,500 | 11/16/2009 | 12/01/2019 |
| 743263-AR-6 | PROGRESS ENERGY INC | | | 1 | 2FE | 8,262,880 | 110.2290 | 8,818,280 | 8,000,000 | 8,252,502 | | (10,378) | | | 4.400 | 3.972 | JJ | 162,311 | | 07/14/2011 | 01/15/2021 |
| 743315-AN-3 | PROGRESSIVE CORP | | | | 1FE | 14,592,223 | 103.9120 | 15,179,450 | 14,608,000 | 14,592,694 | | 471 | | | 3.750 | 3.764 | FA | 196,295 | | 08/17/2011 | 08/23/2021 |
| 743315-AN-3 | PROGRESSIVE CORP | LS | | | 1FE | 391,577 | 103.9120 | 407,335 | 392,000 | 391,589 | | 13 | | | 3.750 | 3.764 | FA | 5,268 | | 08/17/2011 | 08/23/2021 |
| 743759-AG-7 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | | 1FE | 1,155,000 | 103.1340 | 1,191,198 | 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 | 107.1730 | 1,291,435 | 1,205,000 | 1,269,284 | | (35,790) | | | 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 | 111.6440 | 1,116,440 | 1,000,000 | 1,087,455 | | (24,157) | | | 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 | 115.5040 | 1,345,622 | 1,165,000 | 1,278,743 | | (22,550) | | | 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 | 116.2410 | 2,045,842 | 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 | 115.8160 | 5,825,545 | 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 | 113.3560 | 10,712,142 | 9,450,000 | 9,450,000 | | | | | 5.360 | 5.361 | AO | 126,630 | 506,520 | 07/14/2005 | 10/01/2025 |
| 743759-AQ-5 | PROVIDENCE HEALTH SYSTEM AK 2005 | | | 2 | 1FE | 18,775,000 | 107.2310 | 20,132,620 | 18,775,000 | 18,775,000 | | | | | 5.390 | 5.391 | AO | 252,993 | 1,011,973 | 07/14/2005 | 10/01/2030 |
| 743755-AE-0 | PROVIDENCE HLTH SVCS GRP WA NTS 09 A | | | | 1FE | 7,494,450 | 115.9260 | 8,694,450 | 7,500,000 | 7,496,147 | | 682 | | | 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 | 120.6860 | 6,034,300 | 5,000,000 | 4,993,431 | | 637 | | | 6.250 | 6.148 | AO | 78,125 | 312,500 | 05/06/2009 | 10/01/2019 |
| 743862-AA-2 | PROVIDENT COMPANIES INC | | | | 2FE | 2,656,375 | 106.7650 | 2,855,977 | 2,675,000 | 2,658,756 | | 450 | | | 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 | 105.7200 | 10,572,050 | 10,000,000 | 10,888,664 | | (190,633) | | | 4.750 | 4.771 | JD | 23,750 | 475,000 | 06/08/2005 | 06/13/2015 |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | | 1 | 1 | 2,684,858 | 100.0000 | 3,067,323 | 3,067,323 | 2,923,813 | | 70,859 | | | 9.250 | 10.879 | JAJO | 55,957 | 264,134 | 12/31/1998 | 07/20/2016 |
| Y7084N-AC-0 | PSA INTERNATIONAL PTE LT | | F | | 1FE | 44,914,200 | 107.7660 | 48,494,520 | 45,000,000 | 44,930,618 | | 7,347 | | | 4.625 | 4.649 | MS | 635,937 | 2,081,250 | 09/10/2009 | 09/11/2019 |
| 69362B-AN-2 | PSEG POWER | | | | 2FE | 3,386,915 | 111.1490 | 3,890,222 | 3,500,000 | 3,443,808 | | 12,395 | | | 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 | 112.1770 | 8,974,152 | 8,000,000 | 7,970,516 | | 2,785 | | | 5.125 | 5.198 | AO | 86,556 | 410,000 | 03/29/2010 | 04/15/2020 |
| 693627-AY-7 | PSI ENERGY INC | | | | 2FE | 9,994,700 | 120.7800 | 12,078,010 | 10,000,000 | 9,995,171 | | 88 | | | 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 | 115.1340 | 5,181,044 | 4,500,000 | 4,491,961 | | 1,527 | | | 6.050 | 6.056 | JD | 12,100 | 272,250 | 06/27/2008 | 06/15/2016 |
| 744560-AS-5 | PUB SVC ELEC & GAS | | | | 1FE | 3,611,153 | 118.3830 | 3,740,903 | 3,160,000 | 3,585,815 | | (25,338) | | | 5.300 | 2.951 | MN | 27,913 | 83,740 | 07/27/2011 | 05/01/2018 |
| 744560-AU-0 | PUB SVC ELEC & GAS | | | | 1FE | 2,990,370 | 123.6480 | 3,709,437 | 3,000,000 | 2,990,661 | | 142 | | | 5.375 | 5.374 | MN | 26,875 | 161,250 | 11/18/2009 | 11/01/2039 |
| 744560-AW-6 | PUB SVC ELEC & GAS | | | | 1FE | 3,992,880 | 104.2480 | 4,169,912 | 4,000,000 | 3,995,099 | | 1,386 | | | 2.700 | 2.708 | MN | 18,000 | 108,000 | 05/17/2010 | 05/01/2015 |
| 744542-AB-7 | PUBLIC SERVICE CO OF NEW | | | | 2FE | 11,982,840 | 101.7180 | 12,206,100 | 12,000,000 | 11,983,130 | | 290 | | | 5.350 | 5.348 | AO | 140,883 | | 10/06/2011 | 10/01/2021 |
| 744448-CA-7 | PUBLIC SERVICE COLORADO | | | | 1FE | 995,980 | 139.3600 | 1,393,597 | 1,000,000 | 996,147 | | 53 | | | 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 | 120.0730 | 1,801,092 | 1,500,000 | 1,498,407 | | 194 | | | 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 | 118.2210 | 4,728,828 | 4,000,000 | 3,982,957 | | 1,841 | | | 5.125 | 5.190 | JD | 17,083 | 205,000 | 05/28/2009 | 06/01/2019 |
| 744448-CD-1 | PUBLIC SERVICE COLORADO | | | 1 | 1FE | 18,756,346 | 103.7320 | 20,325,228 | 19,594,000 | 18,814,361 | | 57,711 | | | 3.200 | 3.760 | MN | 80,118 | 625,266 | 03/11/2011 | 11/15/2020 |
| 744448-CE-9 | PUBLIC SERVICE COLORADO | | | | 1FE | 5,088,550 | 114.5770 | 5,728,870 | 5,000,000 | 5,088,003 | | (547) | | | 4.750 | 4.645 | FA | 93,681 | | 08/02/2011 | 08/15/2041 |
| 744567-CN-6 | PUBLIC SERVICE ELEC & GAS 1ST MTG NCL | | | | 1FE | 5,240,400 | 148.5740 | 7,428,700 | 5,000,000 | 5,117,580 | | (7,730) | | | 9.250 | 9.155 | JD | 38,542 | 462,500 | 10/24/1991 | 06/01/2021 |
| 745310-AB-8 | PUGET ENERGY INC | | | | 3FE | 6,538,910 | 106.7700 | 6,940,050 | 6,500,000 | 6,536,238 | | (2,597) | | | 6.500 | 6.436 | JD | 18,778 | 433,063 | 03/03/2011 | 12/15/2020 |
| 745332-BZ-8 | PUGET SOUND ENERGY INC | | | | 1FE | 5,160,000 | 119.4280 | 5,971,380 | 5,000,000 | 5,104,045 | | (22,061) | | | 6.750 | 6.147 | JJ | 155,625 | 337,500 | 04/28/2009 | 01/15/2016 |
| 745332-CA-2 | PUGET SOUND ENERGY INC | | | | 1FE | 12,000,000 | 123.2050 | 14,784,588 | 12,000,000 | 12,000,000 | | | | | 5.757 | 5.757 | AO | 172,710 | 690,840 | 09/08/2009 | 10/01/2039 |
| 745332-CC-8 | PUGET SOUND ENERGY INC | | | | 1FE | 5,000,000 | 123.6640 | 6,183,200 | 5,000,000 | 5,000,000 | | | | | 5.764 | 5.764 | JJ | 132,892 | 301,009 | 06/24/2010 | 07/15/2040 |
| 745332-CE-4 | PUGET SOUND ENERGY INC | | | 1 | 1FE | 10,000,000 | 103.7140 | 10,371,360 | 10,000,000 | 10,000,000 | | | | | 4.434 | 4.434 | MN | 55,425 | | 11/14/2011 | 11/15/2041 |
| 81130#-AA-7 | PUNA GEOTHERMAL VENTURE SR SECD PROJECT | | | | 2 | 22,471,088 | 105.6670 | 23,744,421 | 22,471,088 | 22,471,088 | | | | | 6.240 | 6.241 | JD | 3,895 | 1,368,655 | 05/19/2005 | 12/30/2019 |
| 74728G-AB-6 | QBE INSURANCE GROUP LTD | | F | | 1FE | 12,038,690 | 110.3980 | 12,143,802 | 11,000,000 | 11,547,223 | | (225,200) | | | 9.750 | 7.212 | MS | 318,771 | 1,072,500 | 12/17/2009 | 03/14/2014 |
| 74733V-AA-8 | QEP RESOURCES INC | | | | 3FE | 7,909,150 | 107.7500 | 8,092,025 | 7,510,000 | 7,879,327 | | (26,853) | | | 6.875 | 6.186 | MS | 172,104 | 407,487 | 03/03/2011 | 03/01/2021 |
| 74733L-AA-0 | QTEL INTERNATIONAL FIN | | F | | 1FE | 2,977,980 | 108.8500 | 3,265,500 | 3,000,000 | 2,988,348 | | 4,260 | | | 6.500 | 6.675 | JD | 11,375 | 195,000 | 06/02/2009 | 06/10/2014 |
| 747310-BH-1 | QUAD/GRAPHICS SR SECD NTS DUE 2013 | | | 2 | 3 | 1,984,200 | 102.3620 | 1,996,055 | 1,950,000 | 1,958,654 | | (2,974) | | | 7.030 | 6.664 | JD | 7,616 | 137,085 | 02/03/2003 | 12/11/2013 |
| 74834L-AM-2 | QUEST DIAGNOSTIC INC | | | | 2FE | 9,978,600 | 118.2740 | 11,827,400 | 10,000,000 | 9,986,609 | | 1,972 | | | 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 | 106.7420 | 12,809,016 | 12,000,000 | 11,849,538 | | 14,827 | | | 4.750 | 5.065 | JJ | 239,083 | 570,000 | 11/12/2009 | 01/30/2020 |
| 74834L-AQ-3 | QUEST DIAGNOSTIC INC | | | | 2FE | 2,916,840 | 107.8520 | 3,235,554 | 3,000,000 | 2,919,100 | | 1,100 | | | 5.750 | 6.033 | JJ | 72,354 | 172,500 | 11/12/2009 | 01/30/2040 |
| 74834L-AS-9 | QUEST DIAGNOSTIC INC | | | | 2FE | 10,005,600 | 106.6080 | 10,660,800 | 10,000,000 | 10,005,346 | | (254) | | | 4.700 | 4.703 | AO | 117,500 | 244,139 | 04/20/2011 | 04/01/2021 |
| 74835W-AC-9 | QUESTAR GAS COMPANY | | | | 1FE | 17,000,000 | 113.7410 | 19,335,987 | 17,000,000 | 17,000,000 | | | | | 5.310 | 5.310 | AO | 225,675 | 902,700 | 03/20/2003 | 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 |
| 990424-9C-9 | QUINTILES TRANSNATIONAL CORP TERM B LOAN | | | 2 | 4FE | 3,960,000 | 97.8500 | 3,894,430 | 3,980,000 | 3,942,593 | | 2,393 | | | 5.000 | 5.137 | MJSD | 51,386 | 56,411 | 06/20/2011 | 06/08/2018 |
| 749121-BR-9 | QWEST COMMUNICATIONS INT | | | 1 | 2FE | 4,962,500 | 100.3780 | 5,018,875 | 5,000,000 | 4,979,560 | | 8,558 | | | 7.500 | 23.620 | FA | 141,667 | 375,000 | 12/01/2009 | 02/15/2014 |
| 749121-BV-0 | QWEST COMMUNICATIONS INT | | | 1 | 2FE | 1,990,000 | 100.3780 | 2,007,550 | 2,000,000 | 1,993,869 | | 2,569 | | | 7.500 | 10.156 | FA | 56,667 | 150,000 | 06/15/2010 | 02/15/2014 |
| 749121-CA-5 | QWEST COMMUNICATIONS INT | | | 1 | 2FE | 11,544,375 | 106.5390 | 11,586,160 | 10,875,000 | 11,342,488 | | (185,323) | | | 8.000 | 6.052 | AO | 217,500 | 675,000 | 04/14/2011 | 10/01/2015 |
| 74913G-AK-1 | QWEST CORPORATION | | | | 2FE | 2,055,000 | 110.8110 | 2,216,224 | 2,000,000 | 2,036,833 | | (9,124) | | | 7.625 | 7.015 | JD | 6,778 | 152,500 | 12/03/2009 | 06/15/2015 |
| 751028-AE-1 | RALCORP HOLDINGS CORP | | | | 2FE | 10,967,220 | 102.9680 | 11,326,502 | 11,000,000 | 10,968,124 | | 397 | | | 6.625 | 6.649 | FA | 275,306 | 728,750 | 08/11/2009 | 08/15/2039 |
| 751028-A#-8 | RALCORP HOLDINGS, SER C, DUE 2013 | | | | 2 | 6,930,695 | 105.5800 | 7,390,604 | 7,000,000 | 7,126,889 | | (61,208) | | | 5.430 | 5.645 | JD | 9,503 | 380,100 | 06/27/2008 | 12/22/2013 |
| 75281A-AH-2 | RANGE RESOURCES CORP | | | 1 | 3FE | 1,371,500 | 106.2500 | 1,434,375 | 1,350,000 | 1,365,388 | | (3,466) | | | 7.500 | 8.129 | AO | 25,313 | 101,250 | 06/30/2010 | 10/01/2017 |
| 75281A-AJ-8 | RANGE RESOURCES CORP | | | 1 | 3FE | 424,110 | 107.0000 | 430,140 | 402,000 | 422,639 | | (1,471) | | | 7.250 | 5.838 | MN | 4,858 | 14,573 | 08/24/2011 | 05/01/2018 |
| 75281A-AK-5 | RANGE RESOURCES CORP | | | 1 | 3FE | 3,240,000 | 111.5000 | 3,345,000 | 3,000,000 | 3,220,944 | | (19,056) | | | 8.000 | 6.200 | MN | 30,667 | 120,000 | 06/29/2011 | 05/15/2019 |
| 75405U-AE-6 | RAS LAFFAN LNG 3 | | F | | 1FE | 6,168,120 | 101.5500 | 6,093,000 | 6,000,000 | 6,046,617 | | (60,647) | | | 4.500 | 3.541 | MS | 68,250 | 270,000 | 12/17/2009 | 09/30/2012 |
| 75405U-AF-3 | RAS LAFFAN LNG 3 | | F | | 1FE | 3,151,980 | 107.0000 | 3,210,000 | 3,000,000 | 3,090,993 | | (30,575) | | | 5.500 | 4.397 | MS | 41,708 | 165,000 | 12/17/2009 | 09/30/2014 |
| 75405U-AB-2 | RASGAS 3 2016 | | F | | 1FE | 11,474,470 | 107.0000 | 12,451,590 | 11,637,000 | 11,527,783 | | 19,794 | | | 5.832 | 6.065 | MS | 171,553 | 656,056 | 06/27/2008 | 09/30/2016 |
| 75405U-AD-8 | RASGAS 3 2027 | | F | 2 | 1FE | 15,000,000 | 108.6870 | 16,303,050 | 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 | 16,635,470 | 107.2500 | 18,901,740 | 17,624,000 | 17,076,021 | | 53,408 | | | 5.298 | 5.951 | MS | 236,024 | 912,739 | 06/12/2006 | 09/30/2020 |
| 88708*-AC-4 | RAYONIER/TIMBER NOTE HOLDINGS LLC | | | | 2Z | | 100.0030 | | | | | | | | 9.050 | 0.000 | JD | 442,444 | | 07/08/2004 | 12/31/2011 |
| 755111-AJ-0 | RAYTHEON CO | | | | 1FE | 17,993,105 | 121.2280 | 20,608,726 | 17,000,000 | 17,636,230 | | (82,637) | | | 6.750 | 6.353 | MS | 337,875 | 1,147,500 | 11/12/2009 | 03/15/2018 |
| 755111-AU-5 | RAYTHEON CO | | | | 1FE | 4,659,075 | 123.7000 | 5,566,514 | 4,500,000 | 4,601,881 | | (11,501) | | | 6.400 | 5.996 | JD | 12,800 | 192,000 | 04/19/2006 | 12/15/2018 |
| 755111-BR-1 | RAYTHEON COMPANY | | | | 1FE | 4,867,290 | 109.8400 | 4,942,787 | 4,500,000 | 4,854,731 | | (12,559) | | | 4.400 | 3.286 | FA | 74,800 | | 08/30/2011 | 02/15/2020 |
| 755111-BT-7 | RAYTHEON COMPANY | | | | 1FE | 34,139,245 | 100.7790 | 35,005,447 | 34,735,000 | 34,163,589 | | 23,892 | | | 3.125 | 3.343 | AO | 229,155 | 618,689 | 08/09/2011 | 10/15/2020 |
| 755111-BW-0 | RAYTHEON COMPANY | | | 1 | 1FE | 9,952,000 | 102.7000 | 10,270,030 | 10,000,000 | 9,952,051 | | 51 | | | 4.700 | 4.738 | JD | 32,639 | | 11/29/2011 | 12/15/2041 |
| 756109-AF-1 | REALTY INCOME CORP | | | 1 | 2FE | 9,950,800 | 107.9610 | 10,796,060 | 10,000,000 | 9,980,456 | | 4,410 | | | 5.500 | 6.029 | MN | 70,278 | 550,000 | 11/19/2003 | 11/15/2015 |
| 756109-AH-7 | REALTY INCOME CORP | | | | 2FE | 9,997,400 | 107.7930 | 10,779,260 | 10,000,000 | 9,998,558 | | 211 | | | 5.375 | 5.378 | MS | 158,264 | 537,500 | 09/08/2005 | 09/15/2017 |
| 756109-AK-0 | REALTY INCOME CORP | | | | 2FE | 9,946,076 | 113.9970 | 9,860,706 | 8,650,000 | 9,838,240 | | (107,836) | | | 6.750 | 4.593 | FA | 220,575 | 291,938 | 02/25/2011 | 08/15/2019 |
| 758750-A@-2 | REGAL-BELOIT CORP. SENIOR NOTES SERIES B | | | 3 | 2 | 20,000,000 | 93.7190 | 18,743,818 | 20,000,000 | 20,000,000 | | | | | 1.179 | 6.331 | FMAN | 25,555 | 200,999 | 11/12/2009 | 08/23/2017 |
| 75884R-AL-7 | REGENCY CENTERS LP | | | | 2FE | 9,974,700 | 104.5990 | 10,459,860 | 10,000,000 | 10,364,261 | | (121,526) | | | 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 | 106.5640 | 10,656,410 | 10,000,000 | 10,006,978 | | (1,728) | | | 5.250 | 5.228 | FA | 218,750 | 525,000 | 07/18/2005 | 08/01/2015 |
| 75884R-AR-4 | REGENCY CENTERS LP | | | | 2FE | 4,415,960 | 110.6410 | 4,425,652 | 4,000,000 | 4,392,596 | | (23,364) | | | 6.000 | 4.586 | JD | 10,667 | 240,000 | 05/12/2011 | 06/15/2020 |
| 75884R-AS-2 | REGENCY CENTERS LP | | | | 2FE | 5,091,350 | 101.6950 | 5,084,725 | 5,000,000 | 5,086,792 | | (4,558) | | | 4.800 | 4.568 | AO | 50,667 | 120,000 | 05/17/2011 | 04/15/2021 |
| 759468-AA-9 | RELIANCE HOLDINGS USA | | | | 2FE | 8,041,332 | 90.8600 | 7,776,733 | 8,559,000 | 8,075,936 | | 34,604 | | | 4.500 | 5.311 | AO | 77,031 | 385,155 | 03/04/2011 | 10/19/2020 |
| 759468-AA-9 | RELIANCE HOLDINGS USA | LS | | | 2FE | 1,357,768 | 90.8600 | 1,309,297 | 1,441,000 | 1,363,404 | | 5,636 | | | 4.500 | 5.272 | AO | 12,969 | 64,845 | 02/28/2011 | 10/19/2020 |
| 75944R-A*-2 | RELIANCE HOME COMFORT 6.3% 03/31/2013 | | A | | 2 | 25,000,000 | 104.8910 | 26,222,820 | 25,000,000 | 25,266,088 | | (137,401) | | | 6.300 | 5.872 | MN | 135,625 | 1,575,000 | 04/02/2008 | 03/31/2013 |
| 759470-A@-6 | RELIANCE INDUSTRIES LTD (INDIA) SERIES B | | F | | 2 | 34,461,014 | 104.7680 | 36,668,800 | 35,000,000 | 34,597,909 | | 44,869 | | | 6.610 | 6.830 | MS | 661,918 | 2,313,500 | 09/10/2008 | 09/18/2018 |
| 76009N-AH-3 | RENT-A-CENTER INC | | | 1 | 3FE | 11,157,375 | 100.7500 | 11,258,813 | 11,175,000 | 11,156,933 | | (8) | | | 6.625 | 7.294 | MN | 94,599 | 769,791 | 03/10/2011 | 11/15/2020 |
| 760759-AF-7 | REPUBLIC SERVICES INC | | | | 2FE | 4,050,000 | 118.9040 | 4,815,616 | 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 | 112.2730 | 22,454,680 | 20,000,000 | 20,154,957 | | (15,201) | | | 5.000 | 4.881 | MS | 333,333 | 1,000,000 | 06/22/2010 | 03/01/2020 |
| 760759-AL-4 | REPUBLIC SERVICES INC | | | | 2FE | 24,972,897 | 103.5850 | 25,740,748 | 24,850,000 | 24,966,206 | | (6,691) | | | 3.800 | 3.727 | MN | 120,661 | 487,888 | 07/26/2011 | 05/15/2018 |
| 760761-AB-2 | REPUBLIC SERVICES INC | | | | 2FE | 9,928,500 | 115.4070 | 11,540,730 | 10,000,000 | 9,941,700 | | 5,908 | | | 5.500 | 5.608 | MS | 161,944 | 550,000 | 08/31/2009 | 09/15/2019 |
| 760761-AD-8 | REPUBLIC SERVICES INC | | | | 2FE | 9,242,240 | 113.3890 | 9,071,104 | 8,000,000 | 9,202,951 | | (39,289) | | | 5.250 | 3.440 | MN | 53,667 | 210,000 | 08/09/2011 | 11/15/2021 |
| 24227V-AL-2 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | | 2 | 3FE | 1,995,654 | 99.4690 | 1,989,884 | 2,000,507 | 1,991,308 | | 804 | | | 3.750 | 3.918 | FMAN | 7,024 | 31,266 | 05/04/2011 | 04/21/2018 |
| 761735-AC-3 | REYNOLDS GROUP HOLDINGS | | | 1 | 3FE | 3,663,125 | 99.5000 | 3,731,250 | 3,750,000 | 3,663,424 | | 299 | | | 6.875 | 8.214 | FA | 97,396 | 74,097 | 11/21/2011 | 02/15/2021 |
| 76173F-AJ-6 | REYNOLDS GROUP HOLDINGS US TRANCHE B TER | | | 2 | 3FE | 3,192,393 | 99.2710 | 3,411,325 | 3,436,376 | 3,203,757 | | 11,364 | | | 6.487 | 8.313 | MON | 15,703 | 75,508 | 09/01/2011 | 02/09/2018 |
| 76173F-AL-1 | REYNOLDS GROUP HOLDINGS, INC TERM LOAN C | | | 2 | 3FE | 3,960,000 | 99.2680 | 3,970,720 | 4,000,000 | 3,961,911 | | 1,911 | | | 6.487 | 6.875 | JAJO | 18,053 | 73,750 | 09/08/2011 | 08/09/2018 |
| 74959G-AA-8 | REYNOLDS GRP ISS/REYNOLD | | | 1 | 3FE | 2,067,500 | 101.7500 | 2,035,000 | 2,000,000 | 2,059,125 | | (8,375) | | | 7.125 | 6.935 | AO | 30,083 | 142,500 | 03/04/2011 | 04/15/2019 |
| 762397-AS-6 | RHODIA SA | | F | 1 | 2FE | 888,906 | 109.0000 | 953,750 | 875,000 | 887,175 | | (1,412) | | | 6.875 | 7.028 | MS | 17,713 | 58,151 | 10/07/2010 | 09/15/2020 |
| 013716-AV-7 | RIO TINTO ALCAN INC | | A | | 1FE | 5,378,562 | 108.5400 | 5,535,515 | 5,100,000 | 5,297,907 | | (53,306) | | | 5.000 | 3.778 | JD | 21,250 | 255,000 | 06/16/2010 | 06/01/2015 |
| 767201-AK-2 | RIO TINTO FIN USA LTD | | F | | 1FE | 14,883,750 | 102.2100 | 15,331,575 | 15,000,000 | 14,895,260 | | 9,910 | | | 3.500 | 3.593 | MN | 86,042 | 525,000 | 10/28/2010 | 11/02/2020 |
| 767201-AL-0 | RIO TINTO FIN USA LTD | | F | | 1FE | 4,997,000 | 114.5310 | 5,726,545 | 5,000,000 | 4,997,050 | | 43 | | | 5.200 | 5.204 | MN | 42,611 | 260,000 | 10/28/2010 | 11/02/2040 |
| 767201-AN-6 | RIO TINTO FIN USA LTD | | F | | 1FE | 10,587,100 | 107.4990 | 10,749,870 | 10,000,000 | 10,568,125 | | (18,975) | | | 4.125 | 3.417 | MN | 46,979 | 206,250 | 08/12/2011 | 05/20/2021 |
| 767201-AF-3 | RIO TINTO FINANCE PLC | | F | | 1FE | 2,398,366 | 116.9510 | 2,339,028 | 2,000,000 | 2,220,986 | | (88,757) | | | 8.950 | 3.944 | MN | 29,833 | 179,000 | 12/17/2009 | 05/01/2014 |
| 771196-AS-1 | ROCHE HLDGS INC | | R | | 1FE | 50,827,404 | 121.5410 | 54,711,816 | 45,015,000 | 50,198,341 | | (529,922) | | | 6.000 | 4.129 | MS | 900,300 | 2,400,900 | 03/11/2011 | 03/01/2019 |
| 771367-C@-6 | ROCHESTER GAS & ELECTRIC | | | | 1 | 20,000,000 | 102.5500 | 20,509,964 | 20,000,000 | 20,000,000 | | | | | 4.100 | 4.100 | JJ | 346,222 | | 07/29/2011 | 07/29/2021 |
| 77340R-AH-0 | ROCKIES EXPRESS PIPELINE | | | | 2FE | 10,014,000 | 98.8190 | 9,881,920 | 10,000,000 | 10,010,245 | | (2,873) | | | 3.900 | 3.903 | AO | 82,333 | 390,000 | 08/05/2010 | 04/15/2015 |
| 77273W-AN-7 | ROCK-TENN COMPANY TERM LOAN B 2011 | | | 2 | 3FE | 1,990,000 | 99.8570 | 1,987,154 | 1,990,000 | 1,990,000 | | | | | 3.500 | 3.553 | FMAN | 6,156 | 28,481 | 07/06/2011 | 05/27/2018 |
| 773903-AE-9 | ROCKWELL AUTOMATION | | | | 1FE | 4,969,200 | 128.7200 | 6,436,015 | 5,000,000 | 4,970,835 | | 440 | | | 6.250 | 6.293 | JD | 26,042 | 312,500 | 11/28/2007 | 12/01/2037 |
| 774341-AA-9 | ROCKWELL COLLINS | | | | 1FE | 13,002,468 | 106.0490 | 13,786,422 | 13,000,000 | 13,000,561 | | (274) | | | 4.750 | 4.747 | JD | 51,458 | 617,500 | 11/12/2009 | 12/01/2013 |

# 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 |
| 774341-AB-7 | ROCKWELL COLLINS INC | | | | 1FE | 12,931,230 | 116.3600 | 15,126,826 | 13,000,000 | 12,945,752 | | 5,715 | | | 5.250 | 5.120 | JJ | 314,708 | 682,500 | 05/01/2009 | 07/15/2019 |
| 774341-AC-5 | ROCKWELL COLLINS INC | | | 1 | 1FE | 4,985,950 | 101.7270 | 5,086,345 | 5,000,000 | 4,986,084 | | 134 | | | 3.100 | 3.128 | MN | 17,222 | | 11/16/2011 | 11/15/2021 |
| 774478-AS-0 | ROCKWOOD SPECIALTIES GROUP INC TERM LOAN | | | 2 | 3FE | 2,487,500 | 100.2340 | 2,493,321 | 2,487,500 | 2,487,500 | | | | | 3.500 | 3.823 | FMAN | 12,576 | 64,765 | 03/04/2011 | 02/10/2018 |
| 77531Q-AC-2 | ROGERS WIRELESS INC | | A | | 2FE | 627,200 | 110.2630 | 705,684 | 640,000 | 635,979 | | 1,673 | | | 6.375 | 6.690 | MS | 13,600 | 40,800 | 10/20/2005 | 03/01/2014 |
| 776696-AB-2 | ROPER INDUSTRIES INC | | | | 2FE | 18,286,284 | 107.1060 | 19,279,062 | 18,000,000 | 18,132,027 | | (77,556) | | | 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 | 118.1590 | 14,179,104 | 12,000,000 | 11,997,839 | | 214 | | | 6.250 | 6.251 | MS | 250,000 | 750,000 | 08/26/2009 | 09/01/2019 |
| 77775*-BQ-3 | ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14 | | | | 2 | 9,000,000 | 99.6350 | 8,967,133 | 9,000,000 | 9,000,000 | | | | | 6.460 | 6.460 | AO | 117,895 | 581,400 | 10/18/2007 | 10/18/2014 |
| 779382-AK-6 | ROWAN COMPANIES INC | | | | 2FE | 4,967,050 | 117.2300 | 5,861,490 | 5,000,000 | 4,972,883 | | 2,521 | | | 7.875 | 8.003 | FA | 164,063 | 393,750 | 07/15/2009 | 08/01/2019 |
| 779382-AN-0 | ROWAN COMPANIES INC | | | | 2FE | 4,975,200 | 105.0760 | 5,253,790 | 5,000,000 | 4,979,288 | | 3,082 | | | 5.000 | 5.087 | MS | 83,333 | 250,694 | 08/19/2010 | 09/01/2017 |
| 78008K-BS-1 | ROYAL BANK OF CANADA | | A | | 1FE | 19,952,000 | 102.7900 | 20,558,020 | 20,000,000 | 19,964,292 | | 8,449 | | | 2.625 | 2.631 | JD | 23,333 | 525,000 | 07/07/2010 | 12/15/2015 |
| 78008T-LB-8 | ROYAL BANK OF CANADA | | A | | 1FE | 9,993,900 | 101.6540 | 10,165,440 | 10,000,000 | 9,994,418 | | 518 | | | 2.300 | 2.313 | JJ | 102,861 | | 07/13/2011 | 07/20/2016 |
| 78009C-AA-8 | ROYAL BANK OF CANADA | | A | | 1FE | 7,236,308 | 104.9220 | 7,596,346 | 7,240,000 | 7,237,510 | | 709 | | | 3.125 | 3.136 | AO | 48,392 | 226,250 | 04/07/2010 | 04/14/2015 |
| 78009C-AA-8 | ROYAL BANK OF CANADA | LS | A | | 1FE | 2,758,592 | 104.9220 | 2,895,844 | 2,760,000 | 2,759,051 | | 270 | | | 3.125 | 3.136 | AO | 18,448 | 86,250 | 04/07/2010 | 04/14/2015 |
| 049771-45-4 | ROYAL BK OF SCOTLAND PLC | | F | | 1FE | 9,540,923 | 104.1270 | 10,027,411 | 9,630,000 | 9,567,451 | | 16,581 | | | 5.000 | 5.797 | MAY | 299,600 | 481,500 | 05/18/2010 | 05/17/2015 |
| 74966*-AC-1 | RPC INC 5.63% SR NT | | | 3 | 2 | 4,083,867 | 103.3420 | 4,133,674 | 4,000,000 | 4,005,089 | | (5,494) | | | 7.630 | 5.305 | MN | 38,998 | 305,200 | 01/01/2005 | 11/15/2012 |
| 78080E-9A-8 | RPI FINANCE TRUST TERM LOAN 6.75 YEAR | | | 2 | 2FE | 1,488,769 | 99.5000 | 1,485,038 | 1,492,500 | 1,485,383 | | 345 | | | 4.000 | 4.111 | MJSD | 15,426 | | 08/19/2011 | 05/09/2018 |
| 74986@-AF-8 | RREEF AMERICA REIT II 5.03% SR NTS | | | | 1 | 10,000,000 | 101.8180 | 10,181,781 | 10,000,000 | 10,000,000 | | | | | 5.030 | 5.030 | FA | 185,831 | 503,000 | 11/17/2009 | 08/18/2012 |
| 74986@-AD-3 | RREEF AMERICA REIT II SER. A SR NTS | | | | 1 | 14,541,601 | 105.1670 | 15,775,101 | 15,000,000 | 14,916,671 | | 18,526 | | | 5.060 | 5.060 | JD | 37,950 | 759,000 | 11/12/2009 | 06/13/2015 |
| 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | | | | 1 | 10,000,000 | 105.8850 | 10,588,515 | 10,000,000 | 10,044,594 | | (14,947) | | | 5.290 | 5.290 | AO | 111,678 | 529,000 | 11/17/2009 | 10/15/2014 |
| 74986@-AC-5 | RREEF AMERICA REIT II, 5.29% SR. NTS | D | | | 1 | 5,000,000 | 105.8850 | 5,294,258 | 5,000,000 | 5,222,968 | | (74,735) | | | 5.290 | 5.290 | AO | 55,839 | 264,500 | 10/15/2004 | 10/15/2014 |
| 651229-AB-2 | RUBBERMAID INC. | | | | 2FE | 19,974,000 | 101.0740 | 20,214,840 | 20,000,000 | 19,999,280 | | 3,398 | | | 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 | 101.6680 | 5,083,385 | 5,000,000 | 5,035,503 | | (76,097) | | | 5.000 | 3.415 | JD | 11,111 | 250,000 | 12/17/2009 | 06/15/2012 |
| 78355H-JL-4 | RYDER SYSTEM INC | | | | 2FE | 4,823,505 | 108.5310 | 4,883,895 | 4,500,000 | 4,681,669 | | (78,910) | | | 5.850 | 3.888 | MS | 87,750 | 263,250 | 03/01/2010 | 03/01/2014 |
| 78355H-JP-5 | RYDER SYSTEM INC | | | | 2FE | 9,638,999 | 103.1650 | 9,955,394 | 9,650,000 | 9,641,468 | | 1,865 | | | 3.600 | 3.621 | MS | 115,800 | 346,435 | 08/26/2010 | 03/01/2016 |
| 47922*-AM-8 | S.C. JOHNSON & SON 6.74% SR NTS, DUE 201 | | | | 1 | 6,000,000 | 107.8640 | 6,471,816 | 6,000,000 | 6,000,000 | | | | | 6.740 | 6.740 | JD | 30,330 | 404,401 | 12/04/2001 | 12/04/2013 |
| 78571Y-AH-3 | SABRE INC. TERM LOAN | | | 2 | 4FE | 3,502,618 | 82.4720 | 2,888,679 | 3,502,618 | 3,502,618 | | | | | 0.000 | 2.457 | MJSD | 4,403 | 46,632 | 11/30/2010 | 09/30/2014 |
| 786514-BF-5 | SAFEWAY INC | | | | 2FE | 12,984,270 | 102.6850 | 13,349,050 | 13,000,000 | 12,998,740 | | 1,937 | | | 5.800 | 5.816 | FA | 284,844 | 754,000 | 08/07/2002 | 08/15/2012 |
| 786514-BM-0 | SAFEWAY INC | | | | 2FE | 8,784,630 | 108.2210 | 9,739,917 | 9,000,000 | 8,923,428 | | 26,237 | | | 5.625 | 5.979 | FA | 191,250 | 506,250 | 11/15/2005 | 08/15/2014 |
| 786514-BS-7 | SAFEWAY INC | | | | 2FE | 9,607,154 | 98.7530 | 9,529,645 | 9,650,000 | 9,612,203 | | 3,606 | | | 3.950 | 4.020 | FA | 143,999 | 393,881 | 07/27/2010 | 08/15/2020 |
| 786514-BU-2 | SAFEWAY INC | | | | 2FE | 13,964,860 | 102.4360 | 14,341,068 | 14,000,000 | 13,965,061 | | 201 | | | 4.750 | 4.775 | JD | 48,028 | | 11/30/2011 | 12/01/2021 |
| 78390X-AC-5 | SAIC INC | | | | 1FE | 4,992,550 | 110.0480 | 5,502,395 | 5,000,000 | 4,992,647 | | 94 | | | 5.950 | 5.939 | JD | 24,792 | 281,903 | 12/13/2010 | 12/01/2040 |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | | | 2FE | 21,475,781 | 115.0000 | 24,697,148 | 21,475,781 | 21,457,583 | | 1,045 | | | 8.770 | 8.901 | JAJO | 397,612 | 1,872,395 | 12/01/2003 | 07/15/2025 |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | | | 2FE | 4,295,156 | 107.7490 | 4,627,981 | 4,295,156 | 4,295,156 | | | | | 7.100 | 7.209 | JAJO | 64,380 | 303,170 | 12/01/2003 | 07/15/2025 |
| 797440-BH-6 | SAN DIEGO G & E | | | | 1FE | 3,733,238 | 129.1150 | 4,841,794 | 3,750,000 | 3,736,119 | | 591 | | | 6.000 | 6.039 | JD | 18,750 | 225,000 | 06/05/2006 | 06/01/2026 |
| 797440-BM-5 | SAN DIEGO G & E | | | | 1FE | 8,922,972 | 111.8810 | 11,378,298 | 10,170,000 | 8,939,124 | | 16,152 | | | 4.500 | 5.329 | FA | 172,890 | 443,666 | 02/10/2011 | 08/15/2040 |
| 797440-BN-3 | SAN DIEGO G & E | | | | 1FE | 6,685,526 | 102.8400 | 6,910,855 | 6,720,000 | 6,686,626 | | 1,099 | | | 3.000 | 3.057 | FA | 74,480 | | 08/15/2011 | 08/15/2021 |
| 797440-BN-3 | SAN DIEGO G & E | LS | | | 1FE | 278,564 | 102.8400 | 287,952 | 280,000 | 278,609 | | 46 | | | 3.000 | 3.057 | FA | 3,103 | | 08/15/2011 | 08/15/2021 |
| 797440-BP-8 | SAN DIEGO G & E | | | | 1FE | 11,983,200 | 102.4090 | 12,289,032 | 12,000,000 | 11,983,236 | | 36 | | | 3.950 | 3.957 | MN | 57,933 | | 11/14/2011 | 11/15/2041 |
| 798237-G@-6 | SAN JOSE WATER COMPANY | | | | 1 | 15,000,000 | 120.0000 | 18,000,000 | 15,000,000 | 14,852,262 | | 8,331 | | | 8.580 | 8.584 | JJ | 643,500 | 1,287,000 | 12/31/1998 | 07/01/2022 |
| 799183-AA-6 | SAN PASQUAL CASINO | | | 1 | 4FE | 2,848,600 | 98.5000 | 2,882,110 | 2,926,000 | 2,887,662 | | 19,788 | | | 8.000 | 12.981 | MS | 68,924 | 115,200 | 10/26/2011 | 09/15/2013 |
| 80007P-AH-2 | SANDRIDGE ENERGY INC | | | 1 | 4FE | 1,272,000 | 107.0000 | 1,284,000 | 1,200,000 | 1,253,441 | | (13,228) | | | 9.875 | 8.983 | MN | 15,142 | 118,500 | 07/22/2010 | 05/15/2016 |
| 80007P-AH-2 | SANDRIDGE ENERGY INC | LS | | 1 | 4FE | 318,000 | 107.0000 | 321,000 | 300,000 | 313,360 | | (3,307) | | | 9.875 | 8.983 | MN | 3,785 | 29,625 | 07/22/2010 | 05/15/2016 |
| 80007P-AL-3 | SANDRIDGE ENERGY INC | | | 1 | 4FE | 381,085 | 103.2500 | 395,448 | 383,000 | 381,350 | | 136 | | | 8.750 | 9.749 | JJ | 15,453 | 33,513 | 12/16/2009 | 01/15/2020 |
| 80007P-AL-3 | SANDRIDGE ENERGY INC | LS | | 1 | 4FE | 116,415 | 103.2500 | 120,803 | 117,000 | 116,496 | | 42 | | | 8.750 | 9.749 | JJ | 4,721 | 10,238 | 12/16/2009 | 01/15/2020 |
| W7468#-AD-3 | SANDVIK AB UNSECURED NOTES 12 YEAR | | F | | 2 | 49,837,761 | 115.0000 | 57,500,000 | 50,000,000 | 49,876,467 | | 12,555 | | | 6.100 | 6.142 | JD | 25,417 | 3,050,000 | 09/10/2008 | 06/28/2019 |
| 80105N-AG-0 | SANOFI-AVENTIS | | F | | 1FE | 29,692,800 | 110.7940 | 33,238,140 | 30,000,000 | 29,711,918 | | 19,118 | | | 4.000 | 4.126 | MS | 306,667 | 600,000 | 03/22/2011 | 03/29/2021 |
| Q8277*-AG-6 | SANTOS FINANCE LTD SERIES C SR NTS | | F | | 2 | 21,000,000 | 109.2950 | 22,951,856 | 21,000,000 | 21,000,000 | | | | | 5.950 | 5.950 | AO | 305,433 | 1,249,500 | 09/24/2003 | 10/03/2014 |
| G7815@-AA-9 | SAP IRELAND US FINANCIAL SERVICES LTD, 2 | | F | | 1 | 27,000,000 | 101.0900 | 27,294,403 | 27,000,000 | 27,000,000 | | | | | 2.340 | 2.340 | AO | 135,135 | 631,800 | 10/14/2010 | 10/14/2015 |
| 803111-AM-5 | SARA LEE CORP | | | | 2FE | 6,679,450 | 102.9830 | 7,208,824 | 7,000,000 | 6,693,986 | | 5,494 | | | 6.125 | 6.560 | MN | 71,458 | 428,750 | 09/11/2009 | 11/01/2032 |
| 803111-AR-4 | SARA LEE CORP | | | | 2FE | 24,654,864 | 100.7420 | 24,832,804 | 24,650,000 | 24,657,719 | | 2,146 | | | 2.750 | 2.751 | MS | 199,597 | 552,383 | 12/15/2011 | 09/15/2015 |
| 78404X-AC-9 | SBA SENIOR FINANCE II LLC TERM LOAN | | | 2 | 3FE | 995,006 | 99.2500 | 987,538 | 995,000 | 992,650 | | 138 | | | 3.750 | 3.860 | JAJO | 9,120 | | 07/19/2011 | 06/30/2018 |
| 78401F-AC-1 | SBA TELECOMMUNICATIONS | | | 1 | 4FE | 6,505,594 | 107.7500 | 6,761,313 | 6,275,000 | 6,446,145 | | (40,118) | | | 8.000 | 8.688 | FA | 189,644 | 502,000 | 07/08/2010 | 08/15/2016 |
| 78401F-AD-9 | SBA TELECOMMUNICATIONS | | | 1 | 4FE | 12,560,038 | 108.7500 | 12,364,875 | 11,370,000 | 12,386,356 | | (163,285) | | | 8.250 | 5.981 | FA | 354,365 | 594,825 | 03/04/2011 | 08/15/2019 |
| 806605-AE-1 | SCHERING-PLOUGH | | | 3 | 1FE | 51,138,001 | 108.7020 | 54,351,050 | 50,000,000 | 51,168,690 | | (525,145) | | | 5.300 | 5.151 | JD | 220,833 | 2,650,000 | 11/12/2009 | 12/01/2013 |
| 806605-AJ-0 | SCHERING-PLOUGH | | | | 1FE | 1,492,665 | 122.5940 | 1,838,907 | 1,500,000 | 1,495,289 | | 673 | | | 6.000 | 6.062 | MS | 26,500 | 90,000 | 09/12/2007 | 09/15/2017 |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT | | F | 1 | 1FE | 24,919,750 | 102.7340 | 25,683,425 | 25,000,000 | 24,921,779 | | 2,029 | | | 3.300 | 3.339 | MS | 245,208 | | 09/07/2011 | 09/14/2021 |

# 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 |
| 80685P-AA-6 | SCHLUMBERGER NORGE AS | | F | 1 | 1FE | 19,935,400 | 110.0700 | 22,014,100 | 20,000,000 | 19,940,320 | | 4,920 | | | 4.200 | 4.247 | JJ | 387,333 | 431,667 | 03/11/2011 | 01/15/2021 |
| 80685Q-AA-4 | SCHLUMBERGER OILFIELD UK | | F | 1 | 1FE | 31,394,020 | 110.0700 | 34,121,855 | 31,000,000 | 31,386,026 | | (7,994) | | | 4.200 | 4.043 | JJ | 600,367 | 453,250 | 08/05/2011 | 01/15/2021 |
| D8355*-AA-8 | SCHULMAN (A.), INC. (UNITED STATES) | | | | 2 | 60,000,000 | 125.5420 | 63,192,266 | 60,000,000 | 65,110,414 | | 6,614 | | (2,120,067) | 4.485 | 4.485 | MS | 973,943 | 3,165,208 | 03/01/2006 | 03/01/2016 |
| 80821#-AB-1 | SCHURZ COMMUNICATIONS, INC. FRN 10/02/13 | | | 3 | 2 | 22,000,000 | 97.9590 | 21,550,954 | 22,000,000 | 22,000,000 | | | | | 1.119 | 5.481 | MJSD | 684 | 235,557 | 10/10/2006 | 10/10/2013 |
| 81013T-AB-7 | SCOTTISH POWER PLC | | F | | 1FE | 6,232,223 | 105.1930 | 6,863,811 | 6,525,000 | 6,371,843 | | 41,993 | | | 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 | 106.0290 | 7,422,044 | 7,000,000 | 6,893,632 | | 5,171 | | | 5.810 | 5.978 | MS | 119,751 | 406,700 | 03/23/2005 | 03/15/2025 |
| 810186-AH-9 | SCOTTS MIRACLE-GRO CO/TH | | | 1 | 4FE | 4,242,483 | 105.0000 | 4,285,050 | 4,081,000 | 4,219,866 | | (20,114) | | | 7.250 | 6.766 | JJ | 136,430 | 229,499 | 05/24/2011 | 01/15/2018 |
| 81180W-AB-7 | SEAGATE HDD CAYMAN | | F | 1 | 3FE | 3,312,375 | 106.3750 | 3,510,375 | 3,300,000 | 3,310,620 | | (1,704) | | | 7.750 | 8.480 | JD | 11,367 | 256,460 | 12/15/2010 | 12/15/2018 |
| 81180W-AD-3 | SEAGATE HDD CAYMAN | | F | 1 | 3FE | 350,000 | 102.7500 | 359,625 | 350,000 | 350,000 | | | | | 6.875 | 7.402 | MN | 4,010 | 24,063 | 04/29/2010 | 05/01/2020 |
| 78412D-AN-9 | SEMCO ENERGY INC | | | | 2FE | 9,993,000 | 110.8530 | 11,085,320 | 10,000,000 | 9,993,951 | | 571 | | | 5.150 | 5.159 | AO | 100,139 | 515,000 | 04/14/2010 | 04/21/2020 |
| 816752-AA-7 | SEMINOLE HARD ROCK ENT | | | 1 | 4FE | 4,108,944 | 93.5000 | 3,838,175 | 4,105,000 | 4,095,849 | | 2,269 | | | 3.046 | 9.043 | MJSD | 5,558 | 114,993 | 08/08/2007 | 03/15/2014 |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | | | 2 | 3FE | 9,900,000 | 97.4790 | 9,650,421 | 9,900,000 | 9,900,000 | | | | | 7.804 | 7.804 | AO | 193,149 | 772,596 | 11/17/2009 | 10/01/2020 |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | | 2 | 3FE | 14,914,348 | 100.3960 | 14,974,063 | 14,915,000 | 15,625,940 | | (525,717) | | | 5.798 | 5.800 | AO | 216,193 | 864,772 | 03/26/2007 | 10/01/2013 |
| 816851-AJ-8 | SEMPRA ENERGY | | | | 2FE | 4,268,745 | 117.8700 | 5,304,173 | 4,500,000 | 4,321,007 | | 21,347 | | | 6.150 | 6.924 | JD | 12,300 | 276,750 | 11/12/2009 | 06/15/2018 |
| 816851-AN-9 | SEMPRA ENERGY | | | | 2FE | 1,496,670 | 116.6500 | 1,749,750 | 1,500,000 | 1,497,740 | | 429 | | | 6.500 | 6.591 | JD | 8,125 | 97,500 | 05/12/2009 | 06/01/2016 |
| 816851-AP-4 | SEMPRA ENERGY | | | | 2FE | 4,957,950 | 123.3860 | 6,169,290 | 5,000,000 | 4,959,148 | | 556 | | | 6.000 | 6.069 | AO | 63,333 | 300,000 | 10/05/2009 | 10/15/2039 |
| 81721M-AE-9 | SENIOR HOUSING PROP TRUS | | | | 2FE | 7,645,720 | 101.9120 | 7,847,193 | 7,700,000 | 7,652,339 | | 4,149 | | | 6.750 | 6.860 | AO | 109,725 | 519,750 | 06/25/2010 | 04/15/2020 |
| 81725W-AF-0 | SENSATA TECHNOLOGIES BV | | F | 1 | 4FE | 2,000,000 | 98.7500 | 1,975,000 | 2,000,000 | 2,000,000 | | | | | 6.500 | 7.230 | MN | 16,611 | 66,083 | 05/06/2011 | 05/15/2019 |
| 81726J-AC-5 | SENSATA TECHNOLOGIES FINANCE COMPANY LLC | | | 2 | 3FE | 1,496,250 | 98.7710 | 1,477,861 | 1,496,250 | 1,496,250 | | | | | 4.000 | 4.136 | FMAN | 7,980 | | 06/03/2011 | 05/12/2018 |
| 81726H-AC-9 | SENSUS USA INC. TERM LOAN FIRST LIEN | | | 2 | 4FE | 1,481,306 | 98.8330 | 1,471,376 | 1,488,750 | 1,481,938 | | 632 | | | 4.750 | 5.053 | FMAN | 3,945 | 24,590 | 06/03/2011 | 05/09/2017 |
| 817565-BF-0 | SERVICE CORP INTL | | | | 3FE | 2,188,125 | 108.5000 | 2,441,250 | 2,250,000 | 2,199,146 | | 7,300 | | | 7.000 | 7.513 | JD | 7,000 | 157,500 | 06/14/2010 | 06/15/2017 |
| 817565-BQ-6 | SERVICE CORP INTL | | | | 3FE | 2,125,000 | 107.5000 | 2,150,000 | 2,000,000 | 2,114,068 | | (10,932) | | | 6.750 | 4.830 | AO | 33,750 | 67,500 | 08/24/2011 | 04/01/2015 |
| 817565-BT-0 | SERVICE CORP INTL | | | | 3FE | 3,500,000 | 96.0000 | 3,360,000 | 3,500,000 | 3,500,000 | | | | | 7.500 | 7.500 | AO | 65,625 | 262,500 | 03/28/2007 | 04/01/2027 |
| 817565-BU-7 | SERVICE CORP INTL | | | | 3FE | 9,528,156 | 111.5000 | 9,644,750 | 8,650,000 | 9,481,959 | | (46,197) | | | 8.000 | 6.653 | MN | 88,422 | 692,000 | 03/14/2011 | 11/15/2021 |
| 817565-BV-5 | SERVICE CORP INTL | | | 1 | 3FE | 425,000 | 105.2500 | 447,313 | 425,000 | 425,000 | | | | | 7.000 | 7.725 | MN | 3,801 | 29,172 | 11/17/2010 | 05/15/2019 |
| 78412F-AL-8 | SESI LLC | | | 1 | 3FE | 9,105,750 | 101.7500 | 9,157,500 | 9,000,000 | 9,095,626 | | (10,124) | | | 6.375 | 6.762 | MN | 95,625 | 293,250 | 04/20/2011 | 05/01/2019 |
| 78412F-AM-6 | SESI LLC | | | 1 | 3FE | 1,750,000 | 105.0000 | 1,837,500 | 1,750,000 | 1,750,000 | | | | | 7.125 | 7.764 | JD | 8,659 | | 11/21/2011 | 12/15/2021 |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | | R | | 1 | 24,135,571 | 114.9430 | 27,703,306 | 24,101,758 | 24,123,862 | | (58,365) | | | 5.830 | 5.724 | JJ | 698,663 | 1,370,855 | 11/12/2009 | 01/02/2020 |
| 822582-AC-6 | SHELL INTERNATIONAL FIN | | F | | 1FE | 12,944,620 | 114.9190 | 14,939,405 | 13,000,000 | 12,967,491 | | 5,280 | | | 5.200 | 5.255 | MS | 185,900 | 676,000 | 03/27/2007 | 03/22/2017 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN | | F | | 1FE | 5,226,500 | 137.6310 | 6,881,555 | 5,000,000 | 5,218,278 | | (3,172) | | | 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 | 107.4840 | 19,347,120 | 18,000,000 | 18,442,116 | | (190,139) | | | 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 | 107.5880 | 12,910,524 | 12,000,000 | 12,033,093 | | (8,279) | | | 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 | 116.0350 | 23,206,980 | 20,000,000 | 19,944,047 | | 5,979 | | | 4.300 | 4.343 | MS | 236,500 | 860,000 | 09/15/2009 | 09/22/2019 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN | | F | | 1FE | 21,928,442 | 116.7460 | 22,972,209 | 19,677,000 | 21,841,962 | | (86,481) | | | 4.375 | 2.865 | MS | 229,565 | 430,434 | 08/12/2011 | 03/25/2020 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN | LS | F | | 1FE | 359,958 | 116.7460 | 377,091 | 323,000 | 358,538 | | (1,420) | | | 4.375 | 2.865 | MS | 3,768 | 7,066 | 08/12/2011 | 03/25/2020 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN | | F | | 1FE | 10,069,000 | 124.9560 | 12,495,560 | 10,000,000 | 10,068,102 | | (898) | | | 5.500 | 5.452 | MS | 146,667 | 550,000 | 02/04/2011 | 03/25/2040 |
| 822582-AQ-5 | SHELL INTERNATIONAL FIN | | F | | 1FE | 3,997,240 | 107.2140 | 4,288,560 | 4,000,000 | 3,998,028 | | 527 | | | 3.100 | 3.115 | JD | 1,033 | 124,000 | 06/21/2010 | 06/28/2015 |
| N7660#-AG-2 | SHV NEDERLAND B.V. SER. C GTD. SR. NTS | | F | | 2 | 5,019,086 | 109.5630 | 5,478,142 | 5,000,000 | 5,008,981 | | (3,260) | | | 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 | 121.3930 | 6,069,625 | 5,000,000 | 4,991,382 | | 356 | | | 6.125 | 6.143 | FA | 113,993 | 306,250 | 08/09/2006 | 08/17/2026 |
| 826418-BD-6 | SIERRA PACIFIC POWER CO | | | | 2FE | 10,617,100 | 116.0060 | 11,600,640 | 10,000,000 | 10,423,226 | | (84,842) | | | 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 | 136.4830 | 6,824,170 | 5,000,000 | 4,455,672 | | 6,714 | | | 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 | 106.4420 | 4,257,676 | 4,000,000 | 3,970,734 | | 16,258 | | | 5.450 | 5.916 | MS | 72,667 | 218,000 | 04/03/2009 | 09/01/2013 |
| 82655A-AB-9 | SIGMA ALIMENTOS SA | | F | | 2FE | 14,874,450 | 102.0000 | 15,300,000 | 15,000,000 | 14,885,121 | | 10,671 | | | 5.625 | 5.767 | AO | 180,469 | 421,875 | 04/07/2011 | 04/14/2018 |
| 82658#-AA-7 | SIGMA INTL GROUP 16% TERM LOAN C NTS (HA | | | 3 | 5Z | 287,042 | 0.0000 | | 354,696 | | | 14,941 | 308,668 | | 16.000 | 28.808 | JAJO | 14,503 | 34,274 | 07/08/2011 | 04/10/2013 |
| 826552-AA-9 | SIGMA-ALDRICH | | | 1 | 1FE | 16,985,550 | 104.6010 | 17,782,238 | 17,000,000 | 16,987,007 | | 1,243 | | | 3.375 | 3.388 | MN | 95,625 | 578,531 | 10/25/2010 | 11/01/2020 |
| 82671#-AA-0 | SIGNUM EMERALD LLC | B | | 3 | 1FE | 4,186,370 | 82.0400 | 3,763,146 | 4,586,964 | 4,226,771 | | 13,535 | | | 0.000 | 0.321 | NA | | | 12/27/2006 | 06/30/2037 |
| 78440P-AC-2 | SK TELECOM | | F | | 1FE | 8,892,090 | 118.4440 | 10,659,978 | 9,000,000 | 8,905,479 | | 3,363 | | | 6.625 | 6.735 | JJ | 266,656 | 596,250 | 07/13/2007 | 07/20/2027 |
| 832248-AH-1 | SMITHFIELD FOODS INC | | | | 4FE | 4,600,250 | 106.0000 | 4,664,000 | 4,400,000 | 4,447,193 | | (31,786) | | | 7.750 | 6.914 | MN | 43,572 | 341,000 | 06/20/2007 | 05/15/2013 |
| 832248-AH-1 | SMITHFIELD FOODS INC | 0 | | | 4FE | 102,250 | 106.0000 | 106,000 | 100,000 | 100,611 | | (410) | | | 7.750 | 7.271 | MN | 990 | 7,750 | 06/20/2007 | 05/15/2013 |
| 83238P-AA-2 | SMITHS GROUP PLC | | F | | 2FE | 10,321,715 | 107.5890 | 10,758,930 | 10,000,000 | 10,181,014 | | (70,974) | | | 6.050 | 5.248 | MN | 77,306 | 605,000 | 12/17/2009 | 05/15/2014 |
| 83238P-AB-0 | SMITHS GROUP PLC | | F | | 2FE | 4,994,000 | 120.0680 | 6,003,400 | 5,000,000 | 4,995,192 | | 479 | | | 7.200 | 7.231 | MN | 46,000 | 360,000 | 05/07/2009 | 05/15/2019 |
| 832696-AB-4 | SMUCKER (J.M.) CO | | | | 2FE | 17,965,440 | 102.3050 | 18,414,864 | 18,000,000 | 17,966,031 | | 591 | | | 3.500 | 3.520 | AO | 127,750 | | 10/13/2011 | 10/15/2021 |
| 832696-C*-7 | SMUCKER (J.M.) CO. (UNITED STATES) 15/10 | | | | 1 | 25,000,000 | 111.2200 | 27,805,103 | 25,000,000 | 25,000,000 | | | | | 5.550 | 5.550 | AO | 346,875 | 1,387,500 | 05/31/2007 | 04/01/2022 |
| F8493@-AD-1 | SODEXO SENIOR NOTES 2018 | | F | | 2 | 20,000,000 | 104.8430 | 20,968,542 | 20,000,000 | 20,000,000 | | | | | 4.240 | 4.240 | MS | 216,711 | 424,000 | 03/29/2011 | 03/29/2018 |
| F8493@-AE-9 | SODEXO SENIOR NOTES 2021 | | F | | 2 | 11,000,000 | 105.4850 | 11,603,383 | 11,000,000 | 11,000,000 | | | | | 4.850 | 4.850 | MS | 136,339 | 266,750 | 03/29/2011 | 03/29/2021 |
| 83437L-AS-1 | SOLUTIA INC TERM-1 LOAN | | | 2 | 3FE | 273,140 | 99.8540 | 273,938 | 274,338 | 273,218 | | 128 | | | 3.500 | 3.700 | JAJO | 46 | 6,829 | 11/26/2010 | 08/01/2017 |

# 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 (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 |
| 835495-AJ-1 | SONOCO PRODUCTS CO | | | 1 | 2FE | 15,003,350 | 106.8490 | 16,027,395 | 15,000,000 | 15,004,347 | | 830 | | | 5.750 | 5.748 | MN | 143,750 | 575,000 | 10/20/2011 | 11/01/2040 |
| 835495-AK-8 | SONOCO PRODUCTS CO | | | 1 | 2FE | 4,977,150 | 103.5770 | 5,178,865 | 5,000,000 | 4,977,476 | | 326 | | | 4.375 | 4.440 | MN | 38,889 | | 10/20/2011 | 11/01/2021 |
| 837004-CA-6 | SOUTH CAROLINA ELEC&GAS | | | | 1FE | 5,445,150 | 130.0030 | 6,500,155 | 5,000,000 | 5,428,547 | | (8,021) | | | 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 | 129.7990 | 3,893,955 | 3,000,000 | 3,092,602 | | (1,495) | | | 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 | 120.0700 | 6,003,475 | 5,000,000 | 4,961,825 | | 561 | | | 5.500 | 5.560 | JD | 12,222 | 275,000 | 12/02/2009 | 12/15/2039 |
| 837004-CE-8 | SOUTH CAROLINA ELEC&GAS | | | 1 | 1FE | 7,970,640 | 119.6540 | 9,572,320 | 8,000,000 | 7,971,012 | | 372 | | | 5.450 | 5.479 | FA | 181,667 | 222,844 | 01/20/2011 | 02/01/2041 |
| 841504-AA-1 | SOUTHEAST SUPPLY HEADER | | | | 2FE | 10,170,000 | 106.5570 | 10,655,670 | 10,000,000 | 10,099,886 | | (35,176) | | | 4.850 | 4.443 | FA | 183,222 | 485,000 | 12/17/2009 | 08/15/2014 |
| 842400-FA-6 | SOUTHERN CAL EDISON | | | | 1FE | 14,992,800 | 120.2180 | 18,032,625 | 15,000,000 | 14,993,560 | | 134 | | | 5.350 | 5.353 | JJ | 370,042 | 802,500 | 06/20/2005 | 07/15/2035 |
| 842400-FL-2 | SOUTHERN CAL EDISON | | | | 1FE | 6,854,444 | 132.5000 | 8,413,731 | 6,350,000 | 6,839,247 | | (7,654) | | | 6.050 | 5.500 | MS | 113,118 | 384,175 | 12/11/2009 | 03/15/2039 |
| 842400-FQ-1 | SOUTHERN CAL EDISON | | | | 1FE | 13,077,750 | 109.1270 | 16,368,990 | 15,000,000 | 13,102,479 | | 24,729 | | | 4.500 | 5.370 | MS | 225,000 | 676,875 | 02/04/2011 | 09/01/2040 |
| 842400-FR-9 | SOUTHERN CAL EDISON | | | 1 | 1FE | 21,553,400 | 110.3770 | 22,075,320 | 20,000,000 | 21,501,605 | | (51,795) | | | 3.875 | 2.944 | JD | 64,583 | 417,639 | 08/15/2011 | 06/01/2021 |
| 842400-FT-5 | SOUTHERN CAL EDISON | | | 1 | 1FE | 19,887,600 | 99.2270 | 19,845,380 | 20,000,000 | 19,887,815 | | 215 | | | 3.900 | 3.938 | JD | 84,500 | | 11/17/2011 | 12/01/2041 |
| 84265V-AD-7 | SOUTHERN PERU COPPER COR | | | | 2FE | 4,974,050 | 105.4710 | 5,273,555 | 5,000,000 | 4,977,561 | | 2,092 | | | 5.375 | 5.443 | AO | 55,990 | 268,750 | 04/13/2010 | 04/16/2020 |
| 84265V-AE-5 | SOUTHERN PERU COPPER COR | | | | 2FE | 9,925,000 | 100.0620 | 10,006,160 | 10,000,000 | 9,926,410 | | 844 | | | 6.750 | 6.809 | AO | 140,625 | 675,000 | 04/13/2010 | 04/16/2040 |
| 843646-AG-5 | SOUTHERN POWER CO | | | 1 | 2FE | 12,500,000 | 108.0110 | 13,501,350 | 12,500,000 | 12,500,000 | | | | | 6.375 | 6.375 | MN | 101,823 | 796,875 | 11/13/2006 | 11/15/2036 |
| 843646-AH-3 | SOUTHERN POWER CO | | | | 2FE | 7,102,550 | 106.0950 | 7,426,615 | 7,000,000 | 7,102,367 | | (183) | | | 5.150 | 5.050 | MS | 99,138 | | 11/10/2011 | 09/15/2041 |
| 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 | 12/31/1998 | 02/15/2020 |
| 306279-B*-0 | SOUTHERN UNION (FALL RIVER GAS) 1ST MTG | | | | 2 | 7,000,000 | 115.0000 | 8,050,000 | 7,000,000 | 6,973,382 | | 923 | | | 7.990 | 7.990 | MS | 164,683 | 559,300 | 12/31/1998 | 09/15/2026 |
| 844730-AG-6 | SOUTHTRUST CORP | | | | 1FE | 25,372,750 | 106.5820 | 26,645,425 | 25,000,000 | 25,110,902 | | (41,034) | | | 5.800 | 5.601 | JD | 64,444 | 1,450,000 | 06/29/2004 | 06/15/2014 |
| 844895-AS-1 | SOUTHWEST GAS CORP | | | | 2FE | 2,988,720 | 102.2610 | 3,067,827 | 3,000,000 | 2,999,414 | | 1,502 | | | 7.625 | 7.679 | MN | 29,229 | 228,750 | 05/01/2002 | 05/15/2012 |
| 845437-BJ-0 | SOUTHWESTERN ELEC POWER | | | | 2FE | 14,433,460 | 114.4010 | 15,444,135 | 13,500,000 | 14,331,172 | | (105,350) | | | 5.875 | 4.776 | MS | 264,375 | 793,125 | 01/31/2011 | 03/01/2018 |
| 845743-BN-2 | SOUTHWESTERN PUBLIC SERV | | | 1 | 1FE | 14,773,950 | 103.9440 | 15,591,555 | 15,000,000 | 14,775,348 | | 1,398 | | | 4.500 | 4.598 | FA | 264,375 | | 08/03/2011 | 08/15/2041 |
| 84611#-AC-5 | SOVRAN SELF STORAGE, INC. (UNITED STATES | | | 3 | 2 | 10,000,000 | 106.7160 | 10,671,574 | 10,000,000 | 10,000,000 | | | | | 6.380 | 6.380 | AO | 115,194 | 638,000 | 11/12/2009 | 04/26/2016 |
| 84649Q-AD-5 | SPANSION LLC TERM LOAN | | | 2 | 3FE | 1,079,716 | 98.2500 | 1,085,498 | 1,104,832 | 1,083,627 | | (6,405) | | | 4.750 | 7.106 | JAJO | 13,550 | 47,268 | 11/17/2010 | 02/09/2015 |
| 84755T-AD-9 | SPECTRA ENERGY CAPITAL | | | | 2FE | 4,989,400 | 110.9940 | 5,549,700 | 5,000,000 | 4,991,255 | | 822 | | | 5.650 | 5.683 | MS | 94,167 | 282,500 | 08/25/2009 | 03/01/2020 |
| 84755T-AB-3 | SPECTRA ENERGY CORP | | | | 2FE | 4,991,750 | 106.4710 | 5,323,555 | 5,000,000 | 4,996,924 | | 1,668 | | | 5.900 | 5.965 | MS | 86,861 | 295,000 | 11/12/2009 | 09/15/2013 |
| 847788-AN-6 | SPEEDWAY MOTORSPORTS INC | | | 1 | 3FE | 2,120,000 | 109.0000 | 2,180,000 | 2,000,000 | 2,110,476 | | (9,524) | | | 8.750 | 7.408 | JD | 14,583 | 87,500 | 08/25/2011 | 06/01/2016 |
| 847788-AQ-9 | SPEEDWAY MOTORSPORTS INC | | | 1 | 3FE | 3,258,344 | 101.0000 | 3,206,750 | 3,175,000 | 3,248,434 | | (9,910) | | | 6.750 | 6.733 | FA | 89,297 | 105,966 | 03/01/2011 | 02/01/2019 |
| Y9033T-AA-9 | SPI ELECTRICITY & GAS | | F | | 1FE | 24,799,750 | 106.2240 | 26,555,950 | 25,000,000 | 26,023,152 | | (336,999) | | | 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 | 106.1300 | 10,613,050 | 10,000,000 | 10,506,199 | | (257,905) | | | 6.150 | 5.924 | MN | 78,583 | 615,000 | 05/19/2006 | 11/15/2013 |
| 85205T-AD-2 | SPIRIT AEROSYSTEMS INC | | | 1 | 3FE | 9,305,000 | 104.5000 | 9,405,000 | 9,000,000 | 9,279,736 | | (25,264) | | | 6.750 | 6.576 | JD | 27,000 | 653,063 | 03/11/2011 | 12/15/2020 |
| 85208D-AC-6 | SPROUTS FARMERS LLC TERM LOAN | | | 2 | 4FE | 2,437,750 | 96.9170 | 2,404,753 | 2,481,250 | 2,435,557 | | 3,932 | | | 6.000 | 6.493 | JAJO | 31,029 | 38,272 | 05/04/2011 | 04/18/2018 |
| 790849-AE-3 | ST JUDE MEDICAL INC | | | | 1FE | 1,848,095 | 106.0480 | 1,919,476 | 1,810,000 | 1,831,820 | | (8,117) | | | 3.750 | 3.246 | JJ | 31,298 | 67,875 | 12/17/2009 | 07/15/2014 |
| 790849-AF-0 | ST JUDE MEDICAL INC | | | | 1FE | 6,911,100 | 114.1960 | 7,993,755 | 7,000,000 | 6,928,865 | | 7,586 | | | 4.875 | 5.016 | JJ | 157,354 | 341,250 | 07/23/2009 | 07/15/2019 |
| 792860-AJ-7 | ST PAUL TRAVELERS | | | | 1FE | 8,002,260 | 116.5260 | 9,322,096 | 8,000,000 | 8,728,945 | | (118,892) | | | 6.250 | 6.246 | JD | 15,278 | 500,000 | 07/14/2006 | 06/20/2016 |
| S8059@-AB-7 | STANDARD BANK GROUP LTD (SOUTH AFRICA) 1 | | F | 1 | 2 | 35,000,000 | 72.0000 | 25,200,000 | 35,000,000 | 35,000,000 | | | | | 1.403 | 5.289 | JAJO | 78,732 | 413,601 | 07/31/2007 | 07/31/2017 |
| 854502-AC-5 | STANLEY BLACK & DECKER I | | | 1 | 1FE | 16,982,660 | 102.0420 | 17,347,174 | 17,000,000 | 16,982,818 | | 158 | | | 3.400 | 3.423 | JD | 62,617 | | 11/17/2011 | 12/01/2021 |
| 855244-AC-3 | STARBUCKS CORP | | | | 2FE | 9,981,100 | 118.7290 | 11,872,940 | 10,000,000 | 9,987,949 | | 1,739 | | | 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 | 112.2180 | 5,610,900 | 5,000,000 | 4,994,963 | | 1,091 | | | 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 | 111.2870 | 25,540,298 | 22,950,000 | 22,636,556 | | 36,841 | | | 5.250 | 5.495 | AO | 254,363 | 1,204,875 | 11/12/2009 | 10/15/2018 |
| 857477-AG-8 | STATE STREET CORP | | | | 1FE | 39,862,000 | 109.6660 | 43,866,560 | 40,000,000 | 39,871,163 | | 9,163 | | | 4.375 | 4.418 | MS | 554,167 | 875,000 | 03/02/2011 | 03/07/2021 |
| 24820R-AG-3 | STATOIL | | F | | 1FE | 7,838,250 | 131.0270 | 9,171,883 | 7,000,000 | 7,692,663 | | (24,113) | | | 6.500 | 5.588 | JD | 37,917 | 455,000 | 11/22/2004 | 12/01/2028 |
| 85771P-AA-0 | STATOIL | | F | | 1FE | 3,975,720 | 108.8840 | 4,355,344 | 4,000,000 | 3,990,370 | | 3,792 | | | 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 | 105.4700 | 20,355,729 | 19,300,000 | 19,265,467 | | 5,524 | | | 3.125 | 3.160 | FA | 224,497 | 603,125 | 08/10/2010 | 08/17/2017 |
| 85771P-AF-9 | STATOIL ASA | | F | | 1FE | 14,974,500 | 102.8450 | 15,426,780 | 15,000,000 | 14,974,724 | | 224 | | | 3.150 | 3.053 | JJ | 49,875 | | 11/16/2011 | 01/23/2022 |
| 85771S-AA-4 | STATOILHYDRO ASA | | F | | 1FE | 2,994,270 | 115.7250 | 3,471,738 | 3,000,000 | 2,995,535 | | 491 | | | 5.250 | 5.260 | AO | 33,250 | 157,500 | 04/16/2009 | 04/15/2019 |
| 858119-AH-3 | STEEL DYNAMICS INC | | | 1 | 3FE | 2,995,000 | 102.2500 | 3,067,500 | 3,000,000 | 2,997,600 | | 718 | | | 6.750 | 10.108 | AO | 50,625 | 135,000 | 08/25/2011 | 04/01/2015 |
| 858119-AJ-9 | STEEL DYNAMICS INC | | | | 3FE | 1,059,188 | 104.1250 | 1,093,313 | 1,050,000 | 1,052,819 | | (3,183) | | | 7.375 | 7.033 | MN | 12,906 | 77,438 | 12/01/2009 | 11/01/2012 |
| 858119-AN-0 | STEEL DYNAMICS INC | | | 1 | 3FE | 5,345,000 | 104.2500 | 5,473,125 | 5,250,000 | 5,326,318 | | (15,138) | | | 7.750 | 9.862 | AO | 85,896 | 280,938 | 08/26/2011 | 04/15/2016 |
| 858119-AR-1 | STEEL DYNAMICS INC | | | 1 | 3FE | 2,157,500 | 105.5000 | 2,110,000 | 2,000,000 | 2,142,619 | | (14,881) | | | 7.625 | 6.225 | MS | 44,903 | 76,250 | 03/10/2011 | 03/15/2020 |
| 858271-AA-7 | STEELRIVER TRANSMISSION COMPANY LLC 4.7 | | | 2 | 2FE | 17,112,331 | 101.9800 | 17,451,155 | 17,112,331 | 17,112,331 | | | | | 4.710 | 4.710 | MJSD | 203,737 | 684,478 | 11/17/2010 | 06/30/2017 |
| 85915#-AD-3 | STERICYCLE INC. 3.89% SENIOR UNSECURED N | | | | 2 | 20,000,000 | 103.2880 | 20,657,506 | 20,000,000 | 20,000,000 | | | | | 3.890 | 3.890 | AO | 164,244 | 778,000 | 10/15/2010 | 10/15/2017 |
| 85915#-AE-1 | STERICYCLE INC. 4.47% SENIOR UNSECURED N | | | | 2 | 8,000,000 | 103.2220 | 8,257,767 | 8,000,000 | 8,000,000 | | | | | 4.470 | 4.470 | AO | 75,493 | 357,600 | 10/15/2010 | 10/15/2020 |
| Q8773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | 0 | F | | 1 | 20,000,000 | 108.6390 | 21,727,714 | 20,000,000 | 20,000,000 | | | | | 5.980 | 5.980 | JD | 33,222 | 1,196,000 | 06/21/2007 | 06/21/2018 |
| 863667-AA-9 | STRYKER CORP | | | | 1FE | 19,990,420 | 105.3780 | 21,075,560 | 20,000,000 | 19,994,007 | | 1,855 | | | 3.000 | 3.010 | JJ | 276,667 | 600,000 | 01/12/2010 | 01/15/2015 |
| L8882W-AD-4 | STYRON CORP (TRINSEO) TERM LOAN B | | F | 2 | 4FE | 742,500 | 86.1880 | 639,946 | 742,500 | 742,500 | | | | | 6.000 | 6.049 | FMAN | 3,955 | 35,828 | 02/15/2011 | 08/02/2017 |

# 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 |
| 864577-B#-7 | SUBURBAN WATER SYSTEMS FMB | | | | 1 | 4,000,000 | 120.0000 | 4,800,000 | 4,000,000 | 4,010,367 | | (605) | | | 9.090 | 9.090 | FA | 132,310 | 363,600 | 12/31/1998 | 02/20/2022 |
| 866930-AB-6 | SUNAMERICA INC. | | | | 2FE | 1,214,075 | 108.0010 | 1,080,009 | 1,000,000 | 1,155,989 | | (9,279) | | | 8.125 | 6.188 | AO | 14,219 | 81,250 | 06/01/2004 | 04/28/2023 |
| 867229-AC-0 | SUNCOR ENERGY INC | | A | | 2FE | 14,048,149 | 128.3260 | 15,637,843 | 12,186,000 | 13,779,899 | | (40,128) | | | 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 | 118.3760 | 4,143,174 | 3,500,000 | 3,497,096 | | 360 | | | 6.100 | 6.105 | JD | 17,792 | 213,500 | 06/03/2008 | 06/01/2018 |
| 867363-AR-4 | SUNGARD DATA SYSTEMS INC | | | 1 | 4FE | 1,579,725 | 102.3750 | 1,566,338 | 1,530,000 | 1,573,835 | | (5,890) | | | 7.375 | 7.895 | MN | 14,418 | 112,524 | 03/14/2011 | 11/15/2018 |
| 86736G-AC-8 | SUNGARD DATA SYSTEMS INC TRANCHE A US TE | | | 2 | 3FE | 1,868,260 | 97.3130 | 1,929,613 | 1,982,893 | 1,915,712 | | 29,021 | | | 2.029 | 3.694 | MJSD | 2,283 | 40,030 | 11/15/2010 | 02/28/2014 |
| 86736G-AG-9 | SUNGARD DATA SYSTEMS INC TRANCHE B US TE | | | 2 | 3FE | 972,595 | 97.6880 | 955,389 | 978,000 | 972,964 | | 947 | | | 3.997 | 4.347 | MJSD | 4,861 | 38,748 | 11/15/2010 | 02/28/2016 |
| 867658-AJ-8 | SUNOCO LOGISTICS PARTNER | | | | 2FE | 16,926,229 | 102.2390 | 17,073,980 | 16,700,000 | 16,919,251 | | (6,978) | | | 4.650 | 4.507 | FA | 321,405 | | 08/02/2011 | 02/15/2022 |
| 991250-9A-1 | SUNQUEST INFORMATION SYSTEMS, INC. FIRST | | | 2 | 4FE | 1,329,750 | 98.7500 | 1,326,459 | 1,343,250 | 1,324,992 | | 1,890 | | | 4.953 | 6.778 | FMAN | 18,646 | 60,716 | 01/20/2011 | 12/16/2016 |
| 86787G-AE-2 | SUNTRUST BANK | | | | 2FE | 3,038,907 | 102.1720 | 3,118,289 | 3,052,000 | 3,043,537 | | 794 | | | 5.400 | 5.442 | AO | 41,202 | 164,808 | 03/17/2005 | 04/01/2020 |
| 86853T-AJ-2 | SUPERVALU INC. EXTENDED TERL LOAN B-3 | | | 2 | 3FE | 3,210,667 | 97.7320 | 3,140,458 | 3,213,336 | 3,203,404 | | 804 | | | 4.500 | 4.684 | FMAN | 12,758 | 23,787 | 06/30/2011 | 04/29/2018 |
| 869099-AD-3 | SUSQUEHANNA BANCSHARES | | | | 3FE | 4,271,165 | 101.0420 | 4,294,285 | 4,250,000 | 4,252,602 | | (2,964) | | | 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 | 93.5240 | 3,740,948 | 4,000,000 | 3,984,927 | | 6,216 | | | 2.249 | 5.070 | FMAN | 15,246 | 85,140 | 11/12/2009 | 05/01/2014 |
| 86959L-AA-1 | SVENSKA HANDELSBANKEN AB | | F | | 1FE | 2,991,840 | 104.0510 | 3,121,533 | 3,000,000 | 2,995,768 | | 1,593 | | | 4.875 | 4.937 | JD | 8,531 | 146,250 | 06/03/2009 | 06/10/2014 |
| G77348-AD-1 | SVG CAPITAL - 2007 DEAL 7 YEAR | | F | 3 | 3 | 14,110,250 | 100.3240 | 14,155,979 | 14,110,250 | 14,627,012 | | (181,976) | | | 8.490 | 6.615 | JJ | 542,410 | 1,197,960 | 12/12/2007 | 07/18/2014 |
| 40424Q-AK-2 | SWETT & CRAWFORD (HMSC) 2ND LIEN (2007) | | | 2 | 5FE | 1,500,000 | 55.0000 | 825,000 | 1,500,000 | 1,500,000 | | | | | 5.796 | 6.092 | MJSD | 483 | 87,148 | 10/29/2010 | 09/30/2014 |
| 40424Q-AG-1 | SWETT & CRAWFORD (HSMC) FIRST LIEN (2007 | | | 2 | 4FE | 4,254,652 | 76.0000 | 3,257,550 | 4,286,250 | 4,255,732 | | 12,820 | | | 2.546 | 2.990 | MJSD | 9,595 | 88,139 | 10/29/2010 | 04/03/2014 |
| 990957-9E-4 | SWIFT TRANSPORTATION CO. TERM LOAN | | | 2 | 4FE | 864,528 | 99.7500 | 871,077 | 873,261 | 865,046 | | 518 | | | 5.003 | 6.179 | JAJO | 9,460 | 42,370 | 01/10/2011 | 12/21/2016 |
| 87124V-AA-7 | SYDNEY AIRPORT SENIOR SECURED NOTES 2021 | | F | | 2FE | 9,990,200 | 101.4650 | 10,146,550 | 10,000,000 | 9,991,114 | | 745 | | | 5.125 | 5.060 | FA | 183,646 | 448,438 | 10/07/2010 | 02/22/2021 |
| 991313-9A-7 | SYMPHONYIRI GROUP, INC. TERM LOAN 2011 | | | 2 | 4FE | 3,002,469 | 98.9580 | 2,961,318 | 2,992,500 | 2,999,583 | | (398) | | | 4.193 | 4.027 | JAJO | 5,358 | 67,334 | 07/22/2011 | 12/01/2017 |
| 87164G-AB-9 | SYNIVERSE TECHNOLOGIES INC TERM LOAN | | | 2 | 4FE | 792,000 | 99.7920 | 790,353 | 792,000 | 784,982 | | 902 | | | 5.250 | 5.457 | JAJO | 9,263 | 31,844 | 01/14/2011 | 12/21/2017 |
| 361561-AA-1 | SYSTEM ENERGY RESOURCES | | | 1 | 2FE | 6,939,785 | 102.0840 | 7,084,410 | 6,939,785 | 6,939,785 | | | | | 5.129 | 5.131 | JJ | 164,129 | 279,976 | 11/12/2009 | 01/15/2014 |
| 87425E-AM-5 | TALISMAN ENERGY | | A | 1 | 2FE | 14,886,300 | 98.3120 | 14,746,860 | 15,000,000 | 14,896,865 | | 9,328 | | | 3.750 | 3.941 | FA | 234,375 | 404,687 | 11/08/2010 | 02/01/2021 |
| 875127-AS-1 | TAMPA ELECTRIC | | | | 2FE | 6,276,540 | 102.4760 | 6,148,578 | 6,000,000 | 6,015,843 | | (33,299) | | | 6.875 | 6.272 | JD | 18,333 | 412,500 | 12/23/2003 | 06/15/2012 |
| 875127-AV-4 | TAMPA ELECTRIC | | | | 2FE | 1,490,625 | 132.5870 | 1,988,810 | 1,500,000 | 1,491,314 | | 141 | | | 6.550 | 6.598 | MN | 12,554 | 98,250 | 05/09/2006 | 05/15/2036 |
| 875127-AZ-5 | TAMPA ELECTRIC | | | | 2FE | 16,946,562 | 117.0310 | 18,666,460 | 15,950,000 | 16,878,383 | | (68,178) | | | 5.400 | 4.605 | MN | 110,055 | 806,273 | 02/11/2011 | 05/15/2021 |
| 00386S-AD-4 | TAQA ABU DHABI NATL ENER | | F | | 1FE | 4,992,250 | 114.5000 | 5,725,000 | 5,000,000 | 4,994,305 | | 654 | | | 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 | 105.7500 | 4,758,750 | 4,500,000 | 4,557,764 | | (34,113) | | | 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 | 104.2500 | 27,105,000 | 26,000,000 | 25,982,325 | | 5,780 | | | 4.750 | 4.780 | MS | 363,639 | 1,235,000 | 12/17/2009 | 09/15/2014 |
| 87612E-AM-8 | TARGET CORP | | | | 1FE | 4,623,350 | 104.8310 | 5,241,535 | 5,000,000 | 4,932,375 | | 43,750 | | | 4.000 | 4.974 | JD | 8,889 | 200,000 | 03/18/2009 | 06/15/2013 |
| 87612E-AT-3 | TARGET CORP | | | | 1FE | 2,905,497 | 104.6760 | 3,051,305 | 2,915,000 | 2,912,819 | | 1,993 | | | 5.125 | 5.193 | JJ | 68,887 | 149,394 | 01/14/2008 | 01/15/2013 |
| 87612E-AU-0 | TARGET CORP | | | | 1FE | 4,965,900 | 139.7810 | 6,989,065 | 5,000,000 | 4,967,437 | | 429 | | | 7.000 | 7.052 | JJ | 161,389 | 350,000 | 01/14/2008 | 01/15/2038 |
| 87612E-AV-8 | TARGET CORP | | | | 1FE | 29,888,880 | 110.4790 | 32,039,026 | 29,000,000 | 29,832,128 | | (47,682) | | | 3.875 | 3.488 | JJ | 518,174 | 734,205 | 08/15/2011 | 07/15/2020 |
| 87650Q-AF-9 | TASC, INC. TERM LOAN B | | | 2 | 3FE | 993,238 | 99.3330 | 986,613 | 993,238 | 988,872 | | 601 | | | 4.500 | 4.821 | FMAN | 11,538 | 17,068 | 05/16/2011 | 12/18/2015 |
| 87233Q-AA-6 | TC PIPELINES LP | | | | 2FE | 6,988,380 | 104.7040 | 7,329,273 | 7,000,000 | 6,988,880 | | 500 | | | 4.650 | 4.668 | JD | 14,467 | 160,942 | 06/14/2011 | 06/15/2021 |
| 872312-AA-1 | TCM SUB LLC | | | | 2FE | 14,987,100 | 103.6740 | 15,551,115 | 15,000,000 | 14,992,011 | | 2,447 | | | 3.550 | 3.633 | JJ | 245,542 | 532,500 | 12/08/2009 | 01/15/2015 |
| 87236Y-AA-6 | TD AMERITRADE HOLDING CO | | | | 1FE | 4,993,100 | 108.1250 | 5,406,240 | 5,000,000 | 4,994,248 | | 563 | | | 5.600 | 5.630 | JD | 23,333 | 280,000 | 11/20/2009 | 12/01/2019 |
| 87236Y-AB-4 | TD AMERITRADE HOLDING CO | | | | 1FE | 4,995,050 | 105.6890 | 5,284,445 | 5,000,000 | 4,996,999 | | 949 | | | 4.150 | 4.187 | JD | 17,292 | 207,500 | 11/20/2009 | 12/01/2014 |
| 87236Y-AC-2 | TD AMERITRADE HOLDING CO | | | | 1FE | 9,989,700 | 101.2500 | 10,124,990 | 10,000,000 | 9,996,774 | | 3,423 | | | 2.950 | 3.003 | JD | 24,583 | 295,000 | 11/20/2009 | 12/01/2012 |
| 87239M-AA-9 | TDIC FINANCE LTD | | F | | 1FE | 3,014,500 | 107.5000 | 3,225,000 | 3,000,000 | 3,007,826 | | (2,799) | | | 6.500 | 6.386 | JJ | 96,958 | 195,000 | 06/26/2009 | 07/02/2014 |
| 878742-AR-6 | TECK RESOURCES LIMITED | | A | | 2FE | 6,996,640 | 103.1160 | 7,218,106 | 7,000,000 | 6,997,231 | | 433 | | | 3.850 | 3.854 | FA | 101,811 | 268,003 | 08/03/2010 | 08/15/2017 |
| 878742-AS-4 | TECK RESOURCES LIMITED | | A | 1 | 2FE | 4,542,220 | 110.0240 | 4,951,076 | 4,500,000 | 4,541,498 | | (574) | | | 6.000 | 5.930 | FA | 102,000 | 268,500 | 09/08/2010 | 08/15/2040 |
| 878742-AT-2 | TECK RESOURCES LIMITED | | A | | 2FE | 356,911 | 104.4280 | 372,809 | 357,000 | 356,920 | | 7 | | | 4.500 | 4.405 | JJ | 7,408 | 13,075 | 09/08/2010 | 01/15/2021 |
| 878742-AT-2 | TECK RESOURCES LIMITED | LS | A | | 2FE | 4,641,839 | 104.4280 | 4,848,606 | 4,643,000 | 4,641,956 | | 92 | | | 4.500 | 4.405 | JJ | 96,342 | 170,050 | 09/08/2010 | 01/15/2021 |
| 87922S-AE-0 | TELCORDIA TECHNOLOGIES TERM LOAN | | | 2 | 4FE | 643,286 | 99.7500 | 646,869 | 648,491 | 643,376 | | 810 | | | 6.750 | 7.276 | JAJO | 191 | 29,349 | 05/19/2010 | 04/30/2016 |
| 87927V-AE-8 | TELECOM ITALIA CAPITAL | | F | | 2FE | 12,838,800 | 96.0580 | 12,487,592 | 13,000,000 | 12,958,443 | | 20,561 | | | 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 | 75.7340 | 10,224,158 | 13,500,000 | 12,432,322 | | 20,013 | | | 6.375 | 7.091 | MN | 109,969 | 860,625 | 09/14/2006 | 11/15/2033 |
| 87927V-AV-0 | TELECOM ITALIA CAPITAL | | F | | 2FE | 2,026,940 | 85.2850 | 1,705,692 | 2,000,000 | 2,026,828 | | (112) | | | 7.721 | 7.601 | JD | 11,582 | 77,210 | 08/22/2011 | 06/04/2038 |
| 87927V-AW-8 | TELECOM ITALIA CAPITAL | | F | | 2FE | 5,483,290 | 96.1860 | 4,809,325 | 5,000,000 | 5,274,584 | | (104,360) | | | 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 | 92.8200 | 9,282,040 | 10,000,000 | 9,670,333 | | 106,851 | | | 4.950 | 6.274 | MS | 125,125 | 495,000 | 05/22/2008 | 09/30/2014 |
| 87938W-AL-7 | TELEFONICA EMISIONES SAU | | F | | 2FE | 10,000,000 | 95.8980 | 9,589,780 | 10,000,000 | 10,000,000 | | | | | 3.729 | 3.729 | AO | 66,293 | 372,900 | 04/12/2010 | 04/27/2015 |
| 87938W-AJ-2 | TELEFONICA SA | | F | | 2FE | 8,422,080 | 99.4740 | 7,957,920 | 8,000,000 | 8,255,129 | | (77,738) | | | 4.949 | 3.835 | JJ | 182,563 | 395,920 | 11/12/2009 | 01/15/2015 |
| 87969N-AC-9 | TELSTRA CORP LTD | | F | | 1FE | 18,186,295 | 106.0550 | 19,387,969 | 18,281,000 | 18,191,377 | | 5,082 | | | 4.800 | 4.864 | AO | 192,560 | 438,744 | 04/14/2011 | 10/12/2021 |
| 87973K-AA-3 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 3,727,300 | 109.3230 | 4,372,936 | 4,000,000 | 3,867,125 | | 31,371 | | | 4.500 | 5.499 | MS | 50,000 | 180,000 | 06/05/2007 | 09/21/2015 |
| 87973P-AA-2 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 20,239,800 | 107.3790 | 21,475,720 | 20,000,000 | 20,196,733 | | (20,914) | | | 4.300 | 4.150 | AO | 157,667 | 860,000 | 11/18/2009 | 10/25/2019 |
| 87973P-AB-0 | TEMASEK FINANCIAL I LTD | | F | | 1FE | 24,757,250 | 122.7080 | 30,677,025 | 25,000,000 | 24,764,507 | | 3,547 | | | 5.375 | 5.441 | MN | 141,840 | 1,343,750 | 11/16/2009 | 11/23/2039 |

# 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 (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 |
| 08977*-AA-2 | TEN GROUP PTY LTD SR NTS | | F | | 2 | 15,000,000 | 103.3980 | 15,509,772 | 15,000,000 | 15,119,376 | | (74,298) | | | 5.380 | 5.380 | MS | 246,583 | 807,000 | 03/11/2003 | 03/11/2013 |
| 88031R-AA-6 | TENASKA ALABAMA | | | 2 | 2FE | 19,080,897 | 106.4950 | 20,174,347 | 18,943,938 | 19,032,850 | | (6,868) | | | 6.125 | 6.106 | MJSD | 3,223 | 1,149,120 | 08/10/2010 | 03/30/2023 |
| 88031V-AA-7 | TENASKA GATEWAY | | | 2 | 2FE | 11,784,344 | 107.7640 | 13,005,694 | 12,068,682 | 11,835,269 | | 15,867 | | | 6.052 | 6.484 | MJSD | 2,029 | 721,870 | 09/10/2008 | 12/30/2023 |
| 88031Q-AA-8 | TENASKA VIRGINIA | | | | 2FE | 18,361,311 | 103.4920 | 18,962,716 | 18,322,881 | 18,348,230 | | (1,780) | | | 6.119 | 6.135 | MJSD | 286,588 | 834,525 | 05/05/2004 | 03/30/2024 |
| 880349-AQ-8 | TENNECO INC | | | 1 | 3FE | 5,212,500 | 102.5000 | 5,125,000 | 5,000,000 | 5,195,000 | | (17,500) | | | 6.875 | 6.431 | JD | 15,278 | 336,111 | 03/09/2011 | 12/15/2020 |
| 88078F-AR-9 | TEREX CORP TERM LOAN B | | | 2 | 3FE | 1,492,500 | 100.4060 | 1,502,325 | 1,496,250 | 1,491,520 | | 257 | | | 5.500 | 5.596 | MJSD | 25,360 | 3,285 | 08/30/2011 | 04/28/2017 |
| 881575-AC-8 | TESCO PLC | | F | | 1FE | 16,391,555 | 119.6360 | 19,141,776 | 16,000,000 | 16,378,237 | | (6,662) | | | 6.150 | 5.983 | MN | 125,733 | 984,000 | 11/05/2009 | 11/15/2037 |
| 881609-AT-8 | TESORO CORP | | | 1 | 3FE | 3,045,000 | 102.5000 | 3,075,000 | 3,000,000 | 3,041,401 | | (3,599) | | | 6.500 | 6.655 | JD | 16,250 | 97,500 | 08/29/2011 | 06/01/2017 |
| 881609-AW-1 | TESORO CORP | | | 1 | 3FE | 2,573,594 | 112.2500 | 2,553,688 | 2,275,000 | 2,566,008 | | (7,585) | | | 9.750 | 5.897 | JD | 18,484 | 110,906 | 11/18/2011 | 06/01/2019 |
| 881685-AY-7 | TEXACO CAPITAL INC | | | | 1FE | 666,607 | 165.4310 | 827,155 | 500,000 | 644,421 | | (3,537) | | | 8.625 | 6.117 | AO | 10,781 | 43,125 | 06/01/2004 | 04/01/2032 |
| 882384-AA-8 | TEXAS EASTERN TRANSMISSI | | | | 2FE | 1,493,970 | 118.2520 | 1,773,783 | 1,500,000 | 1,496,132 | | 553 | | | 6.000 | 6.063 | MS | 26,500 | 90,000 | 09/06/2007 | 09/15/2017 |
| 882508-AR-5 | TEXAS INSTRUMENTS INC | | | | 1FE | 6,352,557 | 104.1670 | 6,506,277 | 6,246,000 | 6,343,577 | | (8,979) | | | 2.375 | 1.994 | MN | 18,955 | 70,875 | 07/26/2011 | 05/16/2016 |
| 882508-AR-5 | TEXAS INSTRUMENTS INC | LS | | | 1FE | 3,818,043 | 104.1670 | 3,910,433 | 3,754,000 | 3,812,646 | | (5,397) | | | 2.375 | 1.994 | MN | 11,392 | 42,597 | 07/26/2011 | 05/16/2016 |
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% SR. NTS | | | | 3 | 4,143,653 | 99.1470 | 4,174,598 | 4,210,526 | 4,181,259 | | 11,163 | | | 4.390 | 4.987 | JD | 3,594 | 161,737 | 06/27/2008 | 12/24/2013 |
| 883203-BR-1 | TEXTRON INC | | | | 2FE | 14,794,080 | 102.4910 | 15,168,698 | 14,800,000 | 14,794,376 | | 296 | | | 4.625 | 4.634 | MS | 190,139 | | 09/14/2011 | 09/21/2016 |
| 109696-A*-5 | THE BRINKS COMPANY SERIES A | | | 2 | 2 | 30,000,000 | 101.0670 | 30,320,067 | 30,000,000 | 30,000,000 | | | | | 4.570 | 4.570 | JJ | 597,908 | 685,500 | 01/24/2011 | 01/24/2021 |
| 46361#-AF-9 | THE IRVINE COMPANY 2007 10-YEAR | | | | 1 | 35,000,000 | 111.1370 | 38,898,080 | 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 | 105.7000 | 6,341,970 | 6,000,000 | 5,983,074 | | 4,730 | | | 3.200 | 3.298 | MN | 32,000 | 192,000 | 04/20/2010 | 05/01/2015 |
| 883556-AU-6 | THERMO FISHER SCIENTIFIC | | | | 1FE | 18,948,280 | 105.8920 | 20,119,442 | 19,000,000 | 18,967,483 | | 10,548 | | | 3.250 | 3.309 | MN | 70,326 | 617,500 | 03/29/2010 | 11/20/2014 |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC | | | | 1FE | 4,967,650 | 111.7350 | 5,586,770 | 5,000,000 | 4,969,884 | | 2,234 | | | 4.500 | 4.595 | MS | 75,000 | 118,125 | 02/14/2011 | 03/01/2021 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC | | | 1 | 1FE | 34,933,150 | 104.4400 | 36,554,140 | 35,000,000 | 34,935,253 | | 2,103 | | | 3.600 | 3.623 | FA | 472,500 | | 08/09/2011 | 08/15/2021 |
| 883556-BA-9 | THERMO FISHER SCIENTIFIC | | | | 1FE | 9,982,600 | 101.9470 | 10,194,730 | 10,000,000 | 9,983,840 | | 1,240 | | | 2.250 | 2.286 | FA | 84,375 | | 08/09/2011 | 08/15/2016 |
| 884315-AG-7 | THOMAS & BETTS CORP | | | | 2FE | 18,155,880 | 109.2680 | 19,668,204 | 18,000,000 | 18,144,363 | | (11,881) | | | 5.625 | 5.515 | MN | 129,375 | 1,012,500 | 07/30/2010 | 11/15/2021 |
| 884903-BA-2 | THOMSON REUTERS CORP | | A | | 1FE | 7,915,378 | 106.5490 | 7,991,175 | 7,500,000 | 7,685,509 | | (116,599) | | | 5.950 | 4.344 | JJ | 205,771 | 446,250 | 12/17/2009 | 07/15/2013 |
| 884903-BB-0 | THOMSON REUTERS CORP | | A | | 1FE | 2,427,558 | 119.8100 | 2,935,335 | 2,450,000 | 2,433,817 | | 1,922 | | | 6.500 | 6.688 | JJ | 73,432 | 159,250 | 06/17/2008 | 07/15/2018 |
| 884903-BG-9 | THOMSON REUTERS CORP | | A | | 1FE | 35,917,660 | 110.6680 | 37,627,256 | 34,000,000 | 35,832,136 | | (90,482) | | | 4.700 | 3.924 | AO | 337,356 | 1,128,000 | 08/09/2011 | 10/15/2019 |
| 884903-BH-7 | THOMSON REUTERS CORP | | A | | 1FE | 3,912,440 | 114.5490 | 4,581,948 | 4,000,000 | 3,914,387 | | 1,135 | | | 5.850 | 6.026 | AO | 49,400 | 234,000 | 03/23/2010 | 04/15/2040 |
| 884903-BK-0 | THOMSON REUTERS CORP | | A | | 1FE | 9,459,720 | 103.4910 | 9,831,607 | 9,500,000 | 9,460,513 | | 793 | | | 3.950 | 3.995 | MS | 89,643 | | 09/28/2011 | 09/30/2021 |
| 87244E-AC-6 | TIAA GLOBAL MARKETS | | | | 1FE | 9,938,000 | 103.1750 | 10,317,550 | 10,000,000 | 9,989,283 | | 13,233 | | | 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 | 105.8250 | 16,679,157 | 15,761,000 | 16,256,819 | | (310,878) | | | 4.950 | 2.845 | JJ | 359,745 | 780,170 | 11/12/2009 | 07/15/2013 |
| 88732J-AG-3 | TIME WARNER CABLE INC | | | | 2FE | 1,497,225 | 102.2550 | 1,533,822 | 1,500,000 | 1,499,698 | | 577 | | | 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 | 113.7420 | 5,687,080 | 5,000,000 | 4,969,716 | | 455 | | | 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 | 118.7710 | 1,781,573 | 1,500,000 | 1,499,103 | | 107 | | | 6.750 | 6.792 | JJ | 50,625 | 101,250 | 06/16/2008 | 07/01/2018 |
| 88732J-AU-2 | TIME WARNER CABLE INC | | | | 2FE | 7,770,480 | 118.1720 | 9,453,744 | 8,000,000 | 7,776,801 | | 2,654 | | | 6.750 | 6.959 | JD | 24,000 | 540,000 | 06/24/2009 | 06/15/2039 |
| 88732J-AV-0 | TIME WARNER CABLE INC | | | | 2FE | 14,600,917 | 104.7930 | 15,400,350 | 14,696,000 | 14,636,852 | | 17,817 | | | 3.500 | 3.749 | FA | 214,317 | 514,360 | 12/08/2009 | 02/01/2015 |
| 88732J-AV-0 | TIME WARNER CABLE INC | LS | | | 2FE | 302,033 | 104.7930 | 318,570 | 304,000 | 302,776 | | 369 | | | 3.500 | 3.749 | FA | 4,433 | 10,640 | 12/08/2009 | 02/01/2015 |
| 88732J-AW-8 | TIME WARNER CABLE INC | | | | 2FE | 10,648,350 | 109.5630 | 11,504,136 | 10,500,000 | 10,635,058 | | (14,119) | | | 5.000 | 4.863 | FA | 218,750 | 525,000 | 08/12/2010 | 02/01/2020 |
| 88732J-AX-6 | TIME WARNER CABLE INC | | | 1 | 2FE | 7,081,035 | 102.6900 | 7,317,689 | 7,126,000 | 7,085,097 | | 3,612 | | | 4.125 | 4.080 | FA | 111,047 | 220,461 | 11/09/2010 | 02/15/2021 |
| 88732J-AX-6 | TIME WARNER CABLE INC | 0 | | 1 | 2FE | 2,855,865 | 102.6900 | 2,951,311 | 2,874,000 | 2,857,503 | | 1,457 | | | 4.125 | 4.080 | FA | 44,787 | 88,914 | 11/09/2010 | 02/15/2021 |
| 88732J-BA-5 | TIME WARNER CABLE INC | | | 1 | 2FE | 14,866,350 | 101.1730 | 15,175,920 | 15,000,000 | 14,869,671 | | 3,321 | | | 4.000 | 4.097 | MS | 181,667 | | 09/07/2011 | 09/01/2021 |
| 88732J-BB-3 | TIME WARNER CABLE INC | | | 1 | 2FE | 29,464,800 | 105.3800 | 31,614,000 | 30,000,000 | 29,466,931 | | 2,131 | | | 5.500 | 5.613 | MS | 499,583 | | 09/07/2011 | 09/01/2041 |
| 887315-BJ-7 | TIME WARNER COMPANIES INC | | | | 2FE | 2,696,893 | 119.8230 | 2,995,568 | 2,500,000 | 2,605,555 | | (14,668) | | | 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 | 115.4230 | 2,308,452 | 2,000,000 | 1,994,482 | | 951 | | | 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 | 108.3630 | 5,418,145 | 5,000,000 | 4,985,917 | | 1,364 | | | 4.875 | 4.924 | MS | 71,771 | 243,750 | 03/03/2010 | 03/15/2020 |
| 887317-AG-0 | TIME WARNER INC | | | | 2FE | 19,952,400 | 107.6720 | 21,534,400 | 20,000,000 | 19,957,720 | | 3,673 | | | 4.700 | 4.731 | JJ | 433,444 | 942,611 | 07/07/2010 | 01/15/2021 |
| 887317-AH-8 | TIME WARNER INC | | | | 2FE | 6,995,170 | 117.2340 | 8,206,345 | 7,000,000 | 6,995,258 | | 61 | | | 6.100 | 6.106 | JJ | 196,894 | 428,186 | 07/07/2010 | 07/15/2040 |
| 887389-AG-9 | TIMKEN CO | | | | 2FE | 7,342,230 | 108.2200 | 7,575,414 | 7,000,000 | 7,204,549 | | (69,198) | | | 6.000 | 4.832 | MS | 123,667 | 420,000 | 12/17/2009 | 09/15/2014 |
| 872540-AM-1 | TJX COS INC | | | | 1FE | 5,364,200 | 124.5960 | 6,229,810 | 5,000,000 | 5,287,523 | | (30,696) | | | 6.950 | 5.978 | AO | 73,361 | 347,500 | 05/14/2009 | 04/15/2019 |
| Y85859-DE-6 | TNB CAPITAL (L) LTD | | F | | 2FE | 1,608,750 | 106.7080 | 1,600,626 | 1,500,000 | 1,575,218 | | (20,789) | | | 5.250 | 3.643 | MN | 12,250 | 78,750 | 05/11/2010 | 05/05/2015 |
| 88947E-AH-3 | TOLL BROS FINANCE CORP | | | | 3FE | 7,035,000 | 115.2450 | 6,914,682 | 6,000,000 | 6,928,042 | | (106,958) | | | 8.910 | 5.730 | AO | 112,860 | 534,600 | 03/09/2011 | 10/15/2017 |
| 88947E-AJ-9 | TOLL BROS FINANCE CORP | | | | 3FE | 5,776,875 | 105.1720 | 6,047,396 | 5,750,000 | 5,775,092 | | (2,638) | | | 6.750 | 6.683 | MN | 64,688 | 388,125 | 10/14/2010 | 11/01/2019 |
| 88947E-AE-0 | TOLL BROTHERS INC | | | | 3FE | 3,834,880 | 102.3710 | 4,094,856 | 4,000,000 | 4,266,262 | | (88,172) | | | 4.950 | 5.546 | MS | 58,300 | 198,000 | 05/10/2005 | 03/15/2014 |
| Q9103#-AB-1 | TOLL HOLDINGS LTD SENIOR UNSECURED NOTES | | F | | 2 | 30,000,000 | 103.4720 | 31,041,666 | 30,000,000 | 30,000,000 | | | | | 3.650 | 3.650 | JD | 73,000 | 1,095,000 | 12/07/2010 | 12/07/2017 |
| 891145-LV-4 | TORONTO-DOMINION BANK | | A | | 1FE | 14,978,850 | 102.3950 | 15,359,325 | 15,000,000 | 14,984,631 | | 4,083 | | | 2.200 | 2.230 | JJ | 139,333 | 330,000 | 07/22/2010 | 07/29/2015 |
| 891145-RB-2 | TORONTO-DOMINION BANK | | A | | 1FE | 1,967,900 | 98.6840 | 1,973,674 | 2,000,000 | 1,968,240 | | 340 | | | 1.625 | 1.980 | MS | 9,660 | | 12/07/2011 | 09/14/2016 |
| 891490-AT-1 | TOSCO CORP | | | | 1FE | 9,894,700 | 146.4240 | 14,642,400 | 10,000,000 | 9,606,761 | | 8,868 | | | 8.125 | 8.220 | FA | 306,944 | 812,500 | 02/08/2000 | 02/15/2030 |

# 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 |
| 89152U-AA-0 | TOTAL CAPITAL SA | | F | | 1FE | 40,123,400 | 105.9020 | 42,360,640 | 40,000,000 | 40,082,352 | | (20,568) | | | 3.125 | 3.066 | AO | 309,028 | 1,250,000 | 11/17/2009 | 10/02/2015 |
| 991260-9A-0 | TOWERCO FINANCE LLC TERM LOAN | | | 2 | 3FE | 1,980,050 | 99.5830 | 1,976,723 | 1,985,000 | 1,976,340 | | 1,265 | | | 5.250 | 5.583 | MJSD | 8,707 | 84,384 | 02/15/2011 | 02/02/2017 |
| 89233P-4C-7 | TOYOTA MOTOR CREDIT CORP | | | | 1FE | 19,922,000 | 109.1500 | 21,829,920 | 20,000,000 | 19,931,845 | | 6,473 | | | 4.500 | 4.549 | JD | 35,000 | 900,000 | 06/14/2010 | 06/17/2020 |
| 89233P-5F-9 | TOYOTA MOTOR CREDIT CORP | | | | 1FE | 9,974,800 | 103.0600 | 10,306,030 | 10,000,000 | 9,975,428 | | 628 | | | 3.400 | 3.430 | MS | 100,111 | | 09/08/2011 | 09/15/2021 |
| 87262C-AH-6 | TPF GENERATION HOLDINS LLC 2ND LIEN TERM | | | 2 | 4FE | 1,003,244 | 93.6000 | 936,000 | 1,000,000 | 1,002,998 | | (952) | | | 4.829 | 4.978 | JAJO | 268 | 46,065 | 09/30/2010 | 12/15/2014 |
| 893526-BY-8 | TRANS CANADA PIPELINE DEB | | A | | 1FE | 3,164,060 | 145.6850 | 4,370,538 | 3,000,000 | 3,046,620 | | (3,146) | | | 9.875 | 9.446 | JJ | 148,125 | 296,250 | 02/15/1991 | 01/01/2021 |
| 89334G-AG-9 | TRANS UNION LLC REPLACEMENT TERM LOAN | | | 2 | 3FE | 4,367,000 | 99.5420 | 4,346,999 | 4,367,000 | 4,367,000 | | | | | 4.750 | 4.894 | JAJO | 53,495 | 53,011 | 03/17/2011 | 02/10/2018 |
| 893045-AC-8 | TRANS-ALLEGHENY INTERSTA | | | | 2FE | 9,962,600 | 104.2380 | 10,423,800 | 10,000,000 | 9,976,258 | | 7,197 | | | 4.000 | 4.059 | JJ | 184,444 | 400,000 | 01/19/2010 | 01/15/2015 |
| 89346D-AA-5 | TRANSALTA CORP | | A | | 2FE | 5,979,300 | 102.7090 | 6,162,552 | 6,000,000 | 5,998,505 | | 2,638 | | | 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 | 107.4110 | 12,889,356 | 12,000,000 | 11,983,932 | | 4,802 | | | 4.750 | 4.982 | JJ | 262,833 | 570,000 | 11/09/2009 | 01/15/2015 |
| 893526-DH-3 | TRANS-CANADA PIPELINES | | A | | 1FE | 3,995,240 | 105.9190 | 4,236,768 | 4,000,000 | 3,996,661 | | 906 | | | 3.400 | 3.426 | JD | 11,333 | 136,000 | 05/26/2010 | 06/01/2015 |
| 893526-DH-3 | TRANS-CANADA PIPELINES | | A | | 1FE | 4,591,650 | 124.6380 | 6,231,905 | 5,000,000 | 4,605,333 | | 5,488 | | | 6.200 | 6.856 | AO | 65,444 | 310,000 | 05/11/2009 | 10/15/2037 |
| 893574-AA-1 | TRANSCONT GAS PIPE CORP | | | 1 | 2FE | 24,834,500 | 109.1910 | 27,297,800 | 25,000,000 | 24,835,367 | | 867 | | | 5.400 | 5.448 | FA | 521,250 | | 08/10/2011 | 08/15/2041 |
| 893578-A@-3 | TRANSCONTINENTAL INC, FLOAT. RATE SER 20 | | A | 1 | 2 | 16,500,000 | 100.0000 | 16,500,000 | 16,500,000 | 16,500,000 | | | | | 1.227 | 4.151 | MJSD | 17,433 | 166,624 | 03/01/2005 | 03/01/2012 |
| 893578-A*-5 | TRANSCONTINENTAL INC, FLOAT. RATE SER. 2 | | A | 1 | 2 | 10,000,000 | 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | 1.227 | 2.686 | MJSD | 10,565 | 100,984 | 10/27/2004 | 03/01/2012 |
| 89364M-AQ-7 | TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN | | | 2 | 3FE | 2,970,000 | 99.0630 | 2,942,171 | 2,970,000 | 2,970,000 | | | | | 4.000 | 4.172 | JAJO | 30,696 | | 03/08/2011 | 02/14/2017 |
| 893647-AP-2 | TRANSDIGM INC | | | 1 | 4FE | 9,976,000 | 107.5000 | 9,890,000 | 9,200,000 | 9,886,674 | | (89,326) | | | 7.750 | 6.135 | JD | 31,689 | 714,980 | 03/14/2011 | 12/15/2018 |
| 893830-AF-6 | TRANSOCEAN INC | | F | | 2FE | 7,357,530 | 103.7860 | 7,265,034 | 7,000,000 | 7,305,781 | | (7,272) | | | 7.500 | 7.080 | AO | 110,833 | 525,000 | 10/23/2002 | 04/15/2031 |
| 893830-AS-8 | TRANSOCEAN INC | | F | | 2FE | 6,208,678 | 102.2020 | 5,876,621 | 5,750,000 | 6,118,928 | | (49,964) | | | 6.000 | 4.792 | MS | 101,583 | 345,000 | 02/25/2010 | 03/15/2018 |
| 893830-BB-4 | TRANSOCEAN INC | | F | | 2FE | 9,994,600 | 106.2880 | 10,628,830 | 10,000,000 | 9,994,628 | | 28 | | | 6.375 | 6.406 | JD | 46,042 | | 11/30/2011 | 12/15/2021 |
| Q9194#-AJ-4 | TRANSURBAN 5-YR PIK; 2018 FINAL | | F | | 1 | 10,678,487 | 115.0000 | 12,280,260 | 10,678,487 | 10,678,487 | | | | | 5.860 | 5.860 | MN | 81,696 | 599,294 | 11/14/2006 | 11/14/2018 |
| Q9194#-AG-0 | TRANSURBAN FINANCE CO. SER 2005-1 TR. C | | F | | 1 | 15,000,000 | 112.1890 | 16,828,419 | 15,000,000 | 15,000,000 | | | | | 5.350 | 5.350 | FA | 314,313 | 802,500 | 08/10/2005 | 08/10/2020 |
| Q9194#-AB-1 | TRANSURBAN FINANCE CO. SER. 2004-1, TR. | | F | | 1FE | 14,529,365 | 111.3170 | 16,419,232 | 14,750,000 | 15,119,437 | | (67,837) | | | 5.170 | 5.408 | JD | 50,838 | 762,575 | 09/10/2008 | 12/07/2016 |
| 89417E-AG-4 | TRAVELERS COS INC | | | | 1FE | 2,497,750 | 106.5060 | 2,662,648 | 2,500,000 | 2,497,970 | | 189 | | | 3.900 | 3.911 | MN | 16,250 | 97,500 | 10/27/2010 | 11/01/2020 |
| 89417E-AG-4 | TRAVELERS COS INC | LS | | | 1FE | 4,495,950 | 106.5060 | 4,792,766 | 4,500,000 | 4,496,346 | | 340 | | | 3.900 | 3.911 | MN | 29,250 | 175,500 | 10/27/2010 | 11/01/2020 |
| 89417E-AH-2 | TRAVELERS COS INC | | | | 1FE | 1,987,580 | 115.5350 | 2,310,694 | 2,000,000 | 1,987,782 | | 174 | | | 5.350 | 5.392 | MN | 17,833 | 107,000 | 10/27/2010 | 11/01/2040 |
| G9020*-AA-8 | TRAVIS PERKINS PLC 5.77% DUE 1/26/2013 | | F | | 3 | 39,000,000 | 103.6210 | 40,412,057 | 39,000,000 | 39,000,000 | | | | | 5.770 | 5.770 | JJ | 968,879 | 2,250,300 | 01/26/2006 | 01/26/2013 |
| G9020*-AB-6 | TRAVIS PERKINS PLC 5.89% DUE 1/26/2016 | | F | | 3 | 6,000,000 | 109.0870 | 6,545,243 | 6,000,000 | 6,657,928 | | (118,107) | | | 5.890 | 5.890 | JJ | 152,158 | 353,320 | 01/26/2006 | 01/26/2016 |
| 89469A-AA-2 | TREEHOUSE FOODS INC | | | 1 | 3FE | 2,684,375 | 108.2500 | 2,706,250 | 2,500,000 | 2,658,608 | | (24,056) | | | 7.750 | 6.173 | MS | 64,583 | 116,250 | 04/18/2011 | 03/01/2018 |
| 89615#-AF-3 | TRIDENT SEAFOODS SER B SR. SECD. NTS | | | | 2 | 13,500,000 | 101.0860 | 13,646,624 | 13,500,000 | 13,500,000 | | | | | 7.320 | 7.337 | MS | 290,970 | 988,200 | 03/21/2002 | 03/15/2012 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN | | | | 1FE | 9,800,900 | 120.2790 | 12,027,900 | 10,000,000 | 9,804,736 | | 2,494 | | | 6.000 | 6.155 | JD | 26,667 | 600,000 | 06/03/2010 | 06/15/2040 |
| 89675*-AN-7 | TRITON CONTAINER INTERNATIONAL 6.07% SEC | | | | 2 | 5,000,000 | 112.3690 | 5,618,455 | 5,000,000 | 5,000,000 | | | | | 6.070 | 6.070 | AO | 51,426 | 308,500 | 04/30/2010 | 04/30/2020 |
| G8967#-AK-9 | TRITON CONTAINER INTERNATIONAL LTD (2011 | | F | | 2FE | 18,000,000 | 101.4210 | 18,255,746 | 18,000,000 | 18,000,000 | | | | | 4.280 | 4.280 | MS | 196,880 | | 09/29/2011 | 09/30/2021 |
| 87264M-AA-7 | TRW AUTOMOTIVE INC | | | | 3FE | 1,980,000 | 106.7500 | 2,135,000 | 2,000,000 | 1,987,375 | | 5,103 | | | 7.000 | 7.311 | MS | 41,222 | 140,000 | 07/07/2010 | 03/15/2014 |
| 87305Q-BW-0 | TTX CO | | | | 2FE | 39,900,400 | 107.9120 | 43,164,800 | 40,000,000 | 44,388,602 | | (1,062,831) | | | 4.900 | 4.931 | MS | 653,333 | 1,960,000 | 11/01/2009 | 03/01/2015 |
| 87305Q-BX-8 | TTX CO 5% SR UNSEC NTS | | | | 2FE | 14,884,350 | 100.6400 | 15,096,060 | 15,000,000 | 14,995,146 | | 18,935 | | | 5.000 | 5.133 | AO | 187,500 | 750,000 | 04/05/2005 | 04/01/2012 |
| 87305Q-BU-4 | TTX COMPANY SR UNSECD NTS | | | | 2FE | 18,955,452 | 109.8080 | 20,863,520 | 19,000,000 | 18,980,909 | | 7,176 | | | 5.625 | 5.638 | JD | 89,063 | 1,068,750 | 11/12/2009 | 06/01/2014 |
| 87305Q-BY-6 | TTX COMPANY SR UNSECURED NOTES 2017 | | | | 2FE | 8,969,400 | 110.9970 | 9,989,748 | 9,000,000 | 8,983,837 | | 2,516 | | | 5.000 | 5.038 | JD | 20,000 | 450,000 | 06/06/2005 | 06/15/2017 |
| 898813-AK-6 | TUCSON ELECTRIC POWER | | | | 2FE | 4,984,100 | 106.1650 | 5,308,225 | 5,000,000 | 4,984,281 | | 181 | | | 5.150 | 5.204 | MN | 37,910 | | 11/03/2011 | 11/15/2021 |
| 87309L-AE-8 | TWCC HOLDING CORP - TERM LOAN | | | 2 | 3FE | 1,999,925 | 99.5310 | 1,980,642 | 1,989,975 | 1,999,302 | | (623) | | | 4.248 | 4.291 | FMAN | 7,535 | 21,432 | 08/15/2011 | 02/11/2017 |
| 09348L-AE-5 | TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN | | | 2 | 4FE | 76,796 | 99.3130 | 254,537 | 256,298 | 74,323 | | 12,587 | | | 7.750 | 53.127 | JAJO | 1,938 | 7,993 | 12/10/2010 | 11/05/2015 |
| 873152-AC-6 | TXU AUSTRALIA 144A | | F | | 1FE | 7,513,352 | 116.8320 | 8,762,408 | 7,500,000 | 7,505,751 | | (944) | | | 7.250 | 7.438 | JD | 45,313 | 543,750 | 09/08/2000 | 12/01/2016 |
| 902133-AE-7 | TYCO ELECTRONICS GROUP S | | E | | 2FE | 5,997,360 | 103.5090 | 6,210,534 | 6,000,000 | 5,999,555 | | 565 | | | 6.000 | 6.033 | AO | 90,000 | 360,000 | 09/20/2007 | 10/01/2012 |
| 902133-AF-4 | TYCO ELECTRONICS GROUP S | | E | | 2FE | 3,587,655 | 115.5200 | 4,043,193 | 3,500,000 | 3,557,692 | | (8,218) | | | 6.550 | 6.217 | AO | 57,313 | 229,250 | 01/03/2008 | 10/01/2017 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP S | | E | | 2FE | 5,458,993 | 132.9830 | 7,292,771 | 5,484,000 | 5,460,199 | | 316 | | | 7.125 | 7.172 | AO | 97,684 | 390,735 | 09/20/2007 | 10/01/2037 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP S | LS | E | | 2FE | 1,011,367 | 132.9830 | 1,351,104 | 1,016,000 | 1,011,590 | | 59 | | | 7.125 | 7.172 | AO | 18,098 | 72,390 | 09/20/2007 | 10/01/2037 |
| 902118-BM-9 | TYCO INTERNATIONAL FINAN | | E | | 1FE | 1,993,060 | 106.5790 | 2,131,582 | 2,000,000 | 1,995,974 | | 1,334 | | | 4.125 | 4.228 | AO | 17,417 | 82,500 | 09/30/2009 | 10/15/2014 |
| 902118-BN-7 | TYCO INTERNATIONAL FINAN | | F | | 1FE | 9,967,600 | 104.6530 | 10,465,300 | 10,000,000 | 9,976,828 | | 5,634 | | | 3.375 | 3.403 | AO | 71,250 | 337,500 | 04/28/2010 | 10/15/2015 |
| 902118-BK-3 | TYCO INTL GROUP SA | | E | | 1FE | 19,540,700 | 108.3330 | 19,283,327 | 17,800,000 | 18,658,046 | | (437,363) | | | 6.000 | 3.322 | MN | 136,467 | 1,068,000 | 01/07/2010 | 11/15/2013 |
| 9021EQ-AC-8 | TYCO/TYCO INTL FIN SA | | E | | 1FE | 4,346,220 | 123.2220 | 4,972,004 | 4,035,000 | 4,290,870 | | (24,478) | | | 7.000 | 5.985 | JD | 12,553 | 282,450 | 08/19/2009 | 12/15/2019 |
| 9021EQ-AD-6 | TYCO/TYCO INTL FIN SA | | E | | 1FE | 13,550,901 | 124.0710 | 15,750,826 | 12,695,000 | 13,418,328 | | (58,642) | | | 6.875 | 6.047 | JJ | 402,449 | 872,781 | 08/19/2009 | 01/15/2021 |
| 902494-AN-3 | TYSON FOODS INC | | | 3 | 2FE | 9,989,600 | 109.7500 | 10,975,000 | 10,000,000 | 10,677,917 | | (139,236) | | | 6.850 | 6.614 | AO | 171,250 | 685,000 | 03/17/2006 | 04/01/2016 |
| 990511-9C-3 | U.S. SECURITY ASSOCIATES HOLDINGS INC. T | | | 2 | 4FE | 1,242,945 | 98.5500 | 1,234,202 | 1,252,361 | 1,240,468 | | 630 | | | 6.000 | 6.350 | FMAN | 6,629 | 24,865 | 08/17/2011 | 07/28/2017 |
| 90261T-GQ-8 | UBS AG EURO PRINCIPAL PROTECTED NTS | | F | 3 | 1FE | 35,000,000 | 84.9510 | 29,732,850 | 35,000,000 | 35,000,000 | | | | | 0.000 | 0.000 | FA | | | 02/01/2006 | 02/05/2016 |
| 902691-AD-6 | UGI UTILITIES, INC | | | | 1FE | 5,000,000 | 115.7170 | 5,785,855 | 5,000,000 | 5,000,000 | | | | | 5.753 | 5.753 | MS | 72,712 | 287,650 | 09/12/2006 | 09/30/2016 |
| 902692-AE-9 | UGI UTILITIES, INC | | | | 1FE | 5,567,200 | 123.2200 | 6,161,015 | 5,000,000 | 5,343,322 | | (47,747) | | | 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 |
| 90269Q-AN-9 | UGI UTILITIES, INC | | | | 1FE | 15,010,800 | 112.0010 | 16,800,210 | 15,000,000 | 15,004,981 | | (1,108) | | | 5.640 | 5.709 | JD | 70,500 | 846,000 | 12/16/2005 | 12/01/2015 |
| 90269Q-AP-4 | UGI UTILITIES, INC | | | | 1FE | 10,000,000 | 115.7170 | 11,571,690 | 10,000,000 | 11,545,029 | | (203,002) | | | 6.169 | 6.169 | MN | 78,826 | 616,900 | 06/19/2007 | 06/15/2017 |
| 90269Q-AQ-2 | UGI UTILITIES, INC | | | | 1FE | 10,000,000 | 115.0010 | 11,500,120 | 10,000,000 | 10,000,000 | | | | | 5.670 | 5.670 | MN | 72,450 | 567,000 | 01/11/2008 | 01/15/2018 |
| 902730-AC-4 | UHS ESCROW CORP | | | 1 | 4FE | 4,160,000 | 103.7500 | 4,150,000 | 4,000,000 | 4,142,238 | | (17,762) | | | 7.000 | 6.603 | AO | 70,000 | 140,000 | 04/14/2011 | 10/01/2018 |
| 902748-AA-0 | UIL HOLDINGS CORPORATION | | | | 2FE | 4,876,150 | 103.6480 | 5,182,375 | 5,000,000 | 4,887,268 | | 10,080 | | | 4.625 | 4.937 | AO | 57,813 | 227,396 | 11/18/2010 | 10/01/2020 |
| 90388@-AE-1 | ULTRA PETROLEUM CORP. - 2010 SECONDARY S | | | | 2 | 5,571,994 | 108.4620 | 5,829,852 | 5,375,000 | 5,542,788 | | (28,435) | | | 4.980 | 4.940 | MS | 89,225 | 267,675 | 12/21/2010 | 01/27/2017 |
| 90472V-AB-7 | UNIFRAX CORP. TERM B | | | 2 | 4FE | | 100.0600 | | | | | | | | 7.000 | 0.000 | FMAN | 194 | | 12/12/2011 | 11/28/2018 |
| 904764-AH-0 | UNILEVER CAPITAL CORP | | R | | 1FE | 11,492,625 | 131.1940 | 15,087,333 | 11,500,000 | 11,491,056 | | 99 | | | 5.900 | 5.908 | MN | 86,697 | 678,500 | 06/10/2004 | 11/15/2032 |
| 904764-AK-3 | UNILEVER CAPITAL CORP | | R | | 1FE | 2,996,910 | 116.2960 | 3,488,880 | 3,000,000 | 2,997,656 | | 270 | | | 4.800 | 4.818 | FA | 54,400 | 144,000 | 02/09/2009 | 02/15/2019 |
| 904764-AL-1 | UNILEVER CAPITAL CORP | | | | 1FE | 9,989,800 | 105.6550 | 10,565,530 | 10,000,000 | 9,991,519 | | 1,719 | | | 2.750 | 2.772 | FA | 107,708 | 137,500 | 02/07/2011 | 02/10/2016 |
| 904764-AM-9 | UNILEVER CAPITAL CORP | | | | 1FE | 54,533,000 | 113.9620 | 56,981,000 | 50,000,000 | 54,386,241 | | (146,759) | | | 4.250 | 3.149 | FA | 832,292 | 212,500 | 08/30/2011 | 02/10/2021 |
| 08658E-AA-5 | UNILEVER NV | | R | | 1FE | 8,784,800 | 134.5820 | 13,458,240 | 10,000,000 | 9,012,248 | | 29,667 | | | 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 | 103.2020 | 20,640,456 | 20,000,000 | 20,000,000 | | | | | 5.440 | 5.450 | JD | 48,356 | 1,088,000 | 12/20/2002 | 12/15/2012 |
| 907818-BY-3 | UNION PACIFIC CORP | | | | 2FE | 1,170,650 | 128.2760 | 1,282,757 | 1,000,000 | 1,135,172 | | (4,972) | | | 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 | 125.3980 | 22,571,676 | 18,000,000 | 18,160,664 | | (3,281) | | | 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 | 104.8980 | 19,406,112 | 18,500,000 | 18,493,653 | | 5,558 | | | 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 | 118.2910 | 14,786,425 | 12,500,000 | 13,093,478 | | (86,652) | | | 5.750 | 4.831 | MN | 91,840 | 718,750 | 12/08/2009 | 11/15/2017 |
| 907818-DC-9 | UNION PACIFIC CORP | | | | 2FE | 3,583,910 | 108.1870 | 3,635,076 | 3,360,000 | 3,474,130 | | (50,992) | | | 5.125 | 3.450 | FA | 65,053 | 172,200 | 10/15/2009 | 02/15/2014 |
| 907818-DC-9 | UNION PACIFIC CORP | .0 | | | 2FE | 682,650 | 108.1870 | 692,396 | 640,000 | 661,739 | | (9,713) | | | 5.125 | 3.450 | FA | 12,391 | 32,800 | 10/15/2009 | 02/15/2014 |
| 907818-DD-7 | UNION PACIFIC CORP | | | | 2FE | 5,970,781 | 122.4100 | 6,328,623 | 5,170,000 | 5,910,616 | | (60,166) | | | 6.125 | 4.038 | FA | 119,628 | 158,331 | 03/11/2011 | 02/15/2020 |
| 907818-DJ-4 | UNION PACIFIC CORP | | | | 2FE | 14,704,650 | 108.9450 | 16,341,810 | 15,000,000 | 14,706,389 | | 1,739 | | | 4.750 | 4.906 | MS | 281,042 | | 08/04/2011 | 09/15/2041 |
| 908594-AC-8 | UNION TANK CAR CO. SR NTS | | | | 1 | 16,199,706 | 111.3210 | 18,216,097 | 16,363,636 | 16,250,167 | | 10,905 | | | 4.710 | 4.710 | MN | 98,482 | 727,909 | 11/12/2009 | 05/15/2020 |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | | | 1 | 25,608,364 | 114.4370 | 29,129,311 | 25,454,545 | 27,570,367 | | (409,808) | | | 5.640 | 5.640 | JD | 119,636 | 1,345,909 | 11/12/2009 | 06/01/2019 |
| H2654#-AA-1 | UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS, | | F | | 1 | 21,600,000 | 108.0840 | 23,346,187 | 21,600,000 | 21,600,000 | | | | | 6.330 | 6.330 | AO | 303,840 | 1,196,370 | 11/12/2009 | 04/11/2015 |
| 90969Q-AA-0 | UNITED BUSINESS MEDIA LT | | F | | 2FE | 12,778,350 | 100.8660 | 13,112,528 | 13,000,000 | 12,797,935 | | 16,924 | | | 5.750 | 5.979 | MN | 120,431 | 747,500 | 10/27/2010 | 11/03/2020 |
| 911308-AB-0 | UNITED PARCEL | | | | 1FE | 4,341,411 | 146.4730 | 5,858,916 | 4,000,000 | 4,212,938 | | (16,261) | | | 8.375 | 7.544 | AO | 83,750 | 167,500 | 10/12/2000 | 04/01/2030 |
| 911312-AH-9 | UNITED PARCEL SERVICE | | | | 1FE | 5,525,850 | 119.8340 | 5,991,700 | 5,000,000 | 5,413,808 | | (59,588) | | | 5.500 | 3.946 | JJ | 126,806 | 275,000 | 01/28/2010 | 01/15/2018 |
| 911312-AL-0 | UNITED PARCEL SERVICE | | | | 1FE | 1,995,560 | 106.6980 | 2,133,952 | 2,000,000 | 1,997,903 | | 875 | | | 3.875 | 3.941 | AO | 19,375 | 77,500 | 03/19/2009 | 04/01/2014 |
| 911312-AM-8 | UNITED PARCEL SERVICE | | | | 1FE | 14,800,170 | 106.0800 | 15,805,890 | 14,900,000 | 14,809,780 | | 8,481 | | | 3.125 | 3.268 | JJ | 214,705 | 314,297 | 11/08/2010 | 01/15/2021 |
| 911312-AM-8 | UNITED PARCEL SERVICE | LS | | | 1FE | 99,330 | 106.0800 | 106,080 | 100,000 | 99,395 | | 57 | | | 3.125 | 3.268 | JJ | 1,441 | 2,109 | 11/08/2010 | 01/15/2021 |
| 911365-AU-8 | UNITED RENTALS NORTH AM | | | 1 | 4FE | 942,875 | 104.7500 | 995,125 | 950,000 | 943,866 | | 501 | | | 9.250 | 10.347 | JD | 3,906 | 87,875 | 12/01/2009 | 12/15/2019 |
| 913017-BH-1 | UNITED TECHNOLOGIES CORP | | | | 1FE | 9,449,900 | 112.3320 | 11,233,230 | 10,000,000 | 9,763,977 | | 62,688 | | | 4.875 | 5.662 | MN | 81,250 | 487,500 | 04/19/2006 | 05/01/2015 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP | | | | 1FE | 15,174,400 | 118.3260 | 17,748,870 | 15,000,000 | 15,171,088 | | (3,312) | | | 5.400 | 5.314 | MN | 135,000 | 810,000 | 02/07/2011 | 05/01/2035 |
| 913017-BM-0 | UNITED TECHNOLOGIES CORP | LS | | | 1FE | 1,497,105 | 118.2930 | 1,774,389 | 1,500,000 | 1,498,098 | | 264 | | | 5.375 | 5.415 | JD | 3,583 | 80,625 | 12/04/2007 | 12/15/2017 |
| 913017-BS-7 | UNITED TECHNOLOGIES CORP | | | | 1FE | 11,730,400 | 123.4570 | 12,345,740 | 10,000,000 | 11,719,472 | | (10,928) | | | 5.700 | 4.606 | AO | 120,333 | 285,000 | 08/15/2011 | 04/15/2040 |
| 91319A-A@-1 | UNITED WATER NEW JERSEY 4.68% SENIOR NOT | | | | 1 | 5,000,000 | 108.6430 | 5,432,161 | 5,000,000 | 5,000,000 | | | | | 4.680 | 4.680 | AO | 50,700 | 117,000 | 04/13/2011 | 04/13/2026 |
| 91319A-A*-3 | UNITED WATER NEW JERSEY SERIES A | | | | 1 | 5,000,000 | 108.6940 | 5,434,677 | 5,000,000 | 5,000,000 | | | | | 4.380 | 4.456 | AO | 47,450 | 79,083 | 06/03/2011 | 04/13/2021 |
| 91324P-AQ-5 | UNITEDHEALTH GROUP | | | | 1FE | 2,802,570 | 114.7010 | 3,441,042 | 3,000,000 | 2,867,908 | | 26,467 | | | 5.375 | 6.589 | MS | 47,479 | 161,250 | 05/20/2009 | 03/15/2016 |
| 91324P-AE-2 | UNITEDHEALTH GROUP INC | | | | 1FE | 5,080,750 | 104.4820 | 5,224,095 | 5,000,000 | 5,066,714 | | (42,321) | | | 4.875 | 4.634 | AO | 60,938 | 243,750 | 02/02/2005 | 04/01/2013 |
| 91324P-AM-4 | UNITEDHEALTH GROUP INC | | | | 1FE | 9,374,400 | 110.6670 | 11,066,730 | 10,000,000 | 9,737,320 | | 72,636 | | | 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 | 117.6190 | 4,116,662 | 3,500,000 | 3,512,063 | | (1,860) | | | 6.000 | 5.918 | JD | 9,333 | 210,000 | 11/09/2007 | 06/15/2017 |
| 91324P-BH-4 | UNITEDHEALTH GROUP INC | | | | 1FE | 4,901,500 | 104.1320 | 5,206,580 | 5,000,000 | 4,975,080 | | 21,021 | | | 4.875 | 5.357 | FA | 92,083 | 243,750 | 03/25/2008 | 02/15/2013 |
| 91324P-BP-6 | UNITEDHEALTH GROUP INC | | | | 1FE | 9,582,624 | 112.4210 | 10,792,445 | 9,600,000 | 9,583,840 | | 1,216 | | | 4.700 | 4.720 | FA | 170,453 | 223,093 | 02/14/2011 | 02/15/2021 |
| 91324P-BS-0 | UNITEDHEALTH GROUP INC | | | | 1FE | 6,938,260 | 99.9850 | 6,998,957 | 7,000,000 | 6,939,924 | | 1,664 | | | 1.875 | 2.067 | MN | 18,594 | | 11/07/2011 | 11/15/2016 |
| 91324P-BT-8 | UNITEDHEALTH GROUP INC | | | 1 | 1FE | 8,950,770 | 103.4240 | 9,308,178 | 9,000,000 | 8,951,359 | | 589 | | | 3.375 | 3.447 | MN | 43,031 | | 11/07/2011 | 11/15/2021 |
| 913275-AD-5 | UNITRIN INC | | | | 2FE | 9,999,800 | 104.6280 | 10,462,780 | 10,000,000 | 9,999,839 | | 36 | | | 6.000 | 6.023 | MN | 51,667 | 610,000 | 11/19/2010 | 11/30/2015 |
| 91335F-AE-1 | UNIVAR INC TERM B LOAN | | | 2 | 4FE | 1,485,000 | 96.1410 | 1,427,694 | 1,485,000 | 1,485,000 | | | | | 5.000 | 5.162 | JAJO | 6,516 | 24,683 | 04/01/2011 | 06/30/2017 |
| 91359P-AF-7 | UNIVERSAL HOSPITAL SERVI | | | 1 | 4FE | 967,500 | 101.0000 | 1,010,000 | 1,000,000 | 976,032 | | 5,717 | | | 8.500 | 16.681 | JD | 7,083 | 85,000 | 06/16/2010 | 06/01/2015 |
| 91412N-AF-7 | UNIVERSITY OF CHICAGO | | | 2 | 1FE | 9,989,700 | 116.5180 | 11,651,800 | 10,000,000 | 9,990,228 | | 332 | | | 5.420 | 5.369 | AO | 135,500 | 542,000 | 05/12/2010 | 10/01/2030 |
| 914908-AN-8 | UNIVISION COMMUNICATIONS FIRST LIEN TERM | | | 2 | 4FE | 7,714,484 | 88.8570 | 6,856,033 | 7,715,805 | 7,714,503 | | 215 | | | 4.546 | 4.696 | MJSD | 1,949 | 372,835 | 11/30/2010 | 03/29/2017 |
| 90312*-AB-0 | UNS GAS, INC. SER B, DUE 2015 | | | | 2 | 9,375,000 | 110.2960 | 10,340,252 | 9,375,000 | 9,375,000 | | | | | 6.230 | 6.230 | FA | 220,646 | 584,063 | 08/11/2003 | 08/11/2015 |
| 903192-AA-0 | UNUMPROVIDENT CORP | | | | 2FE | 478,240 | 105.5630 | 515,148 | 488,000 | 479,671 | | 252 | | | 6.750 | 6.921 | JD | 1,464 | 32,940 | 02/17/2005 | 12/15/2028 |
| N9039*-AA-9 | URALITA S.A. (SPAIN) SER. A GTD SR NTS | | F | 4 | 4Z | 25,000,000 | 70.0000 | 17,500,000 | 25,000,000 | 17,500,000 | | | 7,500,000 | | 5.110 | 5.110 | MON | 14,194 | 1,469,125 | 11/12/2009 | 01/27/2012 |
| 991841-9H-2 | US SHIPPING PARTNERS LP CPR 11/09 | | | 2 | 5Z | | 0.0000 | | 301,760 | | | | | | 4.000 | 0.000 | MAT | 26,153 | | 11/12/2009 | 08/07/2014 |
| 991841-9F-6 | US SHIPPING PARTNERS LP SR SEC CLOSING L | | | 2 | 4FE | 749,975 | 86.7080 | 956,223 | 1,102,809 | 786,649 | | 114,344 | | | 9.200 | 39.328 | JAJO | 26,199 | | 12/31/2009 | 08/07/2013 |
| 991841-9G-4 | US SHIPPING PARTNERS LP SUBORDINATED LOA | | | 2 | 5FE | 115,180 | 27.3000 | 89,070 | 326,264 | 67,022 | | 11,423 | 40,002 | | 2.500 | 86.878 | JAJO | 2,073 | 8,270 | 12/31/2009 | 08/07/2013 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 902905-AK-4 | USX CORPORATION | | | | 2FE | 627,161 | 100.9110 | 504,557 | 500,000 | 502,420 | | (19,421) | | | 9.375 | 5.308 | FA | 17,708 | 46,875 | 06/01/2004 | 02/15/2012 |
| 902905-AL-2 | USX-MARATHON GROUP | | | | 2FE | 638,455 | 137.0790 | 685,393 | 500,000 | 598,820 | | (6,426) | | | 9.375 | 6.700 | MN | 5,990 | 46,875 | 06/01/2004 | 05/15/2022 |
| 91911T-AF-0 | VALE OVERSEAS LIMITED | | F | | 2FE | 15,003,300 | 111.8660 | 16,779,855 | 15,000,000 | 15,393,199 | | (85,726) | | | 6.250 | 6.247 | JJ | 442,708 | 937,500 | 01/06/2006 | 01/11/2016 |
| 91911T-AG-8 | VALE OVERSEAS LIMITED | | F | | 2FE | 4,963,350 | 112.6920 | 5,634,585 | 5,000,000 | 4,978,876 | | 3,440 | | | 6.250 | 6.494 | JJ | 137,153 | 312,500 | 11/16/2006 | 01/23/2017 |
| 91911T-AJ-2 | VALE OVERSEAS LIMITED | | F | | 2FE | 4,961,600 | 110.1600 | 5,508,005 | 5,000,000 | 4,968,605 | | 3,163 | | | 5.625 | 5.727 | MS | 82,813 | 281,250 | 09/08/2009 | 09/15/2019 |
| 91911T-AK-9 | VALE OVERSEAS LIMITED | | F | | 2FE | 3,942,560 | 114.5400 | 4,581,600 | 4,000,000 | 3,943,889 | | 645 | | | 6.875 | 6.990 | MN | 38,958 | 275,000 | 11/03/2009 | 11/10/2039 |
| 91911X-AM-6 | VALEANT PHARMACEUTICALS | | | 1 | 4FE | 2,487,500 | 98.7500 | 2,468,750 | 2,500,000 | 2,488,481 | | 924 | | | 7.000 | 7.746 | AO | 43,750 | 176,458 | 12/03/2010 | 10/01/2020 |
| 91911X-AN-4 | VALEANT PHARMACEUTICALS | | | 1 | 4FE | 992,400 | 99.7500 | 997,500 | 1,000,000 | 993,216 | | 740 | | | 6.875 | 7.892 | JD | 5,729 | 70,278 | 11/18/2010 | 12/01/2018 |
| 91911X-AR-5 | VALEANT PHARMACEUTICALS | | | 1 | 4FE | 2,000,000 | 99.8750 | 1,997,500 | 2,000,000 | 2,000,000 | | | | | 6.500 | 7.298 | JJ | 59,944 | 45,861 | 03/03/2011 | 07/15/2016 |
| 91913Y-AD-2 | VALERO ENERGY CORP | | | | 2FE | 2,992,500 | 101.6250 | 3,048,765 | 3,000,000 | 2,999,706 | | 980 | | | 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 | 117.0050 | 14,625,663 | 12,500,000 | 12,535,904 | | (749) | | | 7.500 | 7.472 | AO | 197,917 | 937,500 | 04/23/2002 | 04/15/2032 |
| 920253-AD-3 | VALMONT INDUSTRIES | | | | 2FE | 9,999,800 | 115.7440 | 11,574,360 | 10,000,000 | 9,999,826 | | 15 | | | 6.625 | 6.645 | AO | 130,660 | 662,500 | 04/07/2010 | 04/20/2020 |
| 920355-AF-1 | VALSPAR CORP | | | | 2FE | 6,887,868 | 121.3030 | 8,369,914 | 6,900,000 | 6,890,220 | | 944 | | | 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 | 104.7090 | 10,470,890 | 10,000,000 | 10,000,000 | | | | | 5.260 | 5.260 | FA | 188,483 | 526,000 | 02/22/2010 | 02/22/2020 |
| 31679E-AB-0 | Vantiv (Fifth Third) 1st Lien TL | | | 2 | 3FE | 2,646,316 | 99.5500 | 2,513,187 | 2,524,548 | 2,548,304 | | 33,797 | | | 4.500 | 3.694 | FMAN | 12,969 | 64,014 | 12/31/2010 | 11/03/2016 |
| 92240@-AK-1 | VECTREN CAPITAL CORP 3.48% GUARANTEED SE | | | 3 | 1 | 20,000,000 | 102.0210 | 20,404,174 | 20,000,000 | 20,000,000 | | | | | 3.480 | 3.734 | JD | 30,933 | 696,000 | 12/15/2010 | 12/15/2017 |
| 92239M-A@-0 | VECTREN UTILITY HOLDINGS 2021 | | | | 1Z | 10,000,000 | 110.9760 | 11,097,561 | 10,000,000 | 10,000,000 | | | | | 4.670 | 5.244 | MN | 40,214 | | 11/30/2011 | 11/30/2021 |
| 92276M-AD-7 | VENTAS REALTY LP/CAP CRP | | | | 2FE | 3,492,264 | 101.9160 | 3,199,131 | 3,139,000 | 3,158,156 | | (55,241) | | | 9.000 | 7.103 | MN | 47,085 | 282,510 | 01/01/2005 | 05/01/2012 |
| 92343V-AV-6 | VERIZON COMMUNICATIONS | | | | 1FE | 17,271,900 | 121.8510 | 18,277,605 | 15,000,000 | 17,079,589 | | (192,311) | | | 6.350 | 4.118 | AO | 238,125 | 952,500 | 03/11/2011 | 04/01/2019 |
| 92343V-AX-2 | VERIZON COMMUNICATIONS | | | | 1FE | 4,957,250 | 112.8870 | 5,644,330 | 5,000,000 | 4,959,843 | | 2,593 | | | 4.600 | 4.713 | AO | 57,500 | 116,917 | 03/23/2011 | 04/01/2021 |
| 92343V-BC-7 | VERIZON COMMUNICATIONS | | | | 1FE | 14,881,200 | 104.1120 | 15,616,830 | 15,000,000 | 14,882,808 | | 1,608 | | | 3.500 | 3.593 | MN | 84,583 | | 10/27/2011 | 11/01/2021 |
| 92343V-BD-5 | VERIZON COMMUNICATIONS | | | | 1FE | 4,968,650 | 100.2830 | 5,014,165 | 5,000,000 | 4,969,614 | | 964 | | | 2.000 | 2.131 | MN | 16,111 | | 10/27/2011 | 11/01/2016 |
| 92344G-AW-6 | VERIZON GLOBAL FDG CORP | | | | 1FE | 923,759 | 112.2280 | 1,122,278 | 1,000,000 | 965,380 | | 8,127 | | | 4.900 | 5.955 | MS | 14,428 | 49,000 | 09/30/2005 | 09/15/2015 |
| 92345N-AA-8 | VERIZON VIRGINIA INC | | | | 1FE | 9,527,900 | 104.1170 | 10,411,730 | 10,000,000 | 9,915,240 | | 66,411 | | | 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 | | | | 3FE | 5,691,150 | 97.1650 | 4,858,270 | 5,000,000 | 5,574,784 | | (15,516) | | | 8.400 | 7.240 | AO | 88,667 | 420,000 | 10/30/2001 | 10/15/2029 |
| 92344S-AP-5 | VERIZON WIRELESS CAPITAL | | | | 1FE | 3,260,010 | 108.6460 | 3,259,383 | 3,000,000 | 3,131,405 | | (59,929) | | | 5.550 | 3.354 | FA | 69,375 | 166,500 | 11/12/2009 | 02/01/2014 |
| 92534H-AB-0 | VERTRUE, INC. FIRST LIEN TERM FACILITY | | | 2 | 5FE | 1,526,335 | 28.0000 | 470,511 | 1,680,398 | 470,511 | | (15,273) | 1,063,482 | | 5.579 | 10.201 | MJSD | | 22,545 | 05/31/2010 | 08/16/2014 |
| 92549*-AA-3 | VETCOR PROFESSIONAL PRACTICES TERM A | | | 2 | 4 | 3,193,750 | 100.0000 | 3,193,750 | 3,193,750 | 3,193,750 | | | | | 7.500 | 8.158 | JAJO | 62,545 | | 06/03/2010 | 02/01/2015 |
| 991197-9B-2 | VETCOR PROFESSIONAL PRACTICES TERM B | | | 2 | 6* | 93,750 | 100.0000 | 93,750 | 93,750 | | (93,750) | | | | 7.500 | 9.800 | JAJO | 1,841 | 6,357 | 09/02/2010 | 02/01/2015 |
| 991197-9C-0 | VETCOR PROFESSIONAL PRACTICES TERM C | | | 2 | 6* | 93,750 | 100.0000 | 93,750 | 93,750 | | (93,750) | | | | 7.500 | 9.800 | JAJO | 1,835 | 6,357 | 09/02/2010 | 02/01/2015 |
| 991197-9D-8 | VETCOR PROFESSIONAL PRACTICES TERM D | | | 2 | 6* | 93,750 | 100.0000 | 93,750 | 93,750 | | (93,750) | | | | 7.500 | 9.800 | JAJO | 1,835 | 6,357 | 09/02/2010 | 02/01/2015 |
| 991197-9E-6 | VETCOR PROFESSIONAL PRACTICES TERM E | | | 2 | 6* | 95,000 | 100.0000 | 95,000 | 95,000 | | (95,000) | | | | 7.500 | 9.682 | JAJO | 1,859 | 7,202 | 11/01/2010 | 02/01/2015 |
| 991197-9F-3 | VETCOR PROFESSIONAL PRACTICES TERM F | | | 2 | 6* | 95,000 | 100.0000 | 95,000 | 95,000 | | (95,000) | | | | 7.500 | 9.682 | JAJO | 1,859 | 7,202 | 11/01/2010 | 02/01/2015 |
| 92549*-AB-1 | VETCOR PROFESSIONAL PRACTICES TERM LOAN | | | 2 | 4 | 1,411,380 | 100.0000 | 1,410,000 | 1,410,000 | 1,406,268 | | 828 | | | 7.187 | 8.116 | JAJO | 22,667 | 6,000 | 11/03/2011 | 02/01/2015 |
| 918204-AV-0 | VF CORP | | | | 1FE | 21,931,800 | 103.8800 | 22,853,600 | 22,000,000 | 21,933,821 | | 2,021 | | | 3.500 | 3.545 | MS | 271,639 | | 08/17/2011 | 09/01/2021 |
| 92553P-AB-8 | VIACOM INC | | | | 2FE | 1,489,290 | 115.6040 | 1,734,066 | 1,500,000 | 1,493,049 | | 976 | | | 6.125 | 6.222 | AO | 21,948 | 91,875 | 10/02/2007 | 10/05/2017 |
| 92553P-AD-4 | VIACOM INC | | | | 2FE | 9,924,700 | 112.2660 | 11,226,620 | 10,000,000 | 9,938,676 | | 6,179 | | | 5.625 | 5.763 | MS | 165,625 | 562,500 | 08/19/2009 | 09/15/2019 |
| 92553P-AE-2 | VIACOM INC | | | | 2FE | 5,099,800 | 107.1250 | 5,356,245 | 5,000,000 | 5,057,400 | | (19,743) | | | 4.375 | 3.957 | MS | 64,410 | 218,750 | 10/15/2009 | 09/15/2014 |
| 92553P-AJ-1 | VIACOM INC | | | | 2FE | 19,672,200 | 102.0870 | 20,417,380 | 20,000,000 | 19,673,613 | | 1,413 | | | 3.875 | 4.080 | JD | 40,903 | | 12/07/2011 | 12/15/2021 |
| 92769V-AA-7 | VIRGIN MEDIA FINANCE PLC | | F | 1 | 3FE | 2,175,000 | 112.2500 | 2,245,000 | 2,000,000 | 2,161,732 | | (13,268) | | | 9.500 | 6.947 | FA | 71,778 | | 08/25/2011 | 08/15/2016 |
| 92769X-AC-9 | VIRGIN MEDIA SECURED FIN | | F | 1 | 2FE | 6,905,000 | 106.2500 | 6,906,250 | 6,500,000 | 6,859,952 | | (46,328) | | | 6.500 | 4.895 | JD | 18,778 | 292,500 | 08/03/2011 | 01/15/2018 |
| 92769X-AF-2 | VIRGIN MEDIA SECURED FIN | | F | | 2FE | 18,639,193 | 105.9480 | 19,467,927 | 18,375,000 | 18,622,383 | | (16,809) | | | 5.250 | 4.984 | JJ | 444,828 | 353,719 | 03/11/2011 | 01/15/2021 |
| 927804-FA-7 | VIRGINIA ELECTRIC POWER | | | | 1FE | 4,989,600 | 126.8220 | 6,341,110 | 5,000,000 | 4,990,497 | | 173 | | | 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 | 120.3410 | 13,839,261 | 11,500,000 | 11,471,407 | | 4,093 | | | 5.950 | 6.011 | MS | 201,474 | 684,250 | 09/06/2007 | 09/15/2017 |
| Q7397#-AA-2 | VISY INDUSTRIES / PRATT FINANCE PTY LTD | | F | | 2FE | 20,000,000 | 102.2590 | 20,451,800 | 20,000,000 | 19,997,695 | | 5,557 | | | 7.960 | 7.960 | MN | 168,044 | 1,592,000 | 12/31/1998 | 05/23/2012 |
| Q7397#-AE-4 | VISY INDUSTRIES / PRATT FINANCE PTY LTD | | F | | 2FE | 15,000,000 | 115.0000 | 17,250,000 | 15,000,000 | 15,118,754 | | (21,835) | | | 8.120 | 8.120 | MN | 128,567 | 1,218,000 | 12/31/1998 | 05/23/2016 |
| 92849T-AJ-7 | VITERRA INC | | A | | 2FE | 14,922,150 | 102.1950 | 15,329,325 | 15,000,000 | 14,930,542 | | 6,027 | | | 5.950 | 6.013 | FA | 371,875 | 885,062 | 07/30/2010 | 08/01/2020 |
| 92857W-AE-0 | VODAFONE GROUP PLC | | F | | 1FE | 11,773,570 | 110.3640 | 14,899,113 | 13,500,000 | 12,318,373 | | 142,215 | | | 4.625 | 6.277 | JJ | 287,906 | 624,375 | 07/18/2008 | 07/15/2018 |
| 92857W-AF-7 | VODAFONE GROUP PLC | | F | | 1FE | 1,861,400 | 107.3000 | 2,145,994 | 2,000,000 | 1,957,098 | | 20,019 | | | 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 | 111.6300 | 11,162,960 | 10,000,000 | 9,760,042 | | 55,673 | | | 5.000 | 5.738 | MS | 147,222 | 500,000 | 06/22/2006 | 09/15/2015 |
| 92857W-AK-6 | VODAFONE GROUP PLC | | F | | 1FE | 1,549,701 | 115.2920 | 1,770,885 | 1,536,000 | 1,543,667 | | (1,576) | | | 5.750 | 5.614 | MS | 26,005 | 88,320 | 10/24/2007 | 03/15/2016 |
| 92857W-AK-6 | VODAFONE GROUP PLC | LS | F | | 1FE | 468,139 | 115.2920 | 534,955 | 464,000 | 466,316 | | (476) | | | 5.750 | 5.614 | MS | 7,856 | 26,680 | 10/24/2007 | 03/15/2016 |
| 92857W-AU-4 | VODAFONE GROUP PLC | | F | | 1FE | 3,870,108 | 105.5490 | 4,179,740 | 3,960,000 | 3,898,070 | | 14,479 | | | 3.375 | 3.810 | MN | 13,736 | 133,650 | 01/08/2010 | 11/24/2015 |
| 92857W-AU-4 | VODAFONE GROUP PLC | LS | F | | 1FE | 1,016,392 | 105.5490 | 1,097,710 | 1,040,000 | 1,023,736 | | 3,802 | | | 3.375 | 3.810 | MN | 3,608 | 35,100 | 01/08/2010 | 11/24/2015 |
| D8884#-AA-4 | VOITH AG SER. A SR NTS, DUE 2014 | | F | | 2 | 49,743,003 | 108.9160 | 54,458,205 | 50,000,000 | 50,701,573 | | (251,316) | | | 5.880 | 5.982 | FA | 1,094,333 | 2,940,000 | 06/27/2008 | 08/17/2014 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV | | F | | 1FE | 9,910,500 | 102.1690 | 10,216,860 | 10,000,000 | 9,920,849 | | 7,520 | | | 4.000 | 4.110 | FA | 154,444 | 400,000 | 08/05/2010 | 08/12/2020 |

# 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 |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOC. SERIES B | | | | 1 | 13,449,173 | 108.6240 | 14,609,059 | 13,449,173 | 13,449,173 | | | | | 4.590 | 4.616 | JAJO | 104,601 | 604,738 | 04/30/2004 | 04/30/2019 |
| 931422-AD-1 | WALGREEN CO | | | | 1FE | 6,110,160 | 106.6890 | 6,401,358 | 6,000,000 | 6,038,391 | | (22,915) | | | 4.875 | 4.478 | FA | 121,875 | 292,500 | 11/12/2009 | 08/01/2013 |
| 931422-AE-9 | WALGREEN CO | | | | 1FE | 20,514,380 | 118.8840 | 22,189,736 | 18,665,000 | 20,349,382 | | (164,998) | | | 5.250 | 3.778 | JJ | 451,849 | 489,956 | 03/11/2011 | 01/15/2019 |
| 931142-BT-9 | WAL-MART STORES | | | | 1FE | 957,868 | 105.5450 | 1,055,454 | 1,000,000 | 992,432 | | 5,355 | | | 4.550 | 4.898 | MN | 7,583 | 45,500 | 06/01/2004 | 05/01/2013 |
| 931142-CB-7 | WAL-MART STORES | | | | 1FE | 14,887,640 | 119.6190 | 16,746,646 | 14,000,000 | 14,881,086 | | (6,554) | | | 5.250 | 4.812 | MS | 245,000 | 262,500 | 09/02/2011 | 09/01/2035 |
| 931142-CH-4 | WAL-MART STORES INC | | | | 1FE | 4,990,650 | 121.5810 | 6,079,055 | 5,000,000 | 4,992,000 | | 317 | | | 5.875 | 5.891 | AO | 70,174 | 293,750 | 03/29/2007 | 04/05/2027 |
| 931142-CK-7 | WAL-MART STORES INC | | | | 1FE | 5,746,550 | 138.1490 | 6,907,435 | 5,000,000 | 5,734,661 | | (11,889) | | | 6.500 | 5.431 | FA | 122,778 | 325,000 | 01/31/2011 | 08/15/2037 |
| 931142-CM-3 | WAL-MART STORES INC | | | | 1FE | 3,180,030 | 134.2930 | 4,028,802 | 3,000,000 | 3,173,561 | | (2,773) | | | 6.200 | 5.769 | AO | 39,267 | 186,000 | 07/20/2009 | 04/15/2038 |
| 931142-CR-2 | WAL-MART STORES INC | | | | 1FE | 3,972,360 | 105.9910 | 4,239,660 | 4,000,000 | 3,981,571 | | 5,320 | | | 2.875 | 3.025 | AO | 28,750 | 115,000 | 03/24/2010 | 04/01/2015 |
| 931142-CT-8 | WAL-MART STORES INC | | | | 1FE | 9,969,500 | 104.3090 | 10,430,920 | 10,000,000 | 9,978,169 | | 5,887 | | | 2.250 | 2.315 | JJ | 108,125 | 225,000 | 06/30/2010 | 07/08/2015 |
| 931142-CU-5 | WAL-MART STORES INC | | | | 1FE | 4,980,900 | 109.5970 | 5,479,860 | 5,000,000 | 4,982,789 | | 1,692 | | | 3.625 | 3.672 | JJ | 87,101 | 181,250 | 11/15/2010 | 07/08/2020 |
| 931142-CX-9 | WAL-MART STORES INC | | | | 1FE | 16,908,030 | 101.5700 | 17,266,900 | 17,000,000 | 16,929,142 | | 17,860 | | | 1.500 | 1.613 | AO | 46,750 | 255,000 | 10/18/2010 | 10/25/2015 |
| 931142-CZ-4 | WAL-MART STORES INC | | | | 1FE | 23,872,939 | 106.9320 | 24,893,723 | 23,280,000 | 23,851,271 | | (21,668) | | | 3.250 | 2.933 | AO | 138,710 | 378,300 | 08/10/2011 | 10/25/2020 |
| 254687-AV-8 | WALT DISNEY COMPANY | | | | 1FE | 3,492,020 | 103.7720 | 3,632,031 | 3,500,000 | 3,498,392 | | 1,678 | | | 4.700 | 4.743 | JD | 13,708 | 164,500 | 11/29/2007 | 12/01/2012 |
| 25468P-CL-8 | WALT DISNEY COMPANY/THE | | | | 1FE | 16,497,512 | 109.9540 | 18,032,374 | 16,400,000 | 16,494,427 | | (3,085) | | | 3.750 | 3.690 | JD | 51,250 | 321,167 | 08/11/2011 | 06/01/2021 |
| 25468P-CN-4 | WALT DISNEY COMPANY/THE | | | | 1FE | 39,486,800 | 101.8400 | 40,736,160 | 40,000,000 | 39,502,808 | | 16,008 | | | 2.750 | 2.893 | FA | 394,167 | | 08/17/2011 | 08/16/2021 |
| 25468P-CP-9 | WALT DISNEY COMPANY/THE | | | | 1FE | 19,802,200 | 105.5020 | 21,100,480 | 20,000,000 | 19,803,352 | | 1,152 | | | 4.375 | 4.431 | FA | 313,542 | | 08/17/2011 | 08/16/2041 |
| 93316U-AD-9 | WALTER ENERGY INC TERM LOAN B | | | 2 | 4FE | 952,259 | 98.9060 | 941,842 | 952,259 | 952,259 | | | | | 4.000 | 4.119 | MJSD | 6,432 | 16,063 | 05/04/2011 | 04/01/2018 |
| 93443N-AW-9 | WARNER CHILCOTT COPR TERM B-1 LOAN | | | 2 | 3FE | 1,361,143 | 98.4220 | 1,339,664 | 1,361,143 | 1,361,143 | | | | | 4.250 | 4.373 | FMAN | 5,101 | 14,510 | 04/28/2011 | 03/15/2018 |
| 93443N-AX-7 | WARNER CHILCOTT CORP TERM B-2 LOAN | | | 2 | 3FE | 680,571 | 98.4220 | 669,832 | 680,571 | 680,571 | | | | | 4.250 | 4.373 | FMAN | 2,551 | 7,255 | 04/28/2011 | 03/15/2018 |
| 93443N-AY-5 | WARNER CHILCOTT CORP TERM B-3 LOAN | | F | 2 | 3FE | 935,786 | 98.4220 | 921,019 | 935,786 | 935,786 | | | | | 4.250 | 4.373 | FMAN | 3,507 | 9,976 | 04/28/2011 | 03/15/2018 |
| 93884P-CR-9 | WASH GAS LIGHT | | | | 1FE | 5,000,000 | 120.9530 | 6,047,630 | 5,000,000 | 4,958,948 | | 1,378 | | | 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 | 112.8860 | 3,386,581 | 3,000,000 | 3,000,000 | | | | | 7.360 | 7.360 | AO | 45,387 | 220,800 | 10/17/2002 | 10/17/2014 |
| 94106*-AC-0 | WASTE CONNECTIONS, INC. 5 YR | | | | 2 | 10,000,000 | 98.4070 | 9,840,692 | 10,000,000 | 10,000,000 | | | | | 3.300 | 3.300 | AO | 82,500 | 165,000 | 04/01/2011 | 04/01/2016 |
| 94106*-AD-8 | WASTE CONNECTIONS, INC. 7 YR | | | | 2 | 11,000,000 | 98.0890 | 10,789,768 | 11,000,000 | 11,000,000 | | | | | 4.000 | 4.000 | AO | 110,000 | 220,000 | 04/01/2011 | 04/01/2018 |
| 902917-AF-0 | WASTE MANAGEMENT INC | | | | 2FE | 13,038,434 | 120.5710 | 14,112,894 | 11,705,000 | 12,418,112 | | (97,365) | | | 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 | 127.6550 | 5,106,200 | 4,000,000 | 4,381,444 | | (15,865) | | | 7.100 | 6.102 | FA | 118,333 | 284,000 | 11/02/2009 | 08/01/2026 |
| 941063-AQ-2 | WASTE MANAGEMENT INC | | | | 2FE | 8,978,580 | 108.3640 | 9,752,751 | 9,000,000 | 8,980,030 | | 1,450 | | | 4.600 | 4.635 | MS | 138,000 | 210,450 | 02/23/2011 | 03/01/2021 |
| 94106L-AP-4 | WASTE MANAGEMENT INC | | | | 2FE | 10,640,800 | 104.5420 | 10,454,190 | 10,000,000 | 10,092,216 | | (100,843) | | | 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 | 107.1700 | 11,788,733 | 11,000,000 | 10,836,036 | | 67,927 | | | 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 | 114.0920 | 5,704,615 | 5,000,000 | 4,989,922 | | 2,759 | | | 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 | 122.6670 | 15,946,736 | 13,000,000 | 12,932,419 | | 896 | | | 6.125 | 6.180 | MN | 68,566 | 796,250 | 11/12/2009 | 11/30/2039 |
| 942683-AD-5 | WATSON PHARMACEUTICALS INC | | | | 2FE | 10,278,980 | 107.3050 | 10,730,460 | 10,000,000 | 10,163,750 | | (57,780) | | | 5.000 | 4.322 | FA | 188,889 | 500,000 | 12/17/2009 | 08/15/2014 |
| 942683-AE-3 | WATSON PHARMACEUTICALS INC | | | | 2FE | 6,985,720 | 117.6050 | 8,232,350 | 7,000,000 | 6,988,357 | | 1,166 | | | 6.125 | 6.132 | FA | 161,972 | 428,750 | 08/18/2009 | 08/15/2019 |
| 94403*-AY-2 | WAWA INC SR UNSEC. NTS | | | | 2FE | 22,250,000 | 107.9970 | 24,029,408 | 22,250,000 | 23,584,906 | | (383,491) | | | 5.870 | 5.870 | MN | 206,795 | 1,225,363 | 05/04/2005 | 05/04/2016 |
| 947075-AA-5 | WEATHERFORD INTL INC | | E | | 2FE | 17,951,055 | 105.0780 | 19,807,128 | 18,850,000 | 18,919,201 | | (37,699) | | | 4.950 | 14.895 | AO | 196,983 | 933,075 | 06/29/2004 | 10/15/2013 |
| 947075-AA-5 | WEATHERFORD INTL INC | LS | E | | 2FE | 1,097,445 | 105.0780 | 1,208,392 | 1,150,000 | 1,137,703 | | 6,370 | | | 4.950 | 5.587 | AO | 12,018 | 56,925 | 06/23/2004 | 10/15/2013 |
| 947076-AB-1 | WEATHERFORD INTL INC | | E | | 2FE | 9,687,100 | 109.9780 | 10,997,840 | 10,000,000 | 9,846,503 | | 32,003 | | | 5.500 | 5.924 | FA | 207,778 | 550,000 | 04/19/2006 | 02/15/2016 |
| 94768N-AF-1 | WEBSTER BANK | | | | 2FE | 15,024,150 | 101.7200 | 15,258,000 | 15,000,000 | 15,003,602 | | (3,271) | | | 5.875 | 5.850 | JJ | 406,354 | 881,250 | 06/17/2004 | 01/15/2013 |
| 94973V-AG-2 | WELLPOINT INC | | | | 2FE | 3,334,240 | 109.2590 | 3,824,058 | 3,500,000 | 3,417,826 | | 24,772 | | | 5.000 | 5.876 | JD | 7,778 | 175,000 | 05/07/2008 | 12/15/2014 |
| 94973V-AM-9 | WELLPOINT INC | | | | 2FE | 1,983,525 | 115.2260 | 2,304,526 | 2,000,000 | 1,989,761 | | 1,545 | | | 5.875 | 5.998 | JD | 5,222 | 117,500 | 07/24/2007 | 06/15/2017 |
| 94973V-AS-6 | WELLPOINT INC | | | | 2FE | 11,633,108 | 108.0240 | 12,584,831 | 11,650,000 | 11,635,036 | | 1,402 | | | 4.350 | 4.372 | FA | 191,448 | 510,998 | 08/09/2010 | 08/15/2020 |
| 94980V-AA-6 | WELLS FARGO BANK NA | | | | 1FE | 2,876,550 | 104.3290 | 3,129,867 | 3,000,000 | 2,945,735 | | 15,656 | | | 4.750 | 5.390 | FA | 56,208 | 142,500 | 02/07/2007 | 02/09/2015 |
| 952355-AH-8 | WEST CORP | | | 1 | 4FE | 10,020,410 | 101.0000 | 9,667,720 | 9,572,000 | 9,957,298 | | (59,063) | | | 8.625 | 7.912 | JJ | 380,686 | 520,413 | 03/11/2011 | 10/01/2018 |
| 952355-9C-1 | WEST CORP TERM B-5 LOAN | | | 2 | 3FE | 494,438 | 99.1780 | 490,920 | 494,989 | 494,474 | | 97 | | | 4.589 | 4.742 | JAJO | 4,456 | 14,208 | 12/03/2010 | 07/15/2016 |
| 95235L-AJ-9 | WEST CORPORATION TERM B-4 | | | 2 | 3FE | 3,326,894 | 99.1780 | 3,347,690 | 3,375,436 | 3,331,218 | | 8,766 | | | 4.680 | 2.514 | JAJO | 14,080 | 85,550 | 08/03/2011 | 07/15/2016 |
| 955278-BH-8 | WEST PENN POWER CO | | | | 1FE | 11,289,645 | 118.1180 | 13,583,547 | 11,500,000 | 11,343,136 | | 21,145 | | | 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 | 4,722,625 | 99.6380 | 4,981,901 | 5,000,000 | 4,956,783 | | 73,107 | | | 1.232 | 6.482 | JAJO | 11,119 | 54,721 | 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 | 12,580,242 | | 7,089 | | | 9.060 | 9.061 | MN | 196,300 | 1,177,800 | 12/31/1998 | 11/01/2031 |
| 95709T-AD-2 | WESTAR ENERGY INC | | | | 2FE | 14,962,200 | 113.1050 | 16,965,675 | 15,000,000 | 14,975,113 | | 2,272 | | | 5.100 | 5.124 | JJ | 352,750 | 765,000 | 06/27/2005 | 07/15/2020 |
| 959802-AB-5 | WESTERN UNION CO | | | | 1FE | 2,029,640 | 112.6760 | 2,253,522 | 2,000,000 | 2,016,267 | | (2,904) | | | 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 | 112.6570 | 12,055,436 | 10,701,000 | 10,091,333 | | 55,307 | | | 5.253 | 6.146 | AO | 140,531 | 562,124 | 03/30/2010 | 04/01/2020 |
| 959802-AM-1 | WESTERN UNION CO/THE | | | | 1FE | 9,987,800 | 107.0860 | 10,708,610 | 10,000,000 | 9,988,027 | | 151 | | | 6.200 | 6.209 | JD | 17,222 | 620,000 | 06/16/2010 | 06/21/2040 |
| 959802-AP-4 | WESTERN UNION CO/THE | | | | 1FE | 9,990,800 | 102.5290 | 10,252,900 | 10,000,000 | 9,991,217 | | 417 | | | 3.650 | 3.665 | FA | 130,792 | | 08/17/2011 | 08/22/2018 |
| 962166-AS-3 | WEYERHAEUSER CO | | | | 3FE | 1,044,229 | 107.1710 | 1,071,708 | 1,000,000 | 1,032,887 | | (1,840) | | | 7.125 | 6.710 | JJ | 32,854 | 71,250 | 06/01/2004 | 07/15/2023 |
| 962166-AR-5 | WEYERHAEUSER CO. | | | | 3FE | 2,132,540 | 105.8820 | 2,117,636 | 2,000,000 | 2,023,965 | | (14,764) | | | 7.250 | 6.399 | JJ | 72,500 | 145,000 | 07/10/2002 | 07/01/2013 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 963320-AN-6 | WHIRLPOOL CORP | | | | 2FE | 9,959,500 | 109.0780 | 10,907,810 | 10,000,000 | 11,434,729 | | (232,755) | | | 6.500 | 6.556 | JD | 28,889 | 650,000 | 06/14/2006 | 06/15/2016 |
| 96332H-CA-5 | WHIRLPOOL CORP | | | | 2FE | 9,977,500 | 103.9250 | 10,392,510 | 10,000,000 | 9,994,202 | | 4,690 | | | 5.500 | 5.563 | MS | 183,333 | 550,000 | 02/25/2008 | 03/01/2013 |
| 96332H-CC-1 | WHIRLPOOL CORP | | | | 2FE | 5,454,110 | 102.2310 | 5,111,570 | 5,000,000 | 5,066,191 | | (194,112) | | | 8.000 | 3.948 | MN | 66,667 | 400,000 | 12/17/2009 | 05/01/2012 |
| 964152-AA-0 | WHITE MOUNTAINS RE GROUP | | E | | 2FE | 9,971,500 | 104.8850 | 10,488,490 | 10,000,000 | 9,982,917 | | 2,679 | | | 6.375 | 6.416 | MS | 178,854 | 637,500 | 03/14/2007 | 03/20/2017 |
| 96432W-AB-1 | WHITE PINE HYDRO, LLC OPCO 2037 | | | | 2 | 20,000,000 | 107.6560 | 21,531,200 | 20,000,000 | 20,000,000 | | | | | 6.960 | 6.960 | JJ | 661,200 | 1,392,000 | 05/30/2007 | 07/10/2037 |
| 96647K-AE-2 | WHITMAN CORP | | | | 1FE | 2,319,204 | 108.9770 | 2,179,532 | 2,000,000 | 2,126,368 | | (32,305) | | | 7.625 | 7.736 | JD | 6,778 | 152,500 | 01/01/2005 | 06/15/2015 |
| 96647K-AF-9 | WHITMAN CORP | | | | 1FE | 7,678,597 | 135.8290 | 8,823,426 | 6,496,000 | 7,422,769 | | (38,970) | | | 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 | 101.4040 | 5,070,200 | 5,000,000 | 5,072,174 | | (11,550) | | | 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 | 104.9790 | 10,497,930 | 10,000,000 | 9,997,036 | | 878 | | | 3.800 | 3.824 | FA | 143,556 | 380,000 | 02/02/2010 | 02/15/2015 |
| 96950F-AD-6 | WILLIAMS PARTNERS LP | | | | 2FE | 5,996,700 | 110.6970 | 6,641,808 | 6,000,000 | 5,997,195 | | 267 | | | 5.250 | 5.324 | MS | 92,750 | 315,000 | 02/02/2010 | 03/15/2020 |
| 96950F-AG-9 | WILLIAMS PARTNERS LP | | | 1 | 2FE | 8,653,770 | 102.6270 | 9,236,457 | 9,000,000 | 8,677,231 | | 23,457 | | | 4.125 | 4.644 | MN | 47,438 | 377,438 | 03/31/2011 | 11/15/2020 |
| 96950F-AH-7 | WILLIAMS PARTNERS LP | | | | 2FE | 4,979,650 | 102.6820 | 5,134,105 | 5,000,000 | 4,979,854 | | 204 | | | 4.000 | 4.047 | MN | 24,444 | | 11/14/2011 | 11/15/2021 |
| 97381W-AC-8 | WINDSTREAM CORP | | | | 3FE | 3,045,000 | 107.0000 | 3,210,000 | 3,000,000 | 3,024,061 | | (13,811) | | | 8.125 | 7.573 | FA | 101,563 | 243,750 | 06/09/2010 | 08/01/2013 |
| 97381W-AF-1 | WINDSTREAM CORP | | | 1 | 3FE | 4,395,000 | 101.0000 | 4,444,000 | 4,400,000 | 4,396,504 | | 362 | | | 7.000 | 7.696 | MS | 90,689 | 308,000 | 04/13/2007 | 03/15/2019 |
| 97381W-AJ-3 | WINDSTREAM CORP | | | | 3FE | 2,160,000 | 108.2500 | 2,165,000 | 2,000,000 | 2,144,181 | | (15,819) | | | 7.875 | 6.374 | MN | 26,250 | 157,500 | 03/11/2011 | 11/01/2017 |
| 97381W-AN-4 | WINDSTREAM CORP | | | 1 | 3FE | 2,977,500 | 103.3750 | 3,101,250 | 3,000,000 | 2,977,928 | | 428 | | | 7.750 | 8.794 | AO | 49,083 | 116,250 | 09/28/2011 | 10/15/2020 |
| 97381W-AP-9 | WINDSTREAM CORP | | | 1 | 3FE | 5,384,063 | 107.1250 | 5,624,063 | 5,250,000 | 5,366,098 | | (17,144) | | | 8.125 | 8.414 | MS | 142,188 | 401,172 | 03/08/2011 | 09/01/2018 |
| 97381W-AV-6 | WINDSTREAM CORP | | | 1 | 3FE | 2,177,188 | 99.7500 | 2,169,563 | 2,175,000 | 2,177,167 | | (20) | | | 7.500 | 8.073 | JD | 17,672 | | 11/07/2011 | 06/01/2022 |
| 97381H-AF-4 | WINDSTREAM CORP TRANCH B-2 TERM LOAN | | | 2 | 3FE | 7,739,601 | 98.8610 | 7,651,447 | 7,739,601 | 7,739,601 | | | | | 3.132 | 3.208 | MJSD | 41,946 | 255,483 | 10/18/2010 | 12/17/2015 |
| 976656-CC-0 | WISC ELEC POWER | | | | 1FE | 2,990,340 | 111.6020 | 3,348,054 | 3,000,000 | 2,991,997 | | 828 | | | 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 | 104.7970 | 3,332,535 | 3,180,000 | 3,155,210 | | 17,033 | | | 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 | 112.4710 | 3,374,127 | 3,000,000 | 2,995,623 | | 415 | | | 4.600 | 4.621 | JD | 6,133 | 138,000 | 06/10/2010 | 06/15/2020 |
| 92933B-AB-0 | WMG ACQUISITION CORP | | | 1 | 3FE | 2,940,750 | 108.5000 | 2,929,500 | 2,700,000 | 2,869,950 | | (43,328) | | | 9.500 | 7.496 | JD | 11,400 | 259,875 | 08/03/2010 | 06/15/2016 |
| 97806*-AC-6 | WOLVERINE POWER SUPPLY COOPERATIVE 2015 | | | | 1 | 7,500,000 | 105.3870 | 7,904,012 | 7,500,000 | 7,500,000 | | | | | 3.290 | 3.290 | MN | 21,248 | 246,750 | 05/20/2010 | 05/31/2015 |
| 980236-AJ-2 | WOODSIDE FINANCE LTD | | F | | 2FE | 9,928,000 | 105.2910 | 10,529,090 | 10,000,000 | 9,956,838 | | 13,813 | | | 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 | 112.1910 | 28,047,800 | 25,000,000 | 27,144,498 | | (403,444) | | | 5.550 | 5.562 | MN | 177,292 | 1,387,500 | 11/16/2005 | 11/15/2015 |
| 980888-AD-3 | WOOLWORTHS LIMITED | | F | | 1FE | 4,744,158 | 103.1700 | 4,900,561 | 4,750,000 | 4,744,780 | | 491 | | | 4.000 | 4.015 | MS | 52,250 | 190,000 | 09/14/2010 | 09/22/2020 |
| 981811-B*-2 | WORTHINGTON INDS INC FLOATING RATE NOTES | | | 1 | 2 | 40,000,000 | 98.7980 | 39,519,260 | 40,000,000 | 40,000,000 | | | | | 1.583 | 4.032 | JD | 22,866 | 456,712 | 12/17/2004 | 12/17/2014 |
| 98212B-AB-9 | WPX ENERGY INC | | | 1 | 3FE | 6,775,000 | 102.3750 | 6,935,906 | 6,775,000 | 6,775,000 | | | | | 6.000 | 6.000 | JJ | 53,071 | | 11/07/2011 | 01/15/2022 |
| 982526-AF-2 | WRIGLEY WM JR CO | | | | 2FE | 4,998,350 | 100.7410 | 5,037,030 | 5,000,000 | 4,999,587 | | 825 | | | 2.450 | 2.467 | JD | 1,021 | 122,500 | 06/21/2010 | 06/28/2012 |
| 982526-AM-7 | WRIGLEY WM JR CO | | | | 2FE | 6,992,790 | 103.0930 | 7,216,517 | 7,000,000 | 6,995,384 | | 1,732 | | | 3.700 | 3.733 | JD | 719 | 259,000 | 06/21/2010 | 06/30/2014 |
| 983024-AA-8 | WYETH | | | 3 | 1FE | 1,517,895 | 105.7100 | 1,585,655 | 1,500,000 | 1,504,071 | | (3,193) | | | 5.500 | 5.264 | MS | 24,292 | 82,500 | 03/22/2007 | 03/15/2013 |
| 983024-AJ-9 | WYETH | | | | 1FE | 20,942,020 | 116.2980 | 25,004,156 | 21,500,000 | 21,204,494 | | 61,617 | | | 5.500 | 5.850 | FA | 446,722 | 1,182,500 | 11/12/2009 | 02/15/2016 |
| 983024-AN-0 | WYETH | | | | 1FE | 10,641,474 | 128.0970 | 12,784,111 | 9,980,000 | 10,630,761 | | (10,714) | | | 5.950 | 5.470 | AO | 148,453 | 593,810 | 02/01/2011 | 04/01/2037 |
| 98310W-AB-4 | WYNDHAM WORLDWIDE | | | | 2FE | 6,670,175 | 107.8400 | 7,279,200 | 6,750,000 | 6,691,160 | | 9,866 | | | 6.000 | 6.203 | JD | 33,750 | 405,000 | 07/12/2010 | 12/01/2016 |
| 98310W-AE-8 | WYNDHAM WORLDWIDE | | | | 2FE | 8,741,950 | 114.1380 | 9,307,913 | 8,155,000 | 8,692,441 | | (43,959) | | | 7.375 | 6.341 | MS | 200,477 | 495,231 | 04/14/2011 | 03/01/2020 |
| 98310W-AG-3 | WYNDHAM WORLDWIDE | | | | 2FE | 657,360 | 103.2560 | 685,623 | 664,000 | 657,719 | | 359 | | | 5.625 | 5.758 | MS | 12,450 | 18,675 | 04/14/2011 | 03/01/2021 |
| 983130-AR-6 | WYNN LAS VEGAS LLC/CORP | | | 1 | 3FE | 4,278,406 | 111.0000 | 4,717,500 | 4,250,000 | 4,274,566 | | (2,766) | | | 7.750 | 8.282 | FA | 124,431 | 339,439 | 07/22/2010 | 08/15/2020 |
| 98389B-AM-2 | XCEL ENERGY INC | | | 1 | 2FE | 14,951,400 | 112.7020 | 16,905,330 | 15,000,000 | 14,957,867 | | 4,016 | | | 4.700 | 4.744 | MN | 90,083 | 705,000 | 05/10/2010 | 05/15/2020 |
| 984121-BP-7 | XEROX CORPORATION | | | | 2FE | 1,562,400 | 111.8940 | 1,678,404 | 1,500,000 | 1,532,399 | | (6,624) | | | 6.400 | 5.812 | MS | 28,267 | 96,000 | 11/30/2006 | 03/15/2016 |
| 984121-BS-1 | XEROX CORPORATION | | | | 2FE | 12,387,588 | 101.6580 | 12,198,972 | 12,000,000 | 12,062,999 | | (166,236) | | | 5.500 | 4.066 | MN | 84,333 | 660,000 | 12/17/2009 | 05/15/2012 |
| 984121-BW-2 | XEROX CORPORATION | | | | 2FE | 1,747,480 | 112.6460 | 1,971,305 | 1,750,000 | 1,748,224 | | 220 | | | 6.350 | 6.410 | MN | 14,199 | 111,125 | 04/23/2008 | 05/15/2018 |
| 984121-BZ-5 | XEROX CORPORATION | | | | 2FE | 5,086,150 | 105.4000 | 5,269,980 | 5,000,000 | 5,057,842 | | (17,120) | | | 4.250 | 3.927 | FA | 80,278 | 212,500 | 04/23/2010 | 02/15/2015 |
| 984121-CD-3 | XEROX CORPORATION | | | | 2FE | 20,716,700 | 101.3460 | 20,269,280 | 20,000,000 | 20,692,711 | | (23,989) | | | 4.500 | 4.051 | MN | 115,000 | 442,500 | 08/09/2011 | 05/15/2021 |
| 98372P-AK-4 | XL CAPITAL LTD | | F | | 2FE | 4,491,225 | 101.3330 | 4,559,999 | 4,500,000 | 4,492,420 | | 287 | | | 6.250 | 6.279 | MN | 35,938 | 281,250 | 05/02/2007 | 05/15/2027 |
| 98417E-AK-6 | XSTRATA CANADA FIN CORP | | A | | 2FE | 6,991,180 | 102.1630 | 7,151,375 | 7,000,000 | 6,991,278 | | 98 | | | 4.950 | 4.975 | MN | 49,088 | | 11/03/2011 | 11/15/2021 |
| 98417E-AB-6 | XSTRATA FINANCE CANADA | | | | 2FE | 5,019,240 | 109.0880 | 5,259,128 | 4,821,000 | 4,971,570 | | (26,624) | | | 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 | 111.3990 | 5,569,935 | 5,000,000 | 4,985,105 | | 203 | | | 6.900 | 6.918 | MN | 44,083 | 345,000 | 11/13/2007 | 11/15/2037 |
| 98385X-AD-8 | XTO ENERGY INC | | | | 1FE | 2,986,659 | 108.5670 | 3,088,734 | 2,845,000 | 2,916,750 | | (32,585) | | | 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 | 122.7400 | 2,275,596 | 1,854,000 | 2,132,993 | | (44,842) | | | 6.250 | 3.278 | FA | 48,281 | 115,875 | 06/28/2010 | 08/01/2017 |
| 98385X-AL-0 | XTO ENERGY INC | D | | | 1FE | 11,864,700 | 122.7400 | 12,273,980 | 10,000,000 | 11,504,818 | | (241,866) | | | 6.250 | 3.278 | FA | 260,417 | 625,000 | 06/28/2010 | 08/01/2017 |
| 98419M-AE-0 | XYLEM INC | | | | 2FE | 19,987,000 | 105.9760 | 21,195,120 | 20,000,000 | 19,987,286 | | 286 | | | 4.875 | 4.902 | AO | 273,542 | | 09/15/2011 | 10/01/2021 |
| 98458P-AB-1 | YALE UNIVERSITY | | | | 1FE | 21,062,610 | 105.8760 | 22,233,960 | 21,000,000 | 21,036,489 | | (12,423) | | | 2.900 | 2.793 | AO | 128,567 | 609,000 | 11/06/2009 | 10/15/2014 |
| 98478*-AG-2 | YANKEE GAS SERVICES CO 1ST MTG SER B | | | | 2 | 9,781,203 | 115.0000 | 11,500,000 | 10,000,000 | 9,862,514 | | 8,161 | | | 8.480 | 8.688 | MS | 282,667 | 848,000 | 12/31/1998 | 03/01/2022 |
| 984851-AA-3 | YARA INTERNATIONAL ASA | | F | | 2FE | 12,428,910 | 107.7300 | 14,004,874 | 13,000,000 | 12,745,534 | | 76,554 | | | 5.250 | 5.982 | JD | 30,333 | 682,500 | 11/12/2009 | 12/15/2014 |
| 98544*-AA-5 | YELL GROUP PLC TERM LOAN B1 | | R | 2 | 6 | 2,634,648 | 27.0000 | 720,597 | 2,668,878 | 720,597 | (115,642) | (31,296) | 351,581 | | 4.046 | 4.774 | MJSD | 9,518 | 117,540 | 11/30/2010 | 07/31/2014 |

# 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 |
| 987184-A*-9 | YORK WATER COMPANY | | | | 1 | 6,000,000 | 120.0000 | 7,200,000 | 6,000,000 | 6,038,734 | | (3,610) | | | 10.170 | 10.171 | FA | 254,250 | 610,200 | 12/31/1998 | 02/01/2019 |
| 987184-B*-8 | YORK WATER COMPANY | | | | 1 | 5,000,000 | 120.0000 | 6,000,000 | 5,000,000 | 5,000,000 | | | | | 9.600 | 9.600 | FA | 200,000 | 480,000 | 12/31/1998 | 02/01/2019 |
| 987184-C#-3 | YORK WATER COMPANY | | | | 1 | 6,500,000 | 120.0000 | 7,800,000 | 6,500,000 | 6,693,797 | | (13,697) | | | 10.050 | 10.053 | MS | 165,127 | 653,250 | 12/31/1998 | 09/30/2020 |
| 988498-AD-3 | YUM! BRANDS INC | | | | 2FE | 1,778,520 | 127.6580 | 2,553,164 | 2,000,000 | 1,784,811 | | 2,518 | | | 6.875 | 7.853 | MN | 17,569 | 137,500 | 04/29/2009 | 11/15/2037 |
| 988498-AF-8 | YUM! BRANDS INC | | | | 2FE | 6,989,430 | 111.8840 | 7,831,866 | 7,000,000 | 6,991,427 | | 880 | | | 5.300 | 5.357 | MS | 109,239 | 371,000 | 08/20/2009 | 09/15/2019 |
| 988498-AH-4 | YUM! BRANDS INC | | | 1 | 2FE | 9,961,500 | 101.5900 | 10,158,950 | 10,000,000 | 9,962,560 | | 1,060 | | | 3.750 | 3.877 | MN | 127,083 | | 08/22/2011 | 11/01/2021 |
| 98956P-AA-0 | ZIMMER HOLDINGS INC | | | | 2FE | 17,035,020 | 108.9840 | 18,527,280 | 17,000,000 | 17,028,862 | | (2,978) | | | 4.625 | 4.620 | MN | 67,705 | 786,250 | 11/13/2009 | 11/30/2019 |
| 98956P-AB-8 | ZIMMER HOLDINGS INC | | | | 2FE | 5,989,560 | 117.3710 | 7,042,265 | 6,000,000 | 5,989,857 | | 144 | | | 5.750 | 5.777 | MN | 29,708 | 345,000 | 11/12/2009 | 11/30/2039 |
| 98956P-AC-6 | ZIMMER HOLDINGS INC | | | 1 | 2FE | 13,974,940 | 100.8370 | 14,117,124 | 14,000,000 | 13,975,238 | | 298 | | | 3.375 | 3.419 | MN | 66,938 | | 11/07/2011 | 11/30/2021 |
| 989701-AJ-6 | ZIONS BANCORP | | | | 3FE | 4,097,850 | 99.7480 | 3,740,550 | 3,750,000 | 3,884,308 | | (32,294) | | | 6.000 | 4.930 | MS | 66,250 | 225,000 | 03/30/2004 | 09/15/2015 |
| D9860*-AE-6 | ZOLLNER ELEKTRONIK AG SENIOR NOTES DUE 2 | | F | | 2 | 20,000,000 | 100.5090 | 20,101,740 | 20,000,000 | 20,000,000 | | | | | 6.380 | 6.276 | JD | 3,544 | 1,276,000 | 08/23/2007 | 06/30/2019 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 21,802,304,775 | XXX | 23,311,575,018 | 21,665,847,659 | 21,847,825,139 | 231,861 | (37,844,324) | 12,309,932 | (3,754,213) | XXX | XXX | XXX | 276,538,899 | 938,136,574 | XXX | XXX |
| 04542B-LZ-3 | ABFC 2005-WF1, M2 RMBS | | | 3 | 3FM | 2,506,618 | 64.1240 | 1,607,341 | 2,506,618 | 2,506,618 | | | | | 0.694 | 0.694 | MON | 241 | 17,851 | 04/15/2005 | 01/25/2035 |
| 04541G-EU-2 | ABSHE 2003-HE4 M1 RMBS | | | 3 | 1FM | 25,038,262 | 69.1390 | 17,294,915 | 25,014,810 | 25,015,936 | | (47) | | | 1.523 | 1.522 | MON | 17,994 | 371,162 | 07/13/2007 | 08/15/2033 |
| 14975T-AA-6 | ABSN 2006-HE5, A1 RMBS | | F | 4 | 6* | 455,785 | 0.0000 | | 1,238,941 | | | | | | 6.500 | 6.656 | MON | | | 10/17/2006 | 07/27/2036 |
| 004421-BH-5 | ACE 2002-HE3, M1 RMBS | | | 3 | 2FM | 4,136,998 | 77.0810 | 3,174,933 | 4,118,978 | 4,130,078 | | (432) | | | 2.094 | 2.028 | MON | 1,198 | 83,729 | 09/26/2006 | 10/25/2032 |
| 004421-JH-7 | ACE 2004-HE4 M1 RMBS | | | 3 | 1FM | 16,508,995 | 69.5960 | 11,496,819 | 16,519,320 | 16,526,149 | | (394) | | | 1.194 | 1.189 | MON | 2,739 | 189,316 | 07/13/2007 | 12/25/2034 |
| 004421-EX-7 | ACE 2004-OP1, M2 RMBS | | | 4 | 5FM | 3,790,951 | 65.8720 | 2,489,071 | 3,778,636 | 3,724,242 | | (24,986) | 26,348 | | 1.869 | 1.630 | MON | 981 | 65,864 | 04/04/2007 | 04/25/2034 |
| 004421-EY-5 | ACE 2004-OP1, M3 RMBS | | | 3 | 1FM | 1,116,529 | 35.1250 | 392,179 | 1,116,529 | 392,179 | 28,410 | | | | 2.169 | 2.169 | MON | 336 | 23,655 | 04/12/2004 | 04/25/2034 |
| 004421-QP-1 | ACE 2005-WF1, M1 RMBS | | | 3 | 1FM | 5,000,000 | 65.1660 | 3,258,320 | 5,000,000 | 5,000,000 | | | | | 0.714 | 0.714 | MON | 496 | 32,968 | 07/15/2005 | 05/25/2035 |
| 004421-QQ-9 | ACE 2005-WF1, M2 RMBS | | | 3 | 3FM | 3,000,000 | 51.6160 | 1,548,489 | 3,000,000 | 3,000,000 | | | | | 0.734 | 0.734 | MON | 306 | 20,389 | 07/15/2005 | 05/25/2035 |
| 004421-QR-7 | ACE 2005-WF1, M3 RMBS | | | 3 | 1FM | 4,530,000 | 39.3650 | 1,783,221 | 4,530,000 | 1,783,221 | (561,362) | | | | 0.754 | 0.754 | MON | 474 | 31,706 | 07/15/2005 | 05/25/2035 |
| 004421-QS-5 | ACE 2005-WF1, M4 RMBS | | | 3 | 6FM | 961,063 | 59.4500 | 975,052 | 1,640,122 | 975,052 | 402,760 | 219,136 | 884,205 | | 0.874 | 4.122 | MON | 199 | 12,474 | 07/15/2005 | 05/25/2035 |
| 004406-AA-2 | ACE 2006-GP1, A RMBS | | | 34 | 5FM | 1,437,133 | 76.7040 | 1,102,344 | 1,437,133 | 1,436,885 | | (248) | | | 0.424 | 0.324 | MON | 85 | 5,518 | 05/23/2006 | 02/25/2031 |
| 00442B-AD-3 | ACE 2006-HE4, A2C RMBS | | | 4 | 5FM | 5,493,761 | 25.0740 | 2,315,661 | 9,235,380 | 5,090,200 | | (232,516) | 847,092 | | 0.454 | 0.372 | MON | 582 | 36,632 | 09/15/2006 | 10/25/2036 |
| 00441Y-AC-6 | ACE 2006-OP2, A2B RMBS | | | 4 | 1FM | 5,251,678 | 85.6250 | 5,322,184 | 6,215,667 | 5,122,182 | | 25,249 | 1,118,734 | | 0.404 | 0.340 | MON | 348 | 20,990 | 10/13/2006 | 08/25/2036 |
| 00441Y-AD-4 | ACE 2006-OP2, A2C RMBS | | | 3 | 5FM | 9,000,000 | 34.0380 | 3,063,384 | 9,000,000 | 9,000,000 | | | | | 0.444 | 0.444 | MON | 555 | 34,705 | 10/13/2006 | 08/25/2036 |
| 02640F-AA-6 | AGFMT 2010-1A A1 RMBS | | | 2 | 1FM | 3,623,841 | 102.2750 | 3,707,189 | 3,624,713 | 3,624,173 | | 138 | | | 5.150 | 5.162 | MON | 15,556 | 181,603 | 03/29/2010 | 03/25/2040 |
| 007036-FW-1 | ARMT 2005-1 5A2 RMBS | | | 2 | 1FM | 354,651 | 94.2100 | 333,763 | 354,277 | 354,356 | | (72) | | | 0.624 | 0.603 | MON | 31 | 1,959 | 08/02/2005 | 05/25/2035 |
| 007036-UQ-7 | ARMT 2005-11 5A1 RMBS | | | 23 | 1FM | 3,946,462 | 49.0200 | 4,116,068 | 8,396,729 | 4,023,235 | | 12,677 | | | 0.564 | 15.117 | MON | 657 | 42,184 | 05/22/2009 | 02/25/2036 |
| 2254W0-MM-4 | ARMT 2005-12 5A1 RMBS | | | 23 | 1FM | 4,259,913 | 43.3030 | 4,090,725 | 9,446,792 | 4,336,170 | | 36,958 | | | 0.544 | 21.540 | MON | 713 | 45,582 | 05/27/2009 | 04/25/2036 |
| 040104-MY-4 | ARSI 2005-W1, A2 RMBS | | | 34 | 4FM | 621,733 | 51.8780 | 322,542 | 621,733 | 621,624 | | (108) | | | 0.534 | 0.434 | MON | 46 | 3,006 | 04/11/2005 | 05/25/2035 |
| 04013B-AB-8 | ARSI 2006-M2, A2B RMBS | | | 4 | 1FM | 2,837,570 | 28.1540 | 1,437,512 | 5,105,872 | 2,558,620 | | (105,453) | 353,169 | | 0.404 | 0.370 | MON | 286 | 17,690 | 08/17/2006 | 09/25/2036 |
| 04541G-HX-3 | ASSET BACKED SECURITIES CORP H RMBS | | | 3 | 1FM | 3,945,146 | 60.3540 | 2,364,066 | 3,916,993 | 2,364,066 | (1,556,408) | (211) | | | 2.169 | 2.152 | MON | 1,180 | 80,286 | 03/08/2007 | 04/25/2034 |
| 059523-BB-5 | BAFC 2007-5 7A5 RMBS | | | 24 | 4FM | 10,352,864 | 52.0620 | 7,265,071 | 13,954,653 | 9,214,257 | | (418,157) | 939,083 | | 6.500 | 6.510 | MON | 75,588 | 904,428 | 06/21/2007 | 07/25/2037 |
| 05955Y-AM-1 | BAFC 2010-R3 3A5 RMBS | | | 2 | 1FM | 14,055,760 | 98.5390 | 13,885,146 | 14,090,987 | 14,063,111 | | (3,348) | | | 5.500 | 5.611 | MON | 64,584 | 764,120 | 03/18/2010 | 09/26/2037 |
| 05955Y-AS-8 | BAFC 2010-R3 4A4 RMBS | | | 2 | 1FE | 4,866,464 | 103.7200 | 5,034,909 | 4,854,328 | 4,867,154 | | 5,392 | | | 5.500 | 5.389 | MON | 22,249 | 258,112 | 03/16/2010 | 06/26/2036 |
| 05948K-BE-8 | BANK OF AMERICA ALT LOAN TRUST RMBS | | | 2 | 1FM | 8,060,137 | 102.5020 | 8,213,440 | 8,012,972 | 8,034,041 | | (2,966) | | | 5.750 | 5.679 | MON | 38,395 | 453,537 | 12/31/2009 | 08/25/2049 |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 RMBS | | | 2 | 1FM | 6,700,690 | 106.1750 | 7,052,739 | 6,642,567 | 6,700,935 | | 31,256 | | | 6.000 | 5.663 | MON | 66,978 | 359,155 | 02/26/2010 | 05/26/2037 |
| 05948K-W5-4 | BOAA 2005-11 4A5 RMBS | | | 24 | 3FM | 5,981,882 | 77.4510 | 5,017,875 | 6,478,807 | 5,878,869 | | (99,268) | 69,829 | | 5.750 | 5.490 | MON | 31,044 | 368,910 | 08/31/2006 | 12/25/2035 |
| 05948K-E5-4 | BOAA 2005-6 2CB1 RMBS | | | 24 | 4FM | 11,377,494 | 81.3040 | 9,681,882 | 11,908,307 | 11,220,990 | | (134,440) | 447,393 | | 6.000 | 5.307 | MON | 59,542 | 708,280 | 06/02/2005 | 07/25/2035 |
| 05949C-GV-2 | BOAMS 2005-8 A8 RMBS | | | 24 | 1FM | 2,798,773 | 98.0230 | 3,006,502 | 3,067,149 | 2,831,285 | | (7,896) | | | 5.500 | 8.891 | MON | 14,058 | 161,921 | 02/04/2010 | 09/25/2035 |
| 07384M-6H-0 | BSARM 2004-12 2A1 RMBS | | | 23 | 1FM | 9,028,140 | 77.7620 | 7,139,813 | 9,181,645 | 9,034,233 | | 1,688 | | | 2.768 | 3.058 | MON | 21,177 | 251,059 | 01/16/2007 | 07/25/2051 |
| 12489W-QG-2 | CBASS 2005-CB8 AF5 RMBS | | | 4 | 2FM | 14,344,665 | 98.9190 | 14,773,895 | 14,935,331 | 14,680,936 | | (48,828) | 4,922 | | 5.653 | 5.653 | MON | 70,358 | 834,251 | 07/18/2007 | 12/25/2035 |
| 1248MG-AP-9 | CBASS 2007-CB1 AF6 RMBS | | | 4 | 1FM | 7,363,140 | 37.1060 | 4,450,001 | 11,992,801 | 6,799,738 | | (254,679) | 198,637 | | 5.862 | 5.834 | MON | 58,589 | 530,735 | 11/19/2009 | 01/25/2037 |
| 17311Y-AE-3 | CBASS 2007-CB3 A5 RMBS | | | 4 | 1FM | 12,024,728 | 38.9910 | 7,642,527 | 19,600,595 | 11,707,367 | | (214,206) | 722,104 | | 5.564 | 5.810 | MON | 90,885 | 789,941 | 11/19/2009 | 03/25/2037 |
| 16678R-AV-9 | CCMFC 2004-1A V1 RMBS | | | 234 | 1FM | 3,566,600 | 46.4550 | 1,761,237 | 3,791,308 | 3,648,563 | | | | | 0.845 | 0.813 | MON | 2,669 | 31,368 | 12/01/2008 | 01/25/2035 |
| 16678R-BW-6 | CCMFC 2004-3 B1 RMBS | | | 24 | 1FM | 3,409,534 | 16.9020 | 711,770 | 4,211,082 | 2,519,490 | | (9,186) | 1,283,566 | | 0.718 | 0.660 | MON | 2,520 | 29,173 | 01/01/2009 | 08/25/2035 |
| 16678R-CE-5 | CCMFC 2004-4A B1 RMBS | | | 24 | 1FM | 5,447,575 | 26.0440 | 1,660,635 | 6,376,318 | 3,189,434 | | (1,277) | 2,743,402 | | 0.697 | 0.643 | MON | 3,704 | 42,904 | 01/01/2009 | 10/25/2035 |
| 16678R-BT-3 | CCMFC 2004-A B1 RMBS | | | 234 | 1FM | 2,802,943 | 53.3400 | 1,650,654 | 3,094,584 | 2,268,021 | | 4,457 | 490,543 | | 0.761 | 1.025 | MON | 1,961 | 22,766 | 01/01/2009 | 03/25/2035 |
| 16678R-CM-7 | CCMFC 2004-B B1 RMBS | | | 23 | 1FM | 5,448,243 | 61.8160 | 3,636,312 | 5,882,467 | 4,510,088 | | | 889,531 | | 0.720 | 0.661 | MON | 3,532 | 40,806 | 01/01/2009 | 10/25/2035 |
| 16678R-FD-4 | CCMFC 2006-1A B1 RMBS | | | 24 | 3FM | 338,744 | 1.5650 | 78,304 | 5,002,468 | 81,681 | | 1,392 | | | 0.597 | 0.530 | MON | 415 | | 03/10/2006 | 12/25/2046 |
| 152314-JD-3 | CENTEX 2004-A, M1 RMBS | | | 3 | 4FM | 6,257,616 | 70.0560 | 4,383,804 | 6,257,616 | 6,257,616 | | | | | 0.894 | 1.122 | MON | 777 | 52,680 | 01/06/2004 | 01/25/2034 |
| 161546-HK-5 | CFAB 2003-6, 2M2 RMBS | | | 34 | 1FM | 1,155,137 | 15.3520 | 177,338 | 1,155,137 | 177,338 | 151,755 | | 182,624 | | 1.944 | 1.944 | MON | 312 | 22,018 | 11/20/2003 | 11/25/2034 |

# 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 |
| 161546-JA-5 | CFAB 2004-1, 2M1 RMBS | | | 3 | 4FM | 2,731,619 | 48.2720 | 1,318,605 | 2,731,619 | 2,731,619 | | | | | 1.044 | 1.044 | MON | 396 | 27,141 | 02/11/2004 | 09/25/2033 |
| 161630-BD-9 | CHASE 2007-A1 11M1 RMBS | | | 24 | 1FM | 11,461,747 | 70.0130 | 10,507,558 | 15,007,989 | 11,076,396 | | (128,733) | | | 2.498 | 6.700 | MON | 31,244 | 515,998 | 01/07/2010 | 03/25/2037 |
| 12669E-T3-0 | CHWL 2003-39 A17 RMBS | | | 2 | 1FM | 3,156,891 | 94.0940 | 3,122,287 | 3,318,268 | 3,242,603 | | (8,324) | | | 5.000 | 5.643 | MON | 13,826 | 162,875 | 10/29/2003 | 05/25/2038 |
| 12558M-BM-3 | CITHE 2003-1 RMBS | | | | 3FM | 1,015,916 | 45.2300 | 459,552 | 1,016,032 | 1,015,889 | | (85) | | | 4.670 | 4.672 | MON | 3,954 | 46,897 | 03/03/2003 | 10/20/2032 |
| 12558M-BN-1 | CITHE 2003-1 RMBS | | | | 1FM | 871,728 | 21.2790 | 185,551 | 871,998 | 185,551 | (28,909) | (233) | | | 5.060 | 5.064 | MON | 3,677 | 43,919 | 03/03/2003 | 09/20/2032 |
| 12558M-AG-7 | CITHE RMBS | | | | 1FM | 3,316,087 | 99.7210 | 3,285,214 | 3,294,395 | 3,371,178 | | (636) | | | 6.200 | 5.247 | MON | 17,021 | 201,301 | 12/31/2009 | 02/25/2030 |
| 17307G-VW-5 | CMLTI 2005-WF2, MV1 RMBS | | | 3 | 1FM | 3,739,000 | 68.8800 | 2,575,416 | 3,739,000 | 3,739,000 | | | | | 0.724 | 0.724 | MON | 376 | 25,033 | 08/11/2005 | 08/25/2035 |
| 172981-AE-2 | CMLTI 2006-4 2A1B RMBS | | | 24 | 1FM | 1,291,814 | 9.1420 | 322,931 | 3,532,275 | | | (638,398) | | | 6.000 | 6.046 | MON | 17,661 | 209,229 | 01/16/2007 | 12/25/2035 |
| 17312B-AF-9 | CMLTI 2007-WFH2 M2 RMBS | | | 4 | 6FM | 6,250,873 | 8.5520 | 1,282,800 | 15,000,000 | 1,282,800 | 7,768,585 | (25,396) | 9,269,320 | | 0.744 | 0.709 | MON | 1,549 | 103,467 | 03/13/2007 | 03/25/2037 |
| 17316D-AG-9 | CMLTI 2010-3 2A1 RMBS | | | 2 | 1FM | 24,344,922 | 102.1100 | 24,960,123 | 24,444,227 | 24,361,423 | | (29,559) | | | 5.500 | 5.670 | MON | 112,036 | 1,308,934 | 03/15/2010 | 08/25/2037 |
| 17316D-AM-6 | CMLTI 2010-3 3A1 RMBS | | | 2 | 1FM | 3,862,750 | 102.1850 | 3,970,712 | 3,885,822 | 3,866,084 | | 868 | | | 5.500 | 5.746 | MON | 17,810 | 207,356 | 03/15/2010 | 08/25/2037 |
| 17316D-AV-6 | CMLTI 2010-3 5A1 RMBS | | | 2 | 1FM | 38,993,146 | 100.9180 | 39,598,476 | 39,238,386 | 38,992,624 | | (83,202) | | | 5.000 | 5.163 | MON | 163,493 | 1,923,355 | 03/24/2010 | 08/25/2037 |
| 17310N-AH-1 | CRMSI 2006-3, M2 RMBS | | | 4 | 5FM | 3,723,011 | 20.4790 | 767,966 | 3,750,000 | 767,966 | 1,877,637 | (449) | 2,351,545 | | 5.824 | 5.820 | MON | 18,200 | 217,826 | 11/19/2009 | 11/25/2036 |
| 17310N-AJ-7 | CRMSI 2006-3, M3 RMBS | | | 4 | 6FM | 431,153 | 15.0970 | 150,499 | 996,852 | 150,499 | 651,197 | (11,023) | 732,069 | | 5.874 | 5.874 | MON | 4,880 | 58,401 | 11/16/2006 | 11/25/2036 |
| 17310N-AK-4 | CRMSI 2006-3, M4 RMBS | | | 4 | 5FM | 569,606 | 12.1600 | 297,913 | 2,450,000 | 297,913 | 463,516 | (42,246) | 574,912 | | 5.953 | 13.914 | MON | 12,154 | 145,465 | 11/19/2009 | 11/25/2036 |
| 17310N-AL-2 | CRMSI 2006-3, M5 RMBS | | | 4 | 5FM | 370,806 | 8.9340 | 229,964 | 2,574,000 | 229,964 | 328,018 | (66,320) | 442,297 | | 6.052 | 18.098 | MON | 12,982 | 155,369 | 11/16/2006 | 11/25/2036 |
| 17310N-AM-0 | CRMSI 2006-3, M6 RMBS | | | 4 | 5FM | 211,717 | 5.9330 | 120,976 | 2,039,000 | 138,277 | 157,459 | (70,079) | 213,492 | | 6.151 | 23.252 | MON | 10,452 | 125,089 | 11/19/2009 | 11/25/2036 |
| 17310N-AN-8 | CRMSI 2006-3, M7 RMBS | | | 4 | 1FM | 158,231 | 3.6170 | 58,783 | 1,625,000 | 65,729 | 61,341 | (62,554) | 116,610 | | 6.399 | 30.959 | MON | 8,665 | 103,710 | 11/16/2006 | 11/25/2036 |
| 173109-AG-4 | CRMSI 2007-1 M1 RMBS | | | 4 | 3FM | 10,047,071 | 27.2820 | 2,903,655 | 10,643,000 | 2,903,655 | 3,370,003 | (8,799) | 5,433,779 | | 5.878 | 5.880 | MON | 52,133 | 625,596 | 11/19/2009 | 03/25/2037 |
| 173109-AH-2 | CRMSI 2007-1 M2 RMBS | | | 4 | 6FM | 4,883,156 | 18.4310 | 2,286,722 | 12,407,000 | 2,286,722 | 8,308,645 | (129,774) | 9,035,885 | | 5.927 | 5.930 | MON | 61,280 | 735,363 | 11/19/2009 | 03/25/2037 |
| 17312H-AG-4 | CRMSI 2007-2 M1 RMBS | | | 4 | 5FM | 6,713,163 | 30.7930 | 2,155,510 | 7,000,000 | 2,155,510 | 2,918,585 | (6,091) | 3,800,660 | | 6.391 | 6.390 | MON | 37,281 | 445,405 | 11/18/2009 | 06/25/2037 |
| 17312H-AH-2 | CRMSI 2007-2 M2 RMBS | | | 4 | 2FM | 3,935,992 | 16.4210 | 1,498,279 | 9,124,000 | 1,498,279 | 1,148,757 | (272,557) | 2,321,798 | | 6.440 | 6.440 | MON | 48,965 | 582,783 | 11/18/2009 | 06/25/2037 |
| 17312H-AJ-8 | CRMSI 2007-2 M3 RMBS | | | 4 | 4FM | 1,734,966 | 13.7410 | 777,763 | 5,660,000 | 777,763 | 246,131 | (248,263) | 646,442 | | 6.490 | 6.490 | MON | 30,611 | 362,550 | 11/18/2009 | 06/25/2037 |
| 17312H-AK-5 | CRMSI 2007-2 M4 RMBS | | | 4 | 5FM | 1,091,155 | 10.7940 | 564,187 | 5,227,000 | 688,953 | 274,253 | (195,310) | 505,044 | | 6.589 | 21.086 | MON | 28,701 | 335,995 | 11/18/2009 | 06/25/2037 |
| 17312H-AL-3 | CRMSI 2007-2 M5 RMBS | | | 4 | 5FM | 789,922 | 9.6510 | 453,694 | 4,701,000 | 424,910 | 148,204 | (201,978) | 344,466 | | 6.787 | 27.178 | MON | 26,588 | 302,446 | 11/18/2009 | 06/25/2037 |
| 225458-6G-8 | CSFB 2005-9 5A9 RMBS | | | 24 | 1FM | 5,541,800 | 73.7480 | 5,542,727 | 7,515,735 | 5,513,805 | | 746 | 662,924 | | 5.500 | 9.927 | MON | 34,447 | 409,866 | 01/07/2010 | 10/25/2035 |
| 12644J-AE-5 | CSMC 10-10R 2A1 RMBS | | | 2 | 1FM | 13,606,339 | 99.7830 | 13,479,953 | 13,509,241 | 13,595,918 | | 10,944 | | | 6.000 | 5.677 | MON | 67,546 | 785,578 | 03/23/2010 | 07/25/2030 |
| 225470-Q8-9 | CSMC 2006-3 5A5 RMBS | | | 24 | 1FM | 7,283,085 | 75.1910 | 6,465,253 | 8,598,417 | 6,768,020 | | (329,018) | | | 6.000 | 9.410 | MON | 42,992 | 502,311 | 01/07/2010 | 04/25/2036 |
| 12642L-AA-0 | CSMC 2009-13R 1A1 RMBS | | | 2 | 1FM | 7,504,448 | 104.0510 | 7,662,389 | 7,364,071 | 7,495,342 | | 21,614 | | | 6.000 | 5.226 | MON | 36,820 | 427,231 | 02/26/2010 | 09/26/2037 |
| 12642Y-FC-3 | CSMC 2009-16R 8A1 RMBS | | | 2 | 1FM | 9,197,640 | 104.0160 | 9,350,780 | 8,989,752 | 9,168,217 | | 18,074 | | | 6.000 | 5.069 | MON | 44,949 | 525,583 | 03/22/2010 | 07/26/2037 |
| 12667F-LV-5 | CWALT 2004-16 CB 1A3 RMBS | | | 2 | 2FM | 12,323,849 | 97.2440 | 12,006,754 | 12,347,000 | 12,335,582 | | 3,525 | | | 5.500 | 5.521 | MON | 56,590 | 679,585 | 09/28/2004 | 07/25/2034 |
| 12667F-DN-2 | CWALT 2004-3T1 A1 RMBS | | | 2 | 1FM | 2,825,532 | 94.4850 | 2,665,553 | 2,821,124 | 2,822,347 | | (136) | | | 0.794 | 0.774 | MON | 373 | 20,148 | 03/26/2004 | 05/25/2034 |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 RMBS | | | 23 | 1FM | 1,361,716 | 97.2470 | 1,363,207 | 1,401,799 | 1,362,979 | | 473 | | | 5.500 | 6.112 | MON | 6,425 | 76,177 | 08/16/2006 | 04/25/2035 |
| 12667G-US-0 | CWALT 2005-29 CB A6 RMBS | | | 24 | 4FM | 20,747,102 | 83.8290 | 17,686,525 | 21,098,362 | 20,193,242 | | (102,904) | 659,231 | | 5.500 | 5.230 | MON | 96,701 | 1,160,464 | 03/31/2007 | 07/25/2035 |
| 02149J-AV-8 | CWALT 2006-45T1 2A6 RMBS | | | 24 | 1FM | 702,730 | 10.5900 | 208,853 | 1,972,102 | | | (165,857) | | | 6.000 | 6.073 | MON | 9,861 | 109,859 | 11/30/2009 | 02/25/2037 |
| 12668B-VD-2 | CWALT 2006-9T1 A4 RMBS | | | 24 | 1FM | 10,347,570 | 67.0790 | 8,465,674 | 12,620,547 | 9,864,093 | | (251,564) | 560,064 | | 5.750 | 6.309 | MON | 60,473 | 721,866 | 05/19/2006 | 05/25/2036 |
| 02146P-AB-1 | CWALT 2006-HY12 A2 RMBS | | | 23 | 1FM | 3,885,042 | 97.3190 | 3,802,817 | 3,907,595 | 3,896,570 | | 5,072 | | | 5.570 | 5.909 | MON | 18,138 | 210,685 | 07/16/2009 | 08/25/2036 |
| 02151N-AB-8 | CWALT 2007-18C 3FL3 RMBS | | | 24 | 3FM | 12,096,248 | 38.6510 | 6,493,897 | 16,801,196 | 11,935,569 | | (81,512) | 1,591,887 | | 0.764 | 0.690 | MON | 2,138 | 117,290 | 06/19/2007 | 06/25/2037 |
| 02151L-AA-4 | CWALT 2007-20 A1 RMBS | | | 24 | 1FM | 12,316,022 | 39.1940 | 6,907,760 | 17,624,399 | 10,839,006 | | (105,250) | 3,677,393 | | 0.794 | 0.720 | MON | 2,296 | 128,517 | 06/19/2007 | 06/25/2047 |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 RMBS | | | 2 | 1FM | 4,609,105 | 101.3330 | 4,714,755 | 4,652,724 | 4,634,005 | | (2,515) | | | 4.750 | 4.949 | MON | 18,417 | 214,639 | 07/22/2005 | 07/25/2018 |
| 12669F-J5-3 | CWHL 2004-13 1A6 RMBS | | | 2 | 1FM | 10,235,733 | 101.0040 | 9,991,945 | 9,892,584 | 9,949,470 | | (42,607) | | | 5.500 | 4.846 | MON | 45,341 | 537,646 | 09/24/2004 | 01/25/2017 |
| 12669F-NK-5 | CWHL 2004-J1 2A3 RMBS | | | 2 | 1FM | 2,913,436 | 102.0400 | 2,940,930 | 2,882,137 | 2,893,202 | | 2,388 | | | 4.750 | 4.535 | MON | 11,408 | 131,053 | 11/30/2009 | 01/25/2019 |
| 12669G-NM-9 | CWHL 2005-7 1-A2 RMBS | | | 2 | 2FM | 534,056 | 58.9080 | 315,166 | 535,017 | 542,518 | | (178) | | | 0.692 | 0.528 | MON | 72 | 5,556 | 01/13/2005 | 03/25/2035 |
| 17025A-AF-9 | CWHL 2006-17 A6 RMBS | | | 24 | 1FM | 8,693,447 | 81.1460 | 9,095,075 | 11,208,312 | 9,175,684 | | 482,152 | | | 6.000 | 13.572 | MON | 56,042 | 657,167 | 03/22/2010 | 01/25/2038 |
| 12543P-AK-9 | CWHL 2006-21 A10 RMBS | | | 24 | 1FM | 6,624,605 | 83.8350 | 6,533,809 | 7,793,654 | 6,126,493 | | (160,655) | 448,744 | | 5.750 | 11.389 | MON | 37,345 | 424,639 | 04/20/2010 | 03/25/2039 |
| 126694-X3-7 | CWHL 2006-9 A10 RMBS | | | 24 | 1FM | 28,777,373 | 79.4420 | 26,719,017 | 33,633,237 | 28,426,812 | | (100,423) | 955,661 | | 6.000 | 6.815 | MON | 168,166 | 2,023,870 | 08/23/2006 | 05/25/2036 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 RMBS | | | 24 | 1FM | 5,454,894 | 79.8550 | 5,411,201 | 6,776,266 | 5,274,204 | | (23,191) | | | 5.695 | 11.398 | MON | 32,162 | 385,760 | 01/26/2010 | 06/25/2047 |
| 126671-W8-5 | CWL 2003-BC6, M1 RMBS | | | 3 | 1FM | 6,639,457 | 88.8620 | 6,678,327 | 7,515,391 | 6,661,457 | | 142,011 | 995,946 | | 1.119 | 1.751 | MON | 1,168 | 78,747 | 12/04/2003 | 11/25/2033 |
| 126671-W9-3 | CWL 2003-BC6, M2 RMBS | | | 3 | 3FM | 3,742,448 | 47.0280 | 1,759,999 | 3,742,448 | 3,742,445 | | (1) | | | 2.019 | 2.019 | MON | 1,049 | 74,194 | 12/04/2003 | 10/25/2033 |
| 126671-Z2-5 | CWL 2004-1, M1 RMBS | | | 3 | 1FM | 10,000,000 | 70.4940 | 7,049,440 | 10,000,000 | 10,000,000 | | | | | 1.044 | 1.044 | MON | 1,449 | 95,228 | 01/27/2004 | 03/25/2034 |
| 126671-Z4-1 | CWL 2004-1, M3 RMBS | | | 3 | 1FM | 793,343 | 58.7390 | 815,597 | 1,388,508 | 813,749 | | 58,607 | 633,366 | | 1.269 | 14.409 | MON | 245 | 15,644 | 01/27/2004 | 02/25/2034 |
| 126671-4V-5 | CWL 2004-3, M3 RMBS | | | 3 | 1FM | 466,965 | 35.5530 | 488,523 | 1,374,050 | 487,916 | 897,031 | 20,952 | 907,084 | | 1.164 | 31.301 | MON | 222 | 15,329 | 03/17/2004 | 05/25/2034 |
| 126671-6M-3 | CWL 2004-5, M3 RMBS | | | 3 | 1FM | 964,294 | 35.1630 | 760,342 | 2,162,359 | 760,342 | 1,127,900 | 24,042 | 1,426,058 | | 1.444 | 21.547 | MON | 434 | 30,262 | 05/24/2004 | 07/25/2034 |
| 126673-BF-8 | CWL 2004-6, M4 RMBS | | | 3 | 1FM | 477,864 | 25.0360 | 496,202 | 1,981,931 | 495,691 | 1,233,983 | 17,827 | 1,504,067 | | 1.494 | 31.638 | MON | 411 | 28,742 | 06/23/2004 | 08/25/2034 |
| 126670-CK-2 | CWL 2005-11, AF5A RMBS | | | 4 | 4FM | 11,076,067 | 52.9050 | 6,348,648 | 12,000,000 | 10,960,944 | | (44,273) | 298,255 | | 5.493 | 5.493 | MON | 10,986 | 659,160 | 09/12/2005 | 02/25/2036 |
| 126670-CL-0 | CWL 2005-11, AF6 RMBS | | | 4 | 3FM | 21,286,163 | 76.4230 | 16,454,550 | 21,530,859 | 21,281,230 | | (16,573) | 74,438 | | 5.050 | 5.050 | MON | 90,609 | 1,082,265 | 09/12/2005 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 126670-GS-1 | CWL 2005-13, AF5 RMBS | | | 4 | 1FM | 7,293,371 | 36.3490 | 3,634,930 | 10,000,000 | 7,121,990 | | (69,893) | 1,433,817 | | 5.420 | 6.036 | MON | 45,169 | 554,581 | 11/04/2005 | 04/25/2036 |
| 126670-GT-9 | CWL 2005-13, AF6 RMBS | | | 4 | 2FM | 4,245,730 | 68.8240 | 3,109,995 | 4,518,798 | 4,247,297 | | (20,989) | 72,232 | | 5.505 | 5.661 | MON | 20,731 | 252,513 | 12/31/2009 | 04/25/2036 |
| 126670-QV-3 | CWL 2005-17, 1AF5 RMBS | | | 4 | 3FM | 22,252,938 | 58.2960 | 16,126,147 | 27,662,385 | 21,823,188 | | (513,442) | 75,185 | | 5.564 | 5.564 | MON | 128,261 | 1,534,567 | 11/30/2009 | 05/25/2036 |
| 126670-TG-3 | CWL 2006-1, AF5 RMBS | | | 4 | 1FM | 8,589,839 | 39.7750 | 3,977,480 | 10,000,000 | 3,977,480 | (1,306,039) | (87,192) | | | 5.884 | 5.884 | MON | 49,033 | 588,400 | 01/27/2006 | 07/25/2036 |
| 126670-TH-1 | CWL 2006-1, AF6 RMBS | | | 4 | 4FM | 8,519,398 | 72.3690 | 6,255,106 | 8,643,398 | 8,501,531 | | (12,603) | | | 5.526 | 5.526 | MON | 39,803 | 475,230 | 01/27/2006 | 07/25/2036 |
| 12666R-AF-7 | CWL 2006-9 1AF6 RMBS | | | 4 | 4FM | 5,171,047 | 61.5710 | 3,588,405 | 5,828,095 | 5,066,960 | | (66,683) | | | 5.989 | 5.989 | MON | 29,087 | 348,092 | 11/30/2009 | 10/25/2046 |
| 126683-AD-3 | CWL 2006-S5, A3 RMBS | | | 4 | 5FM | 7,529,379 | 43.2910 | 6,476,505 | 14,960,259 | 7,435,383 | 5,697,345 | 404,667 | 1,309,074 | | 5.842 | 5.842 | MON | 72,832 | 866,792 | 09/15/2006 | 06/25/2035 |
| 126683-AC-5 | CWL 2006-S5, A4 RMBS | | | 4 | 5FM | 3,738,790 | 67.2880 | 4,026,584 | 5,984,104 | 3,735,903 | 2,120,018 | 273,607 | 516,330 | | 5.762 | 5.762 | MON | 28,734 | 341,969 | 09/15/2006 | 06/25/2035 |
| 12668X-AF-2 | CWL 2006-S8, A6 RMBS | | | | 5FM | 3,828,192 | 74.1510 | 2,838,718 | 3,828,273 | 3,828,214 | | (22) | | | 5.505 | 5.505 | MON | 17,562 | 207,756 | 12/07/2006 | 04/25/2036 |
| 12669R-AC-1 | CWL 2007-S1 A3 RMBS | | | 4 | 5FM | 10,118,535 | 66.0700 | 6,685,623 | 10,119,030 | 10,120,288 | | 1,488 | | | 5.810 | 5.811 | MON | 48,993 | 582,290 | 02/23/2007 | 11/25/2036 |
| 12669R-AD-9 | CWL 2007-S1 A4 RMBS | | | 4 | 1FM | 7,869,806 | 60.5790 | 4,767,823 | 7,870,357 | 4,767,823 | (3,103,358) | 1,188 | | | 5.874 | 5.875 | MON | 38,525 | 457,881 | 02/23/2007 | 11/25/2036 |
| 12669R-AF-4 | CWL 2007-S1 A6 RMBS | | | | 5FM | 9,344,990 | 79.0850 | 7,390,533 | 9,345,098 | 9,345,022 | | (24) | | | 5.693 | 5.693 | MON | 44,335 | 524,813 | 02/23/2007 | 11/25/2036 |
| 12670B-AF-6 | CWL 2007-S2 A6 RMBS | | | 4 | 5FM | 9,949,041 | 79.2030 | 7,880,289 | 9,949,470 | 9,949,493 | | 339 | | | 5.779 | 5.779 | MON | 47,915 | 567,796 | 11/30/2009 | 05/25/2037 |
| 152314-HS-2 | CXHE 2003-C, M2 RMBS | | | 3 | 6FM | 1,840,761 | 57.5400 | 1,053,879 | 1,831,565 | 1,053,879 | (79,181) | | | | 1.894 | 1.894 | MON | 482 | 35,013 | 02/14/2007 | 09/25/2033 |
| 152314-JX-9 | CXHE 2004-B, M3 RMBS | | | 3 | 4FM | 576,372 | 57.6660 | 597,187 | 1,035,605 | 589,478 | | 43,159 | 489,285 | | 0.924 | 9.121 | MON | 133 | 8,966 | 02/24/2004 | 03/25/2034 |
| 152314-JY-7 | CXHE 2004-B, M4 RMBS | | | 3 | 1FM | 189,405 | 33.9830 | 175,967 | 517,802 | 175,967 | 233,255 | 4,144 | 345,978 | | 1.219 | 16.755 | MON | 88 | 6,035 | 02/24/2004 | 03/25/2034 |
| 152314-LQ-1 | CXHE 2004-D, MV1 RMBS | | | 3 | 1FM | 2,923,010 | 69.7910 | 2,978,591 | 4,267,891 | 2,964,525 | | 98,401 | 1,401,766 | | 0.914 | 2.406 | MON | 542 | 36,626 | 11/30/2009 | 09/25/2034 |
| 152314-LR-9 | CXHE 2004-D, MV2 RMBS | | | 3 | 6FM | 917,508 | 46.5360 | 426,968 | 917,508 | 426,968 | (80,564) | | | | 0.984 | 0.984 | MON | 125 | 8,542 | 09/08/2004 | 09/25/2034 |
| 152314-MH-0 | CXHE 2005-A, M1 RMBS | | | 3 | 1FM | 9,160,000 | 74.7030 | 6,842,822 | 9,160,000 | 9,160,000 | | | | | 0.774 | 0.774 | MON | 984 | 65,970 | 01/05/2005 | 01/25/2035 |
| 25158J-AA-3 | DMSI 2010-RS1 A1 RMBS | | | 2 | 1FM | 26,318,084 | 103.3130 | 26,920,664 | 26,057,509 | 26,278,523 | | 18,264 | | | 6.000 | 5.701 | MON | 130,288 | 1,535,467 | 03/23/2010 | 10/25/2035 |
| 251563-CG-5 | DMSI RMBS | | | 23 | 1FM | 598,253 | 104.1460 | 641,809 | 616,260 | 598,647 | | 59 | | | 5.500 | 6.469 | MON | 2,825 | 32,863 | 08/16/2006 | 09/25/2033 |
| 31959A-AA-1 | FCHT 2005-1A, A RMBS | | | 3 | 1FM | 543,526 | 91.5250 | 606,589 | 662,759 | 555,591 | | 83,986 | 119,233 | | 0.488 | 5.079 | MON | 153 | 3,264 | 05/06/2005 | 09/15/2022 |
| 32029G-AC-8 | FFML 2007-FF2 A2B RMBS | | | 4 | 1FM | 10,678,273 | 36.8680 | 4,712,762 | 12,782,869 | 4,712,762 | (5,399,586) | (212,624) | 179,033 | | 0.394 | 0.358 | MON | 699 | 42,989 | 02/23/2007 | 03/25/2037 |
| 32051D-A7-7 | FHASI 2003-7 1A13 RMBS | | | 2 | 1FM | 10,459,199 | 102.8650 | 10,759,529 | 10,459,905 | 10,446,385 | | (2,165) | | | 5.250 | 5.324 | MON | 45,762 | 529,551 | 07/24/2003 | 09/25/2033 |
| 32051D-B7-6 | FHASI 2003-7 1A21 RMBS | | | 2 | 1FM | 1,305,319 | 98.5660 | 1,344,588 | 1,364,147 | 1,339,329 | | (1,041) | | | 5.000 | 5.593 | MON | 5,684 | 66,477 | 07/24/2003 | 09/25/2033 |
| 317350-BD-7 | FINA 2004-2 M1 RMBS | | | 3 | 1FM | 3,553,984 | 70.5660 | 3,374,421 | 4,781,915 | 3,374,421 | | 23,110 | 1,435,950 | | 1.119 | 4.743 | MON | 743 | 51,166 | 03/13/2007 | 08/25/2034 |
| 33848J-AE-5 | FSTAR 2007-1A AF5 RMBS | | | 4 | 3FM | 19,092,103 | 79.3360 | 15,147,012 | 19,092,327 | 19,094,056 | | 1,974 | | | 5.699 | 5.691 | MON | 90,673 | 1,048,793 | 11/19/2009 | 01/25/2035 |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 RMBS | | | 24 | 1FM | 6,082,202 | 87.1630 | 6,024,338 | 6,911,593 | 6,069,767 | | 28,666 | | | 5.268 | 6.685 | MON | 30,339 | 362,543 | 03/10/2010 | 11/19/2035 |
| 38012T-AC-6 | GMACM 2006-HE3, A3 RMBS | | | 4 | 4FM | 14,385,253 | 65.0330 | 12,090,477 | 18,591,324 | 15,642,889 | | 254,847 | 94,257 | | 5.805 | 5.732 | MON | 89,936 | 1,060,417 | 11/30/2009 | 10/25/2036 |
| 362437-AG-0 | GSAMP 2006-HE5 M2 RMBS | | | 4 | 1FM | 94,107 | 0.6960 | 129,442 | 18,589,998 | 1,687 | | (99,910) | | | 0.604 | 0.569 | MON | 1,558 | 100,668 | 03/07/2007 | 08/25/2036 |
| 36245E-AG-3 | GSAMP 2006-HE7 M2 RMBS | | | 4 | 4FM | 160,870 | 1.9410 | 232,932 | 12,000,000 | 124,020 | 704,120 | (58,172) | 963,804 | | 0.584 | 0.549 | MON | 973 | 62,985 | 03/07/2007 | 10/25/2046 |
| 362631-AB-9 | GSR 2006-0A1 2A1 RMBS | | | 2 | 1FM | 5,528,669 | 74.9670 | 5,858,217 | 7,814,373 | 5,863,584 | | 215,492 | | | 0.484 | 15.761 | MON | 525 | 32,508 | 08/04/2009 | 08/25/2046 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 RMBS | | | 24 | 1FM | 6,556,994 | 88.6370 | 6,777,976 | 7,646,901 | 6,451,828 | | (102,765) | | | 6.000 | 9.789 | MON | 38,235 | 449,466 | 03/17/2010 | 01/25/2037 |
| 40431K-AG-5 | HALO 2007-WF1 M1 RMBS | | | 4 | 1FM | 78,690 | 0.5000 | 4,546 | 909,492 | | | (36,592) | | | 5.810 | 5.990 | MON | 4,403 | 43,010 | 11/19/2009 | 12/25/2036 |
| 225470-QV-8 | HEMT 2005-5, A1A RMBS | | | 4 | 5FM | 2,987,328 | 28.7290 | 1,148,034 | 3,996,065 | 2,547,723 | | (195,563) | 292,841 | | 0.494 | 0.460 | MON | 274 | 17,704 | 12/22/2005 | 04/25/2036 |
| 225470-W5-8 | HEMT 2006-2, 2A1 RMBS | | | 4 | 5FM | 2,265,943 | 29.0760 | 1,167,275 | 4,014,634 | 1,645,791 | | (202,261) | | | 0.454 | 0.420 | MON | 253 | 16,002 | 04/03/2006 | 07/25/2036 |
| 40431F-AL-5 | HFCHC 2007-1 M2 RMBS | | | 3 | 1FM | 11,700,000 | 45.1510 | 5,282,667 | 11,700,000 | 11,700,000 | | | | | 0.765 | 0.765 | MON | 2,983 | 84,191 | 04/17/2007 | 03/20/2036 |
| 43739E-BS-5 | HMBT 2005-4 A1 RMBS | | | 2 | 1FM | 10,775,686 | 63.4850 | 8,848,488 | 13,937,832 | 10,994,469 | | 123,782 | | | 0.564 | 4.470 | MON | 1,091 | 70,221 | 05/05/2010 | 10/25/2035 |
| 41161P-CX-9 | HVMLT 2004-1 1A RMBS | | | 2 | 1FM | 1,473,921 | 81.2610 | 1,197,320 | 1,473,419 | 1,473,851 | | (5) | | | 0.585 | 0.581 | MON | 287 | 7,797 | 05/12/2005 | 09/19/2034 |
| 41161P-HD-8 | HVMLT 2004-8 2A4B RMBS | | | 24 | 5FM | 1,482,936 | 27.0520 | 672,447 | 2,485,775 | 1,325,488 | | (119,493) | | | 0.755 | 0.680 | MON | 677 | 17,451 | 11/19/2004 | 11/19/2034 |
| 464125-AC-7 | IRWHE 2006-3, 2A2 RMBS | | | 4 | 2FM | 5,076,904 | 57.3300 | 3,940,997 | 6,874,219 | 4,893,473 | | (140,585) | 168,886 | | 5.830 | 5.830 | MON | 33,397 | 400,641 | 10/12/2006 | 09/25/2037 |
| 464125-AD-5 | IRWHE 2006-3, 2A3 RMBS | | | 4 | 1FM | 7,570,959 | 38.2790 | 5,145,423 | 13,442,000 | 7,043,886 | | (370,907) | 150,190 | | 6.030 | 6.030 | MON | 67,546 | 810,553 | 10/12/2006 | 09/25/2037 |
| 46412R-AE-5 | IRWHE 2007-1 2A4 RMBS | | | 4 | 1FM | 15,322,350 | 48.4650 | 9,958,854 | 20,548,718 | 14,487,524 | | (551,614) | 463,225 | | 5.850 | 5.850 | MON | 100,175 | 1,198,195 | 05/11/2007 | 08/25/2037 |
| 46628G-AF-6 | JPALT RMBS | | | 24 | 4FM | 15,324,503 | 46.3510 | 8,964,414 | 19,340,366 | 14,878,396 | | (138,528) | | | 2.667 | 2.710 | MON | 42,989 | 607,401 | 11/30/2009 | 05/25/2036 |
| 46626L-EL-0 | JPMAC 2005-OPT2 M1 RMBS | | | 3 | 1FM | 20,033,594 | 60.5410 | 12,108,180 | 20,000,000 | 20,008,815 | | (1,876) | | | 0.724 | 0.715 | MON | 2,010 | 133,900 | 03/07/2007 | 12/25/2035 |
| 46629Q-AH-9 | JPMAC 2006-CH2, MF1 RMBS | | | 4 | 5FM | 257,784 | 14.1200 | 266,868 | 1,890,000 | 143,190 | | (94,608) | 41,976 | | 5.734 | 5.734 | MON | 9,031 | 108,373 | 11/19/2009 | 10/25/2036 |
| 46629Q-AJ-5 | JPMAC 2006-CH2, MF2 RMBS | | | 4 | 4FM | 128,771 | 10.3400 | 111,668 | 1,080,000 | 54,371 | | (57,706) | | | 5.784 | 5.676 | MON | 5,206 | 62,467 | 11/19/2009 | 10/25/2036 |
| 46629Q-AK-2 | JPMAC 2006-CH2, MF3 RMBS | | | 4 | 1FM | 129,983 | 6.5120 | 87,909 | 1,350,000 | 28,787 | | (74,850) | | | 5.833 | 5.817 | MON | 6,562 | 78,746 | 11/19/2009 | 10/25/2036 |
| 46629B-AF-6 | JPMAC 2006-CW2 AF6 RMBS | | | 4 | 2FM | 4,279,117 | 63.9940 | 3,562,322 | 5,566,607 | 4,086,797 | | (116,567) | 345,389 | | 5.932 | 5.932 | MON | 27,518 | 329,191 | 12/31/2009 | 08/25/2036 |
| 46630L-AH-7 | JPMAC 2007-CH1 MF1 RMBS | | | 4 | 5FM | 2,325,329 | 25.3130 | 1,392,193 | 5,500,000 | 1,234,695 | 3,886,823 | 492 | 4,265,726 | | 5.791 | 5.791 | MON | 26,542 | 218,947 | 11/18/2009 | 11/25/2036 |
| 46630L-AJ-3 | JPMAC 2007-CH1 MF2 RMBS | | | 4 | 2FM | 386,482 | 19.5810 | 430,789 | 2,200,000 | 277,979 | 883,637 | (27,492) | 1,177,650 | | 5.840 | 5.840 | MON | 10,707 | 88,310 | 11/18/2009 | 11/25/2036 |
| 46630L-AK-0 | JPMAC 2007-CH1 MF3 RMBS | | | 4 | 1FM | 554,588 | 15.3620 | 614,464 | 4,000,000 | 363,444 | 496,556 | (107,605) | 848,591 | | 5.839 | 5.890 | MON | 19,465 | 161,712 | 11/18/2009 | 11/25/2036 |
| 46630L-AL-8 | JPMAC 2007-CH1 MF4 RMBS | | | 4 | 1FM | 298,913 | 11.5350 | 288,368 | 2,500,000 | 172,798 | 156,625 | (77,529) | 305,476 | | 5.839 | 5.989 | MON | 12,166 | 102,020 | 11/18/2009 | 11/25/2036 |
| 46630L-AM-6 | JPMAC 2007-CH1 MF5 RMBS | | | 4 | 1FM | 307,261 | 8.3680 | 251,031 | 3,000,000 | 170,829 | 8,258 | (99,752) | 104,588 | | 5.839 | 14.858 | MON | 14,599 | 122,577 | 11/18/2009 | 11/25/2036 |
| 46630M-AG-7 | JPMAC 2007-CH2 AF6 RMBS | | | 4 | 4FM | 9,595,007 | 58.3700 | 6,611,638 | 11,327,116 | 9,398,041 | | (103,679) | 830,966 | | 5.551 | 5.551 | MON | 52,397 | 619,701 | 05/08/2007 | 01/25/2037 |
| 46630M-AH-5 | JPMAC 2007-CH2 MF1 RMBS | | | 4 | 5FM | 959,198 | 9.2070 | 524,500 | 5,697,000 | 415,739 | | (269,866) | 10,447 | | 5.785 | 5.780 | MON | 27,464 | 301,717 | 11/19/2009 | 01/25/2037 |

# 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 |
| 46630M-AJ-1 | JPMAC 2007-CH2 MF2 RMBS | | | 4 | 1FM | 670,968 | 5.4500 | 286,169 | 5,251,000 | 143,517 | | (263,884) | | | 5.727 | 5.830 | MON | 25,062 | 279,812 | 11/19/2009 | 01/25/2037 |
| 46630M-AK-8 | JPMAC 2007-CH2 MF3 RMBS | | | 4 | 1FM | 324,450 | 2.1870 | 68,403 | 3,128,000 | | | (152,922) | | | 5.727 | 5.880 | MON | 14,930 | 167,649 | 11/19/2009 | 01/25/2037 |
| 46630M-AL-6 | JPMAC 2007-CH2 MF4 RMBS | | | 4 | 3FM | 269,513 | 0.1520 | 4,240 | 2,793,000 | 36,085 | | (51,705) | | | 5.778 | 343.451 | MON | 13,448 | 149,289 | 11/19/2009 | 01/25/2037 |
| 466247-EN-9 | JPMMT 2004-S1 1A4 RMBS | | | 2 | 1FE | 9,740,104 | 101.8790 | 10,303,851 | 10,113,842 | 10,006,877 | | 22,376 | | | 4.500 | 5.037 | MON | 37,927 | 438,631 | 09/28/2004 | 08/25/2019 |
| 466247-JB-0 | JPMMT 2004-S2 2A5 RMBS | | | 2 | 1FM | 5,202,826 | 103.6800 | 5,410,228 | 5,218,208 | 5,194,666 | | 36 | | | 5.750 | 5.895 | MON | 25,004 | 297,409 | 10/22/2004 | 11/25/2034 |
| 466247-J4-6 | JPMMT 2006-A2 2A1 RMBS | | | 24 | 1FM | 7,012,104 | 77.3870 | 6,853,709 | 8,856,375 | 6,645,542 | | (269,117) | 1,063,971 | | 5.535 | 8.060 | MON | 40,851 | 482,346 | 04/26/2010 | 04/25/2036 |
| 52520M-FB-4 | LMT 2006-1 1A5 RMBS | | | 24 | 3FM | 20,781,014 | 76.8960 | 18,985,063 | 24,689,336 | 20,614,837 | | (205,511) | 1,052,474 | | 5.500 | 6.352 | MON | 113,159 | 1,352,720 | 05/18/2006 | 02/25/2036 |
| 52523K-AL-8 | LXS 2006-17, WF62 RMBS | | | 4 | 4FM | 11,024,841 | 65.7790 | 8,989,296 | 13,665,989 | 11,015,361 | | 332,273 | 548,086 | | 5.580 | 5.570 | MON | 63,547 | 733,623 | 10/04/2006 | 11/25/2036 |
| 52524M-AX-7 | LXS 2007-9 WF5 RMBS | | | 4 | 1FM | 4,485,187 | 62.5380 | 3,363,979 | 5,379,079 | 4,386,343 | | (79,674) | 83,750 | | 5.990 | 5.994 | MON | 53,492 | 292,478 | 11/18/2009 | 04/25/2037 |
| 576449-AB-8 | MABS 2006-HE4 A2 RMBS | | | 4 | 5FM | 7,802,976 | 32.6280 | 3,818,264 | 11,702,559 | 7,542,159 | 4,333,703 | (139,323) | 1,878,408 | | 0.404 | 0.323 | MON | 656 | 40,624 | 11/15/2006 | 11/25/2036 |
| 576434-QD-9 | MALT 2004-4 7A1 RMBS | | | 2 | 3FM | 8,711,079 | 102.3480 | 8,581,748 | 8,384,855 | 8,819,174 | | 326,154 | | | 6.000 | 5.090 | MON | 41,924 | 497,263 | 03/17/2004 | 11/25/2034 |
| 576433-UF-1 | MARM 2004-13 3A1 RMBS | | | 23 | 1FM | 10,168,783 | 94.9540 | 9,984,875 | 10,515,464 | 10,184,815 | | 3,254 | | | 2.718 | 3.364 | MON | 23,818 | 290,702 | 08/16/2006 | 03/21/2036 |
| 576436-AS-8 | MARP 2005-1 1A2 RMBS | | | 2 | 3FM | 10,105,020 | 100.0880 | 9,746,495 | 9,737,945 | 10,131,590 | | 185,482 | | | 6.500 | 5.571 | MON | 52,747 | 627,116 | 11/30/2009 | 09/25/2038 |
| 57643Q-BM-6 | MARP 2006-1 1A2 RMBS | | | 2 | 4FM | 12,420,925 | 98.0000 | 11,705,212 | 11,944,094 | 12,399,208 | | 233,104 | | | 7.000 | 6.095 | MON | 69,674 | 831,955 | 01/20/2006 | 09/25/2041 |
| 55265K-TK-5 | MASTR 2003-3 2A3 RMBS | | | 2 | 1FM | 10,987,125 | 102.2710 | 11,451,836 | 11,197,529 | 11,120,938 | | (6,451) | | | 5.000 | 5.475 | MON | 46,656 | 526,724 | 03/31/2007 | 04/25/2018 |
| 55265K-YV-5 | MASTR 2003-6 6A7 RMBS | | | 2 | 1FM | 16,462,047 | 101.4180 | 17,471,544 | 17,227,329 | 16,882,773 | | (58,634) | | | 5.000 | 5.574 | MON | 71,781 | 845,551 | 07/24/2003 | 07/25/2033 |
| 57643M-EE-0 | MASTR 2004-8 1A1 RMBS | | | 2 | 1FM | 8,035,268 | 102.7400 | 8,356,661 | 8,133,763 | 8,077,766 | | (13,795) | | | 4.750 | 5.062 | MON | 32,196 | 359,876 | 08/30/2005 | 08/25/2019 |
| 61913P-AG-7 | MHL 2004-2 A1 RMBS | | | 2 | 1FM | 6,936,388 | 81.2280 | 5,621,991 | 6,921,248 | 6,924,530 | | (95) | | | 0.664 | 0.657 | MON | 765 | 41,307 | 08/18/2005 | 12/25/2034 |
| 61913P-AQ-5 | MHL 2005-1 1A2 RMBS | | | 2 | 2FM | 2,025,459 | 67.4300 | 1,365,771 | 2,025,459 | 2,025,457 | | | | | 0.684 | 0.684 | MON | 231 | 12,497 | 01/14/2005 | 02/25/2035 |
| 61913P-AS-1 | MHL 2005-1 1M1 RMBS | | | 2 | 4FM | 5,063,646 | 64.6970 | 3,276,027 | 5,063,646 | 5,063,645 | | | | | 0.774 | 0.774 | MON | 653 | 35,775 | 01/14/2005 | 02/25/2035 |
| 61915R-AK-2 | MHL 2005-3 A1 RMBS | | | 2 | 1FM | 14,593,895 | 72.4890 | 10,806,957 | 14,908,471 | 14,613,845 | | 6,938 | | | 0.592 | 0.989 | MON | 1,471 | 78,656 | 06/24/2009 | 08/25/2035 |
| 59020U-SJ-5 | MLMI 2005-A2 A2 RMBS | | | 23 | 1FM | 8,268,134 | 83.7830 | 7,093,236 | 8,466,230 | 8,287,733 | | 3,052 | | | 2.606 | 3.015 | MON | 18,382 | 219,611 | 11/30/2009 | 02/25/2035 |
| 59020U-H3-2 | MLMI 2005-A7 2A1 RMBS | | | 24 | 1FM | 6,150,566 | 83.3990 | 6,043,832 | 7,246,914 | 6,058,984 | | (64,701) | 269,454 | | 5.253 | 7.823 | MON | 31,726 | 375,512 | 01/11/2010 | 09/25/2035 |
| 61790R-AG-1 | MS MTG TR 30 SER 30 CL 6 RMBS | | | 2 | 1FE | 101,632 | 109.8350 | 126,803 | 115,448 | 115,448 | | | | | 9.250 | 9.250 | MON | 890 | 10,482 | 11/30/1988 | 12/01/2018 |
| 61746R-EJ-6 | MSAC 2003-HE3 M2 RMBS | | | 3 | 1FM | 1,878,377 | 46.7940 | 869,611 | 1,858,401 | 869,611 | (131,723) | (19) | | | 2.844 | 2.838 | MON | 734 | 52,220 | 02/14/2007 | 10/25/2033 |
| 61744C-JE-7 | MSAC 2004-OP1, M2 RMBS | | | 3 | 2FM | 10,000,000 | 72.7880 | 7,278,800 | 10,000,000 | 10,000,000 | | | | | 0.904 | 0.904 | MON | 1,255 | 85,200 | 11/04/2004 | 11/25/2034 |
| 61744C-JG-2 | MSAC 2004-OP1, M4 RMBS | | | 3 | 4FM | 1,148,797 | 70.6600 | 1,186,818 | 1,679,621 | 1,186,818 | | 726,735 | 1,219,537 | | 1.244 | 3.100 | MON | 290 | 17,007 | 11/04/2004 | 11/25/2034 |
| 61746R-GT-2 | MSAC 2004-WMC1 M2 RMBS | | | 3 | 3FM | 1,656,258 | 45.9870 | 756,466 | 1,644,949 | 1,650,696 | | (318) | | | 2.169 | 2.089 | MON | 495 | 34,856 | 02/14/2007 | 06/25/2034 |
| 61744C-NC-6 | MSAC 2005-HE2, M2 RMBS | | | 3 | 3FM | 9,500,000 | 44.4850 | 4,226,075 | 9,500,000 | 9,501,992 | | (247) | | | 0.734 | 0.731 | MON | 968 | 64,566 | 03/08/2005 | 01/25/2035 |
| 61750S-AE-2 | MSAC 2006-HE8, A2C RMBS | | | 4 | 5FM | 12,499,672 | 28.5180 | 5,669,458 | 19,880,000 | 12,486,091 | | (22,342) | 2,435,303 | | 0.434 | 0.353 | MON | 1,197 | 74,644 | 11/16/2006 | 10/25/2036 |
| 61746W-WK-2 | MSDWC 2002-AM3, M1 RMBS | | | 3 | 2FM | 3,122,609 | 67.4900 | 2,094,678 | 3,103,696 | 3,114,874 | | (586) | | | 1.719 | 1.614 | MON | 741 | 51,210 | 09/26/2006 | 02/25/2033 |
| 61748H-AN-1 | MSM 2004-5AR 1A2 RMBS | | | 23 | 1FM | 2,164,254 | 80.0440 | 1,738,112 | 2,171,441 | 2,165,758 | | 124 | | | 0.828 | 0.869 | MON | 1,498 | 19,217 | 12/06/2004 | 07/25/2034 |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B RMBS | | | 2 | 3FM | 2,780,620 | 48.8560 | 1,358,492 | 2,780,620 | 2,781,326 | | (22) | | | 0.664 | 0.660 | MON | 308 | 16,636 | 12/16/2004 | 01/25/2041 |
| 61748H-VW-8 | MSMT 2006-2 6PT RMBS | | | 24 | 3FM | 13,072,702 | 65.5360 | 10,009,826 | 15,273,829 | 12,669,641 | | (102,364) | 1,524,299 | | 6.500 | 6.680 | MON | 82,733 | 988,238 | 01/24/2006 | 06/25/2044 |
| 65538P-AG-3 | NAA 2007-1 1A6 RMBS | | | | 4FM | 23,629,600 | 88.2810 | 20,860,831 | 23,630,061 | 23,629,759 | | (113) | | | 5.820 | 5.820 | MON | 114,606 | 1,338,354 | 05/08/2007 | 03/25/2047 |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 RMBS | | | 24 | 1FM | 14,589,659 | 38.7580 | 9,002,854 | 23,228,616 | 13,586,549 | | (953,935) | 982,485 | | 6.431 | 6.407 | MON | 124,486 | 1,389,078 | 07/24/2006 | 08/25/2036 |
| 64352V-MC-2 | NCHET 2005-A M2 RMBS | | | 4 | 6FM | 1,773,415 | 16.4950 | 1,684,665 | 10,213,000 | 1,335,963 | 1,694,184 | (412,938) | 1,787,198 | | 5.294 | 5.344 | MON | 45,059 | 545,003 | 11/18/2009 | 08/25/2035 |
| 65539B-AA-6 | NMRR 2010-1R A1 RMBS | | | 2 | 1FM | 11,089,739 | 105.0000 | 11,593,504 | 11,041,432 | 11,076,064 | | (1,022) | | | 6.000 | 5.795 | MON | 55,207 | 649,927 | 03/22/2010 | 07/26/2037 |
| 68389F-ES-9 | OOMLT 2004-1, M1 RMBS | | | 3 | 2FM | 4,990,116 | 70.6450 | 3,525,247 | 4,990,116 | 4,990,116 | | | | | 1.194 | 1.194 | MON | 827 | 56,357 | 01/08/2004 | 01/25/2034 |
| 68403B-AG-0 | OOMLT 2007-FXD2 2A6 RMBS | | | 4 | 3FM | 3,703,493 | 69.0680 | 2,656,153 | 3,845,691 | 3,719,579 | | 45,653 | 171,765 | | 5.680 | 5.680 | MON | 18,203 | 156,047 | 11/19/2009 | 03/25/2037 |
| 68403B-AH-8 | OOMLT 2007-FXD2 M1 RMBS | | | 4 | 6FM | 1,035,009 | 7.2130 | 865,500 | 12,000,000 | 66,643 | | (478,384) | | | 5.910 | 5.900 | MON | 59,100 | 495,881 | 11/18/2009 | 03/25/2037 |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 RMBS | | | 2 | 6* | 30,814 | 107.4110 | 34,164 | 31,807 | | (31,178) | (308) | | | 8.000 | 10.223 | MON | 424 | 2,435 | 10/11/1991 | 01/01/2019 |
| 743873-AX-9 | PFMLT 2005-1 2A1 RMBS | | | 23 | 1FM | 4,322,289 | 90.1260 | 3,996,841 | 4,434,716 | 4,324,568 | | 1,261 | | | 2.627 | 3.210 | MON | 9,709 | 117,178 | 08/16/2006 | 05/25/2035 |
| 743873-BX-8 | PFMLT 2005-2 2A1B RMBS | | | 23 | 2FM | 1,902,913 | 60.6930 | 2,138,751 | 3,523,912 | 1,939,524 | | 3,955 | | | 2.640 | 15.283 | MON | 7,753 | 93,983 | 06/04/2009 | 10/25/2035 |
| 69337M-AA-8 | PHHAM 2007-3 A1 RMBS | | | 24 | 1FM | 460,604 | 99.6030 | 571,683 | 573,962 | 570,403 | | 47,454 | | | 0.367 | 17.289 | MON | 29 | 498 | 06/16/2009 | 07/25/2037 |
| 69336R-AS-9 | PHMIC 2005-3 A3 RMBS | | | 23 | 1FM | 1,505,289 | 99.2810 | 1,485,944 | 1,496,706 | 1,496,706 | | 4,661 | | | 5.422 | 5.850 | MON | 6,763 | 51,047 | 04/27/2005 | 06/18/2035 |
| 69336R-BZ-2 | PHMIC 2005-5 A3 RMBS | | | 23 | 1FM | 1,577,036 | 99.7210 | 1,567,615 | 1,572,001 | 1,570,074 | | 6,731 | | | 5.387 | 6.309 | MON | 7,057 | 53,274 | 06/16/2005 | 08/18/2035 |
| 69336R-CQ-1 | PHMIC 2005-6 A4 RMBS | | | 23 | 1FM | 14,040,340 | 98.4130 | 13,814,549 | 14,037,378 | 14,017,341 | | 13,189 | | | 5.417 | 5.547 | MON | 63,362 | 722,354 | 09/19/2005 | 11/18/2035 |
| 69335V-AA-0 | PHMIC 2006-3 A1 RMBS | | | 23 | 1FM | 1,852,495 | 99.7870 | 1,832,064 | 1,835,971 | 1,839,279 | | (1,334) | | | 6.345 | 5.878 | MON | 9,708 | 98,978 | 08/23/2006 | 10/18/2036 |
| 69337A-AC-0 | PHMIC 2007-1 A5 RMBS | | | 23 | 1FM | 12,032,456 | 100.8550 | 12,082,257 | 11,979,877 | 11,976,276 | | 1,810 | | | 5.926 | 5.947 | MON | 59,160 | 673,066 | 01/12/2007 | 02/18/2037 |
| 69337G-AA-1 | PHMIC 2007-2 A1 RMBS | | | 23 | 1FM | 13,547,955 | 99.7250 | 13,360,011 | 13,396,812 | 13,448,640 | | (14,271) | | | 5.897 | 5.569 | MON | 65,830 | 755,323 | 04/09/2007 | 05/18/2037 |
| 69336Q-AC-6 | PHMIC 2007-4 A3 RMBS | | | 23 | 1FM | 3,452,082 | 98.2780 | 3,480,210 | 3,541,189 | 3,521,006 | | 14,827 | | | 5.858 | 5.998 | MON | 17,287 | 201,501 | 06/08/2007 | 06/18/2037 |
| 69337R-AC-3 | PHMIC 2007-5 A3 RMBS | | | 23 | 1FM | 6,156,694 | 100.4920 | 6,431,156 | 6,399,670 | 6,377,777 | | 45,052 | | | 6.188 | 6.391 | MON | 33,001 | 396,366 | 08/02/2007 | 08/18/2037 |
| 73316P-BT-6 | POPLR 2005-1 M2 RMBS | | | 4 | 1FM | 1,558,692 | 29.8400 | 514,986 | 1,725,847 | 514,986 | 79,667 | (6,808) | 219,051 | | 5.507 | 5.402 | MON | 7,920 | 94,955 | 02/07/2007 | 05/25/2035 |
| 73316P-GJ-3 | POPLR 2005-5, AF5 RMBS | | | | 4FM | 7,999,760 | 54.8820 | 4,390,560 | 8,000,000 | 8,020,498 | | 2,897 | | | 5.715 | 5.691 | MON | 38,100 | 457,167 | 10/14/2005 | 11/25/2035 |
| 73316P-GK-0 | POPLR 2005-5, AF6 RMBS | | | | 2FM | 4,841,406 | 90.2010 | 4,364,579 | 4,838,721 | 4,837,117 | | 47 | | | 5.331 | 5.346 | MON | 21,496 | 256,692 | 10/14/2005 | 11/25/2035 |

# 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 (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 |
| 73316P-JR-2 | POPLR 2005-6 A6 RMBS | | | | 4FM | 4,683,404 | 87.7830 | 4,107,386 | 4,679,017 | 4,680,692 | | 91 | | | 5.677 | 5.659 | MON | 22,136 | 261,661 | 11/30/2009 | 01/25/2036 |
| 70069F-FK-8 | PPSI 2005-WCH1, M3 RMBS | | | 3 | 1FM | 807,168 | 62.2210 | 933,320 | 1,500,000 | 933,320 | | 152,523 | 719,203 | | 0.854 | 8.529 | MON | 178 | 12,020 | 01/07/2005 | 01/25/2036 |
| 70069F-LW-5 | PPSI 2005-WCW3, M1 RMBS | | | 3 | 5FM | 4,000,000 | 50.9870 | 2,039,464 | 4,000,000 | 4,000,000 | 1,444,436 | | | | 0.774 | 0.774 | MON | 430 | 28,808 | 07/15/2005 | 08/25/2035 |
| 70069F-LX-3 | PPSI 2005-WCW3, M2 RMBS | | | 3 | 1FM | 6,000,000 | 22.1600 | 1,329,582 | 6,000,000 | 1,329,582 | (311,184) | | | | 0.784 | 0.784 | MON | 653 | 43,820 | 07/15/2005 | 08/25/2035 |
| 748351-AR-4 | QUEST 2006-X1, A-2 RMBS | | | 4 | 5FM | 5,482,724 | 39.6120 | 2,724,229 | 6,877,316 | 5,385,445 | 2,412,060 | (68,774) | 550,676 | | 0.484 | 0.403 | MON | 462 | 29,187 | 03/08/2006 | 03/25/2036 |
| 76110H-S4-2 | RALI 2005-QA2 A1 II RMBS | | | 24 | 3FM | 8,582,925 | 58.0480 | 5,501,415 | 9,477,405 | 8,574,035 | | (75,253) | 290,748 | | 3.016 | 2.805 | MON | 23,821 | 287,328 | 11/30/2009 | 02/25/2035 |
| 759950-EP-9 | RAMC 2004-4, MF1 RMBS | | | | 5FM | 9,427,259 | 40.5540 | 3,892,620 | 9,598,610 | 9,429,423 | | (53,971) | | | 5.188 | 5.426 | MON | 41,498 | 497,976 | 09/25/2006 | 02/25/2035 |
| 75970H-AK-6 | RAMC 2006-4, M1 RMBS | | | 4 | 1FM | 770,736 | 2.9990 | 159,353 | 5,313,000 | 195,587 | | (265,844) | 209,638 | | 5.555 | 5.555 | MON | 24,595 | 295,137 | 11/18/2009 | 01/25/2037 |
| 75970J-AK-2 | RAMC 2007-1 M1 RMBS | | | 4 | 1FM | 2,341,750 | 1.8600 | 295,330 | 15,879,673 | 288,391 | | (718,006) | 608,395 | | 5.843 | 5.832 | MON | 77,321 | 896,121 | 11/19/2009 | 04/25/2037 |
| 75970Q-AK-6 | RAMC 2007-2 M1 RMBS | | | 4 | 1FM | 951,411 | 2.6640 | 239,245 | 8,978,993 | 182,929 | | (359,832) | 423,343 | | 6.065 | 6.055 | MON | 45,381 | 453,813 | 11/18/2009 | 06/25/2037 |
| 760985-4U-2 | RAMP 2004-RZ2 A16 RMBS | | | 4 | 1FM | 7,702,223 | 84.7880 | 6,865,050 | 8,096,685 | 7,707,918 | | 76,132 | 68,154 | | 5.410 | 5.410 | MON | 36,503 | 431,177 | 11/30/2009 | 03/25/2034 |
| 76112B-LA-6 | RAMP 2004-RZ4, M1 RMBS | | | 3 | 1FE | 10,520,000 | 84.7510 | 8,915,816 | 10,520,000 | 10,520,000 | | | | | 0.764 | 0.764 | MON | 1,116 | 74,722 | 11/30/2009 | 12/25/2034 |
| 76112B-HH-6 | RAMP 2004-RZ4, M2 RMBS | | | 3 | 1FM | 10,240,000 | 55.6070 | 5,694,167 | 10,240,000 | 10,240,000 | | | | | 0.844 | 0.844 | MON | 1,200 | 81,042 | 12/29/2004 | 12/25/2034 |
| 76112B-PB-0 | RAMP 2005-RS4, M1 RMBS | | | 3 | 1FM | 14,175,000 | 76.1690 | 10,796,984 | 14,175,000 | 14,175,000 | | | | | 0.724 | 0.724 | MON | 1,425 | 94,742 | 04/28/2005 | 04/25/2035 |
| 76112B-PC-8 | RAMP 2005-RS4, M2 RMBS | | | 3 | 1FM | 5,163,000 | 50.4310 | 2,603,778 | 5,163,000 | 5,163,000 | | | | | 0.744 | 0.744 | MON | 533 | 35,553 | 04/28/2005 | 04/25/2035 |
| 76112B-PD-6 | RAMP 2005-RS4, M3 RMBS | | | 3 | 4FM | 3,000,000 | 46.3480 | 1,390,452 | 3,000,000 | 3,000,000 | 1,777,764 | | | | 0.774 | 0.774 | MON | 322 | 21,570 | 04/28/2005 | 04/25/2035 |
| 76110W-LL-8 | RASC 2001-KS2 A15 RMBS | | | 3 | 5FM | 3,177,831 | 83.6750 | 2,550,256 | 3,047,823 | 3,047,823 | | | | | 7.514 | 7.514 | MON | 19,084 | 229,013 | 11/30/2009 | 06/25/2031 |
| 76110W-NG-7 | RASC 2002-KS2 A15 RMBS | | | 3 | 3FM | 3,086,047 | 95.5730 | 2,949,430 | 3,086,062 | 3,086,064 | | | | | 7.279 | 7.279 | MON | 18,720 | 224,309 | 03/14/2002 | 04/25/2032 |
| 76110W-PD-2 | RASC 2002-KS4 RMBS | | | 4 | 3FM | 2,135,678 | 79.9830 | 1,872,485 | 2,341,119 | 2,200,376 | | 38,294 | | | 5.600 | 5.600 | MON | 10,925 | 128,215 | 01/01/2005 | 07/25/2032 |
| 76110W-S4-9 | RASC 2005-KS3, M4 RMBS | | | 3 | 1FM | 2,000,000 | 48.1300 | 962,608 | 2,000,000 | 2,000,036 | | 36 | | | 0.764 | 0.763 | MON | 212 | 14,128 | 03/29/2005 | 04/25/2035 |
| 45660N-VH-5 | RAST 2003-A11 A9 RMBS | | | 2 | 1FM | 11,967,887 | 98.8900 | 11,723,281 | 11,854,894 | 11,932,377 | | 16,096 | | | 5.750 | 5.652 | MON | 56,805 | 676,677 | 10/29/2003 | 09/25/2037 |
| 45660N-VZ-5 | RAST 2003-A13 RMBS | | | 2 | 1FM | 18,911,898 | 97.8720 | 19,187,028 | 19,604,125 | 19,222,551 | | (101,201) | | | 5.500 | 6.061 | MON | 89,852 | 1,069,360 | 06/30/2007 | 01/25/2034 |
| 45660N-QS-7 | RAST 2003-A6 A2 RMBS | | | 2 | 1FM | 1,309,521 | 101.1040 | 1,339,044 | 1,324,421 | 1,313,900 | | (6,623) | | | 4.750 | 5.493 | MON | 5,243 | 58,004 | 07/23/2009 | 06/01/2033 |
| 45660N-K8-7 | RAST 2004-A4 A15 RMBS | | | 2 | 1FM | 8,834,870 | 102.4320 | 9,136,279 | 8,919,325 | 8,851,031 | | 12,402 | | | 5.500 | 5.713 | MON | 40,880 | 486,832 | 03/31/2007 | 01/25/2041 |
| 45660L-EW-5 | RAST 2005-A1 A3 RMBS | | | 2 | 1FM | 9,386,493 | 87.3190 | 9,874,963 | 11,309,027 | 9,701,860 | | 125,885 | | | 5.500 | 9.195 | MON | 51,833 | 618,909 | 01/07/2010 | 02/25/2041 |
| 76110V-LA-4 | RFMS2 02 HI4 A-6 RMBS | | | 3 | 1FM | 2,170,724 | 94.4180 | 2,050,257 | 2,171,471 | 2,170,872 | | 44 | | | 5.840 | 5.850 | MON | 10,568 | 123,949 | 11/30/2009 | 10/25/2027 |
| 76110V-GP-7 | RFMS2 2001-HI3 AI7 RMBS | | | 3 | 1FM | 1,493,318 | 95.1200 | 1,371,682 | 1,442,057 | 1,465,460 | | (1,712) | | | 7.560 | 6.965 | MON | 9,085 | 106,845 | 11/30/2009 | 07/25/2026 |
| 76110V-JX-7 | RFMS2 2002-HI3 RMBS | | | 4 | 1FM | 6,339,127 | 83.9810 | 5,657,124 | 6,736,188 | 6,037,687 | | (220,412) | | | 6.390 | 6.390 | MON | 35,870 | 452,750 | 11/30/2009 | 06/25/2032 |
| 76110V-JQ-2 | RFMS2 2002-HI2, A7 RMBS | | | 3 | 1FM | 1,305,087 | 87.3080 | 1,139,997 | 1,305,713 | 1,310,399 | | (388) | | | 7.450 | 7.295 | MON | 8,106 | 94,813 | 11/30/2009 | 03/25/2032 |
| 76110V-LM-8 | RFMS2 2002-HI5, A7 RMBS | | | 3 | 1FM | 5,369,671 | 95.3330 | 5,121,690 | 5,372,421 | 5,371,182 | | (310) | | | 5.700 | 5.708 | MON | 25,519 | 325,785 | 12/11/2002 | 01/25/2028 |
| 76110V-MG-0 | RFMS2 2003-HI1 RMBS | | | 3 | 1FM | 2,035,817 | 95.0020 | 1,934,372 | 2,036,145 | 2,036,004 | | (31) | | | 5.820 | 5.822 | MON | 9,875 | 116,273 | 02/25/2003 | 04/25/2028 |
| 76110V-NE-4 | RFMS2 2003-HI2, A-6 RMBS | | | | 1FM | 4,129,899 | 97.5740 | 4,030,616 | 4,130,835 | 4,130,435 | | (82) | | | 4.760 | 4.763 | MON | 16,386 | 206,566 | 06/19/2003 | 07/25/2028 |
| 76110V-SF-6 | RFMS2 2005-HI3, M1 RMBS | | | | 1FM | 6,076,086 | 82.4630 | 5,019,905 | 6,087,500 | 6,084,341 | | 2,556 | | | 5.680 | 5.714 | MON | 28,814 | 345,770 | 11/19/2009 | 09/25/2035 |
| 76110V-ST-6 | RFMS2 2005-HS2, AI4 RMBS | | | 4 | 1FM | 10,072,802 | 14.0760 | 2,350,709 | 16,700,000 | 7,441,569 | | (507,969) | 10,167 | | 5.660 | 5.660 | MON | 78,768 | 945,125 | 12/31/2009 | 12/25/2035 |
| 43718V-AD-6 | RFMS2 2006-HI5, A4 RMBS | | | 4 | 4FM | 13,350,353 | 31.6480 | 6,480,285 | 20,476,000 | 11,496,291 | | (415,863) | 1,658,192 | | 5.700 | 5.700 | MON | 97,261 | 1,167,132 | 11/19/2009 | 12/25/2036 |
| 43710R-AG-6 | RFMS2 2007-HSA2 A6 RMBS | | | | 5FM | 20,911,869 | 68.7560 | 14,380,120 | 20,914,835 | 20,913,062 | | (369) | | | 5.710 | 5.712 | MON | 99,520 | 1,191,324 | 04/24/2007 | 04/25/2037 |
| 43710W-AF-7 | RFMS2 2007-HSA3 AI6 RMBS | | | | 5FM | 14,356,052 | 63.5460 | 9,125,810 | 14,360,973 | 14,357,847 | | (738) | | | 5.990 | 5.995 | MON | 71,685 | 858,370 | 11/18/2009 | 06/25/2037 |
| 76111X-MG-5 | RFMSI 2004-S6 3A6 RMBS | | | 2 | 1FM | 7,996,536 | 102.8130 | 8,346,671 | 8,118,311 | 8,081,533 | | (4,809) | | | 5.000 | 5.200 | MON | 33,826 | 405,916 | 09/28/2004 | 03/25/2022 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 RMBS | | | 24 | 1FM | 2,618,470 | 84.2790 | 2,835,784 | 3,364,778 | 2,602,782 | | (75,143) | 81,193 | | 6.000 | 10.720 | MON | 16,824 | 197,498 | 03/09/2010 | 07/25/2036 |
| 76200R-AV-0 | RFMSI 2007-S7 A20 RMBS | | | 24 | 1FM | 16,575,135 | 78.6580 | 16,187,232 | 20,579,336 | 16,432,383 | | (80,454) | 668,312 | | 6.000 | 9.633 | MON | 102,897 | 1,220,012 | 03/16/2010 | 07/25/2037 |
| 77876K-AF-1 | ROTHSCHILD L F MTG TR 3 CL 3 F RMBS | | | 2 | 6* | 41,120 | 111.3170 | 48,001 | 43,121 | | (41,927) | (958) | | | 9.950 | 11.977 | MON | 715 | 4,141 | 08/31/1987 | 09/01/2017 |
| 81375W-AB-2 | SABR 2004-OP1, M1 RMBS | | | 3 | 2FM | 8,053,730 | 73.3320 | 5,905,945 | 8,053,730 | 8,053,517 | | 7 | | | 1.059 | 1.059 | MON | 1,184 | 80,572 | 02/25/2004 | 02/25/2034 |
| 81375W-AC-0 | SABR 2004-OP1, M2 RMBS | | | 3 | 1FM | 234,544 | 45.6720 | 197,237 | 431,857 | 197,237 | 181,958 | 6,309 | 245,117 | | 1.944 | 15.346 | MON | 117 | 8,167 | 02/25/2004 | 02/25/2034 |
| 86359D-SR-9 | SASC 2005-17 5A1 RMBS | | | 24 | 1FM | 13,347,804 | 81.5550 | 13,552,973 | 16,618,282 | 13,323,993 | | 305,081 | 586,001 | | 5.500 | 8.972 | MON | 76,167 | 907,073 | 03/02/2010 | 10/25/2035 |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z RMBS | | | 2 | 1FE | 170,794 | 105.9640 | 216,625 | 204,433 | 189,485 | | (11,720) | | | 8.700 | 15.877 | MON | 2,964 | 17,408 | 11/29/1988 | 12/01/2018 |
| 863572-AW-3 | SLH MTG TRUST 1989-1 Z RMBS | | | 2 | 1FM | 3,752 | 100.4930 | 3,665 | 3,647 | 3,653 | | (4) | | | 9.500 | 9.263 | MON | 59 | | 07/24/2000 | 10/25/2020 |
| 84751P-GZ-6 | SURF 2005-BC3 M2 RMBS | | | 3 | 2FM | 8,952,188 | 60.4990 | 5,444,919 | 9,000,000 | 8,989,663 | | 2,279 | | | 0.794 | 0.826 | MON | 992 | 66,643 | 03/07/2007 | 06/25/2036 |
| 84751W-AD-6 | SURF 2006-BC3, A-2C RMBS | | | 4 | 1FM | 6,393,009 | 44.2880 | 3,985,893 | 9,000,000 | 6,380,915 | | (8,185) | | | 0.444 | 0.410 | MON | 555 | 34,705 | 06/07/2006 | 06/25/2037 |
| 83612J-AC-8 | SVHE 2006-EQ1 A3 RMBS | | | 3 | 1FM | 5,101,232 | 48.0600 | 5,647,074 | 11,750,000 | 5,647,074 | | 1,239,038 | 7,339,317 | | 0.454 | 21.465 | MON | 740 | 46,501 | 04/20/2007 | 10/25/2036 |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z RMBS | | | 2 | 1FE | 3,124,097 | 114.5150 | 3,871,202 | 3,380,519 | 3,261,266 | | (57,884) | | | 7.750 | 9.292 | MON | 21,833 | 259,004 | 06/17/1992 | 05/15/2022 |
| 94979R-AD-2 | WFMBS 2003-8 A4 RMBS | | | 2 | 1FM | 756,668 | 103.3000 | 812,088 | 786,149 | 774,856 | | 81 | | | 4.500 | 5.662 | MON | 2,948 | 33,190 | 08/31/2006 | 08/25/2018 |
| 949757-AG-3 | WFMBS 2004-6 A7 RMBS | | | 2 | 1FM | 5,846,376 | 101.9950 | 6,069,205 | 5,950,510 | 5,903,121 | | (14,093) | | | 5.500 | 5.735 | MON | 27,273 | 323,639 | 07/23/2004 | 06/25/2034 |
| 94981Q-AU-2 | WFMBS 2005-AR16 6A3 RMBS | | | 23 | 2FM | 7,564,845 | 85.8140 | 6,505,133 | 7,580,539 | 7,570,063 | | 156 | | | 2.721 | 2.749 | MON | 17,187 | 209,988 | 09/28/2005 | 10/25/2035 |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 RMBS | | | 24 | 1FM | 2,496,837 | 89.5880 | 2,437,987 | 2,721,348 | 2,346,776 | | (143,349) | | | 5.302 | 6.467 | MON | 12,023 | 134,330 | 02/24/2010 | 10/25/2036 |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 RMBS | | | 24 | 1FM | 5,396,077 | 79.3950 | 5,496,389 | 6,922,849 | 5,431,850 | | (56,826) | 592,990 | | 5.312 | 10.400 | MON | 30,646 | 363,588 | 04/08/2010 | 10/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 RMBS | | | 23 | 1FM | 7,666,774 | 80.0910 | 7,037,686 | 8,787,134 | 7,695,011 | | 12,231 | | | 5.772 | 8.960 | MON | 42,263 | 501,658 | 01/19/2010 | 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 |
| 949837-BY-3 | WFMBS 2007-10 2A5 RMBS | | | 24 | 1FM | 4,141,381 | 92.9900 | 4,091,425 | 4,399,874 | 4,033,278 | | (96,724) | | | 6.250 | 7.204 | MON | 22,916 | 264,009 | 04/01/2010 | 07/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 RMBS | | | 24 | 1FM | 9,299,013 | 89.8960 | 9,475,596 | 10,540,608 | 9,223,507 | | (85,145) | 138,398 | | 6.000 | 8.770 | MON | 52,703 | 619,937 | 04/12/2010 | 08/25/2037 |
| 94985L-AG-0 | WFMBS 2007-13 A7 RMBS | | | 24 | 1FM | 6,119,427 | 89.0520 | 6,040,295 | 6,782,877 | 6,061,602 | | (29,538) | | | 6.000 | 8.542 | MON | 33,914 | 399,720 | 04/12/2010 | 09/25/2037 |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 RMBS | | | 24 | 1FM | 5,674,845 | 80.3790 | 5,897,355 | 7,336,981 | 5,562,960 | | (8,894) | 712,178 | | 5.777 | 9.411 | MON | 35,323 | 420,882 | 04/30/2010 | 04/27/2037 |
| 92933U-AA-0 | WMHEN 2007-WM1 N1 RMBS | | F | 4 | 6* | | 0.0000 | | 3,403,185 | | | | | | 6.750 | 7.232 | MON | | | 11/19/2009 | 01/25/2047 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 1,715,755,605 | XXX | 1,368,996,301 | 2,094,268,329 | 1,629,049,233 | 45,043,161 | (9,280,301) | 106,964,321 | | XXX | XXX | XXX | 7,119,963 | 86,196,076 | XXX | XXX |
| 05947U-EV-6 | BACM 2002-PB2 CMBS | | | 2 | 1FM | 5,129,883 | 100.3320 | 5,016,595 | 5,000,000 | 5,000,000 | | (17,348) | | | 6.417 | 6.059 | MON | 26,738 | 315,853 | 12/23/2003 | 06/11/2035 |
| 05947U-EX-2 | BACM 2002-PB2 CMBS | | | 2 | 1FM | 4,296,990 | 92.0910 | 3,907,701 | 4,243,286 | 4,243,286 | | (14,803) | | | 6.525 | 6.164 | MON | 23,073 | 253,802 | 05/21/2002 | 06/11/2035 |
| 05947U-LK-2 | BACM 2003-1, B CMBS | | | 2 | 1FM | 1,920,547 | 100.7380 | 2,014,752 | 2,000,000 | 1,987,065 | | 10,461 | | | 4.805 | 5.378 | MON | 8,008 | 96,100 | 06/17/2004 | 09/11/2036 |
| 05947U-LL-0 | BACM 2003-1, C CMBS | | | 2 | 1FM | 4,934,256 | 100.4950 | 4,933,878 | 4,909,576 | 4,913,128 | | (2,891) | | | 4.844 | 4.780 | MON | 19,818 | 237,820 | 11/19/2009 | 09/11/2036 |
| 05947U-LZ-9 | BACM 2003-2, B CMBS | | | 2 | 1FM | 5,025,122 | 103.4940 | 5,174,700 | 5,000,000 | 5,006,049 | | (2,269) | | | 5.183 | 5.119 | MON | 21,596 | 259,150 | 11/19/2009 | 03/11/2041 |
| 05947U-MA-3 | BACM 2003-2, C CMBS | | | 2 | 1FM | 3,015,198 | 102.6580 | 3,079,725 | 3,000,000 | 3,004,020 | | (1,339) | | | 5.223 | 5.160 | MON | 13,058 | 156,690 | 11/19/2009 | 03/11/2041 |
| 05947U-PS-1 | BACM 2004-1, A4 CMBS | | | 2 | 1FM | 2,346,764 | 104.9890 | 2,624,730 | 2,500,000 | 2,657,208 | | (103,859) | | | 4.760 | 1.089 | MON | 9,917 | 119,000 | 03/03/2004 | 11/10/2039 |
| 05947U-PU-6 | BACM 2004-1, B CMBS | | | 2 | 1FM | 5,483,676 | 101.0760 | 5,580,017 | 5,520,604 | 5,599,712 | | (29,660) | | | 4.867 | 4.246 | MON | 22,391 | 268,688 | 03/03/2004 | 11/10/2039 |
| 05947U-PV-4 | BACM 2004-1, C CMBS | | | 2 | 1FM | 5,298,298 | 98.5710 | 5,196,520 | 5,271,833 | 5,301,293 | | (7,196) | | | 4.935 | 4.724 | MON | 21,680 | 260,165 | 03/03/2004 | 11/10/2039 |
| 05947U-RE-0 | BACM 2004-2, A5 CMBS | | | 2 | 1FM | 14,070,055 | 105.1430 | 14,719,978 | 14,000,000 | 14,946,648 | | (348,588) | | | 4.580 | 1.204 | MON | 53,433 | 641,200 | 04/01/2004 | 11/10/2038 |
| 05947U-RG-5 | BACM 2004-2, B CMBS | | | 2 | 1FM | 11,055,334 | 100.6490 | 11,071,379 | 11,000,000 | 11,782,731 | | (236,617) | | | 4.665 | 1.649 | MON | 42,763 | 513,150 | 04/01/2004 | 11/10/2038 |
| 05947U-RH-3 | BACM 2004-2, C CMBS | | | 2 | 1FM | 6,845,561 | 99.5010 | 6,777,055 | 6,811,056 | 7,309,147 | | (133,993) | | | 4.706 | 1.972 | MON | 26,711 | 320,528 | 04/01/2004 | 11/10/2038 |
| 05947U-4K-1 | BACM 2005-6 D CMBS | | | 23 | 1FM | 1,974,339 | 82.0620 | 1,641,232 | 2,000,000 | 1,988,198 | | 2,633 | | | 5.193 | 5.361 | MON | 8,655 | 105,333 | 12/16/2005 | 09/10/2047 |
| 05950E-AH-1 | BACM 2006-2, AJ CMBS | | | 23 | 4FM | 10,025,159 | 74.2110 | 7,421,130 | 10,000,000 | 10,767,826 | | (156,056) | | | 5.766 | 3.872 | MON | 48,052 | 584,869 | 06/12/2006 | 05/10/2045 |
| 059500-AG-3 | BACM 2006-3 AJ CMBS | | | 23 | 3FM | 13,939,374 | 56.2250 | 8,995,984 | 16,000,000 | 14,110,625 | | 229,299 | 607,658 | | 5.877 | 8.020 | MON | 78,359 | 956,405 | 11/19/2009 | 07/10/2044 |
| 05950X-AJ-5 | BACM 2006-5, AJ CMBS | | | 24 | 1FM | 15,166,407 | 57.7880 | 8,668,245 | 15,000,000 | 11,315,039 | | (16,932) | 3,777,975 | | 5.477 | 5.328 | MON | 68,463 | 821,550 | 03/15/2007 | 09/10/2047 |
| 05950V-AC-4 | BACM 2006-6 A3 CMBS | | | 2 | 1FM | 19,346,094 | 105.4800 | 21,095,920 | 20,000,000 | 19,760,139 | | 113,405 | | | 5.369 | 6.047 | MON | 89,483 | 1,073,800 | 02/26/2008 | 10/10/2045 |
| 059497-BA-4 | BACM 2007-1 AMFX CMBS | | | 2 | 1FM | 17,675,000 | 93.3140 | 18,662,720 | 20,000,000 | 18,454,217 | | 246,950 | | | 5.482 | 7.333 | MON | 91,367 | 1,096,400 | 07/17/2008 | 01/15/2049 |
| 05952C-AG-5 | BACM 2007-5 AM CMBS | | | 2 | 1FM | 9,570,703 | 94.2670 | 9,426,680 | 10,000,000 | 9,713,037 | | 39,135 | | | 5.772 | 6.366 | MON | 48,100 | 577,200 | 11/18/2009 | 02/10/2051 |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% CMBS | | | | 1FM | 6,654,629 | 99.6750 | 6,632,990 | 6,654,629 | 6,654,629 | | | | | 6.410 | 6.416 | MON | 35,547 | 421,219 | 11/17/2009 | 12/01/2016 |
| 07383F-XJ-2 | BSCMS 2003-PWR2, A4 CMBS | | | 2 | 1FM | 993,953 | 104.7110 | 1,047,114 | 1,000,000 | 998,850 | | 786 | | | 5.186 | 5.271 | MON | 4,322 | 51,860 | 05/31/2004 | 05/11/2039 |
| 07383F-WE-4 | BSCMS 2003-PWR2, B CMBS | | | 23 | 1FM | 5,027,351 | 100.4730 | 5,023,640 | 5,000,000 | 5,005,682 | | (3,175) | | | 5.337 | 5.266 | MON | 22,239 | 270,472 | 09/11/2003 | 05/11/2039 |
| 07383F-Q7-6 | BSCMS 2004-PWR5, B CMBS | | | 2 | 1FM | 2,513,624 | 100.8990 | 2,522,473 | 2,500,000 | 2,504,363 | | (1,493) | | | 5.055 | 4.985 | MON | 10,531 | 126,375 | 11/19/2009 | 07/11/2042 |
| 07383F-Q8-4 | BSCMS 2004-PWR5, C CMBS | | | 2 | 1FM | 1,508,199 | 97.8580 | 1,467,869 | 1,500,000 | 1,502,658 | | (898) | | | 5.087 | 5.017 | MON | 6,359 | 76,305 | 11/19/2009 | 07/11/2042 |
| 07383F-X3-7 | BSCMS 2004-PWR6, A4 CMBS | | | 2 | 1FM | 326,415 | 100.0070 | 333,958 | 333,935 | 333,935 | | 1,058 | | | 4.521 | 4.521 | MON | 1,258 | 15,097 | 12/08/2004 | 11/11/2041 |
| 07383F-U7-1 | BSCMS 2004-T16, A6 CMBS | | | 2 | 1FM | 10,802,702 | 106.9110 | 11,867,154 | 11,100,000 | 11,002,023 | | 35,182 | | | 4.750 | 5.111 | MON | 43,938 | 527,250 | 12/20/2004 | 02/13/2046 |
| 07387B-EH-2 | BSCMS 2005-PWR10 D CMBS | | | 23 | 1FM | 11,516,599 | 50.5300 | 5,810,973 | 11,500,000 | 5,810,973 | (5,704,511) | (211) | | | 5.488 | 5.479 | MON | 52,591 | 638,413 | 12/09/2005 | 12/11/2040 |
| 07387B-EE-9 | BSCMS 2005-PWR10, AJ CMBS | | | 23 | 2FM | 2,165,539 | 75.3800 | 1,658,351 | 2,200,000 | 2,183,647 | | 3,620 | | | 5.472 | 5.684 | MON | 10,032 | 121,779 | 11/19/2009 | 12/11/2040 |
| 07387B-EG-4 | BSCMS 2005-PWR10, C CMBS | | | 23 | 5FM | 4,552,875 | 54.6300 | 2,528,827 | 4,629,000 | 4,592,848 | | 7,996 | | | 5.488 | 5.711 | MON | 21,169 | 256,975 | 11/19/2009 | 12/11/2040 |
| 07387B-AA-1 | BSCMS 2005-PWR8, C CMBS | | | 2 | 5FM | 5,027,169 | 68.3090 | 3,415,460 | 5,000,000 | 5,633,155 | | (140,364) | | | 4.858 | 1.081 | MON | 20,242 | 242,900 | 06/08/2005 | 06/11/2041 |
| 07383F-7X-0 | BSCMS 2005-PWR8, X2 CMBS | | | 234 | 1FE | 6,915,766 | 1.0740 | 1,718,129 | | 1,032,875 | | (783,547) | | | 0.918 | 0.000 | MON | 122,316 | 840,857 | 11/18/2009 | 06/11/2041 |
| 07383F-5M-6 | BSCMS 2005-T18, AJ CMBS | | | 2 | 1FM | 15,082,395 | 99.9870 | 14,998,095 | 15,000,000 | 15,031,789 | | (8,680) | | | 5.005 | 4.935 | MON | 62,563 | 750,750 | 04/19/2005 | 02/13/2042 |
| 07388N-AJ-5 | BSCMS 2006 - T24, C CMBS | | | 2 | 6Z* | | 54.7220 | | | | | | | | 5.687 | 0.000 | MON | | 35,207 | 10/18/2006 | 10/12/2041 |
| 07387M-AK-5 | BSCMS 2006-PW11, B CMBS | | | 23 | 3FM | 11,918,664 | 73.6940 | 8,843,232 | 12,000,000 | 11,961,549 | | 8,152 | | | 5.441 | 5.529 | MON | 54,414 | 662,592 | 03/08/2006 | 03/11/2039 |
| 07387M-AL-3 | BSCMS 2006-PW11, C CMBS | | | 23 | 4FM | 6,183,549 | 59.0690 | 3,682,971 | 6,235,000 | 6,210,579 | | 5,175 | | | 5.441 | 5.549 | MON | 28,272 | 344,272 | 03/08/2006 | 03/11/2039 |
| 07388L-AL-4 | BSCMS 2006-PW13, B CMBS | | | 2 | 6Z* | | 84.9600 | | | | | | | | 5.660 | 0.000 | MON | | 58,491 | 09/13/2006 | 09/11/2041 |
| 07388L-AK-6 | BSCMS 2006-PW13, X2 CMBS | | | 234 | 1 | 6,780,743 | 0.7690 | 2,093,044 | | 1,415,582 | | (939,572) | | | 0.631 | 0.000 | MON | 143,194 | 1,019,726 | 09/13/2006 | 09/11/2041 |
| 07387B-FX-6 | BSCMS 2006-T22, C CMBS | | | 23 | 2FM | 12,615,349 | 66.1370 | 8,455,654 | 12,785,000 | 12,697,112 | | 17,226 | | | 5.533 | 5.706 | MON | 58,947 | 716,003 | 04/06/2006 | 04/12/2038 |
| 07388R-AC-1 | BSCMS 2007-PW15 A3 CMBS | | | 2 | 1FM | 23,952,271 | 102.7500 | 24,516,126 | 23,860,000 | 23,882,673 | | (26,461) | | | 5.309 | 5.222 | MON | 105,561 | 1,266,727 | 01/16/2008 | 02/11/2044 |
| 12513E-AN-4 | CD 2005-CD1, D CMBS | | | 23 | 5FM | 6,898,640 | 70.5600 | 4,939,200 | 7,000,000 | 6,954,774 | | 10,428 | | | 5.225 | 5.412 | MON | 30,481 | 370,669 | 10/27/2005 | 07/15/2044 |
| 12513X-AH-5 | CD 2006-CD2 AJ CMBS | | | 23 | 1FM | 26,326,736 | 78.9080 | 23,889,246 | 30,275,000 | 27,880,572 | | 482,127 | | | 5.430 | 7.693 | MON | 136,985 | 1,666,797 | 06/19/2008 | 01/15/2046 |
| 173067-EE-5 | CGCMT 2004-C2, A5 CMBS | | | 2 | 1FM | 9,736,743 | 106.5380 | 10,653,760 | 10,000,000 | 9,914,815 | | 31,722 | | | 4.733 | 5.092 | MON | 39,442 | 473,055 | 12/15/2004 | 10/15/2041 |
| 173067-GZ-6 | CGCMT 2005-C3, AM CMBS | | | 2 | 1FM | 7,022,422 | 105.4880 | 7,384,125 | 7,000,000 | 7,628,114 | | (144,248) | | | 4.830 | 1.943 | MON | 28,175 | 338,100 | 07/12/2005 | 05/15/2043 |
| 173067-GH-6 | CGCMT 2005-C3, XP CMBS | | | 234 | 1FE | 9,999,802 | 0.5100 | 1,973,039 | | 925,785 | | (1,094,235) | | | 0.633 | 0.000 | MON | 204,349 | 1,054,125 | 11/18/2009 | 05/15/2043 |
| 173067-FU-8 | CGCMT 2005-EMG, B CMBS | | | 2 | 1FM | 999,999 | 97.2690 | 972,689 | 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 CMBS | | | 2 | 1FM | 999,994 | 96.4490 | 964,485 | 1,000,000 | 999,999 | | 1 | | | 4.967 | 4.967 | MON | 4,139 | 49,669 | 05/11/2005 | 09/20/2051 |
| 20047A-AE-0 | COMM 2004-LB2A, B CMBS | | | 2 | 1FM | 9,755,708 | 101.7850 | 10,178,530 | 10,000,000 | 9,928,510 | | 30,395 | | | 4.820 | 5.169 | MON | 40,167 | 482,000 | 02/27/2004 | 03/10/2039 |
| 22540V-LV-2 | CSFB 2001-CK6 CMBS | | | 2 | 1FM | 6,264,257 | 99.9270 | 5,839,945 | 5,844,205 | 5,844,205 | | (58,831) | | | 6.824 | 6.824 | MON | 33,234 | 397,362 | 11/18/2009 | 08/15/2036 |

# 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 |
| 22541Q-DL-3 | CSFB 2003-C3, C CMBS | | | 2 | 1FM | 7,718,438 | 101.0690 | 8,085,544 | 8,000,000 | 7,949,315 | | 35,778 | | | 4.082 | 4.575 | MON | 27,213 | 326,560 | 04/27/2004 | 05/15/2038 |
| 22541Q-DM-1 | CSFB 2003-C3, D CMBS | | | 2 | 1FM | 6,938,086 | 99.3530 | 7,451,438 | 7,500,000 | 7,399,447 | | 71,000 | | | 4.131 | 5.174 | MON | 25,819 | 309,825 | 04/27/2004 | 05/15/2038 |
| 22541Q-SG-8 | CSFB 2003-C4, B CMBS | | | 2 | 1FM | 5,793,825 | 103.6520 | 5,975,526 | 5,765,000 | 5,770,559 | | (3,267) | | | 5.253 | 5.188 | MON | 25,236 | 302,835 | 09/11/2003 | 08/15/2036 |
| 22541S-2S-6 | CSFB 2004-C5, A4 CMBS | | | 2 | 1FM | 4,900,037 | 107.0350 | 5,351,770 | 5,000,000 | 4,966,251 | | 11,814 | | | 4.829 | 5.099 | MON | 20,121 | 241,450 | 12/16/2004 | 11/15/2037 |
| 22541S-2U-1 | CSFB 2004-C5, AJ CMBS | | | 2 | 1FM | 5,025,000 | 99.1830 | 4,959,145 | 5,000,000 | 5,008,624 | | (2,689) | | | 4.889 | 4.825 | MON | 20,371 | 244,450 | 12/16/2004 | 11/15/2037 |
| 225470-AS-2 | CSFB 2005-C5, AJ CMBS | | | 2 | 1FM | 11,855,320 | 95.1180 | 11,984,855 | 12,600,000 | 13,820,938 | | (227,454) | | | 5.100 | 2.340 | MON | 53,550 | 642,420 | 06/22/2007 | 08/15/2038 |
| 225470-G2-3 | CSMC 2006-C1 AJ CMBS | | | 23 | 1FM | 6,809,375 | 87.7930 | 7,023,408 | 8,000,000 | 7,293,914 | | 140,938 | | | 5.419 | 7.958 | MON | 36,127 | 444,055 | 11/18/2009 | 02/15/2039 |
| 225470-G5-6 | CSMC 2006-C1, D CMBS | | | 23 | 3FM | 11,739,433 | 75.8620 | 8,944,142 | 11,790,000 | 11,765,339 | | 5,228 | | | 5.419 | 5.476 | MON | 53,242 | 654,427 | 03/07/2006 | 02/15/2039 |
| 22545D-AJ-6 | CSMC 2006-C3, C CMBS | | | 23 | 4FM | 7,905,560 | 61.5310 | 4,922,464 | 8,000,000 | 8,663,782 | | (108,553) | | | 5.815 | 3.831 | MON | 38,766 | 472,112 | 06/21/2006 | 06/15/2038 |
| 396789-ET-2 | GCCFC 2003-C2, B CMBS | | | 2 | 1FM | 7,536,990 | 103.8040 | 7,785,315 | 7,500,000 | 7,626,036 | | (64,881) | | | 5.034 | 4.081 | MON | 31,463 | 377,550 | 12/09/2003 | 01/05/2036 |
| 396789-LN-7 | GCCFC 2005-GG5 AJ CMBS | | | 23 | 4FM | 8,174,000 | 61.3030 | 5,010,899 | 8,174,000 | 8,174,000 | | | | | 5.278 | 5.278 | MON | 35,952 | 437,945 | 12/20/2005 | 04/10/2037 |
| 20173M-AG-5 | GCCFC 2006-GG7 AM CMBS | | | 23 | 1FM | 3,956,913 | 101.4600 | 4,225,805 | 4,165,000 | 4,035,754 | | 24,286 | | | 5.882 | 6.696 | MON | 20,416 | 248,348 | 11/19/2009 | 07/10/2038 |
| 20173M-AK-6 | GCCFC 2006-GG7, C CMBS | | | 23 | 4FM | 19,863,200 | 64.9260 | 12,985,280 | 20,000,000 | 21,956,922 | | (315,962) | | | 5.882 | 3.580 | MON | 98,035 | 1,192,545 | 06/27/2006 | 07/10/2038 |
| 36158Y-EQ-8 | GECMC 2002-1A CMBS | | | 2 | 1FM | 1,921,095 | 100.3980 | 1,722,394 | 1,715,563 | 1,719,552 | | (22,747) | | | 6.269 | 4.599 | MON | 8,962 | 100,966 | 11/19/2009 | 12/10/2035 |
| 36158Y-FW-4 | GECMC 2002-2A, D CMBS | | | 2 | 1FM | 5,024,629 | 100.9240 | 5,046,190 | 5,000,000 | 5,001,844 | | (2,919) | | | 5.586 | 5.522 | MON | 23,275 | 279,300 | 11/19/2009 | 08/11/2036 |
| 36828Q-AE-6 | GECMC 2003-C1, B CMBS | | | 2 | 1FM | 4,019,950 | 100.7440 | 4,029,756 | 4,000,000 | 4,002,793 | | (2,279) | | | 4.933 | 4.869 | MON | 16,443 | 197,320 | 11/19/2009 | 01/10/2038 |
| 36828Q-AF-3 | GECMC 2003-C1, C CMBS | | | 2 | 1FM | 5,024,984 | 100.4830 | 5,024,170 | 5,000,000 | 5,003,618 | | (2,842) | | | 4.975 | 4.911 | MON | 20,729 | 248,750 | 11/19/2009 | 01/10/2038 |
| 36828Q-HK-5 | GECMC 2004-C2, B CMBS | | | 2 | 1FM | 10,049,917 | 94.1790 | 9,417,900 | 10,000,000 | 10,230,047 | | (99,845) | | | 4.983 | 3.874 | MON | 41,525 | 498,300 | 04/08/2004 | 03/10/2040 |
| 36828Q-HL-3 | GECMC 2004-C2, C CMBS | | | 2 | 1FM | 5,024,780 | 94.0120 | 4,700,605 | 5,000,000 | 5,115,152 | | (49,948) | | | 5.022 | 3.912 | MON | 20,925 | 251,100 | 04/08/2004 | 03/10/2040 |
| 36828Q-KR-6 | GECMC 2005-C1, A5 CMBS | | | 2 | 1FM | 2,434,163 | 107.7100 | 2,692,755 | 2,500,000 | 2,476,269 | | 7,053 | | | 4.772 | 5.118 | MON | 9,942 | 119,300 | 02/03/2005 | 06/10/2048 |
| 36828Q-LX-2 | GECMC 2005-C1, AAB CMBS | | | 2 | 1FM | 1,769,669 | 103.0460 | 1,814,520 | 1,760,885 | 1,762,566 | | (998) | | | 4.599 | 4.518 | MON | 6,749 | 80,546 | 11/19/2009 | 06/10/2048 |
| 36828Q-KU-9 | GECMC 2005-C1, XP CMBS | | | 234 | 1 | 6,826,695 | 0.0570 | 137,691 | | 51,221 | | (693,550) | | | 0.760 | 0.000 | MON | 154,421 | 591,855 | 11/18/2009 | 06/10/2048 |
| 36828Q-SC-1 | GECMC 2006-C1, B CMBS | | | 24 | 1FM | 6,324,934 | 44.3800 | 2,861,622 | 6,448,000 | 4,295,476 | | 12,451 | 2,092,425 | | 5.330 | 5.581 | MON | 28,641 | 346,853 | 03/13/2006 | 03/10/2044 |
| 361849-RC-8 | GMACC 2001-C2, B CMBS CMBS | | | 2 | 1FM | 8,401,549 | 99.5590 | 7,937,823 | 7,973,000 | 7,979,986 | | (17,140) | | | 6.790 | 6.087 | MON | 45,114 | 540,325 | 10/04/2001 | 04/15/2034 |
| 361849-MB-2 | GMACC 2005-C1, A4 CMBS | | | 2 | 1FM | 5,125,199 | 107.1950 | 5,466,940 | 5,100,000 | 5,109,300 | | 1,628 | | | 4.619 | 4.555 | MON | 19,631 | 235,569 | 11/19/2009 | 05/10/2043 |
| 36228C-PU-1 | GSMS 2003-C1, B CMBS | | | 2 | 1FM | 3,014,813 | 100.5310 | 3,015,924 | 3,000,000 | 3,001,842 | | (1,758) | | | 4.733 | 4.670 | MON | 11,833 | 141,990 | 11/19/2009 | 01/10/2040 |
| 36228C-PV-9 | GSMS 2003-C1, C CMBS | | | 2 | 1FM | 5,024,788 | 101.0480 | 5,052,400 | 5,000,000 | 5,003,084 | | (2,942) | | | 4.753 | 4.690 | MON | 19,804 | 237,650 | 03/13/2003 | 01/10/2040 |
| 36228C-PW-7 | GSMS 2003-C1, D CMBS | | | 2 | 1FM | 3,517,420 | 100.5200 | 3,518,214 | 3,500,000 | 3,502,169 | | (2,070) | | | 4.773 | 4.709 | MON | 13,921 | 167,055 | 03/13/2003 | 01/10/2040 |
| 36228C-TF-0 | GSMS 2004-GG2, A4 CMBS | | | 2 | 1FM | 8,304,878 | 100.8630 | 8,335,272 | 8,263,963 | 8,270,111 | | (4,430) | | | 4.964 | 4.892 | MON | 34,185 | 404,405 | 07/29/2004 | 08/10/2038 |
| 36228C-TK-9 | GSMS 2004-GG2, B CMBS | | | 2 | 1FM | 3,441,894 | 94.7460 | 3,316,110 | 3,500,000 | 3,479,084 | | 7,430 | | | 5.490 | 5.743 | MON | 16,013 | 192,150 | 11/19/2009 | 08/10/2038 |
| 36228C-XC-2 | GSMS 2006-GG6, C CMBS | | | 23 | 6Z* | | 62.4420 | | | | | | | | 5.636 | 0.000 | MON | | 58,850 | 03/07/2006 | 04/10/2038 |
| 36228C-XD-0 | GSMS 2006-GG6, D CMBS | | | 23 | 6Z* | | 50.6850 | | | | | | | | 5.636 | 0.000 | MON | | 89,499 | 11/18/2009 | 04/10/2038 |
| 36246L-AE-1 | GSMS 2007-GG10 A4 CMBS | | | 23 | 1FM | | 108.5990 | | | | | | | | 5.790 | 0.000 | MON | | (2,548) | 07/28/2008 | 08/10/2045 |
| 46625M-HF-9 | JPMCC 2001-C1BC3, C CMBS | | | 23 | 1FM | 5,700 | 99.9460 | 5,668 | 5,672 | 5,672 | | (4) | | | 6.847 | 6.847 | MON | 32 | 393 | 12/14/2001 | 11/15/2035 |
| 46625M-RB-7 | JPMCC 2002-C3, A2 CMBS | | | 2 | 1FM | 15,332,252 | 102.2700 | 15,119,155 | 14,783,640 | 14,945,496 | | (222,586) | | | 4.994 | 3.400 | MON | 61,525 | 737,560 | 11/19/2009 | 07/12/2035 |
| 46625M-P3-7 | JPMCC 2003-CB7, B CMBS | | | 2 | 1FM | 5,024,660 | 99.7180 | 4,985,900 | 5,000,000 | 5,047,693 | | (19,424) | | | 4.996 | 4.512 | MON | 20,817 | 249,800 | 11/25/2003 | 01/12/2038 |
| 46625M-P5-2 | JPMCC 2003-CB7, D CMBS | | | 23 | 1FM | 5,024,680 | 93.7580 | 4,687,915 | 5,000,000 | 5,091,217 | | (21,806) | | | 5.118 | 4.662 | MON | 21,327 | 259,435 | 12/12/2003 | 01/12/2038 |
| 46625M-WX-3 | JPMCC 2003-C1B6, A2 CMBS | | | 2 | 1FM | 10,353,906 | 104.6290 | 10,462,880 | 10,000,000 | 10,133,284 | | (97,449) | | | 5.255 | 4.239 | MON | 43,792 | 525,500 | 12/12/2003 | 07/12/2037 |
| 46625M-VS-5 | JPMCC 2003-ML1, B CMBS | | | 2 | 1FM | 9,044,460 | 100.9270 | 9,083,403 | 9,000,000 | 9,006,413 | | (5,217) | | | 4.896 | 4.833 | MON | 36,720 | 440,640 | 11/19/2009 | 03/12/2039 |
| 46625M-VT-3 | JPMCC 2003-ML1, C CMBS | | | 2 | 1FM | 4,019,912 | 100.6850 | 4,027,416 | 4,000,000 | 4,002,877 | | (2,339) | | | 4.936 | 4.872 | MON | 16,453 | 197,440 | 11/19/2009 | 03/12/2039 |
| 46625M-3P-2 | JPMCC 2004-C2, B CMBS | | | 23 | 1FM | 4,896,530 | 97.6090 | 4,880,440 | 5,000,000 | 4,970,229 | | 11,612 | | | 5.273 | 5.546 | MON | 21,970 | 267,294 | 11/18/2009 | 05/15/2041 |
| 46625M-3Q-0 | JPMCC 2004-C2, C CMBS | | | 23 | 1FM | 5,223,526 | 95.8380 | 5,127,322 | 5,350,000 | 5,313,574 | | 14,199 | | | 5.273 | 5.585 | MON | 23,508 | 286,005 | 11/18/2009 | 05/15/2041 |
| 46625Y-DD-2 | JPMCC 2004-CBX, A5 CMBS | | | 2 | 1FM | 14,334,078 | 101.5660 | 15,234,930 | 15,000,000 | 14,891,621 | | 63,008 | | | 4.654 | 5.446 | MON | 58,175 | 698,100 | 11/15/2004 | 01/12/2037 |
| 46625Y-GS-6 | JPMCC 2005-LDP1, X2 CMBS | | | 234 | 1FE | 8,480,639 | 0.0370 | 274,529 | | 99,828 | | (798,960) | | | 0.390 | 0.000 | MON | 241,779 | 683,533 | 11/18/2009 | 03/15/2046 |
| 46625Y-NF-6 | JPMCC 2005-LDP2, AJ CMBS | | | 2 | 4FM | 10,049,538 | 90.3440 | 9,034,430 | 10,000,000 | 11,250,000 | | (276,843) | | | 4.842 | 1.112 | MON | 40,350 | 484,200 | 06/10/2005 | 07/15/2042 |
| 46625Y-NE-9 | JPMCC 2005-LDP2, AM CMBS | | | 2 | 1FM | 2,896,488 | 103.5080 | 3,001,735 | 2,900,000 | 3,157,842 | | (55,796) | | | 4.780 | 2.051 | MON | 11,552 | 138,620 | 07/12/2005 | 07/15/2042 |
| 46625Y-NH-2 | JPMCC 2005-LDP2, X2 CMBS | | | 234 | 1FE | 13,000,035 | 0.2510 | 1,157,305 | | 481,725 | | (1,418,916) | | | 0.700 | 0.000 | MON | 268,777 | 1,458,497 | 11/18/2009 | 07/15/2042 |
| 46625Y-XT-5 | JPMCC 2005-LDP5 AM CMBS | | | 23 | 1FM | 8,076,522 | 105.2960 | 9,140,520 | 8,680,786 | 8,428,571 | | 101,326 | | | 5.247 | 6.099 | MON | 37,960 | 461,487 | 07/08/2008 | 12/15/2044 |
| 46625Y-XY-4 | JPMCC 2005-LDP5, D CMBS | | | 23 | 3FM | 14,989,815 | 72.0570 | 10,808,550 | 15,000,000 | 14,980,512 | | 4,243 | | | 5.360 | 5.397 | MON | 67,006 | 814,379 | 12/16/2005 | 12/15/2044 |
| 46629G-AJ-7 | JPMCC 2006-CB16 AJ CMBS | | | 2 | 1FM | 13,307,813 | 76.0180 | 11,402,715 | 15,000,000 | 13,928,505 | | 189,034 | | | 5.623 | 7.468 | MON | 70,288 | 843,450 | 11/19/2009 | 05/12/2045 |
| 46629G-AM-0 | JPMCC 2006-CB16, B CMBS | | | 2 | 3FM | 5,024,782 | 68.6130 | 3,430,660 | 5,000,000 | 5,013,282 | | (2,447) | | | 5.672 | 5.607 | MON | 23,633 | 283,600 | 09/14/2006 | 05/12/2045 |
| 46629G-AL-2 | JPMCC 2006-CB16, X2 CMBS | | | 234 | 1FE | 19,877,792 | 0.8120 | 6,048,655 | | 4,024,077 | | (2,679,279) | | | 0.703 | 0.000 | MON | 436,446 | 2,929,557 | 09/14/2006 | 05/12/2045 |
| 46630E-AG-5 | JPMCC 2006-CB17 AM CMBS | | | 2 | 1FM | 6,394,063 | 98.0780 | 6,865,474 | 7,000,000 | 6,608,857 | | 66,072 | | | 5.464 | 6.824 | MON | 31,873 | 382,480 | 11/18/2009 | 12/12/2043 |
| 46625Y-Q4-8 | JPMCC 2006-LDP6, B CMBS | | | 23 | 3FM | 11,252,783 | 67.3020 | 7,535,839 | 11,197,000 | 11,224,501 | | (5,587) | | | 5.509 | 5.444 | MON | 51,403 | 626,161 | 03/24/2006 | 04/15/2043 |
| 46630D-AG-7 | JPMCC 2007-C1 AM CMBS | | | 23 | 1FM | 12,552,891 | 88.9580 | 12,009,317 | 13,500,000 | 12,839,180 | | 88,061 | | | 5.939 | 6.957 | MON | 66,819 | 813,787 | 11/18/2009 | 02/15/2051 |
| 49307R-AC-1 | KEYC 2007-SL1, A2 CMBS | | | 23 | 1FE | 9,860,155 | 100.9320 | 9,898,245 | 9,806,807 | 9,835,101 | | (5,939) | | | 5.507 | 5.425 | MON | 45,001 | 550,513 | 04/19/2007 | 12/15/2040 |

# 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 |
| 49307R-AD-9 | KEYC 2007-SL1, B CMBS | | | 23 | 4AM | 5,373,374 | 42.4520 | 2,268,614 | 5,344,000 | 6,018,503 | | (94,527) | | | 5.611 | 2.972 | MON | 24,986 | 305,547 | 04/19/2007 | 12/15/2040 |
| 49307R-AE-7 | KEYC 2007-SL1, C CMBS | | | 23 | 5AM | 5,670,806 | 31.2230 | 1,760,955 | 5,640,000 | 6,365,740 | | (100,987) | | | 5.788 | 3.090 | MON | 27,202 | 332,454 | 04/19/2007 | 12/15/2040 |
| 52521T-AY-3 | LBFRC 2006-LLFA, H CMBS | | | 24 | 1FM | 77.1140 | | | | | | | | | 0.678 | 0.000 | MON | | (313) | 08/07/2006 | 09/15/2021 |
| 52108H-PP-3 | LBUBS 2003-C1, B CMBS | | | 2 | 1FM | 12,415,168 | 100.9790 | 12,622,375 | 12,500,000 | 12,488,244 | | 10,066 | | | 4.479 | 4.566 | MON | 31,104 | 559,875 | 11/18/2009 | 12/15/2036 |
| 52108H-PS-7 | LBUBS 2003-C1, E CMBS | | | 2 | 1FM | 4,019,870 | 100.1460 | 4,005,828 | 4,000,000 | 4,002,697 | | (2,315) | | | 4.568 | 4.506 | MON | 10,151 | 182,720 | 11/18/2009 | 12/15/2036 |
| 52108H-PT-5 | LBUBS 2003-C1, F CMBS | | | 2 | 1FM | 4,019,960 | 99.1520 | 3,966,092 | 4,000,000 | 4,002,711 | | (2,327) | | | 4.588 | 4.525 | MON | 10,196 | 183,520 | 11/18/2009 | 12/15/2036 |
| 52108H-RC-0 | LBUBS 2003-C3, A4 CMBS | | | 2 | 1FM | 8,114,649 | 102.8340 | 8,483,813 | 8,250,000 | 8,230,634 | | 16,026 | | | 4.166 | 4.375 | MON | 19,094 | 343,695 | 11/18/2009 | 05/15/2032 |
| 52108H-RD-8 | LBUBS 2003-C3, B CMBS | | | 2 | 1FM | 4,725,809 | 102.4330 | 5,121,645 | 5,000,000 | 4,947,670 | | 38,658 | | | 4.225 | 5.073 | MON | 11,736 | 211,250 | 05/20/2003 | 02/15/2037 |
| 52108H-RE-6 | LBUBS 2003-C3, C CMBS | | | 2 | 1FM | 2,878,944 | 102.0110 | 3,105,227 | 3,044,000 | 3,012,490 | | 23,275 | | | 4.244 | 5.082 | MON | 7,177 | 129,187 | 05/20/2003 | 02/15/2037 |
| 52108H-RF-3 | LBUBS 2003-C3, D CMBS | | | 2 | 1FM | 3,783,511 | 101.6060 | 4,064,252 | 4,000,000 | 3,958,630 | | 30,548 | | | 4.274 | 5.112 | MON | 9,498 | 170,960 | 05/20/2003 | 02/15/2037 |
| 52108H-TC-8 | LBUBS 2003-C5, B CMBS | | | 2 | 1FM | 4,880,946 | 100.5500 | 5,027,500 | 5,000,000 | 4,974,448 | | 16,620 | | | 4.742 | 5.110 | MON | 13,172 | 237,100 | 07/16/2003 | 04/15/2037 |
| 52108H-TD-6 | LBUBS 2003-C5, C CMBS | | | 2 | 1FM | 3,907,525 | 100.3430 | 4,013,712 | 4,000,000 | 3,980,128 | | 12,924 | | | 4.762 | 5.120 | MON | 10,582 | 190,480 | 07/16/2003 | 04/15/2037 |
| 52108H-TE-4 | LBUBS 2003-C5, D CMBS | | | 2 | 1FM | 3,907,797 | 100.1080 | 4,004,336 | 4,000,000 | 3,980,163 | | 12,896 | | | 4.792 | 5.149 | MON | 10,649 | 191,680 | 07/16/2003 | 04/15/2037 |
| 52108H-TF-1 | LBUBS 2003-C5, E CMBS | | | 2 | 1FM | 9,567,983 | 100.6670 | 9,872,393 | 9,807,000 | 9,754,405 | | 33,324 | | | 4.811 | 5.187 | MON | 26,212 | 471,815 | 07/16/2003 | 04/15/2037 |
| 52108H-TG-9 | LBUBS 2003-C5, F CMBS | | | 2 | 1FM | 2,009,861 | 98.8950 | 1,977,906 | 2,000,000 | 2,001,835 | | (1,130) | | | 4.843 | 4.781 | MON | 5,381 | 96,860 | 07/16/2003 | 04/15/2037 |
| 52108H-XM-1 | LBUBS 2003-C8, A4 CMBS | | | 2 | 1FM | 5,121,875 | 105.1200 | 5,256,005 | 5,000,000 | 5,083,619 | | (49,953) | | | 5.124 | 4.050 | MON | 14,233 | 256,200 | 08/27/2004 | 11/15/2032 |
| 52108H-XN-9 | LBUBS 2003-C8, B CMBS | | | 2 | 1FM | 5,024,825 | 101.3870 | 5,069,360 | 5,000,000 | 5,005,438 | | (2,849) | | | 5.178 | 5.114 | MON | 14,383 | 258,900 | 11/18/2009 | 09/15/2037 |
| 52108H-XP-4 | LBUBS 2003-C8, C CMBS | | | 2 | 1FM | 2,009,852 | 100.8450 | 2,016,890 | 2,000,000 | 2,002,160 | | (1,131) | | | 5.207 | 5.143 | MON | 5,786 | 104,140 | 11/18/2009 | 09/15/2037 |
| 52108H-XQ-2 | LBUBS 2003-C8, D CMBS | | | 2 | 1FM | 3,014,893 | 102.1940 | 3,065,811 | 3,000,000 | 3,003,269 | | (1,711) | | | 5.237 | 5.173 | MON | 8,728 | 157,110 | 11/18/2009 | 09/15/2037 |
| 52108H-YK-4 | LBUBS 2004-C1, A4 CMBS | | | 2 | 1FM | 23,758,250 | 104.5250 | 26,131,350 | 25,000,000 | 25,744,171 | | (244,547) | | | 4.568 | 2.999 | MON | 63,444 | 1,142,000 | 12/21/2004 | 01/15/2031 |
| 52108H-YM-0 | LBUBS 2004-C1, C CMBS | | | 2 | 1FM | 502,475 | 97.8980 | 489,488 | 500,000 | 501,087 | | (174) | | | 4.846 | 4.793 | MON | 1,346 | 24,230 | 01/23/2004 | 01/15/2036 |
| 52108H-YN-8 | LBUBS 2004-C1, D CMBS | | | 2 | 1FM | 2,512,480 | 93.3340 | 2,333,350 | 2,500,000 | 2,505,623 | | (1,020) | | | 4.945 | 4.892 | MON | 6,868 | 123,625 | 01/23/2004 | 01/15/2036 |
| 52108H-ZY-3 | LBUBS 2004-C2, A4 CMBS | | | 2 | 1FM | 17,197,338 | 104.4780 | 19,328,393 | 18,500,000 | 19,224,118 | | (229,583) | | | 4.367 | 2.418 | MON | 44,883 | 807,895 | 06/25/2004 | 03/15/2036 |
| 52108H-E4-2 | LBUBS 2004-C4, A4 CMBS | | | 23 | 1FM | 13,900,897 | 107.1630 | 14,467,032 | 13,500,000 | 13,611,863 | | (45,359) | | | 5.320 | 4.941 | MON | 39,902 | 727,653 | 11/18/2009 | 06/15/2029 |
| 52108H-E5-9 | LBUBS 2004-C4, B CMBS | | | 23 | 1FM | 4,075,340 | 100.1070 | 4,120,396 | 4,116,000 | 4,103,939 | | 4,486 | | | 5.320 | 5.449 | MON | 12,166 | 221,853 | 05/25/2004 | 06/15/2036 |
| 52108H-E6-7 | LBUBS 2004-C4, C CMBS | | | 23 | 1FM | 2,963,614 | 101.4710 | 3,044,121 | 3,000,000 | 2,989,200 | | 4,015 | | | 5.320 | 5.478 | MON | 8,867 | 161,701 | 05/25/2004 | 06/15/2036 |
| 52108H-E7-5 | LBUBS 2004-C4, D CMBS | | | 23 | 1FM | 3,306,781 | 100.7700 | 3,380,830 | 3,355,000 | 3,340,678 | | 5,322 | | | 5.320 | 5.507 | MON | 9,916 | 180,835 | 05/25/2004 | 06/15/2036 |
| 52108H-K6-0 | LBUBS 2004-C6, A5 CMBS | | | 2 | 1FM | 4,636,918 | 101.6890 | 4,691,923 | 4,613,979 | 4,617,036 | | (2,615) | | | 4.826 | 4.752 | MON | 12,371 | 222,613 | 11/18/2009 | 08/15/2029 |
| 52108H-S3-9 | LBUBS 2004-C7, X-OL CMBS | | | 24 | 1FE | 7,000,022 | 2.2340 | 3,178,730 | | 1,806,539 | | (588,186) | | | 0.820 | 0.000 | MON | 64,815 | 680,981 | 11/18/2009 | 10/15/2036 |
| 52108H-2S-2 | LBUBS 2005-C1, A3 CMBS | | | 2 | 1FM | 7,248,779 | 100.1250 | 7,318,062 | 7,308,911 | 7,306,862 | | 5,551 | | | 4.545 | 4.690 | MON | 18,455 | 325,958 | 11/18/2009 | 02/15/2030 |
| 52108H-2W-3 | LBUBS 2005-C1, AJ CMBS | | | 2 | 1FM | 14,319,141 | 98.3540 | 14,753,040 | 15,000,000 | 16,519,347 | | (364,517) | | | 4.806 | 1.344 | MON | 40,050 | 720,900 | 10/10/2006 | 02/15/2040 |
| 52108H-3P-7 | LBUBS 2005-C2, XCP CMBS | | | 234 | 1FE | 15,000,071 | 0.1040 | 853,897 | | 240,203 | | (1,145,046) | | | 0.469 | 0.000 | MON | 214,802 | 1,184,214 | 04/11/2005 | 04/15/2040 |
| 52108H-4W-1 | LBUBS 2005-C3, AJ CMBS | | | 2 | 3FM | 9,726,172 | 95.9560 | 9,595,650 | 10,000,000 | 10,611,896 | | (168,460) | | | 4.843 | 2.951 | MON | 26,906 | 484,300 | 11/18/2009 | 07/15/2040 |
| 52108M-AJ-2 | LBUBS 2005-C7, AJ CMBS | | | 2 | 2FM | 14,806,641 | 93.3680 | 14,005,215 | 15,000,000 | 15,110,953 | | (25,653) | | | 5.323 | 5.109 | MON | 44,358 | 798,450 | 10/10/2006 | 11/15/2040 |
| 52108M-AM-5 | LBUBS 2005-C7, D CMBS | | | 2 | 5FM | 4,500,278 | 69.9770 | 3,148,961 | 4,500,000 | 4,500,125 | | (28) | | | 5.350 | 5.349 | MON | 13,375 | 240,750 | 10/25/2005 | 11/15/2040 |
| 52108M-DS-9 | LBUBS 2006-C1, G CMBS | | | 24 | 3FM | 2,861,886 | 16.0500 | 1,284,000 | 8,000,000 | 1,284,000 | 3,924,633 | (138,080) | 6,067,849 | | 5.500 | 6.210 | MON | 24,444 | 440,000 | 01/20/2006 | 02/15/2041 |
| 52108R-AF-9 | LBUBS 2006-C4 AM CMBS | | | 23 | 1FM | 7,003,828 | 101.8820 | 7,131,726 | 7,000,000 | 7,002,267 | | (438) | | | 5.890 | 5.881 | MON | 22,904 | 418,158 | 01/25/2008 | 06/15/2038 |
| 52108R-AG-7 | LBUBS 2006-C4, AJ CMBS | | | 23 | 1FM | 8,867,162 | 81.4590 | 8,186,599 | 10,050,000 | 9,294,943 | | 136,148 | | | 5.890 | 7.900 | MON | 32,884 | 600,356 | 07/10/2008 | 06/15/2038 |
| 52108R-AH-5 | LBUBS 2006-C4, B CMBS | | | 23 | 4FM | 7,343,893 | 65.4340 | 4,806,149 | 7,345,000 | 7,344,675 | | 62 | | | 5.890 | 5.891 | MON | 24,033 | 438,768 | 06/21/2006 | 06/15/2038 |
| 52108R-AJ-1 | LBUBS 2006-C4, C CMBS | | | 23 | 4FM | 18,762,458 | 58.9780 | 11,075,479 | 18,779,000 | 18,771,028 | | 1,520 | | | 5.890 | 5.901 | MON | 61,446 | 1,121,799 | 11/18/2009 | 06/15/2038 |
| 52108R-AK-8 | LBUBS 2006-C4, D CMBS | | | 23 | 5FM | 8,978,946 | 54.0590 | 4,865,328 | 9,000,000 | 8,989,236 | | 2,052 | | | 5.890 | 5.920 | MON | 29,448 | 537,632 | 11/18/2009 | 06/15/2038 |
| 50179A-AK-3 | LBUBS 2007-C1, C CMBS | | | 2 | 6Z* | | 21.3240 | | | | | | | | 5.533 | 0.000 | MON | | (7,627) | 12/10/2008 | 02/15/2040 |
| 50180J-AD-7 | LBUBS 2007-C2, A3 CMBS | | | 2 | 1FM | 19,275,000 | 106.6660 | 21,333,180 | 20,000,000 | 20,823,323 | | (138,736) | | | 5.430 | 4.520 | MON | 60,333 | 1,086,000 | 08/01/2007 | 02/15/2040 |
| 59317A-AA-9 | MEZZ 2006-C4 A CMBS | | | 24 | 6FE | 4,404,761 | 10.0000 | 2,263,242 | 22,632,417 | 2,263,242 | (929,373) | (665,210) | 1,486,971 | | 5.657 | 5.691 | MON | 106,693 | 888,135 | 12/15/2006 | 07/15/2045 |
| 593171-BJ-9 | MEZZCAP 2005-C3, A CMBS | | | 24 | 6FE | 6,042,658 | 8.0000 | 2,097,255 | 26,215,689 | 2,097,255 | 7,098,209 | (794,171) | 6,775,920 | | 5.717 | 5.752 | MON | 124,896 | 1,290,947 | 12/02/2005 | 05/15/2044 |
| 593171-BK-6 | MEZZCAP 2005-C3, X CMBS | | | 234 | 5* | 6,906,855 | 7.5000 | 1,500,215 | | 2,653,646 | | (752,063) | | | 5.446 | 0.000 | MON | 90,780 | 862,820 | 11/18/2009 | 05/15/2044 |
| 606935-AM-6 | MLCFC 2006-1, C CMBS | | | 23 | 4FM | 9,213,281 | 61.0610 | 6,106,130 | 10,000,000 | 9,548,656 | 4,799,462 | 92,582 | | | 5.531 | 6.800 | MON | 46,088 | 560,557 | 12/26/2007 | 02/12/2039 |
| 606935-AP-9 | MLCFC 2006-1, E CMBS | | | 24 | 1FM | 2,668,600 | 41.4570 | 2,099,367 | 5,064,000 | 774,545 | 3,739,463 | (49,293) | 4,223,045 | | 5.531 | 5.347 | MON | 23,339 | 283,866 | 03/22/2006 | 02/12/2039 |
| 60687U-AJ-6 | MLCFC 2006-2, B CMBS | | | 23 | 4FM | 18,989,208 | 63.3020 | 12,027,361 | 19,000,000 | 21,507,477 | | (408,397) | | | 5.913 | 2.738 | MON | 93,628 | 1,138,436 | 06/16/2006 | 06/12/2046 |
| 60687U-AK-3 | MLCFC 2006-2, C CMBS | | | 23 | 1FM | 11,090,458 | 39.5490 | 4,395,091 | 11,113,000 | 4,862,372 | | (237,134) | 7,709,311 | | 5.913 | 2.754 | MON | 54,762 | 665,865 | 06/16/2006 | 06/12/2046 |
| 60687V-AH-8 | MLCFC 2006-3, AJ CMBS | | | 2 | 1FM | 27,309,735 | 75.4460 | 21,857,461 | 28,971,000 | 27,912,848 | | 182,271 | | | 5.485 | 6.402 | MON | 132,422 | 1,589,059 | 05/19/2008 | 07/12/2046 |
| 60687V-BB-0 | MLCFC 2006-3, XP CMBS | | | 234 | 1FE | 21,610,089 | 1.7240 | 9,511,860 | | 6,409,290 | | (2,542,834) | | | 0.882 | 0.000 | MON | 405,500 | 2,929,621 | 09/22/2006 | 07/12/2046 |
| 55313K-AG-6 | MLCFC 2007-7 AM CMBS | | | 23 | 3FM | 16,698,049 | 69.3200 | 11,959,035 | 17,252,000 | 16,894,341 | | 54,774 | | | 5.743 | 6.200 | MON | 82,559 | 1,002,255 | 11/18/2009 | 06/12/2050 |
| 59022H-BN-1 | MLMT 2003-KEY1, B CMBS | | | 2 | 1FM | 8,039,861 | 97.5300 | 7,802,416 | 8,000,000 | 8,008,994 | | (4,552) | | | 5.334 | 5.270 | MON | 35,560 | 426,720 | 11/19/2009 | 11/12/2035 |
| 59022H-NG-3 | MLMT 2005-LC1, C CMBS | | | 23 | 1FM | 5,002,815 | 85.5480 | 4,277,400 | 5,000,000 | 5,001,295 | | (289) | | | 5.380 | 5.373 | MON | 22,417 | 272,799 | 12/16/2005 | 01/12/2044 |
| 59022H-FY-3 | MLMT 2005-MKB2, A4 CMBS | | | 2 | 1FM | 6,907,578 | 107.9540 | 7,556,808 | 7,000,000 | 7,868,476 | | (226,067) | | | 5.204 | 0.731 | MON | 30,357 | 364,280 | 11/09/2005 | 09/12/2042 |

# 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 |
| 59022H-HB-1 | MLMT 2005-MKB2, XP CMBS | | | 234 | 1FE | 4,525,046 | 0.3330 | 919,507 | | 419,725 | | (399,827) | | | 0.403 | 0.000 | MON | 92,807 | 414,763 | 11/18/2009 | 09/12/2042 |
| 59023B-AC-8 | MLMT 2006-C1 A3 CMBS | | | 23 | 1FM | 5,156,250 | 108.0220 | 5,401,080 | 5,000,000 | 5,065,474 | | (14,292) | | | 5.665 | 5.301 | MON | 23,606 | 287,196 | 01/14/2008 | 05/12/2039 |
| 59023B-AJ-3 | MLMT 2006-C1, B CMBS | | | 23 | 5FM | 8,900,447 | 69.9410 | 6,294,717 | 9,000,000 | 10,180,157 | | (197,578) | | | 5.665 | 2.471 | MON | 42,491 | 516,953 | 05/16/2006 | 05/12/2039 |
| 61745M-T4-5 | MSC 2004-HQ4, A7 CMBS | | | 2 | 1FM | 9,893,350 | 105.5870 | 10,558,710 | 10,000,000 | 9,967,192 | | 13,628 | | | 4.970 | 5.121 | MON | 41,417 | 497,000 | 10/06/2004 | 04/14/2040 |
| 61745M-ZA-4 | MSC 2004-IQ7, A4 CMBS | | | 23 | 1FM | 21,027,344 | 106.7920 | 21,358,340 | 20,000,000 | 20,264,873 | | (116,429) | | | 5.408 | 4.726 | MON | 90,128 | 1,092,491 | 11/18/2009 | 06/15/2038 |
| 61745M-L4-3 | MSC 2004-T15, A4 CMBS | | | 2 | 1FM | 32,719,848 | 107.5410 | 34,413,216 | 32,000,000 | 32,533,293 | | (219,922) | | | 5.270 | 4.514 | MON | 140,533 | 1,686,400 | 11/19/2009 | 06/13/2041 |
| 61745M-3D-3 | MSC 2005-HQ5, A3 CMBS | | | 2 | 1FM | 1,018,295 | 100.1000 | 1,014,291 | 1,013,283 | 1,013,372 | | (1,400) | | | 5.007 | 4.917 | MON | 4,228 | 45,845 | 11/19/2009 | 01/14/2042 |
| 61745M-3G-6 | MSC 2005-HQ5, X2 CMBS | | | 234 | 1FE | 5,043,645 | 0.3090 | 881,220 | | 419,326 | | (349,183) | | | 0.392 | 0.000 | MON | 93,113 | 357,217 | 11/18/2009 | 01/14/2042 |
| 61745M-6K-4 | MSC 2005-HQ6 AJ CMBS | | | 2 | 1FM | 8,532,422 | 93.0260 | 9,302,620 | 10,000,000 | 9,197,257 | | 192,461 | | | 5.073 | 7.697 | MON | 42,275 | 507,300 | 02/26/2008 | 08/13/2042 |
| 617451-BU-2 | MSC 2005-HQ7, C CMBS | | | 23 | 4FM | 4,962,975 | 80.1770 | 4,008,850 | 5,000,000 | 5,206,118 | | (49,847) | | | 5.202 | 4.016 | MON | 21,677 | 263,699 | 11/18/2005 | 11/14/2042 |
| 617451-BV-0 | MSC 2005-HQ7, D CMBS | | | 23 | 5FM | 4,951,795 | 75.9920 | 3,799,600 | 5,000,000 | 5,201,508 | | (48,463) | | | 5.202 | 4.054 | MON | 21,677 | 263,699 | 11/18/2005 | 11/14/2042 |
| 61745M-2S-1 | MSC 2005-IQ9, X2 CMBS | | | 234 | 1 | 11,004,243 | 0.0980 | 195,536 | | 99,714 | | (1,283,506) | | | 1.281 | 0.000 | MON | 213,644 | 1,324,036 | 11/19/2009 | 07/15/2056 |
| 61745M-W4-1 | MSC 2005-T17, A5 CMBS | | | 2 | 1FM | 9,788,109 | 107.0470 | 10,704,710 | 10,000,000 | 9,929,784 | | 26,079 | | | 4.780 | 5.066 | MON | 39,833 | 478,000 | 01/20/2005 | 12/13/2041 |
| 61745M-5H-2 | MSC 2005-T19, A4B CMBS | | | 2 | 1FM | 6,032,808 | 102.8660 | 6,171,948 | 6,000,000 | 6,013,413 | | (3,431) | | | 4.945 | 4.875 | MON | 24,725 | 296,700 | 07/19/2005 | 06/12/2047 |
| 61750H-AG-1 | MSC 2006-HQ10 AJ CMBS | | | 2 | 4FM | 10,054,550 | 72.4760 | 7,247,650 | 10,000,000 | 11,177,644 | | (180,343) | | | 5.389 | 2.742 | MON | 44,908 | 538,900 | 11/01/2006 | 11/12/2041 |
| 617451-FU-8 | MSC 2006-HQ8, X CMBS | | | 234 | 1FE | 5,000,753 | 0.2050 | 1,893,175 | | 2,018,388 | | (436,971) | | | 0.078 | 0.000 | MON | 60,028 | 575,795 | 03/21/2006 | 03/12/2044 |
| 61750C-AH-0 | MSC 2006-HQ9, AJ CMBS | | | 23 | 4FM | 9,761,779 | 81.9760 | 8,148,444 | 9,940,000 | 11,243,943 | | (207,262) | | | 5.793 | 2.694 | MON | 47,985 | 575,824 | 06/22/2007 | 07/12/2044 |
| 61746W-PH-7 | MSDWC 2002-TOP7, C CMBS | | | 2 | 1FM | 4,021,840 | 100.4150 | 4,016,604 | 4,000,000 | 4,000,972 | | (2,799) | | | 6.180 | 6.106 | MON | 20,600 | 247,200 | 12/23/2003 | 01/15/2039 |
| 61746W-PL-8 | MSDWC 2002-TOP7, D CMBS | | | 2 | 1FM | 2,009,580 | 100.1210 | 2,002,416 | 2,000,000 | 2,000,479 | | (1,223) | | | 6.230 | 6.165 | MON | 10,383 | 124,600 | 06/05/2002 | 01/15/2039 |
| 61746W-D5-6 | MSDWC 2003-HQ2, B CMBS | | | 2 | 1FM | 7,539,158 | 102.1230 | 7,659,225 | 7,500,000 | 7,505,484 | | (4,468) | | | 5.040 | 4.973 | MON | 31,500 | 378,000 | 03/20/2003 | 03/12/2035 |
| 61746W-ZB-9 | MSDWC 2003-TOP9, B CMBS | | | 2 | 1FM | 1,234,460 | 100.1610 | 1,252,019 | 1,250,000 | 1,247,434 | | 2,440 | | | 4.860 | 5.071 | MON | 5,063 | 60,750 | 01/24/2003 | 11/13/2036 |
| 61746W-ZC-7 | MSDWC 2003-TOP9, C CMBS | | | 2 | 1FM | 5,943,585 | 99.8350 | 6,018,048 | 6,028,000 | 6,014,230 | | 13,071 | | | 4.990 | 5.225 | MON | 25,066 | 300,797 | 01/24/2003 | 11/13/2036 |
| 64109Y-AB-7 | NLFLP 2005-1, A2 CMBS | | | 2 | 4AM | 14,722,203 | 76.0000 | 11,188,874 | 14,722,203 | 14,722,203 | | | | | 4.771 | 4.771 | MON | 7,804 | 697,354 | 11/30/2009 | 02/27/2014 |
| 74432G-AC-1 | PCMT 2003-PWR1, B CMBS | | | 2 | 1FM | 8,043,553 | 101.1280 | 8,090,224 | 8,000,000 | 8,005,788 | | (5,097) | | | 4.607 | 4.538 | MON | 30,713 | 368,560 | 11/19/2009 | 02/11/2036 |
| 79548C-CT-1 | SBM7 2002-KEY2, D CMBS | | | 2 | 1FM | 6,376,293 | 99.1720 | 6,275,617 | 6,328,000 | 6,331,481 | | (6,710) | | | 5.074 | 4.962 | MON | 26,757 | 320,682 | 11/19/2009 | 03/18/2036 |
| 84604K-AE-9 | SOVC 2007-C1, AJ CMBS | | | 23 | 1FM | 23,892,342 | 85.2000 | 20,622,612 | 24,205,000 | 26,482,697 | | (740,341) | | | 5.893 | 2.153 | MON | 118,864 | 1,425,185 | 06/08/2007 | 07/22/2030 |
| 84860R-AA-1 | SPMF 2006-1A, A CMBS | | | 2 | 3AM | 17,623,380 | 73.0000 | 12,869,158 | 17,628,984 | 17,625,057 | | 62 | | | 5.760 | 5.764 | MON | 84,619 | 1,013,353 | 03/08/2006 | 03/20/2024 |
| 929766-7L-1 | WBCMT 2005-C21, B CMBS | | | 23 | 1FM | 3,246,811 | 87.3720 | 2,905,126 | 3,325,000 | 3,702,373 | | (73,127) | | | 5.204 | 2.057 | MON | 14,420 | 175,479 | 05/16/2007 | 10/15/2044 |
| 92976B-DV-1 | WBCMT 2006-C23 AM CMBS | | | 2 | 1FM | 23,429,688 | 101.7730 | 25,443,125 | 25,000,000 | 24,071,592 | | 196,742 | | | 5.466 | 6.523 | MON | 113,875 | 1,366,500 | 11/18/2009 | 01/15/2045 |
| 92976V-AJ-7 | WBCMT 2006-C25, AJ CMBS | | | 23 | 4FM | 9,985,760 | 85.7700 | 8,577,040 | 10,000,000 | 11,359,687 | | (230,137) | | | 5.737 | 2.428 | MON | 47,806 | 580,945 | 05/18/2006 | 05/15/2043 |
| 92977Q-AH-1 | WBCMT 2006-C27 AJ CMBS | | | 2 | 1FM | 5,408,672 | 68.7710 | 4,126,242 | 6,000,000 | 5,627,202 | | 65,520 | | | 5.825 | 7.441 | MON | 29,125 | 349,500 | 11/18/2009 | 07/15/2045 |
| 12513Y-AD-2 | CD 2007-CD4 A3 CMBS | | | 2 | 1FM | 20,169,532 | 106.3650 | 21,272,960 | 20,000,000 | 20,100,635 | | (10,323) | | | 5.293 | 5.170 | MON | 88,217 | 1,058,599 | 01/15/2008 | 01/01/9999 |
| 17310M-AJ-9 | CGCMT 2006-C5 B CMBS | | | 2 | 1FM | 10,049,650 | 67.8270 | 6,782,670 | 10,000,000 | 6,782,670 | (4,395,856) | (176,579) | | | 5.551 | 2.933 | MON | 46,258 | 555,100 | 11/09/2006 | 01/01/9999 |
| 17310M-AK-6 | CGCMT 2006-C5 C CMBS | | | 2 | 1FM | 10,049,950 | 56.1800 | 5,618,000 | 10,000,000 | 2,655,859 | | (176,133) | 8,523,420 | | 5.581 | 2.959 | MON | 46,508 | 558,100 | 11/09/2006 | 01/01/9999 |
| 22545Y-AF-8 | CSMC 2007-C2 AM CMBS | | | 2 | 1FM | 18,807,422 | 72.2670 | 14,453,420 | 20,000,000 | 19,216,131 | | 123,136 | | | 5.615 | 6.513 | MON | 93,583 | 1,123,000 | 07/09/2008 | 01/01/9999 |
| 46631B-AD-7 | JPMCC 2007-LD11 A3 CMBS | | | 23 | 1FM | 10,209,886 | 105.2850 | 10,415,885 | 9,893,000 | 10,041,350 | | (45,263) | | | 5.817 | 5.256 | MON | 47,953 | 583,256 | 01/16/2008 | 01/01/9999 |
| 46631B-AM-7 | JPMCC 2007-LD11, C CMBS | | | 24 | 6Z* | 22.3650 | | | | | | | | | 5.817 | 0.000 | MON | | 123 | 06/28/2007 | 01/01/9999 |
| 61755B-AE-4 | MSC 2007-HQ12 A4 CMBS | | | 23 | 1FM | 24,960,938 | 105.0610 | 26,265,375 | 25,000,000 | 24,979,403 | | 4,230 | | | 5.600 | 5.619 | MON | 116,677 | 1,417,589 | 11/19/2009 | 01/01/9999 |
| 61755B-AD-6 | MSC 2007-HQ12, A3 CMBS | | | 23 | 1FM | 9,604,297 | 105.2650 | 10,526,520 | 10,000,000 | 9,838,314 | | 37,340 | | | 5.600 | 6.036 | MON | 46,671 | 567,036 | 11/19/2009 | 01/01/9999 |
| 61754K-AG-0 | MSC 2007-IQ14 AM CMBS | | | 23 | 3FM | 28,904,579 | 82.7220 | 25,754,699 | 31,134,000 | 29,670,934 | | 218,763 | | | 5.684 | 6.757 | MON | 147,478 | 1,794,722 | 02/22/2008 | 01/01/9999 |
| 61751X-AF-7 | MSC 2007-T25, AM CMBS | | | 2 | 1FM | 14,287,334 | 103.4440 | 15,257,961 | 14,750,000 | 14,475,510 | | 46,186 | | | 5.544 | 5.979 | MON | 68,145 | 817,740 | 06/22/2007 | 01/01/9999 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 1,664,925,937 | XXX | 1,410,825,585 | 1,594,770,906 | 1,544,373,109 | 8,532,026 | (21,768,477) | 41,264,574 | | XXX | XXX | XXX | 9,422,320 | 101,735,855 | XXX | XXX |
| 00104B-AC-4 | AES EASTERN ENERGY ABS | | | 4 | 6FE | 2,826,802 | 38.5000 | 1,853,054 | 4,813,126 | 1,853,054 | (921,910) | (43,196) | 1,986,324 | | 9.000 | 9.064 | JJ | 215,387 | 422,890 | 05/11/1999 | 01/02/2017 |
| 00104B-AF-7 | AES EASTERN ENERGY SEN SECURED 2029 ABS | | | 24 | 6FE | 9,571,752 | 39.5000 | 5,925,000 | 15,000,000 | 5,925,000 | (2,651,318) | (361,399) | 9,102,348 | | 9.670 | 6.926 | JJ | 721,221 | 1,450,500 | 05/14/2007 | 01/02/2029 |
| 05377R-AB-0 | AESOP FUNDING II LLC ABS | | | | 1FE | 8,327,344 | 104.1800 | 7,813,466 | 7,500,000 | 7,781,513 | | (472,391) | | | 9.310 | 2.811 | MON | 21,335 | 698,250 | 11/01/2010 | 10/20/2013 |
| 05377R-AC-8 | AESOP FUNDING II LLC ABS | | | | 1FE | 13,940,269 | 103.2950 | 13,342,627 | 12,917,000 | 13,376,140 | | (488,974) | | | 5.680 | 1.795 | MON | 22,418 | 733,686 | 11/02/2010 | 02/20/2014 |
| 05377R-AD-6 | AESOP FUNDING II LLC ABS | | | | 1FE | 5,224,805 | 102.6710 | 5,133,530 | 5,000,000 | 5,124,851 | | (86,487) | | | 3.630 | 1.839 | MON | 5,546 | 181,500 | 11/01/2010 | 08/20/2014 |
| 00889#-10-2 | AIM - S-T INVESTMENTS PRIME (DRV) ABS | .@ | | 1 | | 11,464,722 | 80.8600 | 40,430,195 | 50,000,000 | 34,553,812 | | 2,389,703 | | | 0.000 | 7.534 | NA | | | 12/31/1998 | 02/28/2017 |
| 01448Q-AA-8 | ALESCO PREFERRED FUNDING IV 2034 A-1 PRE | | E | 3 | 3AM | 17,977,962 | 50.0000 | 8,988,981 | 17,977,962 | 17,977,962 | | | | | 0.908 | 0.908 | JAJO | 28,115 | 138,496 | 04/30/2004 | 07/30/2034 |
| 82101#-AA-0 | ALLIANT ENERGY / WISCONSIN POWER & LIGHT | | | | 1 | 36,146,720 | 111.9670 | 40,472,257 | 36,146,720 | 36,146,720 | | | | | 5.060 | 5.060 | JD | 81,290 | 1,819,930 | 06/30/2005 | 06/15/2025 |
| 021345-AA-1 | ALTA WIND HOLDINGS, LLC ALTA II-V ABS | | | 2 | 2AM | 4,742,662 | 109.9300 | 5,213,608 | 4,742,662 | 4,742,662 | | | | | 7.000 | 7.000 | JD | 922 | 334,083 | 07/14/2010 | 06/30/2035 |
| 030612-AC-9 | AMCAR 2006-RM A3 ABS | | | | 1FE | 8,857,908 | 100.0750 | 8,867,623 | 8,860,982 | 8,860,697 | | 10 | | | 5.530 | 5.538 | MON | 34,029 | 421,666 | 11/19/2009 | 01/06/2014 |
| 03064E-AE-6 | AMCAR 2010-2, C ABS | | | | 1FE | 11,996,309 | 103.8980 | 12,467,705 | 12,000,000 | 11,998,156 | | 1,181 | | | 4.520 | 4.531 | MON | 34,653 | 542,399 | 05/13/2010 | 10/08/2015 |
| 030613-AD-5 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | | 3 | 1FE | 2,318,403 | 99.7520 | 2,415,296 | 2,421,308 | 2,383,338 | | 27,805 | | | 0.310 | 2.955 | MON | 543 | 6,064 | 09/16/2009 | 10/06/2013 |

# 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 |
| 03063P-AD-4 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | | | 1FE | 3,998,946 | 99.8760 | 3,995,038 | 4,000,000 | 3,999,367 | | 327 | | | 2.040 | 2.049 | MON | 5,213 | 81,600 | 09/15/2010 | 09/08/2015 |
| 03063P-AE-2 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | | | 1FE | 3,679,676 | 100.6890 | 3,705,366 | 3,680,000 | 3,679,781 | | 82 | | | 3.340 | 3.342 | MON | 7,853 | 122,912 | 09/15/2010 | 04/08/2016 |
| 03063T-AF-1 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | | | 1FE | 8,405,848 | 101.6990 | 8,259,563 | 8,121,592 | 8,195,086 | | (67,026) | | | 5.560 | 3.521 | MON | 31,358 | 420,445 | 12/10/2009 | 06/06/2014 |
| 030616-AF-3 | AMERICREDIT PRIME AUTOMOBILE R ABS | | | | 1FE | 6,592,779 | 101.4690 | 6,540,449 | 6,445,735 | 6,476,071 | | (37,923) | | | 5.350 | 4.154 | MON | 22,032 | 320,120 | 10/23/2009 | 03/08/2016 |
| 00174E-AC-3 | AMMC CLO VI, CL A1B LOANS | | E | 1 | 1FE | 19,250,000 | 89.5000 | 17,228,750 | 19,250,000 | 19,250,000 | | | | | 0.846 | 0.846 | FMAN | 16,740 | 122,960 | 03/22/2007 | 05/03/2018 |
| 00174E-AD-1 | AMMC CLO VI, CL B LOANS | | E | 1 | 1FE | 10,000,000 | 84.0000 | 8,400,000 | 10,000,000 | 10,000,000 | | | | | 0.906 | 0.906 | FMAN | 9,313 | 69,942 | 10/02/2006 | 05/03/2018 |
| 00175X-AB-2 | AMMC VIII LTD. CLASS A2 LOANS CLO | | E | 1 | 1FE | 4,909,590 | 84.0000 | 4,200,000 | 5,000,000 | 4,952,214 | | 10,495 | | | 1.506 | 1.703 | FMAN | 7,740 | 65,243 | 10/01/2007 | 11/25/2022 |
| 00175X-AC-0 | AMMC VIII LTD. CLASS B LOANS CLO | | E | 1 | 1FE | 4,909,620 | 84.5000 | 4,225,000 | 5,000,000 | 4,949,913 | | 9,284 | | | 2.256 | 2.451 | FMAN | 11,594 | 102,952 | 10/01/2007 | 11/25/2022 |
| 02005A-AF-5 | AMOT 10 - 2 A ABS | | | | 1FE | 54,989,605 | 107.0040 | 58,852,272 | 55,000,000 | 54,992,867 | | 1,979 | | | 4.250 | 4.254 | MON | 103,889 | 2,337,500 | 04/23/2010 | 04/15/2017 |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS ABS | | | | 1 | 11,350,333 | 120.0000 | 13,620,400 | 11,350,333 | 11,350,333 | | | | | 9.500 | 9.245 | JD | 47,924 | 1,050,051 | 06/13/2001 | 06/15/2017 |
| 03027W-AC-6 | AMTT 2007-1 B ABS | | | | 1FE | 20,000,000 | 105.6480 | 21,129,680 | 20,000,000 | 20,742,198 | | (304,371) | | | 5.537 | 3.841 | MON | 49,218 | 1,107,400 | 04/27/2007 | 04/15/2037 |
| 03027W-AD-4 | AMTT 2007-1 C ABS | | | | 1FE | 18,000,000 | 105.4030 | 18,972,594 | 18,000,000 | 18,669,057 | | (274,041) | | | 5.615 | 3.915 | MON | 44,921 | 1,010,718 | 04/27/2007 | 04/15/2037 |
| 04012L-AC-5 | ARES IIIR/IVR CLO, CL B LOANS | | E | 1 | 1FE | 5,000,000 | 76.0000 | 3,800,000 | 5,000,000 | 5,000,000 | | | | | 0.773 | 0.773 | JAJO | 8,160 | 32,827 | 02/15/2007 | 04/16/2021 |
| 04012L-AD-3 | ARES IIIR/IVR CLO, CL C LOANS | | E | 1 | 2AM | 15,000,000 | 66.0000 | 9,900,000 | 15,000,000 | 15,000,000 | | | | | 1.053 | 1.053 | JAJO | 33,347 | 140,947 | 02/15/2007 | 04/16/2021 |
| 04010K-AA-3 | ARES VIII CLO CLASS A1A, FLOAT. RATE LOA | | E | 3 | 1FE | 5,248,684 | 97.7900 | 5,132,688 | 5,248,684 | 5,248,684 | | | | | 0.942 | 0.942 | FMAN | 4,668 | 40,424 | 03/05/2004 | 02/26/2016 |
| 52468#-AA-0 | AT&T INC / AT&T MOBILITY (FKA CINGULAR W | | | 2 | 1 | 10,105,545 | 114.5950 | 10,596,819 | 9,247,218 | 9,727,842 | | (83,974) | | | 7.080 | 4.998 | MON | 29,098 | 650,529 | 11/12/2009 | 07/15/2016 |
| 04963J-AA-3 | ATRIUM CDO, CLASS A LOANS CLO | | F | 3 | 1FE | 10,328,928 | 97.1500 | 10,548,808 | 10,858,268 | 10,562,669 | | 130,409 | | | 0.852 | 3.470 | JAJO | 16,965 | 70,124 | 03/17/2010 | 06/27/2015 |
| 05342R-AD-8 | AVALON CAPITAL 3, CLASS C LOANS CLO | | E | 3 | 2AM | 12,000,000 | 92.0000 | 11,040,000 | 12,000,000 | 12,000,000 | | | | | 1.306 | 1.306 | FMAN | 16,544 | 133,050 | 02/17/2005 | 02/24/2019 |
| 05342R-AC-0 | AVALON CAPITAL LTD 3, CLASS B LOANS CLO | | E | 3 | 1FE | 4,000,000 | 93.0000 | 3,720,000 | 4,000,000 | 4,000,000 | | | | | 0.956 | 0.956 | FMAN | 4,037 | 30,117 | 02/17/2005 | 02/24/2019 |
| 05342R-AA-4 | AVALON CAPITAL LTD. 3, CLASS A-1 LOANS C | | E | 3 | 1FE | 12,406,242 | 94.2500 | 11,692,883 | 12,406,242 | 12,406,242 | | | | | 0.776 | 0.776 | FMAN | 10,164 | 66,700 | 02/17/2005 | 02/24/2019 |
| 05368B-AA-8 | AVIATION SECURITIZATION II LLC ABS | | | 3 | 1 | 679,850 | 109.3640 | 743,508 | 679,850 | 679,850 | | | | | 1.228 | 1.228 | MON | 394 | 8,048 | 03/06/2003 | 12/15/2023 |
| 05615Y-AA-9 | BABSON 2005-2A A1 LOANS CLO | | E | 3 | 1FE | 39,475,242 | 95.1500 | 42,629,949 | 44,802,890 | 41,666,386 | | 842,472 | | | 0.659 | 3.499 | JAJO | 59,886 | 240,410 | 10/02/2009 | 07/20/2019 |
| 05615U-AC-3 | BABSON CLO 2005-I, CLASS A-1B-1 LOANS | | E | 3 | 1FE | 38,000,000 | 94.9720 | 36,089,360 | 38,000,000 | 38,000,000 | | | | | 0.693 | 0.693 | JAJO | 55,599 | 220,601 | 02/15/2005 | 04/15/2019 |
| 05615U-AG-4 | BABSON CLO 2005-I, CLASS B1 LOANS | | E | 3 | 1FE | 11,000,000 | 73.1860 | 8,050,460 | 11,000,000 | 11,000,000 | | | | | 1.203 | 1.203 | JAJO | 27,938 | 121,049 | 02/15/2005 | 04/15/2019 |
| 05615N-AC-9 | BABSON CLO LTD 2004-II, CL. B SR. NTS LO | | E | 3 | 1FE | 8,000,000 | 91.0000 | 7,280,000 | 8,000,000 | 8,000,000 | | | | | 1.027 | 1.027 | FMAN | 10,729 | 69,456 | 09/30/2004 | 11/15/2016 |
| 05615N-AD-7 | BABSON CLO LTD 2004-II, CL. C-1 MEZZ | | E | 3 | 1FE | 15,000,000 | 87.5000 | 13,125,000 | 15,000,000 | 15,000,000 | | | | | 1.507 | 1.507 | FMAN | 29,516 | 203,231 | 09/30/2004 | 11/15/2016 |
| 05615M-AA-5 | BABSON CLO LTD, 2005-3A, CLASS A1 LOANS | | F | 3 | 1FE | 8,019,880 | 95.3000 | 8,295,026 | 8,704,120 | 8,245,266 | | 116,100 | | | 0.694 | 2.478 | FMAN | 8,728 | 47,181 | 03/24/2010 | 11/10/2019 |
| 05615Q-AB-4 | BABSON CLO LTD. 2004-IA CLASS A-2A LOANS | | E | 3 | 1FE | 7,084,782 | 98.0000 | 6,943,086 | 7,084,782 | 7,084,782 | | | | | 0.916 | 0.916 | MJSD | 3,065 | 37,477 | 05/07/2004 | 06/15/2016 |
| 05615Q-AC-2 | BABSON CLO LTD. 2004-IA CLASS B LOANS | | E | 3 | 1FE | 3,000,000 | 92.0000 | 2,760,000 | 3,000,000 | 3,000,000 | | | | | 1.246 | 1.246 | MJSD | 1,766 | 30,452 | 05/07/2004 | 06/15/2016 |
| 05615N-AS-4 | BABSON CLO LTD. 2004-II, CL. A-2C SR. NT | | E | 3 | 1FE | 10,348,328 | 97.5000 | 10,089,619 | 10,348,328 | 10,348,328 | | | | | 0.777 | 0.777 | FMAN | 10,500 | 66,184 | 09/30/2004 | 11/15/2016 |
| 05874D-AA-1 | BALLYROCK 2006-1A, A LOANS CLO | | E | 3 | 1FE | 3,983,250 | 95.0500 | 4,467,350 | 4,700,000 | 4,343,385 | | 137,858 | | | 0.732 | 3.816 | FMAN | 3,248 | 24,426 | 08/03/2009 | 08/28/2019 |
| 05874G-AA-4 | BALLYROCK 2006-2A, CLASS A CLO LOANS | | F | 3 | 1FE | 18,575,000 | 92.0000 | 18,400,000 | 20,000,000 | 18,723,083 | | 148,083 | | | 0.621 | 2.892 | JAJO | 27,248 | 23,971 | 08/17/2011 | 01/14/2020 |
| 20763#-BF-7 | BASIN ELE PWR CORP/DAKOTA COAL/CN BNK AB | | | | 1 | 335,861 | 100.0800 | 336,130 | 335,861 | 335,862 | | (17) | | | 10.160 | 10.159 | JJ | 16,872 | 17,062 | 12/31/1998 | 01/03/2012 |
| 07783N-AD-9 | BELHURST CLO LTD B LOANS | | | 3 | 1FE | 6,000,000 | 75.0000 | 4,500,000 | 6,000,000 | 6,000,000 | | | | | 0.803 | 0.803 | JAJO | 10,172 | 41,560 | 02/15/2006 | 01/15/2020 |
| 07783N-AE-7 | BELHURST CLO LTD C LOANS | | | 3 | 2FE | 12,000,000 | 69.2100 | 8,305,200 | 12,000,000 | 12,000,000 | | | | | 1.103 | 1.103 | JAJO | 27,944 | 119,820 | 02/15/2006 | 01/15/2020 |
| 225383-AH-1 | BGI/ANDERSON VALLEY CDO III SYNTHETIC CD | | E | 4 | 1AM | 41,412 | 0.0000 | | 10,000,000 | | | | | | 1.363 | 1.091 | MJSD | 4,544 | 110,967 | 03/26/2007 | 03/20/2017 |
| 225383-AF-5 | BGI/ANDERSON VALLEY III SYNTHETIC CDO SY | | E | 4 | 1AM | 328,438 | 0.0000 | | 15,000,000 | | | (162,974) | | | 1.363 | 1.091 | MJSD | 6,816 | 172,867 | 03/15/2007 | 03/20/2017 |
| 09202E-AD-8 | BLACK DIAMOND CLO 2005-1, CLASS B LOANS | | E | 3 | 1FE | 5,000,000 | 82.9000 | 4,145,000 | 5,000,000 | 5,000,000 | | | | | 0.983 | 0.983 | MJSD | 1,639 | 36,626 | 03/09/2005 | 06/20/2017 |
| 09202E-AE-6 | BLACK DIAMOND CLO 2005-1, CLASS C LOANS | | E | 3 | 1FE | 30,000,000 | 72.4700 | 21,741,000 | 30,000,000 | 30,000,000 | | | | | 1.333 | 1.333 | MJSD | 13,332 | 326,215 | 03/09/2005 | 06/20/2017 |
| 09201J-AA-4 | BLACK DIAMOND INT'L FUNDING, LTD. MTN SE | | | 1 | 1FE | 6,229,957 | 98.0000 | 6,105,358 | 6,229,957 | 6,229,957 | | | | | 1.803 | 1.803 | JAJO | 24,338 | 74,577 | 05/10/2005 | 07/17/2017 |
| 09250F-AA-2 | BLACKROCK (BSIS) 2005-2A, A1 LOANS CLO | | E | 3 | 1FE | 6,065,120 | 93.7600 | 7,684,672 | 8,196,109 | 6,929,671 | | 201,483 | | | 0.756 | 8.872 | FMAN | 18,140 | 33,128 | 04/29/2009 | 05/25/2017 |
| 363259-AA-0 | BLACKROCK GALENA II SYNTHETIC CDO, CL A1 | | E | 4 | 5* | 5,261,776 | 26.8700 | 9,404,500 | 35,000,000 | 4,616,750 | | (364,922) | | | 1.272 | 1.142 | AO | 106,321 | 411,349 | 03/07/2007 | 04/07/2017 |
| 09624S-AG-0 | BLUE MOUNTIAN III, CLASS A1B DUE 2021 CL | | F | 3 | 1FE | 9,114,019 | 93.9600 | 9,295,557 | 9,893,100 | 9,181,483 | | 67,464 | | | 0.809 | 3.059 | MJSD | 2,891 | 27,797 | 06/29/2011 | 03/17/2021 |
| 09624W-AD-8 | BLUEM 2006-2A B LOANS CLO | | E | 3 | 1FE | 2,340,000 | 82.0000 | 3,280,000 | 4,000,000 | 2,886,590 | | 209,272 | | | 0.967 | 8.115 | MJSD | 3,331 | 29,865 | 06/30/2009 | 07/15/2018 |
| 097768-AB-7 | BON SECOURS HEALTH SYS LEASE COL | | | 3 | 1 | 10,147,662 | 115.0000 | 10,178,818 | 8,851,146 | 9,662,498 | | (79,655) | | | 7.700 | 5.867 | MON | 30,291 | 678,816 | 09/28/2005 | 09/15/2021 |
| 100756-AA-3 | BOST 2004-1A A LOANS CLO | | E | 3 | 1FE | 958,071 | 96.1200 | 1,089,820 | 1,133,812 | 1,032,767 | | 21,547 | | | 0.896 | 7.896 | FMAN | 1,044 | 5,542 | 06/26/2009 | 05/25/2016 |
| 108124-AA-6 | BRIDGEPORT CLO LTD 2006-1A, CL. A-1 LOAN | | E | 3 | 1FE | 4,806,898 | 93.3900 | 4,489,162 | 4,806,898 | 4,806,898 | | | | | 0.662 | 0.662 | JAJO | 6,361 | 25,800 | 05/24/2006 | 07/21/2020 |
| 108124-AC-2 | BRIDGEPORT CLO LTD 2006-1A, CL. A-2 LOAN | | E | 3 | 1FE | 10,000,000 | 79.3420 | 7,934,200 | 10,000,000 | 10,000,000 | | | | | 0.782 | 0.782 | JAJO | 15,633 | 65,839 | 05/24/2006 | 07/21/2020 |
| 108124-AE-8 | BRIDGEPORT CLO LTD 2006-1A, CL. B LOANS | | E | 3 | 2AM | 3,000,000 | 69.9990 | 2,099,970 | 3,000,000 | 3,000,000 | | | | | 1.062 | 1.062 | JAJO | 6,370 | 28,268 | 05/24/2006 | 07/21/2020 |
| 116663-AC-9 | BRUCE MANSFIELD UNIT 1 2 ABS | | | | 2AM | 11,636,396 | 108.6700 | 12,645,322 | 11,636,396 | 11,636,396 | | | | | 6.850 | 6.850 | JD | 66,424 | 792,405 | 07/10/2007 | 06/01/2034 |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE ABS | | | | 1FE | 9,697,562 | 109.8900 | 10,656,651 | 9,697,562 | 9,697,562 | | | | | 4.967 | 4.967 | AO | 120,419 | 462,329 | 09/26/2005 | 04/01/2023 |
| 05568B-AA-6 | BURLINGTN NORTH SANTA FE ABS | | | | 1FE | 13,371,778 | 116.0000 | 15,511,262 | 13,371,778 | 13,371,778 | | | | | 5.720 | 5.718 | JJ | 352,688 | 735,630 | 05/10/2006 | 01/15/2024 |
| 12200B-AA-6 | BURLINGTN NORTH SANTA FE ABS | | | | 1FE | 9,003,665 | 107.7980 | 10,406,119 | 9,653,334 | 9,258,206 | | 43,429 | | | 4.575 | 5.243 | JJ | 203,645 | 416,450 | 11/12/2009 | 01/15/2021 |
| 94978#-AQ-0 | BURLINGTON NORTHERN LEASE-BACKED CRTS. A | | | | 2 | 15,946,754 | 115.0000 | 18,338,767 | 15,946,754 | 15,946,754 | | | | | 6.605 | 6.689 | MON | 340,443 | 1,054,429 | 06/24/2002 | 08/01/2022 |
| 05568N-AF-9 | BURLINGTON NORTHERN PASS THROUGH CERTIFI | | | | 1 | 9,026,451 | 118.2630 | 10,674,977 | 9,026,451 | 9,026,451 | | | | | 5.631 | 5.631 | JJ | 252,728 | 455,112 | 11/12/2009 | 07/02/2016 |
| 12189N-AB-3 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | | 2 | 1 | 283,185 | 100.0230 | 283,886 | 283,821 | 283,842 | | (724) | | | 4.255 | 4.403 | JJ | 6,005 | 6,038 | 06/27/2008 | 01/02/2012 |

# 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 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA A | | | | 1 | 453,255 | 113.9540 | 516,503 | 453,255 | 453,255 | | | | | 5.270 | 5.271 | AO | 5,972 | 22,678 | 12/29/2005 | 04/01/2021 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB A | | | | 1 | 2,355,966 | 115.5680 | 2,722,737 | 2,355,966 | 2,355,966 | | | | | 5.270 | 5.271 | AO | 31,040 | 119,049 | 12/29/2005 | 04/01/2023 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S AB | | | | 1 | 2,239,765 | 115.4350 | 2,585,472 | 2,239,765 | 2,239,765 | | | | | 5.270 | 5.271 | AO | 29,509 | 112,773 | 12/29/2005 | 04/01/2023 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T AB | | | 2 | 1 | 1,437,846 | 115.5960 | 1,662,095 | 1,437,846 | 1,437,846 | | | | | 5.270 | 5.271 | AO | 18,944 | 72,433 | 12/29/2005 | 04/01/2023 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V AB | | | | 1 | 3,223,690 | 115.0280 | 3,708,160 | 3,223,690 | 3,223,690 | | | | | 5.270 | 5.271 | AO | 42,472 | 161,929 | 12/29/2005 | 04/01/2022 |
| 90357#-AH-9 | BURLINGTON NORTHERN SECD SER A 2005-W AB | | | | 1 | 2,256,826 | 115.2910 | 2,601,911 | 2,256,826 | 2,256,826 | | | | | 5.270 | 5.271 | AO | 29,734 | 113,738 | 12/29/2005 | 04/01/2023 |
| 90357#-AJ-5 | BURLINGTON NORTHERN SECD SER A 2005-X AB | | | | 1 | 1,851,561 | 117.4130 | 2,173,976 | 1,851,561 | 1,851,561 | | | | | 5.270 | 5.271 | AO | 24,394 | 97,577 | 12/29/2005 | 04/01/2023 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z AB | | | | 1 | 1,032,473 | 115.2530 | 1,189,954 | 1,032,473 | 1,032,473 | | | | | 5.270 | 5.271 | AO | 13,603 | 51,915 | 12/29/2005 | 04/01/2023 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA A | | | | 1 | 893,248 | 113.5360 | 1,014,162 | 893,248 | 893,248 | | | | | 5.270 | 5.271 | AO | 11,769 | 44,549 | 12/29/2005 | 04/01/2020 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB A | | | | 1 | 582,985 | 115.6040 | 673,954 | 582,985 | 582,985 | | | | | 5.270 | 5.271 | AO | 7,681 | 29,582 | 12/29/2005 | 04/01/2023 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y AB | | | | 1 | 2,430,740 | 115.1480 | 2,798,950 | 2,430,740 | 2,430,740 | | | | | 5.270 | 5.271 | AO | 32,025 | 122,547 | 12/29/2005 | 04/01/2022 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA A | | | | 1 | 739,360 | 113.6680 | 840,416 | 739,360 | 739,360 | | | | | 5.270 | 5.271 | AO | 9,741 | 37,367 | 12/29/2005 | 04/01/2020 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA A | | | | 1 | 924,760 | 114.7080 | 1,060,775 | 924,760 | 924,760 | | | | | 5.270 | 5.271 | AO | 12,184 | 47,068 | 12/29/2005 | 04/01/2021 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA A | | | | 1 | 631,101 | 113.2160 | 714,510 | 631,101 | 631,101 | | | | | 5.270 | 5.271 | AO | 8,315 | 31,635 | 12/29/2005 | 04/01/2020 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U A | | | | 1 | 313,948 | 115.5730 | 362,838 | 313,948 | 313,948 | | | | | 5.270 | 5.271 | AO | 4,136 | 15,848 | 12/29/2005 | 04/01/2023 |
| 85746*-DT-4 | CAE, INC. LEASE BACKED EQUIP. SER 1/SER | | I | | 2 | 1,964,357 | 105.5840 | 2,074,044 | 1,964,357 | 1,964,357 | | | | | 6.390 | 6.391 | JJ | 52,650 | 116,990 | 09/30/2002 | 01/31/2015 |
| 85746*-DW-7 | CAE, INC. LEASE BACKED EQUIP. SER 2/SER | | I | | 2 | 1,836,693 | 106.0480 | 1,947,784 | 1,836,693 | 1,836,693 | | | | | 6.390 | 6.391 | JJ | 49,228 | 104,068 | 09/30/2002 | 01/31/2015 |
| 85746*-DZ-0 | CAE, INC. LEASE BACKED EQUIP. SER 3/SER | | I | | 2 | 1,836,693 | 106.0480 | 1,947,784 | 1,836,693 | 1,836,693 | | | | | 6.390 | 6.391 | JJ | 49,228 | 104,068 | 09/30/2002 | 01/31/2015 |
| 85746*-DP-2 | CAE, INC. LEASE BACKED SERIES B NOTES AB | | I | | 2 | 1,944,191 | 105.6250 | 2,053,543 | 1,944,191 | 1,944,191 | | | | | 6.390 | 6.392 | JJ | 52,109 | 114,608 | 09/30/2002 | 01/31/2015 |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | | | 2 | 5,262,408 | 98.2310 | 5,169,295 | 5,262,408 | 5,262,408 | | | | | 6.000 | 6.096 | MON | 18,418 | 315,054 | 10/07/2004 | 05/10/2025 |
| 131244-AC-9 | CALLIDUS DEBT PARTNERS CLO FUND IV, CLAS | | E | 3 | 1FE | 9,296,423 | 95.5700 | 9,514,957 | 9,956,008 | 9,534,244 | | 115,142 | | | 0.663 | 2.475 | JAJO | 13,936 | 54,291 | 03/24/2010 | 04/17/2020 |
| 131244-AE-5 | CALLIDUS DEBT PARTNERS CLO FUND IV, LTD | | E | 3 | 1FE | 17,000,000 | 83.7680 | 14,240,560 | 17,000,000 | 17,000,000 | | | | | 0.853 | 0.853 | JAJO | 30,615 | 125,362 | 03/15/2006 | 04/17/2020 |
| 131244-AG-0 | CALLIDUS DEBT PARTNERS CLO FUND IV, LTD | | E | 3 | 1FE | 7,500,000 | 75.5740 | 5,668,050 | 7,500,000 | 7,500,000 | | | | | 1.153 | 1.153 | JAJO | 18,257 | 78,057 | 03/15/2006 | 04/17/2020 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY SR SECD NTS ABS | | A | 2 | 2 | 23,866,732 | 112.8630 | 27,505,442 | 24,370,561 | 23,943,019 | | 22,841 | | | 5.410 | 5.686 | MS | 432,158 | 1,298,743 | 09/10/2008 | 03/03/2024 |
| 97181#-HF-3 | CANADIAN PACIFIC RR SECD NOTES 2000-A AB | | I | | 2 | 11,711,165 | 115.0000 | 13,467,840 | 11,711,165 | 11,682,516 | | 3,682 | | | 7.490 | 7.489 | JJ | 404,471 | 877,166 | 12/21/2000 | 01/15/2021 |
| 14042H-AF-0 | CAPITAL ONE AUTO FINANCE TRUST ABS | | | | 1FE | 4,244,585 | 100.1770 | 4,119,186 | 4,111,926 | 4,147,450 | | (19,351) | | | 5.230 | 3.640 | MON | 9,558 | 195,545 | 11/10/2009 | 07/15/2014 |
| 14308V-AA-9 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | | E | 3 | 1FE | 13,564,330 | 96.7500 | 13,123,489 | 13,564,330 | 13,564,330 | | | | | 0.823 | 0.823 | FMAN | 15,811 | 67,540 | 06/02/2004 | 08/11/2016 |
| 14308V-AD-3 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | | E | 3 | 1FE | 1,000,000 | 84.1300 | 841,300 | 1,000,000 | 1,000,000 | | | | | 1.653 | 1.653 | FMAN | 2,341 | 15,140 | 06/02/2004 | 08/11/2016 |
| 15641S-AE-1 | CENTURION CDO VII CLASS A-2 LOANS CLO | | E | 3 | 1FE | 18,356,057 | 96.7900 | 17,766,828 | 18,356,057 | 18,356,057 | | | | | 0.829 | 0.829 | JAJO | 26,220 | 127,165 | 04/14/2004 | 01/30/2016 |
| 15641S-AF-8 | CENTURION CDO VII CLASS B-2 LOANS CLO | | E | 3 | 2AM | 5,000,000 | 85.1900 | 4,259,500 | 5,000,000 | 5,000,000 | | | | | 1.829 | 1.829 | JAJO | 15,753 | 85,170 | 04/14/2004 | 01/30/2016 |
| G2044D-AH-1 | CHANNEL LINK ENTERPRISES FINANCE PLC EUR | | D | 3 | 1AM | 48,618,984 | 116.8060 | 39,713,972 | 49,792,993 | 43,013,230 | | 15,902 | | (1,399,280) | 2.917 | 5.615 | JD | 42,787 | 1,295,677 | 11/14/2007 | 06/30/2050 |
| 16208N-AC-9 | CHATHAM LIGHT II CLO, LIMITED CLASS B LO | | E | 3 | 1FE | 14,000,000 | 78.0200 | 10,922,800 | 14,000,000 | 14,000,000 | | | | | 1.132 | 1.132 | FMAN | 25,966 | 139,317 | 07/01/2005 | 08/03/2019 |
| 16208N-AD-7 | CHATHAM LIGHT II CLO, LIMITED CLASS C LO | | E | 4 | 1AM | 6,031,670 | 72.0200 | 8,282,300 | 11,500,000 | 7,855,022 | | 680,549 | 323,734 | | 2.132 | 11.009 | FMAN | 40,176 | 231,036 | 07/01/2005 | 08/03/2019 |
| 12519A-AA-4 | CHRYSLER FINANCIAL AUTO SECURI ABS | | | | 1FE | 7,199,063 | 100.4790 | 7,033,513 | 7,000,000 | 7,051,056 | | (91,202) | | | 5.570 | 4.155 | MON | 24,910 | 389,900 | 05/28/2010 | 08/08/2014 |
| 12519B-AA-2 | CHRYSLER FINANCIAL AUTO SECURI ABS | | | | 1FE | 5,219,336 | 101.4670 | 5,073,338 | 5,000,000 | 5,060,284 | | (101,064) | | | 6.540 | 4.368 | MON | 20,892 | 327,000 | 06/09/2010 | 11/10/2014 |
| 17121D-AE-9 | CHRYSLER FINANCIAL AUTO SECURI ABS | | | | 1FE | 5,999,521 | 100.0350 | 6,002,110 | 6,000,000 | 5,999,783 | | 210 | | | 2.000 | 2.004 | MON | 7,667 | 120,000 | 09/24/2010 | 01/08/2014 |
| 17121D-AF-6 | CHRYSLER FINANCIAL AUTO SECURI ABS | | | | 2AM | 7,199,122 | 100.9380 | 7,267,566 | 7,200,000 | 7,199,548 | | 342 | | | 3.520 | 3.525 | MON | 16,192 | 253,440 | 09/24/2010 | 08/08/2016 |
| 18971W-AA-4 | CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS | | F | 3 | 1FE | 1,616,044 | 97.0000 | 1,683,289 | 1,735,349 | 1,659,099 | | 18,111 | | | 0.789 | 3.684 | FMAN | 1,560 | 8,855 | 03/11/2010 | 01/20/2017 |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | | | 1 | 5,932,013 | 120.0000 | 7,118,415 | 5,932,013 | 5,932,013 | | | | | 6.115 | 6.193 | MON | 21,160 | 361,746 | 10/12/2004 | 06/10/2024 |
| 199648-AA-4 | COLUMBUS NOVA CLO 2006-1, CLASS A LOANS | | F | 3 | 1FE | 22,711,585 | 95.1500 | 23,438,258 | 24,632,956 | 23,327,633 | | 332,469 | | | 0.665 | 2.886 | JAJO | 34,113 | 134,676 | 04/06/2010 | 07/18/2018 |
| 210805-AM-9 | CONTINENTAL AIRLINES ABS | | | | 3FE | 1,858,381 | 102.2500 | 1,930,209 | 1,887,735 | 1,883,271 | | 3,581 | | | 6.940 | 7.202 | JAJO | 27,657 | 123,426 | 11/12/2009 | 10/15/2013 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A ABS | | | | 2FE | 14,940,000 | 101.5000 | 15,225,000 | 15,000,000 | 14,943,280 | | 3,280 | | | 4.750 | 4.823 | JJ | 334,479 | 348,333 | 07/28/2011 | 01/12/2021 |
| 22237P-AC-7 | CPMH 2005-1, A3 ABS | | | | 2AM | 4,007,016 | 96.0000 | 3,847,219 | 4,007,520 | 4,007,365 | | 31 | | | 4.800 | 4.802 | MON | 16,030 | 188,814 | 11/18/2009 | 12/15/2035 |
| 126190-AD-9 | CPS 2008-A, A4 ABS | | | | 1FE | 4,298,125 | 102.6460 | 4,105,846 | 4,000,000 | 4,137,230 | | (105,408) | | | 7.130 | 4.241 | MON | 12,676 | 285,200 | 06/22/2010 | 10/15/2014 |
| 126193-AB-7 | CPS AUTO TRUST ABS | | | | 1FE | 1,956,312 | 100.0530 | 1,958,985 | 1,957,946 | 1,956,897 | | 470 | | | 2.890 | 2.969 | MON | 2,515 | 51,850 | 11/16/2010 | 03/15/2016 |
| 126193-AC-5 | CPS AUTO TRUST ABS | | | | 2AM | 578,871 | 100.4700 | 581,606 | 578,886 | 578,882 | | 8 | | | 5.680 | 5.682 | MON | 1,461 | 31,062 | 09/22/2010 | 03/15/2016 |
| 12619B-AD-5 | CPS AUTO TRUST ABS | | | | 1FE | 1,541,696 | 101.5640 | 1,536,985 | 1,513,321 | 1,523,138 | | (3,108) | | | 5.140 | 3.419 | MON | 3,457 | 64,215 | 12/14/2009 | 06/17/2013 |
| 12619R-AD-0 | CPS AUTO TRUST ABS | | | | 1FE | 1,788,329 | 100.1590 | 1,749,888 | 1,747,109 | 1,769,091 | | (9,740) | | | 5.050 | 2.763 | MON | 3,921 | 78,505 | 08/26/2010 | 11/15/2013 |
| 22822R-AP-5 | CROWN CASTLE TOWERS LLC ABS | | | | 1FE | 2,000,000 | 104.2940 | 2,085,882 | 2,000,000 | 2,000,000 | | | | | 4.523 | 4.523 | MON | 4,020 | 90,460 | 01/08/2010 | 01/15/2015 |
| 22822R-AQ-3 | CROWN CASTLE TOWERS LLC ABS | | | | 1FE | 20,013,456 | 109.2040 | 21,622,432 | 19,800,000 | 19,963,223 | | (28,022) | | | 5.495 | 5.309 | MON | 48,356 | 1,088,010 | 02/26/2010 | 01/15/2017 |
| 22822R-AR-1 | CROWN CASTLE TOWERS LLC ABS | | | | 1FE | 10,000,000 | 110.3340 | 11,033,390 | 10,000,000 | 10,000,000 | | | | | 6.113 | 6.113 | MON | 27,169 | 611,300 | 01/08/2010 | 01/15/2020 |
| 22822R-AX-8 | CROWN CASTLE TOWERS LLC ABS | | | | 1FE | 10,000,000 | 102.4150 | 10,241,470 | 10,000,000 | 10,000,000 | | | | | 4.174 | 4.174 | MON | 18,551 | 417,400 | 07/29/2010 | 08/15/2017 |
| 12628X-AB-0 | CSAM FUNDING 1, CLASS A2 CLO LOANS | | F | 3 | 1FE | 14,671,884 | 98.5000 | 14,746,741 | 14,971,310 | 14,729,726 | | 57,842 | | | 0.898 | 2.730 | JAJO | 23,156 | 64,054 | 04/21/2011 | 03/29/2016 |
| 12629C-AA-7 | CSAM FUNDING II 2A, CLASS A LOANS CLO | | F | 3 | 1FE | 2,192,242 | 97.0100 | 2,226,905 | 2,295,542 | 2,234,474 | | 23,568 | | | 0.843 | 3.138 | JAJO | 4,086 | 15,645 | 03/24/2010 | 10/15/2016 |
| 126650-BC-3 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | | | 2FE | 42,166,944 | 103.1420 | 43,491,829 | 42,166,944 | 47,358,630 | | (377,991) | | | 5.880 | 5.953 | MON | 144,633 | 2,473,169 | 12/08/2005 | 01/10/2028 |
| 33632*-UQ-8 | CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS | | | | 2 | 5,550,352 | 102.7500 | 5,702,986 | 5,550,352 | 5,550,352 | | | | | 7.280 | 7.391 | MON | 23,570 | 402,943 | 04/12/2001 | 01/10/2024 |

# 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 |
| 233882-AF-6 | DAIMLER CHRYSLER AUTO TRUST ABS | | | | 1FE | 1,359,362 | 100.0980 | 1,296,281 | 1,295,016 | 1,300,398 | | (15,844) | | | 5.280 | 2.406 | MON | 4,369 | 45,888 | 09/24/2009 | 03/08/2013 |
| 233889-AG-9 | DAIMLER CHRYSLER AUTO TRUST ABS | | | | 1FE | 2,922,680 | 100.6570 | 2,824,814 | 2,806,369 | 2,813,536 | | (39,843) | | | 5.320 | 3.308 | MON | 9,539 | 129,272 | 09/15/2009 | 11/10/2014 |
| 247367-BH-7 | DELTA AIR LINES 2007-1 A ABS | | | | 2FE | 3,999,150 | 104.3700 | 3,946,963 | 3,781,702 | 3,984,405 | | (8,689) | | | 6.821 | 5.858 | FA | 101,030 | 253,233 | 09/23/2010 | 08/10/2022 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A ABS | | | | 2FE | 9,532,177 | 101.2500 | 9,651,330 | 9,532,177 | 9,532,177 | | | | | 4.950 | 4.950 | MN | 49,806 | 469,609 | 11/15/2010 | 05/23/2019 |
| 24736V-AA-0 | DELTA AIR LINES ABS | | | | 2FE | 6,602,860 | 106.5000 | 7,032,046 | 6,602,860 | 6,602,860 | | | | | 6.200 | 6.200 | JJ | 203,551 | 406,837 | 06/28/2010 | 07/02/2018 |
| 33632*-PG-6 | DETROIT EDISON CO/FIRST SEC BK UTAH ABS | | | 2 | 1 | 3,650,653 | 109.5800 | 4,000,380 | 3,650,653 | 3,639,572 | | 3,272 | | | 8.000 | 8.102 | AO | 52,732 | 261,506 | 12/31/1998 | 04/26/2015 |
| 48203@-AA-0 | DOMINION RESOURCES / JUNIPER CAPITAL ABS | | | | 2 | 6,200,000 | 105.4710 | 6,539,185 | 6,200,000 | 6,459,265 | | (132,692) | | | 5.030 | 5.028 | JD | 156,796 | 155,930 | 04/15/2004 | 08/15/2013 |
| 48203@-AB-8 | DOMINION RESOURCES / JUNIPER CAPITAL ABS | | | | 2 | 2,300,000 | 105.6310 | 2,429,503 | 2,300,000 | 2,396,215 | | (49,188) | | | 5.130 | 5.131 | JD | 59,323 | 58,995 | 08/17/2004 | 08/15/2013 |
| 48203@-AD-4 | DOMINION RESOURCES / JUNIPER CAPITAL ABS | | | | 2 | 8,275,000 | 106.6700 | 8,826,908 | 8,275,000 | 8,275,000 | | | | | 5.780 | 5.782 | JD | 240,476 | 239,148 | 11/12/2009 | 08/15/2013 |
| 26188J-G#-9 | DREYFUS CASH MGT. FUND CORPUS RECEIPT AB | @ | | | 1 | 25,657,084 | 95.3780 | 59,611,525 | 62,500,000 | 57,158,275 | | 3,305,034 | | | 0.000 | 6.010 | NA | | | 12/31/1998 | 06/30/2013 |
| 26249W-AE-5 | DRYDEN XI CLO CL. B LOANS | | E | 3 | 2AM | 20,000,000 | 71.3760 | 14,275,200 | 20,000,000 | 20,000,000 | | | | | 1.094 | 1.094 | JAJO | 49,238 | 198,872 | 04/05/2006 | 04/12/2020 |
| 783422-AR-9 | DRYDEN XII IG SYNTHETIC CDO 2006-1 A4-L | | E | 3 | 4AM | 15,000,000 | 80.4000 | 12,060,000 | 15,000,000 | 15,000,000 | | | | | 1.663 | 1.663 | MJSD | 8,316 | 213,296 | 03/20/2006 | 06/20/2013 |
| 26248P-AB-7 | DRYDEN XVI CLO, CL A2 LOANS | | E | 1 | 1FE | 3,000,000 | 77.0000 | 2,310,000 | 3,000,000 | 3,000,000 | | | | | 0.789 | 0.789 | JAJO | 4,801 | 20,052 | 11/20/2006 | 10/20/2020 |
| 26248P-AC-5 | DRYDEN XVI CLO, CL B LOANS | | E | 1 | 2AM | 12,000,000 | 68.7400 | 8,248,800 | 12,000,000 | 12,000,000 | | | | | 1.089 | 1.089 | JAJO | 26,503 | 116,708 | 11/20/2006 | 10/20/2020 |
| 761350-AU-1 | DRYDEN XVII SYNTHETIC CDO, CL B-2 SYNTHE | | E | 4 | 5 | 14,913,000 | 22.0400 | 6,612,000 | 30,000,000 | 14,491,367 | | (207,106) | | | 1.563 | 1.291 | MJSD | 15,632 | 396,174 | 02/27/2007 | 03/20/2017 |
| 23336D-AC-2 | DT AUTO OWNER TRUST ABS | | | | 1FE | 6,125,284 | 100.0500 | 6,128,064 | 6,125,000 | 6,125,056 | | (196) | | | 2.360 | 2.357 | MON | 6,424 | 144,550 | 10/19/2010 | 04/15/2013 |
| 23336D-AD-0 | DT AUTO OWNER TRUST ABS | | | | 1FE | 4,249,667 | 100.2200 | 4,259,340 | 4,250,000 | 4,249,876 | | 157 | | | 3.460 | 3.464 | MON | 6,536 | 147,050 | 09/16/2010 | 01/15/2014 |
| 92718B-AB-1 | DT AUTO OWNER TRUST ABS | | | | 5* | 4,563,672 | 102.2900 | 4,475,181 | 4,375,000 | 4,446,667 | | (93,916) | | | 4.780 | 2.576 | MON | 9,294 | 209,125 | 09/23/2010 | 10/15/2015 |
| 92718B-AD-7 | DT AUTO OWNER TRUST ABS | | | | 1 | 1,518,336 | 103.8530 | 1,467,894 | 1,413,433 | 1,462,896 | | (40,081) | | | 10.750 | 3.423 | MON | 6,753 | 138,083 | 09/22/2010 | 10/15/2015 |
| 26358E-AA-0 | DUANE STREET 4, CLASS A1T LOANS CLO | | E | 3 | 1FE | 12,591,776 | 92.2500 | 14,610,149 | 15,837,560 | 13,707,965 | | 399,330 | | | 0.683 | 4.753 | FMAN | 14,418 | 82,652 | 09/23/2009 | 11/14/2021 |
| 26358B-AA-6 | DUANE STREET CLO 2006-3A, CLASS A1 LOANS | | E | 3 | 1FE | 13,580,038 | 94.7000 | 15,085,391 | 15,929,663 | 14,603,165 | | 393,073 | | | 0.641 | 4.105 | JAJO | 23,262 | 66,377 | 09/18/2009 | 01/11/2021 |
| 28140U-AH-8 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 2,250,000 | 95.0150 | 2,137,838 | 2,250,000 | 2,250,000 | | | | | 1.774 | 5.382 | 4IWK | 2,883 | 39,382 | 01/09/2007 | 12/15/2042 |
| 28140V-AD-5 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 10,250,000 | 94.9350 | 9,730,838 | 10,250,000 | 10,250,000 | | | | | 1.785 | 5.416 | 4IWK | 8,132 | 208,887 | 07/06/2007 | 06/15/2043 |
| 28140V-AF-0 | EDUCATION LENDING GROUP, INC - ED FUNDIN | | | 3 | 1FE | 47,500,000 | 95.0200 | 45,134,500 | 47,500,000 | 47,500,000 | | | | | 1.795 | 5.624 | 4IWK | 7,074 | 956,290 | 01/04/2008 | 06/15/2043 |
| 281397-AF-6 | EDUCATION LOAN ASSET BACKED (ELAB) - TRU | | | 3 | 1FE | 10,000,000 | 91.5400 | 9,154,000 | 10,000,000 | 10,000,000 | | | | | 0.000 | 6.333 | 4IWK | | 138,005 | 01/08/2008 | 02/01/2043 |
| 280907-BM-7 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | | 3 | 3AM | 9,300,000 | 79.9300 | 7,433,490 | 9,300,000 | 9,300,000 | | | | | 1.780 | 5.466 | 4IWK | 8,737 | 198,193 | 08/28/2007 | 12/01/2036 |
| 280907-BN-5 | EDUCATION LOANS INC SR - TRUST 2004 C/D | | | 3 | 3AM | 2,900,000 | 79.3450 | 2,301,005 | 2,900,000 | 2,900,000 | | | | | 1.780 | 5.459 | 4IWK | 2,649 | 61,780 | 08/07/2006 | 12/01/2036 |
| 28148V-AA-3 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | | 3 | 1FE | 14,200,000 | 90.3400 | 12,828,280 | 14,200,000 | 14,200,000 | | | | | 1.502 | 5.466 | 4IWK | 7,109 | 132,201 | 06/12/2007 | 08/01/2041 |
| 28148V-AD-7 | EDUCATIONAL LOAN CO (ELC) - TRUST I - SE | | | 3 | 1FE | 12,290,000 | 88.5800 | 10,886,482 | 12,290,000 | 12,290,000 | | | | | 1.502 | 5.340 | 4IWK | 2,506 | 114,916 | 06/14/2007 | 08/01/2041 |
| 76823#-AQ-4 | ENTERGY CORP. (RIVER FUEL FUNDING #3) 20 | | | | 2 | 5,000,000 | 109.7560 | 5,487,807 | 5,000,000 | 5,000,000 | | | | | 5.330 | 5.330 | AO | 56,261 | 266,500 | 04/22/2010 | 04/15/2015 |
| 295095-BF-9 | ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS | | | 14 | 2AM | 26,629,475 | 93.2770 | 25,217,437 | 27,035,000 | 26,785,180 | | 8,673 | | | 6.000 | 6.312 | JD | 135,175 | 1,622,100 | 11/12/2009 | 06/01/2028 |
| 26924X-AD-7 | ETRVM 2004-1, A4 ABS | | | | 2AM | 2,926,850 | 100.9220 | 2,954,028 | 2,927,032 | 2,927,016 | | 13 | | | 4.180 | 4.181 | MON | 8,157 | 116,190 | 11/19/2009 | 07/07/2021 |
| 26924X-AE-5 | ETRVM 2004-1, A5 ABS | | | | 2AM | 8,567,938 | 100.8070 | 8,641,215 | 8,572,000 | 8,570,600 | | 331 | | | 4.580 | 4.586 | MON | 26,173 | 392,598 | 11/19/2009 | 11/07/2031 |
| 26924X-AF-2 | ETRVM 2004-1, B ABS | | | | 3AM | 1,965,787 | 69.4430 | 1,379,771 | 1,986,909 | 1,972,382 | | (1,952) | | | 4.250 | 4.398 | MON | 5,630 | 84,444 | 11/18/2009 | 11/07/2031 |
| 26924X-AG-0 | ETRVM 2004-1, C ABS | | | | 4AM | 2,969,902 | 59.2630 | 1,780,574 | 3,004,530 | 2,977,706 | | (3,439) | | | 4.540 | 4.694 | MON | 9,094 | 136,406 | 12/31/2009 | 11/07/2031 |
| 33632*-UF-2 | FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N | | | | 2 | 3,968,228 | 113.0090 | 4,484,452 | 3,968,228 | 3,966,869 | | 190 | | | 8.410 | 8.412 | JJ | 153,886 | 326,577 | 10/30/2000 | 01/15/2020 |
| 33632*-UK-1 | FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N | | | | 2 | 6,862,613 | 113.2490 | 7,771,862 | 6,862,613 | 6,838,385 | | 3,198 | | | 8.410 | 8.412 | JJ | 266,128 | 564,778 | 03/05/2001 | 07/15/2020 |
| 31331F-AB-7 | FEDEX CORP ABS | | | | 2FE | 1,666,917 | 110.5000 | 1,768,209 | 1,600,189 | 1,611,897 | | (3,997) | | | 8.760 | 8.265 | MN | 15,186 | 140,177 | 07/24/2000 | 05/22/2015 |
| 316175-2#-4 | FIDELITY INSTL CASH PORTFOLIOS ABS | @ | | | 1 | 10,000,000 | 95.0990 | 42,752,792 | 44,955,943 | 39,586,104 | | 3,002,210 | | | 0.000 | 8.070 | NA | | | 12/31/1998 | 08/12/2013 |
| 31770E-2#-8 | FINANCIAL SQUARE TR ABS | @ | | | 1 | 10,000,000 | 92.3490 | 45,206,853 | 48,952,418 | 39,803,561 | | 3,030,210 | | | 0.000 | 8.101 | NA | | | 12/31/1998 | 08/12/2014 |
| 31770E-2@-0 | FINANCIAL SQUARE TR ABS | @ | | | 1 | 5,000,000 | 98.3880 | 20,334,907 | 20,667,990 | 19,699,779 | | 1,483,450 | | | 0.000 | 8.042 | NA | | | 12/31/1998 | 08/12/2012 |
| 33842B-AC-2 | FLAGSHIP CLO III CLASS B LOANS | | E | 3 | 1FE | 22,233,750 | 88.5700 | 20,282,530 | 22,900,000 | 22,282,781 | | 49,031 | | | 1.704 | 2.704 | MS | 120,324 | 277,876 | 09/28/2011 | 09/12/2016 |
| 33842E-AB-8 | FLAGSHIP CLO IV CLASS A FUNDED LOANS | | F | 3 | 1FE | 4,014,063 | 93.3750 | 4,085,156 | 4,375,000 | 4,166,793 | | 82,004 | | | 0.777 | 2.888 | MJSD | 2,927 | 24,237 | 03/04/2010 | 06/01/2017 |
| 33842R-AA-1 | FLAGSHIP CLO VI-1A, CLASS A LOANS | | E | 3 | 1FE | 16,173,735 | 91.0000 | 17,802,330 | 19,563,000 | 17,763,147 | | 512,824 | | | 0.793 | 3.586 | MJSD | 5,172 | 105,618 | 08/31/2009 | 09/20/2019 |
| 34528Q-AN-4 | FORD CREDIT FLOORPLAN MASTER O ABS | | | | 1FE | 2,482,973 | 110.3530 | 2,741,169 | 2,484,000 | 2,483,332 | | 193 | | | 5.010 | 5.019 | MON | 5,531 | 124,448 | 01/29/2010 | 02/15/2017 |
| 34528Q-AP-9 | FORD CREDIT FLOORPLAN MASTER O ABS | | | | 1FE | 9,314,457 | 111.0940 | 10,350,668 | 9,317,000 | 9,315,339 | | 474 | | | 5.600 | 5.606 | MON | 23,189 | 521,752 | 01/29/2010 | 02/15/2017 |
| 34528Q-AM-6 | FORDF 2010-2 A ABS | | | | 1FE | 68,196,020 | 108.9670 | 74,314,166 | 68,199,000 | 68,197,073 | | 563 | | | 4.430 | 4.431 | MON | 134,276 | 3,021,216 | 01/29/2010 | 02/15/2017 |
| 345627-AE-3 | FOREST CREEK CLO, CL. A-4L LOANS | | E | 3 | 1FE | 13,500,000 | 90.1700 | 12,172,950 | 13,500,000 | 13,500,000 | | | | | 2.141 | 2.141 | JAJO | 66,642 | 277,343 | 04/23/2003 | 04/10/2015 |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | | 2 | 3AM | 3,653,630 | 100.3710 | 3,665,614 | 3,652,065 | 3,652,939 | | (93) | | | 5.124 | 5.119 | JJ | 86,289 | 183,172 | 05/05/2005 | 07/15/2020 |
| 526602-AC-1 | FORT LEONARD WOOD MO MILITARY HSG 05 | | | 2 | 2AM | 9,412,978 | 93.2980 | 8,782,120 | 9,412,978 | 9,412,978 | | | | | 5.709 | 5.708 | JJ | 247,795 | 537,387 | 04/29/2005 | 07/15/2040 |
| 61750G-AW-8 | FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT | | E | 3 | 1AM | 0.0000 | | | 20,000,000 | | | | | | 1.413 | 6.378 | MJSD | | | 09/07/2006 | 12/20/2013 |
| 61750G-AS-7 | FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN | | E | 4 | 6FE | 0.0000 | | | 4,648,425 | | | | | | 1.763 | 6.738 | MJSD | | | 09/13/2006 | 12/20/2013 |
| 35165W-AC-0 | FOXE BASIN CLO 2003, CLASS A3, DUE 2015 | | F | 3 | 1FE | 254,204 | 99.9060 | 255,885 | 256,125 | 255,156 | | 952 | | | 1.596 | 2.702 | MJSD | 193 | 849 | 06/29/2011 | 12/15/2015 |
| 35242Y-AL-3 | FRANKLIN AUTO TRUST ABS | | | | 1FE | 4,117,063 | 102.8180 | 3,907,084 | 3,800,000 | 3,875,223 | | (140,280) | | | 7.160 | 3.260 | MON | 8,314 | 272,080 | 04/13/2010 | 05/20/2016 |
| 355524-AC-3 | FRASER SULLIVAN CLO I LTD SER 2006-1A CL | | E | 3 | 1FE | 20,000,000 | 82.0000 | 16,400,000 | 20,000,000 | 20,000,000 | | | | | 1.016 | 1.016 | MJSD | 9,598 | 156,375 | 02/08/2006 | 03/15/2020 |
| 355524-AD-1 | FRASER SULLIVAN CLO I LTD SER 2006-1A CL | | E | 3 | 2AM | 4,000,000 | 72.0000 | 2,880,000 | 4,000,000 | 4,000,000 | | | | | 1.316 | 1.316 | MJSD | 2,486 | 43,442 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 36318N-AF-7 | GALAXY 2007-8A CLO CASS C MEZZ NTS LOAN | | E | 4 | 2AM | 12,000,000 | 70.0000 | 8,400,000 | 12,000,000 | 12,000,000 | | | | | 1.048 | 1.048 | JAJO | 23,762 | 110,652 | 01/31/2007 | 04/25/2019 |
| 363176-AA-6 | GALAXY IV CLO CLASS A-1 LOANS | | E | 3 | 1FE | 11,587,881 | 97.0000 | 11,240,244 | 11,587,881 | 11,587,881 | | | | | 0.683 | 0.683 | JAJO | 16,710 | 68,327 | 02/16/2005 | 04/17/2017 |
| 363176-AE-8 | GALAXY IV CLO CLASS B LOANS | | E | 3 | 1FE | 4,000,000 | 88.5000 | 3,540,000 | 4,000,000 | 4,000,000 | | | | | 0.853 | 0.853 | JAJO | 7,204 | 29,497 | 02/16/2005 | 04/17/2017 |
| 363176-AG-3 | GALAXY IV CLO CLASS C LOANS | | E | 3 | 2AM | 10,000,000 | 83.5000 | 8,350,000 | 10,000,000 | 10,000,000 | | | | | 1.203 | 1.203 | JAJO | 25,398 | 109,131 | 02/16/2005 | 04/17/2017 |
| 363620-AC-9 | GALLATIN CLO III 2007-1, CLASS A2L LOANS | | E | 3 | 1FE | 7,287,500 | 80.4660 | 8,046,600 | 10,000,000 | 8,057,975 | | 320,944 | | | 0.797 | 4.755 | FMAN | 10,408 | 63,500 | 10/14/2009 | 05/15/2021 |
| 364731-AA-7 | GANNETT PEAK CLO, A-1A LOANS | 0 | E | 3 | 1FE | 22,100,000 | 91.7500 | 20,276,750 | 22,100,000 | 22,100,000 | | | | | 0.672 | 0.672 | JAJO | 27,236 | 118,656 | 09/20/2006 | 10/27/2020 |
| 36804P-AF-3 | GATX FINANCIAL CORP 2005-1 PASS THRU TR. | | | 2 | 2FE | 3,430,528 | 114.0080 | 3,911,067 | 3,430,528 | 3,430,528 | | | | | 5.697 | 5.698 | JJ | 97,176 | 192,604 | 11/12/2009 | 01/02/2025 |
| 36312K-AA-0 | GENERAL ELECTRIC LEASE / SFHI 7.01% CERT | | | 2 | 1 | 9,068,338 | 109.3050 | 9,637,316 | 8,816,931 | 8,962,909 | | (51,385) | | | 7.010 | 6.263 | MON | 36,054 | 621,286 | 11/17/2009 | 04/11/2014 |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | | | 1 | 23,577,243 | 109.1690 | 25,738,970 | 23,577,243 | 23,577,243 | | | | | 5.180 | 5.182 | JD | 71,243 | 1,213,583 | 11/22/2004 | 06/10/2030 |
| 37186L-AA-9 | GENESIS SOLAR 2011 PASS-THROUGH TRUST SE | | | 2 | 1FE | 62,000,000 | 104.3330 | 64,686,720 | 62,000,000 | 62,000,000 | | | | | 3.875 | 2.628 | FA | 834,201 | | 08/04/2011 | 02/15/2038 |
| 37186L-AB-7 | GENESIS SOLAR 2011 PASS-THROUGH TRUST SE | | | 2 | 1FE | 25,000,000 | 99.5510 | 24,887,718 | 25,000,000 | 25,000,000 | | | | | 5.125 | 5.125 | FA | 444,878 | | 08/04/2011 | 02/15/2038 |
| 38136G-AE-1 | GOLDEN TREE LOAN OPPORTUNITIES IV CLASS | | E | 1 | 1FE | 15,000,000 | 81.0000 | 12,150,000 | 15,000,000 | 15,000,000 | | | | | 0.891 | 0.891 | FMAN | 16,337 | 107,613 | 06/29/2007 | 08/18/2022 |
| 38136G-AF-8 | GOLDEN TREE LOAN OPPORTUNITIES IV CLASS | | E | 1 | 1FE | 15,000,000 | 76.5000 | 11,475,000 | 15,000,000 | 15,000,000 | | | | | 1.191 | 1.191 | FMAN | 21,837 | 153,238 | 06/29/2007 | 08/18/2022 |
| 38136B-AL-6 | GOLDENTREE CLO III, CL B LOANS | | E | 1 | 1FE | 10,000,000 | 71.8300 | 7,183,000 | 10,000,000 | 10,000,000 | | | | | 1.079 | 1.079 | FMAN | 18,291 | 94,241 | 02/27/2007 | 05/01/2022 |
| P7906#-AA-7 | GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1 | | F | 2 | 2 | 35,985,541 | 112.6850 | 40,550,314 | 35,985,541 | 35,985,541 | | | | | 6.090 | 6.218 | JJ | 1,095,760 | 2,159,891 | 12/28/2007 | 01/01/2023 |
| 33632*-PE-1 | GREAT PLAINS ENERGY / KANSAS CITY PWR & | | | 2 | 2 | 4,307,452 | 106.2810 | 4,578,003 | 4,307,452 | 4,300,634 | | 3,562 | | | 8.550 | 8.619 | FA | 141,177 | 313,392 | 12/31/1998 | 02/13/2014 |
| 39807K-AC-2 | GREYLOCK SYNTHETIC CDO 2006-1A, CL A3L3 | | E | 3 | 4AM | 30,000,000 | 73.3400 | 22,002,000 | 30,000,000 | 30,000,000 | | | | | 1.263 | 1.263 | MJSD | 12,632 | 304,924 | 11/17/2006 | 03/20/2014 |
| 402553-AB-7 | GULF STREAM - COMPASS CLO 2002-1 CL B FL | | E | 3 | 1FE | 12,700,000 | 92.5000 | 11,747,500 | 12,700,000 | 12,700,000 | | | | | 1.509 | 1.509 | MJSD | 6,921 | 160,818 | 12/09/2002 | 12/19/2014 |
| 40256V-AD-0 | GULF STREAM SEXTANT 2007-1 CLASS B LOANS | | E | 1 | 1FE | 14,600,000 | 81.0000 | 12,150,000 | 15,000,000 | 14,747,184 | | 43,647 | | | 1.009 | 1.335 | MJSD | 5,466 | 119,400 | 10/22/2007 | 06/17/2021 |
| 40256B-AC-6 | GULF STREAM SEXTANT CLO, A1B LOANS | | E | 1 | 1FE | 10,000,000 | 89.0000 | 8,900,000 | 10,000,000 | 10,000,000 | | | | | 0.819 | 0.819 | FMAN | 9,333 | 63,519 | 07/26/2006 | 08/21/2020 |
| 40256B-AE-2 | GULF STREAM SEXTANT CLO, B LOANS | | E | 1 | 1FE | 5,000,000 | 83.0000 | 4,150,000 | 5,000,000 | 5,000,000 | | | | | 0.879 | 0.879 | FMAN | 5,008 | 34,793 | 07/26/2006 | 08/21/2020 |
| 402818-AA-2 | GUN HILL ROAD II LLC DRAW 1 ABS | | | 3 | 2AM | 3,730,287 | 97.9630 | 3,654,308 | 3,730,287 | 3,703,654 | | 11,726 | | | 1.409 | 2.783 | MON | 2,336 | 49,072 | 01/20/2010 | 03/02/2014 |
| 40536Y-AG-9 | HALCYON CLO II CLASS A-2 LOANS | | E | 1 | 1FE | 9,976,600 | 78.5800 | 7,858,000 | 10,000,000 | 9,985,519 | | 2,141 | | | 0.806 | 0.827 | JAJO | 15,440 | 67,702 | 03/20/2007 | 04/24/2021 |
| 41163V-AB-4 | HARBOURVIEW CLO 2006-1, CLASS A2 LOANS | | E | 3 | 1FE | 11,362,500 | 76.0000 | 11,400,000 | 15,000,000 | 12,208,169 | | 351,733 | | | 0.954 | 4.119 | MJSD | 1,987 | 104,078 | 10/23/2009 | 12/27/2019 |
| 41162S-AC-0 | HARCH 2007-1A, CLASS B LOANS CLO | | E | 3 | 1FE | 12,320,000 | 80.0000 | 12,800,000 | 16,000,000 | 13,358,570 | | 441,326 | | | 0.828 | 4.571 | JAJO | 22,818 | 110,801 | 10/09/2009 | 04/17/2020 |
| 41242*-AD-4 | HARDWOOD FUNDING, LLC (NBA) SER D SR NTS | | | 2 | 2 | 13,000,000 | 101.4720 | 13,191,412 | 13,000,000 | 13,000,000 | | | | | 5.310 | 5.310 | JD | 46,020 | 693,550 | 11/12/2009 | 06/08/2012 |
| 41283K-AE-7 | HARLEY-DAVIDSON MOTORCYCLE TRU ABS | | | | 1FE | 8,659,003 | 100.2310 | 8,679,964 | 8,660,000 | 8,659,383 | | 348 | | | 1.990 | 1.994 | MON | 7,659 | 172,334 | 11/17/2010 | 01/15/2016 |
| 41283K-AF-4 | HARLEY-DAVIDSON MOTORCYCLE TRU ABS | | | | 1FE | 8,997,009 | 100.9010 | 9,081,103 | 9,000,000 | 8,998,047 | | 954 | | | 2.590 | 2.601 | MON | 10,360 | 233,100 | 11/17/2010 | 04/15/2018 |
| 42822S-AA-4 | HEWETTS ISLAND CDO IV, CLASS A CLO LOANS | | F | 3 | 1FE | 8,721,304 | 94.7500 | 8,730,518 | 9,214,267 | 8,757,207 | | 35,904 | | | 0.701 | 3.185 | FMAN | 9,515 | 12,518 | 10/26/2011 | 05/09/2018 |
| 42823B-AB-8 | HEWETT'S ISLAND CLO V, CLASS ST LOANS | | F | 3 | 1FE | 16,412,174 | 93.0000 | 16,545,606 | 17,790,974 | 16,545,043 | | 132,869 | | | 0.767 | 3.291 | MJSD | 10,237 | 47,746 | 08/11/2011 | 05/03/2018 |
| 42822T-AA-2 | HICDO 2004-1A A1 LOANS CLO | | F | 3 | 1FE | 3,889,405 | 96.5000 | 4,030,363 | 4,176,542 | 3,992,196 | | 53,597 | | | 0.886 | 4.192 | MJSD | 1,748 | 20,232 | 04/30/2010 | 12/15/2016 |
| 42822V-AA-7 | HIDCO 2005-1A, CLASS A1 CLO LOANS | | F | 3 | 1FE | 3,913,047 | 96.0000 | 3,954,237 | 4,118,996 | 3,937,461 | | 24,415 | | | 0.711 | 3.367 | FMAN | 4,314 | 5,701 | 09/09/2011 | 08/09/2017 |
| 429827-AB-4 | HIGHER EDUCATION FUNDING I - SER 04-1A-2 | | | 3 | 1FE | 13,700,000 | 92.9450 | 12,733,465 | 13,700,000 | 13,700,000 | | | | | 0.000 | 5.360 | 4WK | | 188,185 | 07/18/2007 | 01/01/2044 |
| 429827-AC-2 | HIGHER EDUCATION FUNDING I - SER 04-1A-3 | | | 3 | 1FE | 10,550,000 | 90.6800 | 9,566,740 | 10,550,000 | 10,550,000 | | | | | 0.000 | 5.973 | 4WK | | 145,822 | 01/15/2008 | 01/01/2044 |
| 429827-AJ-7 | HIGHER EDUCATION FUNDING I - SER 04-1A-9 | | | 3 | 1FE | 9,900,000 | 91.5600 | 9,064,440 | 9,900,000 | 9,900,000 | | | | | 0.000 | 5.360 | 4WK | | 135,350 | 07/25/2007 | 01/01/2044 |
| 88653P-AA-7 | HIMCO 2007-1 CL B SYNTHETIC CDO SYNTHETI | | E | 4 | 5* | 1,648,535 | 0.0000 | | 30,000,000 | | | (283,738) | 1,306,939 | | 1.173 | 0.901 | MJSD | 84,632 | 204,653 | 05/30/2007 | 12/20/2014 |
| 446148-AC-2 | HUNTINGTON AUTO TRUST ABS | | | | 1FE | 781,928 | 100.1300 | 760,713 | 759,729 | 760,300 | | (5,966) | | | 3.940 | 2.005 | MON | 1,330 | 2,494 | 09/09/2009 | 06/17/2013 |
| 446148-AD-0 | HUNTINGTON AUTO TRUST ABS | | | | 1FE | 18,965,625 | 101.7020 | 17,797,873 | 17,500,000 | 17,697,396 | | (641,563) | | | 5.730 | 2.110 | MON | 44,567 | 1,002,750 | 12/04/2009 | 01/15/2014 |
| 94978#-AJ-6 | HY-VEE INC 7.42% SR SECD NTS (CTL) ABS | | | | 1 | 12,884,237 | 115.0000 | 14,816,872 | 12,884,237 | 12,884,237 | | | | | 7.420 | 7.536 | MON | 69,045 | 953,052 | 09/27/2001 | 10/05/2021 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | | F | 2 | 2AM | 7,619,475 | 114.6300 | 8,734,204 | 7,619,475 | 7,619,475 | | | | | 8.750 | 8.582 | MN | 57,411 | 659,021 | 11/12/2009 | 05/30/2024 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | 0 | F | 2 | 2AM | 5,000,000 | 114.6300 | 5,731,500 | 5,000,000 | 5,000,000 | | | | | 8.750 | 8.582 | MN | 37,674 | 432,458 | 08/03/2006 | 05/30/2024 |
| 449796-AE-1 | ING CLO II, A2 LOANS | | E | 1 | 1FE | 14,250,000 | 90.0000 | 12,825,000 | 14,250,000 | 14,250,000 | | | | | 0.769 | 0.769 | FMAN | 18,579 | 89,580 | 06/30/2006 | 08/01/2020 |
| 449796-AG-6 | ING CLO II, B LOANS | | E | 1 | 1FE | 8,750,000 | 83.0000 | 7,262,500 | 8,750,000 | 8,750,000 | | | | | 0.829 | 0.829 | FMAN | 12,298 | 60,328 | 06/30/2006 | 08/01/2020 |
| 449796-AJ-0 | ING CLO II, C LOANS | | E | 3 | 1FE | 7,000,000 | 74.0000 | 5,180,000 | 7,000,000 | 7,000,000 | | | | | 1.129 | 1.129 | FMAN | 13,396 | 69,554 | 06/30/2006 | 08/01/2020 |
| 94978#-CA-3 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | | | 3 | 2,134,747 | 82.5000 | 1,761,166 | 2,134,747 | 2,134,747 | | | | | 6.210 | 6.211 | JJ | 65,916 | 126,404 | 07/16/2004 | 01/02/2020 |
| 94978#-CB-1 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | | | 3 | 2,146,637 | 82.5000 | 1,770,975 | 2,146,637 | 2,146,637 | | | | | 6.210 | 6.211 | JJ | 66,283 | 127,189 | 07/16/2004 | 01/02/2020 |
| 81617@-AA-1 | JACOBS ENGINEERING GROUP SER A MULTI-FUN | | | 1 | 1 | 43,312,500 | 97.6820 | 42,308,607 | 43,312,500 | 43,312,500 | | | | | 1.045 | 1.211 | MON | 38,928 | 392,957 | 11/30/2006 | 08/31/2015 |
| 476759-AA-3 | JERSEY STREET CLO, CLASS A LOANS | | E | 3 | 1FE | 24,675,000 | 90.6800 | 27,204,000 | 30,000,000 | 27,216,276 | | 924,656 | | | 0.662 | 4.129 | JAJO | 40,252 | 160,978 | 07/30/2009 | 10/20/2018 |
| 47714M-AA-7 | JETBLUE AIRWAYS CORP (UNITED STATES) APR | | | 2 | 4 | 23,312,651 | 102.0820 | 23,798,046 | 23,312,651 | 23,312,651 | | | | | 6.780 | 6.914 | JAJO | 333,682 | 1,560,166 | 11/12/2009 | 01/15/2018 |
| 48122C-AB-1 | JRMT 2004-A, A2 ABS | | | 4 | 3AM | 2,856,790 | 76.6630 | 2,501,174 | 3,262,539 | 2,477,376 | | (232,246) | | | 4.060 | 4.096 | MON | 5,887 | 128,676 | 11/18/2009 | 04/15/2022 |
| 48273V-AA-8 | K2 STUDENT LOAN - TRUST I - SER 05-1A-1 | | | 3 | 1FE | 7,850,000 | 88.5450 | 6,950,783 | 7,850,000 | 7,850,000 | | | | | 0.952 | 5.435 | 4WK | 830 | 72,759 | 05/23/2007 | 07/01/2044 |
| 48273V-AH-3 | K2 STUDENT LOAN - TRUST I - SER 06-1A-3 | | | 3 | 1FE | 25,000,000 | 88.5300 | 22,132,500 | 25,000,000 | 25,000,000 | | | | | 0.695 | 5.445 | 4WK | 24,863 | 210,312 | 05/25/2007 | 07/01/2045 |
| 48601P-AC-0 | KATONAH III LTD, CLASS B-2 LOANS CLO | | E | | 1FE | 9,000,000 | 96.2500 | 8,662,500 | 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 | | E | 3 | 1FE | 1,202,748 | 98.3500 | 1,187,773 | 1,207,700 | 1,206,834 | | 465 | | | 1.120 | 1.243 | MJSD | 376 | 3,183 | 02/12/2003 | 02/20/2015 |
| 49638T-AE-3 | KINGSLAND 2006-3A, A2 LOANS CLO | | E | 3 | 1FE | 12,075,000 | 81.0000 | 12,150,000 | 15,000,000 | 12,922,734 | | 365,318 | | | 0.866 | 3.739 | FMAN | 13,713 | 99,212 | 10/30/2009 | 08/24/2021 |
| 49636R-AE-9 | KINGSLAND V STRUCTURE CLASS B LOANS CLO | | E | 1 | 2AM | 12,869,982 | 75.5000 | 9,739,500 | 12,900,000 | 12,881,886 | | 2,957 | | | 0.821 | 0.844 | JAJO | 23,236 | 91,601 | 05/02/2007 | 07/14/2021 |

# 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 (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 |
| 49636R-AG-4 | KINGSLAND V STRUCTURE CLASS C LOANS CLO | | E | 1 | 3AM | 4,949,840 | 66.2300 | 3,311,500 | 5,000,000 | 4,969,055 | | 4,756 | | | 1.201 | 1.302 | JAJO | 13,176 | 54,768 | 05/03/2007 | 07/14/2021 |
| 00868P-AA-3 | KONINKLIJKE AHOLD ABS | | R | 2 | 3AM | 10,246,864 | 122.5000 | 11,989,266 | 9,787,156 | 10,144,721 | | (21,615) | | | 8.620 | 8.212 | JJ | 419,483 | 843,653 | 06/01/2001 | 01/02/2025 |
| 515015-AD-7 | LANDGROVE SYNTHETIC CDO CLASS 7 A2 SYNTH | | E | 3 | 5AM | 20,000,000 | 55.5000 | 11,100,000 | 20,000,000 | 20,000,000 | | | | | 2.113 | 2.113 | MJSD | 14,088 | 375,644 | 08/06/2007 | 09/21/2014 |
| 51507U-AB-0 | LANDMARK CLO VII A2L LOANS | | E | 3 | 1FE | 5,000,000 | 90.2200 | 4,511,000 | 5,000,000 | 5,000,000 | | | | | 0.853 | 0.853 | JAJO | 9,005 | 37,182 | 03/17/2006 | 07/15/2018 |
| 51507U-AD-6 | LANDMARK CLO VII A3L LOANS | | E | 3 | 2AM | 13,000,000 | 71.5700 | 9,304,100 | 13,000,000 | 13,000,000 | | | | | 1.153 | 1.153 | JAJO | 31,645 | 136,432 | 03/17/2006 | 07/15/2018 |
| 50181Q-AH-1 | LCOR ALEXANDRIA LLC VA FED LSE 01B RMKT | | | 2 | 2 | 33,239,700 | 95.0000 | 28,500,000 | 30,000,000 | 32,627,407 | | (107,262) | | | 6.800 | 5.999 | MJSD | 90,667 | 2,040,000 | 07/15/2004 | 09/15/2028 |
| 12495*-AA-5 | LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20 | | | 2 | 1 | 12,134,656 | 120.0000 | 11,912,176 | 9,926,813 | 11,894,295 | | (83,794) | | | 6.510 | 4.835 | MON | 37,697 | 646,033 | 02/11/2009 | 01/10/2034 |
| 12484@-AA-6 | LEE MEMORIAL CTL (2006 TRANSACTION) ABS | | | 23 | 1 | 26,506,170 | 120.0000 | 31,807,403 | 26,506,170 | 26,506,170 | | | | | 6.080 | 6.347 | MON | 71,626 | 1,610,998 | 09/15/2008 | 08/15/2033 |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS | | | | 1 | 21,627,019 | 119.9160 | 25,934,290 | 21,627,019 | 21,627,019 | | | | | 5.610 | 5.676 | MON | 87,625 | 1,212,901 | 08/24/2005 | 02/05/2027 |
| 54265S-AA-3 | LGCLO 2004-1A A LOANS CLO | | E | 3 | 1FE | 1,053,226 | 97.0000 | 1,234,597 | 1,272,781 | 1,154,117 | | 25,657 | | | 0.886 | 10.821 | FMAN | 1,159 | 4,627 | 06/05/2009 | 05/25/2016 |
| 54347U-AB-8 | LOOM 2006-1A, B LOANS CLO | | E | 3 | 1FE | 7,625,000 | 78.7000 | 7,870,000 | 10,000,000 | 8,323,302 | | 276,585 | | | 0.820 | 4.172 | JAJO | 15,266 | 68,890 | 10/28/2009 | 10/26/2020 |
| 55659R-AA-6 | MADISON AVENUE CDO LTD 2A-A INVESTMENT G | | F | 3 | 1FE | 1,458,967 | 99.0000 | 1,483,327 | 1,498,310 | 1,480,716 | | 12,282 | | | 1.017 | 3.978 | MS | 4,106 | 7,112 | 08/27/2010 | 03/24/2014 |
| 56081#-AL-4 | MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1 | | | | 1FE | 4,000,000 | 99.8540 | 3,994,152 | 4,000,000 | 4,000,000 | | | | | 3.800 | 3.800 | JD | 8,022 | 38,000 | 09/12/2011 | 12/10/2021 |
| 56081#-AC-4 | MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D | | | | 1 | 15,479,874 | 105.7500 | 16,430,923 | 15,537,500 | 15,988,631 | | (164,293) | | | 4.880 | 5.015 | JD | 44,230 | 758,982 | 06/27/2008 | 12/10/2013 |
| 57165L-AA-2 | MARRIOTT VACATION CLUB OWNER T ABS | | | | 1FE | 3,738,214 | 101.0210 | 3,776,787 | 3,738,621 | 3,738,257 | | 28 | | | 3.540 | 3.544 | MON | 4,044 | 129,194 | 11/05/2010 | 10/20/2032 |
| 57629W-BK-5 | MASSMUTUAL GLOBAL FUNDIN ABS | | | | 1FE | 6,977,740 | 102.4800 | 7,173,635 | 7,000,000 | 6,986,856 | | 5,432 | | | 2.875 | 2.960 | AO | 39,132 | 201,250 | 04/14/2010 | 04/21/2014 |
| 57629W-BM-1 | MASSMUTUAL GLOBAL FUNDIN ABS | | | | 1FE | 9,993,900 | 100.3980 | 10,039,790 | 10,000,000 | 9,995,373 | | 1,171 | | | 2.300 | 2.314 | MS | 59,417 | 230,650 | 09/20/2010 | 09/28/2015 |
| 795549-AA-2 | MCDONALD'S CORP/SALT CREEK LEASE-BACKED | | | 3 | 1 | 29,723,584 | 105.1300 | 31,539,000 | 30,000,000 | 29,754,756 | | 8,246 | | | 5.672 | 5.856 | JD | 75,627 | 1,701,600 | 06/27/2008 | 12/15/2028 |
| 585055-D#-0 | MEDTRONIC, INC. (UNITED STATES) 2012 | | | | 1 | 3,942,039 | 103.9470 | 4,084,381 | 3,929,298 | 3,932,248 | | (2,622) | | | 5.600 | 5.595 | JD | 611 | 200,469 | 11/12/2009 | 12/30/2012 |
| 585055-D@-2 | MEDTRONIC, INC. (UNITED STATES) 2013 ABS | | | | 1 | 2,731,994 | 104.8980 | 2,857,577 | 2,724,151 | 2,728,049 | | (1,701) | | | 5.600 | 5.517 | JD | 424 | 132,517 | 03/18/2009 | 02/15/2013 |
| 58528#-BB-2 | MEIJER INC SR SECURED NOTES ABS | | | | 1 | 1,658,316 | 105.0680 | 1,680,494 | 1,599,441 | 1,601,044 | | (1,034) | | | 7.940 | 7.825 | JJ | 63,498 | 113,156 | 12/31/1998 | 07/01/2013 |
| 55288*-AA-5 | MGE POWER WEST CAMPUS, LLC (MGEE) SER A | | | | 1 | 25,083,325 | 120.0000 | 30,000,000 | 25,000,000 | 25,062,106 | | (3,248) | | | 5.680 | 5.724 | MON | 23,667 | 1,420,000 | 09/30/2003 | 09/25/2033 |
| 55288*-AB-3 | MGE POWER WEST CAMPUS, LLC (MGEE) SER B | | | | 1 | 20,000,000 | 116.8760 | 23,375,298 | 20,000,000 | 20,000,000 | | | | | 5.190 | 5.249 | MON | 17,300 | 1,038,000 | 10/27/2005 | 10/25/2033 |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 2008B ABS | @ | | 14 | 1AM | 4,398,577 | 3.1880 | 5,523,688 | 173,265,000 | 9,833,151 | | 5,219,148 | 175,057 | | 0.000 | 8.365 | NA | | | 06/27/2008 | 06/01/2046 |
| 55309N-AA-9 | MM COMMUNITY FUNDING, LTD. CLASS A FLOAT | | E | 34 | 1AM | 2,080,961 | 25.0000 | 520,240 | 2,080,961 | 549,582 | | | 1,531,379 | | 1.428 | 1.428 | FA | 12,634 | 32,958 | 06/29/2001 | 08/01/2031 |
| 55314A-AD-4 | MMCA AUTOMOBILE TRUST ABS | | | | 1FE | 5,493,750 | 103.8680 | 5,193,383 | 5,000,000 | 5,131,648 | | (186,681) | | | 6.250 | 2.611 | MON | 13,889 | 312,500 | 11/24/2009 | 11/16/2015 |
| 60686G-AA-7 | MMCAPS FUNDING I, INC SENIOR NOTES, DUE | | E | | 2AM | 3,765,307 | 95.0000 | 3,577,042 | 3,765,307 | 3,765,307 | | | | | 8.030 | 8.030 | JD | 13,438 | 237,385 | 03/19/2001 | 06/15/2031 |
| 289237-AB-5 | MORRO BAY SYNTHETIC CDO CL. B SYNTHETIC | | E | 3 | 3AM | 30,000,000 | 60.1000 | 18,030,000 | 30,000,000 | 30,000,000 | | | | | 1.513 | 1.513 | MJSD | 15,132 | 380,966 | 06/13/2006 | 06/20/2013 |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | | | 1 | 5,501,575 | 113.1530 | 6,508,120 | 5,751,591 | 5,585,117 | | 11,277 | | | 5.347 | 5.908 | MON | 22,211 | 306,661 | 06/01/2004 | 01/05/2025 |
| 04854*-AA-7 | MOTOROLA/ AFI PH 1B SEC LSE NTS ABS | | | | 2 | 319,288 | 108.0330 | 340,960 | 315,607 | 317,051 | | (356) | | | 6.650 | 6.585 | MON | 1,749 | 19,270 | 02/28/1999 | 02/01/2015 |
| 04853#-AA-4 | MOTOROLA/AFG PH 1A SEC LSE NTS ABS | | | 2 | 2 | 5,420,417 | 109.7920 | 6,609,759 | 6,020,271 | 5,823,748 | | 54,957 | | | 6.570 | 7.906 | MON | 32,961 | 386,292 | 07/12/2001 | 10/01/2014 |
| 04853#-AB-2 | MOTOROLA/AFG PH 1B SEC LSE NTS ABS | | | 2 | 2 | 20,317,219 | 110.9890 | 22,549,789 | 20,317,219 | 20,404,566 | | (21,985) | | | 6.650 | 6.745 | MON | 112,591 | 1,303,671 | 11/12/2009 | 02/01/2015 |
| 62443P-AA-7 | MOUNTAIN VIEW 2 FUNDING CLO 06-2. CL | | E | 3 | 1FE | 20,000,000 | 93.4600 | 18,692,000 | 20,000,000 | 20,000,000 | | | | | 0.644 | 0.644 | JAJO | 28,988 | 107,622 | 10/27/2006 | 01/12/2021 |
| 62443P-AD-1 | MOUNTAIN VIEW 2 FUNDING CLO, CL B LOANS | | E | 3 | 1FE | 7,000,000 | 76.6400 | 5,364,800 | 7,000,000 | 7,000,000 | | | | | 0.794 | 0.794 | JAJO | 12,508 | 48,314 | 10/27/2006 | 01/12/2021 |
| 62431R-AC-3 | MOUNTAIN VIEW CLO III LTD. LOANS | | E | 1 | 1FE | 12,480,628 | 77.0000 | 9,625,000 | 12,500,000 | 12,489,094 | | 1,942 | | | 0.853 | 0.869 | JAJO | 22,511 | 92,178 | 04/05/2007 | 04/16/2021 |
| 62431R-AB-5 | MOUNTAIN VIEW CLO III, CLASS A2 LOANS | | E | 3 | 1FE | 5,005,000 | 83.5000 | 5,845,000 | 7,000,000 | 5,610,659 | | 246,893 | | | 0.743 | 5.192 | JAJO | 10,981 | 43,834 | 08/28/2009 | 04/16/2021 |
| 57060N-AA-4 | MSCLO 2005-1A A LOANS CLO | | E | 3 | 1FE | 4,951,683 | 96.3400 | 6,115,964 | 6,348,312 | 5,532,306 | | 243,247 | | | 0.669 | 9.021 | JAJO | 8,614 | 32,309 | 05/26/2009 | 04/20/2017 |
| 57164R-AJ-1 | MVCOT 2004-2A, A ABS | | | | 1FE | 1,154,805 | 100.2950 | 1,158,210 | 1,154,806 | 1,154,806 | | | | | 4.192 | 4.192 | MON | 4,034 | 46,963 | 11/16/2004 | 10/20/2026 |
| 57164R-AS-1 | MVCOT 2005-1, A ABS | | | | 1FE | 1,952,197 | 100.7050 | 1,965,964 | 1,952,207 | 1,952,203 | | (2) | | | 4.506 | 4.506 | MON | 2,688 | 85,010 | 11/18/2009 | 04/20/2027 |
| 57164R-AW-2 | MVCOT 2005-2, A ABS | | | | 1FE | 4,084,402 | 101.4100 | 4,166,962 | 4,109,036 | 4,098,443 | | (4,305) | | | 5.250 | 5.476 | MON | 17,977 | 208,595 | 08/03/2006 | 10/20/2027 |
| 57164U-AC-9 | MVCOT 2006-2A C ABS | | | | 1FE | 721,534 | 101.0590 | 729,188 | 721,545 | 721,539 | | (3) | | | 5.691 | 5.692 | MON | 3,422 | 40,080 | 10/31/2006 | 10/20/2028 |
| 571628-AC-0 | MVCOT 2007-1A C ABS | | | | 1FE | 590,211 | 95.3090 | 562,533 | 590,218 | 590,214 | | (2) | | | 5.817 | 5.817 | MON | 2,861 | 33,711 | 12/31/2009 | 05/20/2029 |
| 571628-AD-8 | MVCOT 2007-1A D ABS | | | | 2AM | 442,655 | 92.0770 | 407,593 | 442,664 | 442,658 | | (2) | | | 6.135 | 6.136 | MON | 2,263 | 26,665 | 12/31/2009 | 05/20/2029 |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT 06 A-1 ABS | | | 14 | 2AM | 30,832,254 | 100.3670 | 31,108,902 | 30,995,150 | 30,788,846 | | (265,196) | | | 6.830 | 6.790 | JD | 174,959 | 2,090,704 | 11/12/2009 | 06/01/2021 |
| 41242*-AE-2 | NATIONAL BASKETBALL ASSOCIATION - 2007 I | | | | 2 | 9,686,104 | 104.7610 | 10,476,094 | 10,000,000 | 10,017,921 | | 5,293 | | | 5.490 | 5.490 | JD | 36,600 | 551,500 | 06/27/2008 | 06/07/2013 |
| 41242*-AH-5 | NATIONAL BASKETBALL ASSOCIATION - 2010 I | | | | 2 | 6,000,000 | 108.0420 | 6,482,509 | 6,000,000 | 6,000,000 | | | | | 4.990 | 4.990 | JD | 19,960 | 300,900 | 06/07/2010 | 06/07/2017 |
| 63615#-AG-6 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | | 2 | 1 | 8,760,100 | 113.3660 | 9,930,960 | 8,760,100 | 8,760,100 | | | | | 5.600 | 5.600 | AO | 103,564 | 490,566 | 04/15/2008 | 03/31/2024 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | | 2 | 1 | 5,840,067 | 113.3660 | 6,620,640 | 5,840,067 | 5,840,067 | | | | | 5.600 | 5.600 | AO | 69,043 | 327,044 | 02/25/2008 | 03/31/2024 |
| 754427-AA-0 | NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS | | R | | 1 | 11,226,021 | 109.1860 | 12,270,772 | 11,238,383 | 11,230,047 | | 1,172 | | | 5.996 | 6.019 | JJ | 310,721 | 673,853 | 06/27/2008 | 01/15/2019 |
| 637432-LM-5 | NATIONAL RURAL UTIL COOP ABS | | | | 1FE | 8,775,040 | 106.9540 | 8,556,296 | 8,000,000 | 8,330,783 | | (213,324) | | | 5.500 | 2.669 | JJ | 220,000 | 440,000 | 11/17/2009 | 07/01/2013 |
| 652454-BA-6 | NEWPORT WAVES SYNTHETIC CDO SYNTHETIC | | E | 3 | 4AM | 30,000,000 | 64.5500 | 19,365,000 | 30,000,000 | 30,000,000 | | | | | 1.013 | 1.013 | MJSD | 10,132 | 228,883 | 04/13/2007 | 06/20/2014 |
| 63615#-AA-9 | NFL 6.69% SR NTS ABS | | | | 1 | 14,664,491 | 112.1760 | 15,541,786 | 13,854,865 | 14,206,018 | | (65,744) | | | 6.690 | 5.633 | AO | 195,677 | 889,636 | 11/12/2009 | 10/15/2016 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS ABS | | | | 1 | 10,177,412 | 113.4760 | 11,548,888 | 10,177,412 | 10,177,412 | | | | | 6.560 | 6.562 | AO | 140,946 | 645,935 | 06/28/2002 | 10/15/2017 |
| 34486#-AA-6 | NFL TRUST II ABS | | | | 1 | 5,000,000 | 108.9210 | 5,446,055 | 5,000,000 | 5,325,985 | | (89,060) | | | 5.050 | 4.992 | OCT | 60,319 | 256,007 | 04/07/2004 | 10/05/2014 |
| 34486@-AA-8 | NFL TRUST III ABS | | | | 1 | 14,000,000 | 111.2830 | 15,579,600 | 14,000,000 | 14,000,000 | | | | | 5.240 | 5.245 | OCT | 179,324 | 743,789 | 11/21/2005 | 11/21/2015 |
| 66859B-AC-2 | NORTHWOODS 2006-7A, A2 LOANS CLO | | E | 3 | 1FE | 7,200,000 | 89.5000 | 8,950,000 | 10,000,000 | 8,337,204 | | 474,524 | | | 0.676 | 6.692 | JAJO | 13,324 | 54,973 | 05/15/2009 | 10/22/2021 |

# 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 (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 |
| 66858N-AA-1 | NORTHWOODS CAPITAL IV, LTD. CLASS A-1A | | E | 3 | 1FE | 1,840,334 | 95.5000 | 30,407,519 | 31,840,334 | 31,840,334 | | | | | 0.832 | 0.832 | FMAN | 43,399 | 219,250 | 04/01/2004 | 05/03/2018 |
| 66858X-AG-6 | NORTHWOODS CAPITAL V, LIMITED CLASS B LO | | E | 4 | 2AM | 8,000,000 | 74.1700 | 5,933,600 | 8,000,000 | 8,000,000 | | | | | 1.900 | 1.900 | MJSD | 10,556 | 82,678 | 11/09/2005 | 12/07/2020 |
| 66859A-AE-0 | NORTHWOODS CAPITAL VI, LTD A-2 LOANS CLO | | E | 3 | 1FE | 20,000,000 | 84.1300 | 16,826,000 | 20,000,000 | 20,000,000 | | | | | 0.793 | 0.793 | JAJO | 33,485 | 135,352 | 02/09/2006 | 03/16/2021 |
| 66859A-AG-5 | NORTHWOODS CAPITAL VI, LTD B LOANS CLO | | E | 3 | 2AM | 18,000,000 | 71.5000 | 12,870,000 | 18,000,000 | 18,000,000 | | | | | 1.093 | 1.093 | JAJO | 41,536 | 176,416 | 02/09/2006 | 03/16/2021 |
| 66859G-AC-1 | NORTHWOODS CAPITAL VIII CLASS B LOANS CL | | E | 1 | 1FE | 10,000,000 | 80.8400 | 8,084,000 | 10,000,000 | 10,000,000 | | | | | 0.845 | 0.845 | JAJO | 15,252 | 70,914 | 05/15/2007 | 07/28/2022 |
| 66859G-AD-9 | NORTHWOODS CAPITAL VIII CLASS C LOANS CL | | E | 1 | 2AM | 20,000,000 | 72.7200 | 14,544,000 | 20,000,000 | 20,000,000 | | | | | 1.245 | 1.245 | JAJO | 44,948 | 222,939 | 05/15/2007 | 07/28/2022 |
| 66859H-AE-5 | NORTHWOODS CAPTIAL VIII EQUITY LOANS CLO | | E | 14 | 6Z* | | 0.0000 | | 9,000,000 | | | | | | 0.000 | 0.900 | JAJO | | | 05/15/2007 | 07/28/2022 |
| 66858N-AC-7 | NORTHWOODS IV, CLASS A2 DUE 2018 CLO LOA | | F | 3 | 1FE | 5,400,000 | 87.0000 | 5,220,000 | 6,000,000 | 5,469,747 | | 69,747 | | | 1.182 | 4.667 | FMAN | 11,620 | 31,134 | 07/13/2011 | 05/03/2018 |
| 67085X-AD-6 | OAK HILL ADVISORS PARK AVENUE CLO I, CL | | E | 14 | 1FE | 20,000,000 | 79.0000 | 15,800,000 | 20,000,000 | 20,000,000 | | | | | 1.173 | 1.173 | MJSD | 11,735 | 188,683 | 02/23/2007 | 03/14/2022 |
| 67085A-AB-0 | OAK HILL ADVISORS PARK AVENUE CLO I, EQU | | E | 14 | 1AM | 293,574 | 80.0000 | 8,000,000 | 10,000,000 | | | | | | 0.000 | 11.847 | MJSD | | 2,870,950 | 02/23/2007 | 03/14/2022 |
| 67133X-AG-1 | OAK HILL CREDIT OPPORTUNITIES FUND 2006, | | E | 3 | 3AM | 4,000,000 | 88.5000 | 3,540,000 | 4,000,000 | 4,000,000 | | | | | 0.946 | 0.946 | MJSD | 1,787 | 31,409 | 08/08/2006 | 09/13/2013 |
| 67133X-AJ-5 | OAK HILL CREDIT OPPORTUNITIES FUND 2006, | | E | 3 | 4AM | 15,000,000 | 87.0000 | 13,050,000 | 15,000,000 | 15,000,000 | | | | | 1.246 | 1.246 | MJSD | 8,828 | 152,261 | 08/08/2006 | 09/13/2013 |
| 67133U-AA-0 | OAK HILL CREDIT PARTNERS II, CL. A-1A LO | | E | 3 | 1FE | 996,118 | 99.5000 | 991,138 | 996,118 | 996,118 | | | | | 1.003 | 1.003 | FMAN | 1,332 | 2,173 | 02/14/2003 | 02/12/2015 |
| 67133U-AE-2 | OAK HILL CREDIT PARTNERS II, CL. B LOANS | | E | 3 | 1FE | 15,000,000 | 97.0000 | 14,550,000 | 15,000,000 | 15,000,000 | | | | | 2.053 | 2.053 | FMAN | 41,056 | 289,058 | 02/14/2003 | 02/12/2015 |
| 67134F-AG-9 | OAK HILL CREDIT PARTNERS IV, LTD. CLASS | | E | 3 | 1FE | 6,800,000 | 87.3300 | 5,938,440 | 6,800,000 | 6,800,000 | | | | | 0.866 | 0.866 | FMAN | 7,357 | 47,386 | 06/24/2005 | 05/17/2021 |
| 67134F-AN-4 | OAK HILL CREDIT PARTNERS IV, LTD. CLASS | | E | 3 | 1FE | 5,000,000 | 80.0600 | 4,003,000 | 5,000,000 | 5,000,000 | | | | | 1.166 | 1.166 | FMAN | 7,285 | 50,051 | 06/24/2005 | 05/17/2021 |
| 67085M-AG-3 | OAK HILL SECURITIES FUND FINANCING 2006, | | E | 3 | 3AM | 17,500,000 | 84.0000 | 14,700,000 | 17,500,000 | 17,500,000 | | | | | 0.946 | 0.692 | MJSD | 7,820 | 124,408 | 08/08/2006 | 09/13/2013 |
| 67085M-AJ-7 | OAK HILL SECURITIES FUND FINANCING 2006, | | E | 3 | 4AM | 7,250,000 | 75.0000 | 5,437,500 | 7,250,000 | 7,250,000 | | | | | 1.246 | 0.992 | MJSD | 4,267 | 73,593 | 08/08/2006 | 09/13/2013 |
| 67085M-AL-2 | OAK HILL SECURITIES FUND FINANCING 2006, | | E | 3 | 5* | 4,000,000 | 68.0000 | 2,720,000 | 4,000,000 | 4,000,000 | | | | | 2.046 | 1.792 | MJSD | 3,865 | 73,047 | 08/08/2006 | 09/13/2013 |
| 67085P-AL-5 | OAK HILL SECURITIES FUND FINANCING 2006- | | E | 3 | 2 | 16,000,000 | 84.0000 | 13,440,000 | 16,000,000 | 16,000,000 | | | | | 2.046 | 2.046 | MJSD | 15,461 | 292,189 | 08/08/2006 | 09/13/2013 |
| 67571M-AE-9 | OCTAGON INVESTMENT PARTNERS V CLASS C-1 | | E | 4 | 1AM | 2,708,835 | 69.2800 | 4,849,600 | 7,000,000 | 3,846,623 | | 403,345 | | | 2.412 | 13.856 | FMAN | 15,944 | 155,196 | 02/28/2006 | 11/28/2018 |
| 67571M-AL-3 | OCTAGON INVESTMENT PARTNERS V CLASS C2 L | | E | 4 | 1AM | 763,900 | 87.3500 | 2,183,750 | 2,500,000 | 794,207 | | 64,455 | | | 7.036 | 32.015 | FMAN | 16,124 | 175,900 | 02/28/2006 | 11/28/2018 |
| 675919-AE-4 | OCTAGON INVESTMENT PARTNERS XI CLASS A-2 | | E | 1 | 1FE | 17,000,000 | 77.5520 | 13,183,840 | 17,000,000 | 17,000,000 | | | | | 0.906 | 0.906 | FMAN | 15,832 | 119,090 | 06/28/2007 | 08/25/2021 |
| 685048-AA-8 | ONGLT 2006-A, A ABS | | | | 1FE | 8,168,759 | 104.3530 | 8,524,551 | 8,168,979 | 8,168,883 | | (20) | | | 5.779 | 5.780 | MON | 39,340 | 454,102 | 11/20/2009 | 11/15/2021 |
| 69508S-AC-4 | PACIFICA CDO 2004-3A, CLASS A2B CLO LOAN | | F | | 1FE | 4,040,000 | 101.7500 | 4,070,000 | 4,000,000 | 4,035,936 | | (4,064) | | | 5.608 | 5.254 | MJSD | 11,216 | 112,160 | 08/25/2011 | 05/13/2016 |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO | | E | 4 | 6* | 448,282 | 75.1700 | 614,826 | 817,914 | | (459,006) | (51,494) | | | 7.470 | 5.476 | FMAN | 10,183 | 63,047 | 03/13/1999 | 05/31/2012 |
| 69763N-AC-5 | PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L | | E | 4 | 6* | 1,340,113 | 75.1700 | 1,229,667 | 1,635,849 | | (1,227,311) | 1,847 | | | 1.779 | 5.476 | FMAN | 4,932 | 30,870 | 03/13/1999 | 05/31/2012 |
| 69331V-AA-4 | PECO ENERGY CAP TRST III ABS | | | | 1AM | 965,362 | 100.8300 | 1,008,304 | 1,000,000 | 970,627 | | 878 | | | 7.380 | 7.699 | AO | 12,505 | 73,800 | 06/01/2004 | 04/06/2028 |
| 70556M-AA-0 | PEGASUS AVIATION, INC SERIES 2000-A A-1 | | | 4 | 6FE | 5,170,533 | 25.0000 | 2,413,218 | 9,652,872 | 2,413,218 | (460,448) | (345,021) | | | 0.880 | 0.854 | MON | 1,180 | 83,935 | 03/08/2000 | 03/25/2015 |
| 910748-A@-1 | PEPCO HOLDINGS / DELMARVA P&L / UNITED J | | | | 2 | 14,218,248 | 115.0000 | 16,350,985 | 14,218,248 | 14,152,486 | | 8,127 | | | 10.370 | 10.757 | JJ | 733,121 | 1,417,342 | 12/31/1998 | 07/02/2018 |
| 30605K-AD-3 | PIMCO/FAIRWAY LOAN FUNDING CO. A-2L LOAN | | E | 3 | 1FE | 8,125,000 | 82.6400 | 6,714,500 | 8,125,000 | 8,125,000 | | | | | 0.773 | 0.773 | JAJO | 13,260 | 53,344 | 06/14/2006 | 10/17/2018 |
| 30605K-AE-1 | PIMCO/FAIRWAY LOAN FUNDING CO. A-3L LOAN | | E | 3 | 2AM | 12,000,000 | 74.5000 | 8,940,000 | 12,000,000 | 12,000,000 | | | | | 1.063 | 1.063 | JAJO | 26,931 | 113,971 | 06/14/2006 | 10/17/2018 |
| 724060-AA-6 | PIPELINE FUNDING CO LLC ABS | | | 2 | 2AM | 5,000,000 | 115.8900 | 5,794,500 | 5,000,000 | 5,000,000 | | | | | 7.500 | 7.500 | JJ | 172,917 | 375,000 | 10/08/2009 | 01/15/2030 |
| 73932L-AA-1 | POWER RECEIVABLES FINANC ABS | | | | 2AM | 518,512 | 100.0000 | 518,665 | 518,665 | 518,665 | | 19 | | | 6.290 | 6.344 | JAJO | 8,156 | 9,272 | 09/30/2003 | 01/01/2012 |
| 78402*-AA-8 | PPG INDUSTRIES / SC LEASING LLC SR SECD | | | | 2 | 1,888,282 | 107.9320 | 2,096,029 | 1,941,983 | 1,900,971 | | 3,649 | | | 5.200 | 5.008 | MON | 281 | 99,554 | 09/10/2008 | 12/31/2022 |
| 50204#-AA-3 | PPL ENERGY SUPPLY/LMB FUND. SER A SR SEC | | | | 2 | 11,907,170 | 112.5200 | 13,397,973 | 11,907,170 | 11,907,170 | | | | | 8.050 | 8.088 | JD | 2,663 | 958,527 | 03/14/2002 | 12/21/2013 |
| 50204#-AB-1 | PPL ENERGY SUPPLY/LMB FUND. SER B SR SEC | | | | 2 | 8,092,830 | 113.0050 | 9,145,341 | 8,092,830 | 8,092,830 | | | | | 8.300 | 8.423 | JD | 1,866 | 671,705 | 12/12/2002 | 12/21/2013 |
| 74041A-AA-1 | PREFERRED TERM SECURITIES XIII PREFERRED | | E | 3 | 3AM | 25,675,344 | 55.0000 | 14,121,439 | 25,675,344 | 25,675,344 | | | | | 1.109 | 1.109 | MJSD | 4,746 | 278,940 | 03/10/2004 | 03/24/2034 |
| 74041A-AB-9 | PREFERRED TERM SECURITIES XIII PREFERRED | | E | 3 | 3AM | 7,000,000 | 35.0000 | 2,450,000 | 7,000,000 | 7,000,000 | | | | | 1.259 | 1.259 | MJSD | 1,469 | 71,847 | 03/10/2004 | 03/24/2034 |
| 74042E-AB-0 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | E | 1 | 4AM | 7,000,000 | 30.0000 | 2,100,000 | 7,000,000 | 7,000,000 | | | | | 1.071 | 1.071 | MJSD | 1,875 | 56,876 | 03/09/2005 | 06/23/2035 |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | | E | 1 | 6FE | 498,240 | 20.0000 | 2,051,647 | 10,258,237 | 471,690 | | (54,476) | | | 1.355 | 0.000 | MJSD | | | 03/09/2005 | 06/23/2035 |
| 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL ABS | 0 | | | 1FE | 10,374,200 | 104.0270 | 10,402,670 | 10,000,000 | 10,149,282 | | (119,692) | | | 5.250 | 4.657 | JJ | 242,083 | 525,000 | 06/16/2005 | 01/15/2013 |
| 746810-AK-5 | PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS | | | 4 | 5* | 133,031 | 0.0000 | | 8,735,299 | | | | | | 0.000 | 8.841 | MON | | | 05/17/2000 | 01/31/2016 |
| 74831*-AA-8 | QUEENSLAND TREAS CORP/QUEENSLAND P-T | | F | | 1 | 31,755,928 | 120.0000 | 37,080,000 | 30,900,000 | 31,503,384 | | (64,206) | | | 7.820 | 7.762 | JAN | 2,402,956 | 2,416,380 | 12/31/1998 | 01/03/2019 |
| 898613-AA-2 | QWEST/TUCKAHOE CTL ABS | | | | 3FE | 13,120,897 | 113.5740 | 14,218,608 | 12,519,224 | 12,926,933 | | (22,225) | | | 9.310 | 9.121 | MON | 38,851 | 1,179,402 | 11/12/2009 | 10/20/2025 |
| 749550-AA-9 | R G S (AEGCO) FDG SEC LSE OBLIG SER E AB | | | | 3AM | 5,373,091 | 120.1910 | 6,457,971 | 5,373,091 | 5,488,575 | | (13,838) | | | 9.810 | 9.813 | JD | 35,140 | 525,761 | 02/08/1990 | 12/07/2022 |
| 74955E-AA-7 | R G S (IME) FDG SEC LSE OBLIG SER E ABS | | | | 3AM | 8,436,280 | 120.1910 | 9,980,501 | 8,303,867 | 8,455,945 | | (18,194) | | | 9.810 | 9.723 | JD | 54,307 | 812,540 | 02/15/1991 | 12/07/2022 |
| 74981M-AG-4 | RACE POINT IV CLO CLASS B LOANS | | E | 1 | 1FE | 11,000,000 | 81.0000 | 8,910,000 | 11,000,000 | 11,000,000 | | | | | 0.829 | 0.829 | FMAN | 15,460 | 75,841 | 06/19/2007 | 08/01/2021 |
| 76126C-MD-1 | RACERS TRUST 2002-38-S ABS | | | | 1AM | 7,981,000 | 63.0000 | 15,750,000 | 25,000,000 | 14,368,274 | | 889,042 | | | 0.000 | 6.490 | JD | | | 10/01/2002 | 12/01/2029 |
| 44440*-AC-0 | RAYTHEON/HUGHES AIR/AURORA IRE - SB ABS | | | | 1 | 356,515 | 102.1650 | 350,898 | 343,464 | 345,151 | | (4,877) | | | 10.360 | 8.390 | MS | 8,995 | 35,583 | 09/10/2008 | 09/30/2012 |
| 75903A-AC-1 | REGIONAL DIVERSIFIED FUNDING 2005-1 CL. | | E | 4 | 6FE | 925,038 | 25.0000 | 3,750,000 | 15,000,000 | 683,976 | | (115,911) | | | 0.918 | 0.830 | JAJO | 26,019 | 118,227 | 03/21/2005 | 01/25/2036 |
| 75902X-AA-6 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | E | 3 | 3AM | 21,119,760 | 45.0000 | 9,503,892 | 21,119,760 | 21,119,760 | | | | | 1.007 | 1.007 | FMAN | 27,772 | 176,493 | 02/13/2004 | 02/15/2034 |
| 75902X-AC-2 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | | E | 4 | 1AM | 6,331,690 | 25.0000 | 2,500,000 | 10,000,000 | 6,382,144 | | (33,746) | | | 1.307 | 1.180 | FMAN | 17,066 | 115,209 | 02/13/2004 | 05/15/2034 |
| 75157E-AB-8 | RMPRT 2007-1A B LOANS CLO | | E | 3 | 1FE | 7,373,250 | 80.2500 | 10,472,625 | 13,050,000 | 8,831,820 | | 548,890 | | | 1.118 | 8.154 | JAJO | 27,567 | 129,596 | 07/09/2009 | 10/25/2021 |
| 75405R-AA-1 | RPRO 2005, G ABS | | | 3 | 1FE | 10,754,202 | 80.0000 | 8,603,362 | 10,754,202 | 10,754,202 | | | | | 0.963 | 0.963 | MJSD | 3,453 | 74,342 | 09/15/2005 | 03/23/2024 |
| 78108L-AA-8 | RTP STUDENT LOAN TRUST II 07-1A-1 ABS | | | 3 | 1FE | 8,400,000 | 82.0400 | 6,891,360 | 8,400,000 | 8,400,000 | | | | | 0.817 | 6.136 | 4WK | 7,913 | 70,010 | 08/30/2007 | 08/01/2047 |

# 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 (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 |
| 78108L-AB-6 | RTP STUDENT LOAN TRUST II 07-1A-2 ABS | | | 3 | 1FE | 10,000,000 | 81.9250 | 8,192,500 | 10,000,000 | 10,000,000 | | | | | 0.821 | 6.134 | 4WK | 3,649 | 90,199 | 08/30/2007 | 08/01/2047 |
| 803444-AD-0 | SARATOGA CLO I, A2 LOANS | | E | 3 | 1FE | 13,000,000 | 88.0000 | 11,440,000 | 13,000,000 | 13,000,000 | | | | | 0.856 | 0.856 | MJSD | 5,256 | 80,555 | 05/16/2006 | 12/15/2019 |
| 78403D-AA-8 | SBA TOWER TRUST ABS | | | | 1FE | 10,506,000 | 102.8030 | 10,280,330 | 10,000,000 | 10,360,352 | | (102,489) | | | 4.254 | 3.120 | MON | 18,907 | 425,400 | 07/21/2010 | 04/15/2015 |
| 80282D-AD-4 | SDART 2010-1 A4 ABS | | | | 1FE | 5,248,526 | 101.4530 | 5,326,273 | 5,250,000 | 5,249,158 | | 352 | | | 2.430 | 2.438 | MON | 5,670 | 127,575 | 05/19/2010 | 05/15/2017 |
| 808086-A#-9 | SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H | | | | 1 | 10,354,434 | 109.6300 | 11,351,529 | 10,354,434 | 10,354,434 | | | | | 12.125 | 12.125 | JD | 857,827 | 627,736 | 09/22/1999 | 06/30/2013 |
| 824612-AC-9 | SHINNECOCK CLO 2006-1A, CLASS A2 LOANS | | F | 3 | 1FE | 12,581,250 | 84.2500 | 12,637,500 | 15,000,000 | 12,701,218 | | 119,968 | | | 0.803 | 5.017 | JAJO | 25,432 | 25,429 | 09/29/2011 | 07/15/2018 |
| 82669J-AA-6 | SIG6 6A 6 INVESTMENT GRADE CLO | | E | 3 | 1FE | 217,894 | 99.5000 | 227,021 | 228,162 | 224,697 | | 2,958 | | | 1.040 | 7.715 | MS | 633 | 1,111 | 10/13/2009 | 09/27/2016 |
| 827554-AB-2 | SILVER CREEK FUNDING CLASS A-2 CLO LOANS | | F | | 1FE | 5,725,760 | 103.2500 | 5,732,700 | 5,552,252 | 5,672,668 | | (53,092) | | | 5.486 | 4.338 | FMAN | 30,460 | 303,327 | 01/31/2011 | 02/25/2016 |
| 60527T-A*-5 | SOUTHERN CO. / MISSISSIPPI POWER / MISS. | | | | 1 | 42,252,636 | 120.0000 | 42,000,000 | 35,000,000 | 39,640,455 | | (356,709) | | | 7.130 | 5.394 | AO | 492,168 | 2,495,500 | 08/05/2003 | 10/20/2021 |
| 60467M-AC-5 | SOUTHERN ENERGY MID-ATL 144A ABS | | | | 4AM | 25,109,859 | 103.5000 | 23,193,079 | 22,408,772 | 24,766,984 | | (65,003) | | | 10.060 | 8.605 | JD | 6,262 | 2,254,322 | 03/23/2005 | 12/30/2028 |
| 844741-AR-9 | SOUTHWEST AIR ABS | | | | 2FE | 2,550,997 | 100.0860 | 2,508,947 | 2,506,801 | 2,512,143 | | (5,234) | | | 7.220 | 7.250 | JJ | 90,496 | 142,573 | 01/01/2006 | 07/01/2013 |
| 844741-AU-2 | SOUTHWEST AIR ABS | | | | 2FE | 5,000,000 | 101.0600 | 5,053,007 | 5,000,000 | 5,052,995 | | (3,930) | | | 8.000 | 8.002 | JJ | 198,889 | 400,000 | 09/04/1996 | 01/02/2021 |
| 20763#-BV-2 | SOUTHWEST AIR N502SW/CN NATL BK ABS | | | 2 | 2 | 136,291 | 100.8030 | 140,260 | 139,142 | 139,101 | | 55 | | | 10.010 | 10.261 | FA | 5,262 | 6,964 | 12/31/1998 | 02/15/2012 |
| 20763#-BX-8 | SOUTHWEST AIR N507SW/CONN NATL BK ABS | | | 2 | 2 | 138,909 | 100.8030 | 140,025 | 138,909 | 138,873 | | 49 | | | 10.010 | 10.013 | FA | 5,253 | 6,952 | 12/31/1998 | 02/15/2012 |
| 20763#-BW-0 | SOUTHWEST AIRLINES N506SW/CN NATL BNK AB | | | | 2 | 136,063 | 100.8030 | 140,025 | 138,909 | 138,868 | | 55 | | | 10.010 | 10.257 | FA | 5,253 | 6,952 | 12/31/1998 | 02/15/2012 |
| 84861#-AA-6 | SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS | | | 2 | 2FE | 15,324,778 | 112.3900 | 17,330,293 | 15,419,793 | 15,352,203 | | 9,167 | | | 6.090 | 6.311 | MJSD | 2,609 | 925,374 | 09/10/2008 | 12/31/2021 |
| 96928*-BA-4 | ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL | | | 2 | 1 | 24,542,185 | 120.0000 | 29,137,957 | 24,281,631 | 24,483,789 | | (11,381) | | | 5.730 | 5.453 | MON | 61,837 | 1,389,484 | 12/14/2006 | 04/15/2028 |
| 85431N-AC-3 | STANFIELD AZURE CLO 2006 A2L LOANS | | E | 3 | 1FE | 10,000,000 | 82.8300 | 8,283,000 | 10,000,000 | 10,000,000 | | | | | 0.912 | 0.912 | FMAN | 8,610 | 70,104 | 02/28/2006 | 05/27/2020 |
| 85431N-AD-1 | STANFIELD AZURE CLO 2006 A3L LOANS | | E | 3 | 1FE | 10,000,000 | 74.8000 | 7,480,000 | 10,000,000 | 10,000,000 | | | | | 1.212 | 1.212 | FMAN | 11,444 | 100,437 | 02/28/2006 | 05/27/2020 |
| 854315-AA-6 | STANFIELD VANTAGE CLO CLASS A1 LOANS | | F | 3 | 1FE | 8,067,616 | 96.0000 | 8,327,862 | 8,674,856 | 8,274,699 | | 96,772 | | | 0.867 | 3.856 | MJSD | 2,298 | 48,198 | 03/04/2010 | 03/21/2017 |
| 861763-AD-2 | STONE TOWER CLO 2007-7X CLASS A3 NOTES L | | E | 3 | 1FE | 2,156,265 | 81.2500 | 3,436,063 | 4,229,000 | 2,683,107 | | 175,374 | | | 1.696 | 9.405 | MJSD | 3,387 | 62,222 | 06/10/2009 | 08/30/2021 |
| 78487T-AA-2 | SVOVM 2005-A, A ABS | | | | 1FE | 3,225,452 | 102.2340 | 3,298,345 | 3,226,254 | 3,226,000 | | (50) | | | 5.250 | 5.258 | MON | 14,115 | 162,915 | 12/31/2009 | 02/20/2021 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST ABS | | | | 1FE | 6,656,944 | 107.5000 | 7,274,424 | 6,766,906 | 6,671,637 | | 6,646 | | | 6.150 | 6.335 | FA | 173,402 | 411,338 | 08/17/2009 | 08/01/2022 |
| 870537-AA-5 | SWEETWATER INVESTORS SR SEC NOTES ABS | | | 2 | 2 | 3,065,996 | 97.6330 | 2,993,424 | 3,065,996 | 3,065,996 | | | | | 5.875 | 5.875 | MN | 23,016 | 164,098 | 11/10/2009 | 05/15/2014 |
| 48244*-AB-1 | TATE & LYLE (A.E. STALEY) SECD NTS 2004A | | R | | 2 | 4,328,852 | 110.1480 | 4,768,152 | 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 | 107.2570 | 4,966,090 | 4,630,067 | 4,630,067 | | | | | 5.830 | 5.831 | JJ | 124,469 | 269,933 | 09/29/2004 | 01/15/2021 |
| 872376-AC-2 | TCW GLOBAL PROJECT FUND II, CL. A-2-A PR | | E | 3 | 1FE | 20,000,000 | 82.0000 | 16,400,000 | 20,000,000 | 20,000,000 | | | | | 1.753 | 1.753 | JAJO | 74,018 | 332,228 | 06/17/2004 | 06/15/2016 |
| 872376-AE-8 | TCW GLOBAL PROJECT FUND II, CL. B-1 PROJ | | E | 3 | 3AM | 20,000,000 | 61.0000 | 12,200,000 | 20,000,000 | 20,000,000 | | | | | 2.353 | 2.353 | JAJO | 99,351 | 454,561 | 06/17/2004 | 06/15/2016 |
| 872377-AJ-5 | TCW GLOBAL PROJECT FUND III CL. B-2 PROJ | | E | | 3AM | 23,000,000 | 70.0000 | 16,100,000 | 23,000,000 | 23,000,000 | | | | | 5.793 | 5.793 | MJSD | 111,033 | 1,332,390 | 06/15/2005 | 09/01/2017 |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II SUB SEC NT | | | 4 | 6Z* | 3,355 | 0.0000 | | 7,241,824 | | | | | | 9.550 | 7.764 | JD | | | 12/15/2009 | 12/15/2012 |
| 88713U-AC-0 | TIMBERSTAR CLASS B ABS | | | | 1FE | 8,000,000 | 105.6850 | 8,454,808 | 8,000,000 | 8,000,000 | | | | | 5.747 | 5.747 | MON | 20,433 | 153,245 | 08/15/2011 | 10/15/2036 |
| 88713U-AD-8 | TIMBERSTAR CLASS C ABS | | | | 1FE | 6,000,000 | 101.9930 | 6,119,562 | 6,000,000 | 6,000,000 | | | | | 5.884 | 5.884 | MON | 15,691 | 117,684 | 08/15/2011 | 10/15/2036 |
| 88948A-AN-7 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99 | @ | | | 1AM | 20,679,170 | 94.3920 | 29,261,644 | 31,000,000 | 29,360,109 | | 1,387,939 | | | 0.000 | 5.230 | NA | | | 03/18/2009 | 02/15/2013 |
| 88948A-AP-2 | TOLL ROAD VA INVESTOR PARTNERSHIP II 99B | @ | | | 1AM | 21,186,942 | 89.2070 | 29,349,103 | 32,900,000 | 29,637,084 | | 1,423,321 | | | 0.000 | 5.090 | NA | | | 05/10/2005 | 02/15/2014 |
| 89578W-AD-6 | TRIAD AUTO RECEIVABLES OWNER T ABS | | | | 1FE | 9,413,485 | 102.0540 | 9,386,876 | 9,197,909 | 9,245,533 | | (70,791) | | | 5.430 | 4.337 | MON | 26,360 | 483,989 | 12/02/2009 | 07/14/2014 |
| 896223-AC-8 | TRIMARAN 06-1A, CLASS A2 LOANS CLO | | E | 3 | 1FE | 9,555,000 | 85.2900 | 11,087,700 | 13,000,000 | 10,789,074 | | 463,406 | | | 0.926 | 5.554 | MJSD | 5,686 | 89,781 | 08/18/2009 | 03/15/2018 |
| 89566E-AA-6 | TRISTATE GENERAT | | | 2 | 1FE | 12,301,131 | 110.2440 | 13,506,041 | 12,251,000 | 12,275,223 | | (4,085) | | | 6.040 | 6.000 | JJ | 310,372 | 693,428 | 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 |
| 89655N-AA-8 | TRL 2004-1 ABS | | | | 1FE | 3,863,501 | 106.1750 | 4,102,091 | 3,863,501 | 3,863,501 | | | | | 5.270 | 5.270 | MON | 9,615 | 202,472 | 08/10/2004 | 08/14/2027 |
| 89655X-AA-6 | TRL 2006-1A, A1 ABS | | | | 2FE | 24,275,246 | 109.0490 | 26,471,909 | 24,275,246 | 25,259,212 | | 39,928 | | | 5.900 | 5.135 | MON | 67,634 | 1,426,550 | 05/18/2006 | 05/14/2036 |
| 89655V-AA-0 | TRLT II 2003-1 ABS | | | | 1FE | 5,732,140 | 107.8740 | 6,183,498 | 5,732,140 | 5,732,140 | | | | | 5.640 | 5.640 | MON | 17,063 | 351,193 | 11/17/2009 | 10/12/2026 |
| 33632*-NJ-2 | TTX CO FIRST SECURITY BANK OF UTAH ABS | | | 2 | 1 | 1,254,036 | 107.8240 | 1,352,154 | 1,254,036 | 1,254,036 | | | | | 8.260 | 8.363 | JJ | 51,792 | 70,919 | 12/31/1998 | 07/01/2013 |
| 33632*-NL-7 | TTX CO FIRST SECURITY BANK OF UTAH ABS | | | | 1 | 56,615 | 103.5140 | 58,604 | 56,615 | 56,615 | | | | | 8.260 | 8.331 | JJ | 2,338 | 2,338 | 12/31/1998 | 07/01/2012 |
| 87305N-AR-9 | TTX CO. 6.61% SR NTS ABS | | | 2 | 1FE | 5,410,415 | 102.6070 | 4,937,883 | 4,812,423 | 4,928,654 | | (53,922) | | | 6.610 | 5.160 | JJ | 146,680 | 275,201 | 11/12/2009 | 01/15/2015 |
| 29272#-AA-4 | TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB | | | 2 | 1 | 2,430,556 | 103.8240 | 2,523,490 | 2,430,556 | 2,430,556 | | | | | 5.880 | 5.750 | FA | 54,388 | 128,625 | 11/12/2009 | 02/14/2014 |
| 89222*-AA-3 | TYCO INT'L - U.S. SURGICAL 7.20% SR NTS | | | | 1 | 9,386,042 | 120.0000 | 11,263,251 | 9,386,042 | 9,386,042 | | | | | 7.200 | 7.309 | MON | 1,877 | 673,572 | 03/30/2001 | 03/31/2021 |
| 903329-AA-8 | U.S. CAPITAL FUNDING I, CORP, CLASS A-1 | | E | 3 | 1FE | 18,496,945 | 47.0000 | 8,693,564 | 18,496,945 | 18,496,945 | | | | | 1.049 | 1.049 | FMAN | 32,892 | 165,840 | 02/20/2004 | 05/01/2034 |
| 907830-AA-4 | UNION PACIFIC CORP ABS | | | | 2FE | 7,000,000 | 107.7990 | 7,545,930 | 7,000,000 | 7,002,465 | | (815) | | | 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 AB | | | | 1 | 4,089,727 | 112.0130 | 4,581,037 | 4,089,727 | 4,089,727 | | | | | 5.500 | 5.500 | JJ | 111,843 | 224,935 | 12/29/2004 | 01/02/2022 |
| 94978#-CL-9 | UNION PACIFIC EQUIP. NTS SER B 2004-I AB | | | | 1 | 8,852,893 | 112.2860 | 9,940,553 | 8,852,893 | 8,852,893 | | | | | 5.360 | 5.360 | JJ | 235,939 | 474,515 | 03/04/2005 | 01/02/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 3,552,184 | 105.4230 | 3,746,350 | 3,553,651 | 3,552,804 | | 273 | | | 5.510 | 5.525 | JJ | 97,903 | 185,385 | 06/27/2008 | 07/01/2015 |
| 90781#-AB-8 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 1,987,147 | 103.1670 | 2,050,892 | 1,987,936 | 1,987,640 | | 101 | | | 5.510 | 5.121 | JJ | 54,463 | 71,945 | 06/27/2008 | 01/02/2014 |
| 90781#-AC-6 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | | 2 | 1 | 1,466,893 | 101.2410 | 1,482,995 | 1,464,816 | 1,465,151 | | (500) | | | 5.510 | 5.444 | JJ | 33,854 | 51,248 | 09/10/2008 | 07/30/2012 |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 4,042,347 | 110.6300 | 4,511,695 | 4,078,198 | 4,052,919 | | 3,442 | | | 5.270 | 5.425 | JJ | 106,864 | 214,921 | 06/27/2008 | 01/02/2021 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 3,104,639 | 110.6280 | 3,465,043 | 3,132,168 | 3,112,758 | | 2,644 | | | 5.270 | 5.421 | JJ | 82,074 | 165,065 | 06/27/2008 | 01/02/2021 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | | 1 | 8,239,434 | 110.2180 | 9,161,469 | 8,312,102 | 8,261,682 | | 7,227 | | | 5.270 | 5.522 | JJ | 217,807 | 438,048 | 11/12/2009 | 01/02/2021 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 94978#-BT-3 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | | 2 | 1 | 9,669,850 | 110.8010 | 10,821,024 | 9,766,210 | 9,697,073 | | 8,854 | | | 5.270 | 5.435 | JJ | 255,910 | 514,679 | 06/27/2008 | 01/02/2022 |
| 97181#-LH-4 | UNION PACIFIC RAILROAD SECD NTS SER B AB | | | 2 | 1 | 3,698,055 | 107.1530 | 3,962,585 | 3,698,055 | 3,698,055 | | | | | 5.040 | 5.036 | JJ | 92,673 | 191,959 | 09/28/2005 | 01/02/2020 |
| 90783V-AA-3 | UNION PACIFIC RAILROAD SERIES 2005-1 ABS | | | | 1 | 17,358,894 | 110.3120 | 19,149,021 | 17,358,894 | 17,358,894 | | | | | 5.082 | 5.082 | JJ | 438,639 | 872,479 | 07/28/2005 | 01/02/2029 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-3 ABS | | | | 1FE | 3,737,966 | 123.6600 | 4,622,369 | 3,737,966 | 3,737,966 | | | | | 6.176 | 6.176 | JJ | 114,787 | 228,776 | 07/19/2007 | 01/02/2031 |
| 908594-A*-5 | UNION TANK CAR SECD. NTS ABS | | | | 1 | 3,999,122 | 115.9250 | 4,635,972 | 3,999,122 | 3,999,122 | | | | | 6.820 | 6.817 | JD | 22,728 | 255,981 | 11/12/2009 | 06/01/2016 |
| 90345K-AA-8 | US AIRWAYS GROUP INC ABS | | | | 3FE | 4,838,613 | 92.0000 | 4,451,524 | 4,838,613 | 4,838,613 | | | | | 6.250 | 6.250 | AO | 57,963 | 252,851 | 12/15/2010 | 04/22/2023 |
| 91802M-AA-8 | UTILITY CONTRACT FUNDING | | | | 2AM | 7,498,273 | 107.9490 | 8,098,765 | 7,502,400 | 7,500,893 | | 301 | | | 7.944 | 7.951 | AO | 148,998 | 571,486 | 11/10/2009 | 10/01/2016 |
| 922463-AA-2 | VEER 2008-1A SENIOR INCOME NOTES LOANS C | | | 3 | 1FE | 807,042 | 99.5000 | 892,516 | 897,001 | 854,720 | | 22,882 | | | 1.806 | 6.544 | JAJO | 3,330 | 10,871 | 09/10/2009 | 07/19/2017 |
| 42951T-AA-5 | VERIZON COMMUNICATIONS INC CTL 2021 SERI | | | 2 | 2FE | 12,500,000 | 114.6900 | 14,336,285 | 12,500,000 | 12,500,000 | | | | | 5.750 | 5.750 | JJ | 359,375 | 722,743 | 06/22/2010 | 01/01/2021 |
| 42951T-AB-3 | VERIZON COMMUNICATIONS INC CTL 2022 SERI | | | 2 | 2FE | 11,180,446 | 101.6720 | 11,367,383 | 11,180,446 | 11,180,446 | | | | | 5.650 | 5.650 | JJ | 315,848 | 597,927 | 06/22/2010 | 01/01/2022 |
| 92719U-AB-8 | VINACASA CLO CLASS A-2 LOANS | | E | 1 | 1FE | 4,750,000 | 99.0000 | 4,702,500 | 4,750,000 | 4,750,000 | | | | | 3.901 | 3.901 | JAJO | 40,661 | 182,061 | 03/04/2008 | 10/14/2015 |
| 92719U-AC-6 | VINACASA CLO CLASS B LOANS | | E | 1 | 1FE | 2,500,000 | 97.7500 | 2,443,750 | 2,500,000 | 2,500,000 | | | | | 5.401 | 5.401 | JAJO | 29,630 | 133,842 | 03/04/2008 | 10/14/2015 |
| 92719U-AD-4 | VINACASA CLO CLASS C LOANS | | E | 14 | 1AM | 2,321,893 | 95.5000 | 2,941,102 | 3,079,688 | 2,523,650 | | 179,399 | | | 7.401 | 16.323 | JAJO | 50,016 | 226,474 | 03/04/2008 | 10/14/2015 |
| 92719T-AA-3 | VINACASA CLO LTD. CLASS D LOANS | @ | E | 4 | 6Z | 0.0000 | | | 17,500,000 | | | | | | 0.000 | 0.000 | NA | | | 03/04/2008 | 10/14/2015 |
| 94978#-EQ-6 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | | | 1 | 9,263,615 | 107.6880 | 9,975,764 | 9,263,615 | 9,263,615 | | | | | 5.660 | 5.650 | JJ | 241,770 | 501,294 | 05/31/2006 | 01/15/2019 |
| 94978#-ER-4 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | | | 1 | 7,871,522 | 107.6880 | 8,476,652 | 7,871,522 | 7,871,522 | | | | | 5.660 | 5.650 | JJ | 205,438 | 425,962 | 05/31/2006 | 01/15/2019 |
| 94978#-DC-8 | WACHOVIA BANK LEASE BACKED NOTES TRANCHE | | | 2 | 1 | 6,221,732 | 108.9950 | 6,781,361 | 6,221,732 | 6,221,732 | | | | | 5.480 | 5.481 | JJ | 169,528 | 340,951 | 12/22/2005 | 01/02/2024 |
| 94978#-CY-1 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 983,651 | 108.8760 | 1,070,960 | 983,651 | 983,651 | | | | | 5.480 | 5.481 | JJ | 26,802 | 53,904 | 12/22/2005 | 01/02/2025 |
| 94978#-CZ-8 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 5,172,654 | 108.8420 | 5,630,010 | 5,172,654 | 5,172,654 | | | | | 5.480 | 5.481 | JJ | 140,943 | 283,461 | 12/22/2005 | 01/02/2025 |
| 94978#-DA-2 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 1,196,407 | 108.9920 | 1,303,992 | 1,196,407 | 1,196,407 | | | | | 5.480 | 5.481 | JJ | 32,599 | 65,563 | 12/22/2005 | 01/02/2025 |
| 94978#-DB-0 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | | | 1 | 145,647 | 108.0820 | 157,419 | 145,647 | 145,647 | | | | | 5.480 | 5.481 | JJ | 3,969 | 7,981 | 12/22/2005 | 01/02/2025 |
| 94978#-EP-8 | WACHOVIA BANK N.A. LEASE BACKED NOTES 20 | | | | 1 | 6,472,140 | 107.6880 | 6,969,692 | 6,472,140 | 6,472,140 | | | | | 5.660 | 5.650 | JJ | 168,916 | 350,236 | 11/12/2009 | 01/15/2019 |
| 94978#-FG-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 633,946 | 109.6520 | 695,133 | 633,946 | 633,946 | | | | | 5.720 | 5.720 | JJ | 16,721 | 35,472 | 09/26/2006 | 09/26/2029 |
| 94978#-FH-5 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 2,228,260 | 109.8930 | 2,448,707 | 2,228,260 | 2,228,260 | | | | | 5.720 | 5.720 | JJ | 58,772 | 124,686 | 09/26/2006 | 09/26/2029 |
| 94978#-FJ-1 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 805,329 | 109.8390 | 884,565 | 805,329 | 805,329 | | | | | 5.720 | 5.720 | JJ | 21,241 | 44,943 | 09/26/2006 | 09/26/2029 |
| 94978#-FK-8 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 786,541 | 109.6090 | 862,119 | 786,541 | 786,541 | | | | | 5.720 | 5.721 | JJ | 20,745 | 44,198 | 09/26/2006 | 01/15/2023 |
| 94978#-FL-6 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 2,062,567 | 110.0450 | 2,269,751 | 2,062,567 | 2,062,567 | | | | | 5.720 | 5.721 | JJ | 54,401 | 116,062 | 09/26/2006 | 01/15/2028 |
| 94978#-FM-4 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 676,563 | 109.9130 | 743,633 | 676,563 | 676,563 | | | | | 5.720 | 5.720 | JJ | 17,845 | 38,137 | 09/26/2006 | 01/15/2028 |
| 94978#-FN-2 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 527,958 | 109.8480 | 579,953 | 527,958 | 527,958 | | | | | 5.720 | 5.715 | JJ | 13,925 | 29,770 | 09/26/2006 | 09/26/2029 |
| 94978#-FP-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | | 2 | 1 | 1,899,329 | 109.7450 | 2,084,427 | 1,899,329 | 1,899,329 | | | | | 5.720 | 5.720 | JJ | 50,096 | 106,959 | 09/26/2006 | 09/30/2029 |
| 10222*-AA-9 | WACHOVIA BANK N.A. LIC (BOWATER SALUDA) | | | | 1 | 10,000,000 | 113.5750 | 11,357,500 | 10,000,000 | 10,000,000 | | | | | 6.810 | 6.811 | FA | 257,267 | 681,000 | 09/24/2003 | 02/15/2017 |
| 92948#-AF-5 | WAL-MART WESTMINSTER CTL ABS | | | | 1 | 3,826,513 | 120.0000 | 4,579,770 | 3,816,475 | 3,822,483 | | (423) | | | 6.730 | 6.700 | MN | 32,820 | 253,840 | 06/06/2002 | 05/15/2023 |
| 943537-AD-2 | WAVELAND INGOTS CLASS B-2 LOANS CLO | | | | 1FE | 9,044,937 | 97.4000 | 8,809,769 | 9,044,937 | 9,044,937 | | | | | 5.154 | 5.154 | MJSD | 12,949 | 466,176 | 06/13/2003 | 06/21/2015 |
| 88880L-AB-9 | WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB | @ | | 14 | 1AM | 11,896,761 | 71.7910 | 8,005,770 | 447,000,000 | 12,411,487 | | 5,294,007 | (7,835) | | 0.000 | 8.467 | NA | | | 06/15/2007 | 06/01/2047 |
| 97180*-QB-7 | WESTAR ENERGY INC | | | | 2 | 6,935,715 | 114.9520 | 7,972,735 | 6,935,715 | 6,938,083 | | (137) | | | 10.070 | 10.074 | JJ | 345,333 | 569,324 | 12/31/1998 | 01/03/2019 |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | | | 1 | 24,710,042 | 118.9820 | 29,089,846 | 24,448,903 | 24,633,104 | | (10,626) | | | 5.570 | 5.535 | MON | 60,525 | 1,359,856 | 03/23/2007 | 05/15/2028 |
| 966600-AE-8 | WHITNEY CLO 1, A2F LOANS | | F | | 1FE | 7,813,979 | 98.7500 | 7,648,188 | 7,745,000 | 7,800,554 | | (13,425) | | | 5.190 | 4.946 | MJSD | 33,497 | 401,966 | 02/18/2011 | 03/01/2017 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 4,204,356,900 | XXX | 4,231,925,114 | 5,285,568,584 | 4,366,713,500 | (5,719,994) | 30,107,699 | 14,417,947 | (1,399,280) | XXX | XXX | XXX | 28,556,708 | 139,585,380 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 29,387,343,216 | XXX | 30,323,322,018 | 30,640,455,477 | 29,387,960,982 | 48,087,055 | (38,785,402) | 174,956,774 | (5,153,493) | XXX | XXX | XXX | 321,637,890 | 1,265,653,885 | XXX | XXX |
| 01039X-AA-8 | ALABAMA POWER CAP TR V | | | 1 | 1FE | 10,216,085 | 98.5800 | 10,004,884 | 10,149,000 | 10,149,000 | | | | | 3.472 | 5.309 | JAJO | 88,096 | 350,258 | 11/12/2009 | 10/01/2042 |
| 025816-AU-3 | AMERICAN EXPRESS | | | 1 | 3AM | 7,440,440 | 99.5000 | 6,965,000 | 7,000,000 | 7,239,565 | | (43,367) | | | 6.800 | 5.948 | MS | 158,667 | 476,000 | 10/05/2006 | 09/01/2066 |
| 04622D-AA-9 | ASSURED GUARANTY US HLDG | | | 1 | 2AM | 9,980,500 | 69.5000 | 6,950,000 | 10,000,000 | 9,980,669 | | 38 | | | 6.400 | 6.415 | JD | 28,444 | 640,000 | 12/13/2006 | 12/15/2066 |
| 054536-AA-5 | AXASA 8.6 12/15/30 | | F | | 3AM | 12,879,050 | 98.4890 | 12,311,063 | 12,500,000 | 12,799,069 | | (6,755) | | | 8.600 | 8.335 | JD | 47,778 | 1,075,000 | 02/12/2001 | 12/15/2030 |
| 05530A-AA-3 | BB&T CAPITAL TRUST II | | | | 2AM | 1,494,075 | 99.2360 | 1,488,546 | 1,500,000 | 1,494,492 | | 87 | | | 6.750 | 6.781 | JD | 6,750 | 101,250 | 05/31/2006 | 06/07/2036 |
| 055291-AC-2 | BBV INTL FIN UNSEC SUB | | F | | 1FE | 4,318,750 | 70.7610 | 3,538,055 | 5,000,000 | 4,472,778 | | 19,616 | | | 7.000 | 8.290 | JD | 29,167 | 350,000 | 04/25/2000 | 12/01/2025 |
| 14043C-AB-9 | CAPITAL ONE CAPITAL V | | | | 2AM | 2,965,380 | 103.7500 | 3,112,500 | 3,000,000 | 2,965,861 | | 214 | | | 10.250 | 10.406 | FA | 116,167 | 307,500 | 07/29/2009 | 08/15/2039 |
| 14043D-AB-7 | CAPITAL ONE CAPITAL VI | | | 1 | 2AM | 789,640 | 103.7890 | 830,313 | 800,000 | 789,797 | | 77 | | | 8.875 | 9.216 | MN | 9,072 | 71,000 | 11/09/2009 | 05/15/2040 |
| 14043D-AB-7 | CAPITAL ONE CAPITAL VI | LS | | 1 | 2AM | 197,410 | 103.7890 | 207,578 | 200,000 | 197,449 | | 19 | | | 8.875 | 9.216 | MN | 2,268 | 17,750 | 11/09/2009 | 05/15/2040 |
| 21869M-AA-5 | CORESTATES CAPTL | | | 1 | 1FE | 14,683,994 | 73.7840 | 11,067,630 | 15,000,000 | 14,789,437 | | 12,858 | | | 1.027 | 6.571 | FMAN | 20,116 | 130,350 | 02/06/1997 | 02/15/2027 |
| 316781-AA-1 | FIFTH THIRD CAP TRUST IV | | | 1 | 2AM | 6,998,180 | 98.0000 | 6,860,000 | 7,000,000 | 6,998,291 | | 26 | | | 6.500 | 6.540 | AO | 96,056 | 455,000 | 03/26/2007 | 04/15/2037 |
| 31769P-AB-6 | FINL SECURITY ASSUR HLGS | | | 1 | 2AM | 9,977,600 | 65.0000 | 6,500,000 | 10,000,000 | 9,977,782 | | 44 | | | 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 | 2AM | 5,000,000 | 97.5000 | 4,875,000 | 5,000,000 | 5,000,000 | | | | | 7.153 | 7.153 | MN | 44,706 | 357,650 | 05/16/2006 | 05/16/2046 |
| 4041A2-AH-7 | HBOS PLC | | F | | 2AM | 6,472,960 | 80.1790 | 5,211,648 | 6,500,000 | 6,480,721 | | 2,340 | | | 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 | 98.7090 | 3,948,364 | 4,000,000 | 3,991,035 | | 133 | | | 6.500 | 6.522 | MS | 76,556 | 260,000 | 09/05/2007 | 09/15/2037 |

# 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 (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 |
| 46631V-AA-9 | JPM CHASE CAPITAL XXV | | | | 1FE | 2,007,200 | 100.3750 | 2,007,500 | 2,000,000 | 2,007,016 | | (99) | | | 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 | 100.3750 | 10,037,500 | 10,000,000 | 10,885,317 | | (14,896) | | | 6.950 | 6.241 | FA | 258,694 | 695,000 | 03/12/2007 | 08/17/2036 |
| 51488Y-AB-5 | LB BADEN-WUERTTEMBERG NY | | F | | 1FE | 30,000,000 | 110.2710 | 33,081,390 | 30,000,000 | 30,000,000 | | | | | 5.050 | 5.051 | JD | 4,208 | 1,515,000 | 02/05/2004 | 12/30/2015 |
| 62874F-AA-7 | NATIONSBANK | | | 1 | 3AM | 14,773,500 | 71.6100 | 10,741,440 | 15,000,000 | 14,852,402 | | 9,116 | | | 0.953 | 6.491 | JAJO | 30,974 | 126,189 | 01/22/1997 | 01/15/2027 |
| 63859W-AB-5 | NATIONWIDE BLDG SOCIETY | | F | | 3AM | 2,034,920 | 103.6750 | 2,073,494 | 2,000,000 | 2,009,290 | | (4,226) | | | 5.250 | 5.007 | JJ | 48,417 | 105,000 | 01/01/2005 | 01/15/2014 |
| 70212J-AA-3 | PARTNERRE FINANCE | | | 1 | 2AM | 19,937,600 | 86.3300 | 17,266,060 | 20,000,000 | 19,938,120 | | 119 | | | 6.440 | 6.499 | JD | 107,333 | 1,288,000 | 12/10/2008 | 12/01/2066 |
| 7591EL-AA-7 | REGIONS FINANCING TR II | | | 1 | 1AM | 2,253,822 | 82.0000 | 3,280,000 | 4,000,000 | 2,263,954 | | 3,263 | | | 6.625 | 6.657 | MN | 33,861 | 265,000 | 04/24/2007 | 05/15/2047 |
| 7591EL-AA-7 | REGIONS FINANCING TR II | LS | | 1 | 1AM | 563,456 | 82.0000 | 820,000 | 1,000,000 | 565,988 | | 816 | | | 6.625 | 6.657 | MN | 8,465 | 66,250 | 04/24/2007 | 05/15/2047 |
| 759351-AE-9 | REINSURANCE GRP OF AMER | | | 1 | 2AM | 20,021,650 | 86.6920 | 17,338,440 | 20,000,000 | 19,990,246 | | (6,145) | | | 6.750 | 6.734 | JD | 60,000 | 1,350,000 | 02/15/2006 | 12/15/2065 |
| 85748D-AA-7 | STATE STREET CAP TR IV | 0 | | 1 | 1FE | 35,000,000 | 65.8270 | 23,039,310 | 35,000,000 | 35,000,000 | | | | | 1.546 | 6.312 | MJSD | 25,556 | 461,733 | 04/23/2007 | 06/15/2037 |
| 86787X-AA-3 | SUNTRUST BANKS | | | 1 | 2AM | 9,933,686 | 64.8570 | 6,485,690 | 10,000,000 | 9,955,554 | | 2,660 | | | 1.130 | 6.559 | FMAN | 14,753 | 97,075 | 05/12/1997 | 05/15/2027 |
| 870836-AB-9 | SWISS BANK CORP-NY | | F | | 1FE | 5,514,700 | 111.4760 | 5,573,800 | 5,000,000 | 5,179,322 | | (44,014) | | | 7.375 | 6.229 | JJ | 170,035 | 368,750 | 02/21/2002 | 07/15/2015 |
| 902671-AA-4 | UFJ FINANCE ARUBA AEC | | F | | 1FE | 10,728,600 | 106.8560 | 10,685,570 | 10,000,000 | 10,791,172 | | (415,985) | | | 6.750 | 5.635 | JJ | 311,250 | 675,000 | 03/30/2005 | 07/15/2013 |
| 929768-AA-7 | WACHOVIA CAP II | | | 1 | 2AM | 9,837,800 | 73.7760 | 7,377,650 | 10,000,000 | 9,903,333 | | 5,995 | | | 0.903 | 6.138 | JAJO | 19,065 | 79,500 | 01/28/1997 | 01/15/2027 |
| 92931B-AC-0 | WPS RESOURCES CORP | | | 1 | 3AM | 13,198,298 | 96.0500 | 12,646,904 | 13,167,000 | 13,183,828 | | (3,220) | | | 6.110 | 6.078 | JD | 67,042 | 804,504 | 11/12/2009 | 12/01/2066 |
| 003723-AA-1 | ABN AMRO NA HOLDING CAP | | | 1 | 4AM | 23,732,896 | 68.1250 | 15,193,238 | 22,302,000 | 22,535,816 | | (261,766) | | | 6.523 | 5.247 | MN | 214,173 | 1,454,759 | 11/12/2009 | 01/01/9999 |
| 00845W-AD-0 | AGFIRST FARM CREDIT BANK | | | 1 | 1FE | 10,000,000 | 75.0000 | 7,500,000 | 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 | 75.0000 | 7,500,000 | 10,000,000 | 10,000,000 | | | | | 6.585 | 6.585 | JD | 29,267 | 658,500 | 11/12/2009 | 01/01/9999 |
| 054536-AB-3 | AXA SA | | F | 1 | 2AM | 10,000,000 | 63.5000 | 6,350,000 | 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 | 2AM | 15,000,000 | 65.0000 | 9,750,000 | 15,000,000 | 15,000,000 | | | | | 6.379 | 6.379 | JD | 45,185 | 956,850 | 12/07/2006 | 01/01/9999 |
| 06738C-82-8 | BARCLAYS BANK PLC | | F | 1 | 3AM | 8,522,750 | 68.9690 | 5,862,348 | 8,500,000 | 8,521,001 | | (406) | | | 6.278 | 6.257 | JD | 23,717 | 298,205 | 02/27/2007 | 01/01/9999 |
| 05530R-AB-4 | BBVA INTL PREF UNIPERSON | | F | 1 | 2AM | 3,000,000 | 66.2030 | 1,986,093 | 3,000,000 | 3,000,000 | | | | | 5.919 | 5.919 | AO | 36,007 | 177,600 | 11/12/2009 | 01/01/9999 |
| 225313-AA-3 | CREDIT AGRICOLE (LONDON) | | F | 1 | 2AM | 23,000,000 | 58.0000 | 13,340,000 | 23,000,000 | 23,000,000 | | | | | 6.637 | 6.637 | MN | 131,449 | 1,526,510 | 05/23/2007 | 01/01/9999 |
| 225448-AA-7 | CREDIT SUISSE GUERNSEY | | F | 1 | 2AM | 4,900,000 | 81.2500 | 3,981,250 | 4,900,000 | 4,900,000 | | | | | 5.860 | 5.860 | MN | 36,690 | 287,140 | 05/08/2007 | 01/01/9999 |
| 225448-AA-7 | CREDIT SUISSE GUERNSEY | LS | F | 1 | 2AM | 100,000 | 81.2500 | 81,250 | 100,000 | 100,000 | | | | | 5.860 | 5.860 | MN | 749 | 5,860 | 05/08/2007 | 01/01/9999 |
| 25153R-AA-0 | DEUTSCHE BANK NY | | R | 1 | 2AM | 28,394,900 | 71.5000 | 20,735,000 | 29,000,000 | 28,415,426 | | 4,203 | | | 5.628 | 5.922 | JJ | 734,454 | 1,491,420 | 06/01/2006 | 01/01/9999 |
| 38144Q-AA-7 | GOLDMAN SACHS CAP III | | | 13 | 2AM | 5,000,000 | 61.9610 | 3,098,050 | 5,000,000 | 5,000,000 | | | | | 1.297 | 5.966 | MJSD | 5,584 | 54,060 | 05/09/2007 | 01/01/9999 |
| G60956-AA-0 | HSBC BANK PLC | | F | 1 | 1FE | 3,962,500 | 46.0000 | 2,300,000 | 5,000,000 | 4,082,630 | | 19,226 | | | 0.913 | 8.178 | JD | 1,141 | 28,828 | 04/12/1995 | 01/01/9999 |
| 58551T-AA-5 | MELLON CAPITAL IV | | | 1 | 1FE | 15,000,000 | 79.0000 | 11,850,000 | 15,000,000 | 15,000,000 | | | | | 6.244 | 6.244 | JD | 28,618 | 936,600 | 06/12/2007 | 01/01/9999 |
| G60956-AF-9 | MIDLAND BK I PERP FRN | | F | 1 | 1FE | 7,912,500 | 45.5000 | 4,550,000 | 10,000,000 | 8,141,498 | | 38,259 | | | 1.063 | 14.224 | JD | 590 | 66,337 | 03/23/1995 | 01/01/9999 |
| G60956-AB-8 | MIDLAND BK II PERP FRN | | F | 1 | 1FE | 2,407,500 | 46.5000 | 1,395,000 | 3,000,000 | 2,473,247 | | 10,641 | | | 0.787 | 7.540 | MS | 6,099 | 22,813 | 04/12/1995 | 01/01/9999 |
| 66644P-AA-5 | NORTHGROUP PFD CAP CORP | | I | 1 | 1FE | 13,000,000 | 89.1490 | 11,589,370 | 13,000,000 | 13,000,000 | | | | | 6.378 | 6.378 | AO | 175,041 | 829,140 | 05/10/2007 | 01/01/9999 |
| 69350J-AA-7 | PNC PREFERRED FUNDING TR | | | 1 | 2AM | 15,000,000 | 72.0000 | 10,800,000 | 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 | 2AM | 20,000,000 | 73.0000 | 14,600,000 | 20,000,000 | 20,000,000 | | | | | 6.113 | 6.113 | MJSD | 54,338 | 1,222,600 | 03/22/2007 | 01/01/9999 |
| 83367T-AA-7 | SOCIETE GENERALE | | F | 1 | 2AM | 28,000,000 | 60.8690 | 17,043,236 | 28,000,000 | 28,000,000 | | | | | 5.922 | 5.922 | AO | 396,116 | 1,658,160 | 11/12/2009 | 01/01/9999 |
| F43638-AD-1 | SOCIETE GENERALE PERP FRN | | F | 1 | 1AM | 8,450,000 | 51.5080 | 5,150,770 | 10,000,000 | 8,637,353 | | 29,589 | | | 0.844 | 11.821 | MN | 7,500 | 53,854 | 03/23/1995 | 01/01/9999 |
| 853254-AB-6 | STANDARD CHARTERED BANK | | F | 1 | 2FE | 750,000 | 91.1950 | 683,966 | 750,000 | 750,000 | | | | | 7.014 | 7.014 | JJ | 22,065 | 52,605 | 05/22/2007 | 01/01/9999 |
| 853254-AB-6 | STANDARD CHARTERED BANK | LS | F | 1 | 2FE | 750,000 | 91.1950 | 683,966 | 750,000 | 750,000 | | | | | 7.014 | 7.014 | JJ | 22,065 | 52,605 | 05/22/2007 | 01/01/9999 |
| 86800X-AA-6 | SUNTRUST PREFERRED CAP I | | | 1 | 1AM | 277,032 | 68.0000 | 342,720 | 504,000 | 266,283 | | | | | 4.000 | 6.547 | JD | 896 | 29,499 | 08/06/2007 | 01/01/9999 |
| 87089A-AA-6 | SWISS RE CAPITAL I LP | | F | 1 | 3AM | 5,192,800 | 84.9860 | 4,249,290 | 5,000,000 | 5,102,367 | | (19,619) | | | 6.854 | 6.312 | MN | 34,270 | 342,700 | 10/03/2006 | 01/01/9999 |
| 90342Y-AA-1 | US AGBANK FCB | | | 1 | 1FE | 30,000,000 | 61.2450 | 18,373,500 | 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 | 69.7290 | 18,478,185 | 26,500,000 | 26,500,000 | | | | | 3.500 | 6.187 | JAJO | 200,958 | 1,291,521 | 03/14/2006 | 01/01/9999 |
| 903312-AA-4 | USB REALTY CORP | | | 1 | 1FE | 15,999,360 | 69.5000 | 11,120,000 | 16,000,000 | 15,999,378 | | 4 | | | 6.091 | 5.885 | JAJO | 205,740 | 974,560 | 12/18/2006 | 01/01/9999 |
| 92978A-AA-0 | WACHOVIA CAPITAL TRUST I | | | 13 | 2AM | 5,000,000 | 83.7500 | 4,187,500 | 5,000,000 | 5,000,000 | | | | | 5.570 | 5.802 | MJSD | 13,151 | 357,732 | 01/25/2006 | 01/01/9999 |
| 4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | 624,011,155 | XXX | 479,100,059 | 629,122,000 | 623,026,487 | | (661,156) | | | XXX | XXX | XXX | 5,394,462 | 32,649,317 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 624,011,155 | XXX | 479,100,059 | 629,122,000 | 623,026,487 | | (661,156) | | | XXX | XXX | XXX | 5,394,462 | 32,649,317 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 7799999. Total - Issuer Obligations | | | | | | 27,514,672,199 | XXX | 29,703,476,317 | 28,680,280,983 | 27,768,768,248 | 2,453,871 | (2,905,023) | 14,889,798 | (3,754,213) | XXX | XXX | XXX | 340,611,419 | 1,139,415,509 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 2,506,123,105 | XXX | 2,191,233,576 | 2,866,929,159 | 2,412,570,203 | 45,043,161 | (12,267,116) | 106,964,321 | | XXX | XXX | XXX | 10,399,559 | 124,587,438 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 1,664,925,937 | XXX | 1,410,825,585 | 1,594,770,906 | 1,544,373,109 | 8,532,026 | (21,768,477) | 41,264,574 | | XXX | XXX | XXX | 9,422,320 | 101,735,855 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 5,154,523,161 | XXX | 5,041,413,046 | 6,239,445,000 | 5,315,350,959 | (5,719,994) | 29,345,997 | 14,417,947 | (1,399,280) | XXX | XXX | XXX | 35,371,296 | 181,703,468 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 36,840,244,402 | XXX | 38,346,948,525 | 39,381,426,048 | 37,041,062,519 | 50,309,065 | (7,594,618) | 177,536,640 | (5,153,493) | XXX | XXX | XXX | 395,804,594 | 1,547,442,270 | 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 | 47.969 | 16,789,080 | 17,610,400 | | 1,367,450 | | | | | | | P1UFE | 05/15/2002 |
| 247131-30-3 | DELPHI FINANCIAL GROUP INC REDEEM | | | 140,000.000 | 25.00 | 25.000 | 3,500,001 | 24.390 | 3,414,600 | 3,500,000 | 43,744 | 258,160 | | | | | | | RP3LFE | 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 | 89.500 | 88,178 | 89.501 | 88,178 | 88,984 | | | | (806) | | | (806) | | RP5A | 05/05/2006 |
| 46183P-AA-4 | INVICTA CAPITAL LLC ABS | | | 20,000,000.000 | 100.00 | 0.900 | 17,911,920 | 89.560 | 17,911,920 | 20,000,000 | 11,298 | 96,256 | | (2,088,080) | | | (2,088,080) | | RP5A | 08/17/2011 |
| 59560#-AC-8 | DAIRY FARMERS OF AMER/MID-AM SER B PFD C | | | 10,000,000.000 | 100.00 | 1.050 | 10,499,763 | 115.000 | 11,500,000 | 11,235,400 | 73,950 | 783,000 | | | (118,822) | | (118,822) | | RP2A | 05/27/2004 |
| 151327-20-2 | CENTAUR FUNDING | | F | 4,500.000 | 1,000.00 | 1,057.650 | 4,759,435 | 1,130.625 | 5,087,813 | 4,879,280 | 56,750 | 408,600 | | | (20,908) | | (20,908) | | RP2UFE | 11/12/2009 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 54,649,131 | XXX | 54,791,590 | 57,314,064 | 185,742 | 2,913,466 | | (2,088,886) | (139,730) | | (2,228,616) | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | | | |
| 8999999 - Total Preferred Stocks | | | | | | | 54,649,131 | XXX | 54,791,590 | 57,314,064 | 185,742 | 2,913,466 | | (2,088,886) | (139,730) | | (2,228,616) | | 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 |
| 09348@-10-0 | BLB WORLDWIDE HOLDINGS | | | 10,385.000 | 67,503 | 6.500 | 67,503 | 14,667 | | | | (25,963) | | (25,963) | | U | 11/05/2010 |
| 21254X-10-6 | CONVERSUS CAP | | R | 1,032,000.000 | 20,727,720 | 20.085 | 20,727,720 | 6,321,000 | | 2,040,780 | | 2,022,720 | | 2,022,720 | | L | 06/29/2007 |
| 25247X-10-7 | DIAL GLOBAL INC | | | 604,124.000 | 1,927,156 | 3.190 | 1,927,156 | | | | | (3,588,497) | | (3,588,497) | | U | 04/24/2009 |
| 26507#-11-7 | DUNCAN SYSTEMS CL B WARRANTS (HANCOCK ME | | | 27,706.000 | 10,857 | 0.392 | 10,857 | 19,674 | | | | 3,656 | 9,700 | (6,044) | | A | 11/01/2006 |
| 26507#-10-9 | DUNCAN SYSTEMS CS (HANCOCK MEZZ) | | | 88,243.000 | 34,615 | 0.392 | 34,615 | 62,732 | | | | 11,751 | 30,964 | (19,213) | | A | 11/01/2006 |
| 43128@-10-5 | HOUGHTON INTERNATIONAL INC. (HANCOCK MEZ | | | 4,033.990 | 831,984 | 206.243 | 831,984 | 403,399 | | | | 327,534 | | 327,534 | | U | 12/19/2007 |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | | 356.000 | 43,165 | 121.250 | 43,165 | 37,169 | 135 | 752 | | 5,017 | | 5,017 | | L | 12/20/2011 |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | | 2,895.000 | 213,333 | 73.690 | 213,333 | 195,931 | | 2,529 | | (12,237) | | (12,237) | | L | 12/20/2011 |
| 999999-9M-9 | METOKOTE CORP WARRANTS | | | 94.110 | 120,224 | 1,277.542 | 120,224 | | | | | 120,224 | | 120,224 | | U | 11/22/2011 |
| 67389#-10-6 | OAKRIVER TECHNOLOGY, INC | | | 149,459.190 | 212,803 | 1.424 | 212,803 | 44,838 | | | | 102,203 | | 102,203 | | A | 01/03/2006 |
| 67389#-11-4 | OAKRIVER TECHOLOGY, INC WARR | | | 34,954.080 | 50,269 | 1.438 | 50,269 | 10,042 | | | | 24,053 | | 24,053 | | A | 10/16/2009 |
| 74965L-10-1 | RLJ LODGING TRUST | | | 1,054,592.000 | 17,748,783 | 16.830 | 17,748,783 | 18,982,656 | 158,189 | 244,608 | | (1,233,873) | | (1,233,873) | | L | 11/16/2011 |
| 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 | | | 25,749.000 | 3,231,500 | 125.500 | 3,231,500 | 2,499,323 | 19,761 | 53,486 | | (2,473) | | (2,473) | | L | 12/20/2011 |
| 90341W-10-8 | US AIRWAYS GROUP INC | | | 270.000 | 1,369 | 5.070 | 1,369 | | | | | (1,334) | | (1,334) | | L | 05/14/2009 |
| 903417-10-3 | US SHIPPING PARTNERS COMMON STOCK | | | 21,270.000 | | 0.000 | | | | | | | | | | U | 01/17/2011 |
| 92337#-10-7 | VERDE REALTY PRIVATE REIT | | | 433,334.000 | 7,353,678 | 16.970 | 7,353,678 | 7,353,678 | | | | (295,605) | 4,371,402 | (4,667,007) | | A | 05/13/2008 |
| 62886N-10-8 | NORTHERN CRANE SERVICES INC COMMON (HANC | | C | 3,215.000 | 40,681 | 12.653 | 40,681 | 18,851 | | | | 17,580 | | 17,580 | 4,250 | U | 10/04/2006 |
| 70175R-11-0 | PARMALAT SPA WARRANTS | | F | 650.000 | 285 | 0.439 | 285 | 757 | | | | (546) | | (546) | | L | 10/07/2005 |
| 877409-11-0 | TAYLOR WIMPEY WARRANTS | | F | 837,100.000 | 146,241 | 0.175 | 146,241 | | | | | 82,622 | | 82,622 | | U | 06/01/2009 |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) | | | | | 52,762,165 | XXX | 52,762,165 | 35,964,717 | 178,085 | 2,342,155 | | (2,443,167) | 4,412,067 | (6,855,233) | 4,250 | 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 | 250,016 | 2.500 | 250,016 | 250,000 | | | | 16 | | 16 | | K | 12/09/2010 |
| 01989@-10-1 | ALLSTATE ASSURANCE COMPANY | | | 1,000,000.000 | 10,081,440 | 10.081 | 10,081,440 | 7,457,087 | | | | 379,732 | | 379,732 | | K | 02/01/2001 |
| 020018-10-3 | ALLSTATE LIFE INSURANCE CO. OF NEW YORK | | | 100,000.000 | 524,012,567 | 5,240.126 | 524,012,567 | 132,347,181 | | | | 26,993,721 | | 26,993,721 | | K | 12/30/1999 |
| 16002*-10-4 | CHARTER NATIONAL LIFE INSURANCE COMPANY | | | 110,000.000 | 10,884,885 | 98.954 | 10,884,885 | 22,039,917 | | | | 290,416 | | 290,416 | | K | 07/01/1999 |
| 46118*-10-2 | INTRAMERICA LIFE INSURANCE COMPANY | | | 300,000.000 | 9,365,849 | 31.219 | 9,365,849 | 16,705,976 | | | | 150,121 | | 150,121 | | K | 07/01/1999 |
| 53301#-10-1 | LINCOLN BENEFIT LIFE CO. | | | 25,000.000 | 319,454,015 | 12,778.161 | 319,454,015 | 178,851,294 | | | | 8,623,764 | | 8,623,764 | | K | 12/31/1998 |
| 86869#-10-5 | SURETY LIFE INSURANCE COMPANY | | | 2,500,000.000 | 12,390,786 | 4.956 | 12,390,786 | 13,917,205 | | | | 481,825 | | 481,825 | | K | 12/31/1998 |
| 01989#-10-9 | ALLSTATE ASSIGNMENT COMPANY | | | 1,000.000 | 719,724 | 719.724 | 719,724 | 100,000 | | 3,200,000 | | (2,526,647) | | (2,526,647) | | K | 05/14/2001 |
| 02005@-10-9 | ALLSTATE SETTLEMENT CORPORATION | | | 1,000.000 | 8,867,037 | 8,867.037 | 8,867,037 | 8,164,696 | | 2,877,747 | | (2,070,912) | | (2,070,912) | | K | 01/01/2003 |
| 9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates | | | | | 896,026,318 | XXX | 896,026,318 | 394,833,356 | | 6,077,747 | | 32,322,036 | | 32,322,036 | | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 948,788,483 | XXX | 948,788,483 | 430,798,073 | 178,085 | 8,419,902 | | 29,878,869 | 4,412,067 | 25,466,802 | 4,250 | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 1,003,437,614 | XXX | 1,003,580,073 | 488,112,137 | 363,827 | 11,333,368 | | 27,789,982 | 4,412,067 | 23,238,186 | 4,250 | XXX | XXX |

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 8 , the total $ value (included in Column 8) of all such issues $ 3,133,788

# 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 |
|---|---|---|---|---|---|---|---|---|
| 46513E-FG-2 | AID-ISRAEL | F | 08/01/2011 | MF GLOBAL INC | | 14,548,000 | 12,500,000 | 259,722 |
| 3135G0-ES-8 | FANNIE MAE | | 10/18/2011 | DEUTSCHE BANK SECURITIES | | 22,349,824 | 22,400,000 | |
| 3133XP-2W-3 | FED HM LN BK BD | | 03/22/2011 | VARIOUS | | 775,049 | | |
| 31771K-AA-5 | FICO STRIP PRINC | | 07/19/2011 | HSBC SECURITIES, INC. | | 19,848,259 | 25,350,000 | |
| 3134A4-SA-3 | FREDDIE MAC | | 02/21/2011 | VARIOUS | | 890,525 | | |
| 3137EA-DA-4 | FREDDIE MAC | | 12/15/2011 | DEUTSCHE BANK SECURITIES | | 24,931,750 | 25,000,000 | |
| 742651-DG-4 | PRIVATE EXPORT FUNDING | | 03/11/2011 | ROYAL BANK OF SCOTLAND PLC | | 10,243,680 | 9,600,000 | 1,167 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC | | 10/25/2011 | PARIBAS CAPITAL MARKETS | | 5,000,000 | 5,000,000 | |
| 880591-CU-4 | TENN VALLEY AUTHORITY | | 09/01/2011 | MORGAN STANLEY DEAN WITTER | | 6,326,550 | 5,000,000 | 66,840 |
| 880591-CW-0 | TENN VALLEY AUTHORITY | | 03/17/2011 | VARIOUS | | 2,579,670 | | |
| 880591-EA-6 | TENN VALLEY AUTHORITY | | 09/02/2011 | GOLDMAN, SACHS & CO. | | 12,160,330 | 10,000,000 | 76,389 |
| 880591-EH-1 | TENN VALLEY AUTHORITY | | 08/16/2011 | MORGAN STANLEY DEAN WITTER | | 17,461,650 | 15,000,000 | 332,500 |
| 880591-EL-2 | TENN VALLEY AUTHORITY | | 08/16/2011 | MORGAN STANLEY DEAN WITTER | | 11,018,800 | 10,000,000 | 2,153 |
| 912810-QS-0 | US TREASURY N/B | | 10/27/2011 | Various | | 89,379,941 | 80,000,000 | 519,701 |
| 912828-HY-9 | US TREASURY N/B | | 03/22/2011 | VARIOUS | | 6,816,481 | | |
| 912828-QE-3 | US TREASURY N/B | | 12/28/2011 | BANK OF AMERICA | | 100,574,550 | 100,000,000 | 101,305 |
| 912828-RC-6 | US TREASURY N/B | | 10/27/2011 | Various | | 104,368,189 | 105,000,000 | 371,298 |
| 912828-RH-5 | US TREASURY N/B | | 10/14/2011 | BARCLAYS BANK | | 9,787,149 | 10,000,000 | 6,387 |
| 912828-RJ-1 | US TREASURY N/B | | 10/14/2011 | Various | | 14,926,418 | 15,000,000 | 6,148 |
| 912828-RM-4 | US TREASURY N/B | | 10/27/2011 | Various | | 14,905,370 | 15,000,000 | |
| 912828-RN-2 | US TREASURY N/B | | 12/30/2011 | Various | | 314,945,985 | 315,000,000 | 128,159 |
| 912828-RP-7 | US TREASURY N/B | | 10/27/2011 | Various | | 19,941,438 | 20,000,000 | |
| 912828-RS-1 | US TREASURY N/B | | 12/29/2011 | Various | | 199,969,420 | 200,000,000 | 40,301 |
| 912828-RU-6 | US TREASURY N/B | | 12/13/2011 | BANK OF AMERICA | | 24,981,530 | 25,000,000 | 8,367 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 1,048,730,557 | 1,024,850,000 | 1,920,436 |
| 110709-BN-1 | BRITISH COLUMBIA PROV OF | A | 09/15/2011 | Various | | 59,989,800 | 60,000,000 | |
| 219868-BL-9 | CORP ANDINA DE FOMENTO | F | 09/06/2011 | BARCLAYS BANK | | 2,219,000 | 2,000,000 | 18,208 |
| 219868-BP-0 | CORP ANDINA DE FOMENTO | F | 07/07/2011 | GOLDMAN SACHS INTERNATIONAL | | 10,085,800 | 10,000,000 | |
| 302154-BA-6 | EXPORT-IMPORT BK KOREA | F | 09/08/2011 | HSBC SECURITIES, INC. | | 4,972,800 | 5,000,000 | |
| 105756-BS-8 | FED REPUBLIC OF BRAZIL | F | 07/07/2011 | GOLDMAN SACHS INTERNATIONAL | | 2,106,960 | 2,000,000 | 46,583 |
| 500630-BT-4 | KOREA DEVELOPMENT BANK | F | 03/02/2011 | BANK OF AMERICA | | 2,985,360 | 3,000,000 | |
| 748149-AF-8 | PROVINCE OF QUEBEC | A | 09/07/2011 | Various | | 44,884,000 | 45,000,000 | 30,174 |
| 748148-RU-9 | QUEBEC PROVINCE | A | 03/11/2011 | MIZUHO INTERNATIONAL PLC | | 17,496,720 | 18,000,000 | 82,250 |
| 168863-AW-8 | REPUBLIC OF CHILE | F | 09/08/2011 | Various | | 19,837,150 | 20,000,000 | |
| 195325-BN-4 | REPUBLIC OF COLOMBIA | F | 09/15/2011 | Various | | 20,574,950 | 20,000,000 | 99,653 |
| 857524-AA-0 | REPUBLIC OF POLAND | F | 04/14/2011 | GOLDMAN, SACHS & CO. | | 4,941,550 | 5,000,000 | |
| 74727P-AK-7 | STATE OF QATAR | F | 09/01/2011 | BARCLAYS BANK | | 7,901,250 | 7,000,000 | 47,979 |
| 91086Q-AY-4 | UNITED MEXICAN STATES | F | 02/14/2011 | HSBC SECURITIES, INC. | | 8,160,800 | 8,000,000 | 36,444 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 206,156,140 | 205,000,000 | 361,292 |
| 605580-6U-8 | MISSISSIPPI ST G O-TXBL-2011 C | | 10/06/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 14,650,000 | 14,650,000 | |
| 880541-QT-7 | TENNESSEE ST GO SER C | | 10/12/2011 | J. P. MORGAN SECURITIES, INC. | | 2,500,000 | 2,500,000 | |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 17,150,000 | 17,150,000 | |
| 215457-BV-3 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 03/30/2011 | PRAGER MCCARTHY & SEALY | | 5,263,855 | 6,700,000 | |
| 215457-BW-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 03/30/2011 | PRAGER MCCARTHY & SEALY | | 4,486,789 | 6,700,000 | |
| 517840-2R-4 | LAS VEGAS VY WTR DIST TAXABLE - REF SERB | | 09/29/2011 | J. P. MORGAN SECURITIES, INC. | | 5,000,000 | 5,000,000 | |
| 517840-2S-2 | LAS VEGAS VY WTR DIST TAXABLE - REF SERB | | 09/29/2011 | J. P. MORGAN SECURITIES, INC. | | 5,000,000 | 5,000,000 | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 19,750,644 | 23,400,000 | |
| 649902-CQ-4 | NEW YORK ST DORM PERS INC EDUCATION 05G | | 03/22/2011 | VARIOUS | | 164,462 | | |
| 67756A-2N-1 | OHIO ST HGR EDUCTNL FAC COMMISSION HOSP- | | 11/16/2011 | J. P. MORGAN SECURITIES, INC. | | 4,000,000 | 4,000,000 | |
| 745181-N2-9 | PUERTO RICO HWY & TRANS HWY REV 03 AA | | 10/17/2011 | PRE-REFUNDING | | 418,470 | 390,000 | 6,316 |
| 745181-N7-8 | PUERTO RICO HWY & TRANS HWY REV 03 AA | | 10/17/2011 | PRE-REFUNDING | | 16,095 | 15,000 | 243 |
| 163103-UJ-1 | CHELAN CNTY WA PUBLIC UTILITY DIST #1 TX | | 10/27/2011 | BARCLAYS BANK | | 2,500,000 | 2,500,000 | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 7,099,027 | 6,905,000 | 6,559 |
| 002824-AW-0 | ABBOTT LABORATORIES | | 08/11/2011 | Various | | 22,015,050 | 20,000,000 | 171,875 |
| 002824-AY-6 | ABBOTT LABORATORIES | | 02/01/2011 | Various | | 8,965,340 | 9,000,000 | 82,886 |
| 00442B-AD-3 | ACE 2006-HE4, A2C RMBS | | 12/27/2011 | SCHEDULED PAY UP | | 40,396 | 40,396 | |
| 00485C-AK-3 | ACOSTA INC TERM B LOAN | | 07/21/2011 | Various | | 3,516,250 | 3,500,000 | |
| 00769E-AK-6 | ADVANTAGE SALES & MARKETING TERM LOAN (F | | 01/06/2011 | CREDIT SUISSE | | 1,492,500 | 1,500,000 | |
| 00760H-B*-2 | AEGIS GROUP PLC SER A SR UNSEC NTS | F | 03/17/2011 | VARIOUS | | 472,973 | | |
| 00817Y-AE-8 | AETNA INC | | 03/22/2011 | VARIOUS | | 2,336,770 | | |
| 00828K-AF-2 | AFFINION GROUP TRANCHE B TERM LOAN | | 03/03/2011 | BANK OF AMERICA | | 1,745,625 | 1,750,000 | |
| 001192-AH-6 | AGL CAPITAL CORP | | 03/16/2011 | GOLDMAN, SACHS & CO. | | 9,983,300 | 10,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 001192-AJ-2 | AGL CAPITAL CORP | | 09/15/2011 | GOLDMAN, SACHS & CO. | | 14,772,450 | 15,000,000 | |
| 001192-AC-7 | AGL CAPITAL CORPORATION | | 03/22/2011 | VARIOUS | | 527,084 | | |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS | | 10/31/2011 | ROYAL BANK OF SCOTLAND PLC | | 19,988,000 | 20,000,000 | |
| 010392-FC-7 | ALABAMA POWER CO | | 08/05/2011 | J. P. MORGAN SECURITIES, INC. | | 8,535,039 | 8,241,000 | 99,665 |
| 012725-AA-5 | ALBEMARLE CORP | | 03/30/2011 | CANTOR, FITZGERALD & CO. | | 5,893,260 | 6,000,000 | 85,500 |
| 01449H-AD-1 | ALERE TERM LOAN B | | 08/18/2011 | JEFFERIES & COMPANY, INC. | | 2,985,000 | 3,000,000 | |
| 018804-AP-9 | ALLIANT TECHSYSTEMS INC | | 07/08/2011 | Various | | 2,328,875 | 2,225,000 | 22,769 |
| 471109-AB-4 | ALLTRISTA CORP | | 03/11/2011 | BARCLAYS BANK | | 3,195,000 | 3,000,000 | 84,375 |
| 02005N-AJ-9 | ALLY FINANCIAL INC | | 03/10/2011 | BANK OF AMERICA | | 7,640,000 | 7,000,000 | |
| 37042G-4F-0 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 766,341 | 779,000 | 1,285 |
| 37042G-4M-5 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 526,306 | 535,000 | 15,713 |
| 37042G-4T-0 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 678,788 | 690,000 | 20,418 |
| 37042G-4Z-6 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 310,865 | 316,000 | 9,351 |
| 37042G-5F-9 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 464,330 | 472,000 | 767 |
| 3704A0-BC-5 | ALLY FINANCIAL INC | | 05/19/2011 | SAMCO | | 678,788 | 690,000 | 4,971 |
| 02076X-AB-8 | ALPHA NATURAL RESOURCES | | 05/19/2011 | Various | | 5,851,250 | 5,815,000 | |
| 00164Y-AD-9 | AMC NETWORKS, INC. - TERM LOAN B | | 07/19/2011 | J. P. MORGAN SECURITIES, INC. | | 995,000 | 1,000,000 | |
| 02364W-AH-8 | AMERICA MOVIL SAB DE CV | F | 03/03/2011 | EXCHANGE | | 7,994,427 | 7,110,003 | |
| 02364W-BC-8 | AMERICA MOVIL SAB DE CV | F | 08/31/2011 | BANK OF AMERICA | | 14,878,200 | 15,000,000 | |
| 02369A-AG-3 | AMERICAN ACHIEVEMENT COR | | 03/14/2011 | GOLDMAN, SACHS & CO. | | 3,011,250 | 3,000,000 | 123,250 |
| 02507*-AA-2 | AMERICAN CENTURY COMPANIES, INC. 7 YEAR | | 03/09/2011 | CITICORP SECURITIES | | 10,000,000 | 10,000,000 | |
| 0258M0-DC-0 | AMERICAN EXPRESS CREDIT | | 09/14/2011 | DEUTSCHE BANK SECURITIES | | 14,987,550 | 15,000,000 | |
| 02635P-TD-5 | AMERICAN GENERAL FINANCE | | 03/17/2011 | VARIOUS | | 1,053,437 | | |
| 02666Q-B6-9 | AMERICAN HONDA FINANCE | R | 03/22/2011 | VARIOUS | | 83,664 | | |
| 030981-AF-1 | AMERIGAS PART/FIN CORP | | 01/11/2011 | Various | | 4,972,000 | 4,950,000 | |
| 030981-AG-9 | AMERIGAS PART/FIN CORP | | 07/27/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,500,000 | 2,500,000 | |
| 03073E-AG-0 | AMERISOURCEBERGEN CORP | | 03/14/2011 | DEUTSCHE BANK SECURITIES | | 11,107,577 | 10,670,000 | 176,277 |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP | | 11/08/2011 | J. P. MORGAN SECURITIES, INC. | | 9,985,800 | 10,000,000 | |
| 031652-BC-3 | AMKOR TECHNOLOGIES INC | | 09/19/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,225,000 | 5,000,000 | 137,872 |
| 031652-BE-9 | AMKOR TECHNOLOGIES INC | | 05/17/2011 | DEUTSCHE BANK SECURITIES | | 1,000,000 | 1,000,000 | |
| G03690-AJ-5 | ANGLIAN WATER SERVICES LTD 2011 CLASS A | F | 06/24/2011 | COMMONWEALTH BANK | | 17,000,000 | 17,000,000 | |
| 037411-AW-5 | APACHE CORP | | 01/27/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 14,175,400 | 15,000,000 | 342,125 |
| 037411-AX-3 | APACHE CORP | | 08/11/2011 | Various | | 20,832,300 | 20,000,000 | 26,181 |
| 039380-AC-4 | ARCH COAL INC | | 11/01/2011 | BANK OF AMERICA | | 2,482,550 | 2,422,000 | 16,096 |
| 039483-BD-3 | ARCHER DANIELS | | 09/26/2011 | EXCHANGE | | 3,229,739 | 3,780,629 | |
| 039483-BB-7 | ARCHER-DANIELS-MIDLAND C | | 03/30/2011 | BANK OF AMERICA | | 5,036,450 | 5,000,000 | 21,542 |
| 039483-BC-5 | ARCHER-DANIELS-MIDLAND C | | 03/30/2011 | BANK OF AMERICA | | 10,073,800 | 10,000,000 | 43,083 |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE | F | 10/20/2011 | Various | | 1,522,500 | 1,500,000 | 3,073 |
| 04044T-AE-6 | ARISTOTLE HOLDING INC | | 11/14/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 9,914,700 | 10,000,000 | |
| 040555-CM-4 | ARIZONA PUBLIC SERVICE | | 08/22/2011 | J. P. MORGAN SECURITIES, INC. | | 14,898,900 | 15,000,000 | |
| 040850-A*-0 | ARKANSAS ELECTRIC COOPERATIVE CORP. 4.71 | | 02/22/2011 | GOLDMAN, SACHS & CO. | | 30,000,000 | 30,000,000 | |
| 04420T-AS-9 | ASHLAND INC TERM B | | 09/06/2011 | SCOTIA CAPITAL MARKETS (USA) | | 2,992,500 | 3,000,000 | |
| 04649V-AE-0 | ASURION, LLC TERM LOAN (FIRST LIEN) | | 06/17/2011 | BANK OF AMERICA | | 1,980,000 | 2,000,000 | |
| 00206R-AW-2 | AT&T INC | | 08/12/2011 | Various | | 30,135,290 | 29,000,000 | 243,539 |
| 00206R-AX-0 | AT&T INC | | 08/09/2011 | Various | | 50,725,800 | 50,000,000 | 127,319 |
| 00206R-AZ-5 | AT&T INC | | 08/15/2011 | BARCLAYS BANK | | 59,823,000 | 60,000,000 | |
| 04650N-AB-0 | AT&T INC | | 01/21/2011 | WELLS FARGO BROKERAGE SERVICES | | 4,608,500 | 5,000,000 | 107,000 |
| 048303-CE-9 | ATLANTIC CITY ELECTRIC | | 03/29/2011 | CITIBANK | | 9,984,800 | 10,000,000 | |
| 05329W-AJ-1 | AUTONATION INC | | 04/12/2011 | J. P. MORGAN SECURITIES, INC. | | 2,100,000 | 2,000,000 | |
| 05332N-AJ-6 | AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011 | | 07/26/2011 | WELLS FARGO | | 995,006 | 995,006 | |
| 053332-AL-6 | AUTOZONE INC | | 08/03/2011 | CITIBANK | | 5,069,600 | 5,000,000 | 46,111 |
| 053499-AG-4 | AVAYA INC | | 04/14/2011 | BANK OF AMERICA | | 4,900,000 | 5,000,000 | 66,111 |
| 05349U-AP-7 | AVAYA, INC TERM LOAN B-3 | | 08/30/2011 | Various | | 1,621,141 | 1,665,899 | |
| 002447-AA-8 | AWAS AVIATION CAPITAL LT | F | 03/14/2011 | CANTOR, FITZGERALD & CO. | | 3,015,000 | 3,000,000 | 86,917 |
| 05461T-AA-5 | AXIS CAPITAL HOLDINGS | E | 03/18/2011 | VARIOUS | | 635,528 | | |
| 05947U-PS-1 | BACM 2004-1, A4 CMBS | | 03/17/2011 | VARIOUS | | 298,485 | | |
| 05947U-PU-6 | BACM 2004-1, B CMBS | | 03/17/2011 | VARIOUS | | 59,697 | | |
| 05947U-RE-0 | BACM 2004-2, A5 CMBS | | 03/22/2011 | VARIOUS | | 1,269,802 | | |
| 05947U-RG-5 | BACM 2004-2, B CMBS | | 03/22/2011 | VARIOUS | | 997,702 | | |
| 05947U-RH-3 | BACM 2004-2, C CMBS | | 03/22/2011 | VARIOUS | | 617,759 | | |
| 057224-BA-4 | BAKER HUGHES INC | | 08/10/2011 | Various | | 36,989,650 | 37,000,000 | |
| 057458-AC-5 | BAKERCORP TERM LOAN B | | 08/05/2011 | DEUTSCHE BANK SECURITIES | | 2,510,000 | 2,500,000 | |
| 058498-AL-0 | BALL CORP | | 08/24/2011 | WELLS FARGO | | 5,100,000 | 5,000,000 | 150,903 |
| 058498-AP-1 | BALL CORP | | 03/02/2011 | JEFFERIES & COMPANY, INC. | | 1,055,000 | 1,000,000 | 32,250 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 058498-AQ-9 | BALL CORP | | 03/03/2011 | JEFFERIES & COMPANY, INC. | | 8,669,069 | 8,795,000 | 151,648 |
| 05874G-AA-4 | BALLYROCK 2006-2A, CLASS A CLO LOANS | F | 08/17/2011 | GUGGENHEIM CAPITAL MARKETS | | 18,575,000 | 20,000,000 | 10,162 |
| 059165-ED-8 | BALTIMORE GAS & ELECTRIC | | 11/10/2011 | ROYAL BANK OF SCOTLAND PLC | | 9,944,900 | 10,000,000 | |
| 063679-JJ-4 | BANK OF MONTREAL | A | 02/14/2011 | Various | | 19,840,100 | 20,000,000 | 16,042 |
| 06406H-BU-2 | BANK OF NEW YORK MELLON | | 01/28/2011 | RBC DOMINION SECURITIES | | 4,974,500 | 5,000,000 | 576 |
| 06406H-BY-4 | BANK OF NEW YORK MELLON | | 09/16/2011 | DEUTSCHE BANK SECURITIES | | 13,590,888 | 13,600,000 | |
| 06739G-BP-3 | BARCLAYS BANK PLC | F | 01/05/2011 | BARCLAYS BANK | | 2,714,250 | 3,000,000 | 36,837 |
| 06849U-AD-7 | BARRICK PD AU FIN PTY LT | F | 01/25/2011 | DEUTSCHE BANK SECURITIES | | 5,245,800 | 5,000,000 | 85,118 |
| 070101-E@-5 | BASIN ELECTRIC POWER COOPERATIVE 2011 SE | | 10/31/2011 | USBANK | | 10,000,000 | 10,000,000 | |
| 071813-BD-0 | BAXTER INTERNATIONAL INC | | 12/14/2011 | BANK OF AMERICA | | 4,997,050 | 5,000,000 | |
| 071813-AX-7 | BAXTER INTL | | 02/01/2011 | BANK OF AMERICA | | 10,497,592 | 9,385,000 | 102,648 |
| 055381-AQ-0 | BE AEROSPACE INC | | 08/25/2011 | BARCLAYS BANK | | 800,625 | 750,000 | 10,448 |
| 055381-AR-8 | BE AEROSPACE INC | | 03/09/2011 | Various | | 10,637,594 | 10,172,000 | 337,903 |
| 075887-BA-6 | BECTON DICKINSON | | 11/03/2011 | GOLDMAN, SACHS & CO. | | 14,969,250 | 15,000,000 | |
| 081437-AH-8 | BEMIS COMPANY INC | | 09/27/2011 | WELLS FARGO BROKERAGE SERVICES | | 9,935,300 | 10,000,000 | |
| 084664-BQ-3 | BERKSHIRE HATHAWAY FIN | | 08/05/2011 | GOLDMAN, SACHS & CO. | | 21,129,600 | 20,000,000 | 59,028 |
| 084670-AS-7 | BERKSHIRE HATHAWAY FIN | | 03/17/2011 | VARIOUS | | 623,359 | | |
| 084670-BC-1 | BERKSHIRE HATHAWAY INC | | 08/10/2011 | GOLDMAN, SACHS & CO. | | 14,998,800 | 15,000,000 | |
| 085790-AQ-6 | BERRY PLASTICS CORP | | 03/03/2011 | BANK OF AMERICA | | 7,532,500 | 7,000,000 | 176,688 |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC | F | 01/26/2011 | CANTOR, FITZGERALD & CO. | | 3,170,408 | 3,250,000 | 18,778 |
| 05541V-AD-8 | BG ENERGY CAPITAL PLC | F | 10/06/2011 | RBC DOMINION SECURITIES | | 9,484,135 | 9,500,000 | |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | F | 10/06/2011 | RBC DOMINION SECURITIES | | 14,881,500 | 15,000,000 | |
| 05541V-AF-3 | BG ENERGY CAPITAL PLC | F | 10/06/2011 | RBC DOMINION SECURITIES | | 9,828,400 | 10,000,000 | |
| 055451-AH-1 | BHP BILLITON FIN USA LTD | F | 09/06/2011 | ROYAL BANK OF SCOTLAND PLC | | 6,308,300 | 5,000,000 | 142,639 |
| 055451-AL-2 | BHP BILLITON FIN USA LTD | F | 11/16/2011 | J. P. MORGAN SECURITIES, INC. | | 13,873,580 | 14,000,000 | |
| 09247X-AH-4 | BLACKROCK INC | | 05/19/2011 | BANK OF AMERICA | | 9,942,800 | 10,000,000 | |
| 09624S-AG-0 | BLUE MOUNTIAN III, CLASS A1B DUE 2021 CL | F | 06/29/2011 | BANK OF AMERICA | | 9,114,019 | 9,893,100 | 2,449 |
| Q1403*-AB-9 | BLUESCOPE STEEL (FINANCE) LTD SER. B SR | F | 08/25/2011 | VARIOUS | | 1,932,583 | | |
| 097014-AM-6 | BOEING CAPITAL CORP | | 09/07/2011 | Various | | 20,161,750 | 20,000,000 | 17,722 |
| 05565Q-BP-2 | BP CAPITAL MARKETS PLC | F | 08/12/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 10,917,700 | 10,000,000 | 170,000 |
| 05565Q-BR-8 | BP CAPITAL MARKETS PLC | F | 03/08/2011 | PARIBAS CAPITAL MARKETS | | 10,000,000 | 10,000,000 | |
| 05565Q-BT-4 | BP CAPITAL MARKETS PLC | F | 10/27/2011 | HSBC SECURITIES, INC. | | 15,000,000 | 15,000,000 | |
| 05565Q-BU-1 | BP CAPITAL MARKETS PLC | F | 10/27/2011 | Various | | 20,035,617 | 20,000,000 | |
| 10553Y-AD-7 | BRASKEM FINANCE LTD | F | 08/08/2011 | Various | | 12,137,500 | 12,000,000 | 211,153 |
| 05564E-BL-9 | BRE PROPERTIES INC | | 03/23/2011 | Various | | 55,297,828 | 53,968,000 | 696,886 |
| Q1629#-AA-5 | BRISBANE AIRPORT 10 YR | F | 04/20/2011 | COMMONWEALTH BANK | | 17,000,000 | 17,000,000 | |
| Q1629#-AB-3 | BRISBANE AIRPORT 12 YR | F | 04/20/2011 | COMMONWEALTH BANK | | 9,000,000 | 9,000,000 | |
| 111013-AG-3 | BRITISH SKY BROADCASTING | F | 04/06/2011 | CANTOR, FITZGERALD & CO. | | 5,541,850 | 5,000,000 | 47,444 |
| 111320-AD-9 | BROADCOM CORP | | 07/27/2011 | GOLDMAN, SACHS & CO. | | 10,088,750 | 10,000,000 | 54,097 |
| 07387B-AA-1 | BSCMS 2005-PWR8, C CMBS | | 03/21/2011 | VARIOUS | | 759,852 | | |
| 11778B-AA-0 | BSKYB FINANCE UK LTD | F | 03/18/2011 | VARIOUS | | 2,989,747 | | |
| 11953U-AB-3 | BUFFALO GULF COAST TERMINALS TERM LOAN | | 11/28/2011 | BARCLAYS BANK | | 980,000 | 1,000,000 | |
| 120111-BK-4 | BUILDING MATERIALS CORP | | 03/08/2011 | STERNE AGEE & LEACH | | 874,575 | 845,000 | 4,196 |
| 120111-BL-2 | BUILDING MATERIALS CORP | | 06/07/2011 | STERNE AGEE & LEACH | | 511,275 | 510,000 | 3,921 |
| 12189L-AF-8 | BURLINGTN NORTH SANTA FE | | 08/17/2011 | CITIBANK | | 11,970,360 | 12,000,000 | |
| 127391-AA-8 | CADETS TRUST 2003-1 | I | 03/22/2011 | VARIOUS | | 139,827 | | |
| 12800U-AE-0 | CAISSE CENTRALE DESJARDN | A | 08/03/2011 | MIZUHO INTERNATIONAL PLC | | 14,973,610 | 14,750,000 | 154,178 |
| 131347-BS-4 | CALPINE CORP | | 03/11/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,180,000 | 3,000,000 | 30,188 |
| 131347-9B-4 | CALPINE CORP TERM LOAN | | 04/06/2011 | MORGAN STANLEY DEAN WITTER | | 2,500,000 | 2,500,000 | |
| 13134M-AY-9 | CALPINE CORPORATION TERM B-2 | | 07/18/2011 | MORGAN STANLEY DEAN WITTER | | 1,000,000 | 1,000,000 | |
| 13342B-AE-5 | CAMERON INTL CORP | | 05/25/2011 | J. P. MORGAN SECURITIES, INC. | | 11,898,120 | 12,000,000 | |
| 134429-AW-9 | CAMPBELL SOUP CO | | 03/31/2011 | WARBURG DILLION READ LLC | | 19,898,000 | 20,000,000 | |
| 136069-DT-5 | CANADIAN IMPERIAL BANK | A | 02/14/2011 | WARBURG DILLION READ LLC | | 9,412,695 | 9,500,000 | 14,514 |
| 136375-BV-3 | CANADIAN NATL RAILWAY | A | 11/07/2011 | J. P. MORGAN SECURITIES, INC. | | 17,881,020 | 18,000,000 | |
| 136375-BH-4 | CANADIAN NAT'L RAILWAYS | A | 03/22/2011 | VARIOUS | | 96,837 | | |
| 136385-AR-2 | CANADIAN NATL RESOURCES | A | 11/10/2011 | J. P. MORGAN SECURITIES, INC. | | 11,952,720 | 12,000,000 | |
| 13973U-AG-4 | CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L | | 03/25/2011 | BARCLAYS BANK | | 1,977,746 | 1,997,723 | |
| 141781-AY-0 | CARGILL INC | | 08/09/2011 | Various | | 41,707,549 | 42,492,480 | 160,033 |
| 14912L-4X-6 | CATERPILLAR FINANCIAL SE | | 07/26/2011 | J. P. MORGAN SECURITIES, INC. | | 14,965,950 | 15,000,000 | |
| 149123-BV-2 | CATERPILLAR INC | | 05/24/2011 | BARCLAYS BANK | | 14,929,950 | 15,000,000 | |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP | | 08/26/2011 | Various | | 7,322,280 | 6,988,000 | 218,501 |
| 15089Q-AB-0 | CELANESE US HOLDINGS LLC | | 03/11/2011 | Various | | 10,442,500 | 10,000,000 | 305,118 |
| 15131Y-AC-9 | CENGAGE LEARNING ACQUISITIONS (THOMSON L | | 04/18/2011 | CITIBANK | | 720,010 | 748,062 | |
| 15234Q-AL-2 | CENT ELET BRASILEIRAS SA | F | 10/20/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,000,000 | 10,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 15189W-AG-5 | CENTERPOINT ENERGY RESOU | | 08/08/2011 | CITIBANK | | 5,388,050 | 5,000,000 | 16,250 |
| 152312-AT-1 | CENTEX CORP | | 03/18/2011 | VARIOUS | | 315,659 | | |
| 153527-AG-1 | CENTRAL GARDEN & PET CO | | 05/23/2011 | Various | | 2,968,260 | 2,807,000 | 33,027 |
| 15405E-AF-5 | CENTRAL MAINE POWER 5.30% DUE 2016 | R | 03/17/2011 | VARIOUS | | 3,890,349 | | |
| 156700-AR-7 | CENTURYLINK INC | | 06/09/2011 | BARCLAYS BANK | | 9,965,900 | 10,000,000 | |
| 15672W-AA-2 | CEQUEL COM HLDG I/CAP CP | | 03/09/2011 | OPPENHEIMER & CO. INC | | 5,337,500 | 5,000,000 | 142,552 |
| 173067-GZ-6 | CGCMT 2005-C3, AM CMBS | | 03/22/2011 | VARIOUS | | 761,322 | | |
| 165167-BS-5 | CHESAPEAKE ENERGY CORP | | 08/26/2011 | BANK OF AMERICA | | 2,075,000 | 2,000,000 | 5,778 |
| 165167-CG-0 | CHESAPEAKE ENERGY CORP | | 03/11/2011 | Various | | 6,685,000 | 6,500,000 | 37,856 |
| 16524R-AA-1 | CHESAPEAKE MIDSTREAM PT/ | | 04/14/2011 | Various | | 5,015,000 | 5,000,000 | |
| 171265-A*-2 | CHUGACH ELECTRIC ASSOCIATION | | 01/21/2011 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 125509-BP-3 | CIGNA CORP | | 03/02/2011 | BANK OF AMERICA | | 9,949,700 | 10,000,000 | |
| 125509-BR-9 | CIGNA CORP | | 11/03/2011 | MORGAN STANLEY DEAN WITTER | | 4,996,050 | 5,000,000 | |
| 17275R-AF-9 | CISCO SYSTEMS INC | | 01/21/2011 | WELLS FARGO BROKERAGE SERVICES | | 5,081,550 | 5,000,000 | 8,403 |
| 17275R-AH-5 | CISCO SYSTEMS INC | | 08/09/2011 | Various | | 26,806,250 | 25,000,000 | 285,542 |
| 18683K-AC-5 | CLIFFS NATURAL RESOURCES | | 03/16/2011 | BANK OF AMERICA | | 4,978,650 | 5,000,000 | |
| 18683K-AD-3 | CLIFFS NATURAL RESOURCES | | 03/16/2011 | BANK OF AMERICA | | 14,684,859 | 14,700,000 | |
| 12572Q-AA-3 | CME GROUP INC | | 03/22/2011 | VARIOUS | | 93,218 | | |
| 12572X-AA-8 | CME GROUP INDEX SERVICES | | 05/03/2011 | BNY CAPITAL MARKETS | | 2,077,640 | 2,000,000 | 12,467 |
| 191216-AV-2 | COCA-COLA CO/THE | | 08/10/2011 | Various | | 73,362,356 | 73,500,000 | 4,583 |
| 19122T-AE-9 | COCA-COLA ENTERPRISES | | 08/17/2011 | Various | | 21,654,370 | 22,000,000 | 1,896 |
| 459284-AB-1 | COCA-COLA ENTERPRISES | | 07/13/2011 | HSBC SECURITIES, INC. | | 4,908,650 | 5,000,000 | 59,792 |
| 21987B-AP-3 | CODELCO INC | F | 11/01/2011 | Various | | 21,277,105 | 21,500,000 | 700 |
| 19416Q-DR-8 | COLGATE-PALMOLIVE CO | | 07/28/2011 | Various | | 13,941,295 | 14,500,000 | 121,647 |
| 19416Q-DY-3 | COLGATE-PALMOLIVE CO | | 11/03/2011 | PARIBAS CAPITAL MARKETS | | 4,938,550 | 5,000,000 | |
| 202795-HZ-6 | COMMONWEALTH EDISON | | 08/30/2011 | U.S. BANCORP PIPER JAFFRAY | | 19,993,400 | 20,000,000 | |
| 202795-GX-2 | COMMONWLTH EDIS | | 04/20/2011 | GOLDMAN, SACHS & CO. | | 8,676,400 | 7,749,000 | 151,095 |
| 20337E-AF-8 | COMMSCOPE INC. TERM LOAN | | 01/28/2011 | J. P. MORGAN SECURITIES, INC. | | 995,000 | 1,000,000 | |
| 20557#-AC-5 | COMPUTERSHARE LTD SER C GTD SR NTS | R | 03/17/2011 | VARIOUS | | 1,194,347 | | |
| 205768-AH-7 | COMSTOCK RESOURCES INC | | 03/02/2011 | Various | | 5,026,250 | 5,000,000 | |
| 20825C-AU-8 | CONOCOPHILLIPS | | 08/10/2011 | J. P. MORGAN SECURITIES, INC. | | 24,799,400 | 20,000,000 | 100,000 |
| 20854P-AD-1 | CONSOL ENERGY INC | | 08/31/2011 | Various | | 4,087,909 | 4,000,000 | 138,667 |
| 212015-AD-3 | CONTINENTAL RESOURCES | | 05/12/2011 | OPPENHEIMER & CO. INC | | 1,623,750 | 1,500,000 | 14,135 |
| 212015-AF-8 | CONTINENTAL RESOURCES | | 03/01/2011 | JEFFERIES & COMPANY, INC. | | 1,070,000 | 1,000,000 | 33,250 |
| 21079V-AA-1 | CONTL AIRLINES 2010-A ABS | | 07/28/2011 | DEUTSCHE BANK SECURITIES | | 2,940,000 | 3,000,000 | 7,917 |
| 222070-A*-5 | COTY INC. SERIES A SNR. SECURED NOTE | | 03/30/2011 | VARIOUS | | (25,000) | | |
| 223030-AL-4 | COVIDIEN INTL FINANCE SA | F | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,699,200 | 10,000,000 | 66,500 |
| 224044-BF-3 | COX COMMUNICATIONS INC | | 03/22/2011 | VARIOUS | | 357,946 | | |
| 22818V-AB-3 | CROWN AMER/CAP CORP III | | 08/04/2011 | Various | | 8,147,500 | 8,000,000 | 51,736 |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC | | 03/10/2011 | Various | | 6,380,270 | 5,774,000 | 38,195 |
| 12628X-AB-0 | CSAM FUNDING 1, CLASS A2 CLO LOANS | F | 04/21/2011 | BANK OF AMERICA | | 27,329,921 | 27,887,674 | 51,590 |
| 126304-AK-0 | CSC HOLDINGS INC | | 03/09/2011 | J. P. MORGAN SECURITIES, INC. | | 2,200,000 | 2,000,000 | 24,993 |
| 22540V-LT-7 | CSFB 2001-CK6, B | | 10/31/2011 | VARIOUS | | 120,984 | | |
| 225470-AS-2 | CSFB 2005-C5, AJ CMBS | | 03/17/2011 | VARIOUS | | 1,917,388 | | |
| 22545D-AJ-6 | CSMC 2006-C3, C CMBS | | 03/18/2011 | VARIOUS | | 830,817 | | |
| 126408-GT-4 | CSX CORP | | 08/03/2011 | MORGAN STANLEY DEAN WITTER | | 7,117,250 | 7,000,000 | 70,506 |
| 126650-BW-9 | CVS CAREMARK CORP | | 05/09/2011 | BARCLAYS BANK | | 24,671,000 | 25,000,000 | |
| 126650-BE-9 | CVS CORP | | 08/31/2011 | VARIOUS | | (75,000) | | |
| 126650-BC-3 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | 03/22/2011 | VARIOUS | | 5,569,677 | | |
| 233851-AF-1 | DAIMLER FINANCE NA LLC | | 09/07/2011 | DEUTSCHE BANK SECURITIES | | 19,807,000 | 20,000,000 | |
| 235825-AA-4 | DANA HOLDING CORP | | 05/17/2011 | Various | | 5,573,750 | 5,500,000 | 56,333 |
| 235825-AB-2 | DANA HOLDING CORP | | 03/14/2011 | KNIGHT LIBERTAS, LLC | | 1,513,125 | 1,500,000 | 13,781 |
| 235851-AM-4 | DANAHER CORP | | 08/09/2011 | Various | | 20,248,770 | 19,100,000 | 96,514 |
| 237194-AJ-4 | DARDEN RESTAURANTS INC | | 10/05/2011 | BANK OF AMERICA | | 14,940,150 | 15,000,000 | |
| 23726R-AF-2 | DARLING INTERNATIONAL IN TERM LOAN B | | 01/05/2011 | J. P. MORGAN SECURITIES, INC. | | 199,000 | 200,000 | |
| 23918K-AL-2 | DAVITA INC | | 03/14/2011 | BARCLAYS BANK | | 2,537,500 | 2,500,000 | 65,078 |
| 23918K-AM-0 | DAVITA INC | | 04/14/2011 | BANK OF AMERICA | | 3,071,250 | 3,000,000 | 98,823 |
| 23311R-AE-6 | DCP MIDSTREAM LLC | | 09/14/2011 | J. P. MORGAN SECURITIES, INC. | | 17,991,180 | 18,000,000 | |
| 24521Q-AB-8 | DEL MONTE FOODS COMPANY INITIAL TERM LOA | | 03/11/2011 | J. P. MORGAN SECURITIES, INC. | | 1,496,250 | 1,500,000 | |
| 24702R-AQ-4 | DELL INC | | 08/05/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 5,405,300 | 5,000,000 | 83,507 |
| 247916-AC-3 | DENBURY RESOURCES INC | | 02/03/2011 | BANK OF AMERICA | | 975,000 | 975,000 | |
| 249030-AC-1 | DENTSPLY INTERNATIONAL | | 08/17/2011 | Various | | 20,004,750 | 20,000,000 | |
| 250847-EH-9 | DETROIT EDISON COMPANY | | 09/06/2011 | BANK OF AMERICA | | 24,716,500 | 25,000,000 | |
| 25156P-AF-0 | DEUTSCHE TELEKOM INT FIN | F | 03/22/2011 | VARIOUS | | 372,871 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 25179M-AL-7 | DEVON ENERGY CORPORATION | | 07/05/2011 | WARBURG DILLION READ LLC | | 19,936,400 | 20,000,000 | |
| 25271C-AK-8 | DIAMOND OFFSHORE DRILL | | 04/14/2011 | Various | | 8,809,680 | 8,000,000 | 219,333 |
| 253651-A@-2 | DIEBOLD, INC. 7YR / 2013 | | 03/22/2011 | VARIOUS | | 322,791 | | |
| 256882-AA-9 | DOLPHIN SUBSIDIARY II IN | | 09/27/2011 | Various | | 3,941,438 | 3,900,000 | |
| 256882-AC-5 | DOLPHIN SUBSIDIARY II IN | | 12/13/2011 | ROYAL BANK OF SCOTLAND PLC | | 3,217,500 | 3,000,000 | 44,104 |
| 48203@-AA-0 | DOMINION RESOURCES / JUNIPER CAPITAL ABS | | 03/18/2011 | VARIOUS | | 391,957 | | |
| 48203@-AB-8 | DOMINION RESOURCES / JUNIPER CAPITAL ABS | | 03/18/2011 | VARIOUS | | 145,403 | | |
| 25746U-BM-0 | DOMINION RESOURCES INC | | 08/02/2011 | BARCLAYS BANK | | 4,923,550 | 5,000,000 | |
| 991810-9C-8 | DOUGLAS DYNAMICS L.L.C. TERM LOAN | | 04/21/2011 | J. P. MORGAN SECURITIES, INC. | | 1,485,000 | 1,500,000 | |
| 260003-AJ-7 | DOVER CORP | | 02/16/2011 | BANK OF AMERICA | | 19,988,400 | 20,000,000 | |
| 260003-AK-4 | DOVER CORP | | 02/16/2011 | GOLDMAN, SACHS & CO. | | 24,658,500 | 25,000,000 | |
| 260543-CF-8 | DOW CHEMICAL CO/THE | | 11/04/2011 | BANK OF AMERICA | | 4,980,150 | 5,000,000 | |
| 260547-C#-9 | DOW CORNING CORPORATION SERIES 2021 | | 03/23/2011 | J. P. MORGAN SECURITIES, INC. | | 9,000,000 | 9,000,000 | |
| 26138E-AP-4 | DR PEPPER SNAPPLE GROUP | | 11/07/2011 | MORGAN STANLEY DEAN WITTER | | 13,945,550 | 14,000,000 | |
| 261608-AC-7 | DRESSER-RAND GROUP INC | | 03/10/2011 | WARBURG DILLION READ LLC | | 3,000,000 | 3,000,000 | |
| 26442C-AK-0 | DUKE ENERGY CAROLINAS | | 08/29/2011 | WELLS FARGO BROKERAGE SERVICES | | 15,893,550 | 15,000,000 | 165,750 |
| 26442C-AM-6 | DUKE ENERGY CAROLINAS | | 12/05/2011 | BARCLAYS BANK | | 9,983,100 | 10,000,000 | |
| 26441C-AF-2 | DUKE ENERGY CORP | | 08/22/2011 | WARBURG DILLION READ LLC | | 4,999,050 | 5,000,000 | |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS | | 05/25/2011 | J. P. MORGAN SECURITIES, INC. | | 6,985,370 | 7,000,000 | |
| 263534-CB-3 | E.I. DU PONT DE NEMOURS | | 01/31/2011 | ROYAL BANK OF SCOTLAND PLC | | 9,503,200 | 10,000,000 | 18,125 |
| 278642-AC-7 | EBAY INC | | 08/09/2011 | Various | | 26,559,412 | 27,407,000 | 258,449 |
| R1894#-AE-4 | E-CO ENERGI AS (2011 TRANSACTION) 2023 | F | 05/10/2011 | BARCLAYS BANK | | 10,000,000 | 10,000,000 | |
| 278865-AL-4 | ECOLAB INC | | 12/05/2011 | BANK OF AMERICA | | 4,996,800 | 5,000,000 | |
| 278865-AM-2 | ECOLAB INC | | 12/05/2011 | BANK OF AMERICA | | 4,948,550 | 5,000,000 | |
| 281020-AF-4 | EDISON INTERNATIONAL | | 03/24/2011 | BANK OF AMERICA | | 1,986,940 | 2,000,000 | 2,917 |
| 28336L-BV-0 | EL PASO CORP | | 03/02/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,247,500 | 3,000,000 | 88,292 |
| 28370T-AE-9 | EL PASO PIPELINE PART OP | | 09/15/2011 | J. P. MORGAN SECURITIES, INC. | | 5,960,220 | 6,000,000 | |
| G2978#-AC-7 | ELECTRICITY SUPPLY BOARD SER. C, DUE 201 | F | 03/21/2011 | VARIOUS | | 5,455,201 | | |
| 28932M-AJ-4 | ELM RD GENERATING STAT | | 01/12/2011 | J. P. MORGAN SECURITIES, INC. | | 12,000,000 | 12,000,000 | |
| 26876H-AA-6 | ENA SUR TRUST CLASS A DUE 2025 | F | 08/18/2011 | HSBC SECURITIES, INC. | | 18,000,000 | 18,000,000 | |
| 29250R-AU-0 | ENBRIDGE ENERGY PARTNERS | | 09/06/2011 | CITIBANK | | 19,959,600 | 20,000,000 | |
| 29250N-AC-9 | ENBRIDGE INC | A | 02/10/2011 | J. P. MORGAN SECURITIES, INC. | | 17,081,094 | 15,406,000 | 148,925 |
| 29264F-AG-1 | ENDO PHARMACEUT HLDGS IN | | 06/06/2011 | Various | | 5,975,581 | 5,885,000 | 833 |
| 29264F-AJ-5 | ENDO PHARMACEUT HLDGS IN | | 07/07/2011 | OPPENHEIMER & CO. INC | | 2,085,000 | 2,000,000 | 13,694 |
| 29264F-9A-6 | ENDO PHARMACEUT HLDGS INC. TERM B | | 07/06/2011 | MORGAN STANLEY DEAN WITTER | | 1,500,000 | 1,500,000 | |
| 29265N-AS-7 | ENERGEN CORP | | 08/02/2011 | BANK OF AMERICA | | 4,999,400 | 5,000,000 | |
| 29266R-AA-6 | ENERGIZER HOLDINGS INC | | 05/16/2011 | GOLDMAN, SACHS & CO. | | 14,998,800 | 15,000,000 | |
| 29273R-AH-2 | ENERGY TRANSFER PARTNERS | | 08/29/2011 | DEUTSCHE BANK SECURITIES | | 11,235,400 | 10,000,000 | 111,667 |
| 29273R-AP-4 | ENERGY TRANSFER PARTNERS | | 05/09/2011 | ROYAL BANK OF SCOTLAND PLC | | 4,987,350 | 5,000,000 | |
| 29358Q-AA-7 | ENSCO PLC | F | 03/11/2011 | Various | | 19,709,800 | 20,000,000 | |
| 29379V-AJ-2 | ENTERPRISE PRODUCTS OPER | | 02/21/2011 | VARIOUS | | 142,484 | | |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPER | | 08/10/2011 | BARCLAYS BANK | | 9,979,000 | 10,000,000 | |
| Q3535#-AE-6 | ENVESTRA LTD / ENVESTRA VICTORIA PTY LIM | F | 06/28/2011 | COMMONWEALTH BANK | | 20,000,000 | 20,000,000 | |
| 26884L-AB-5 | EQT CORP | | 11/02/2011 | DEUTSCHE BANK SECURITIES | | 3,963,400 | 4,000,000 | |
| 294399-AA-6 | EQT PRODUCTION COMPANY 7.76% GUARANTEED | | 05/02/2011 | EXCHANGE | | 8,662,416 | 7,952,000 | 109,702 |
| 30162A-AA-6 | EXELIS INC | | 09/15/2011 | J. P. MORGAN SECURITIES, INC. | | 14,964,300 | 15,000,000 | |
| 30161M-AH-6 | EXELON GENERATION CO LLC | | 08/24/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,978,100 | 6,000,000 | 98,667 |
| 302182-AF-7 | EXPRESS SCRIPTS INC | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,121,350 | 5,000,000 | 43,403 |
| 313855-H@-0 | FEDERAL SIGNAL CORP 5.24% SER 2002-A | | 03/18/2011 | Various | | (14,234) | | |
| 313855-H#-8 | FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A | | 03/17/2011 | VARIOUS | | (37,084) | | |
| 31620M-AD-8 | FIDELITY NATIONAL INFORM | | 04/18/2011 | Various | | 1,105,000 | 1,000,000 | 21,000 |
| 31620M-AE-6 | FIDELITY NATIONAL INFORM | | 12/07/2011 | Various | | 1,849,688 | 1,750,000 | 57,082 |
| 31677A-AA-2 | FIFTH THIRD BANK | | 03/17/2011 | VARIOUS | | 1,611,773 | | |
| 319460-AF-8 | FIRST CITIZENS BANCORPORATION, INC | | 03/17/2011 | VARIOUS | | 1,068,816 | | |
| 33842B-AC-2 | FLAGSHIP CLO III CLASS B LOANS | E | 09/28/2011 | STERNE AGEE & LEACH | | 5,833,750 | 6,500,000 | 6,461 |
| 302445-AC-5 | FLIR SYSTEMS INC | | 08/16/2011 | BANK OF AMERICA | | 19,999,800 | 20,000,000 | |
| 341081-FD-4 | FLORIDA POWER & LIGHT | | 06/01/2011 | HSBC SECURITIES, INC. | | 2,570,970 | 2,458,000 | 44,807 |
| 341081-FF-9 | FLORIDA POWER & LIGHT | | 12/08/2011 | CITIBANK | | 9,975,300 | 10,000,000 | |
| 341099-CP-2 | FLORIDA POWER CORP | | 08/15/2011 | BARCLAYS BANK | | 17,963,280 | 18,000,000 | |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | 09/30/2011 | VARIOUS | | 2,251 | | |
| 34382#-AD-5 | FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN | | 09/29/2011 | SCHEDULED PAY UP | | 5,395 | 2,715 | |
| 343412-AB-8 | FLUOR CORP (NEW) | | 09/08/2011 | BANK OF AMERICA | | 19,823,800 | 20,000,000 | |
| 302491-AR-6 | FMC CORP | | 11/17/2011 | BANK OF AMERICA | | 8,961,750 | 9,000,000 | |
| 345397-VC-4 | FORD MOTOR CREDIT CO | | 08/24/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,642,500 | 1,500,000 | 24,667 |

# SCHEDULE D - PART 3

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| 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 |
|---|---|---|---|---|---|---|---|---|
| 345397-VM-2 | FORD MOTOR CREDIT CO LLC | | 03/09/2011 | OPPENHEIMER & CO. INC | | 5,762,500 | 5,000,000 | 66,580 |
| 41641#-AF-2 | FOREST RESOURCES, LLC (HANCOCK MEZZ, 12. | | 09/30/2011 | SCHEDULED PAY UP | | 155,854 | 155,854 | |
| 35165W-AC-0 | FOXE BASIN CLO 2003, CLASS A3, DUE 2015 | F | 06/29/2011 | SEAPORT GROUP | | 2,481,250 | 2,500,000 | 1,801 |
| 35803Q-AA-5 | FRENSENIUS MED CARE US | | 11/23/2011 | Various | | 11,879,844 | 12,125,000 | 97,411 |
| 17453B-AT-8 | FRONTIER COMMUNICATIONS | | 08/24/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,990,000 | 2,000,000 | 60,361 |
| 35906A-AD-0 | FRONTIER COMMUNICATIONS CORP | | 03/01/2011 | DEUTSCHE BANK SECURITIES | | 2,225,000 | 2,000,000 | 60,813 |
| 36239Y-AB-8 | GABELLI ASSET MANAGEMENT INC 5.5% SR NTS | | 03/22/2011 | VARIOUS | | 255,618 | | |
| 20173M-AK-6 | GCCFC 2006-GG7, C CMBS | | 03/18/2011 | VARIOUS | | 2,363,186 | | |
| 369550-AK-4 | GENERAL DYNAMICS CORP | | 03/22/2011 | VARIOUS | | 323,783 | | |
| 369550-AQ-1 | GENERAL DYNAMICS CORP | | 08/12/2011 | Various | | 11,880,640 | 11,500,000 | 25,156 |
| 369550-AR-9 | GENERAL DYNAMICS CORP | | 12/12/2011 | Various | | 28,724,266 | 26,865,000 | 169,843 |
| 36962G-3T-9 | GENERAL ELEC CAP CORP | | 03/22/2011 | VARIOUS | | 144,850 | | |
| 36962G-5H-3 | GENERAL ELEC CAP CORP | | 10/13/2011 | Various | | 24,003,440 | 24,000,000 | 931 |
| 36962G-5J-9 | GENERAL ELEC CAP CORP | | 10/12/2011 | J. P. MORGAN SECURITIES, INC. | | 9,978,600 | 10,000,000 | |
| 370334-BJ-2 | GENERAL MILLS INC | | 08/15/2011 | Various | | 7,712,775 | 7,500,000 | 54,375 |
| 370334-BM-5 | GENERAL MILLS INC | | 11/17/2011 | MORGAN STANLEY DEAN WITTER | | 38,839,710 | 39,000,000 | |
| 37045X-AA-4 | GENERAL MOTORS FINL CO | | 05/27/2011 | Various | | 2,473,625 | 2,450,000 | 197 |
| 37186L-AA-9 | GENESIS SOLAR 2011 PASS-THROUGH TRUST SE | | 08/04/2011 | CREDIT SUISSE | | 62,000,000 | 62,000,000 | |
| 37186L-AB-7 | GENESIS SOLAR 2011 PASS-THROUGH TRUST SE | | 08/04/2011 | CREDIT SUISSE | | 25,000,000 | 25,000,000 | |
| 372917-AQ-7 | GENZYME CORP-GENL DIVISN | | 07/14/2011 | VARIOUS | | (30,000) | | |
| 372917-AS-3 | GENZYME CORP-GENL DIVISN | | 07/14/2011 | Various | | 10,652,500 | 10,000,000 | 126,389 |
| 36159R-AE-3 | GEO GROUP INC/THE | | 03/14/2011 | Various | | 6,007,500 | 6,000,000 | 35,333 |
| 373334-JS-1 | GEORGIA POWER COMPANY | | 08/25/2011 | ROYAL BANK OF SCOTLAND PLC | | 4,978,900 | 5,000,000 | 118,090 |
| C3927N-AC-4 | GIBSON ENERGY ULC TERM LOAN B | A | 07/22/2011 | J. P. MORGAN SECURITIES, INC. | | 3,482,500 | 3,500,000 | |
| 375558-AS-2 | GILEAD SCIENCES INC | | 12/06/2011 | BARCLAYS BANK | | 9,977,300 | 10,000,000 | |
| 375558-AU-7 | GILEAD SCIENCES INC | | 12/06/2011 | BANK OF AMERICA | | 19,954,000 | 20,000,000 | |
| 37943T-AB-4 | GLOBALSANTAFE CORP | F | 03/22/2011 | VARIOUS | | 155,010 | | |
| 26225K-AC-3 | GOLDEN LIVING (Drumm) | | 05/20/2011 | CITIBANK | | 4,702,500 | 4,750,000 | |
| 38141G-GQ-1 | GOLDMAN SACHS GROUP INC | | 07/22/2011 | GOLDMAN, SACHS & CO. | | 24,986,500 | 25,000,000 | |
| 38143U-SC-6 | GOLDMAN SACHS GROUP INC | | 02/24/2011 | GOLDMAN, SACHS & CO. | | 24,855,500 | 25,000,000 | 60,417 |
| 382388-AX-4 | GOODRICH CORP | | 08/09/2011 | Various | | 17,056,863 | 16,910,000 | 13,264 |
| 38259P-AB-8 | GOOGLE INC | | 08/10/2011 | Various | | 46,634,862 | 43,755,000 | 371,858 |
| 391164-AE-0 | GREAT PLAINS ENERGY INC | | 05/16/2011 | J. P. MORGAN SECURITIES, INC. | | 9,990,400 | 10,000,000 | |
| 39843Q-AG-6 | GRIFOLS INC TLB | | 06/22/2011 | DEUTSCHE BANK SECURITIES | | 4,825,035 | 5,000,000 | |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | F | 03/31/2011 | Various | | 15,322,872 | 15,301,000 | 196,259 |
| 406216-AZ-4 | HALLIBURTON COMPANY | | 11/08/2011 | CITIBANK | | 9,967,000 | 10,000,000 | |
| 406216-BA-8 | HALLIBURTON COMPANY | | 11/08/2011 | ROYAL BANK OF SCOTLAND PLC | | 4,974,700 | 5,000,000 | |
| 404119-BF-5 | HCA INC | | 03/14/2011 | GOLDMAN, SACHS & CO. | | 2,245,000 | 2,000,000 | 71,778 |
| 404121-AC-9 | HCA INC | | 07/27/2011 | Various | | 11,376,359 | 11,350,000 | |
| 421924-BH-3 | HEALTHSOUTH CORP | | 03/02/2011 | BANK OF AMERICA | | 1,032,500 | 1,000,000 | 30,208 |
| 421924-BJ-9 | HEALTHSOUTH CORP | | 03/02/2011 | BANK OF AMERICA | | 517,500 | 500,000 | 16,146 |
| 42307T-A#-5 | HEINZ (H.J.) CO. 5 YEAR | | 05/26/2011 | BANK OF AMERICA | | 27,000,000 | 27,000,000 | |
| 42307T-B*-8 | HEINZ (H.J.) CO. 7 YEAR | | 05/26/2011 | BANK OF AMERICA | | 13,000,000 | 13,000,000 | |
| 42308#-AE-7 | HELEN OF TROY LIMITED 201 | | 01/12/2011 | BANK OF AMERICA | | 21,000,000 | 21,000,000 | |
| 42341U-AC-7 | HELM FINANCIAL CORPORATION TERM LOAN | | 06/22/2011 | CREDIT SUISSE | | 1,237,500 | 1,250,000 | |
| 42545#-AA-8 | HENDRICKSON HOLDINGS SER A GTD SR NTS | | 03/17/2011 | VARIOUS | | 415,651 | | |
| 428040-CJ-6 | HERTZ CORP | | 11/07/2011 | Various | | 10,187,500 | 10,000,000 | 65,063 |
| 42804V-AK-7 | HERTZ CORP PREFUNDED LC | | 03/25/2011 | DEUTSCHE BANK SECURITIES | | 3,412,500 | 3,500,000 | |
| 42804V-AL-5 | HERTZ CORP TRANCHE B TERM LOAN | | 03/25/2011 | DEUTSCHE BANK SECURITIES | | 995,000 | 1,000,000 | |
| 42822S-AA-4 | HEWETTS ISLAND CDO IV, CLASS A CLO LOANS | F | 10/26/2011 | CAPROK CAPITAL LLC | | 8,721,304 | 9,214,267 | 11,294 |
| 42823B-AB-8 | HEWETT'S ISLAND CLO V, CLASS ST LOANS | F | 08/11/2011 | MORGAN STANLEY DEAN WITTER | | 16,412,174 | 17,790,974 | 17,263 |
| 428236-BL-6 | HEWLETT-PACKARD CO | | 05/25/2011 | J. P. MORGAN SECURITIES, INC. | | 14,993,700 | 15,000,000 | |
| 42822V-AA-7 | HIDCO 2005-1A, CLASS A1 CLO LOANS | F | 09/09/2011 | GREENWICH CAPITAL MARKETS, INC. | | 4,219,570 | 4,441,652 | 2,406 |
| 431116-AB-8 | HIGHMARK INC | | 05/03/2011 | BANK OF AMERICA | | 11,951,520 | 12,000,000 | |
| 423074-AM-5 | HJ HEINZ CO | | 09/07/2011 | J. P. MORGAN SECURITIES, INC. | | 24,684,500 | 25,000,000 | |
| 437076-AS-1 | HOME DEPOT INC | | 01/14/2011 | J. P. MORGAN SECURITIES, INC. | | 5,129,050 | 5,000,000 | 27,743 |
| 437076-AW-2 | HOME DEPOT INC | | 03/28/2011 | GOLDMAN, SACHS & CO. | | 4,991,200 | 5,000,000 | |
| 438516-BA-3 | HONEYWELL INTERNATIONAL | | 02/14/2011 | BANK OF AMERICA | | 14,962,050 | 15,000,000 | |
| 438516-BB-1 | HONEYWELL INTERNATIONAL | | 02/14/2011 | BANK OF AMERICA | | 9,886,500 | 10,000,000 | |
| 440452-AE-0 | HORMEL FOODS CORP | | 04/04/2011 | J. P. MORGAN SECURITIES, INC. | | 14,957,250 | 15,000,000 | |
| 441060-AL-4 | HOSPIRA INC | | 01/11/2011 | CANTOR, FITZGERALD & CO. | | 3,475,080 | 3,600,000 | 69,440 |
| 44107T-AK-2 | HOST HOTELS & RESORTS | | 03/08/2011 | GOLDMAN, SACHS & CO. | | 5,018,750 | 5,000,000 | 33,333 |
| 44107T-AL-0 | HOST HOTELS & RESORTS | | 05/05/2011 | BANK OF AMERICA | | 1,859,963 | 1,875,000 | |
| 44108E-BA-5 | HOST MARRIOTT LP | | 08/24/2011 | J. P. MORGAN SECURITIES, INC. | | 1,522,500 | 1,500,000 | 24,750 |

# SCHEDULE D - PART 3

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|---|---|---|---|---|---|---|---|---|
| 44344H-AB-1 | HUBBARD BROADCASTING TERM LOAN (FIRST LI | | 05/16/2011 | MORGAN STANLEY DEAN WITTER | | 621,875 | 625,000 | |
| 44416*-AA-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 05/23/2011 | GREENWICH NATWEST | | 19,956,429 | 19,956,429 | |
| 44416*-9A-6 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 08/31/2011 | GREENWICH NATWEST | | 6,030,000 | 6,030,000 | |
| 44416*-9B-4 | HUDSON TRANSMISSION PARTNERS, LLC SEN SE | | 11/30/2011 | GREENWICH NATWEST | | 10,145,714 | 10,145,714 | |
| 445681-B@-7 | HUNTER DOUGLAS N.V. SER E 5.01% SR NTS | F | 03/22/2011 | VARIOUS | | 178,973 | | |
| 44923Q-AB-0 | HYUNDAI CAPITAL AMERICA | | 12/01/2011 | BANK OF AMERICA | | 4,977,550 | 5,000,000 | |
| 459200-GJ-4 | IBM CORP | | 08/09/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 6,018,950 | 5,000,000 | 117,167 |
| 459200-GS-4 | IBM CORP | | 08/15/2011 | J. P. MORGAN SECURITIES, INC. | | 27,930,000 | 24,000,000 | 291,200 |
| 459200-HA-2 | IBM CORP | | 10/27/2011 | J. P. MORGAN SECURITIES, INC. | | 9,906,500 | 10,000,000 | |
| 451102-AD-9 | ICAHN ENTERPRISES/FIN | | 08/25/2011 | JEFFERIES & COMPANY, INC. | | 4,575,625 | 4,500,000 | 47,899 |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN | | 06/30/2011 | JEFFERIES & COMPANY, INC. | | 3,808,500 | 3,700,000 | 78,378 |
| 449505-AA-4 | IFM US COLONIAL PIPELINE | | 04/14/2011 | ROYAL BANK OF SCOTLAND PLC | | 9,994,500 | 10,000,000 | |
| 452308-AK-5 | ILLINOIS TOOL WORKS INC | | 08/24/2011 | J. P. MORGAN SECURITIES, INC. | | 10,997,670 | 11,000,000 | |
| 452308-AM-1 | ILLINOIS TOOL WORKS INC | | 08/24/2011 | Various | | 25,741,120 | 26,000,000 | |
| 45661T-AL-5 | INERGY LP/INERGY FIN | | 03/04/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,070,000 | 2,000,000 | 14,132 |
| 45661T-AM-3 | INERGY LP/INERGY FIN | | 03/04/2011 | J. P. MORGAN SECURITIES, INC. | | 4,170,000 | 4,000,000 | 126,000 |
| 45763P-AC-0 | INMARSAT FINANCE PLC | F | 08/24/2011 | Various | | 3,648,125 | 3,500,000 | 76,106 |
| 458140-AH-3 | INTEL CORP | | 09/14/2011 | GOLDMAN, SACHS & CO. | | 14,977,050 | 15,000,000 | |
| 458140-AJ-9 | INTEL CORP | | 09/14/2011 | GOLDMAN, SACHS & CO. | | 9,976,200 | 10,000,000 | |
| 45824T-AD-7 | INTELSAT JACKSON HLDG | F | 09/14/2011 | Various | | 6,655,125 | 6,675,000 | 22,294 |
| L5137L-AC-9 | INTELSAT JACKSON NEW TERM LOAN | F | 01/13/2011 | BANK OF AMERICA | | 2,985,000 | 3,000,000 | |
| 461070-AJ-3 | INTERSTATE POWER & LIGHT | | 01/28/2011 | WELLS FARGO BROKERAGE SERVICES | | 4,787,850 | 5,000,000 | 79,083 |
| 459745-GC-3 | INTL LEASE FINANCE CORP | | 03/03/2011 | OPPENHEIMER & CO. INC | | 2,190,000 | 2,000,000 | 2,771 |
| 459745-GK-5 | INTL LEASE FINANCE CORP | | 12/19/2011 | CITIBANK | | 1,700,000 | 1,700,000 | |
| 460146-CG-6 | INTL PAPER CO | | 11/08/2011 | DEUTSCHE BANK SECURITIES | | 4,995,950 | 5,000,000 | |
| 460146-CH-4 | INTL PAPER CO | | 11/08/2011 | WARBURG DILLION READ LLC | | 2,999,580 | 3,000,000 | |
| 44985G-AD-3 | IPIC GMTN LTD | F | 10/27/2011 | GOLDMAN, SACHS & CO. | | 19,948,600 | 20,000,000 | |
| 46459L-AL-6 | ISLE OF CAPRI CASINOS TERM LOAN | | 04/19/2011 | WELLS FARGO | | 1,000,000 | 1,000,000 | |
| 465685-AF-2 | ITC HOLDINGS CORP | | 09/01/2011 | J. P. MORGAN SECURITIES, INC. | | 8,038,030 | 7,000,000 | 55,611 |
| 46648@-AL-3 | J.M. HUBER 5.71% SENIOR NOTES DUE 2014 | | 03/18/2011 | VARIOUS | | 529,606 | | |
| 466313-AF-0 | JABIL CIRCUIT INC | | 03/10/2011 | OPPENHEIMER & CO. INC | | 2,078,350 | 2,110,000 | 43,848 |
| 46849L-SB-8 | JACKSON NATL LIFE GLOBAL | R | 03/22/2011 | VARIOUS | | 170,412 | | |
| 471109-AE-8 | JARDEN CORP | | 03/08/2011 | Various | | 5,875,000 | 6,000,000 | 123,181 |
| 47580*-BA-6 | JELD-WEN, INC. (2006 TRANSACTION) 2012 ( | | 08/03/2011 | VARIOUS | | (22,324) | | |
| 24422E-RE-1 | JOHN DEERE CAPITAL CORP | | 08/05/2011 | Various | | 15,638,950 | 15,000,000 | 30,333 |
| 24422E-RH-4 | JOHN DEERE CAPITAL CORP | | 10/05/2011 | J. P. MORGAN SECURITIES, INC. | | 8,959,410 | 9,000,000 | |
| 478160-AL-8 | JOHNSON & JOHNSON | | 08/10/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 4,443,640 | 4,000,000 | 49,500 |
| 478160-AQ-7 | JOHNSON & JOHNSON | | 03/14/2011 | CITIBANK | | 40,748,050 | 35,000,000 | 172,667 |
| 478160-AU-8 | JOHNSON & JOHNSON | | 08/09/2011 | PARIBAS CAPITAL MARKETS | | 11,953,200 | 10,000,000 | 38,625 |
| 478160-AV-6 | JOHNSON & JOHNSON | | 02/04/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,805,800 | 5,500,000 | 139,750 |
| 478160-AW-4 | JOHNSON & JOHNSON | | 03/11/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 6,435,180 | 6,800,000 | 8,358 |
| 478160-AZ-7 | JOHNSON & JOHNSON | | 05/17/2011 | J. P. MORGAN SECURITIES, INC. | | 19,807,600 | 20,000,000 | |
| 478366-AX-5 | JOHNSON CONTROLS INC | | 02/01/2011 | BANK OF AMERICA | | 14,891,400 | 15,000,000 | |
| 48121C-JN-7 | JP MORGAN CHASE BANK NA | | 03/22/2011 | VARIOUS | | 4,517,756 | | |
| 46625M-RB-7 | JPMCC 2002-C3, A2 CMBS | | 03/17/2011 | VARIOUS | | 259,733 | | |
| 46625Y-NF-6 | JPMCC 2005-LDP2, AJ CMBS | | 03/21/2011 | VARIOUS | | 1,501,923 | | |
| 46625Y-NE-9 | JPMCC 2005-LDP2, AM CMBS | | 03/22/2011 | VARIOUS | | 315,405 | | |
| 46625H-HS-2 | JPMORGAN CHASE & CO | | 03/11/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 9,704,600 | 10,000,000 | 66,000 |
| 46625H-HZ-6 | JPMORGAN CHASE & CO | | 05/05/2011 | J. P. MORGAN SECURITIES, INC. | | 11,986,680 | 12,000,000 | |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | 03/22/2011 | VARIOUS | | 194,286 | | |
| 48562R-AC-3 | KAR AUCTION SERVICES INC TERM LOAN | | 06/08/2011 | J. P. MORGAN SECURITIES, INC. | | 995,000 | 1,000,000 | |
| 487836-BC-1 | KELLOGG CO | | 06/13/2011 | Various | | 21,744,529 | 21,513,000 | 182,450 |
| 487836-BD-9 | KELLOGG CO | | 08/05/2011 | J. P. MORGAN SECURITIES, INC. | | 10,569,500 | 10,000,000 | 61,111 |
| 491674-BG-1 | KENTUCKY UTILITIES | | 01/26/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,944,077 | 6,130,000 | 65,451 |
| 492914-AS-5 | KEY ENERGY SERVICES INC | | 07/26/2011 | Various | | 10,393,750 | 10,250,000 | 24,656 |
| 49307R-AD-9 | KEYC 2007-SL1, B CMBS | | 03/21/2011 | VARIOUS | | 748,819 | | |
| 49307R-AE-7 | KEYC 2007-SL1, C CMBS | | 03/21/2011 | VARIOUS | | 790,296 | | |
| 500769-EQ-3 | KFW | F | 08/26/2011 | MORGAN STANLEY DEAN WITTER | | 19,724,400 | 20,000,000 | 7,917 |
| 494368-BE-2 | KIMBERLY-CLARK | | 08/09/2011 | RBC DOMINION SECURITIES | | 10,584,300 | 10,000,000 | 11,076 |
| 494368-BG-7 | KIMBERLY-CLARK CORP | | 01/27/2011 | CITIBANK | | 19,826,400 | 20,000,000 | |
| 49446Q-BD-2 | KIMCO REALTY CORP | | 03/22/2011 | VARIOUS | | 1,280,160 | | |
| 49446R-AH-2 | KIMCO REALTY CORP | | 04/12/2011 | Various | | 28,442,603 | 26,050,000 | 637,403 |
| 49446R-AJ-8 | KIMCO REALTY CORP | | 06/01/2011 | Various | | 36,293,160 | 31,000,000 | 262,969 |
| 494550-BJ-4 | KINDER MORGAN ENER PART | | 08/03/2011 | CITIBANK | | 9,991,400 | 10,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 494550-BK-1 | KINDER MORGAN ENER PART | | 08/03/2011 | CITIBANK | | 6,965,560 | 7,000,000 | |
| 49456A-AA-1 | KINDER MORGAN FIN CO LLC | | 02/25/2011 | OPPENHEIMER & CO. INC | | 2,075,000 | 2,000,000 | 24,000 |
| 496902-AE-7 | KINROSS GOLD CORP | A | 08/15/2011 | BANK OF AMERICA | | 4,979,750 | 5,000,000 | |
| 496902-AF-4 | KINROSS GOLD CORP | A | 08/15/2011 | BANK OF AMERICA | | 4,957,050 | 5,000,000 | |
| 496902-AG-2 | KINROSS GOLD CORP | A | 08/15/2011 | BANK OF AMERICA | | 4,959,050 | 5,000,000 | |
| 500255-AF-1 | KOHLS CORPORATION | | 02/08/2011 | ROYAL BANK OF SCOTLAND PLC | | 12,325,790 | 11,037,000 | 155,591 |
| 500255-AR-5 | KOHL'S CORPORATION | | 10/12/2011 | MORGAN STANLEY DEAN WITTER | | 9,945,100 | 10,000,000 | |
| 50065A-AA-2 | KOREA SOUTHERN POWER CO | F | 03/22/2011 | VARIOUS | | 83,664 | | |
| 48268@-AK-0 | KPMG LLP 4.23% SERIES 2011-B SENIOR NOTE | | 06/10/2011 | USBANK | | 14,000,000 | 14,000,000 | |
| 50075N-BA-1 | KRAFT FOODS INC | | 01/31/2011 | Various | | 10,680,200 | 10,000,000 | 258,299 |
| 50540R-AJ-1 | LAB CORP OF AMER HLDGS | | 08/02/2011 | Various | | 11,625,091 | 11,100,000 | 112,156 |
| 50540R-AD-4 | LABORATORY CORP OF AMER | | 03/22/2011 | VARIOUS | | 418,883 | | |
| 515110-BF-0 | LANDWIRTSCH. RENTENBANK | F | 09/08/2011 | HSBC SECURITIES, INC. | | 14,901,300 | 15,000,000 | |
| 52108H-FT-6 | LBUBS 2001-C7, B | | 08/23/2011 | VARIOUS | | 38,712 | | |
| 52108H-YK-4 | LBUBS 2004-C1, A4 CMBS | | 03/18/2011 | VARIOUS | | 1,453,014 | | |
| 52108H-ZY-3 | LBUBS 2004-C2, A4 CMBS | | 03/18/2011 | VARIOUS | | 1,453,014 | | |
| 52108H-2W-3 | LBUBS 2005-C1, AJ CMBS | | 03/21/2011 | VARIOUS | | 2,252,885 | | |
| 52108M-DS-9 | LBUBS 2006-C1, G CMBS | | 03/18/2011 | VARIOUS | | 944,183 | | |
| 521865-AS-4 | LEAR CORP | | 03/14/2011 | Various | | 9,495,000 | 8,500,000 | 196,354 |
| 524660-AS-6 | LEGGETT & PLATT INC | | 03/22/2011 | VARIOUS | | 83,664 | | |
| 526057-AW-4 | LENNAR CORP | | 03/18/2011 | Various | | 6,587,949 | 5,000,000 | 80,347 |
| 52736R-BB-7 | LEVI STRAUSS & CO | | 03/14/2011 | Various | | 11,248,000 | 10,850,000 | 262,787 |
| 50188F-AD-7 | LG&E & KU ENERGY LLC | | 05/13/2011 | ROYAL BANK OF SCOTLAND PLC | | 3,795,240 | 4,000,000 | 1,250 |
| 53079E-AV-6 | LIBERTY MUTUAL GROUP | | 05/18/2011 | CITIBANK | | 11,745,480 | 12,000,000 | |
| 53117C-AL-6 | LIBERTY PROPERTY LP | | 02/23/2011 | Various | | 17,083,200 | 15,000,000 | 405,781 |
| 53117C-AM-4 | LIBERTY PROPERTY LP | | 04/07/2011 | Various | | 25,906,020 | 25,735,000 | 590,833 |
| 53219L-AK-5 | LIFEPOINT HOSPITALS INC | | 08/05/2011 | Various | | 8,748,750 | 8,500,000 | 213,196 |
| 532716-AR-8 | LIMITED BRANDS INC | | 03/14/2011 | BARCLAYS BANK | | 3,450,000 | 3,000,000 | 65,167 |
| 532716-AS-6 | LIMITED BRANDS INC | | 03/10/2011 | Various | | 3,190,000 | 3,000,000 | 76,806 |
| 532716-AT-4 | LIMITED BRANDS INC | | 03/22/2011 | BANK OF AMERICA | | 4,000,000 | 4,000,000 | |
| 50212Q-AB-7 | LNR PROPERTY CORP. TERM LOAN B | | 05/12/2011 | GOLDMAN, SACHS & CO. | | 1,490,625 | 1,500,000 | |
| 539830-AR-0 | LOCKHEED MARTIN CORP | | 09/01/2011 | Various | | 9,221,224 | 8,170,000 | 101,649 |
| 539830-AT-6 | LOCKHEED MARTIN CORP | | 02/22/2011 | GOLDMAN, SACHS & CO. | | 10,082,200 | 10,000,000 | 118,056 |
| 539830-AY-5 | LOCKHEED MARTIN CORP | | 09/06/2011 | CITIBANK | | 29,919,000 | 30,000,000 | |
| 539830-AZ-2 | LOCKHEED MARTIN CORP | | 09/06/2011 | J. P. MORGAN SECURITIES, INC. | | 19,855,800 | 20,000,000 | |
| 540424-AP-3 | LOEWS CORP | | 02/02/2011 | CITIBANK | | 11,595,838 | 11,885,000 | 11,885 |
| 54323M-AK-4 | LONGVIEW POWER, LLC - 2017 TERM LOAN | | 06/20/2011 | EXCHANGE | | 4,033,077 | 4,333,333 | |
| 548661-CT-2 | LOWE'S COMPANIES INC | | 08/15/2011 | Various | | 31,401,500 | 30,000,000 | 378,125 |
| 548661-CV-7 | LOWE'S COMPANIES INC | | 11/23/2011 | BANK OF AMERICA | | 3,997,080 | 4,000,000 | |
| 52524M-AX-7 | LXS 2007-9 WF5 RMBS | | 12/01/2011 | SCHEDULED PAY UP | | 41,904 | 41,904 | |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN | | 08/17/2011 | BANK OF AMERICA | | 5,204,700 | 5,000,000 | 13,576 |
| 56081#-AL-4 | MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1 | | 09/12/2011 | BANK OF AMERICA | | 4,000,000 | 4,000,000 | |
| 563571-AG-3 | MANITOWOC COMPANY INC | | 03/09/2011 | Various | | 6,750,000 | 6,000,000 | 45,917 |
| 563571-AH-1 | MANITOWOC COMPANY INC | | 08/03/2011 | BARCLAYS BANK | | 1,215,000 | 1,125,000 | 25,766 |
| 563553-AS-5 | MANITOWOC COMPANY, INC. TERM B LOAN | | 06/02/2011 | J. P. MORGAN SECURITIES, INC. | | 1,256,250 | 1,250,000 | |
| 56585A-AD-4 | MARATHON PETROLEUM CORP | | 01/27/2011 | MORGAN STANLEY DEAN WITTER | | 4,997,350 | 5,000,000 | |
| 56585A-AF-9 | MARATHON PETROLEUM CORP | | 01/27/2011 | MORGAN STANLEY DEAN WITTER | | 4,957,750 | 5,000,000 | |
| 57037@-AE-5 | MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ | | 12/15/2011 | SCHEDULED PAY UP | | 181,406 | 181,406 | |
| 570506-AP-0 | MARKWEST ENERGY PART/FIN | | 10/25/2011 | BARCLAYS BANK | | 3,500,000 | 3,500,000 | |
| 573334-AB-5 | MARTIN MIDSTREAM PARTNER | | 11/03/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,160,000 | 4,000,000 | 36,486 |
| 574599-BG-0 | MASCO CORP | | 03/08/2011 | Various | | 5,193,750 | 5,000,000 | 150,417 |
| 579780-AH-0 | MCCORMICK & CO | | 08/16/2011 | SUNTRUST | | 7,989,863 | 7,550,000 | 33,535 |
| 58013M-EJ-9 | MCDONALD'S CORP | | 08/09/2011 | CITIBANK | | 10,584,100 | 10,000,000 | 26,250 |
| 58013M-EL-4 | MCDONALD'S CORP | | 05/17/2011 | BANK OF AMERICA | | 22,864,530 | 23,000,000 | |
| 58013M-EM-2 | MCDONALD'S CORP | | 10/05/2011 | Various | | 17,754,090 | 18,000,000 | 802 |
| 587405-AB-7 | MERCANTILE BANKSHARES | | 03/22/2011 | VARIOUS | | 254,339 | | |
| 589331-AQ-0 | MERCK & CO INC | | 08/15/2011 | J. P. MORGAN SECURITIES, INC. | | 5,936,850 | 5,000,000 | 39,000 |
| 58933Y-AA-3 | MERCK & CO INC | | 08/09/2011 | Various | | 10,659,750 | 10,000,000 | 27,986 |
| 592179-JG-1 | MET LIFE GLOB FUNDING I | | 03/22/2011 | VARIOUS | | 167,328 | | |
| 59217G-AG-4 | MET LIFE GLOB FUNDING I | | 06/07/2011 | WARBURG DILLION READ LLC | | 9,987,800 | 10,000,000 | |
| 594918-AH-7 | MICROSOFT CORP | | 03/11/2011 | J. P. MORGAN SECURITIES, INC. | | 18,767,600 | 20,000,000 | 281,667 |
| 594918-AJ-3 | MICROSOFT CORP | | 09/07/2011 | Various | | 20,170,790 | 20,701,000 | 380,358 |
| 594918-AL-8 | MICROSOFT CORP | | 02/03/2011 | BANK OF AMERICA | | 9,974,700 | 10,000,000 | |
| 594918-AM-6 | MICROSOFT CORP | | 08/15/2011 | Various | | 37,634,500 | 35,000,000 | 29,444 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 59565T-AD-1 | MIDCONTINENT COMMUNICATIONS NEW TERM B L | | 04/05/2011 | SUNTRUST CAPITAL MARKETS | | 1,277,500 | 1,277,500 | |
| 59748T-AA-7 | MIDLAND COGENERATION VENTURE L.P. | | 08/17/2011 | CREDIT SUISSE | | 50,000,000 | 50,000,000 | |
| 602720-B*-4 | MINE SAFETY APPLIANCES COMPANY SENIOR NO | | 03/21/2011 | VARIOUS | | 2,054,165 | | |
| 605417-BX-1 | MISSISSIPPI POWER CO | | 10/11/2011 | BARCLAYS BANK | | 9,983,200 | 10,000,000 | |
| 60687U-AJ-6 | MLCFC 2006-2, B CMBS | | 03/22/2011 | VARIOUS | | 2,922,296 | | |
| 60687U-AK-3 | MLCFC 2006-2, C CMBS | | 03/22/2011 | VARIOUS | | 1,709,236 | | |
| 59022H-FY-3 | MLMT 2005-MKB2, A4 CMBS | | 03/21/2011 | VARIOUS | | 1,139,778 | | |
| 59023B-AJ-3 | MLMT 2006-C1, B CMBS | | 03/21/2011 | VARIOUS | | 1,438,644 | | |
| 60937A-AG-4 | MONEYGRAM INTERNATIONAL, INC TERM LOAN | | 06/01/2011 | BANK OF AMERICA | | 997,500 | 1,000,000 | |
| 61747W-AF-6 | MORGAN STANLEY | | 01/20/2011 | MORGAN STANLEY DEAN WITTER | | 4,979,000 | 5,000,000 | |
| 61945C-AA-1 | MOSAIC CO | | 10/17/2011 | BANK OF AMERICA | | 8,917,920 | 9,000,000 | |
| 61750H-AG-1 | MSC 2006-HQ10 AJ CMBS | | 03/17/2011 | VARIOUS | | 1,322,869 | | |
| 61750H-AH-9 | MSC 2006-HQ10 B | | 03/17/2011 | VARIOUS | | 396,861 | | |
| 61750C-AH-0 | MSC 2006-HQ9, AJ CMBS | | 03/21/2011 | VARIOUS | | 1,631,188 | | |
| 62536*-AA-1 | MULTIAD SVC INC 14.5% SR SUB NOTES (HANC | | 10/31/2011 | SCHEDULED PAY UP | | 36,346 | 36,346 | |
| 628530-AK-3 | MYLAN INC | | 08/26/2011 | BANK OF AMERICA | | 1,057,500 | 1,000,000 | 9,743 |
| 628530-AL-1 | MYLAN INC | | 04/14/2011 | Various | | 5,873,250 | 5,300,000 | 73,763 |
| 628530-AP-2 | MYLAN INC | | 03/03/2011 | JEFFERIES & COMPANY, INC. | | 3,086,250 | 3,000,000 | 52,000 |
| 629568-AW-6 | NABORS INDUSTRIES INC | | 08/16/2011 | CITIBANK | | 14,948,100 | 15,000,000 | |
| 629855-AQ-0 | NALCO CO | | 03/10/2011 | Various | | 11,471,113 | 11,040,000 | 161,427 |
| 631103-AE-8 | NASDAQ OMX GROUP | | 01/03/2011 | J. P. MORGAN SECURITIES, INC. | | 4,062,840 | 4,000,000 | 8,750 |
| 63307E-AB-3 | NATIONAL BANK OF CANADA | A | 10/13/2011 | Various | | 35,015,800 | 35,000,000 | |
| 41242*-AE-2 | NATIONAL BASKETBALL ASSOCIATION - 2007 I | | 03/22/2011 | VARIOUS | | 178,973 | | |
| 63934E-AM-0 | NAVISTAR INTL CORP | | 11/18/2011 | Various | | 9,886,375 | 8,950,000 | 255,269 |
| 63946B-AE-0 | NBC UNIVERSAL | | 09/08/2011 | Various | | 15,608,800 | 15,000,000 | 270,399 |
| 628783-AP-7 | NBTY, INC. TERM B-1 LOAN | | 03/16/2011 | BARCLAYS BANK | | 7,000,000 | 7,000,000 | |
| 640217-AF-2 | NEIMAN MARCUS GROUP INC TERM LOAN B | | 05/25/2011 | CREDIT SUISSE | | 4,488,750 | 4,500,000 | |
| 64952W-BC-6 | NEW YORK LIFE GLOBAL FDG | | 07/07/2011 | DEUTSCHE BANK SECURITIES | | 9,980,400 | 10,000,000 | |
| 65120F-AA-2 | NEWCREST FINANCE PTY LTD | F | 11/07/2011 | BARCLAYS BANK | | 11,985,600 | 12,000,000 | |
| 651290-AN-8 | NEWFIELD EXPLORATION CO | | 03/03/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,331,250 | 5,000,000 | 35,330 |
| 651639-AL-0 | NEWMONT MINING CORP | | 02/10/2011 | ROYAL BANK OF SCOTLAND PLC | | 3,184,020 | 3,000,000 | 57,229 |
| 651639-AM-8 | NEWMONT MINING CORP | | 04/26/2011 | WARBURG DILLION READ LLC | | 5,382,300 | 5,000,000 | 24,306 |
| 65334H-AE-2 | NEXEN INC | A | 03/18/2011 | DEUTSCHE BANK SECURITIES | | 2,899,380 | 3,000,000 | 6,365 |
| 65334H-AG-7 | NEXEN INC | A | 03/18/2011 | DEUTSCHE BANK SECURITIES | | 5,099,400 | 5,000,000 | 113,778 |
| 34486#-AA-6 | NFL TRUST II ABS | | 03/18/2011 | VARIOUS | | 415,046 | | |
| 665228-C*-1 | NICOR GAS FIRST MORTGAGE BOND 2.86% SERI | | 02/01/2011 | GREENWICH NATWEST | | 25,000,000 | 25,000,000 | |
| 654090-AY-8 | NIELSEN FINANCE LLC/CO | | 03/08/2011 | Various | | 12,475,000 | 11,500,000 | 364,788 |
| 654730-A*-4 | NISOURCE INC / NISOURCE FINANCE CORP | | 03/17/2011 | VARIOUS | | 2,345,155 | | |
| 655044-AF-2 | NOBLE ENERGY INC | | 12/05/2011 | J. P. MORGAN SECURITIES, INC. | | 16,988,780 | 17,000,000 | |
| 65504L-AF-4 | NOBLE HOLDING INTL LTD | F | 01/31/2011 | BARCLAYS BANK | | 9,986,000 | 10,000,000 | |
| 65504L-AG-2 | NOBLE HOLDING INTL LTD | F | 01/31/2011 | BARCLAYS BANK | | 3,975,560 | 4,000,000 | |
| 65557F-AA-4 | NORDEA BANK AB | F | 05/09/2011 | GOLDMAN, SACHS & CO. | | 4,975,400 | 5,000,000 | |
| 655664-AP-5 | NORDSTROM INC | | 10/05/2011 | WELLS FARGO BROKERAGE SERVICES | | 4,991,400 | 5,000,000 | |
| 655844-BE-7 | NORFOLK SOUTHERN CORP | | 09/15/2011 | EXCHANGE | | 18,014,385 | 28,831,259 | |
| 66586G-CA-3 | NORTHERN TRUST CO | | 03/22/2011 | VARIOUS | | 155,010 | | |
| 665859-AM-6 | NORTHERN TRUST CORP | | 08/17/2011 | MORGAN STANLEY DEAN WITTER | | 6,969,410 | 7,000,000 | |
| 666807-BD-3 | NORTHROP GRUMMAN CORP | | 01/21/2011 | BANK OF AMERICA | | 4,640,600 | 5,000,000 | 54,708 |
| 666807-BE-1 | NORTHROP GRUMMAN CORP | | 08/18/2011 | Various | | 36,378,043 | 36,625,000 | 400,155 |
| 66858N-AC-7 | NORTHWOODS IV, CLASS A2 DUE 2018 CLO LOA | F | 07/13/2011 | KGS ALPHA CAPITAL MARKETS LLC | | 5,400,000 | 6,000,000 | 13,299 |
| 66977W-AK-5 | NOVA CHEMICALS CORP | A | 08/26/2011 | OPPENHEIMER & CO. INC | | 3,225,000 | 3,000,000 | 83,750 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP | R | 08/05/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,563,800 | 5,000,000 | 64,778 |
| 66989G-AA-8 | NOVARTIS SECS INVEST LTD | F | 06/28/2011 | RBC DOMINION SECURITIES | | 3,349,380 | 3,000,000 | 60,219 |
| 67001B-AK-9 | NOVELIS CORPORATION TERM LOAN B | | 01/05/2011 | BANK OF AMERICA | | 1,336,500 | 1,350,000 | |
| 670346-AL-9 | NUCOR CORP | | 02/10/2011 | GOLDMAN, SACHS & CO. | | 4,445,141 | 4,694,000 | 77,451 |
| 67059G-AJ-2 | NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA | | 05/20/2011 | CREDIT SUISSE | | 622,881 | 622,881 | |
| 67073Y-AA-4 | NV ENERGY INC | | 03/10/2011 | OPPENHEIMER & CO. INC | | 7,140,000 | 7,000,000 | 137,326 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR | | 08/11/2011 | Various | | 31,702,800 | 30,000,000 | 91,111 |
| 674599-CC-7 | OCCIDENTAL PETROLEUM COR | | 08/24/2011 | Various | | 29,426,600 | 30,000,000 | 9,549 |
| 675758-AG-1 | ODEBRECHT FINANCE LTD | F | 03/25/2011 | HSBC SECURITIES, INC. | | 15,000,000 | 15,000,000 | |
| 677050-AH-9 | OGLETHORPE POWER CORP | | 08/16/2011 | GOLDMAN, SACHS & CO. | | 9,980,000 | 10,000,000 | |
| 677415-CD-1 | OHIO POWER COMPANY | | 02/21/2011 | VARIOUS | | 134,113 | | |
| 677730-A*-4 | OHIO VALLEY ELECTRIC CORP. SER 2006-A | | 12/14/2011 | VARIOUS | | (93,054) | | |
| 678026-AD-7 | OIL STATES INTL INC | | 07/08/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,537,500 | 1,500,000 | 11,375 |
| 679574-A*-4 | OLD DOMINION ELECTRIC COOPERATIVE 4.83% | | 04/07/2011 | BANK OF AMERICA | | 29,000,000 | 29,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 681936-AX-8 | OMEGA HEALTHCARE INVESTORS | | 03/09/2011 | OPPENHEIMER & CO. INC | | 5,187,500 | 5,000,000 | 150,000 |
| 681904-AM-0 | OMNICARE INC | | 11/04/2011 | Various | | 7,778,125 | 7,250,000 | 184,762 |
| 68233J-AK-0 | ONCOR ELECTRIC DELIVERY | | 07/27/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,992,910 | 5,429,000 | 91,237 |
| 68233J-AN-4 | ONCOR ELECTRIC DELIVERY | | 11/18/2011 | BARCLAYS BANK | | 9,980,400 | 10,000,000 | |
| 14173V-AC-7 | ONEX CARESTREAM FINANCE LP TERM LOAN B | | 03/17/2011 | CREDIT SUISSE | | 11,940,000 | 12,000,000 | |
| 68389F-ES-9 | OOMLT 2004-1, M1 RMBS | | 04/25/2011 | SCHEDULED PAY UP | | 104,415 | 104,415 | |
| 68389X-AK-1 | ORACLE CORP | | 08/08/2011 | WELLS FARGO BROKERAGE SERVICES | | 10,677,500 | 10,000,000 | 27,986 |
| 68402L-AC-8 | ORACLE CORP/OZARK HLDG | | 03/18/2011 | VARIOUS | | 3,082,302 | | |
| 67103H-AA-5 | O'REILLY AUTOMOTIVE INC | | 01/11/2011 | BARCLAYS BANK | | 9,929,700 | 10,000,000 | |
| 67103H-AB-3 | O'REILLY AUTOMOTIVE INC | | 09/14/2011 | BANK OF AMERICA | | 14,973,900 | 15,000,000 | |
| 690113-A*-6 | OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC | | 09/30/2011 | SCHEDULED PAY UP | | 16,181 | 16,181 | |
| 69073T-AP-8 | OWENS-BROCKWAY | | 08/24/2011 | MORGAN STANLEY DEAN WITTER | | 3,157,500 | 3,000,000 | 17,208 |
| 694308-GT-8 | PACIFIC GAS & ELECTRIC | | 08/08/2011 | Various | | 10,123,350 | 10,000,000 | 125,903 |
| 694308-GV-3 | PACIFIC GAS & ELECTRIC | | 08/05/2011 | BARCLAYS BANK | | 5,311,050 | 5,000,000 | 51,354 |
| 6944P0-AH-8 | PACIFIC LIFE GLOBAL FNDG | | 03/22/2011 | VARIOUS | | 167,328 | | |
| 69508S-AC-4 | PACIFICA CDO 2004-3A, CLASS A2B CLO LOAN | F | 08/25/2011 | CAPROK CAPITAL LLC | | 4,040,000 | 4,000,000 | 47,980 |
| 695114-CL-0 | PACIFICORP | | 01/31/2011 | BANK OF AMERICA | | 6,542,559 | 6,111,000 | 18,333 |
| 701094-AG-9 | PARKER-HANNIFIN CORP | | 03/22/2011 | VARIOUS | | 77,505 | | |
| 70109H-AK-1 | PARKER-HANNIFIN CORP | | 08/10/2011 | J. P. MORGAN SECURITIES, INC. | | 10,505,900 | 10,000,000 | 145,833 |
| 704549-AJ-3 | PEABODY ENERGY CORP | | 11/07/2011 | BANK OF AMERICA | | 1,750,000 | 1,750,000 | |
| 707569-AN-9 | PENN NATIONAL GAMING INC | | 03/04/2011 | BARCLAYS BANK | | 6,727,500 | 6,000,000 | 35,000 |
| 70757D-AJ-8 | PENN NATIONAL GAMING, INC.- TERM B | | 08/02/2011 | BANK OF AMERICA | | 598,500 | 600,000 | |
| 709631-AD-7 | PENTAIR INC | | 05/02/2011 | J. P. MORGAN SECURITIES, INC. | | 19,960,800 | 20,000,000 | |
| 71343X-AD-6 | PEPSIAMERICAS INC | | 03/22/2011 | VARIOUS | | 96,837 | | |
| 713448-BR-8 | PEPSICO INC | | 08/09/2011 | Various | | 17,115,568 | 16,990,000 | 148,178 |
| 713448-BS-6 | PEPSICO INC | | 08/22/2011 | WELLS FARGO BROKERAGE SERVICES | | 5,355,300 | 5,000,000 | 77,188 |
| 713448-BW-7 | PEPSICO INC | | 08/22/2011 | Various | | 34,796,500 | 35,000,000 | |
| 71645W-AP-6 | PETROBRAS INTL FIN CO | F | 08/10/2011 | CITADEL SECURITIES | | 10,902,300 | 10,000,000 | 39,931 |
| 71645W-AR-2 | PETROBRAS INTL FIN CO | F | 08/08/2011 | Various | | 15,590,050 | 15,000,000 | 20,903 |
| 71645W-AT-8 | PETROBRAS INTL FIN CO | F | 08/09/2011 | Various | | 8,079,040 | 8,000,000 | 8,073 |
| 716495-AL-0 | PETROHAWK ENERGY CORP | | 05/31/2011 | Various | | 8,324,924 | 8,000,000 | 125,465 |
| 717081-DB-6 | PFIZER INC | | 08/12/2011 | Various | | 36,003,710 | 29,000,000 | 754,850 |
| 718592-AK-4 | PHILLIPS-VAN HEUSEN | | 10/06/2011 | Various | | 6,210,063 | 5,825,000 | 140,591 |
| 720186-E@-0 | PIEDMONT NATURAL GAS CO., INC. 4.24% SEN | | 06/06/2011 | BANK OF AMERICA | | 22,000,000 | 22,000,000 | |
| 72165N-AF-6 | PILOT TRAVEL CENTERS INITIAL TRANCHE B T | | 08/15/2011 | BANK OF AMERICA | | 2,001,250 | 2,000,000 | |
| 727610-AE-7 | PLASTIPAK HOLDINGS INC | | 11/04/2011 | OPPENHEIMER & CO. INC | | 2,698,125 | 2,422,000 | 59,615 |
| 693476-BM-4 | PNC FUNDING CORP | | 09/14/2011 | J. P. MORGAN SECURITIES, INC. | | 9,788,142 | 9,800,000 | |
| 73179Y-AB-3 | POLYONE CORP TERM B | | 12/21/2011 | BANK OF AMERICA | | 445,500 | 450,000 | |
| 73755L-AJ-6 | POTASH CORP-SASKATCHEWAN | A | 07/29/2011 | DEUTSCHE BANK SECURITIES | | 6,024,157 | 5,825,000 | 32,604 |
| 693506-BD-8 | PPG INDUSTRIES INC | | 08/11/2011 | CITADEL SECURITIES | | 5,159,250 | 5,000,000 | 45,500 |
| 69351U-AP-8 | PPL ELECTRIC UTILITIES | | 08/18/2011 | Various | | 21,637,535 | 21,750,000 | |
| 69352J-AH-0 | PPL ENERGY SUPPLY LLC | | 03/22/2011 | VARIOUS | | 467,354 | | |
| 69353U-AA-9 | PPL WEM HOLDINGS PLC | F | 04/18/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 14,996,250 | 15,000,000 | |
| 74005P-AY-0 | PRAXAIR INC | | 03/01/2011 | BANK OF AMERICA | | 19,910,000 | 20,000,000 | |
| 74005P-AZ-7 | PRAXAIR INC | | 08/31/2011 | Various | | 19,824,800 | 20,000,000 | |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | E | 12/23/2011 | SCHEDULED PAY UP | | 141,683 | 141,683 | |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | 09/30/2011 | VARIOUS | | 29,086 | | |
| 7425A0-A5-9 | PRINCIPAL LIFE GLOBAL ABS | | 03/22/2011 | VARIOUS | | 155,010 | | |
| 74254P-YE-6 | PRINCIPAL LIFE INC FDG | | 03/22/2011 | VARIOUS | | 85,206 | | |
| 742718-DF-3 | PROCTER & GAMBLE CO | | 08/17/2011 | Various | | 25,407,846 | 21,647,000 | 549,994 |
| 743263-AR-6 | PROGRESS ENERGY INC | | 07/14/2011 | DEUTSCHE BANK SECURITIES | | 8,262,880 | 8,000,000 | 3,911 |
| 743315-AN-3 | PROGRESSIVE CORP | | 08/17/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 14,983,800 | 15,000,000 | |
| 743759-AJ-1 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 03/21/2011 | VARIOUS | | 111,612 | | |
| 743759-AK-8 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 03/21/2011 | VARIOUS | | 136,293 | | |
| 74432Q-AG-0 | PRUDENTIAL FINANCIAL INC | | 03/22/2011 | VARIOUS | | 1,087,603 | | |
| 74456Q-AS-5 | PUB SVC ELEC & GAS | | 07/27/2011 | ROYAL BANK OF SCOTLAND PLC | | 3,611,153 | 3,160,000 | 41,870 |
| 744542-AB-7 | PUBLIC SERVICE CO OF NEW | | 10/06/2011 | J. P. MORGAN SECURITIES, INC. | | 11,982,840 | 12,000,000 | |
| 744448-CD-1 | PUBLIC SERVICE COLORADO | | 03/11/2011 | BARCLAYS BANK | | 11,784,836 | 12,594,000 | 134,336 |
| 744448-CE-9 | PUBLIC SERVICE COLORADO | | 08/02/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,088,550 | 5,000,000 | |
| 745310-AB-8 | PUGET ENERGY INC | | 03/03/2011 | MORGAN STANLEY DEAN WITTER | | 1,524,000 | 1,500,000 | 24,917 |
| 745332-CE-4 | PUGET SOUND ENERGY INC | | 11/14/2011 | BARCLAYS BANK | | 10,000,000 | 10,000,000 | |
| 74733V-AA-8 | QEP RESOURCES INC | | 03/03/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,701,250 | 3,500,000 | 4,679 |
| 74834L-AS-9 | QUEST DIAGNOSTIC INC | | 04/20/2011 | Various | | 10,005,600 | 10,000,000 | 20,889 |
| 990424-9C-9 | QUINTILES TRANSNATIONAL CORP TERM B LOAN | | 06/20/2011 | J. P. MORGAN SECURITIES, INC. | | 3,960,000 | 4,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 749121-CA-5 | QWEST COMMUNICATIONS INT | | 04/14/2011 | CITADEL SECURITIES | | 5,386,875 | 4,875,000 | 19,500 |
| 75281A-AJ-8 | RANGE RESOURCES CORP | | 08/24/2011 | WELLS FARGO | | 424,110 | 402,000 | 9,553 |
| 75281A-AK-5 | RANGE RESOURCES CORP | | 06/29/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,240,000 | 3,000,000 | 33,333 |
| 755111-BR-1 | RAYTHEON COMPANY | | 08/30/2011 | ROYAL BANK OF SCOTLAND PLC | | 4,867,290 | 4,500,000 | 9,350 |
| 755111-BT-7 | RAYTHEON COMPANY | | 08/09/2011 | Various | | 29,165,995 | 29,735,000 | 289,609 |
| 755111-BW-0 | RAYTHEON COMPANY | | 11/29/2011 | CITIBANK | | 9,952,000 | 10,000,000 | |
| 756109-AK-0 | REALTY INCOME CORP | | 04/26/2011 | Various | | 9,946,076 | 8,650,000 | 21,084 |
| 75884R-AL-7 | REGENCY CENTERS LP | | 03/18/2011 | VARIOUS | | 494,956 | | |
| 75884R-AR-4 | REGENCY CENTERS LP | | 05/12/2011 | WACHOVIA SECURITIES | | 4,415,960 | 4,000,000 | 101,333 |
| 75884R-AS-2 | REGENCY CENTERS LP | | 05/17/2011 | GREENWICH CAPITAL MARKETS, INC. | | 5,091,350 | 5,000,000 | 23,333 |
| 759468-AA-9 | RELIANCE HOLDINGS USA | | 03/04/2011 | Various | | 9,399,100 | 10,000,000 | 171,250 |
| 75944R-A*-2 | RELIANCE HOME COMFORT 6.3% 03/31/2013 | A | 03/22/2011 | VARIOUS | | 403,489 | | |
| 76009N-AH-3 | RENT-A-CENTER INC | | 03/10/2011 | J. P. MORGAN SECURITIES, INC. | | 8,955,000 | 9,000,000 | 218,809 |
| 760759-AL-4 | REPUBLIC SERVICES INC | | 07/26/2011 | Various | | 24,972,897 | 24,850,000 | 42,222 |
| 760761-AD-8 | REPUBLIC SERVICES INC | | 08/09/2011 | J. P. MORGAN SECURITIES, INC. | | 9,242,240 | 8,000,000 | 101,500 |
| 24227V-AL-2 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | 05/04/2011 | DEUTSCHE BANK SECURITIES | | 2,059,650 | 2,070,000 | |
| 761735-AC-3 | REYNOLDS GROUP HOLDINGS | | 11/21/2011 | Various | | 4,665,625 | 4,750,000 | 59,201 |
| 76173F-AJ-6 | REYNOLDS GROUP HOLDINGS US TRANCHE B TER | | 08/09/2011 | EXCHANGE | | 3,243,371 | 3,491,250 | |
| 76173F-AL-1 | REYNOLDS GROUP HOLDINGS, INC TERM LOAN C | | 09/08/2011 | CREDIT SUISSE | | 3,960,000 | 4,000,000 | |
| 74959G-AA-8 | REYNOLDS GRP ISS/REYNOLD | | 03/04/2011 | WELLS FARGO | | 5,168,750 | 5,000,000 | 142,500 |
| 767201-AN-6 | RIO TINTO FIN USA LTD | F | 08/12/2011 | BARCLAYS BANK | | 10,587,100 | 10,000,000 | 99,688 |
| 771196-AS-1 | ROCHE HLDGS INC | R | 03/11/2011 | Various | | 39,719,154 | 35,015,000 | 740,001 |
| 771367-C@-6 | ROCHESTER GAS & ELECTRIC | | 07/29/2011 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 77273W-AN-7 | ROCK-TENN COMPANY TERM LOAN B 2011 | | 07/06/2011 | WELLS FARGO | | 2,000,000 | 2,000,000 | |
| 774341-AC-5 | ROCKWELL COLLINS INC | | 11/16/2011 | BANK OF AMERICA | | 4,985,950 | 5,000,000 | |
| 774478-AS-0 | ROCKWOOD SPECIALTIES GROUP INC TERM LOAN | | 03/04/2011 | CREDIT SUISSE | | 2,500,000 | 2,500,000 | |
| 78008T-LB-8 | ROYAL BANK OF CANADA | A | 07/13/2011 | RBC DOMINION SECURITIES | | 9,993,900 | 10,000,000 | |
| 78080E-9A-8 | RPI FINANCE TRUST TERM LOAN 6.75 YEAR | | 08/19/2011 | BANK OF AMERICA | | 1,492,500 | 1,500,000 | |
| 786514-BU-2 | SAFEWAY INC | | 11/30/2011 | BANK OF AMERICA | | 13,964,860 | 14,000,000 | |
| 797440-BM-5 | SAN DIEGO G & E | | 02/10/2011 | DEUTSCHE BANK SECURITIES | | 11,587,182 | 13,170,000 | 266,921 |
| 797440-BN-3 | SAN DIEGO G & E | | 08/15/2011 | WARBURG DILLION READ LLC | | 6,964,090 | 7,000,000 | |
| 797440-BP-8 | SAN DIEGO G & E | | 11/14/2011 | BANK OF AMERICA | | 11,983,200 | 12,000,000 | |
| 799183-AA-6 | SAN PASQUAL CASINO | | 10/26/2011 | JEFFERIES & COMPANY, INC. | | 1,486,000 | 1,486,000 | 15,190 |
| 80105N-AG-0 | SANOFI-AVENTIS | F | 03/22/2011 | J. P. MORGAN SECURITIES, INC. | | 39,590,400 | 40,000,000 | |
| 803111-AR-4 | SARA LEE CORP | | 12/15/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,016,850 | 5,000,000 | 36,285 |
| 78404X-AC-9 | SBA SENIOR FINANCE II LLC TERM LOAN | | 07/19/2011 | J. P. MORGAN SECURITIES, INC. | | 997,500 | 1,000,000 | |
| 78401F-AD-9 | SBA TELECOMMUNICATIONS | | 03/04/2011 | Various | | 9,233,600 | 8,320,000 | 44,541 |
| 78387G-AP-8 | SBC COMMUNICATIONS | | 03/21/2011 | VARIOUS | | 759,455 | | |
| 806605-AE-1 | SCHERING-PLOUGH | | 03/17/2011 | VARIOUS | | 806,048 | | |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT | F | 09/07/2011 | CITIBANK | | 24,919,750 | 25,000,000 | |
| 80685P-AA-6 | SCHLUMBERGER NORGE AS | F | 03/11/2011 | Various | | 19,935,400 | 20,000,000 | 119,000 |
| 80685Q-AA-4 | SCHLUMBERGER OILFIELD UK | F | 08/05/2011 | Various | | 31,394,020 | 31,000,000 | 137,083 |
| D8355*-AA-8 | SCHULMAN (A.), INC. (UNITED STATES) | | 01/27/2011 | VARIOUS | | (40,000) | | |
| 810186-AH-9 | SCOTTS MIRACLE-GRO CO/TH | | 05/24/2011 | BANK OF AMERICA | | 1,958,733 | 1,831,000 | 48,007 |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | 03/21/2011 | Various | | 1,236,993 | | |
| 81725W-AF-0 | SENSATA TECHNOLOGIES BV | F | 05/06/2011 | BARCLAYS BANK | | 2,000,000 | 2,000,000 | |
| 81726J-AC-5 | SENSATA TECHNOLOGIES FINANCE COMPANY LLC | | 06/03/2011 | MORGAN STANLEY DEAN WITTER | | 1,500,000 | 1,500,000 | |
| 81726H-AC-9 | SENSUS USA INC. TERM LOAN FIRST LIEN | | 06/03/2011 | CREDIT SUISSE | | 1,492,500 | 1,500,000 | |
| 817565-BQ-6 | SERVICE CORP INTL | | 08/24/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,125,000 | 2,000,000 | 55,500 |
| 817565-BU-7 | SERVICE CORP INTL | | 03/14/2011 | STERNE AGEE & LEACH | | 9,528,156 | 8,650,000 | 233,256 |
| 78412F-AL-8 | SESI LLC | | 04/20/2011 | Various | | 9,105,750 | 9,000,000 | |
| 78412F-AM-6 | SESI LLC | | 11/21/2011 | J. P. MORGAN SECURITIES, INC. | | 1,750,000 | 1,750,000 | |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | R | 01/03/2011 | VARIOUS | | 1,175,888 | 1,175,888 | |
| 822582-AM-4 | SHELL INTERNATIONAL FIN | F | 08/12/2011 | BARCLAYS BANK | | 22,288,400 | 20,000,000 | 345,139 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN | F | 02/04/2011 | BANK OF AMERICA | | 10,069,000 | 10,000,000 | 204,722 |
| 824612-AC-9 | SHINNECOCK CLO 2006-1A, CLASS A2 LOANS | F | 09/29/2011 | STERNE AGEE & LEACH | | 12,581,250 | 15,000,000 | 21,912 |
| 82655A-AB-9 | SIGMA ALIMENTOS SA | F | 04/07/2011 | BANK OF AMERICA | | 14,874,450 | 15,000,000 | |
| 82658#-AA-7 | SIGMA INTL GROUP 16% TERM LOAN C NTS (HA | | 10/01/2011 | Various | | 128,536 | 162,153 | |
| 827554-AB-2 | SILVER CREEK FUNDING CLASS A-2 CLO LOANS | F | 01/31/2011 | MARV CAPITAL INC | | 5,821,240 | 5,644,839 | 58,494 |
| 832696-AB-4 | SMUCKER (J.M.) CO | | 10/13/2011 | BANK OF AMERICA | | 17,965,440 | 18,000,000 | |
| F84938-AD-1 | SODEXO SENIOR NOTES 2018 | F | 03/29/2011 | CITICORP SECURITIES | | 20,000,000 | 20,000,000 | |
| F84938-AE-9 | SODEXO SENIOR NOTES 2021 | F | 03/29/2011 | CITICORP SECURITIES | | 11,000,000 | 11,000,000 | |
| 835495-AJ-1 | SONOCO PRODUCTS CO | | 10/20/2011 | BANK OF AMERICA | | 5,082,450 | 5,000,000 | |
| 835495-AK-8 | SONOCO PRODUCTS CO | | 10/20/2011 | BANK OF AMERICA | | 4,977,150 | 5,000,000 | |

# SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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|---|---|---|---|---|---|---|---|---|
| 837004-CE-8 | SOUTH CAROLINA ELEC&GAS | | 01/20/2011 | BANK OF AMERICA | | 7,970,640 | 8,000,000 | |
| 842400-FQ-1 | SOUTHERN CAL EDISON | | 02/04/2011 | Various | | 13,077,750 | 15,000,000 | 295,625 |
| 842400-FR-9 | SOUTHERN CAL EDISON | | 08/15/2011 | Various | | 21,553,400 | 20,000,000 | 191,059 |
| 842400-FT-5 | SOUTHERN CAL EDISON | | 11/17/2011 | WARBURG DILLION READ LLC | | 19,887,600 | 20,000,000 | |
| 843646-AH-3 | SOUTHERN POWER CO | | 11/10/2011 | ROYAL BANK OF SCOTLAND PLC | | 7,102,550 | 7,000,000 | 55,076 |
| 845437-BJ-0 | SOUTHWESTERN ELEC POWER | | 01/31/2011 | BARCLAYS BANK | | 10,946,200 | 10,000,000 | 248,056 |
| 845743-BN-2 | SOUTHWESTERN PUBLIC SERV | | 08/03/2011 | CITIBANK | | 14,773,950 | 15,000,000 | |
| 84604K-AE-9 | SOVC 2007-C1, AJ CMBS | | 03/22/2011 | VARIOUS | | 3,182,767 | | |
| 847788-AN-6 | SPEEDWAY MOTORSPORTS INC | | 08/25/2011 | BANK OF AMERICA | | 2,120,000 | 2,000,000 | 43,264 |
| 847788-AQ-9 | SPEEDWAY MOTORSPORTS INC | | 03/01/2011 | STERNE AGEE & LEACH | | 4,284,594 | 4,175,000 | 24,267 |
| 85205T-AD-2 | SPIRIT AEROSYSTEMS INC | | 03/11/2011 | BANK OF AMERICA | | 9,305,000 | 9,000,000 | 192,188 |
| 85208D-AC-6 | SPROUTS FARMERS LLC TERM LOAN | | 05/04/2011 | JEFFERIES & COMPANY, INC. | | 2,450,000 | 2,500,000 | |
| 792860-AJ-7 | ST PAUL TRAVELERS | | 03/18/2011 | VARIOUS | | 846,388 | | |
| 854502-AC-5 | STANLEY BLACK & DECKER I | | 11/17/2011 | CITIBANK | | 16,982,660 | 17,000,000 | |
| 857477-AG-8 | STATE STREET CORP | | 03/02/2011 | MORGAN STANLEY DEAN WITTER | | 39,862,000 | 40,000,000 | |
| 85771P-AF-9 | STATOIL ASA | F | 11/16/2011 | BANK OF AMERICA | | 14,974,500 | 15,000,000 | |
| 858119-AH-3 | STEEL DYNAMICS INC | | 08/25/2011 | BANK OF AMERICA | | 2,015,000 | 2,000,000 | 55,875 |
| 858119-AN-0 | STEEL DYNAMICS INC | | 08/26/2011 | Various | | 3,315,000 | 3,250,000 | 94,076 |
| 858119-AR-1 | STEEL DYNAMICS INC | | 03/10/2011 | OPPENHEIMER & CO. INC | | 3,236,250 | 3,000,000 | |
| L8882W-AD-4 | STYRON CORP (TRINSEO) TERM LOAN B | F | 02/15/2011 | DEUTSCHE BANK SECURITIES | | 750,000 | 750,000 | |
| 864720-AG-2 | SUFFIELD CLO CLASS K COMBO NOTES LOANS | | 03/26/2011 | SCHEDULED PAY UP | | 189,859 | 189,859 | |
| 867363-AR-4 | SUNGARD DATA SYSTEMS INC | | 03/14/2011 | OPPENHEIMER & CO. INC | | 4,677,225 | 4,530,000 | 111,983 |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNER | | 08/02/2011 | Various | | 16,926,229 | 16,700,000 | 3,113 |
| 991250-9A-1 | SUNQUEST INFORMATION SYSTEMS, INC. FIRST | | 01/20/2011 | JEFFERIES & COMPANY, INC. | | 1,329,750 | 1,350,000 | |
| 86853T-AJ-2 | SUPERVALU INC. EXTENDED TERL LOAN B-3 | | 05/16/2011 | Various | | 3,226,801 | 3,237,618 | |
| 990957-9E-4 | SWIFT TRANSPORTATION CO. TERM LOAN | | 01/10/2011 | BANK OF AMERICA | | 990,000 | 1,000,000 | |
| 991313-9A-7 | SYMPHONYIRI GROUP, INC. TERM LOAN 2011 | | 07/21/2011 | BANK OF AMERICA | | 3,007,500 | 3,000,000 | |
| 87164G-AB-9 | SYNIVERSE TECHNOLOGIES INC TERM LOAN | | 01/14/2011 | BARCLAYS BANK | | 792,000 | 800,000 | |
| Q8815#-AA-4 | TABCORP HOLDINGS LTD (AUSTRALIA) SER A G | F | 03/17/2011 | VARIOUS | | 846,179 | | |
| 875127-AZ-5 | TAMPA ELECTRIC | | 02/11/2011 | Various | | 16,946,562 | 15,950,000 | 158,655 |
| 87612E-AV-8 | TARGET CORP | | 08/15/2011 | Various | | 10,599,700 | 10,000,000 | 31,215 |
| 87650Q-AF-9 | TASC, INC. TERM LOAN B | | 05/16/2011 | BARCLAYS BANK | | 993,238 | 998,229 | |
| 872330-AA-6 | TC PIPELINES LP | | 06/14/2011 | J. P. MORGAN SECURITIES, INC. | | 6,988,380 | 7,000,000 | |
| 87927V-AV-0 | TELECOM ITALIA CAPITAL | F | 08/22/2011 | GOLDMAN, SACHS & CO. | | 2,026,940 | 2,000,000 | 34,745 |
| 87969N-AC-9 | TELSTRA CORP LTD | F | 04/14/2011 | Various | | 20,171,335 | 20,281,000 | 4,929 |
| Q8977*-AA-2 | TEN GROUP PTY LTD SR NTS | F | 03/22/2011 | VARIOUS | | 193,675 | | |
| 880349-AQ-8 | TENNECO INC | | 03/09/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,212,500 | 5,000,000 | 77,344 |
| 88078F-AR-9 | TEREX CORP TERM LOAN B | | 08/30/2011 | CREDIT SUISSE | | 1,495,000 | 1,500,000 | |
| 881609-AT-8 | TESORO CORP | | 08/29/2011 | BANK OF AMERICA | | 3,045,000 | 3,000,000 | 48,750 |
| 881609-AW-1 | TESORO CORP | | 11/18/2011 | STERNE AGEE & LEACH | | 2,573,594 | 2,275,000 | 105,232 |
| 90210E-AM-8 | TEXAS COMPETITIVE ELECTRIC HLDGS CO LLC | | 05/31/2011 | Various | | 111,073 | 111,073 | |
| 882508-AR-5 | TEXAS INSTRUMENTS INC | | 07/26/2011 | DEUTSCHE BANK SECURITIES | | 10,170,600 | 10,000,000 | 43,542 |
| 883203-BR-1 | TEXTRON INC | | 09/14/2011 | CITIBANK | | 14,794,080 | 14,800,000 | |
| 109696-A*-5 | THE BRINKS COMPANY SERIES A | | 01/24/2011 | GREENWICH NATWEST | | 30,000,000 | 30,000,000 | |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC | | 02/14/2011 | BARCLAYS BANK | | 4,967,650 | 5,000,000 | |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC | | 08/09/2011 | BARCLAYS BANK | | 34,933,150 | 35,000,000 | |
| 883556-BA-9 | THERMO FISHER SCIENTIFIC | | 08/09/2011 | BANK OF AMERICA | | 9,982,600 | 10,000,000 | |
| 884903-BG-9 | THOMSON REUTERS CORP | A | 08/09/2011 | Various | | 21,966,800 | 20,000,000 | 215,417 |
| 884903-BK-0 | THOMSON REUTERS CORP | A | 09/28/2011 | DEUTSCHE BANK SECURITIES | | 9,459,720 | 9,500,000 | |
| 88713U-AC-0 | TIMBERSTAR CLASS B ABS | | 08/15/2011 | EXCHANGE | | 8,000,000 | 8,000,000 | |
| 88713U-AD-8 | TIMBERSTAR CLASS C ABS | | 08/15/2011 | EXCHANGE | | 6,000,000 | 6,000,000 | |
| 88732J-BA-5 | TIME WARNER CABLE INC | | 09/07/2011 | GOLDMAN, SACHS & CO. | | 14,866,350 | 15,000,000 | |
| 88732J-BB-3 | TIME WARNER CABLE INC | | 09/07/2011 | BANK OF AMERICA | | 29,464,800 | 30,000,000 | |
| 88947E-AH-3 | TOLL BROS FINANCE CORP | | 03/09/2011 | Various | | 7,035,000 | 6,000,000 | 216,315 |
| 88947E-AE-0 | TOLL BROTHERS INC | | 03/18/2011 | VARIOUS | | 423,685 | | |
| 891145-RB-2 | TORONTO-DOMINION BANK | A | 12/07/2011 | MORGAN STANLEY DEAN WITTER | | 1,967,900 | 2,000,000 | 7,944 |
| 991260-9A-0 | TOWERCO FINANCE LLC TERM LOAN | | 02/15/2011 | MORGAN STANLEY DEAN WITTER | | 1,990,000 | 2,000,000 | |
| 89233P-5F-9 | TOYOTA MOTOR CREDIT CORP | | 09/08/2011 | PARIBAS CAPITAL MARKETS | | 9,974,800 | 10,000,000 | |
| 89334G-AG-9 | TRANS UNION LLC REPLACEMENT TERM LOAN | | 03/17/2011 | DEUTSCHE BANK SECURITIES | | 6,400,000 | 6,400,000 | |
| 893574-AA-1 | TRANSCONT GAS PIPE CORP | | 08/10/2011 | ROYAL BANK OF SCOTLAND PLC | | 24,834,500 | 25,000,000 | |
| 89364M-AQ-7 | TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN | | 03/08/2011 | CREDIT SUISSE | | 3,000,000 | 3,000,000 | |
| 893647-AP-2 | TRANSDIGM INC | | 03/14/2011 | Various | | 11,942,500 | 11,000,000 | 207,313 |
| 893830-BB-4 | TRANSOCEAN INC | F | 11/30/2011 | BARCLAYS BANK | | 9,994,600 | 10,000,000 | |
| Q9194#-AJ-4 | TRANSURBAN 5-YR PIK; 2018 FINAL | F | 11/14/2011 | SCHEDULED PAY UP | | 599,294 | 599,294 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| G9020*-AB-6 | TRAVIS PERKINS PLC 5.89% DUE 1/26/2016 | F | 03/18/2011 | VARIOUS | | 776,035 | | |
| 89469A-AA-2 | TREEHOUSE FOODS INC | | 04/18/2011 | Various | | 2,159,375 | 2,000,000 | 21,528 |
| G8967#-AK-9 | TRITON CONTAINER INTERNATIONAL LTD (2011 | F | 09/29/2011 | BANK OF AMERICA | | 18,000,000 | 18,000,000 | |
| 873050-BW-0 | TTX CO | | 03/17/2011 | VARIOUS | | 5,498,586 | | |
| 898813-AK-6 | TUCSON ELECTRIC POWER | | 11/03/2011 | SCOTIA CAPITAL MARKETS (USA) | | 4,984,100 | 5,000,000 | |
| 87309L-AE-8 | TWCC HOLDING CORP - TERM LOAN | | 08/15/2011 | DEUTSCHE BANK SECURITIES | | 2,010,000 | 2,000,000 | |
| 990511-9C-3 | U.S. SECURITY ASSOCIATES HOLDINGS INC. T | | 08/17/2011 | GOLDMAN, SACHS & CO. | | 1,242,945 | 1,255,500 | |
| 90269Q-AP-4 | UGI UTILITIES, INC | | 03/22/2011 | VARIOUS | | 1,748,031 | | |
| 902730-AC-4 | UHS ESCROW CORP | | 04/14/2011 | BANK OF AMERICA | | 4,160,000 | 4,000,000 | 14,000 |
| 904764-AL-1 | UNILEVER CAPITAL CORP | | 02/07/2011 | J. P. MORGAN SECURITIES, INC. | | 9,989,800 | 10,000,000 | |
| 904764-AM-9 | UNILEVER CAPITAL CORP | | 08/30/2011 | J. P. MORGAN SECURITIES, INC. | | 54,533,000 | 50,000,000 | 65,521 |
| 907818-DD-7 | UNION PACIFIC CORP | | 03/11/2011 | GOLDMAN, SACHS & CO. | | 5,970,781 | 5,170,000 | 27,268 |
| 907818-DJ-4 | UNION PACIFIC CORP | | 08/04/2011 | BANK OF AMERICA | | 14,704,650 | 15,000,000 | |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | 03/21/2011 | VARIOUS | | 2,402,564 | | |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP | | 02/07/2011 | Various | | 15,174,400 | 15,000,000 | 216,750 |
| 913017-BS-7 | UNITED TECHNOLOGIES CORP | | 08/15/2011 | CITIBANK | | 11,730,400 | 10,000,000 | 194,750 |
| 91319A-A@-1 | UNITED WATER NEW JERSEY 4.68% SENIOR NOT | | 04/13/2011 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 91319A-A*-3 | UNITED WATER NEW JERSEY SERIES A | | 06/03/2011 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 91324P-AE-2 | UNITEDHEALTH GROUP INC | | 03/22/2011 | VARIOUS | | 83,664 | | |
| 91324P-BP-6 | UNITEDHEALTH GROUP INC | | 02/14/2011 | WARBURG DILLION READ LLC | | 9,582,624 | 9,600,000 | |
| 91324P-BS-0 | UNITEDHEALTH GROUP INC | | 11/07/2011 | GOLDMAN, SACHS & CO. | | 6,938,260 | 7,000,000 | |
| 91324P-BT-8 | UNITEDHEALTH GROUP INC | | 11/07/2011 | GOLDMAN, SACHS & CO. | | 8,950,770 | 9,000,000 | |
| 91335F-AE-1 | UNIVAR INC TERM B LOAN | | 04/01/2011 | BANK OF AMERICA | | 1,496,250 | 1,496,250 | |
| 91911X-AR-5 | VALEANT PHARMACEUTICALS | | 03/03/2011 | GOLDMAN, SACHS & CO. | | 4,000,000 | 4,000,000 | |
| 92239M-A@-0 | VECTREN UTILITY HOLDINGS 2021 | | 11/30/2011 | J. P. MORGAN SECURITIES, INC. | | 10,000,000 | 10,000,000 | |
| 92334N-AA-1 | VEOLIA ENVIRONNEMENT | F | 03/22/2011 | VARIOUS | | 178,973 | | |
| 92343V-AV-6 | VERIZON COMMUNICATIONS | | 03/11/2011 | GOLDMAN, SACHS & CO. | | 17,271,900 | 15,000,000 | 436,563 |
| 92343V-AX-2 | VERIZON COMMUNICATIONS | | 03/23/2011 | J. P. MORGAN SECURITIES, INC. | | 4,957,250 | 5,000,000 | |
| 92343V-BC-7 | VERIZON COMMUNICATIONS | | 10/27/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 14,881,200 | 15,000,000 | |
| 92343V-BD-5 | VERIZON COMMUNICATIONS | | 10/27/2011 | MORGAN STANLEY DEAN WITTER | | 4,968,650 | 5,000,000 | |
| 92549*-AB-1 | VETCOR PROFESSIONAL PRACTICES TERM LOAN | | 11/03/2011 | GOLUB CAPITAL | | 1,435,200 | 1,440,000 | |
| 918204-AV-0 | VF CORP | | 08/17/2011 | BANK OF AMERICA | | 21,931,800 | 22,000,000 | |
| 92553P-AJ-1 | VIACOM INC | | 12/07/2011 | ROYAL BANK OF SCOTLAND PLC | | 19,672,200 | 20,000,000 | |
| 92769V-AA-7 | VIRGIN MEDIA FINANCE PLC | F | 08/25/2011 | OPPENHEIMER & CO. INC | | 2,175,000 | 2,000,000 | 7,917 |
| 92769X-AC-9 | VIRGIN MEDIA SECURED FIN | F | 08/03/2011 | BARCLAYS BANK | | 4,430,000 | 4,000,000 | 38,278 |
| 92769X-AF-2 | VIRGIN MEDIA SECURED FIN | F | 03/11/2011 | Various | | 18,639,193 | 18,375,000 | 27,253 |
| 931422-AE-9 | WALGREEN CO | | 03/11/2011 | Various | | 20,514,380 | 18,665,000 | 155,932 |
| 931142-CB-7 | WAL-MART STORES | | 09/02/2011 | Various | | 14,887,640 | 14,000,000 | 104,854 |
| 931142-CK-7 | WAL-MART STORES INC | | 01/31/2011 | BARCLAYS BANK | | 11,493,100 | 10,000,000 | 303,333 |
| 931142-CZ-4 | WAL-MART STORES INC | | 08/10/2011 | Various | | 23,872,939 | 23,280,000 | 225,857 |
| 25468P-CL-8 | WALT DISNEY COMPANY/THE | | 08/11/2011 | Various | | 16,497,512 | 16,400,000 | 12,104 |
| 25468P-CN-4 | WALT DISNEY COMPANY/THE | | 08/17/2011 | GOLDMAN, SACHS & CO. | | 39,486,800 | 40,000,000 | |
| 25468P-CP-9 | WALT DISNEY COMPANY/THE | | 08/17/2011 | GOLDMAN, SACHS & CO. | | 19,802,200 | 20,000,000 | |
| 93316U-AD-9 | WALTER ENERGY INC TERM LOAN B | | 05/04/2011 | MORGAN STANLEY DEAN WITTER | | 1,000,000 | 1,000,000 | |
| 93443N-AW-9 | WARNER CHILCOTT COPR TERM B-1 LOAN | | 04/28/2011 | BANK OF AMERICA | | 1,371,429 | 1,371,429 | |
| 93443N-AX-7 | WARNER CHILCOTT CORP TERM B-2 LOAN | | 04/28/2011 | BANK OF AMERICA | | 685,714 | 685,714 | |
| 93443N-AY-5 | WARNER CHILCOTT CORP TERM B-3 LOAN | F | 04/28/2011 | BANK OF AMERICA | | 942,857 | 942,857 | |
| 94106*-AC-0 | WASTE CONNECTIONS, INC. 5 YR | | 04/01/2011 | DEUTSCHE BANK SECURITIES | | 10,000,000 | 10,000,000 | |
| 94106*-AD-8 | WASTE CONNECTIONS, INC. 7 YR | | 04/01/2011 | DEUTSCHE BANK SECURITIES | | 11,000,000 | 11,000,000 | |
| 941063-AQ-2 | WASTE MANAGEMENT INC | | 02/23/2011 | DEUTSCHE BANK SECURITIES | | 8,978,580 | 9,000,000 | |
| 94403*-AY-2 | WAWA INC SR UNSEC. NTS | | 03/21/2011 | VARIOUS | | 1,718,397 | | |
| 929766-7L-1 | WBCMT 2005-C21, B CMBS | | 03/21/2011 | VARIOUS | | 499,390 | | |
| 92976V-AJ-7 | WBCMT 2006-C25, AJ CMBS | | 03/21/2011 | VARIOUS | | 1,598,493 | | |
| 952355-AH-8 | WEST CORP | | 03/11/2011 | J. P. MORGAN SECURITIES, INC. | | 5,391,150 | 5,080,000 | 74,242 |
| 95235L-AJ-9 | WEST CORPORATION TERM B-4 | | 08/03/2011 | WELLS FARGO | | 1,909,500 | 1,900,000 | |
| 959802-AP-4 | WESTERN UNION CO/THE | | 08/17/2011 | CITIBANK | | 9,990,800 | 10,000,000 | |
| 961815-A#-4 | WESTWOOD ONE, INC. 15.00% SENIOR SECURED | | 03/31/2011 | SCHEDULED PAY UP | | 166,084 | 166,084 | |
| 963320-AN-6 | WHIRLPOOL CORP | | 03/18/2011 | VARIOUS | | 1,692,777 | | |
| 966600-AE-8 | WHITNEY CLO 1, A2F LOANS | F | 02/18/2011 | JEFFERIES & COMPANY, INC. | | 7,813,979 | 7,745,000 | 91,559 |
| 96950F-AG-9 | WILLIAMS PARTNERS LP | | 03/31/2011 | Various | | 11,283,800 | 12,000,000 | 160,646 |
| 96950F-AH-7 | WILLIAMS PARTNERS LP | | 11/14/2011 | DEUTSCHE BANK SECURITIES | | 4,979,650 | 5,000,000 | |
| 97381W-AJ-3 | WINDSTREAM CORP | | 03/11/2011 | BARCLAYS BANK | | 2,160,000 | 2,000,000 | 59,063 |
| 97381W-AN-4 | WINDSTREAM CORP | | 09/28/2011 | BANK OF AMERICA | | 2,977,500 | 3,000,000 | 108,500 |
| 97381W-AP-9 | WINDSTREAM CORP | | 03/08/2011 | OPPENHEIMER & CO. INC | | 1,620,000 | 1,500,000 | 3,385 |

# 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-AV-6 | WINDSTREAM CORP | | 11/07/2011 | J. P. MORGAN SECURITIES, INC. | | 2,177,188 | 2,175,000 | |
| 92933B-AB-0 | WMG ACQUISITION CORP | | 08/31/2011 | VARIOUS | | (10,125) | | |
| 980888-AA-9 | WOOLWORTHS LIMITED | F | 03/22/2011 | VARIOUS | | 2,560,320 | | |
| 98212B-AB-9 | WPX ENERGY INC | | 11/07/2011 | CITIBANK | | 7,525,000 | 7,525,000 | |
| 983024-AN-0 | WYETH | | 02/01/2011 | DEUTSCHE BANK SECURITIES | | 10,641,474 | 9,980,000 | 202,885 |
| 98310W-AE-8 | WYNDHAM WORLDWIDE | | 04/14/2011 | BARCLAYS BANK | | 3,195,300 | 2,880,000 | 9,932 |
| 98310W-AG-3 | WYNDHAM WORLDWIDE | | 04/14/2011 | BARCLAYS BANK | | 857,360 | 664,000 | 4,980 |
| 984121-CD-3 | XEROX CORPORATION | | 08/09/2011 | Various | | 20,716,700 | 20,000,000 | 193,750 |
| 98417E-AK-6 | XSTRATA CANADA FIN CORP | A | 11/03/2011 | J. P. MORGAN SECURITIES, INC. | | 9,987,400 | 10,000,000 | |
| 98419M-AE-0 | XYLEM INC | | 09/15/2011 | J. P. MORGAN SECURITIES, INC. | | 19,987,000 | 20,000,000 | |
| 988498-AH-4 | YUM! BRANDS INC | | 08/22/2011 | MORGAN STANLEY DEAN WITTER | | 9,961,500 | 10,000,000 | |
| 98956P-AC-6 | ZIMMER HOLDINGS INC | | 11/07/2011 | PARIBAS CAPITAL MARKETS | | 13,974,940 | 14,000,000 | |
| 17310M-AJ-9 | CGCMT 2006-C5 B CMBS | | 03/17/2011 | VARIOUS | | 1,322,869 | | |
| 17310M-AK-6 | CGCMT 2006-C5 C CMBS | | 03/17/2011 | VARIOUS | | 1,322,869 | | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 7,015,398,834 | 6,799,037,524 | 32,228,147 |
| 902671-AA-4 | UFJ FINANCE ARUBA AEC | F | 03/17/2011 | VARIOUS | | 981,469 | | |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 981,469 | | |
| 8399997. Total - Bonds - Part 3 | | | | | | 8,315,266,671 | 8,076,342,524 | 34,516,433 |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,212,762,396 | 1,267,291,655 | 5,806,832 |
| 8399999. Total - Bonds | | | | | | 9,528,029,067 | 9,343,634,180 | 40,323,265 |
| 46183P-AA-4 | INVICTA CAPITAL LLC ABS | | 08/17/2011 | EXCHANGE | 20,000,000.000 | 20,000,000 | 0.00 | 31,395 |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 20,000,000 | XXX | 31,395 |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 20,000,000 | XXX | 31,395 |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 8,390,625 | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 28,390,625 | XXX | 31,395 |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 12/20/2011 | Various | 165.000 | 20,175 | | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 12/20/2011 | Various | 125.000 | 8,873 | | |
| 999999-9M-9 | METOKOTE CORP WARRANTS | | 11/22/2011 | EXCHANGE | 94.110 | | | |
| 74965L-10-1 | RLJ LODGING TRUST | | 11/16/2011 | EXCHANGE | 1,054,592.000 | 18,982,656 | | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 12/20/2011 | WARBURG DILLION READ LLC | 9,765.000 | 1,219,639 | | |
| 903417-10-3 | US SHIPPING PARTNERS COMMON STOCK | | 01/17/2011 | VARIOUS | 0.150 | | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 20,231,343 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 20,231,343 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 4,234,869 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 24,466,211 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 52,856,836 | XXX | 31,395 |
| 9999999 - Totals | | | | | | 9,580,885,903 | XXX | 40,354,660 |

# 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 |
| 465139-TK-9 | AID 0.00 11/15/26 | F | 08/16/2011 | BARCLAYS BANK | | 11,265,460 | 20,600,000 | 10,537,724 | 10,700,312 | | 282,639 | | 282,639 | | 10,982,952 | | 282,508 | 282,508 | | 11/15/2026 |
| 038461-AC-3 | AID-EGYPT | E | 08/10/2011 | SALOMON SMITH BARNEY | | 45,533,600 | 40,000,000 | 43,208,400 | 42,785,803 | | (347,248) | | (347,248) | | 42,438,555 | | 3,095,045 | 3,095,045 | 1,631,667 | 09/15/2015 |
| 465139-NX-7 | AID-ISRAEL | E | 08/10/2011 | MF GLOBAL INC | | 19,493,079 | 20,588,000 | 17,367,007 | 17,781,966 | | 335,265 | | 335,265 | | 18,117,231 | | 1,375,848 | 1,375,848 | | 11/15/2015 |
| 465139-RJ-4 | AID-ISRAEL | F | 08/16/2011 | BARCLAYS BANK | | 12,959,963 | 21,677,000 | 12,272,217 | 12,459,934 | | 312,504 | | 312,504 | | 12,772,438 | | 187,525 | 187,525 | | 02/15/2025 |
| 46513E-GV-8 | AID-ISRAEL | E | 08/08/2011 | BARCLAYS BANK | | 130,575,154 | 108,152,000 | 119,463,618 | 118,770,532 | | (377,168) | | (377,168) | | 118,393,364 | | 12,181,790 | 12,181,790 | 4,081,236 | 12/04/2023 |
| 46513E-JX-1 | AID-ISRAEL | E | 08/11/2011 | BARCLAYS BANK | | 141,701,910 | 115,292,000 | 127,160,913 | 126,533,080 | | (388,078) | | (388,078) | | 126,145,003 | | 15,556,908 | 15,556,908 | 5,073,701 | 04/26/2024 |
| 022650-AA-6 | AMAL LTD ABS | E | 11/21/2011 | SCHEDULED REDEMPTION | | 2,160,175 | 2,160,175 | 2,160,175 | 2,160,175 | | | | | | 2,160,175 | | | | 60,950 | 08/21/2021 |
| 91274E-AA-5 | EXIM BANK/US TRADE 4.26% TRUST CERT. | | 11/15/2011 | SCHEDULED REDEMPTION | | 3,643,846 | 3,643,846 | 3,643,846 | 3,643,846 | | | | | | 3,643,846 | | | | 157,384 | 11/15/2014 |
| 31359M-A4-5 | FANNIE MAE | | 04/26/2011 | BARCLAYS BANK | | 22,478,120 | 20,000,000 | 22,259,660 | 21,843,103 | | (130,979) | | (130,979) | | 21,712,124 | | 765,996 | 765,996 | 533,333 | 04/15/2015 |
| 31359M-ZC-0 | FANNIE MAE | | 08/08/2011 | UNION BANK OF SWITZERLAND | | 28,353,500 | 25,000,000 | 26,998,275 | 26,665,164 | | (198,224) | | (198,224) | | 26,466,939 | | 1,886,561 | 1,886,561 | 893,229 | 10/15/2015 |
| 31398A-TL-6 | FANNIE MAE | | 02/01/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,182,540 | 10,000,000 | 10,470,370 | 10,123,505 | | (16,982) | | (16,982) | | 10,106,524 | | 76,016 | 76,016 | 168,160 | 08/15/2011 |
| 31398A-YY-2 | FANNIE MAE | | 03/25/2011 | J. P. MORGAN SECURITIES, INC. | | 26,126,250 | 25,000,000 | 25,561,875 | 25,444,241 | | (27,664) | | (27,664) | | 25,416,577 | | 709,673 | 709,673 | 400,000 | 09/16/2014 |
| 31398A-ZV-7 | FANNIE MAE | | 04/26/2011 | Various | | 124,021,750 | 120,000,000 | 120,831,255 | 120,662,343 | | (39,074) | | (39,074) | | 120,623,269 | | 3,398,481 | 3,398,481 | 1,134,948 | 11/20/2014 |
| 31315P-GT-0 | FARMER MAC | | 03/11/2011 | BANK OF AMERICA | | 6,972,630 | 7,000,000 | 6,986,770 | 6,987,512 | | 511 | | 511 | | 6,988,023 | | (15,393) | (15,393) | 73,962 | 09/15/2015 |
| 313586-H3-6 | FED NATL MTG ASSOC | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,393,558 | 1,000,000 | 1,027,500 | 1,020,078 | | (1,024) | | (1,024) | | 1,019,054 | | 374,504 | 374,504 | 80,550 | 08/12/2019 |
| 313586-UB-3 | FED NATL MTG ASSOC | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,892,385 | 2,100,000 | 2,601,585 | 2,282,312 | | (18,787) | | (18,787) | | 2,263,526 | | 628,859 | 628,859 | 144,900 | 12/10/2015 |
| 313586-UV-9 | FED NATL MTG ASSOC | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,906,082 | 4,550,000 | 4,633,993 | 4,562,873 | | (1,246) | | (1,246) | | 4,561,627 | | 1,344,455 | 1,344,455 | 342,008 | 03/10/2016 |
| 313586-YX-1 | FED NATL MTG ASSOC | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,867,958 | 4,900,000 | 5,387,648 | 5,104,773 | | (13,289) | | (13,289) | | 5,091,484 | | 1,776,474 | 1,776,474 | 436,114 | 02/12/2018 |
| 31331G-2R-9 | FEDERAL FARM CREDIT BANK | | 02/01/2011 | BARCLAYS BANK | | 5,110,875 | 5,000,000 | 4,998,550 | 4,999,087 | | 40 | | 40 | | 4,999,127 | | 111,748 | 111,748 | 14,323 | 12/07/2012 |
| 313370-NE-4 | FEDERAL HOME LOAN BANK | | 02/01/2011 | SALOMON SMITH BARNEY | | 24,510,750 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | (489,250) | (489,250) | 183,375 | 08/20/2015 |
| 3133X7-FK-5 | FEDERAL HOME LOAN BANK | | 08/15/2011 | MORGAN STANLEY DEAN WITTER | | 11,347,350 | 10,000,000 | 11,246,270 | 10,972,307 | | (169,888) | | (169,888) | | 10,802,419 | | 544,931 | 544,931 | 347,083 | 06/18/2014 |
| 3133XD-TL-5 | FEDERAL HOME LOAN BANK | | 08/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 23,136,100 | 20,000,000 | 22,243,800 | 21,886,778 | | (216,581) | | (216,581) | | 21,670,197 | | 1,465,903 | 1,465,903 | 636,111 | 12/21/2015 |
| 3133XG-AY-0 | FEDERAL HOME LOAN BANK | | 08/09/2011 | J. P. MORGAN SECURITIES, INC. | | 29,764,050 | 25,000,000 | 25,891,250 | 25,878,409 | | (10,214) | | (10,214) | | 25,868,195 | | 3,895,855 | 3,895,855 | 1,470,486 | 07/15/2036 |
| 3133XT-AW-6 | FEDERAL HOME LOAN BANK | | 03/04/2011 | HSBC SECURITIES, INC. | | 20,413,240 | 20,000,000 | 20,143,200 | 20,061,025 | | (8,616) | | (8,616) | | 20,052,409 | | 360,831 | 360,831 | 180,000 | 04/13/2012 |
| 3133XV-NU-1 | FEDERAL HOME LOAN BANK | | 04/12/2011 | Various | | 30,995,805 | 30,000,000 | 30,247,900 | 30,197,987 | | (12,040) | | (12,040) | | 30,185,948 | | 809,857 | 809,857 | 250,556 | 12/12/2014 |
| 3133XW-X8-7 | FEDERAL HOME LOAN BANK | | 02/01/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,199,200 | 10,000,000 | 10,012,800 | 10,009,484 | | (366) | | (366) | | 10,009,118 | | 190,082 | 190,082 | 70,000 | 03/08/2013 |
| 31771K-AE-7 | FICO STRIP PRINC | | 04/27/2011 | BARCLAYS BANK | | 5,551,700 | 7,000,000 | 5,738,971 | 5,798,195 | | 50,529 | | 50,529 | | 5,848,724 | | (297,024) | (297,024) | | 02/08/2018 |
| 31771E-AM-3 | FICO STRIP PRN12 | | 04/27/2011 | HSBC SECURITIES, INC. | | 5,370,890 | 7,000,000 | 5,513,935 | 5,575,516 | | 52,610 | | 52,610 | | 5,628,126 | | (257,236) | (257,236) | | 12/06/2018 |
| 31771E-AN-1 | FINANCING CORP PRINCIPAL STRIP | | 08/09/2011 | HSBC SECURITIES, INC. | | 46,965,957 | 57,851,000 | 43,772,438 | 44,508,138 | | 790,703 | | 790,703 | | 45,298,842 | | 1,667,115 | 1,667,115 | | 12/27/2018 |
| 3134A4-UX-0 | FREDDIE MAC | | 03/29/2011 | Various | | 55,125,085 | 50,000,000 | 54,706,125 | 53,778,960 | | (204,130) | | (204,130) | | 53,574,830 | | 1,550,255 | 1,550,255 | 1,551,250 | 01/15/2015 |
| 3134A4-VC-5 | FREDDIE MAC | | 08/09/2011 | Various | | 99,873,465 | 90,000,000 | 97,419,355 | 96,120,958 | | (553,937) | | (553,937) | | 95,567,020 | | 4,306,445 | 4,306,445 | 3,503,646 | 07/17/2015 |
| 3134A4-VG-6 | FREDDIE MAC | | 08/09/2011 | UNION BANK OF SWITZERLAND | | 28,696,125 | 25,000,000 | 27,426,325 | 27,029,171 | | (237,656) | | (237,656) | | 26,791,515 | | 1,904,610 | 1,904,610 | 867,535 | 11/17/2015 |
| 3137EA-CD-9 | FREDDIE MAC | | 03/25/2011 | J. P. MORGAN SECURITIES, INC. | | 26,156,250 | 25,000,000 | 25,617,700 | 25,484,288 | | (31,477) | | (31,477) | | 25,452,811 | | 703,439 | 703,439 | 500,000 | 07/28/2014 |
| 36209V-6W-9 | GOVT NATL MTG ASSN #483385 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 20 | | (1) | | (1) | | 19 | | | | 1 | 05/15/2029 |
| 362076-7M-7 | GOVT NATL MTG ASSOC I # 45900 | | 02/01/2011 | SCHEDULED REDEMPTION | | 372 | 372 | 361 | 372 | | | | | | 372 | | | | 7 | 06/15/2011 |
| 362077-VP-1 | GOVT NATL MTG ASSOC I # 46522 | | 01/01/2011 | SCHEDULED REDEMPTION | | 69 | 69 | 70 | 69 | | | | | | 69 | | | | 1 | 04/15/2011 |
| 362079-3Y-9 | GOVT NATL MTG ASSOC I # 48515 | | 02/01/2011 | SCHEDULED REDEMPTION | | 292 | 292 | 289 | 292 | | | | | | 292 | | | | 6 | 06/15/2011 |
| 362096-M2-2 | GOVT NATL MTG ASSOC I #063377 | | 08/01/2011 | SCHEDULED REDEMPTION | | 5,248 | 5,248 | 5,883 | 5,286 | | (38) | | (38) | | 5,248 | | | | 326 | 04/15/2013 |
| 36214E-DR-3 | GOVT NATL MTG ASSOC I #103712 | | 01/01/2011 | SCHEDULED REDEMPTION | | 3 | 3 | 4 | 3 | | | | | | 3 | | | | | 10/15/2013 |
| 36215N-3T-9 | GOVT NATL MTG ASSOC I #140410 | | 12/01/2011 | SCHEDULED REDEMPTION | | 160 | 160 | 172 | 167 | | (7) | | (7) | | 160 | | | | 10 | 03/15/2016 |
| 362153-NM-6 | GOVT NATL MTG ASSOC I #152596 | | 12/01/2011 | SCHEDULED REDEMPTION | | 589 | 589 | 642 | 632 | | (43) | | (43) | | 589 | | | | 30 | 06/15/2016 |
| 362157-XA-2 | GOVT NATL MTG ASSOC I #156473 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32 | 32 | 35 | 34 | | (2) | | (2) | | 32 | | | | 2 | 05/15/2016 |
| 36216A-N9-8 | GOVT NATL MTG ASSOC I #158916 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,098 | 4,098 | 4,258 | 4,180 | | (82) | | (82) | | 4,098 | | | | 193 | 09/15/2016 |
| 36216N-A9-4 | GOVT NATL MTG ASSOC I #169332 | | 12/01/2011 | SCHEDULED REDEMPTION | | 480 | 480 | 499 | 498 | | (18) | | (18) | | 480 | | | | 21 | 10/15/2016 |

# 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 |
| 36216V-HR-9 | GOVT NATL MTG ASSOC I #175840 | | 12/01/2011 | SCHEDULED REDEMPTION | | 155 | 155 | 185 | 194 | | (39) | | (39) | | 155 | | | | 10 | 01/15/2020 |
| 362164-R8-0 | GOVT NATL MTG ASSOC I #183311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 589 | 589 | 661 | 605 | | (17) | | (17) | | 589 | | | | 52 | 09/15/2016 |
| 362165-KQ-4 | GOVT NATL MTG ASSOC I #184003 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,741 | 5,741 | 6,285 | 6,074 | | (333) | | (333) | | 5,741 | | | | 302 | 06/15/2017 |
| 362167-D8-8 | GOVT NATL MTG ASSOC I #185627 | | 12/01/2011 | SCHEDULED REDEMPTION | | 316 | 316 | 328 | 332 | | (16) | | (16) | | 316 | | | | 18 | 03/15/2017 |
| 362169-JT-2 | GOVT NATL MTG ASSOC I #186674 | | 12/01/2011 | SCHEDULED REDEMPTION | | 804 | 804 | 839 | 819 | | (15) | | (15) | | 804 | | | | 51 | 12/15/2016 |
| 362169-TR-5 | GOVT NATL MTG ASSOC I #186960 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,465 | 35,465 | 34,994 | 35,057 | | 408 | | 408 | | 35,465 | | | | 1,884 | 08/15/2029 |
| 36217D-3Z-5 | GOVT NATL MTG ASSOC I #190816 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,339 | 2,339 | 2,430 | 2,391 | | (52) | | (52) | | 2,339 | | | | 104 | 03/15/2017 |
| 36217G-W7-8 | GOVT NATL MTG ASSOC I #193370 | | 12/01/2011 | SCHEDULED REDEMPTION | | 619 | 619 | 690 | 676 | | (58) | | (58) | | 619 | | | | 51 | 09/15/2017 |
| 36217J-P9-6 | GOVT NATL MTG ASSOC I #194948 | | 12/01/2011 | SCHEDULED REDEMPTION | | 91 | 91 | 102 | 101 | | (11) | | (11) | | 91 | | | | 5 | 07/15/2017 |
| 36217W-YC-0 | GOVT NATL MTG ASSOC I #206007 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,039 | 7,039 | 7,706 | 7,340 | | (301) | | (301) | | 7,039 | | | | 424 | 06/15/2017 |
| 362171-K6-6 | GOVT NATL MTG ASSOC I #209217 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,880 | 6,880 | 7,532 | 7,244 | | (364) | | (364) | | 6,880 | | | | 346 | 03/15/2017 |
| 362171-UB-4 | GOVT NATL MTG ASSOC I #209478 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,593 | 4,593 | 5,028 | 4,707 | | (114) | | (114) | | 4,593 | | | | 227 | 06/15/2017 |
| 362172-CW-6 | GOVT NATL MTG ASSOC I #209885 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,502 | 1,502 | 1,490 | 1,493 | | 9 | | 9 | | 1,502 | | | | 85 | 02/15/2017 |
| 362172-DF-2 | GOVT NATL MTG ASSOC I #209902 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,357 | 1,357 | 1,485 | 1,391 | | (34) | | (34) | | 1,357 | | | | 68 | 05/15/2017 |
| 362172-V4-7 | GOVT NATL MTG ASSOC I #210435 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,248 | 1,248 | 1,366 | 1,329 | | (81) | | (81) | | 1,248 | | | | 63 | 05/15/2017 |
| 36218E-B5-9 | GOVT NATL MTG ASSOC I #219760 | | 08/01/2011 | SCHEDULED REDEMPTION | | 10,769 | 10,769 | 11,791 | 11,088 | | (319) | | (319) | | 10,769 | | | | 434 | 05/15/2017 |
| 36218F-NG-9 | GOVT NATL MTG ASSOC I #220991 | | 12/01/2011 | SCHEDULED REDEMPTION | | 907 | 907 | 1,050 | 982 | | (74) | | (74) | | 907 | | | | 55 | 12/15/2017 |
| 36218L-M9-3 | GOVT NATL MTG ASSOC I #225484 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,091 | 1,091 | 1,270 | 1,163 | | (72) | | (72) | | 1,091 | | | | 65 | 11/15/2018 |
| 36218P-LY-0 | GOVT NATL MTG ASSOC I #228143 | | 12/01/2011 | SCHEDULED REDEMPTION | | 284 | 284 | 290 | 288 | | (4) | | (4) | | 284 | | | | 15 | 08/15/2017 |
| 36218R-H9-6 | GOVT NATL MTG ASSOC I #229856 | | 12/01/2011 | SCHEDULED REDEMPTION | | 150 | 150 | 157 | 160 | | (10) | | (10) | | 150 | | | | 9 | 09/15/2019 |
| 36218R-N6-5 | GOVT NATL MTG ASSOC I #230013 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,892 | 1,892 | 2,086 | 1,943 | | (51) | | (51) | | 1,892 | | | | 101 | 07/15/2017 |
| 36218S-TK-6 | GOVT NATL MTG ASSOC I #231054 | | 12/01/2011 | SCHEDULED REDEMPTION | | 131 | 131 | 143 | 163 | | (32) | | (32) | | 131 | | | | 6 | 11/15/2021 |
| 362181-AD-1 | GOVT NATL MTG ASSOC I #237704 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,440 | 1,440 | 1,584 | 1,473 | | (34) | | (34) | | 1,440 | | | | 77 | 06/15/2020 |
| 36219H-R5-4 | GOVT NATL MTG ASSOC I #249908 | | 12/01/2011 | SCHEDULED REDEMPTION | | 75 | 75 | 79 | 78 | | (3) | | (3) | | 75 | | | | 4 | 08/15/2018 |
| 36219Q-V9-1 | GOVT NATL MTG ASSOC I #256340 | | 12/01/2011 | SCHEDULED REDEMPTION | | 481 | 481 | 529 | 492 | | (10) | | (10) | | 481 | | | | 28 | 11/15/2022 |
| 36219Q-XU-2 | GOVT NATL MTG ASSOC I #256391 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,918 | 1,918 | 2,097 | 2,028 | | (110) | | (110) | | 1,918 | | | | 96 | 04/15/2023 |
| 36219T-CP-0 | GOVT NATL MTG ASSOC I #258478 | | 12/01/2011 | SCHEDULED REDEMPTION | | 888 | 888 | 1,129 | 923 | | (35) | | (35) | | 888 | | | | 56 | 06/15/2018 |
| 36219W-ZT-0 | GOVT NATL MTG ASSOC I #261854 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,346 | 1,346 | 1,407 | 1,360 | | (13) | | (13) | | 1,346 | | | | 80 | 02/15/2019 |
| 362191-PL-6 | GOVT NATL MTG ASSOC I #264227 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,381 | 1,381 | 1,330 | 1,317 | | 64 | | 64 | | 1,381 | | | | 65 | 09/15/2023 |
| 362196-Y8-4 | GOVT NATL MTG ASSOC I #269035 | | 12/01/2011 | SCHEDULED REDEMPTION | | 326 | 326 | 339 | 343 | | (17) | | (17) | | 326 | | | | 19 | 12/15/2018 |
| 362196-ZF-7 | GOVT NATL MTG ASSOC I #269042 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22 | 22 | 25 | 24 | | (2) | | (2) | | 22 | | | | 2 | 12/15/2018 |
| 36220J-HM-1 | GOVT NATL MTG ASSOC I #279336 | | 12/01/2011 | SCHEDULED REDEMPTION | | 980 | 980 | 1,136 | 1,074 | | (94) | | (94) | | 980 | | | | 67 | 08/15/2019 |
| 36220J-QZ-2 | GOVT NATL MTG ASSOC I #279572 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,965 | 6,965 | 8,611 | 8,497 | | (1,533) | | (1,533) | | 6,965 | | | | 405 | 12/15/2019 |
| 36220M-3L-1 | GOVT NATL MTG ASSOC I #282603 | | 12/01/2011 | SCHEDULED REDEMPTION | | 260 | 260 | 259 | 259 | | 1 | | 1 | | 260 | | | | 4 | 01/15/2023 |
| 36220X-CN-3 | GOVT NATL MTG ASSOC I #290877 | | 12/01/2011 | SCHEDULED REDEMPTION | | 201 | 201 | 194 | 95 | | 106 | | 106 | | 201 | | | | 12 | 07/15/2020 |
| 362200-BM-8 | GOVT NATL MTG ASSOC I #292644 | | 12/01/2011 | SCHEDULED REDEMPTION | | 345 | 345 | 380 | 372 | | (27) | | (27) | | 345 | | | | 18 | 04/15/2021 |
| 362200-J3-2 | GOVT NATL MTG ASSOC I #292882 | | 12/01/2011 | SCHEDULED REDEMPTION | | 136 | 136 | 133 | 133 | | 3 | | 3 | | 136 | | | | 3 | 08/15/2020 |
| 362204-Z6-9 | GOVT NATL MTG ASSOC I #296965 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,072 | 2,072 | 2,214 | 2,184 | | (112) | | (112) | | 2,072 | | | | 90 | 10/15/2023 |
| 362208-PS-3 | GOVT NATL MTG ASSOC I #300233 | | 12/01/2011 | SCHEDULED REDEMPTION | | 416 | 416 | 435 | 444 | | (28) | | (28) | | 416 | | | | 25 | 12/15/2020 |
| 36223A-S6-0 | GOVT NATL MTG ASSOC I #302141 | | 12/01/2011 | SCHEDULED REDEMPTION | | 404 | 404 | 422 | 421 | | (17) | | (17) | | 404 | | | | 24 | 04/15/2021 |
| 36223S-WZ-2 | GOVT NATL MTG ASSOC I #316664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 106 | 106 | 116 | 122 | | (16) | | (16) | | 106 | | | | 5 | 03/15/2023 |
| 36223W-EJ-9 | GOVT NATL MTG ASSOC I #319737 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,093 | 3,093 | 3,399 | 3,186 | | (93) | | (93) | | 3,093 | | | | 165 | 01/15/2022 |
| 36224A-RK-9 | GOVT NATL MTG ASSOC I #322790 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,005 | 1,005 | 1,034 | 1,021 | | (16) | | (16) | | 1,005 | | | | 54 | 03/15/2022 |
| 36224H-NH-5 | GOVT NATL MTG ASSOC I #328992 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,850 | 1,850 | 2,022 | 1,903 | | (54) | | (54) | | 1,850 | | | | 91 | 02/15/2023 |
| 36224J-BK-7 | GOVT NATL MTG ASSOC I #329542 | | 12/01/2011 | SCHEDULED REDEMPTION | | 742 | 742 | 812 | 790 | | (47) | | (47) | | 742 | | | | 37 | 07/15/2022 |
| 36224J-2K-7 | GOVT NATL MTG ASSOC I #330278 | | 12/01/2011 | SCHEDULED REDEMPTION | | 239 | 239 | 259 | 279 | | (40) | | (40) | | 239 | | | | 11 | 08/15/2023 |
| 36224K-EQ-8 | GOVT NATL MTG ASSOC I #330543 | | 12/01/2011 | SCHEDULED REDEMPTION | | 116 | 116 | 126 | 123 | | (8) | | (8) | | 116 | | | | 6 | 10/15/2022 |
| 36224N-3N-1 | GOVT NATL MTG ASSOC I #333905 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54 | 54 | 56 | 57 | | (3) | | (3) | | 54 | | | | 3 | 08/15/2022 |
| 36224N-4F-7 | GOVT NATL MTG ASSOC I #333922 | | 12/01/2011 | SCHEDULED REDEMPTION | | 280 | 280 | 306 | 296 | | (16) | | (16) | | 280 | | | | 14 | 09/15/2022 |
| 36224Q-ZK-5 | GOVT NATL MTG ASSOC I #335646 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,238 | 2,238 | 2,447 | 2,389 | | (151) | | (151) | | 2,238 | | | | 110 | 03/15/2023 |
| 36224Q-ZL-3 | GOVT NATL MTG ASSOC I #335647 | | 12/01/2011 | SCHEDULED REDEMPTION | | 400 | 400 | 438 | 437 | | (37) | | (37) | | 400 | | | | 20 | 03/15/2023 |
| 36224Q-2T-2 | GOVT NATL MTG ASSOC I #335686 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,170 | 9,170 | 10,028 | 9,801 | | (631) | | (631) | | 9,170 | | | | 694 | 05/15/2023 |
| 36224S-YF-3 | GOVT NATL MTG ASSOC I #337410 | | 12/01/2011 | SCHEDULED REDEMPTION | | 311 | 311 | 311 | 310 | | 1 | | 1 | | 311 | | | | 14 | 05/15/2023 |
| 36224V-CS-2 | GOVT NATL MTG ASSOC I #339481 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,411 | 4,411 | 4,823 | 4,690 | | (279) | | (279) | | 4,411 | | | | 181 | 03/15/2023 |
| 36224V-7K-5 | GOVT NATL MTG ASSOC I #340298 | | 12/01/2011 | SCHEDULED REDEMPTION | | 304 | 304 | 309 | 311 | | (7) | | (7) | | 304 | | | | 6 | 02/15/2023 |
| 36224W-GP-2 | GOVT NATL MTG ASSOC I #340506 | | 11/01/2011 | SCHEDULED REDEMPTION | | 1,010 | 1,010 | 1,007 | 1,009 | | 1 | | 1 | | 1,010 | | | | 33 | 04/15/2023 |
| 36203C-KB-7 | GOVT NATL MTG ASSOC I #345090 | | 12/01/2011 | SCHEDULED REDEMPTION | | 113,873 | 113,873 | 102,181 | 98,727 | | 15,145 | | 15,145 | | 113,873 | | | | 5,301 | 11/15/2023 |

# 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 |
| 36203E-AY-4 | GOVT NATL MTG ASSOC I #346623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,021 | 1,021 | 1,093 | 1,092 | | (71) | | (71) | | 1,021 | | | | 45 | 06/15/2023 |
| 36203M-L7-3 | GOVT NATL MTG ASSOC I #353250 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,623 | 2,623 | 2,868 | 2,718 | | (95) | | (95) | | 2,623 | | | | 131 | 04/15/2023 |
| 36203N-3U-0 | GOVT NATL MTG ASSOC I #354611 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,912 | 5,912 | 5,683 | 5,676 | | 236 | | 236 | | 5,912 | | | | 260 | 07/15/2023 |
| 36203N-5U-8 | GOVT NATL MTG ASSOC I #354659 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,388 | 1,388 | 1,517 | 1,547 | | (159) | | (159) | | 1,388 | | | | 52 | 09/15/2023 |
| 36203N-6W-3 | GOVT NATL MTG ASSOC I #354685 | | 09/01/2011 | Various | | 321,043 | 283,405 | 254,444 | 256,501 | | (864) | | (864) | | 255,637 | | 65,406 | 65,406 | 15,074 | 11/15/2023 |
| 36203P-AV-5 | GOVT NATL MTG ASSOC I #354720 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,549 | 16,549 | 16,859 | 16,915 | | (366) | | (366) | | 16,549 | | | | 700 | 01/15/2024 |
| 36203P-BA-0 | GOVT NATL MTG ASSOC I #354733 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,499 | 23,499 | 23,136 | 23,148 | | 352 | | 352 | | 23,499 | | | | 990 | 01/15/2024 |
| 36203P-CA-9 | GOVT NATL MTG ASSOC I #354765 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,194 | 21,194 | 19,055 | 19,078 | | 2,116 | | 2,116 | | 21,194 | | | | 1,041 | 02/15/2024 |
| 36203S-TE-7 | GOVT NATL MTG ASSOC I #357949 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,537 | 9,537 | 10,189 | 10,282 | | (745) | | (745) | | 9,537 | | | | 601 | 10/15/2023 |
| 36203T-P6-6 | GOVT NATL MTG ASSOC I #358745 | | 12/01/2011 | SCHEDULED REDEMPTION | | 765 | 765 | 836 | 833 | | (69) | | (69) | | 765 | | | | 38 | 09/15/2023 |
| 36203X-G6-7 | GOVT NATL MTG ASSOC I #362121 | | 12/01/2011 | SCHEDULED REDEMPTION | | 74,055 | 74,055 | 71,287 | 70,380 | | 3,675 | | 3,675 | | 74,055 | | | | 2,735 | 10/15/2023 |
| 36203X-JU-1 | GOVT NATL MTG ASSOC I #362175 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,181 | 27,181 | 31,061 | 30,999 | | (3,818) | | (3,818) | | 27,181 | | | | 1,409 | 01/15/2024 |
| 36203X-JV-9 | GOVT NATL MTG ASSOC I #362176 | | 12/01/2011 | SCHEDULED REDEMPTION | | 43,419 | 43,419 | 44,822 | 44,882 | | (1,463) | | (1,463) | | 43,419 | | | | 2,214 | 01/15/2024 |
| 36204C-QH-7 | GOVT NATL MTG ASSOC I #365956 | | 09/01/2011 | SCHEDULED REDEMPTION | | 42,204 | 42,204 | 45,090 | 44,226 | | (2,022) | | (2,022) | | 42,204 | | | | 2,181 | 10/15/2023 |
| 36204D-AC-3 | GOVT NATL MTG ASSOC I #366403 | | 12/01/2011 | SCHEDULED REDEMPTION | | 38,925 | 38,925 | 38,306 | 38,279 | | 646 | | 646 | | 38,925 | | | | 1,470 | 01/15/2024 |
| 36204D-GR-4 | GOVT NATL MTG ASSOC I #366608 | | 12/01/2011 | SCHEDULED REDEMPTION | | 699 | 699 | 630 | 533 | | 167 | | 167 | | 699 | | | | 31 | 02/15/2024 |
| 36204G-PV-8 | GOVT NATL MTG ASSOC I #369536 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,188 | 1,188 | 1,219 | 1,228 | | (40) | | (40) | | 1,188 | | | | 63 | 09/15/2024 |
| 36204H-MN-7 | GOVT NATL MTG ASSOC I #370365 | | 09/08/2011 | Various | | 265,815 | 236,064 | 215,873 | 208,506 | | 11,766 | | 11,766 | | 220,272 | | 45,543 | 45,543 | 13,519 | 10/15/2023 |
| 36204H-6E-5 | GOVT NATL MTG ASSOC I #370869 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,950 | 7,950 | 8,494 | 8,370 | | (420) | | (420) | | 7,950 | | | | 360 | 10/15/2023 |
| 36204J-DK-9 | GOVT NATL MTG ASSOC I #371006 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,140 | 7,140 | 7,268 | 7,253 | | (114) | | (114) | | 7,140 | | | | 306 | 01/15/2024 |
| 36204J-5P-7 | GOVT NATL MTG ASSOC I #371754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,835 | 25,835 | 23,752 | 23,935 | | 1,900 | | 1,900 | | 25,835 | | | | 735 | 04/15/2024 |
| 36204Q-DD-9 | GOVT NATL MTG ASSOC I #376400 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,599 | 32,599 | 31,856 | 31,808 | | 790 | | 790 | | 32,599 | | | | 1,216 | 02/15/2024 |
| 36204Q-MK-3 | GOVT NATL MTG ASSOC I #376662 | | 12/01/2011 | SCHEDULED REDEMPTION | | 927 | 927 | 942 | 935 | | (8) | | (8) | | 927 | | | | 38 | 02/15/2024 |
| 36204R-B7-2 | GOVT NATL MTG ASSOC I #377262 | | 12/01/2011 | SCHEDULED REDEMPTION | | 311 | 311 | 318 | 320 | | (9) | | (9) | | 311 | | | | 17 | 08/15/2026 |
| 36204R-RQ-3 | GOVT NATL MTG ASSOC I #377695 | | 12/01/2011 | SCHEDULED REDEMPTION | | 211 | 211 | 212 | 213 | | (2) | | (2) | | 211 | | | | 10 | 02/15/2026 |
| 36204U-SE-2 | GOVT NATL MTG ASSOC I #380417 | | 12/01/2011 | SCHEDULED REDEMPTION | | 49,085 | 49,085 | 50,020 | 49,966 | | (881) | | (881) | | 49,085 | | | | 2,035 | 01/15/2024 |
| 36204W-NE-3 | GOVT NATL MTG ASSOC I #382089 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,455 | 1,455 | 1,662 | 1,660 | | (205) | | (205) | | 1,455 | | | | 64 | 01/15/2024 |
| 36204X-WC-5 | GOVT NATL MTG ASSOC I #383243 | | 09/01/2011 | SCHEDULED REDEMPTION | | 6,619 | 6,619 | 5,943 | 6,063 | | 556 | | 556 | | 6,619 | | | | 339 | 05/15/2024 |
| 36205C-QY-9 | GOVT NATL MTG ASSOC I #386671 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,050 | 1,050 | 1,086 | 1,107 | | (57) | | (57) | | 1,050 | | | | 59 | 02/15/2025 |
| 36205E-K3-9 | GOVT NATL MTG ASSOC I #388314 | | 12/01/2011 | SCHEDULED REDEMPTION | | 103,363 | 103,363 | 101,744 | 101,840 | | 1,523 | | 1,523 | | 103,363 | | | | 4,100 | 02/15/2024 |
| 36205J-U3-7 | GOVT NATL MTG ASSOC I #392202 | | 12/01/2011 | SCHEDULED REDEMPTION | | 100 | 100 | 101 | 103 | | (3) | | (3) | | 100 | | | | 4 | 05/15/2024 |
| 36205L-JN-1 | GOVT NATL MTG ASSOC I #393669 | | 12/01/2011 | SCHEDULED REDEMPTION | | 333 | 333 | 345 | 359 | | (26) | | (26) | | 333 | | | | 19 | 01/15/2025 |
| 36205M-PA-0 | GOVT NATL MTG ASSOC I #394717 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31 | 31 | 31 | 32 | | (1) | | (1) | | 31 | | | | 2 | 03/15/2030 |
| 36205R-T9-8 | GOVT NATL MTG ASSOC I #398476 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,407 | 7,407 | 7,407 | 7,408 | | (2) | | (2) | | 7,407 | | | | 285 | 03/15/2026 |
| 36205S-BB-0 | GOVT NATL MTG ASSOC I #398834 | | 12/01/2011 | SCHEDULED REDEMPTION | | 184 | 184 | 188 | 192 | | (8) | | (8) | | 184 | | | | 10 | 08/15/2026 |
| 36205X-WP-5 | GOVT NATL MTG ASSOC I #403954 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,126 | 5,126 | 5,302 | 5,476 | | (350) | | (350) | | 5,126 | | | | 371 | 09/15/2024 |
| 36205X-2N-3 | GOVT NATL MTG ASSOC I #404081 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,277 | 1,277 | 1,405 | 1,376 | | (99) | | (99) | | 1,277 | | | | 69 | 04/15/2025 |
| 36206A-QK-2 | GOVT NATL MTG ASSOC I #405558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,196 | 1,196 | 1,200 | 1,209 | | (13) | | (13) | | 1,196 | | | | 62 | 01/15/2026 |
| 36206F-QA-3 | GOVT NATL MTG ASSOC I #410049 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,130 | 11,130 | 12,190 | 12,593 | | (1,463) | | (1,463) | | 11,130 | | | | 407 | 07/15/2025 |
| 36206H-5L-8 | GOVT NATL MTG ASSOC I #412251 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23 | 23 | 25 | 26 | | (2) | | (2) | | 23 | | | | 1 | 11/15/2030 |
| 36206N-E3-5 | GOVT NATL MTG ASSOC I #416054 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,305 | 2,305 | 2,314 | 2,318 | | (13) | | (13) | | 2,305 | | | | 113 | 01/15/2026 |
| 36206T-KY-7 | GOVT NATL MTG ASSOC I #420711 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21 | 21 | 21 | 21 | | | | | | 21 | | | | 1 | 02/15/2026 |
| 36206U-HB-8 | GOVT NATL MTG ASSOC I #421526 | | 12/01/2011 | SCHEDULED REDEMPTION | | 903 | 903 | 915 | 924 | | (21) | | (21) | | 903 | | | | 45 | 01/15/2027 |
| 36206V-KT-3 | GOVT NATL MTG ASSOC I #422506 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,278 | 1,278 | 1,278 | 1,278 | | | | | | 1,278 | | | | 50 | 03/15/2026 |
| 36206V-TC-1 | GOVT NATL MTG ASSOC I #422747 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 05/15/2026 |
| 36206V-VU-8 | GOVT NATL MTG ASSOC I #422827 | | 12/01/2011 | SCHEDULED REDEMPTION | | 626 | 626 | 634 | 650 | | (24) | | (24) | | 626 | | | | 31 | 06/15/2026 |
| 36206V-YY-7 | GOVT NATL MTG ASSOC I #422927 | | 12/01/2011 | SCHEDULED REDEMPTION | | 187 | 187 | 189 | 193 | | (6) | | (6) | | 187 | | | | 9 | 06/15/2026 |
| 36206W-B2-0 | GOVT NATL MTG ASSOC I #423157 | | 12/01/2011 | SCHEDULED REDEMPTION | | 95 | 95 | 98 | 103 | | (8) | | (8) | | 95 | | | | 4 | 10/15/2029 |
| 36206W-NP-6 | GOVT NATL MTG ASSOC I #423498 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,372 | 11,372 | 11,372 | 11,374 | | (2) | | (2) | | 11,372 | | | | 102 | 02/15/2026 |
| 36206W-7M-1 | GOVT NATL MTG ASSOC I #424000 | | 12/01/2011 | SCHEDULED REDEMPTION | | 63 | 63 | 63 | 63 | | (1) | | (1) | | 63 | | | | 3 | 09/15/2026 |
| 36206X-6F-5 | GOVT NATL MTG ASSOC I #424870 | | 12/01/2011 | SCHEDULED REDEMPTION | | 650 | 650 | 637 | 633 | | 17 | | 17 | | 650 | | | | 29 | 11/15/2027 |
| 36207A-K6-8 | GOVT NATL MTG ASSOC I #426117 | | 12/01/2011 | SCHEDULED REDEMPTION | | 469 | 469 | 471 | 473 | | (4) | | (4) | | 469 | | | | 31 | 06/15/2026 |
| 36207A-LG-5 | GOVT NATL MTG ASSOC I #426127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 428 | 428 | 430 | 432 | | (4) | | (4) | | 428 | | | | 20 | 07/15/2026 |
| 36207E-AZ-7 | GOVT NATL MTG ASSOC I #429424 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,942 | 6,942 | 6,968 | 6,998 | | (56) | | (56) | | 6,942 | | | | 457 | 04/15/2026 |
| 36207J-VR-1 | GOVT NATL MTG ASSOC I #433624 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,068 | 11,068 | 10,591 | 10,557 | | 510 | | 510 | | 11,068 | | | | 218 | 02/15/2028 |
| 36207J-YS-6 | GOVT NATL MTG ASSOC I #433721 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,116 | 25,116 | 26,089 | 25,188 | | (72) | | (72) | | 25,116 | | | | 906 | 04/15/2013 |
| 36207J-5P-4 | GOVT NATL MTG ASSOC I #433854 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,186 | 22,186 | 23,046 | 22,241 | | (54) | | (54) | | 22,186 | | | | 1,039 | 06/15/2013 |

# 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 |
| 36207J-7J-6 | GOVT NATL MTG ASSOC I #433897 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,966 | 5,966 | 6,197 | 5,983 | | (18) | | (18) | | 5,966 | | | | 279 | 07/15/2013 |
| 36207K-HU-7 | GOVT NATL MTG ASSOC I #434143 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,278 | 2,278 | 2,277 | 2,276 | | 1 | | 1 | | 2,278 | | | | 86 | 01/15/2029 |
| 36207K-RX-0 | GOVT NATL MTG ASSOC I #434402 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,646 | 1,646 | 1,646 | 1,645 | | 1 | | 1 | | 1,646 | | | | 62 | 06/15/2029 |
| 36207K-TU-4 | GOVT NATL MTG ASSOC I #434463 | | 12/01/2011 | SCHEDULED REDEMPTION | | 58 | 58 | 59 | 61 | | (2) | | (2) | | 58 | | | | 3 | 07/15/2029 |
| 36207L-BK-3 | GOVT NATL MTG ASSOC I #434842 | | 12/01/2011 | SCHEDULED REDEMPTION | | 72 | 72 | 73 | 74 | | (3) | | (3) | | 72 | | | | 3 | 08/15/2030 |
| 36207L-W9-5 | GOVT NATL MTG ASSOC I #435472 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,069 | 1,069 | 1,097 | 1,165 | | (96) | | (96) | | 1,069 | | | | 57 | 07/15/2026 |
| 36207M-RP-3 | GOVT NATL MTG ASSOC I #436194 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,400 | 5,400 | 5,400 | 5,400 | | (1) | | (1) | | 5,400 | | | | 279 | 02/15/2028 |
| 36207N-4P-6 | GOVT NATL MTG ASSOC I #437430 | | 12/01/2011 | SCHEDULED REDEMPTION | | 418 | 418 | 409 | 407 | | 11 | | 11 | | 418 | | | | 18 | 11/15/2027 |
| 36207N-6M-1 | GOVT NATL MTG ASSOC I #437476 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46 | 46 | 45 | 45 | | 1 | | 1 | | 46 | | | | 2 | 03/15/2029 |
| 36207Q-MB-0 | GOVT NATL MTG ASSOC I #438754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,492 | 2,492 | 2,551 | 2,541 | | (48) | | (48) | | 2,492 | | | | 109 | 10/15/2028 |
| 36207U-BG-2 | GOVT NATL MTG ASSOC I #442039 | | 12/01/2011 | SCHEDULED REDEMPTION | | 159 | 159 | 159 | 160 | | (1) | | (1) | | 159 | | | | 8 | 10/15/2026 |
| 36207V-6C-5 | GOVT NATL MTG ASSOC I #443767 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,939 | 8,939 | 8,967 | 8,964 | | (25) | | (25) | | 8,939 | | | | 410 | 12/15/2027 |
| 36207W-XQ-2 | GOVT NATL MTG ASSOC I #444487 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,019 | 1,019 | 998 | 995 | | 24 | | 24 | | 1,019 | | | | 45 | 10/15/2027 |
| 36207Y-J3-5 | GOVT NATL MTG ASSOC I #445882 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,105 | 8,105 | 7,997 | 7,977 | | 128 | | 128 | | 8,105 | | | | 408 | 04/15/2029 |
| 36207Y-MM-9 | GOVT NATL MTG ASSOC I #445964 | | 12/01/2011 | SCHEDULED REDEMPTION | | 912 | 912 | 912 | 912 | | 1 | | 1 | | 912 | | | | 34 | 01/15/2029 |
| 36207Y-ZN-3 | GOVT NATL MTG ASSOC I #446349 | | 07/01/2011 | SCHEDULED REDEMPTION | | 54,043 | 54,043 | 55,167 | 55,861 | | (1,818) | | (1,818) | | 54,043 | | | | 2,347 | 09/15/2027 |
| 36208D-MD-4 | GOVT NATL MTG ASSOC I #447756 | | 12/01/2011 | SCHEDULED REDEMPTION | | 609 | 609 | 612 | 615 | | (6) | | (6) | | 609 | | | | 20 | 07/15/2027 |
| 36208D-NL-5 | GOVT NATL MTG ASSOC I #447795 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,561 | 2,561 | 2,661 | 2,565 | | (4) | | (4) | | 2,561 | | | | 120 | 05/15/2013 |
| 36208E-TY-9 | GOVT NATL MTG ASSOC I #448867 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,052 | 5,052 | 4,946 | 4,937 | | 115 | | 115 | | 5,052 | | | | 230 | 10/15/2027 |
| 36208E-ZF-3 | GOVT NATL MTG ASSOC I #449042 | | 12/01/2011 | SCHEDULED REDEMPTION | | 148 | 148 | 151 | 151 | | (3) | | (3) | | 148 | | | | 8 | 06/15/2028 |
| 36208F-J7-6 | GOVT NATL MTG ASSOC I #449486 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,669 | 19,669 | 20,007 | 19,999 | | (330) | | (330) | | 19,669 | | | | 796 | 11/15/2027 |
| 36208F-ME-7 | GOVT NATL MTG ASSOC I #449557 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,469 | 16,469 | 17,108 | 16,504 | | (35) | | (35) | | 16,469 | | | | 477 | 06/15/2013 |
| 36208G-H2-7 | GOVT NATL MTG ASSOC I #450349 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,035 | 2,035 | 2,070 | 2,068 | | (33) | | (33) | | 2,035 | | | | 89 | 06/15/2028 |
| 36208H-LA-2 | GOVT NATL MTG ASSOC I #451321 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,526 | 3,526 | 3,617 | 3,651 | | (125) | | (125) | | 3,526 | | | | 241 | 07/15/2027 |
| 36208H-LB-0 | GOVT NATL MTG ASSOC I #451322 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,301 | 1,301 | 1,306 | 1,315 | | (13) | | (13) | | 1,301 | | | | 85 | 07/15/2027 |
| 36208H-R5-7 | GOVT NATL MTG ASSOC I #451508 | | 12/01/2011 | SCHEDULED REDEMPTION | | 653 | 653 | 668 | 673 | | (20) | | (20) | | 653 | | | | 35 | 10/15/2027 |
| 36208L-AV-9 | GOVT NATL MTG ASSOC I #453720 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,154 | 11,154 | 10,921 | 10,921 | | 234 | | 234 | | 11,154 | | | | 290 | 10/15/2027 |
| 36208L-LZ-8 | GOVT NATL MTG ASSOC I #454044 | | 12/01/2011 | SCHEDULED REDEMPTION | | 432 | 432 | 442 | 451 | | (19) | | (19) | | 432 | | | | 16 | 04/15/2028 |
| 36208L-SE-8 | GOVT NATL MTG ASSOC I #454217 | | 12/01/2011 | SCHEDULED REDEMPTION | | 943 | 943 | 927 | 927 | | 16 | | 16 | | 943 | | | | 38 | 10/15/2028 |
| 36208M-Z2-4 | GOVT NATL MTG ASSOC I #455361 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,609 | 3,609 | 3,444 | 3,401 | | 208 | | 208 | | 3,609 | | | | 134 | 12/15/2027 |
| 36208N-JX-2 | GOVT NATL MTG ASSOC I #455778 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52 | 52 | 52 | 53 | | (1) | | (1) | | 52 | | | | 3 | 09/15/2027 |
| 36208P-NW-4 | GOVT NATL MTG ASSOC I #456805 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,905 | 12,905 | 12,349 | 12,368 | | 537 | | 537 | | 12,905 | | | | 629 | 04/15/2028 |
| 36208P-S2-5 | GOVT NATL MTG ASSOC I #456937 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,921 | 4,921 | 5,112 | 4,935 | | (14) | | (14) | | 4,921 | | | | 236 | 05/15/2013 |
| 36208P-7M-4 | GOVT NATL MTG ASSOC I #457300 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36,352 | 36,352 | 34,546 | 34,154 | | 2,199 | | 2,199 | | 36,352 | | | | 518 | 02/15/2028 |
| 36208Q-YL-4 | GOVT NATL MTG ASSOC I #458015 | | 12/01/2011 | SCHEDULED REDEMPTION | | 754 | 754 | 744 | 740 | | 14 | | 14 | | 754 | | | | 17 | 02/15/2029 |
| 36208Q-ZR-0 | GOVT NATL MTG ASSOC I #458052 | | 12/01/2011 | SCHEDULED REDEMPTION | | 842 | 842 | 841 | 841 | | 1 | | 1 | | 842 | | | | 31 | 02/15/2029 |
| 36208R-FN-9 | GOVT NATL MTG ASSOC I #458373 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,280 | 2,280 | 2,365 | 2,317 | | (36) | | (36) | | 2,280 | | | | 97 | 01/15/2013 |
| 36208R-U8-5 | GOVT NATL MTG ASSOC I #458807 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,020 | 2,020 | 1,933 | 1,927 | | 93 | | 93 | | 2,020 | | | | 83 | 02/15/2028 |
| 36208R-YY-4 | GOVT NATL MTG ASSOC I #458927 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12 | 12 | 13 | 14 | | (2) | | (2) | | 12 | | | | 1 | 09/15/2028 |
| 36208T-CP-3 | GOVT NATL MTG ASSOC I #460078 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,898 | 13,898 | 14,437 | 13,936 | | (37) | | (37) | | 13,898 | | | | 651 | 05/15/2013 |
| 36208T-R3-6 | GOVT NATL MTG ASSOC I #460506 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,048 | 2,048 | 2,047 | 2,047 | | 1 | | 1 | | 2,048 | | | | 76 | 01/15/2029 |
| 36208V-QV-0 | GOVT NATL MTG ASSOC I #462268 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67 | 67 | 65 | 65 | | 2 | | 2 | | 67 | | | | 3 | 11/15/2027 |
| 36208V-TU-9 | GOVT NATL MTG ASSOC I #462363 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,670 | 7,670 | 7,852 | 7,880 | | (210) | | (210) | | 7,670 | | | | 368 | 11/15/2027 |
| 36208V-UH-6 | GOVT NATL MTG ASSOC I #462384 | | 12/01/2011 | SCHEDULED REDEMPTION | | 385 | 385 | 376 | 375 | | 10 | | 10 | | 385 | | | | 15 | 11/15/2027 |
| 36208V-XZ-3 | GOVT NATL MTG ASSOC I #462496 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 20 | | (1) | | (1) | | 19 | | | | 1 | 01/15/2028 |
| 36208X-GV-7 | GOVT NATL MTG ASSOC I #463812 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,171 | 1,171 | 1,171 | 1,171 | | | | | | 1,171 | | | | 47 | 04/15/2028 |
| 36208X-TY-7 | GOVT NATL MTG ASSOC I #464167 | | 12/01/2011 | SCHEDULED REDEMPTION | | 452 | 452 | 458 | 460 | | (9) | | (9) | | 452 | | | | 18 | 09/15/2028 |
| 36208Y-C6-4 | GOVT NATL MTG ASSOC I #464593 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,129 | 17,129 | 17,119 | 17,118 | | 11 | | 11 | | 17,129 | | | | 382 | 02/15/2029 |
| 36208Y-SE-0 | GOVT NATL MTG ASSOC I #465017 | | 12/01/2011 | SCHEDULED REDEMPTION | | 213 | 213 | 210 | 208 | | 5 | | 5 | | 213 | | | | 9 | 03/15/2029 |
| 36208Y-2G-3 | GOVT NATL MTG ASSOC I #465275 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,285 | 4,285 | 4,228 | 4,193 | | 93 | | 93 | | 4,285 | | | | 263 | 04/15/2029 |
| 36208Y-6L-8 | GOVT NATL MTG ASSOC I #465375 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,357 | 3,357 | 3,355 | 3,355 | | 2 | | 2 | | 3,357 | | | | 65 | 01/15/2029 |
| 36209A-EE-6 | GOVT NATL MTG ASSOC I #465533 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,900 | 3,900 | 3,956 | 3,967 | | (67) | | (67) | | 3,900 | | | | 195 | 06/15/2028 |
| 36209B-C9-7 | GOVT NATL MTG ASSOC I #466396 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,604 | 6,604 | 6,493 | 6,502 | | 103 | | 103 | | 6,604 | | | | 283 | 10/15/2028 |
| 36209C-RS-7 | GOVT NATL MTG ASSOC I #467697 | | 12/01/2011 | SCHEDULED REDEMPTION | | 85 | 85 | 87 | 89 | | (4) | | (4) | | 85 | | | | 4 | 03/15/2028 |
| 36209C-5K-8 | GOVT NATL MTG ASSOC I #468050 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,279 | 4,279 | 4,067 | 3,999 | | 281 | | 281 | | 4,279 | | | | 174 | 07/15/2028 |
| 36209C-6T-8 | GOVT NATL MTG ASSOC I #468082 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,821 | 4,821 | 4,740 | 4,745 | | 76 | | 76 | | 4,821 | | | | 223 | 07/15/2028 |
| 36209D-B8-6 | GOVT NATL MTG ASSOC I #468163 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,643 | 1,643 | 1,664 | 1,663 | | (21) | | (21) | | 1,643 | | | | 72 | 08/15/2028 |

# 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 |
| 36209E-WG-3 | GOVT NATL MTG ASSOC I #469647 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,342 | 1,342 | 1,319 | 1,318 | | 23 | | 23 | | 1,342 | | | | 53 | 10/15/2028 |
| 36209E-6U-1 | GOVT NATL MTG ASSOC I #469883 | | 12/01/2011 | SCHEDULED REDEMPTION | | 74 | 74 | 73 | 72 | | 1 | | 1 | | 74 | | | | 3 | 01/15/2029 |
| 36209F-A2-5 | GOVT NATL MTG ASSOC I #469925 | | 12/01/2011 | SCHEDULED REDEMPTION | | 537 | 537 | 548 | 559 | | (22) | | (22) | | 537 | | | | 25 | 01/15/2029 |
| 36209F-CV-9 | GOVT NATL MTG ASSOC I #469984 | | 12/01/2011 | SCHEDULED REDEMPTION | | 762 | 762 | 738 | 747 | | 15 | | 15 | | 762 | | | | 28 | 02/15/2029 |
| 36209F-DS-5 | GOVT NATL MTG ASSOC I #470013 | | 12/01/2011 | SCHEDULED REDEMPTION | | 474 | 474 | 485 | 499 | | (25) | | (25) | | 474 | | | | 21 | 02/15/2029 |
| 36209F-E8-8 | GOVT NATL MTG ASSOC I #470059 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23 | 23 | 24 | 24 | | (1) | | (1) | | 23 | | | | 1 | 02/15/2029 |
| 36209F-LS-6 | GOVT NATL MTG ASSOC I #470237 | | 12/01/2011 | SCHEDULED REDEMPTION | | 69 | 69 | 68 | 67 | | 1 | | 1 | | 69 | | | | 3 | 04/15/2029 |
| 36209F-L3-1 | GOVT NATL MTG ASSOC I #470246 | | 12/01/2011 | SCHEDULED REDEMPTION | | 655 | 655 | 693 | 732 | | (77) | | (77) | | 655 | | | | 38 | 04/15/2029 |
| 36209F-N4-7 | GOVT NATL MTG ASSOC I #470311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,203 | 8,203 | 8,094 | 8,028 | | 175 | | 175 | | 8,203 | | | | 514 | 05/15/2029 |
| 36209F-VJ-5 | GOVT NATL MTG ASSOC I #470517 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,621 | 5,621 | 5,737 | 5,833 | | (213) | | (213) | | 5,621 | | | | 212 | 06/15/2029 |
| 36209F-ZX-0 | GOVT NATL MTG ASSOC I #470658 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40 | 40 | 41 | 42 | | (2) | | (2) | | 40 | | | | 2 | 07/15/2029 |
| 36209J-MC-2 | GOVT NATL MTG ASSOC I #472955 | | 12/01/2011 | SCHEDULED REDEMPTION | | 493 | 493 | 504 | 517 | | (25) | | (25) | | 493 | | | | 22 | 11/15/2029 |
| 36209K-Y5-1 | GOVT NATL MTG ASSOC I #474232 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,227 | 2,227 | 2,310 | 2,232 | | (4) | | (4) | | 2,227 | | | | 104 | 04/15/2013 |
| 36209L-3H-7 | GOVT NATL MTG ASSOC I #475200 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,737 | 1,737 | 1,779 | 1,779 | | (42) | | (42) | | 1,737 | | | | 76 | 07/15/2028 |
| 36209M-EK-6 | GOVT NATL MTG ASSOC I #475438 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,037 | 1,037 | 1,076 | 1,041 | | (4) | | (4) | | 1,037 | | | | 49 | 06/15/2013 |
| 36209M-JF-2 | GOVT NATL MTG ASSOC I #475562 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,168 | 6,168 | 5,902 | 5,914 | | 255 | | 255 | | 6,168 | | | | 307 | 09/15/2028 |
| 36209M-K3-7 | GOVT NATL MTG ASSOC I #475614 | | 12/01/2011 | SCHEDULED REDEMPTION | | 809 | 809 | 795 | 793 | | 16 | | 16 | | 809 | | | | 44 | 10/15/2028 |
| 36209M-3X-0 | GOVT NATL MTG ASSOC I #476114 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,681 | 8,681 | 8,536 | 8,524 | | 157 | | 157 | | 8,681 | | | | 412 | 07/15/2028 |
| 36209M-4L-5 | GOVT NATL MTG ASSOC I #476127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,708 | 4,708 | 4,820 | 4,803 | | (95) | | (95) | | 4,708 | | | | 205 | 12/15/2028 |
| 36209N-DX-7 | GOVT NATL MTG ASSOC I #476318 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,311 | 1,311 | 1,342 | 1,342 | | (32) | | (32) | | 1,311 | | | | 57 | 05/15/2028 |
| 36209N-3W-0 | GOVT NATL MTG ASSOC I #477013 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,279 | 10,279 | 10,606 | 10,939 | | (660) | | (660) | | 10,279 | | | | 569 | 10/15/2029 |
| 36209P-MJ-3 | GOVT NATL MTG ASSOC I #477461 | | 12/01/2011 | SCHEDULED REDEMPTION | | 630 | 630 | 640 | 643 | | (13) | | (13) | | 630 | | | | 26 | 09/15/2028 |
| 36209R-XR-9 | GOVT NATL MTG ASSOC I #479588 | | 01/01/2011 | SCHEDULED REDEMPTION | | 1,347 | 1,347 | 1,405 | 1,539 | | (192) | | (192) | | 1,347 | | | | 10 | 09/15/2030 |
| 36209W-HW-5 | GOVT NATL MTG ASSOC I #483645 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,080 | 1,080 | 1,062 | 1,064 | | 16 | | 16 | | 1,080 | | | | 42 | 10/15/2028 |
| 36209W-H7-0 | GOVT NATL MTG ASSOC I #483654 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,800 | 1,800 | 1,770 | 1,772 | | 28 | | 28 | | 1,800 | | | | 70 | 10/15/2028 |
| 36209X-2C-3 | GOVT NATL MTG ASSOC I #485071 | | 04/01/2011 | SCHEDULED REDEMPTION | | 20,556 | 20,556 | 20,211 | 20,192 | | 364 | | 364 | | 20,556 | | | | 444 | 11/15/2028 |
| 36210A-L5-4 | GOVT NATL MTG ASSOC I #486448 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,157 | 13,157 | 13,383 | 13,409 | | (252) | | (252) | | 13,157 | | | | 521 | 08/15/2028 |
| 36210A-RV-1 | GOVT NATL MTG ASSOC I #486600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 211 | 211 | 215 | 220 | | (9) | | (9) | | 211 | | | | 10 | 10/15/2028 |
| 36210A-SJ-7 | GOVT NATL MTG ASSOC I #486621 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,692 | 2,692 | 2,647 | 2,650 | | 42 | | 42 | | 2,692 | | | | 115 | 10/15/2028 |
| 36210A-XN-2 | GOVT NATL MTG ASSOC I #486785 | | 12/01/2011 | SCHEDULED REDEMPTION | | 586 | 586 | 600 | 601 | | (14) | | (14) | | 586 | | | | 26 | 12/15/2028 |
| 36210B-BW-4 | GOVT NATL MTG ASSOC I #487053 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,120 | 1,120 | 1,171 | 1,234 | | (114) | | (114) | | 1,120 | | | | 35 | 03/15/2029 |
| 36210B-QZ-1 | GOVT NATL MTG ASSOC I #487472 | | 12/01/2011 | SCHEDULED REDEMPTION | | 458 | 458 | 427 | 432 | | 27 | | 27 | | 458 | | | | 15 | 04/15/2029 |
| 36210B-TT-2 | GOVT NATL MTG ASSOC I #487562 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97 | 97 | 99 | 99 | | (2) | | (2) | | 97 | | | | 4 | 07/15/2029 |
| 36210E-EC-9 | GOVT NATL MTG ASSOC I #489831 | | 12/01/2011 | SCHEDULED REDEMPTION | | 176 | 176 | 186 | 195 | | (19) | | (19) | | 176 | | | | 8 | 07/15/2029 |
| 36210E-SB-6 | GOVT NATL MTG ASSOC I #490214 | | 12/01/2011 | SCHEDULED REDEMPTION | | 400 | 400 | 395 | 392 | | 8 | | 8 | | 400 | | | | 16 | 07/15/2029 |
| 36210F-EQ-5 | GOVT NATL MTG ASSOC I #490743 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,269 | 1,269 | 1,297 | 1,298 | | (29) | | (29) | | 1,269 | | | | 55 | 12/15/2028 |
| 36210F-FH-4 | GOVT NATL MTG ASSOC I #490768 | | 12/01/2011 | SCHEDULED REDEMPTION | | 613 | 613 | 602 | 603 | | 10 | | 10 | | 613 | | | | 25 | 10/15/2028 |
| 36210F-RG-3 | GOVT NATL MTG ASSOC I #491087 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,930 | 4,930 | 4,778 | 4,832 | | 98 | | 98 | | 4,930 | | | | 206 | 01/15/2029 |
| 36210F-ZG-4 | GOVT NATL MTG ASSOC I #491343 | | 12/01/2011 | SCHEDULED REDEMPTION | | 152 | 152 | 156 | 159 | | (7) | | (7) | | 152 | | | | 7 | 03/15/2029 |
| 36210F-6Q-4 | GOVT NATL MTG ASSOC I #491479 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,086 | 8,086 | 7,978 | 7,931 | | 155 | | 155 | | 8,086 | | | | 182 | 06/15/2029 |
| 36210J-J8-2 | GOVT NATL MTG ASSOC I #493587 | | 12/01/2011 | SCHEDULED REDEMPTION | | 414 | 414 | 407 | 408 | | 6 | | 6 | | 414 | | | | 17 | 10/15/2028 |
| 36210J-WB-0 | GOVT NATL MTG ASSOC I #493942 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,726 | 3,726 | 3,610 | 3,624 | | 102 | | 102 | | 3,726 | | | | 135 | 05/15/2029 |
| 36210J-XJ-2 | GOVT NATL MTG ASSOC I #493981 | | 12/01/2011 | SCHEDULED REDEMPTION | | 125 | 125 | 132 | 138 | | (13) | | (13) | | 125 | | | | 4 | 06/15/2029 |
| 36210J-Y2-8 | GOVT NATL MTG ASSOC I #494029 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60 | 60 | 70 | 70 | | (9) | | (9) | | 60 | | | | 3 | 07/15/2029 |
| 36210K-AC-9 | GOVT NATL MTG ASSOC I #494203 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,151 | 3,151 | 3,109 | 3,116 | | 35 | | 35 | | 3,151 | | | | 128 | 03/15/2029 |
| 36210K-KQ-7 | GOVT NATL MTG ASSOC I #494503 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,250 | 4,250 | 4,194 | 4,177 | | 74 | | 74 | | 4,250 | | | | 187 | 04/15/2029 |
| 36210K-MR-2 | GOVT NATL MTG ASSOC I #494856 | | 12/01/2011 | SCHEDULED REDEMPTION | | 685 | 685 | 676 | 674 | | 12 | | 12 | | 685 | | | | 28 | 07/15/2029 |
| 36210L-MR-1 | GOVT NATL MTG ASSOC I #495468 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80 | 80 | 83 | 88 | | (8) | | (8) | | 80 | | | | 4 | 01/15/2030 |
| 36210L-TZ-6 | GOVT NATL MTG ASSOC I #495668 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97 | 97 | 100 | 102 | | (5) | | (5) | | 97 | | | | 4 | 08/15/2029 |
| 36210M-6E-6 | GOVT NATL MTG ASSOC I #496869 | | 12/01/2011 | SCHEDULED REDEMPTION | | 369 | 369 | 364 | 361 | | 8 | | 8 | | 369 | | | | 13 | 04/15/2029 |
| 36210N-NR-6 | GOVT NATL MTG ASSOC I #497300 | | 12/01/2011 | SCHEDULED REDEMPTION | | 630 | 630 | 645 | 645 | | (14) | | (14) | | 630 | | | | 28 | 12/15/2028 |
| 36210P-N3-4 | GOVT NATL MTG ASSOC I #498210 | | 12/01/2011 | SCHEDULED REDEMPTION | | 672 | 672 | 651 | 652 | | 20 | | 20 | | 672 | | | | 25 | 05/15/2031 |
| 36210R-M2-3 | GOVT NATL MTG ASSOC I #499977 | | 01/01/2011 | SCHEDULED REDEMPTION | | 436 | 436 | 430 | 428 | | 8 | | 8 | | 436 | | | | 2 | 09/15/2029 |
| 36210S-C5-5 | GOVT NATL MTG ASSOC I #500592 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,411 | 8,411 | 8,123 | 8,204 | | 207 | | 207 | | 8,411 | | | | 341 | 02/15/2029 |
| 36210T-EV-4 | GOVT NATL MTG ASSOC I #501548 | | 12/01/2011 | SCHEDULED REDEMPTION | | 856 | 856 | 845 | 839 | | 18 | | 18 | | 856 | | | | 35 | 03/15/2029 |
| 36210T-SE-7 | GOVT NATL MTG ASSOC I #501917 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27 | 27 | 28 | 29 | | (1) | | (1) | | 27 | | | | 1 | 05/15/2029 |
| 36210U-N5-8 | GOVT NATL MTG ASSOC I #502712 | | 12/01/2011 | SCHEDULED REDEMPTION | | 185 | 185 | 182 | 182 | | 3 | | 3 | | 185 | | | | 7 | 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 Identification | Description | For-eign | 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 |
| 36210U-W4-1 | GOVT NATL MTG ASSOC I #502967 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,712 | 1,712 | 1,725 | 1,724 | | (12) | | (12) | | 1,712 | | | | 75 | 03/15/2029 |
| 36210V-EH-0 | GOVT NATL MTG ASSOC I #503336 | | 12/01/2011 | SCHEDULED REDEMPTION | | 206 | 206 | 213 | 221 | | (14) | | (14) | | 206 | | | | 9 | 01/15/2030 |
| 36210V-GA-3 | GOVT NATL MTG ASSOC I #503393 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,911 | 16,911 | 16,333 | 16,330 | | 581 | | 581 | | 16,911 | | | | 435 | 03/15/2029 |
| 36210V-MQ-1 | GOVT NATL MTG ASSOC I #503567 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 03/15/2029 |
| 36210V-WJ-6 | GOVT NATL MTG ASSOC I #503849 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,577 | 2,577 | 2,543 | 2,521 | | 56 | | 56 | | 2,577 | | | | 99 | 04/15/2029 |
| 36210W-FX-2 | GOVT NATL MTG ASSOC I #504282 | | 12/01/2011 | SCHEDULED REDEMPTION | | 245 | 245 | 241 | 240 | | 5 | | 5 | | 245 | | | | 10 | 04/15/2029 |
| 36210W-KC-2 | GOVT NATL MTG ASSOC I #504391 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30 | 30 | 31 | 32 | | (2) | | (2) | | 30 | | | | 1 | 06/15/2029 |
| 36210W-NT-2 | GOVT NATL MTG ASSOC I #504502 | | 12/01/2011 | SCHEDULED REDEMPTION | | 82 | 82 | 83 | 85 | | (3) | | (3) | | 82 | | | | 4 | 08/15/2029 |
| 36210X-VB-0 | GOVT NATL MTG ASSOC I #505610 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,633 | 2,633 | 2,695 | 2,768 | | (134) | | (134) | | 2,633 | | | | 151 | 04/15/2029 |
| 36210X-2N-6 | GOVT NATL MTG ASSOC I #505781 | | 12/01/2011 | SCHEDULED REDEMPTION | | 772 | 772 | 788 | 797 | | (25) | | (25) | | 772 | | | | 36 | 08/15/2029 |
| 36210X-5M-5 | GOVT NATL MTG ASSOC I #505852 | | 12/01/2011 | SCHEDULED REDEMPTION | | 911 | 911 | 930 | 949 | | (38) | | (38) | | 911 | | | | 43 | 09/15/2029 |
| 36210Y-UV-5 | GOVT NATL MTG ASSOC I #506496 | | 02/01/2011 | SCHEDULED REDEMPTION | | 6,186 | 6,186 | 6,104 | 6,075 | | 111 | | 111 | | 6,186 | | | | 67 | 04/15/2029 |
| 36210Y-YH-2 | GOVT NATL MTG ASSOC I #506612 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,427 | 29,427 | 28,420 | 28,398 | | 1,029 | | 1,029 | | 29,427 | | | | 724 | 03/15/2029 |
| 36210Y-YP-4 | GOVT NATL MTG ASSOC I #506618 | | 12/01/2011 | SCHEDULED REDEMPTION | | 44 | 44 | 45 | 45 | | (1) | | (1) | | 44 | | | | 2 | 03/15/2029 |
| 36210Y-2E-4 | GOVT NATL MTG ASSOC I #506673 | | 12/01/2011 | SCHEDULED REDEMPTION | | 61 | 61 | 63 | 65 | | (4) | | (4) | | 61 | | | | 3 | 04/15/2029 |
| 36211A-N8-5 | GOVT NATL MTG ASSOC I #507215 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,442 | 8,442 | 8,427 | 8,423 | | 19 | | 19 | | 8,442 | | | | 335 | 04/15/2029 |
| 36211A-4P-8 | GOVT NATL MTG ASSOC I #507630 | | 12/01/2011 | SCHEDULED REDEMPTION | | 480 | 480 | 465 | 471 | | 9 | | 9 | | 480 | | | | 18 | 06/15/2029 |
| 36211B-YB-4 | GOVT NATL MTG ASSOC I #508406 | | 12/01/2011 | SCHEDULED REDEMPTION | | 111 | 111 | 113 | 114 | | (3) | | (3) | | 111 | | | | 5 | 12/15/2030 |
| 36211B-ZM-9 | GOVT NATL MTG ASSOC I #508448 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,568 | 20,568 | 20,295 | 20,203 | | 365 | | 365 | | 20,568 | | | | 746 | 02/15/2031 |
| 36211D-DV-9 | GOVT NATL MTG ASSOC I #509616 | | 12/01/2011 | SCHEDULED REDEMPTION | | 665 | 665 | 704 | 749 | | (84) | | (84) | | 665 | | | | 29 | 07/15/2029 |
| 36211D-UK-4 | GOVT NATL MTG ASSOC I #510086 | | 12/01/2011 | SCHEDULED REDEMPTION | | 226 | 226 | 223 | 222 | | 5 | | 5 | | 226 | | | | 9 | 07/15/2029 |
| 36211E-EP-9 | GOVT NATL MTG ASSOC I #510542 | | 12/01/2011 | SCHEDULED REDEMPTION | | 159 | 159 | 162 | 165 | | (6) | | (6) | | 159 | | | | 7 | 10/15/2029 |
| 36211E-E7-9 | GOVT NATL MTG ASSOC I #510558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 946 | 946 | 965 | 985 | | (40) | | (40) | | 946 | | | | 45 | 10/15/2029 |
| 36211E-LK-2 | GOVT NATL MTG ASSOC I #510730 | | 12/01/2011 | SCHEDULED REDEMPTION | | 335 | 335 | 331 | 328 | | 7 | | 7 | | 335 | | | | 14 | 11/15/2029 |
| 36211E-SM-1 | GOVT NATL MTG ASSOC I #510924 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51 | 51 | 54 | 54 | | (3) | | (3) | | 51 | | | | 2 | 06/15/2029 |
| 36211F-PN-9 | GOVT NATL MTG ASSOC I #511729 | | 12/01/2011 | SCHEDULED REDEMPTION | | 158 | 158 | 167 | 171 | | (13) | | (13) | | 158 | | | | 7 | 10/15/2030 |
| 36211G-C5-0 | GOVT NATL MTG ASSOC I #512292 | | 12/01/2011 | SCHEDULED REDEMPTION | | 224 | 224 | 229 | 238 | | (14) | | (14) | | 224 | | | | 10 | 01/15/2030 |
| 36211G-UU-5 | GOVT NATL MTG ASSOC I #512795 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36 | 36 | 37 | 38 | | (1) | | (1) | | 36 | | | | 2 | 06/15/2029 |
| 36211G-3H-4 | GOVT NATL MTG ASSOC I #513000 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67 | 67 | 71 | 70 | | (3) | | (3) | | 67 | | | | 3 | 07/15/2029 |
| 36211H-G6-2 | GOVT NATL MTG ASSOC I #513321 | | 12/01/2011 | SCHEDULED REDEMPTION | | 169 | 169 | 173 | 177 | | (8) | | (8) | | 169 | | | | 7 | 08/15/2029 |
| 36211H-U4-1 | GOVT NATL MTG ASSOC I #513703 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16 | 16 | 16 | 16 | | (1) | | (1) | | 16 | | | | 1 | 06/15/2029 |
| 36211H-U6-6 | GOVT NATL MTG ASSOC I #513705 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36 | 36 | 38 | 40 | | (4) | | (4) | | 36 | | | | 2 | 07/15/2029 |
| 36211H-VR-9 | GOVT NATL MTG ASSOC I #513724 | | 12/01/2011 | SCHEDULED REDEMPTION | | 467 | 467 | 482 | 506 | | (39) | | (39) | | 467 | | | | 30 | 07/15/2029 |
| 36211H-XQ-9 | GOVT NATL MTG ASSOC I #513787 | | 12/01/2011 | SCHEDULED REDEMPTION | | 122 | 122 | 125 | 132 | | (10) | | (10) | | 122 | | | | 6 | 07/15/2029 |
| 36211J-PM-3 | GOVT NATL MTG ASSOC I #514428 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,397 | 2,397 | 2,473 | 2,571 | | (174) | | (174) | | 2,397 | | | | 173 | 08/15/2029 |
| 36211M-ZQ-6 | GOVT NATL MTG ASSOC I #517451 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 23 | | (3) | | (3) | | 20 | | | | 1 | 12/15/2029 |
| 36211N-5L-8 | GOVT NATL MTG ASSOC I #518451 | | 12/01/2011 | SCHEDULED REDEMPTION | | 210 | 210 | 213 | 217 | | (7) | | (7) | | 210 | | | | 7 | 09/15/2029 |
| 36211P-BN-2 | GOVT NATL MTG ASSOC I #518545 | | 12/01/2011 | SCHEDULED REDEMPTION | | 381 | 381 | 389 | 401 | | (19) | | (19) | | 381 | | | | 18 | 10/15/2029 |
| 36211Q-YE-5 | GOVT NATL MTG ASSOC I #520109 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26 | 26 | 27 | 28 | | (2) | | (2) | | 26 | | | | 1 | 04/15/2030 |
| 36211R-FN-4 | GOVT NATL MTG ASSOC I #520473 | | 12/01/2011 | SCHEDULED REDEMPTION | | 274 | 274 | 294 | 305 | | (31) | | (31) | | 274 | | | | 12 | 01/15/2030 |
| 36211R-H4-4 | GOVT NATL MTG ASSOC I #520551 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55 | 55 | 54 | 54 | | 1 | | 1 | | 55 | | | | 3 | 02/15/2030 |
| 36211R-Q7-7 | GOVT NATL MTG ASSOC I #520778 | | 12/01/2011 | SCHEDULED REDEMPTION | | 91 | 91 | 94 | 100 | | (9) | | (9) | | 91 | | | | 4 | 07/15/2030 |
| 36211S-RY-5 | GOVT NATL MTG ASSOC I #521703 | | 12/01/2011 | SCHEDULED REDEMPTION | | 323 | 323 | 342 | 339 | | (16) | | (16) | | 323 | | | | 15 | 12/15/2029 |
| 36211T-SX-4 | GOVT NATL MTG ASSOC I #522634 | | 12/01/2011 | SCHEDULED REDEMPTION | | 76 | 76 | 81 | 81 | | (5) | | (5) | | 76 | | | | 4 | 01/15/2030 |
| 36211U-HC-9 | GOVT NATL MTG ASSOC I #523227 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,439 | 12,439 | 13,361 | 13,452 | | (1,012) | | (1,012) | | 12,439 | | | | 260 | 10/15/2030 |
| 36211U-XU-1 | GOVT NATL MTG ASSOC I #523691 | | 12/01/2011 | SCHEDULED REDEMPTION | | 454 | 454 | 463 | 470 | | (16) | | (16) | | 454 | | | | 21 | 12/15/2029 |
| 36211U-5G-3 | GOVT NATL MTG ASSOC I #523847 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,255 | 1,255 | 1,328 | 1,337 | | (82) | | (82) | | 1,255 | | | | 55 | 03/15/2030 |
| 36211W-V2-1 | GOVT NATL MTG ASSOC I #525433 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,230 | 8,230 | 8,415 | 8,418 | | (188) | | (188) | | 8,230 | | | | 438 | 02/15/2030 |
| 36212A-4M-4 | GOVT NATL MTG ASSOC I #528328 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54 | 54 | 57 | 60 | | (7) | | (7) | | 54 | | | | 3 | 02/15/2030 |
| 36212B-HG-1 | GOVT NATL MTG ASSOC I #528631 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35 | 35 | 36 | 37 | | (2) | | (2) | | 35 | | | | 2 | 02/15/2030 |
| 36212B-KW-2 | GOVT NATL MTG ASSOC I #528709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50 | 50 | 51 | 51 | | (1) | | (1) | | 50 | | | | 2 | 04/15/2030 |
| 36212D-KK-4 | GOVT NATL MTG ASSOC I #530498 | | 12/01/2011 | SCHEDULED REDEMPTION | | 49 | 49 | 52 | 52 | | (3) | | (3) | | 49 | | | | 2 | 09/15/2030 |
| 36212D-L9-8 | GOVT NATL MTG ASSOC I #530552 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54 | 54 | 55 | 57 | | (3) | | (3) | | 54 | | | | 3 | 01/15/2031 |
| 36212E-H5-9 | GOVT NATL MTG ASSOC I #531352 | | 12/01/2011 | SCHEDULED REDEMPTION | | 440 | 440 | 454 | 474 | | (35) | | (35) | | 440 | | | | 21 | 09/15/2030 |
| 36212J-5T-9 | GOVT NATL MTG ASSOC I #535558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 212 | 212 | 224 | 233 | | (21) | | (21) | | 212 | | | | 9 | 12/15/2030 |
| 36212L-AJ-0 | GOVT NATL MTG ASSOC I #536509 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54 | 54 | 54 | 55 | | (2) | | (2) | | 54 | | | | 3 | 02/15/2031 |
| 36212L-7F-2 | GOVT NATL MTG ASSOC I #537394 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5 | 5 | 5 | 5 | | | | | | 5 | | | | | 01/15/2031 |

# 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 |
| 36212Q-HT-0 | GOVT NATL MTG ASSOC I #540342 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15 | 15 | 15 | 16 | | (1) | | (1) | | 15 | | | | 1 | 04/15/2031 |
| 36212Q-YQ-7 | GOVT NATL MTG ASSOC I #540819 | | 12/01/2011 | SCHEDULED REDEMPTION | | 267 | 267 | 275 | 291 | | (24) | | (24) | | 267 | | | | 12 | 10/15/2030 |
| 36212S-KZ-8 | GOVT NATL MTG ASSOC I #542212 | | 12/01/2011 | SCHEDULED REDEMPTION | | 90 | 90 | 95 | 98 | | (8) | | (8) | | 90 | | | | 4 | 12/15/2030 |
| 36212U-AC-5 | GOVT NATL MTG ASSOC I #543703 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 21 | | (2) | | (2) | | 20 | | | | 1 | 11/15/2030 |
| 36212U-ZM-6 | GOVT NATL MTG ASSOC I #544448 | | 12/01/2011 | SCHEDULED REDEMPTION | | 282 | 282 | 291 | 297 | | (15) | | (15) | | 282 | | | | 13 | 04/15/2031 |
| 36212Y-ZR-7 | GOVT NATL MTG ASSOC I #548052 | | 12/01/2011 | SCHEDULED REDEMPTION | | 56 | 56 | 58 | 62 | | (6) | | (6) | | 56 | | | | 3 | 02/15/2031 |
| 36213A-H9-8 | GOVT NATL MTG ASSOC I #548456 | | 12/01/2011 | SCHEDULED REDEMPTION | | 342 | 342 | 350 | 356 | | (14) | | (14) | | 342 | | | | 15 | 02/15/2031 |
| 36213B-DS-8 | GOVT NATL MTG ASSOC I #549213 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22 | 22 | 23 | 24 | | (2) | | (2) | | 22 | | | | 1 | 03/15/2031 |
| 36213E-AE-6 | GOVT NATL MTG ASSOC I #551805 | | 03/01/2011 | SCHEDULED REDEMPTION | | 5,485 | 5,485 | 5,676 | 5,775 | | (290) | | (290) | | 5,485 | | | | 96 | 05/15/2032 |
| 36213F-XE-8 | GOVT NATL MTG ASSOC I #553377 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,496 | 8,496 | 8,760 | 8,899 | | (404) | | (404) | | 8,496 | | | | 495 | 07/15/2033 |
| 36213H-GU-7 | GOVT NATL MTG ASSOC I #554711 | | 12/01/2011 | SCHEDULED REDEMPTION | | 88 | 88 | 91 | 100 | | (11) | | (11) | | 88 | | | | 4 | 03/15/2031 |
| 36213H-6A-2 | GOVT NATL MTG ASSOC I #555365 | | 12/01/2011 | SCHEDULED REDEMPTION | | 66 | 66 | 65 | 65 | | 1 | | 1 | | 66 | | | | 3 | 06/15/2031 |
| 36213J-3S-2 | GOVT NATL MTG ASSOC I #556209 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80 | 80 | 80 | 80 | | 1 | | 1 | | 80 | | | | 4 | 06/15/2031 |
| 36213K-E7-3 | GOVT NATL MTG ASSOC I #556458 | | 12/01/2011 | SCHEDULED REDEMPTION | | 498 | 498 | 514 | 546 | | (48) | | (48) | | 498 | | | | 24 | 03/15/2031 |
| 36213U-JF-8 | GOVT NATL MTG ASSOC I #564662 | | 12/01/2011 | SCHEDULED REDEMPTION | | 121 | 121 | 123 | 129 | | (8) | | (8) | | 121 | | | | 5 | 06/15/2031 |
| 36201G-4T-9 | GOVT NATL MTG ASSOC I #583234 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,025 | 3,025 | 3,109 | 3,100 | | (75) | | (75) | | 3,025 | | | | 123 | 04/15/2032 |
| 36201K-D6-0 | GOVT NATL MTG ASSOC I #585225 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,428 | 1,428 | 1,478 | 1,524 | | (96) | | (96) | | 1,428 | | | | 62 | 05/15/2032 |
| 36201V-3G-5 | GOVT NATL MTG ASSOC I #594899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,011 | 1,011 | 1,053 | 1,129 | | (118) | | (118) | | 1,011 | | | | 30 | 09/15/2032 |
| 36200C-5U-5 | GOVT NATL MTG ASSOC I #597659 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97,594 | 97,594 | 101,452 | 111,234 | | (13,641) | | (13,641) | | 97,594 | | | | 2,055 | 08/15/2036 |
| 36200G-CU-8 | GOVT NATL MTG ASSOC I #600483 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,633 | 3,633 | 3,776 | 3,844 | | (211) | | (211) | | 3,633 | | | | 148 | 01/15/2036 |
| 36201X-RM-2 | GOVT NATL MTG ASSOC I #606292 | | 12/01/2011 | SCHEDULED REDEMPTION | | 96,772 | 96,772 | 99,291 | 100,578 | | (3,806) | | (3,806) | | 96,772 | | | | 3,885 | 05/15/2036 |
| 36291A-R5-0 | GOVT NATL MTG ASSOC I #622508 | | 12/01/2011 | SCHEDULED REDEMPTION | | 306 | 306 | 315 | 314 | | (7) | | (7) | | 306 | | | | 13 | 10/15/2033 |
| 36291Q-4V-3 | GOVT NATL MTG ASSOC I #635436 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,293 | 1,293 | 1,329 | 1,331 | | (38) | | (38) | | 1,293 | | | | 18 | 12/15/2035 |
| 36291S-2K-5 | GOVT NATL MTG ASSOC I #637178 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,022 | 8,022 | 8,245 | 8,129 | | (107) | | (107) | | 8,022 | | | | 328 | 06/15/2035 |
| 36292H-FE-8 | GOVT NATL MTG ASSOC I #649165 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,612 | 1,612 | 1,657 | 1,674 | | (62) | | (62) | | 1,612 | | | | 100 | 01/15/2036 |
| 36292K-6T-8 | GOVT NATL MTG ASSOC I #651682 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,418 | 2,418 | 2,485 | 2,473 | | (54) | | (54) | | 2,418 | | | | 119 | 01/15/2036 |
| 36292L-BY-9 | GOVT NATL MTG ASSOC I #651755 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,063 | 4,063 | 4,169 | 4,212 | | (149) | | (149) | | 4,063 | | | | 70 | 03/15/2036 |
| 36292L-DV-3 | GOVT NATL MTG ASSOC I #651816 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51 | 51 | 53 | 53 | | (2) | | (2) | | 51 | | | | 2 | 05/15/2036 |
| 36294N-ZY-7 | GOVT NATL MTG ASSOC I #655159 | | 12/01/2011 | SCHEDULED REDEMPTION | | 44,210 | 44,210 | 45,957 | 48,716 | | (4,507) | | (4,507) | | 44,210 | | | | 596 | 06/15/2036 |
| 36294P-PF-4 | GOVT NATL MTG ASSOC I #655722 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,340 | 6,340 | 6,243 | 6,298 | | 42 | | 42 | | 6,340 | | | | 197 | 04/15/2038 |
| 36294P-5V-1 | GOVT NATL MTG ASSOC I #656160 | | 12/01/2011 | SCHEDULED REDEMPTION | | 74,534 | 74,534 | 77,480 | 77,505 | | (2,971) | | (2,971) | | 74,534 | | | | 1,752 | 07/15/2036 |
| 36294Q-6F-3 | GOVT NATL MTG ASSOC I #657070 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,505 | 10,505 | 10,778 | 10,767 | | (262) | | (262) | | 10,505 | | | | 347 | 08/15/2036 |
| 36294S-D3-8 | GOVT NATL MTG ASSOC I #658122 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,526 | 4,526 | 4,644 | 4,682 | | (156) | | (156) | | 4,526 | | | | 157 | 10/15/2036 |
| 36294V-6F-2 | GOVT NATL MTG ASSOC I #661570 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,888 | 2,888 | 2,969 | 2,968 | | (79) | | (79) | | 2,888 | | | | 90 | 12/15/2036 |
| 36295A-B7-9 | GOVT NATL MTG ASSOC I #664362 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67,350 | 67,350 | 70,012 | 70,609 | | (3,259) | | (3,259) | | 67,350 | | | | 2,848 | 09/15/2037 |
| 36295M-ZW-2 | GOVT NATL MTG ASSOC I #674957 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,193 | 2,193 | 2,280 | 2,300 | | (107) | | (107) | | 2,193 | | | | 95 | 11/15/2037 |
| 36295N-GR-2 | GOVT NATL MTG ASSOC I #675308 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28,889 | 28,889 | 28,445 | 28,554 | | 335 | | 335 | | 28,889 | | | | 794 | 04/15/2038 |
| 36295N-JV-0 | GOVT NATL MTG ASSOC I #675376 | | 12/01/2011 | SCHEDULED REDEMPTION | | 63,582 | 63,582 | 62,606 | 62,835 | | 747 | | 747 | | 63,582 | | | | 1,923 | 05/01/2038 |
| 36295Q-B7-4 | GOVT NATL MTG ASSOC I #676962 | | 12/01/2011 | SCHEDULED REDEMPTION | | 64,974 | 64,974 | 63,976 | 64,010 | | 964 | | 964 | | 64,974 | | | | 2,141 | 05/15/2038 |
| 36295S-W9-3 | GOVT NATL MTG ASSOC I #679372 | | 12/01/2011 | SCHEDULED REDEMPTION | | 593,953 | 593,953 | 603,604 | 600,114 | | (6,161) | | (6,161) | | 593,953 | | | | 18,046 | 04/01/2038 |
| 36295U-3V-1 | GOVT NATL MTG ASSOC I #681312 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,688 | 6,688 | 6,585 | 6,587 | | 101 | | 101 | | 6,688 | | | | 208 | 05/01/2038 |
| 36295X-A5-4 | GOVT NATL MTG ASSOC I #683228 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,346,640 | 1,346,640 | 1,368,523 | 1,371,849 | | (25,209) | | (25,209) | | 1,346,640 | | | | 50,819 | 04/15/2038 |
| 36295Y-DA-8 | GOVT NATL MTG ASSOC I #684197 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,592 | 3,592 | 3,537 | 3,555 | | 37 | | 37 | | 3,592 | | | | 112 | 05/15/2038 |
| 36295Y-J3-8 | GOVT NATL MTG ASSOC I #684382 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,465 | 62,465 | 61,506 | 61,910 | | 556 | | 556 | | 62,465 | | | | 2,305 | 04/15/2038 |
| 36296B-XN-7 | GOVT NATL MTG ASSOC I #686585 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46,413 | 46,413 | 45,701 | 45,853 | | 560 | | 560 | | 46,413 | | | | 1,651 | 05/01/2038 |
| 36296B-5G-3 | GOVT NATL MTG ASSOC I #686747 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,616 | 40,616 | 39,993 | 40,231 | | 385 | | 385 | | 40,616 | | | | 1,345 | 05/15/2038 |
| 36296C-NA-4 | GOVT NATL MTG ASSOC I #687185 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,599 | 27,599 | 27,175 | 27,185 | | 414 | | 414 | | 27,599 | | | | 845 | 04/15/2038 |
| 36297F-ZF-2 | GOVT NATL MTG ASSOC I #710942 | | 09/07/2011 | Various | | 23,658,997 | 22,091,054 | 23,036,828 | 23,020,016 | | (280,062) | | (280,062) | | 22,739,954 | | 919,043 | 919,043 | 752,129 | 10/15/2024 |
| 3620A9-QH-7 | GOVT NATL MTG ASSOC I #723256 | | 09/07/2011 | Various | | 23,874,851 | 22,412,200 | 22,933,985 | 22,904,654 | | (121,910) | | (121,910) | | 22,782,744 | | 1,092,107 | 1,092,107 | 682,648 | 09/15/2024 |
| 36225A-M7-2 | GOVT NATL MTG ASSOC I #780382 | | 12/01/2011 | SCHEDULED REDEMPTION | | 122,031 | 122,031 | 117,973 | 119,212 | | 2,819 | | 2,819 | | 122,031 | | | | 7,160 | 08/15/2020 |
| 36225A-M8-0 | GOVT NATL MTG ASSOC I #780383 | | 12/01/2011 | Various | | 190,648 | 167,314 | 161,445 | 161,876 | | 1,996 | | 1,996 | | 163,872 | | 26,776 | 26,776 | 11,376 | 08/15/2020 |
| 36225A-T3-4 | GOVT NATL MTG ASSOC I #780570 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,543 | 1,543 | 1,768 | 1,765 | | (223) | | (223) | | 1,543 | | | | 67 | 05/15/2027 |
| 36225A-VL-1 | GOVT NATL MTG ASSOC I #780619 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,900 | 19,900 | 20,136 | 19,932 | | (32) | | (32) | | 19,900 | | | | 715 | 08/15/2012 |
| 36225A-XC-9 | GOVT NATL MTG ASSOC I #780675 | | 12/01/2011 | SCHEDULED REDEMPTION | | 412 | 412 | 421 | 426 | | (14) | | (14) | | 412 | | | | 17 | 09/15/2024 |
| 36225A-3H-1 | GOVT NATL MTG ASSOC I #780800 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,379 | 31,379 | 32,595 | 31,446 | | (67) | | (67) | | 31,379 | | | | 1,352 | 04/15/2013 |
| 36225B-CN-6 | GOVT NATL MTG ASSOC I #780977 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,054 | 3,054 | 3,117 | 3,183 | | (129) | | (129) | | 3,054 | | | | 139 | 12/15/2028 |
| 36225B-C3-0 | GOVT NATL MTG ASSOC I #780990 | | 12/01/2011 | SCHEDULED REDEMPTION | | 507 | 507 | 523 | 548 | | (41) | | (41) | | 507 | | | | 23 | 12/15/2028 |

# 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 |
| 36225B-DT-2 | GOVT NATL MTG ASSOC I #781014 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,717 | 13,717 | 13,289 | 13,409 | | 308 | | 308 | | 13,717 | | | | 478 | 04/15/2029 |
| 36225B-EG-9 | GOVT NATL MTG ASSOC I #781035 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,022 | 3,022 | 2,982 | 2,956 | | 66 | | 66 | | 3,022 | | | | 112 | 05/15/2029 |
| 36202A-B9-7 | GOVT NATL MTG ASSOC II # 64 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5 | 5 | 4 | 4 | | | | | | 5 | | | | | 01/20/2014 |
| 36202A-M4-6 | GOVT NATL MTG ASSOC II # 379 | | 12/01/2011 | SCHEDULED REDEMPTION | | 118 | 118 | 122 | 120 | | (2) | | (2) | | 118 | | | | 8 | 08/20/2015 |
| 36202A-PY-7 | GOVT NATL MTG ASSOC II # 439 | | 12/01/2011 | SCHEDULED REDEMPTION | | 244 | 244 | 249 | 248 | | (4) | | (4) | | 244 | | | | 16 | 11/20/2015 |
| 36202A-Q6-7 | GOVT NATL MTG ASSOC II # 477 | | 12/01/2011 | SCHEDULED REDEMPTION | | 538 | 538 | 550 | 545 | | (7) | | (7) | | 538 | | | | 35 | 01/20/2016 |
| 36202A-RR-0 | GOVT NATL MTG ASSOC II # 496 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,851 | 4,851 | 4,960 | 4,905 | | (54) | | (54) | | 4,851 | | | | 318 | 02/20/2016 |
| 36202A-SA-6 | GOVT NATL MTG ASSOC II # 513 | | 12/01/2011 | SCHEDULED REDEMPTION | | 492 | 492 | 496 | 496 | | (4) | | (4) | | 492 | | | | 31 | 03/20/2016 |
| 36202A-SB-4 | GOVT NATL MTG ASSOC II # 514 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,766 | 2,766 | 2,834 | 2,766 | | | | | | 2,766 | | | | 182 | 03/20/2016 |
| 36202A-VS-3 | GOVT NATL MTG ASSOC II # 625 | | 12/01/2011 | SCHEDULED REDEMPTION | | 148 | 148 | 138 | 140 | | 7 | | 7 | | 148 | | | | 9 | 09/20/2016 |
| 36202A-XW-2 | GOVT NATL MTG ASSOC II # 693 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24 | 24 | 21 | 22 | | 2 | | 2 | | 24 | | | | 1 | 01/20/2017 |
| 36202A-XX-0 | GOVT NATL MTG ASSOC II # 694 | | 12/01/2011 | SCHEDULED REDEMPTION | | 213 | 213 | 199 | 203 | | 11 | | 11 | | 213 | | | | 12 | 01/20/2017 |
| 36202A-Y3-5 | GOVT NATL MTG ASSOC II # 730 | | 12/01/2011 | SCHEDULED REDEMPTION | | 85 | 85 | 76 | 76 | | 9 | | 9 | | 85 | | | | 5 | 03/20/2017 |
| 36202A-Y4-3 | GOVT NATL MTG ASSOC II # 731 | | 12/01/2011 | SCHEDULED REDEMPTION | | 501 | 501 | 463 | 472 | | 29 | | 29 | | 501 | | | | 30 | 03/20/2017 |
| 36202A-ZL-4 | GOVT NATL MTG ASSOC II # 747 | | 12/01/2011 | SCHEDULED REDEMPTION | | 435 | 435 | 491 | 489 | | (54) | | (54) | | 435 | | | | 17 | 04/20/2017 |
| 36202A-ZM-2 | GOVT NATL MTG ASSOC II # 748 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,767 | 2,767 | 2,568 | 2,625 | | 142 | | 142 | | 2,767 | | | | 131 | 04/20/2017 |
| 36202A-Z5-9 | GOVT NATL MTG ASSOC II # 764 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,545 | 1,545 | 1,392 | 1,391 | | 154 | | 154 | | 1,545 | | | | 82 | 05/20/2017 |
| 36202A-2N-6 | GOVT NATL MTG ASSOC II # 781 | | 12/01/2011 | SCHEDULED REDEMPTION | | 916 | 916 | 1,034 | 1,031 | | (115) | | (115) | | 916 | | | | 49 | 06/20/2017 |
| 36202A-2P-1 | GOVT NATL MTG ASSOC II # 782 | | 12/01/2011 | SCHEDULED REDEMPTION | | 644 | 644 | 599 | 613 | | 31 | | 31 | | 644 | | | | 36 | 06/20/2017 |
| 36202A-3G-0 | GOVT NATL MTG ASSOC II # 799 | | 12/01/2011 | SCHEDULED REDEMPTION | | 130 | 130 | 122 | 122 | | 8 | | 8 | | 130 | | | | 7 | 07/20/2017 |
| 36202A-3Z-8 | GOVT NATL MTG ASSOC II # 816 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,433 | 1,433 | 1,340 | 1,353 | | 80 | | 80 | | 1,433 | | | | 63 | 08/20/2017 |
| 36202A-4U-8 | GOVT NATL MTG ASSOC II # 835 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,471 | 2,471 | 2,304 | 2,369 | | 102 | | 102 | | 2,471 | | | | 126 | 09/20/2017 |
| 36202A-5N-3 | GOVT NATL MTG ASSOC II # 853 | | 12/01/2011 | SCHEDULED REDEMPTION | | 375 | 375 | 349 | 358 | | 17 | | 17 | | 375 | | | | 21 | 10/20/2017 |
| 36202A-6F-9 | GOVT NATL MTG ASSOC II # 870 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,004 | 1,004 | 935 | 948 | | 56 | | 56 | | 1,004 | | | | 57 | 11/20/2017 |
| 36202A-6Y-8 | GOVT NATL MTG ASSOC II # 887 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,821 | 3,821 | 3,567 | 3,731 | | 90 | | 90 | | 3,821 | | | | 215 | 12/20/2017 |
| 36202B-AF-2 | GOVT NATL MTG ASSOC II # 906 | | 12/01/2011 | SCHEDULED REDEMPTION | | 742 | 742 | 694 | 708 | | 34 | | 34 | | 742 | | | | 42 | 01/20/2018 |
| 36202A-WC-7 | GOVT NATL MTG ASSOC II #000643 | | 12/01/2011 | SCHEDULED REDEMPTION | | 109 | 109 | 122 | 119 | | (10) | | (10) | | 109 | | | | 6 | 10/20/2016 |
| 36202B-A4-7 | GOVT NATL MTG ASSOC II #000927 | | 12/01/2011 | SCHEDULED REDEMPTION | | 178 | 178 | 203 | 203 | | (25) | | (25) | | 178 | | | | 11 | 02/20/2018 |
| 36202B-JN-6 | GOVT NATL MTG ASSOC II #001169 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67 | 67 | 69 | 69 | | (3) | | (3) | | 67 | | | | 4 | 04/20/2019 |
| 36202B-XZ-3 | GOVT NATL MTG ASSOC II #001596 | | 12/01/2011 | SCHEDULED REDEMPTION | | 324 | 324 | 333 | 333 | | (9) | | (9) | | 324 | | | | 18 | 04/20/2021 |
| 36202B-Z9-9 | GOVT NATL MTG ASSOC II #001668 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,499 | 2,499 | 2,572 | 2,582 | | (83) | | (83) | | 2,499 | | | | 160 | 08/20/2021 |
| 36202C-A6-0 | GOVT NATL MTG ASSOC II #001829 | | 12/01/2011 | SCHEDULED REDEMPTION | | 223 | 223 | 246 | 245 | | (22) | | (22) | | 223 | | | | 13 | 05/20/2022 |
| 36215X-5T-5 | GOVT NATL MTG ASSOC II #148558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,558 | 3,558 | 3,564 | 3,558 | | | | | | 3,558 | | | | 234 | 01/20/2016 |
| 36216G-TY-4 | GOVT NATL MTG ASSOC II #164467 | | 12/01/2011 | SCHEDULED REDEMPTION | | 506 | 506 | 467 | 476 | | 30 | | 30 | | 506 | | | | 28 | 09/20/2016 |
| 36202L-JR-5 | GOVT NATL MTG ASSOC II #G29272 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,104 | 1,104 | 1,232 | 1,229 | | (125) | | (125) | | 1,104 | | | | 67 | 09/20/2017 |
| 465138-QU-2 | ISRAEL ST BDS | E | 08/16/2011 | BARCLAYS BANK | | 20,706,132 | 26,000,000 | 19,196,762 | 19,435,330 | | 395,685 | | 395,685 | | 19,831,015 | | 875,117 | 875,117 | | 02/15/2020 |
| 49549C-AA-6 | KING INTL LEASING LLC | | 10/15/2011 | SCHEDULED REDEMPTION | | 441,810 | 441,810 | 441,810 | 441,810 | | | | | | 441,810 | | | | 8,706 | 10/15/2022 |
| 71646Y-AA-4 | PETRODRILL FIVE LTD ABS | E | 10/15/2011 | SCHEDULED REDEMPTION | | 999,959 | 999,959 | 999,959 | 999,959 | | | | | | 999,959 | | | | 43,898 | 04/15/2016 |
| 71646X-AA-6 | PETRODRILL FOUR LTD ABS | E | 07/15/2011 | SCHEDULED REDEMPTION | | 1,249,949 | 1,249,949 | 1,249,949 | 1,249,949 | | | | | | 1,249,949 | | | | 52,998 | 01/15/2016 |
| 74046B-AA-4 | PREMIER AIRCRAFT LEASING | F | 11/06/2011 | SCHEDULED REDEMPTION | | 283,748 | 283,748 | 283,748 | 283,748 | | | | | | 283,748 | | | | 8,264 | 02/06/2022 |
| 74046B-AB-2 | PREMIER AIRCRAFT LEASING | F | 10/10/2011 | SCHEDULED REDEMPTION | | 1,514,468 | 1,514,468 | 1,514,468 | 1,514,468 | | | | | | 1,514,468 | | | | 43,751 | 04/10/2022 |
| 76116E-BU-3 | RESOLUTION TR CORP | | 04/15/2011 | MATURED | | 1,824,000 | 1,824,000 | 334,923 | 1,780,027 | | 43,973 | | 43,973 | | 1,824,000 | | | | | 04/15/2011 |
| 76116E-BZ-2 | RESOLUTION TR CORP | | 06/21/2011 | BANK OF AMERICA | | 2,904,108 | 2,946,000 | 757,151 | 2,436,024 | | 79,976 | | 79,976 | | 2,515,999 | | 388,108 | 388,108 | | 10/15/2013 |
| 76116E-CC-2 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,558,229 | 1,617,000 | 412,222 | 1,182,571 | | 53,121 | | 53,121 | | 1,235,692 | | 322,537 | 322,537 | | 04/15/2015 |
| 76116E-CD-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 3,947,289 | 4,150,000 | 565,984 | 2,763,118 | | 144,968 | | 144,968 | | 2,908,087 | | 1,039,202 | 1,039,202 | | 10/15/2015 |
| 76116E-CE-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 885,641 | 946,000 | 140,585 | 616,832 | | 30,782 | | 30,782 | | 647,615 | | 238,026 | 238,026 | | 04/15/2016 |
| 76116E-CF-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 920,112 | 1,000,000 | 124,380 | 613,888 | | 31,968 | | 31,968 | | 645,857 | | 274,255 | 274,255 | | 10/15/2016 |
| 76116E-CG-3 | RESOLUTION TR CORP | | 06/21/2011 | BARCLAYS BANK | | 21,126,175 | 24,082,000 | 5,225,553 | 15,255,692 | | 533,852 | | 533,852 | | 15,789,543 | | 5,336,632 | 5,336,632 | | 04/15/2017 |
| 76116E-CJ-7 | RESOLUTION TR CORP | | 06/16/2011 | Various | | 63,194,621 | 76,157,000 | 24,660,971 | 49,327,423 | | 1,237,151 | | 1,237,151 | | 50,564,574 | | 12,630,048 | 12,630,048 | | 04/15/2018 |
| 76116E-CK-4 | RESOLUTION TR CORP | | 06/16/2011 | BARCLAYS BANK | | 52,629,182 | 64,342,000 | 10,877,115 | 36,365,912 | | 1,245,687 | | 1,245,687 | | 37,611,599 | | 15,017,583 | 15,017,583 | | 10/15/2018 |
| 76116E-CL-2 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,475,471 | 1,787,000 | 284,008 | 973,320 | | 43,928 | | 43,928 | | 1,017,248 | | 458,223 | 458,223 | | 04/15/2019 |
| 76116E-CM-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,164,077 | 1,446,000 | 223,378 | 714,957 | | 35,351 | | 35,351 | | 750,308 | | 413,770 | 413,770 | | 10/15/2019 |
| 76116E-FB-1 | RESOLUTION TR CORP | | 01/15/2011 | MATURED | | 2,025,000 | 2,025,000 | 417,758 | 2,018,640 | | 6,360 | | 6,360 | | 2,025,000 | | | | | 01/15/2011 |
| 76116E-FC-9 | RESOLUTION TR CORP | | 07/15/2011 | MATURED | | 5,556,000 | 5,556,000 | 1,099,866 | 5,315,958 | | 240,042 | | 240,042 | | 5,556,000 | | | | | 07/15/2011 |
| 76116E-FE-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,746,608 | 1,752,000 | 385,563 | 1,552,663 | | 75,208 | | 75,208 | | 1,627,871 | | 118,737 | 118,737 | | 07/15/2012 |
| 76116E-FG-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,689,466 | 1,706,000 | 335,178 | 1,391,994 | | 68,836 | | 68,836 | | 1,460,830 | | 228,636 | 228,636 | | 07/15/2013 |
| 76116E-FL-9 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 2,832,047 | 2,955,000 | 739,430 | 2,121,851 | | 95,338 | | 95,338 | | 2,217,189 | | 614,859 | 614,859 | | 07/15/2015 |

# 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 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 |
| 76116E-FM-7 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 7,778,899 | 8,251,000 | 1,347,813 | 5,538,081 | | 270,191 | | 270,191 | | 5,808,273 | | 1,970,627 | 1,970,627 | | 01/15/2016 |
| 76116E-FN-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 5,005,551 | 5,400,000 | 637,200 | 3,356,263 | | 178,123 | | 178,123 | | 3,534,386 | | 1,471,165 | 1,471,165 | | 07/15/2016 |
| 76116E-FP-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 13,507,390 | 14,865,000 | 2,772,767 | 9,424,803 | | 438,164 | | 438,164 | | 9,862,967 | | 3,644,423 | 3,644,423 | | 01/15/2017 |
| 76116E-FQ-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 7,560,082 | 8,455,000 | 1,374,868 | 5,168,317 | | 239,694 | | 239,694 | | 5,408,011 | | 2,152,071 | 2,152,071 | | 07/15/2017 |
| 76116E-FS-4 | RESOLUTION TR CORP | | 05/02/2011 | FTN FINANCIAL | | 13,588,083 | 17,000,000 | 13,848,914 | 13,988,298 | | 122,713 | | 122,713 | | 14,111,011 | | (522,928) | (522,928) | | 07/15/2018 |
| 76116E-FV-7 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 5,363,217 | 6,751,000 | 584,367 | 3,117,235 | | 164,691 | | 164,691 | | 3,281,926 | | 2,081,291 | 2,081,291 | | 01/15/2020 |
| 76116E-FW-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 2,085,555 | 2,700,000 | 226,485 | 1,193,512 | | 63,120 | | 63,120 | | 1,256,632 | | 828,922 | 828,922 | | 07/15/2020 |
| 76116E-FX-3 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 3,645,278 | 4,843,000 | 490,063 | 2,142,624 | | 107,424 | | 107,424 | | 2,250,048 | | 1,395,230 | 1,395,230 | | 01/15/2021 |
| 76116E-FY-1 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,380,129 | 1,881,000 | 157,139 | 785,513 | | 40,189 | | 40,189 | | 825,702 | | 554,427 | 554,427 | | 07/15/2021 |
| 76116E-FZ-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 4,557,770 | 6,387,000 | 382,262 | 2,371,367 | | 131,701 | | 131,701 | | 2,503,068 | | 2,054,702 | 2,054,702 | | 01/15/2022 |
| 76116E-GA-2 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 5,623,717 | 8,088,000 | 693,384 | 3,195,900 | | 158,680 | | 158,680 | | 3,354,580 | | 2,269,136 | 2,269,136 | | 07/15/2022 |
| 76116E-GB-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 3,623,290 | 5,354,000 | 364,822 | 2,006,502 | | 100,963 | | 100,963 | | 2,107,466 | | 1,515,824 | 1,515,824 | | 01/15/2023 |
| 76116E-GC-8 | RESOLUTION TR CORP | | 06/22/2011 | BANK OF AMERICA | | 3,526,344 | 5,695,000 | 387,431 | 2,006,309 | | 81,152 | | 81,152 | | 2,087,461 | | 1,438,883 | 1,438,883 | | 07/15/2023 |
| 76116E-GD-6 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 559,673 | 920,000 | 59,699 | 321,805 | | 14,169 | | 14,169 | | 335,974 | | 223,699 | 223,699 | | 01/15/2024 |
| 76116E-GE-4 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 1,460,801 | 2,473,000 | 122,562 | 744,202 | | 36,155 | | 36,155 | | 780,358 | | 680,443 | 680,443 | | 07/15/2024 |
| 76116E-GG-9 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 835,845 | 1,500,000 | 97,620 | 448,954 | | 20,372 | | 20,372 | | 469,325 | | 366,520 | 366,520 | | 07/15/2025 |
| 76116E-GJ-3 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 918,749 | 1,636,000 | 97,195 | 466,429 | | 23,244 | | 23,244 | | 489,673 | | 429,076 | 429,076 | | 07/15/2026 |
| 76116E-GK-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 3,160,383 | 5,774,000 | 380,680 | 1,637,160 | | 79,336 | | 79,336 | | 1,716,496 | | 1,443,887 | 1,443,887 | | 01/15/2027 |
| 76116E-GL-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 130,033 | 244,000 | 18,969 | 70,425 | | 3,259 | | 3,259 | | 73,685 | | 56,348 | 56,348 | | 07/15/2027 |
| 76116E-GM-6 | RESOLUTION TR CORP | | 08/16/2011 | BARCLAYS BANK | | 8,678,927 | 15,968,000 | 7,719,620 | 7,852,407 | | 207,546 | | 207,546 | | 8,059,953 | | 618,975 | 618,975 | | 01/15/2028 |
| 76116E-GN-4 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 2,775,332 | 5,480,000 | 325,622 | 1,390,421 | | 67,039 | | 67,039 | | 1,457,460 | | 1,317,873 | 1,317,873 | | 07/15/2028 |
| 76116E-GR-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 893,624 | 1,900,000 | 114,228 | 454,990 | | 21,041 | | 21,041 | | 476,031 | | 417,593 | 417,593 | | 01/15/2030 |
| 76116E-GU-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 1,613,041 | 2,118,000 | 187,316 | 925,512 | | 48,358 | | 48,358 | | 973,870 | | 639,171 | 639,171 | | 10/15/2020 |
| 76116E-GY-0 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 598,685 | 915,000 | 71,452 | 349,491 | | 15,599 | | 15,599 | | 365,090 | | 233,595 | 233,595 | | 10/15/2022 |
| 76116E-HA-1 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 987,139 | 1,599,000 | 125,969 | 574,501 | | 25,128 | | 25,128 | | 599,629 | | 387,510 | 387,510 | | 10/15/2023 |
| 76116E-HB-9 | RESOLUTION TR CORP | | 07/13/2011 | MF GLOBAL INC | | 153,418 | 256,000 | 16,402 | 84,981 | | 3,857 | | 3,857 | | 88,838 | | 64,580 | 64,580 | | 04/15/2024 |
| 76116E-HC-7 | RESOLUTION TR CORP | | 06/24/2011 | MF GLOBAL INC | | 580,020 | 1,000,000 | 69,090 | 329,850 | | 13,196 | | 13,196 | | 343,046 | | 236,974 | 236,974 | | 10/15/2024 |
| 76116E-HE-3 | RESOLUTION TR CORP | | 06/24/2011 | MF GLOBAL INC | | 441,340 | 807,000 | 57,402 | 251,761 | | 9,859 | | 9,859 | | 261,620 | | 179,720 | 179,720 | | 10/15/2025 |
| 76116E-HF-0 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 167,447 | 294,000 | 20,530 | 88,349 | | 4,284 | | 4,284 | | 92,633 | | 74,814 | 74,814 | | 04/15/2026 |
| 76116E-HJ-2 | RESOLUTION TR CORP | | 06/21/2011 | BARCLAYS BANK | | 4,117,962 | 8,511,000 | 531,767 | 2,280,310 | | 86,344 | | 86,344 | | 2,366,654 | | 1,751,309 | 1,751,309 | | 10/15/2027 |
| 76116E-HM-5 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 829,889 | 1,700,000 | 80,920 | 382,405 | | 19,253 | | 19,253 | | 401,658 | | 428,230 | 428,230 | | 04/15/2029 |
| 76116E-HN-3 | RESOLUTION TR CORP | | 08/16/2011 | BARCLAYS BANK | | 8,553,780 | 18,205,000 | 4,944,673 | 6,356,271 | | 192,973 | | 192,973 | | 6,549,244 | | 2,004,535 | 2,004,535 | | 10/15/2029 |
| 76116E-HP-8 | RESOLUTION TR CORP | | 08/05/2011 | BARCLAYS BANK | | 557,197 | 1,200,000 | 71,052 | 282,560 | | 13,049 | | 13,049 | | 295,610 | | 261,587 | 261,587 | | 04/15/2030 |
| 76116F-AD-9 | RESOLUTION TR CORP | | 06/16/2011 | BARCLAYS BANK | | 11,496,350 | 15,500,000 | 2,653,600 | 7,728,130 | | 263,702 | | 263,702 | | 7,991,832 | | 3,504,518 | 3,504,518 | | 07/15/2020 |
| 76116F-AA-5 | RFCO STRIP PRINC | | 07/15/2011 | Various | | 38,860,000 | 50,000,000 | 37,773,000 | 38,222,595 | | 580,691 | | 580,691 | | 38,803,285 | | 56,715 | 56,715 | | 10/15/2019 |
| 76116F-AE-7 | RFCSP 0 10/15/20 | | 08/10/2011 | BARCLAYS BANK | | 21,230,223 | 26,740,000 | 19,506,563 | 19,731,775 | | 378,942 | | 378,942 | | 20,110,717 | | 1,119,506 | 1,119,506 | | 10/15/2020 |
| 779382-AM-2 | ROWAN COMPANIES INC | | 07/15/2011 | SCHEDULED REDEMPTION | | 2,083,550 | 2,083,550 | 2,083,550 | 2,083,550 | | | | | | 2,083,550 | | | | 65,799 | 07/15/2021 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC | | 11/27/2011 | SCHEDULED REDEMPTION | | 1,421,240 | 1,421,240 | 1,421,240 | 1,421,240 | | | | | | 1,421,240 | | | | 41,499 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC | | 12/07/2011 | SCHEDULED REDEMPTION | | 1,287,126 | 1,287,126 | 1,287,126 | 1,287,126 | | | | | | 1,287,126 | | | | 35,115 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC | | 11/22/2011 | SCHEDULED REDEMPTION | | 903,892 | 903,892 | 903,892 | 903,892 | | | | | | 903,892 | | | | 21,078 | 11/22/2022 |
| 805649-AA-8 | SAYARRA LTD | F | 10/29/2011 | SCHEDULED REDEMPTION | | 1,094,842 | 1,094,842 | 1,094,842 | 1,094,842 | | | | | | 1,094,842 | | | | 24,741 | 10/29/2021 |
| 805649-AB-6 | SAYARRA LTD | F | 10/29/2011 | SCHEDULED REDEMPTION | | 1,118,707 | 1,118,707 | 1,118,707 | 1,118,707 | | | | | | 1,118,707 | | | | 23,445 | 04/14/2022 |
| 38373P-AM-5 | STATE OF ISRAEL GOVT LOAN TR | | 04/01/2011 | MATURED | | 9,000,000 | 9,000,000 | 2,347,020 | 8,833,392 | | 166,608 | | 166,608 | | 9,000,000 | | | | | 04/01/2011 |
| 38373P-AS-2 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 3,104,738 | 3,164,000 | 724,176 | 2,545,695 | | 132,670 | | 132,670 | | 2,678,365 | | 426,374 | 426,374 | | 10/01/2013 |
| 38373P-AT-0 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 20,601,563 | 21,309,000 | 5,197,631 | 16,628,564 | | 835,518 | | 835,518 | | 17,464,083 | | 3,137,480 | 3,137,480 | | 04/01/2014 |
| 38373P-AV-5 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 2,624,474 | 2,750,000 | 534,325 | 1,996,635 | | 99,013 | | 99,013 | | 2,095,648 | | 528,826 | 528,826 | | 04/01/2015 |
| 38373P-AW-3 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 12,685,343 | 13,488,000 | 2,654,614 | 9,280,786 | | 481,371 | | 481,371 | | 9,762,157 | | 2,923,186 | 2,923,186 | | 10/01/2015 |
| 38373P-AX-1 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 14,560,142 | 15,741,000 | 2,935,620 | 10,459,130 | | 536,552 | | 536,552 | | 10,995,682 | | 3,564,460 | 3,564,460 | | 04/01/2016 |
| 38373P-AY-9 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 7,778,553 | 8,567,000 | 1,546,344 | 5,434,664 | | 283,540 | | 283,540 | | 5,718,204 | | 2,060,350 | 2,060,350 | | 10/01/2016 |
| 38373P-BD-4 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 11,025,721 | 13,319,000 | 1,888,634 | 7,168,332 | | 354,347 | | 354,347 | | 7,522,679 | | 3,503,042 | 3,503,042 | | 04/01/2019 |
| 38373P-BE-2 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 10,759,674 | 13,319,000 | 1,823,637 | 6,909,941 | | 341,130 | | 341,130 | | 7,251,071 | | 3,508,603 | 3,508,603 | | 10/01/2019 |
| 38373P-BF-9 | STATE OF ISRAEL GOVT LOAN TR | | 08/18/2011 | BARCLAYS BANK | | 8,572,510 | 10,890,000 | 1,408,077 | 5,403,177 | | 269,552 | | 269,552 | | 5,672,730 | | 2,899,780 | 2,899,780 | | 04/01/2020 |
| 465139-BE-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 9,244,641 | 9,726,000 | 2,361,181 | 6,916,349 | | 323,976 | | 323,976 | | 7,240,325 | | 2,004,316 | 2,004,316 | | 09/15/2015 |
| 465139-BF-9 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 21,548,965 | 23,000,000 | 5,318,630 | 15,700,915 | | 744,648 | | 744,648 | | 16,445,564 | | 5,103,401 | 5,103,401 | | 03/15/2016 |
| 465139-BG-7 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 37,441,845 | 40,452,000 | 8,470,244 | 27,248,826 | | 1,218,713 | | 1,218,713 | | 28,467,539 | | 8,974,306 | 8,974,306 | | 09/15/2016 |
| 465139-BH-5 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 33,302,281 | 36,800,000 | 7,668,890 | 23,779,630 | | 1,081,030 | | 1,081,030 | | 24,860,660 | | 8,441,621 | 8,441,621 | | 03/15/2017 |
| 465139-BJ-1 | STATE OF ISRAEL GOVT LOAN TR | E | 08/12/2011 | MF GLOBAL INC | | 39,836,258 | 45,452,000 | 7,167,246 | 27,323,994 | | 1,244,336 | | 1,244,336 | | 28,568,330 | | 11,267,928 | 11,267,928 | | 09/15/2017 |

# 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 |
| 465139-BK-8 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 17,501,891 | 20,052,000 | 3,157,302 | 11,672,278 | | 567,150 | | 567,150 | | 12,239,428 | | 5,262,463 | 5,262,463 | | 03/15/2018 |
| 465139-BL-6 | STATE OF ISRAEL GOVT LOAN TR | E | 06/23/2011 | CANTOR FITZGERALD | | 19,115,256 | 23,452,000 | 3,564,235 | 13,201,770 | | 480,460 | | 480,460 | | 13,682,229 | | 5,433,027 | 5,433,027 | | 09/15/2018 |
| 465139-BM-4 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 14,210,116 | 17,152,000 | 2,456,509 | 9,278,846 | | 449,474 | | 449,474 | | 9,728,320 | | 4,481,797 | 4,481,797 | | 03/15/2019 |
| 465139-BN-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | Various | | 37,102,922 | 46,427,000 | 12,550,794 | 26,539,495 | | 974,207 | | 974,207 | | 27,513,702 | | 9,589,219 | 9,589,219 | | 09/15/2019 |
| 465139-CA-9 | STATE OF ISRAEL GOVT LOAN TR | E | 07/13/2011 | MF GLOBAL INC | | 1,626,425 | 2,664,000 | 430,957 | 1,124,393 | | 42,439 | | 42,439 | | 1,166,832 | | 459,593 | 459,593 | | 09/15/2023 |
| 465139-CZ-4 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | Various | | 16,757,854 | 17,485,000 | 3,238,178 | 12,413,932 | | 526,946 | | 526,946 | | 12,940,879 | | 3,816,975 | 3,816,975 | | 03/15/2015 |
| 465139-DB-6 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 14,053,902 | 15,000,000 | 3,344,550 | 10,468,156 | | 467,180 | | 467,180 | | 10,935,337 | | 3,118,565 | 3,118,565 | | 03/15/2016 |
| 465139-DD-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 9,049,719 | 10,000,000 | 2,005,300 | 6,496,285 | | 291,665 | | 291,665 | | 6,787,951 | | 2,261,768 | 2,261,768 | | 03/15/2017 |
| 465139-DF-7 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 17,456,918 | 20,000,000 | 3,960,600 | 11,980,133 | | 550,616 | | 550,616 | | 12,530,749 | | 4,926,169 | 4,926,169 | | 03/15/2018 |
| 465139-DG-5 | STATE OF ISRAEL GOVT LOAN TR | E | 08/05/2011 | CANTOR FITZGERALD | | 32,656,260 | 39,000,000 | 7,231,090 | 22,674,443 | | 981,707 | | 981,707 | | 23,656,150 | | 9,000,110 | 9,000,110 | | 09/15/2018 |
| 465139-DJ-9 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 7,193,187 | 8,861,000 | 1,749,516 | 4,864,563 | | 216,382 | | 216,382 | | 5,080,945 | | 2,112,242 | 2,112,242 | | 09/15/2019 |
| 465139-EE-9 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | Various | | 44,202,772 | 48,251,000 | 8,909,673 | 31,048,865 | | 1,416,346 | | 1,416,346 | | 32,465,210 | | 11,737,561 | 11,737,561 | | 08/15/2016 |
| 465139-EF-6 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 7,271,254 | 8,001,000 | 1,264,718 | 4,857,664 | | 256,714 | | 256,714 | | 5,114,379 | | 2,156,876 | 2,156,876 | | 02/15/2017 |
| 465139-EG-4 | STATE OF ISRAEL GOVT LOAN TR | E | 08/09/2011 | MF GLOBAL INC | | 42,407,804 | 48,251,000 | 9,836,931 | 29,436,974 | | 1,377,784 | | 1,377,784 | | 30,814,758 | | 11,593,046 | 11,593,046 | | 08/15/2017 |
| 465139-EH-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/12/2011 | MF GLOBAL INC | | 42,021,178 | 48,251,000 | 7,975,388 | 27,578,179 | | 1,390,758 | | 1,390,758 | | 28,968,937 | | 13,052,241 | 13,052,241 | | 02/15/2018 |
| 465139-EJ-8 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 41,266,229 | 48,251,000 | 7,680,734 | 26,419,738 | | 1,352,459 | | 1,352,459 | | 27,772,198 | | 13,494,031 | 13,494,031 | | 08/15/2018 |
| 465139-EK-5 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 2,087,179 | 2,514,000 | 559,818 | 1,473,331 | | 62,529 | | 62,529 | | 1,535,860 | | 551,319 | 551,319 | | 02/15/2019 |
| 465139-EN-9 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 1,737,711 | 2,251,000 | 316,626 | 1,038,437 | | 54,111 | | 54,111 | | 1,092,549 | | 645,162 | 645,162 | | 08/15/2020 |
| 465139-FW-8 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 17,986,503 | 19,149,000 | 3,576,842 | 12,649,360 | | 663,820 | | 663,820 | | 13,313,180 | | 4,673,322 | 4,673,322 | | 02/15/2016 |
| 465139-FX-6 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 9,766,035 | 10,522,000 | 2,014,093 | 6,791,291 | | 342,362 | | 342,362 | | 7,133,652 | | 2,632,383 | 2,632,383 | | 08/15/2016 |
| 465139-FY-4 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 681,595 | 750,000 | 163,583 | 480,550 | | 22,591 | | 22,591 | | 503,141 | | 178,454 | 178,454 | | 02/15/2017 |
| 465139-GB-3 | STATE OF ISRAEL GOVT LOAN TR | E | 06/16/2011 | MF GLOBAL INC | | 8,176,400 | 10,000,000 | 1,946,200 | 5,945,329 | | 194,144 | | 194,144 | | 6,139,473 | | 2,036,927 | 2,036,927 | | 08/15/2018 |
| 465139-GC-1 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 5,421,320 | 6,530,000 | 1,342,176 | 3,731,954 | | 165,997 | | 165,997 | | 3,897,951 | | 1,523,369 | 1,523,369 | | 02/15/2019 |
| 465139-GG-2 | STATE OF ISRAEL GOVT LOAN TR | E | 06/21/2011 | HSBC SECURITIES, INC. | | 3,183,876 | 4,500,000 | 845,415 | 2,239,214 | | 75,249 | | 75,249 | | 2,314,463 | | 869,413 | 869,413 | | 02/15/2021 |
| 465139-HS-5 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | Various | | 2,905,851 | 3,240,000 | 693,911 | 2,041,834 | | 92,558 | | 92,558 | | 2,134,392 | | 771,459 | 771,459 | | 05/15/2017 |
| 465139-HY-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/01/2011 | MF GLOBAL INC | | 14,279,070 | 19,000,000 | 13,805,229 | 13,981,264 | | 273,272 | | 273,272 | | 14,254,535 | | 24,535 | 24,535 | | 05/15/2020 |
| 465139-JD-6 | STATE OF ISRAEL GOVT LOAN TR | E | 06/21/2011 | HSBC SECURITIES, INC. | | 5,342,011 | 8,397,000 | 1,428,414 | 3,739,622 | | 124,149 | | 124,149 | | 3,863,772 | | 1,478,240 | 1,478,240 | | 11/15/2022 |
| 465139-KF-9 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 16,696,855 | 17,776,000 | 4,762,724 | 12,520,801 | | 553,153 | | 553,153 | | 13,073,954 | | 3,622,901 | 3,622,901 | | 02/15/2016 |
| 465139-KH-5 | STATE OF ISRAEL GOVT LOAN TR | E | 06/21/2011 | MF GLOBAL INC | | 8,717,944 | 9,930,000 | 2,194,705 | 6,383,172 | | 224,736 | | 224,736 | | 6,607,908 | | 2,110,036 | 2,110,036 | | 02/15/2017 |
| 465139-KJ-1 | STATE OF ISRAEL GOVT LOAN TR | E | 08/09/2011 | MF GLOBAL INC | | 17,820,593 | 20,276,000 | 4,354,271 | 12,595,314 | | 567,506 | | 567,506 | | 13,162,820 | | 4,657,773 | 4,657,773 | | 08/15/2017 |
| 465139-KK-8 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 7,567,184 | 8,638,000 | 1,909,257 | 5,343,403 | | 232,590 | | 232,590 | | 5,575,993 | | 1,991,191 | 1,991,191 | | 02/15/2018 |
| 465139-KL-6 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | BARCLAYS BANK | | 9,953,240 | 11,638,000 | 2,702,344 | 6,902,895 | | 305,430 | | 305,430 | | 7,208,325 | | 2,744,915 | 2,744,915 | | 08/15/2018 |
| 465139-MC-4 | STATE OF ISRAEL GOVT LOAN TR | E | 06/16/2011 | MF GLOBAL INC | | 21,477,894 | 23,426,000 | 5,577,262 | 16,314,422 | | 551,958 | | 551,958 | | 16,866,380 | | 4,611,514 | 4,611,514 | | 02/15/2016 |
| 465139-MD-2 | STATE OF ISRAEL GOVT LOAN TR | E | 08/16/2011 | Various | | 32,008,432 | 34,615,000 | 7,991,700 | 23,098,853 | | 1,069,292 | | 1,069,292 | | 24,168,145 | | 7,840,287 | 7,840,287 | | 08/15/2016 |
| 465139-ME-0 | STATE OF ISRAEL GOVT LOAN TR | E | 08/08/2011 | CANTOR FITZGERALD | | 28,436,428 | 31,615,000 | 7,032,415 | 20,432,697 | | 900,492 | | 900,492 | | 21,333,189 | | 7,103,239 | 7,103,239 | | 02/15/2017 |
| 465139-MN-0 | STATE OF ISRAEL GOVT LOAN TR | E | 06/21/2011 | HSBC SECURITIES, INC. | | 2,476,348 | 3,500,000 | 657,545 | 1,741,579 | | 58,527 | | 58,527 | | 1,800,106 | | 676,242 | 676,242 | | 02/15/2021 |
| 465139-HV-8 | STATE OF ISREAL GOVT LOAN TR | E | 06/16/2011 | MF GLOBAL INC | | 30,204,203 | 37,444,000 | 5,904,919 | 20,133,148 | | 761,500 | | 761,500 | | 20,894,648 | | 9,309,555 | 9,309,555 | | 11/15/2018 |
| 880591-DS-8 | TEN VAL AUTH | | 03/11/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 11,158,100 | 10,000,000 | 11,560,900 | 11,471,469 | | (47,090) | | (47,090) | | 11,424,378 | | (266,278) | (266,278) | 120,521 | 12/15/2016 |
| 880591-CW-0 | TENN VALLEY AUTHORITY | | 08/17/2011 | BARCLAYS BANK | | 13,572,556 | 12,463,000 | 14,020,875 | 13,615,769 | | (325,119) | | (325,119) | | 13,290,650 | | 281,906 | 281,906 | 691,697 | 03/15/2013 |
| 880591-DW-9 | TENN VALLEY AUTHORITY | | 03/02/2011 | SALOMON SMITH BARNEY | | 21,720,200 | 20,000,000 | 21,814,200 | 21,405,972 | | (93,065) | | (93,065) | | 21,312,907 | | 407,293 | 407,293 | 562,083 | 08/01/2013 |
| 880591-ED-0 | TENN VALLEY AUTHORITY | | 08/16/2011 | MORGAN STANLEY DEAN WITTER | | 23,956,000 | 20,000,000 | 20,960,600 | 20,948,480 | | (10,098) | | (10,098) | | 20,938,382 | | 3,017,618 | 3,017,618 | 739,444 | 06/15/2038 |
| 89609G-AA-0 | TRICAHUE LEASING LLC | | 11/19/2011 | SCHEDULED REDEMPTION | | 1,071,466 | 1,071,466 | 1,071,466 | 1,071,466 | | | | | | 1,071,466 | | | | 30,564 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC | | 11/26/2011 | SCHEDULED REDEMPTION | | 518,534 | 518,534 | 518,534 | 518,534 | | | | | | 518,534 | | | | 15,813 | 02/26/2022 |
| 912810-PV-4 | TSY INFL IX N/B | | 02/23/2011 | Various | | 84,255,852 | 81,300,000 | 85,134,387 | 85,338,945 | (213,789) | (3,528) | | (217,317) | | 85,121,628 | | (865,776) | (865,776) | 904,188 | 01/15/2028 |
| 912828-ET-3 | TSY INFL IX N/B | | 02/04/2011 | BANK OF AMERICA | | 60,502,015 | 50,000,000 | 59,605,636 | 59,420,435 | (147,000) | (55,096) | | (202,096) | | 59,218,339 | | 1,283,676 | 1,283,676 | 583,107 | 01/15/2016 |
| 912828-FL-9 | TSY INFL IX N/B | | 02/08/2011 | MORGAN STANLEY DEAN WITTER | | 30,283,412 | 25,000,000 | 30,079,882 | 29,935,662 | (65,750) | (54,543) | | (120,293) | | 29,815,369 | | 468,043 | 468,043 | 385,284 | 07/15/2016 |
| 912828-HN-3 | TSY INFL IX N/B | | 02/04/2011 | MORGAN STANLEY DEAN WITTER | | 27,862,960 | 25,000,000 | 27,929,420 | 27,904,872 | (72,250) | (25,527) | | (97,777) | | 27,807,095 | | 55,865 | 55,865 | 239,067 | 01/15/2018 |
| 912828-JX-9 | TSY INFL IX N/B | | 02/04/2011 | Various | | 55,825,042 | 50,000,000 | 56,466,141 | 56,353,419 | (140,250) | (66,512) | | (206,762) | | 56,146,657 | | (321,615) | (321,615) | 610,103 | 01/15/2019 |
| 912828-MF-4 | TSY INFL IX N/B | | 02/04/2011 | Various | | 51,850,923 | 49,700,000 | 50,438,491 | 50,767,876 | (344,762) | (5,970) | | (350,732) | | 50,417,144 | | 1,433,779 | 1,433,779 | 373,449 | 01/15/2020 |
| 912828-MY-3 | TSY INFL IX N/B | | 02/14/2011 | Various | | 77,545,558 | 75,000,000 | 77,315,991 | 77,381,515 | (212,250) | (42,703) | | (254,953) | | 77,126,563 | | 418,995 | 418,995 | 122,458 | 04/15/2015 |
| 912828-NM-8 | TSY INFL IX N/B | | 02/23/2011 | Various | | 103,220,357 | 101,000,000 | 103,481,949 | 103,647,868 | (268,810) | (33,001) | | (301,811) | | 103,346,057 | | (125,700) | (125,700) | 746,052 | 07/15/2020 |
| 899768-AF-2 | TUNISIA A.I.D. 8.97% GOVT GTD NTS | E | 09/01/2011 | SCHEDULED REDEMPTION | | 478,221 | 478,221 | 513,131 | 478,221 | | | | | | 478,221 | | | | 42,896 | 09/01/2019 |
| 899768-AE-5 | TUNISIA A.I.D. 9.29% GOVT GTD NTS | E | 09/01/2011 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 325,125 | 315,716 | | (15,716) | | (15,716) | | 300,000 | | | | 27,870 | 09/01/2020 |

# 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 |
| 912803-AL-7 | U S TREAS STRIP | | 08/08/2011 | DEUTSCHE BANK SECURITIES | | 3,656,638 | 3,958,000 | 562,551 | 2,389,204 | | 117,280 | | 117,280 | | 2,506,484 | | 1,150,154 | 1,150,154 | | 05/15/2017 |
| 912803-AM-5 | U S TREAS STRIP | | 08/05/2011 | BARCLAYS BANK | | 25,641,193 | 28,132,000 | 2,248,591 | 15,774,257 | | 852,160 | | 852,160 | | 16,626,417 | | 9,014,776 | 9,014,776 | | 08/15/2017 |
| 912803-AP-8 | U S TREAS STRIP | | 08/08/2011 | BARCLAYS BANK | | 438,150 | 500,000 | 55,933 | 275,205 | | 12,921 | | 12,921 | | 288,126 | | 150,024 | 150,024 | | 11/15/2018 |
| 912833-DB-3 | U S TREAS STRIP | | 08/08/2011 | HSBC SECURITIES, INC. | | 2,785,108 | 2,786,000 | 336,047 | 2,517,689 | | 141,397 | | 141,397 | | 2,659,085 | | 126,023 | 126,023 | | 02/15/2012 |
| 912833-DC-1 | U S TREAS STRIP | | 08/08/2011 | BARCLAYS BANK | | 5,951,641 | 5,961,000 | 688,853 | 5,149,690 | | 288,938 | | 288,938 | | 5,438,627 | | 513,014 | 513,014 | | 08/15/2012 |
| 912833-DD-9 | U S TREAS STRIP | | 08/08/2011 | GOLDMAN, SACHS & CO. | | 6,529,797 | 6,548,000 | 738,264 | 5,414,882 | | 301,493 | | 301,493 | | 5,716,375 | | 813,422 | 813,422 | | 02/15/2013 |
| 912833-DE-7 | U S TREAS STRIP | | 08/08/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,081,088 | 5,115,000 | 550,169 | 4,045,565 | | 225,010 | | 225,010 | | 4,270,576 | | 810,512 | 810,512 | | 08/15/2013 |
| 912833-DF-4 | U S TREAS STRIP | | 08/08/2011 | BANK OF AMERICA | | 3,371,814 | 3,400,000 | 397,936 | 2,594,885 | | 139,492 | | 139,492 | | 2,734,377 | | 637,437 | 637,437 | | 02/15/2014 |
| 912833-DG-2 | U S TREAS STRIP | | 08/08/2011 | J. P. MORGAN SECURITIES, INC. | | 2,805,027 | 2,850,000 | 393,898 | 2,138,537 | | 105,088 | | 105,088 | | 2,243,624 | | 561,403 | 561,403 | | 08/15/2014 |
| 912833-JY-7 | U S TREAS STRIP | | 08/08/2011 | GREENWICH CAPITAL MARKETS, INC. | | 3,400,596 | 3,404,000 | 401,400 | 3,007,447 | | 168,913 | | 168,913 | | 3,176,361 | | 224,235 | 224,235 | | 05/15/2012 |
| 912833-JZ-4 | U S TREAS STRIP | | 08/08/2011 | BANK OF AMERICA | | 3,023,064 | 3,028,000 | 342,103 | 2,557,493 | | 143,502 | | 143,502 | | 2,700,995 | | 322,069 | 322,069 | | 11/15/2012 |
| 912833-KA-7 | U S TREAS STRIP | | 08/08/2011 | J. P. MORGAN SECURITIES, INC. | | 6,654,664 | 6,668,000 | 733,480 | 5,393,162 | | 299,971 | | 299,971 | | 5,693,133 | | 961,531 | 961,531 | | 05/15/2013 |
| 912833-KB-5 | U S TREAS STRIP | | 08/08/2011 | BARCLAYS BANK | | 4,983,674 | 5,013,000 | 614,220 | 3,922,342 | | 207,993 | | 207,993 | | 4,130,334 | | 853,340 | 853,340 | | 11/15/2013 |
| 912833-KD-1 | U S TREAS STRIP | | 08/08/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,155,252 | 2,200,000 | 316,950 | 1,627,963 | | 78,426 | | 78,426 | | 1,706,389 | | 448,863 | 448,863 | | 11/15/2014 |
| 912833-KL-3 | U S TREAS STRIP | | 08/08/2011 | J. P. MORGAN SECURITIES, INC. | | 2,603,970 | 2,807,000 | 234,356 | 1,644,195 | | 89,234 | | 89,234 | | 1,733,429 | | 870,540 | 870,540 | | 02/15/2017 |
| 912833-KT-6 | U S TREAS STRIP | | 08/08/2011 | HSBC SECURITIES, INC. | | 1,179,202 | 1,355,000 | 110,853 | 697,213 | | 36,523 | | 36,523 | | 733,737 | | 445,466 | 445,466 | | 11/15/2018 |
| 912833-KU-3 | U S TREAS STRIP | | 08/08/2011 | BARCLAYS BANK | | 2,346,541 | 2,726,000 | 219,525 | 1,375,385 | | 71,891 | | 71,891 | | 1,447,276 | | 899,265 | 899,265 | | 02/15/2019 |
| 912833-DH-0 | U S TREAS STRIP 0.00 02/15/15 | | 08/08/2011 | BARCLAYS BANK | | 3,109,055 | 3,175,000 | 399,860 | 2,254,532 | | 116,180 | | 116,180 | | 2,370,712 | | 738,343 | 738,343 | | 02/15/2015 |
| 912833-KE-9 | U S TREAS STRIP 0.00 05/15/15 | | 08/08/2011 | HSBC SECURITIES, INC. | | 3,142,214 | 3,225,000 | 399,900 | 2,245,490 | | 115,346 | | 115,346 | | 2,360,836 | | 781,378 | 781,378 | | 05/15/2015 |
| 912828-LM-0 | US TREASURY N/B | | 02/17/2011 | Various | | 86,125,887 | 85,000,000 | 84,682,710 | 84,816,412 | | 11,373 | | 11,373 | | 84,827,785 | | 1,298,101 | 1,298,101 | 480,490 | 09/15/2012 |
| 912828-MR-8 | US TREASURY N/B | | 03/04/2011 | Various | | 25,574,917 | 25,000,000 | 26,170,005 | 26,075,457 | | (44,375) | | (44,375) | | 26,031,081 | | (456,165) | (456,165) | 304,297 | 02/28/2015 |
| 912828-NP-1 | US TREASURY N/B | | 03/21/2011 | Various | | 32,901,960 | 33,000,000 | 33,462,970 | 33,428,670 | | (18,832) | | (18,832) | | 33,409,838 | | (507,879) | (507,879) | 361,264 | 07/31/2015 |
| 912828-NV-8 | US TREASURY N/B | | 03/10/2011 | Various | | 97,129,353 | 100,000,000 | 99,368,148 | 99,409,767 | | 22,728 | | 22,728 | | 99,432,495 | | (2,303,142) | (2,303,142) | 655,571 | 08/31/2015 |
| 912828-NW-6 | US TREASURY N/B | | 03/11/2011 | Various | | 23,893,259 | 25,000,000 | 24,678,810 | 24,693,377 | | 8,404 | | 8,404 | | 24,701,781 | | (808,522) | (808,522) | 250,679 | 08/31/2017 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 3,235,428,031 | 3,357,703,510 | 2,240,643,565 | 2,818,682,833 | (1,464,861) | 36,438,104 | | 34,973,243 | | 2,853,656,075 | | 381,771,955 | 381,771,955 | 35,044,457 | XXX |
| 066716-AF-8 | BANQUE CENT DE TUNISIE | F | 01/28/2011 | CHASE SECURITIES | | 13,536,250 | 13,000,000 | 13,120,200 | 13,044,288 | | (3,028) | | (3,028) | | 13,041,260 | | 494,990 | 494,990 | 249,316 | 04/25/2012 |
| G1980#-AA-9 | CAYMAN ISLANDS 5.30% SER A NTS | F | 10/08/2011 | SCHEDULED REDEMPTION | | 1,666,667 | 1,666,667 | 1,666,667 | 1,666,667 | | | | | | 1,666,667 | | | | 88,333 | 04/08/2018 |
| 20272B-AN-4 | COMMONWEALTH BANK AUST | F | 11/29/2011 | GOLDMAN, SACHS & CO. | | 15,666,750 | 15,000,000 | 14,989,500 | 14,991,691 | | 1,880 | | 1,880 | | 14,993,571 | | 673,179 | 673,179 | 412,875 | 11/25/2014 |
| 219868-BN-5 | CORP ANDINA DE FOMENTO | F | 09/08/2011 | Various | | 9,953,000 | 8,000,000 | 7,986,000 | 7,987,536 | | 734 | | 734 | | 7,988,270 | | 1,964,730 | 1,964,730 | 495,625 | 06/04/2019 |
| 219868-AL-0 | CORP ANDINA FOM CAF 7.375 01/18/11 | F | 01/18/2011 | MATURED | | 22,500,000 | 22,500,000 | 25,051,500 | 22,523,655 | | (23,655) | | (23,655) | | 22,500,000 | | | | 829,688 | 01/18/2011 |
| 105756-BH-2 | FED REPUBLIC OF BRAZIL | F | 07/15/2011 | SCHEDULED REDEMPTION | | 722,222 | 722,222 | 828,811 | 803,329 | | (81,106) | | (81,106) | | 722,222 | | | | 57,778 | 01/15/2018 |
| 448814-DC-4 | HYDRO-QUEBEC | A | 08/30/2011 | Various | | 15,520,185 | 10,000,000 | 11,042,800 | 10,793,375 | | (12,685) | | (12,685) | | 10,780,690 | | 4,739,495 | 4,739,495 | 626,875 | 12/01/2029 |
| 500769-CU-6 | KFW | F | 08/26/2011 | GOLDMAN SACHS INTERNATIONAL | | 11,703,900 | 10,000,000 | 10,609,200 | 10,540,721 | | (42,081) | | (42,081) | | 10,498,639 | | 1,205,261 | 1,205,261 | 505,000 | 07/16/2018 |
| 500769-DJ-0 | KFW | F | 08/26/2011 | GREENWICH CAPITAL MARKETS, INC. | | 29,921,250 | 25,000,000 | 27,168,250 | 26,952,801 | | (132,548) | | (132,548) | | 26,820,253 | | 3,100,997 | 3,100,997 | 856,510 | 06/17/2019 |
| 500630-BM-9 | KOREA DEVELOPMENT BANK | F | 05/05/2011 | BANK OF NEW YORK | | 9,897,200 | 10,000,000 | 8,906,851 | 9,495,186 | | 92,374 | | 92,374 | | 9,587,561 | | 309,639 | 309,639 | 27,096 | 11/22/2012 |
| 500630-BS-6 | KOREA DEVELOPMENT BANK | F | 12/08/2011 | Various | | 11,514,319 | 11,650,000 | 11,647,670 | 11,647,791 | | 280 | | 280 | | 11,648,071 | | (133,753) | (133,753) | 385,019 | 03/09/2016 |
| 50065W-AA-4 | KOREA NATIONAL OIL CORP | F | 05/17/2011 | CITIBANK | | 4,934,850 | 5,000,000 | 4,991,900 | 4,992,119 | | 586 | | 586 | | 4,992,705 | | (57,855) | (57,855) | 76,267 | 11/09/2015 |
| 028191-69-0 | LANDWIRTSCH. RENTENBANK | F | 09/08/2011 | J. P. MORGAN SECURITIES, INC. | | 16,468,350 | 15,000,000 | 16,556,550 | 16,361,022 | | (309,340) | | (309,340) | | 16,051,681 | | 416,669 | 416,669 | 1,224,844 | 01/10/2014 |
| 560904-AF-1 | MALAYSIA 7.500 07/15/2011 | F | 07/15/2011 | MATURED | | 28,000,000 | 28,000,000 | 28,292,440 | 28,092,907 | | (92,907) | | (92,907) | | 28,000,000 | | | | 2,100,000 | 07/15/2011 |
| R63339-FS-0 | NORWEGIAN GOVERNMENT | D | 01/13/2011 | TORONTO DOMINION SECURITIES (USA) INC. | | 22,976,373 | 19,434,116 | 20,848,919 | 22,610,937 | | (10,595) | | (10,595) | (2,098,469) | 20,501,874 | 1,993,487 | 481,012 | 2,474,499 | 724,424 | 05/15/2015 |
| 669827-DJ-3 | NOVA SCOTIA PROV SF DEB | A | 09/07/2011 | NATIONAL BANK OF CANADA | | 52,077,200 | 35,000,000 | 34,679,320 | 34,780,730 | | 7,828 | | 7,828 | | 34,788,558 | | 17,288,642 | 17,288,642 | 3,336,424 | 03/01/2020 |
| 683234-8D-3 | ONTARIO (PROVINCE OF) | A | 09/09/2011 | Various | | 44,797,480 | 40,000,000 | 39,702,253 | 39,730,357 | | 17,866 | | 17,866 | | 39,748,224 | | 5,049,256 | 5,049,256 | 1,481,667 | 10/07/2019 |
| 683234-8K-7 | ONTARIO (PROVINCE OF) | A | 09/07/2011 | SCOTIA CAPITAL MARKETS (USA) | | 5,747,200 | 5,000,000 | 4,983,600 | 4,984,549 | | 953 | | 953 | | 4,985,502 | | 761,698 | 761,698 | 200,444 | 04/14/2020 |

# 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 |
| 748148-QX-4 | QUEBEC 6.125 01/22/2011 | A | 01/22/2011 | MATURED | | 2,500,000 | 2,500,000 | 2,542,601 | 2,501,148 | | (1,148) | | (1,148) | | 2,500,000 | | | | 76,563 | 01/22/2011 |
| 748148-RU-9 | QUEBEC PROVINCE | A | 08/18/2011 | SCOTIA CAPITAL MARKETS (USA) | | 10,801,000 | 10,000,000 | 9,720,400 | | | 10,906 | | 10,906 | | 9,731,306 | | 1,069,694 | 1,069,694 | 198,333 | 07/29/2020 |
| X08158-BE-0 | REPUBLIC OF BULGARIA | F | 12/05/2011 | Various | | 8,935,000 | 8,000,000 | 8,815,000 | 8,629,094 | | (133,083) | | (133,083) | | 8,496,011 | | 438,989 | 438,989 | 918,958 | 01/15/2015 |
| 445545-AC-0 | REPUBLIC OF HUNGARY | F | 11/02/2011 | Various | | 9,912,500 | 10,000,000 | 9,897,500 | 9,923,490 | | 2,145 | | 2,145 | | 9,925,635 | | (13,135) | (13,135) | 468,403 | 02/03/2015 |
| 50064F-AJ-3 | REPUBLIC OF KOREA | F | 03/02/2011 | HSBC SECURITIES, INC. | | 5,925,700 | 5,000,000 | 5,340,550 | 5,298,867 | | (5,092) | | (5,092) | | 5,293,775 | | 631,925 | 631,925 | 139,531 | 04/16/2019 |
| 715638-AQ-5 | REPUBLIC OF PERU | F | 05/06/2011 | Various | | 14,026,190 | 11,502,000 | 14,040,942 | 13,796,849 | | (138,618) | | (138,618) | | 13,658,231 | | 367,959 | 367,959 | 500,959 | 05/03/2016 |
| 731011-AR-3 | REPUBLIC OF POLAND | F | 12/12/2011 | Various | | 15,973,750 | 14,500,000 | 14,679,300 | 14,659,645 | | (13,556) | | (13,556) | | 14,646,089 | | 1,327,661 | 1,327,661 | 1,279,250 | 07/15/2019 |
| 731011-AS-1 | REPUBLIC OF POLAND | F | 11/18/2011 | BANK OF AMERICA | | 3,045,000 | 3,000,000 | 2,991,090 | 2,991,837 | | 1,497 | | 1,497 | | 2,993,333 | | 51,667 | 51,667 | 157,260 | 07/16/2015 |
| X74344-DM-5 | RUSSIA 5 03/31/30 | F | 12/08/2011 | Various | | 56,836,604 | 48,956,500 | 51,865,037 | 51,382,171 | | (266,890) | | (266,890) | | 51,115,281 | | 5,721,323 | 5,721,323 | 4,294,396 | 03/31/2030 |
| 78307A-DB-6 | RUSSIA FOREIGN BOND | F | 12/08/2011 | HSBC SECURITIES, INC. | | 7,294,000 | 7,000,000 | 6,955,410 | 6,957,762 | | 3,455 | | 3,455 | | 6,961,217 | | 332,783 | 332,783 | 392,778 | 04/29/2020 |
| 46513E-5Y-4 | STATE OF ISRAEL | F | 11/30/2011 | GOLDMAN SACHS INTERNATIONAL | | 5,515,000 | 5,000,000 | 5,218,750 | 5,206,096 | | (19,611) | | (19,611) | | 5,186,485 | | 328,515 | 328,515 | 305,365 | 03/26/2019 |
| 74727P-AG-6 | STATE OF QATAR | F | 09/01/2011 | Various | | 8,540,000 | 7,000,000 | 7,376,250 | 7,334,856 | | (22,032) | | (22,032) | | 7,312,824 | | 1,227,176 | 1,227,176 | 417,744 | 04/09/2019 |
| 74727P-AL-5 | STATE OF QATAR | F | 08/25/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,087,500 | 5,000,000 | 4,989,250 | 4,989,386 | | 86 | | 86 | | 4,989,472 | | 1,098,028 | 1,098,028 | 355,556 | 01/20/2040 |
| W9478G-PS-6 | SWEDISH GOVERNMENT | D | 01/18/2011 | TORONTO DOMINION SECURITIES (USA) INC. | | 20,117,687 | 16,324,121 | 17,723,425 | 19,814,040 | | (12,191) | | (12,191) | (2,410,921) | 17,390,928 | 2,637,490 | 89,269 | 2,726,759 | 373,646 | 08/12/2015 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 493,113,126 | 428,755,626 | 445,227,936 | 435,484,901 | | (1,179,575) | | (1,179,575) | (4,509,390) | 439,516,336 | 4,630,977 | 48,965,814 | 53,596,791 | 23,556,926 | XXX |
| 042467-JM-3 | ARMSTRONG PA SCH DIST G O BABS 10 A | | 01/20/2011 | Various | | 7,201,250 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 201,250 | 201,250 | 126,192 | 03/15/2041 |
| 158249-HX-3 | CHAMPAIGN CNTY IL SD 004 BABS 10B | | 03/02/2011 | Various | | 5,862,976 | 6,000,000 | 5,993,580 | 5,993,580 | | 21 | | 21 | | 5,993,601 | | (130,625) | (130,625) | 97,178 | 06/01/2036 |
| 167393-LC-9 | CHICAGO HEIGHTS IL CORP PURP SER B 93 | | 12/01/2011 | MATURED | | 3,505,000 | 3,505,000 | 3,538,963 | 3,505,000 | | | | | | 3,505,000 | | | | 264,628 | 12/01/2011 |
| 180848-DY-6 | CLARK CNTY NV G O TRANSN BABS 09B-1 | | 01/04/2011 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,822,695 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | 72,695 | 72,695 | 86,698 | 11/01/2038 |
| 213185-BP-5 | COOK CNTY IL G O BABS SER 2009 B | | 12/19/2011 | Various | | 8,835,534 | 8,125,000 | 8,125,000 | 8,125,000 | | 37 | | 37 | | 8,125,037 | | 710,497 | 710,497 | 526,968 | 11/15/2031 |
| 215457-AV-4 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 03/30/2011 | PRAGER MCCARTHY & SEALY | | 5,156,655 | 6,700,000 | 3,478,992 | 5,086,104 | | 74,190 | | 74,190 | | 5,160,294 | | (3,639) | (3,639) | | 12/01/2015 |
| 215457-AX-0 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 03/30/2011 | PRAGER MCCARTHY & SEALY | | 4,376,239 | 6,700,000 | 2,381,805 | 3,784,026 | | 81,621 | | 81,621 | | 3,865,647 | | 510,592 | 510,592 | | 12/01/2017 |
| 215457-BV-3 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/20/2011 | PRAGER MCCARTHY & SEALY | | 3,203,902 | 3,855,000 | 3,028,681 | | | 38,481 | | 38,481 | | 3,067,162 | | 136,740 | 136,740 | | 12/01/2015 |
| 215457-BW-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 05/31/2011 | PRAGER MCCARTHY & SEALY | | 2,182,350 | 3,000,000 | 2,009,010 | | | 19,925 | | 19,925 | | 2,028,935 | | 153,415 | 153,415 | | 12/01/2017 |
| 21614L-AS-6 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 06/08/2011 | Various | | 2,043,641 | 2,325,000 | 1,417,483 | 1,876,296 | | 26,710 | | 26,710 | | 1,903,005 | | 140,635 | 140,635 | | 12/01/2014 |
| 21614L-AU-1 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/16/2011 | PRAGER MCCARTHY & SEALY | | 837,292 | 1,025,000 | 555,314 | 737,993 | | 37,160 | | 37,160 | | 775,154 | | 62,138 | 62,138 | | 12/01/2016 |
| 21614L-AW-7 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/28/2011 | PRAGER MCCARTHY & SEALY | | 311,013 | 425,000 | 203,456 | 271,736 | | 15,545 | | 15,545 | | 287,281 | | 23,732 | 23,732 | | 12/01/2018 |
| 21614L-BA-4 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/28/2011 | PRAGER MCCARTHY & SEALY | | 784,002 | 1,410,000 | 531,387 | 712,549 | | 38,214 | | 38,214 | | 750,763 | | 33,238 | 33,238 | | 12/01/2022 |
| 21614L-BC-0 | COOK CNTY IL HSD 201 J STERLING MORTON O | | 12/22/2011 | PRAGER MCCARTHY & SEALY | | 385,359 | 800,000 | 267,872 | 359,554 | | 20,117 | | 20,117 | | 379,671 | | 5,688 | 5,688 | | 12/01/2024 |
| 235218-L8-5 | DALLAS TX G O 2005 CAP TXBL | | 05/18/2011 | Various | | 2,621,213 | 6,705,000 | 1,938,214 | 2,661,326 | | 47,471 | | 47,471 | | 2,708,797 | | (87,584) | (87,584) | | 02/15/2028 |
| 235218-L9-3 | DALLAS TX G O 2005 CAP TXBL | | 03/15/2011 | FTN FINANCIAL | | 365,490 | 1,000,000 | 273,250 | 375,407 | | 4,366 | | 4,366 | | 379,773 | | (14,283) | (14,283) | | 02/15/2029 |
| 235218-M6-8 | DALLAS TX G O 2005 CAP TXBL | | 10/24/2011 | PRAGER MCCARTHY & SEALY | | 63,147 | 175,000 | 36,493 | 50,136 | | 2,279 | | 2,279 | | 52,415 | | 10,732 | 10,732 | | 02/15/2034 |
| 295173-LH-9 | ERIE CNTY PA G O TAXABLE 2005 C | | 02/09/2011 | PRAGER MCCARTHY & SEALY | | 475,869 | 465,000 | 464,275 | 464,535 | | 12 | | 12 | | 464,547 | | 11,322 | 11,322 | 10,864 | 09/01/2017 |
| 299620-EF-7 | EVANSVILLE VANDERBURGH IN SCH BLDG BABS1 | | 01/06/2011 | PRAGER MCCARTHY & SEALY | | 1,335,192 | 1,300,000 | 1,300,000 | 1,300,000 | | | | | | 1,300,000 | | 35,192 | 35,192 | 80,927 | 01/15/2030 |
| 454623-8B-8 | INDIANA BOND BK TXBL SCH SEVER 04-6B | | 02/28/2011 | Various | | 9,219,328 | 9,230,000 | 9,230,000 | 9,230,000 | | | | | | 9,230,000 | | (10,673) | (10,673) | 328,372 | 01/15/2025 |
| 476575-2N-4 | JERSEY CITY NJ G O QUAL FY ADJ 06 E | | 09/01/2011 | CALLED @ 100.00 | | 725,000 | 725,000 | 709,695 | 717,901 | | 1,353 | | 1,353 | | 719,254 | | 5,746 | 5,746 | 39,005 | 09/01/2016 |
| 544646-ZR-6 | LOS ANGELES CA USD G O BABS 2010 | | 09/08/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 12,280,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 2,280,000 | 2,280,000 | 810,960 | 07/01/2034 |
| 580773-FA-2 | MCHENRY CNTY IL CCSD NO 158 2003 JUNE | | 05/10/2011 | KILEY PARTNERS INC | | 4,530,074 | 4,910,000 | 3,090,641 | 4,295,599 | | 68,843 | | 68,843 | | 4,364,441 | | 165,633 | 165,633 | | 01/01/2014 |
| 642713-P4-7 | NEW BRITAIN CT G O PENSION 2005 | | 06/01/2011 | CALLED @ 100.0 | | 65,000 | 65,000 | 65,000 | 65,000 | | | | | | 65,000 | | | | 3,205 | 06/01/2023 |

# 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 |
| 686053-AS-8 | OREGON SCH BRD PENSION OBLIG 02A | | 03/30/2011 | PRAGER MCCARTHY & SEALY | | 296,033 | 445,000 | 165,593 | 268,831 | | 2,781 | | 2,781 | | 271,612 | | 24,421 | 24,421 | | 06/30/2019 |
| 686053-CM-9 | OREGON SCH BRD PENSION OBLIG 03A | | 03/15/2011 | PRAGER MCCARTHY & SEALY | | 239,959 | 435,000 | 170,429 | 232,595 | | 2,725 | | 2,725 | | 235,320 | | 4,639 | 4,639 | | 06/30/2022 |
| 743787-L3-5 | PROVIDENCE RI G O 2001 B | | 01/15/2011 | CALLED @ 100.00 | | 70,000 | 70,000 | 75,858 | 73,790 | | (137) | | (137) | | 73,653 | | (3,653) | (3,653) | 4,718 | 01/15/2021 |
| 755553-TY-0 | READING PA G O 2006 TXBL | | 11/18/2011 | PRAGER MCCARTHY & SEALY | | 141,141 | 140,000 | 140,000 | 140,000 | | | | | | 140,000 | | 1,141 | 1,141 | 7,914 | 11/15/2031 |
| 95640H-BV-9 | WEST VLY MSN CA CCD BABS 04C | | 10/28/2011 | MORGAN KEEGAN & COMPANY, INC. | | 878,248 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | 78,248 | 78,248 | 65,545 | 08/01/2035 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 79,813,600 | 89,085,000 | 68,740,991 | 69,876,957 | | 481,714 | | 481,714 | | 75,396,362 | | 4,417,238 | 4,417,238 | 2,453,173 | XXX |
| 010869-CD-5 | ALAMEDA CORRIDOR TRANSN CA SR 99C | | 05/19/2011 | Various | | 279,779 | 300,000 | 279,764 | 276,309 | | 301 | 3,143 | (2,842) | | 273,467 | | 6,312 | 6,312 | 22,055 | 10/01/2029 |
| 010869-EE-1 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 04/14/2011 | MESIROW FINANCIAL, INC. | | 5,458,505 | 25,675,000 | 7,666,812 | 10,176,290 | | 170,108 | | 170,108 | | 10,346,398 | | (4,887,893) | (4,887,893) | | 10/01/2027 |
| 010869-EF-8 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 04/14/2011 | Various | | 7,100,133 | 36,645,000 | 7,372,924 | 11,409,190 | | 224,924 | 46,156 | 178,768 | | 11,587,959 | | (4,487,826) | (4,487,826) | | 10/01/2028 |
| 010869-EG-6 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 04/15/2011 | MESIROW FINANCIAL, INC. | | 2,641,050 | 15,000,000 | 4,091,400 | 5,403,521 | | 89,841 | | 89,841 | | 5,493,361 | | (2,852,311) | (2,852,311) | | 10/01/2029 |
| 010869-EH-4 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 05/27/2011 | Various | | 5,485,629 | 36,940,000 | 5,167,379 | 8,482,763 | | 203,533 | 110,146 | 93,387 | | 8,576,150 | | (3,090,521) | (3,090,521) | | 10/01/2031 |
| 010869-EJ-0 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 04/28/2011 | Various | | 1,813,443 | 13,515,000 | 870,543 | 1,943,459 | | 59,250 | 96,248 | (36,998) | | 1,906,461 | | (93,018) | (93,018) | | 10/01/2032 |
| 010869-EK-7 | ALAMEDA CORRIDOR TRANSN CA SUB 04B TXBL | | 05/27/2011 | PRAGER MCCARTHY & SEALY | | 218,955 | 1,500,000 | 327,285 | 432,675 | | 10,032 | | 10,032 | | 442,708 | | (223,753) | (223,753) | | 10/01/2033 |
| 013538-HB-2 | ALBUQUERQUE NM ARPT 2004A SUB TXBL | | 01/12/2011 | MORGAN KEEGAN & COMPANY, INC. | | 1,552,545 | 1,500,000 | 1,502,805 | 1,501,766 | | (9) | | (9) | | 1,501,757 | | 50,788 | 50,788 | 41,945 | 07/01/2018 |
| 02554C-AE-9 | AMERICAN EAGLE NW LLC WA MILITARY 05B AB | | 12/15/2011 | Various | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 15,810 | 12/15/2018 |
| 04780E-AB-3 | ATLANTA GA DNTWN DEV ATLANTA FEDL 93 | | 02/01/2011 | CALLED @ 100.00 | | 305,000 | 305,000 | 301,322 | 304,021 | | 12 | | 12 | | 304,033 | | 967 | 967 | 20,969 | 02/01/2021 |
| 10623P-CK-4 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | 08/08/2011 | CALLED @ 100.00000000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 1,878 | 07/01/2038 |
| 130911-XH-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-1 | | 12/29/2011 | Various | | 15,069,175 | 15,500,000 | 13,593,124 | 13,647,919 | | 98,820 | | 98,820 | | 13,746,739 | | 1,322,436 | 1,322,436 | 947,602 | 06/01/2024 |
| 130911-XZ-8 | CALIFORNIA STWIDE CMNTY PENSION 04A-2 | | 10/31/2011 | RAMIREZ, SAMUAL A. & COMPANY | | 105,322 | 175,000 | 78,482 | 102,727 | | 4,503 | | 4,503 | | 107,230 | | (1,908) | (1,908) | | 06/01/2021 |
| 130911-3B-4 | CALIFORNIA STWIDE CMNTY PENSION 06A-1 | | 06/14/2011 | E.J. DE LA ROSA & CO. | | 2,940,000 | 3,000,000 | 2,804,494 | 2,810,217 | | 18,015 | | 18,015 | | 2,828,232 | | 111,768 | 111,768 | 95,387 | 06/01/2016 |
| 130911-3K-4 | CALIFORNIA STWIDE CMNTY PENSION 06A-2 | | 12/07/2011 | STIFEL NICOLAUS & CO, INC. | | 3,033,180 | 3,075,000 | 2,224,947 | 2,842,398 | | 153,496 | | 153,496 | | 2,995,894 | | 37,286 | 37,286 | | 06/01/2012 |
| 14760N-AU-4 | CASINO REINVEST DEV NJ PKG FEE 05 B | | 06/01/2011 | Various | | 15,386,681 | 15,800,000 | 15,800,000 | 15,800,000 | | | | | | 15,800,000 | | (413,319) | (413,319) | 395,672 | 06/01/2020 |
| 156809-BX-2 | CERRITOS REDEV AGY CA LOS COYOTES 93B | | 11/09/2011 | CITIGROUP GLOBAL MARKETS | | 5,343,750 | 5,000,000 | 5,293,000 | 5,063,854 | | (7,546) | | (7,546) | | 5,056,307 | | 287,443 | 287,443 | 405,167 | 11/01/2019 |
| 167593-AN-2 | CHICAGO IL OHARE INTL ARPT GEN 3RD BABS1 | | 10/25/2011 | Various | | 11,545,100 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 1,545,100 | 1,545,100 | 819,093 | 01/01/2040 |
| 16768T-JF-2 | CHICAGO IL SALES TAX REV REF 09C | | 12/27/2011 | PRAGER MCCARTHY & SEALY | | 34,397 | 100,000 | 22,731 | 24,533 | | 1,613 | | 1,613 | | 26,146 | | 8,251 | 8,251 | | 01/01/2033 |
| 167736-YU-5 | CHICAGO IL WTR REV SEC LIEN BABS 10B | | 01/20/2011 | Various | | 5,921,563 | 5,750,000 | 5,750,000 | 5,750,000 | | | | | | 5,750,000 | | 171,563 | 171,563 | 189,561 | 11/01/2040 |
| 180261-BU-2 | CLAREMORE OK PUB WRKS CAP IMPT 04B REF | | 06/01/2011 | CALLED @ 100.00 | | 305,000 | 305,000 | 300,974 | 303,845 | | 232 | | 232 | | 304,077 | | 923 | 923 | 15,860 | 06/01/2014 |
| 196711-LZ-6 | COLORADO COP R L CARR JUSTICE BABS 09B | | 01/27/2011 | MESIROW FINANCIAL, INC. | | 1,511,250 | 1,500,000 | 1,486,050 | 1,486,371 | | 22 | | 22 | | 1,486,392 | | 24,858 | 24,858 | 84,925 | 09/15/2039 |
| 197211-AB-1 | COLUMBIA ASSN INC MD SR SECD SER 94U | | 12/01/2011 | SCHEDULED REDEMPTION | | 670,000 | 670,000 | 669,206 | 673,291 | | (3,291) | | (3,291) | | 670,000 | | | | 56,615 | 12/01/2013 |
| 207784-AK-5 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | 12/09/2011 | TENDER OFFER | | 7,756,875 | 7,875,000 | 7,875,000 | 7,875,000 | | | | | | 7,875,000 | | (118,125) | (118,125) | 101,365 | 06/01/2034 |
| 207784-AL-3 | CONNECTICUT STUD LN FOUND - 2004 TRUST - | | 12/09/2011 | TENDER OFFER | | 3,398,250 | 3,450,000 | 3,450,000 | 3,450,000 | | | | | | 3,450,000 | | (51,750) | (51,750) | 44,063 | 06/01/2034 |
| 232263-AQ-6 | CUYAHOGA CNTY OH ECON DEV GATEWAY 94 | | 06/01/2011 | CALLED @ 100.00 | | 1,730,000 | 1,730,000 | 1,730,000 | 1,729,002 | | 440 | | 440 | | 1,729,442 | | 558 | 558 | 127,155 | 06/01/2012 |
| 24919P-GP-3 | DENVER CO SCH DIST NO 1 COP 97 | | 02/23/2011 | PRAGER MCCARTHY & SEALY | | 249,318 | 300,000 | 175,108 | 210,831 | | 1,773 | | 1,773 | | 212,604 | | 36,714 | 36,714 | | 12/15/2015 |
| 24919P-GV-0 | DENVER CO SCH DIST NO 1 COP 97 | | 04/21/2011 | PRAGER MCCARTHY & SEALY | | 3,472,743 | 4,320,000 | 2,689,128 | 3,106,814 | | 53,315 | | 53,315 | | 3,160,130 | | 312,613 | 312,613 | | 12/15/2016 |
| 25113P-AX-3 | DETROIT MI COP RETIREMENT SYS 05 TXBL | | 06/15/2011 | Various | | 6,833,896 | 7,495,000 | 5,753,922 | 5,760,807 | | 256,415 | 6,885 | 249,530 | | 6,010,337 | | 823,559 | 823,559 | 159,178 | 06/15/2013 |
| 261149-AN-8 | DOWNTOWN DALLAS TX DEV AUTH TIF 06 | | 05/23/2011 | PRAGER MCCARTHY & SEALY | | 109,632 | 200,000 | 81,190 | 105,496 | | 2,365 | | 2,365 | | 107,861 | | 1,771 | 1,771 | | 08/15/2022 |
| 26116P-BL-3 | DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB | | 05/18/2011 | Various | | 3,785,802 | 3,770,000 | 3,471,190 | 3,503,109 | | 8,363 | | 8,363 | | 3,511,472 | | 274,330 | 274,330 | 148,916 | 07/01/2017 |
| 276731-YG-5 | EASTERN MI UNIV BABS 09 | | 01/14/2011 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,377,537 | 1,350,000 | 1,350,000 | 1,350,000 | | | | | | 1,350,000 | | 27,537 | 27,537 | 88,623 | 02/15/2038 |
| 313401-NB-3 | FED HOME LOAN MTG CORP #170095 | | 12/01/2011 | SCHEDULED REDEMPTION | | 177 | 177 | 174 | 175 | | 2 | | 2 | | 177 | | | | 16 | 05/01/2014 |

# 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 |
| 31344L-EK-5 | FED HOME LOAN MTG CORP #281938 | | 12/01/2011 | SCHEDULED REDEMPTION | | 554 | 554 | 619 | 567 | | (13) | | (13) | | 554 | | | | 34 | 11/01/2016 |
| 313446-F2-7 | FED HOME LOAN MTG CORP #296485 | | 12/01/2011 | SCHEDULED REDEMPTION | | 402 | 402 | 450 | 410 | | (9) | | (9) | | 402 | | | | 27 | 07/01/2017 |
| 313401-U2-5 | FED HOME LOAN MTG CORP #360088 | | 12/01/2011 | SCHEDULED REDEMPTION | | 84 | 84 | 82 | 77 | | 6 | | 6 | | 84 | | | | 5 | 01/01/2020 |
| 313401-Y8-8 | FED HOME LOAN MTG CORP #360101 | | 12/01/2011 | SCHEDULED REDEMPTION | | 195 | 195 | 192 | 183 | | 12 | | 12 | | 195 | | | | 11 | 04/01/2020 |
| 313401-Z8-7 | FED HOME LOAN MTG CORP #360119 | | 12/01/2011 | SCHEDULED REDEMPTION | | 90 | 90 | 104 | 104 | | (14) | | (14) | | 90 | | | | 6 | 08/01/2020 |
| 31347X-WZ-3 | FED HOME LOAN MTG CORP #539664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 150 | 150 | 172 | 172 | | (22) | | (22) | | 150 | | | | 9 | 09/01/2019 |
| 31353W-4K-0 | FED HOME LOAN MTG CORP #541726 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12 | 12 | 14 | 14 | | (2) | | (2) | | 12 | | | | 1 | 11/01/2019 |
| 31353G-PF-3 | FED HOME LOAN MTG CORP #884022 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,560 | 25,560 | 27,410 | 26,908 | | (1,348) | | (1,348) | | 25,560 | | | | 1,907 | 06/01/2019 |
| 31335H-2K-8 | FED HOME LOAN MTG CORP #C90778 | | 12/01/2011 | SCHEDULED REDEMPTION | | 605,590 | 605,590 | 643,060 | 642,993 | | (37,403) | | (37,403) | | 605,590 | | | | 16,462 | 08/01/2023 |
| 3128E2-7C-4 | FED HOME LOAN MTG CORP #D96291 | | 12/01/2011 | SCHEDULED REDEMPTION | | 248,666 | 248,666 | 263,974 | 264,138 | | (15,472) | | (15,472) | | 248,666 | | | | 6,846 | 08/01/2023 |
| 312910-HS-4 | FED HOME LOAN MTG CORP 1289 PZ | | 12/01/2011 | SCHEDULED REDEMPTION | | 383,103 | 383,103 | 347,050 | 375,119 | | 7,984 | | 7,984 | | 383,103 | | | | 16,980 | 06/15/2022 |
| 312910-PH-9 | FED HOME LOAN MTG CORP 1302 PZ | | 12/01/2011 | SCHEDULED REDEMPTION | | 508,045 | 508,045 | 472,549 | 499,865 | | 8,179 | | 8,179 | | 508,045 | | | | 25,679 | 06/15/2022 |
| 312911-4L-1 | FED HOME LOAN MTG CORP 1376 Z | | 12/01/2011 | SCHEDULED REDEMPTION | | 388,748 | 388,748 | 351,989 | 380,730 | | 8,017 | | 8,017 | | 388,748 | | | | 17,397 | 09/15/2022 |
| 31331T5-CW-1 | FED HOME LOAN MTG CORP 1725 Z | | 12/01/2011 | SCHEDULED REDEMPTION | | 323,407 | 323,407 | 280,359 | 312,678 | | 10,728 | | 10,728 | | 323,407 | | | | 14,156 | 04/15/2024 |
| 31331T5-LA-9 | FED HOME LOAN MTG CORP 1730 Z | | 08/23/2011 | Various | | 4,336,903 | 3,857,337 | 3,024,301 | 3,713,532 | | (128,912) | | (128,912) | | 3,584,620 | | 752,283 | 752,283 | 185,694 | 05/15/2024 |
| 31295V-7C-8 | FED HOME LOAN MTG CORP GOLD #A00891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 235 | 235 | 249 | 250 | | (15) | | (15) | | 235 | | | | 12 | 04/01/2020 |
| 31295W-NQ-7 | FED HOME LOAN MTG CORP GOLD #A01299 | | 12/01/2011 | SCHEDULED REDEMPTION | | 789 | 789 | 834 | 832 | | (43) | | (43) | | 789 | | | | 38 | 04/01/2021 |
| 31296K-P6-4 | FED HOME LOAN MTG CORP GOLD #A11345 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,380 | 22,380 | 22,961 | 22,921 | | (541) | | (541) | | 22,380 | | | | 1,159 | 07/01/2033 |
| 31296L-6B-2 | FED HOME LOAN MTG CORP GOLD #A12666 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,036 | 4,036 | 4,144 | 4,122 | | (85) | | (85) | | 4,036 | | | | 158 | 06/01/2033 |
| 31296N-SQ-1 | FED HOME LOAN MTG CORP GOLD #A14127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,628 | 11,628 | 11,937 | 11,782 | | (154) | | (154) | | 11,628 | | | | 201 | 10/01/2033 |
| 31296N-T9-8 | FED HOME LOAN MTG CORP GOLD #A14176 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,851 | 5,851 | 5,979 | 5,980 | | (128) | | (128) | | 5,851 | | | | 240 | 10/01/2033 |
| 31296N-UA-3 | FED HOME LOAN MTG CORP GOLD #A14177 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,283 | 9,283 | 9,486 | 9,471 | | (188) | | (188) | | 9,283 | | | | 355 | 10/01/2033 |
| 31296P-VB-5 | FED HOME LOAN MTG CORP GOLD #A15110 | | 09/01/2011 | Various | | 6,569,824 | 5,951,467 | 6,160,699 | 6,107,157 | | (24,561) | | (24,561) | | 6,082,596 | | 487,229 | 487,229 | 254,078 | 10/01/2033 |
| 312960-YK-0 | FED HOME LOAN MTG CORP GOLD #A16114 | | 12/01/2011 | SCHEDULED REDEMPTION | | 48,103 | 48,103 | 48,675 | 48,549 | | (446) | | (446) | | 48,103 | | | | 1,646 | 12/01/2033 |
| 31296R-ZA-9 | FED HOME LOAN MTG CORP GOLD #A17037 | | 12/01/2011 | SCHEDULED REDEMPTION | | 58,977 | 58,977 | 60,265 | 59,878 | | (901) | | (901) | | 58,977 | | | | 3,114 | 12/01/2033 |
| 31296T-RC-0 | FED HOME LOAN MTG CORP GOLD #A18583 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60,894 | 60,894 | 62,133 | 61,896 | | (1,002) | | (1,002) | | 60,894 | | | | 2,725 | 02/01/2034 |
| 31296X-XY-6 | FED HOME LOAN MTG CORP GOLD #A21595 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,481 | 9,481 | 9,688 | 9,608 | | (127) | | (127) | | 9,481 | | | | 290 | 02/01/2034 |
| 31296X-5S-0 | FED HOME LOAN MTG CORP GOLD #A21757 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,650 | 1,650 | 1,686 | 1,682 | | (32) | | (32) | | 1,650 | | | | 60 | 05/01/2034 |
| 31297A-4X-9 | FED HOME LOAN MTG CORP GOLD #A23538 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67,401 | 67,401 | 65,284 | 66,142 | | 1,259 | | 1,259 | | 67,401 | | | | 1,661 | 06/01/2034 |
| 31297B-ZH-8 | FED HOME LOAN MTG CORP GOLD #A24344 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,721 | 15,721 | 16,041 | 16,134 | | (413) | | (413) | | 15,721 | | | | 290 | 07/01/2034 |
| 31297C-FJ-4 | FED HOME LOAN MTG CORP GOLD #A24669 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,038 | 16,038 | 16,396 | 16,492 | | (454) | | (454) | | 16,038 | | | | 321 | 07/01/2034 |
| 31297C-T8-3 | FED HOME LOAN MTG CORP GOLD #A25075 | | 12/01/2011 | SCHEDULED REDEMPTION | | 59,223 | 59,223 | 60,428 | 60,378 | | (1,155) | | (1,155) | | 59,223 | | | | 1,123 | 07/01/2034 |
| 31297D-AM-0 | FED HOME LOAN MTG CORP GOLD #A25412 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,330 | 8,330 | 8,512 | 8,501 | | (171) | | (171) | | 8,330 | | | | 249 | 08/01/2034 |
| 31297D-E8-7 | FED HOME LOAN MTG CORP GOLD #A25559 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,166 | 13,166 | 13,454 | 13,346 | | (180) | | (180) | | 13,166 | | | | 344 | 08/01/2034 |
| 31297E-GP-5 | FED HOME LOAN MTG CORP GOLD #A26506 | | 12/01/2011 | SCHEDULED REDEMPTION | | 748 | 748 | 764 | 775 | | (28) | | (28) | | 748 | | | | 28 | 09/01/2034 |
| 31297F-DG-5 | FED HOME LOAN MTG CORP GOLD #A27303 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50,421 | 50,421 | 51,522 | 51,435 | | (1,015) | | (1,015) | | 50,421 | | | | 1,436 | 10/01/2034 |
| 31297K-JG-8 | FED HOME LOAN MTG CORP GOLD #A30263 | | 12/01/2011 | SCHEDULED REDEMPTION | | 41,925 | 41,925 | 41,516 | 41,562 | | 363 | | 363 | | 41,925 | | | | 1,212 | 12/01/2034 |
| 31297L-WK-2 | FED HOME LOAN MTG CORP GOLD #A31550 | | 12/01/2011 | SCHEDULED REDEMPTION | | 61,493 | 61,493 | 59,562 | 59,745 | | 1,749 | | 1,749 | | 61,493 | | | | 1,852 | 03/01/2035 |
| 31297N-GW-0 | FED HOME LOAN MTG CORP GOLD #A32913 | | 12/01/2011 | SCHEDULED REDEMPTION | | 38,039 | 38,039 | 38,869 | 38,539 | | (500) | | (500) | | 38,039 | | | | 1,339 | 05/01/2035 |
| 31297N-LE-4 | FED HOME LOAN MTG CORP GOLD #A33025 | | 12/01/2011 | SCHEDULED REDEMPTION | | 64,211 | 64,211 | 64,959 | 64,725 | | (514) | | (514) | | 64,211 | | | | 1,914 | 08/01/2035 |
| 31297N-PS-9 | FED HOME LOAN MTG CORP GOLD #A33133 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,256 | 9,256 | 9,458 | 9,499 | | (244) | | (244) | | 9,256 | | | | 348 | 01/01/2035 |
| 31297Q-3B-3 | FED HOME LOAN MTG CORP GOLD #A35294 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,590 | 30,590 | 30,989 | 30,958 | | (368) | | (368) | | 30,590 | | | | 1,308 | 06/01/2035 |
| 31297S-A9-6 | FED HOME LOAN MTG CORP GOLD #A36332 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81,013 | 81,013 | 82,247 | 81,560 | | (547) | | (547) | | 81,013 | | | | 3,183 | 08/01/2035 |
| 31297S-UF-0 | FED HOME LOAN MTG CORP GOLD #A36882 | | 12/01/2011 | SCHEDULED REDEMPTION | | 84,005 | 84,005 | 85,120 | 84,735 | | (729) | | (729) | | 84,005 | | | | 2,792 | 08/01/2035 |
| 31297U-YR-5 | FED HOME LOAN MTG CORP GOLD #A38820 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,725 | 7,725 | 7,812 | 7,773 | | (48) | | (48) | | 7,725 | | | | 259 | 05/01/2035 |
| 3128K0-6R-9 | FED HOME LOAN MTG CORP GOLD #A40880 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,878 | 2,878 | 2,911 | 2,895 | | (17) | | (17) | | 2,878 | | | | 80 | 12/01/2035 |
| 3128K1-RK-9 | FED HOME LOAN MTG CORP GOLD #A41390 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,059 | 6,059 | 6,128 | 6,096 | | (37) | | (37) | | 6,059 | | | | 184 | 01/01/2036 |
| 3128K1-YG-0 | FED HOME LOAN MTG CORP GOLD #A41611 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,852 | 21,852 | 22,129 | 22,007 | | (154) | | (154) | | 21,852 | | | | 648 | 01/01/2036 |
| 3128K1-ZF-1 | FED HOME LOAN MTG CORP GOLD #A41642 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,202 | 6,202 | 6,296 | 6,248 | | (46) | | (46) | | 6,202 | | | | 176 | 01/01/2036 |
| 3128K1-3Y-5 | FED HOME LOAN MTG CORP GOLD #A41715 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,489 | 27,489 | 27,908 | 27,707 | | (218) | | (218) | | 27,489 | | | | 1,132 | 01/01/2036 |
| 3128K1-5P-2 | FED HOME LOAN MTG CORP GOLD #A41754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,974 | 26,974 | 27,324 | 27,137 | | (163) | | (163) | | 26,974 | | | | 840 | 01/01/2036 |
| 3128K2-AA-7 | FED HOME LOAN MTG CORP GOLD #A41801 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,179 | 16,179 | 16,414 | 16,325 | | (146) | | (146) | | 16,179 | | | | 572 | 01/01/2036 |
| 3128K2-HZ-5 | FED HOME LOAN MTG CORP GOLD #A42048 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,509 | 8,509 | 8,638 | 8,581 | | (73) | | (73) | | 8,509 | | | | 226 | 01/01/2036 |
| 3128K2-H2-8 | FED HOME LOAN MTG CORP GOLD #A42049 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,112 | 11,112 | 11,281 | 11,203 | | (91) | | (91) | | 11,112 | | | | 352 | 01/01/2036 |
| 3128K2-LH-0 | FED HOME LOAN MTG CORP GOLD #A42128 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,841 | 7,841 | 7,960 | 7,908 | | (67) | | (67) | | 7,841 | | | | 225 | 01/01/2036 |
| 3128K2-LR-8 | FED HOME LOAN MTG CORP GOLD #A42136 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,753 | 3,753 | 3,796 | 3,784 | | (31) | | (31) | | 3,753 | | | | 119 | 01/01/2036 |
| 3128K2-MY-2 | FED HOME LOAN MTG CORP GOLD #A42175 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,283 | 5,283 | 5,343 | 5,316 | | (33) | | (33) | | 5,283 | | | | 198 | 01/01/2036 |

# 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 |
| 3128K2-MZ-9 | FED HOME LOAN MTG CORP GOLD #A42176 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,560 | 8,560 | 8,690 | 8,654 | | (94) | | (94) | | 8,560 | | | | 323 | 01/01/2036 |
| 3128K2-N7-0 | FED HOME LOAN MTG CORP GOLD #A42214 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,125 | 8,125 | 8,249 | 8,206 | | (81) | | (81) | | 8,125 | | | | 299 | 01/01/2036 |
| 3128K2-PQ-6 | FED HOME LOAN MTG CORP GOLD #A42231 | | 12/01/2011 | SCHEDULED REDEMPTION | | 662 | 662 | 669 | 666 | | (5) | | (5) | | 662 | | | | 23 | 02/01/2036 |
| 3128K2-Q3-6 | FED HOME LOAN MTG CORP GOLD #A42274 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,260 | 19,260 | 19,554 | 19,419 | | (159) | | (159) | | 19,260 | | | | 642 | 01/01/2036 |
| 3128K2-Q6-9 | FED HOME LOAN MTG CORP GOLD #A42277 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,391 | 2,391 | 2,418 | 2,411 | | (20) | | (20) | | 2,391 | | | | 62 | 01/01/2036 |
| 3128K2-RW-1 | FED HOME LOAN MTG CORP GOLD #A42301 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,326 | 17,326 | 17,522 | 17,428 | | (102) | | (102) | | 17,326 | | | | 520 | 02/01/2036 |
| 3128K2-V2-2 | FED HOME LOAN MTG CORP GOLD #A42433 | | 12/01/2011 | SCHEDULED REDEMPTION | | 38,221 | 38,221 | 38,703 | 38,509 | | (288) | | (288) | | 38,221 | | | | 1,263 | 02/01/2036 |
| 3128K2-3W-7 | FED HOME LOAN MTG CORP GOLD #A42613 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,822 | 2,822 | 2,865 | 2,837 | | (15) | | (15) | | 2,822 | | | | 80 | 02/01/2036 |
| 3128K2-5L-9 | FED HOME LOAN MTG CORP GOLD #A42651 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,267 | 6,267 | 6,363 | 6,299 | | (32) | | (32) | | 6,267 | | | | 175 | 02/01/2036 |
| 3128K3-KL-0 | FED HOME LOAN MTG CORP GOLD #A42999 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,793 | 1,793 | 1,820 | 1,808 | | (15) | | (15) | | 1,793 | | | | 92 | 01/01/2036 |
| 3128K4-VC-6 | FED HOME LOAN MTG CORP GOLD #A44211 | | 12/01/2011 | SCHEDULED REDEMPTION | | 88,459 | 88,459 | 85,833 | 87,499 | | 960 | | 960 | | 88,459 | | | | 4,533 | 03/01/2036 |
| 3128K6-FQ-8 | FED HOME LOAN MTG CORP GOLD #A45575 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57,327 | 57,327 | 58,579 | 58,218 | | (890) | | (890) | | 57,327 | | | | 1,172 | 06/01/2035 |
| 3128K6-XX-3 | FED HOME LOAN MTG CORP GOLD #A46094 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,026 | 9,026 | 9,163 | 9,137 | | (111) | | (111) | | 9,026 | | | | 128 | 07/01/2035 |
| 3128K7-BF-4 | FED HOME LOAN MTG CORP GOLD #A46338 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,274 | 11,274 | 11,402 | 11,372 | | (98) | | (98) | | 11,274 | | | | 295 | 08/01/2035 |
| 3128K7-NF-1 | FED HOME LOAN MTG CORP GOLD #A46690 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,155 | 2,155 | 2,180 | 2,167 | | (11) | | (11) | | 2,155 | | | | 63 | 08/01/2035 |
| 3128K8-6K-7 | FED HOME LOAN MTG CORP GOLD #A48074 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,608 | 6,608 | 6,709 | 6,649 | | (41) | | (41) | | 6,608 | | | | 187 | 01/01/2036 |
| 3128K8-7D-2 | FED HOME LOAN MTG CORP GOLD #A48092 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,740 | 29,740 | 30,077 | 29,896 | | (156) | | (156) | | 29,740 | | | | 847 | 01/01/2036 |
| 3128K9-AE-4 | FED HOME LOAN MTG CORP GOLD #A48105 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,428 | 8,428 | 8,553 | 8,507 | | (79) | | (79) | | 8,428 | | | | 405 | 01/01/2036 |
| 312964-FR-5 | FED HOME LOAN MTG CORP GOLD #B11976 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,504 | 16,504 | 16,977 | 17,041 | | (537) | | (537) | | 16,504 | | | | 427 | 01/01/2019 |
| 312964-LA-5 | FED HOME LOAN MTG CORP GOLD #B12121 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,897 | 2,897 | 2,794 | 2,852 | | 45 | | 45 | | 2,897 | | | | 47 | 01/01/2019 |
| 312965-CV-6 | FED HOME LOAN MTG CORP GOLD #B12784 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,155 | 54,155 | 52,232 | 52,920 | | 1,235 | | 1,235 | | 54,155 | | | | 1,151 | 03/01/2019 |
| 312966-P3-2 | FED HOME LOAN MTG CORP GOLD #B14042 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,848 | 2,848 | 2,749 | 2,786 | | 61 | | 61 | | 2,848 | | | | 69 | 05/01/2019 |
| 312966-UB-8 | FED HOME LOAN MTG CORP GOLD #B14178 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,077 | 23,077 | 22,302 | 22,705 | | 372 | | 372 | | 23,077 | | | | 553 | 05/01/2019 |
| 312967-HM-7 | FED HOME LOAN MTG CORP GOLD #B14736 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,080 | 20,080 | 19,379 | 19,648 | | 432 | | 432 | | 20,080 | | | | 500 | 05/01/2019 |
| 312967-KE-1 | FED HOME LOAN MTG CORP GOLD #B14793 | | 12/01/2011 | SCHEDULED REDEMPTION | | 48,788 | 48,788 | 47,082 | 47,969 | | 819 | | 819 | | 48,788 | | | | 1,200 | 06/01/2019 |
| 31292G-BY-1 | FED HOME LOAN MTG CORP GOLD #C00005 | | 12/01/2011 | SCHEDULED REDEMPTION | | 457 | 457 | 514 | 502 | | (45) | | (45) | | 457 | | | | 33 | 08/01/2021 |
| 31292G-BL-9 | FED HOME LOAN MTG CORP GOLD #C00043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,088 | 2,088 | 2,521 | 2,541 | | (454) | | (454) | | 2,088 | | | | 107 | 06/01/2021 |
| 31292G-C4-6 | FED HOME LOAN MTG CORP GOLD #C00091 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,184 | 4,184 | 4,425 | 4,446 | | (262) | | (262) | | 4,184 | | | | 330 | 12/01/2021 |
| 31292G-4U-7 | FED HOME LOAN MTG CORP GOLD #C00835 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,631 | 8,631 | 8,510 | 8,083 | | 548 | | 548 | | 8,631 | | | | 320 | 07/01/2029 |
| 31292G-4V-5 | FED HOME LOAN MTG CORP GOLD #C00836 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,401 | 14,401 | 14,554 | 14,796 | | (395) | | (395) | | 14,401 | | | | 602 | 07/01/2029 |
| 31292G-5V-4 | FED HOME LOAN MTG CORP GOLD #C00860 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,871 | 4,871 | 4,957 | 5,106 | | (234) | | (234) | | 4,871 | | | | 187 | 09/01/2029 |
| 31292G-6K-7 | FED HOME LOAN MTG CORP GOLD #C00874 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81 | 81 | 82 | 84 | | (2) | | (2) | | 81 | | | | 3 | 10/01/2029 |
| 31292G-6S-0 | FED HOME LOAN MTG CORP GOLD #C00881 | | 12/01/2011 | SCHEDULED REDEMPTION | | 407 | 407 | 411 | 418 | | (11) | | (11) | | 407 | | | | 15 | 11/01/2029 |
| 31292G-7H-3 | FED HOME LOAN MTG CORP GOLD #C00896 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,690 | 1,690 | 1,755 | 1,797 | | (108) | | (108) | | 1,690 | | | | 78 | 12/01/2029 |
| 31292H-AK-0 | FED HOME LOAN MTG CORP GOLD #C00910 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,145 | 1,145 | 1,178 | 1,229 | | (84) | | (84) | | 1,145 | | | | 48 | 01/01/2030 |
| 31292H-GR-9 | FED HOME LOAN MTG CORP GOLD #C01108 | | 12/01/2011 | SCHEDULED REDEMPTION | | 267 | 267 | 278 | 294 | | (27) | | (27) | | 267 | | | | 16 | 12/01/2030 |
| 31292H-G4-0 | FED HOME LOAN MTG CORP GOLD #C01119 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,774 | 1,774 | 1,750 | 1,671 | | 104 | | 104 | | 1,774 | | | | 38 | 11/01/2030 |
| 31292H-LB-8 | FED HOME LOAN MTG CORP GOLD #C01222 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,288 | 1,288 | 1,300 | 1,329 | | (41) | | (41) | | 1,288 | | | | 57 | 09/01/2031 |
| 31292H-L3-6 | FED HOME LOAN MTG CORP GOLD #C01246 | | 12/01/2011 | SCHEDULED REDEMPTION | | 75,844 | 75,844 | 76,904 | 78,784 | | (2,940) | | (2,940) | | 75,844 | | | | 3,416 | 10/01/2031 |
| 31292H-MW-1 | FED HOME LOAN MTG CORP GOLD #C01273 | | 12/01/2011 | SCHEDULED REDEMPTION | | 88 | 88 | 90 | 93 | | (5) | | (5) | | 88 | | | | 4 | 10/01/2031 |
| 31292H-N4-2 | FED HOME LOAN MTG CORP GOLD #C01311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,606 | 10,606 | 10,738 | 10,969 | | (362) | | (362) | | 10,606 | | | | 392 | 02/01/2032 |
| 31292H-P3-2 | FED HOME LOAN MTG CORP GOLD #C01342 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,195 | 1,195 | 1,231 | 1,270 | | (75) | | (75) | | 1,195 | | | | 44 | 02/01/2032 |
| 31292H-QC-1 | FED HOME LOAN MTG CORP GOLD #C01351 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,269 | 9,269 | 9,139 | 8,946 | | 323 | | 323 | | 9,269 | | | | 344 | 05/01/2032 |
| 31292H-RR-7 | FED HOME LOAN MTG CORP GOLD #C01396 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,852 | 2,852 | 2,812 | 2,777 | | 76 | | 76 | | 2,852 | | | | 101 | 09/01/2032 |
| 31292H-SD-7 | FED HOME LOAN MTG CORP GOLD #C01416 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,454 | 3,454 | 3,491 | 3,515 | | (61) | | (61) | | 3,454 | | | | 134 | 09/01/2032 |
| 31292H-UQ-5 | FED HOME LOAN MTG CORP GOLD #C01491 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,119 | 2,119 | 2,175 | 2,180 | | (62) | | (62) | | 2,119 | | | | 74 | 02/01/2033 |
| 31292H-YU-2 | FED HOME LOAN MTG CORP GOLD #C01623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 65,119 | 65,119 | 65,864 | 65,544 | | (424) | | (424) | | 65,119 | | | | 2,083 | 09/01/2033 |
| 31292V-B7-7 | FED HOME LOAN MTG CORP GOLD #C10962 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,466 | 3,466 | 3,516 | 3,522 | | (56) | | (56) | | 3,466 | | | | 151 | 05/01/2028 |
| 31293D-Y4-8 | FED HOME LOAN MTG CORP GOLD #C17931 | | 12/01/2011 | SCHEDULED REDEMPTION | | 903 | 903 | 891 | 870 | | 33 | | 33 | | 903 | | | | 34 | 11/01/2028 |
| 31293D-3X-8 | FED HOME LOAN MTG CORP GOLD #C18014 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,566 | 4,566 | 4,403 | 4,437 | | 129 | | 129 | | 4,566 | | | | 157 | 11/01/2028 |
| 31293E-AG-5 | FED HOME LOAN MTG CORP GOLD #C18107 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,595 | 4,595 | 4,431 | 4,461 | | 134 | | 134 | | 4,595 | | | | 166 | 11/01/2028 |
| 31293E-J8-4 | FED HOME LOAN MTG CORP GOLD #C18387 | | 07/01/2011 | SCHEDULED REDEMPTION | | 52,087 | 52,087 | 50,231 | 51,244 | | 843 | | 843 | | 52,087 | | | | 1,625 | 11/01/2028 |
| 31293M-ZH-8 | FED HOME LOAN MTG CORP GOLD #C24344 | | 12/01/2011 | SCHEDULED REDEMPTION | | 991 | 991 | 977 | 958 | | 34 | | 34 | | 991 | | | | 16 | 04/01/2029 |
| 31293P-3M-5 | FED HOME LOAN MTG CORP GOLD #C26204 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,870 | 6,870 | 6,387 | 6,506 | | 364 | | 364 | | 6,870 | | | | 349 | 05/01/2029 |
| 31293P-7D-1 | FED HOME LOAN MTG CORP GOLD #C26292 | | 05/01/2011 | SCHEDULED REDEMPTION | | 1,578 | 1,578 | 1,477 | 1,561 | | 17 | | 17 | | 1,578 | | | | 25 | 05/01/2029 |
| 31293Q-E3-3 | FED HOME LOAN MTG CORP GOLD #C26454 | | 12/01/2011 | SCHEDULED REDEMPTION | | 765 | 765 | 720 | 727 | | 38 | | 38 | | 765 | | | | 31 | 05/01/2029 |
| 31293Q-2Y-8 | FED HOME LOAN MTG CORP GOLD #C27091 | | 12/01/2011 | SCHEDULED REDEMPTION | | 411 | 411 | 406 | 395 | | 16 | | 16 | | 411 | | | | 13 | 06/01/2029 |

# 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 |
| 31293Q-6Q-1 | FED HOME LOAN MTG CORP GOLD #C27179 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,472 | 10,472 | 9,777 | 9,789 | | 684 | | 684 | | 10,472 | | | | 372 | 06/01/2029 |
| 31293R-BA-8 | FED HOME LOAN MTG CORP GOLD #C27233 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,763 | 7,763 | 7,258 | 7,289 | | 474 | | 474 | | 7,763 | | | | 483 | 06/01/2029 |
| 31293R-KF-7 | FED HOME LOAN MTG CORP GOLD #C27494 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,166 | 3,166 | 2,953 | 2,950 | | 217 | | 217 | | 3,166 | | | | 136 | 06/01/2029 |
| 31293S-BL-2 | FED HOME LOAN MTG CORP GOLD #C28143 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,292 | 1,292 | 1,210 | 1,231 | | 61 | | 61 | | 1,292 | | | | 52 | 06/01/2029 |
| 31293S-CZ-0 | FED HOME LOAN MTG CORP GOLD #C28188 | | 12/01/2011 | SCHEDULED REDEMPTION | | 515 | 515 | 508 | 488 | | 27 | | 27 | | 515 | | | | 14 | 06/01/2029 |
| 31293S-E8-8 | FED HOME LOAN MTG CORP GOLD #C28259 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28,413 | 28,413 | 28,014 | 27,600 | | 812 | | 812 | | 28,413 | | | | 1,104 | 06/01/2029 |
| 31293S-FH-7 | FED HOME LOAN MTG CORP GOLD #C28268 | | 12/01/2011 | SCHEDULED REDEMPTION | | 264 | 264 | 246 | 234 | | 30 | | 30 | | 264 | | | | 11 | 06/01/2029 |
| 31293S-XL-8 | FED HOME LOAN MTG CORP GOLD #C28783 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,639 | 2,639 | 2,664 | 2,716 | | (78) | | (78) | | 2,639 | | | | 107 | 07/01/2029 |
| 31293T-AT-4 | FED HOME LOAN MTG CORP GOLD #C29018 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60 | 60 | 60 | 61 | | (1) | | (1) | | 60 | | | | 3 | 07/01/2029 |
| 31293T-A6-4 | FED HOME LOAN MTG CORP GOLD #C29029 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29 | 29 | 29 | 28 | | 1 | | 1 | | 29 | | | | 1 | 07/01/2029 |
| 31293V-H7-0 | FED HOME LOAN MTG CORP GOLD #C30254 | | 12/01/2011 | SCHEDULED REDEMPTION | | 693 | 693 | 699 | 713 | | (20) | | (20) | | 693 | | | | 29 | 08/01/2029 |
| 31293W-HV-5 | FED HOME LOAN MTG CORP GOLD #C31144 | | 12/01/2011 | SCHEDULED REDEMPTION | | 552 | 552 | 557 | 568 | | (15) | | (15) | | 552 | | | | 25 | 09/01/2029 |
| 31293X-BE-7 | FED HOME LOAN MTG CORP GOLD #C31837 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,287 | 16,287 | 16,684 | 16,780 | | (493) | | (493) | | 16,287 | | | | 1,349 | 10/01/2029 |
| 31293X-QP-6 | FED HOME LOAN MTG CORP GOLD #C32262 | | 12/01/2011 | SCHEDULED REDEMPTION | | 286 | 286 | 289 | 297 | | (11) | | (11) | | 286 | | | | 12 | 10/01/2029 |
| 31293Y-C3-8 | FED HOME LOAN MTG CORP GOLD #C32790 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51 | 51 | 53 | 54 | | (3) | | (3) | | 51 | | | | 3 | 10/01/2029 |
| 31293Y-KM-7 | FED HOME LOAN MTG CORP GOLD #C33000 | | 12/01/2011 | SCHEDULED REDEMPTION | | 125 | 125 | 126 | 128 | | (3) | | (3) | | 125 | | | | 5 | 11/01/2029 |
| 31294B-X2-6 | FED HOME LOAN MTG CORP GOLD #C35197 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,587 | 3,587 | 3,622 | 3,671 | | (83) | | (83) | | 3,587 | | | | 109 | 01/01/2030 |
| 31294B-4Q-5 | FED HOME LOAN MTG CORP GOLD #C35331 | | 12/01/2011 | SCHEDULED REDEMPTION | | 197 | 197 | 189 | 188 | | 9 | | 9 | | 197 | | | | 9 | 01/01/2030 |
| 31294B-5Y-7 | FED HOME LOAN MTG CORP GOLD #C35363 | | 12/01/2011 | SCHEDULED REDEMPTION | | 467 | 467 | 472 | 484 | | (16) | | (16) | | 467 | | | | 18 | 01/01/2030 |
| 31294C-SZ-7 | FED HOME LOAN MTG CORP GOLD #C35936 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25 | 25 | 24 | 23 | | 1 | | 1 | | 25 | | | | 1 | 01/01/2030 |
| 31294D-AJ-0 | FED HOME LOAN MTG CORP GOLD #C36309 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20 | 20 | 20 | 20 | | (1) | | (1) | | 20 | | | | 1 | 02/01/2030 |
| 31294D-EA-5 | FED HOME LOAN MTG CORP GOLD #C36429 | | 12/01/2011 | SCHEDULED REDEMPTION | | 87 | 87 | 88 | 90 | | (3) | | (3) | | 87 | | | | 2 | 02/01/2030 |
| 31294D-X4-8 | FED HOME LOAN MTG CORP GOLD #C36999 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,986 | 2,986 | 2,850 | 2,821 | | 165 | | 165 | | 2,986 | | | | 165 | 03/01/2030 |
| 31294E-LC-1 | FED HOME LOAN MTG CORP GOLD #C37523 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29 | 29 | 29 | 29 | | (1) | | (1) | | 29 | | | | 1 | 04/01/2030 |
| 31294E-PM-5 | FED HOME LOAN MTG CORP GOLD #C37628 | | 12/01/2011 | SCHEDULED REDEMPTION | | 229 | 229 | 239 | 251 | | (22) | | (22) | | 229 | | | | 17 | 04/01/2030 |
| 31294E-RS-0 | FED HOME LOAN MTG CORP GOLD #C37697 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 04/01/2030 |
| 31294E-WU-9 | FED HOME LOAN MTG CORP GOLD #C37859 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9 | 9 | 9 | 9 | | 1 | | 1 | | 9 | | | | | 04/01/2030 |
| 31294E-W9-6 | FED HOME LOAN MTG CORP GOLD #C37872 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2 | 2 | 2 | 3 | | | | | | 2 | | | | | 04/01/2030 |
| 31294F-SG-2 | FED HOME LOAN MTG CORP GOLD #C38619 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25 | 25 | 24 | 23 | | 2 | | 2 | | 25 | | | | 2 | 06/01/2030 |
| 31294F-6H-4 | FED HOME LOAN MTG CORP GOLD #C38972 | | 12/01/2011 | SCHEDULED REDEMPTION | | 38,473 | 38,473 | 37,934 | 37,072 | | 1,401 | | 1,401 | | 38,473 | | | | 1,363 | 05/01/2029 |
| 31297X-EW-0 | FED HOME LOAN MTG CORP GOLD #C40149 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,397 | 1,397 | 1,457 | 1,549 | | (152) | | (152) | | 1,397 | | | | 74 | 07/01/2030 |
| 31297X-XG-4 | FED HOME LOAN MTG CORP GOLD #C40679 | | 12/01/2011 | SCHEDULED REDEMPTION | | 87 | 87 | 84 | 82 | | 5 | | 5 | | 87 | | | | 4 | 07/01/2030 |
| 31298A-CQ-4 | FED HOME LOAN MTG CORP GOLD #C41879 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,788 | 2,788 | 2,815 | 2,863 | | (75) | | (75) | | 2,788 | | | | 89 | 05/01/2030 |
| 31298D-KF-3 | FED HOME LOAN MTG CORP GOLD #C44794 | | 12/01/2011 | SCHEDULED REDEMPTION | | 119 | 119 | 126 | 140 | | (20) | | (20) | | 119 | | | | 5 | 11/01/2030 |
| 31298E-JX-4 | FED HOME LOAN MTG CORP GOLD #C45678 | | 09/01/2011 | SCHEDULED REDEMPTION | | 28 | 28 | 28 | 28 | | | | | | 28 | | | | 1 | 12/01/2030 |
| 31298E-3E-3 | FED HOME LOAN MTG CORP GOLD #C46197 | | 08/01/2011 | SCHEDULED REDEMPTION | | 374 | 374 | 381 | 377 | | (3) | | (3) | | 374 | | | | 11 | 02/01/2030 |
| 31298F-B2-7 | FED HOME LOAN MTG CORP GOLD #C46357 | | 12/01/2011 | SCHEDULED REDEMPTION | | 203 | 203 | 211 | 229 | | (26) | | (26) | | 203 | | | | 12 | 01/01/2031 |
| 31298L-XT-1 | FED HOME LOAN MTG CORP GOLD #C50690 | | 12/01/2011 | SCHEDULED REDEMPTION | | 886 | 886 | 894 | 912 | | (26) | | (26) | | 886 | | | | 18 | 04/01/2031 |
| 31298M-E3-7 | FED HOME LOAN MTG CORP GOLD #C51054 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14 | 14 | 14 | 14 | | 1 | | 1 | | 14 | | | | 1 | 05/01/2031 |
| 31298M-JF-5 | FED HOME LOAN MTG CORP GOLD #C51162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52 | 52 | 51 | 50 | | 2 | | 2 | | 52 | | | | 2 | 05/01/2031 |
| 31298Q-AD-0 | FED HOME LOAN MTG CORP GOLD #C53604 | | 12/01/2011 | SCHEDULED REDEMPTION | | 65 | 65 | 66 | 68 | | (4) | | (4) | | 65 | | | | 3 | 06/01/2031 |
| 31298Q-CA-4 | FED HOME LOAN MTG CORP GOLD #C53665 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,337 | 5,337 | 5,263 | 5,217 | | 120 | | 120 | | 5,337 | | | | 225 | 06/01/2031 |
| 31298Q-4Z-8 | FED HOME LOAN MTG CORP GOLD #C54440 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,170 | 14,170 | 13,972 | 13,703 | | 467 | | 467 | | 14,170 | | | | 501 | 07/01/2031 |
| 31298R-KD-7 | FED HOME LOAN MTG CORP GOLD #C54792 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,480 | 23,480 | 24,636 | 25,271 | | (1,791) | | (1,791) | | 23,480 | | | | 1,305 | 07/01/2031 |
| 31298R-NR-3 | FED HOME LOAN MTG CORP GOLD #C54900 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35 | 35 | 34 | 33 | | 2 | | 2 | | 35 | | | | 2 | 07/01/2031 |
| 31298R-VY-9 | FED HOME LOAN MTG CORP GOLD #C55131 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24 | 24 | 23 | 22 | | 1 | | 1 | | 24 | | | | 1 | 07/01/2031 |
| 31298S-HK-3 | FED HOME LOAN MTG CORP GOLD #C55634 | | 12/01/2011 | SCHEDULED REDEMPTION | | 737 | 737 | 777 | 801 | | (64) | | (64) | | 737 | | | | 32 | 08/01/2031 |
| 31298S-LV-4 | FED HOME LOAN MTG CORP GOLD #C55740 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,539 | 3,539 | 3,601 | 3,682 | | (144) | | (144) | | 3,539 | | | | 137 | 01/01/2030 |
| 31298S-VJ-0 | FED HOME LOAN MTG CORP GOLD #C56017 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,079 | 17,079 | 16,840 | 16,528 | | 551 | | 551 | | 17,079 | | | | 795 | 03/01/2031 |
| 31298V-JF-5 | FED HOME LOAN MTG CORP GOLD #C58362 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52 | 52 | 51 | 50 | | 2 | | 2 | | 52 | | | | 2 | 09/01/2031 |
| 31298V-UP-0 | FED HOME LOAN MTG CORP GOLD #C58690 | | 12/01/2011 | SCHEDULED REDEMPTION | | 230 | 230 | 227 | 219 | | 11 | | 11 | | 230 | | | | 9 | 10/01/2031 |
| 31298W-GA-7 | FED HOME LOAN MTG CORP GOLD #C59193 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21 | 21 | 21 | 21 | | 1 | | 1 | | 21 | | | | 1 | 09/01/2031 |
| 31298W-JQ-9 | FED HOME LOAN MTG CORP GOLD #C59271 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12 | 12 | 12 | 12 | | | | | | 12 | | | | 1 | 10/01/2031 |
| 31298W-TE-5 | FED HOME LOAN MTG CORP GOLD #C59549 | | 12/01/2011 | SCHEDULED REDEMPTION | | 253 | 253 | 250 | 247 | | 6 | | 6 | | 253 | | | | 12 | 11/01/2031 |
| 31298Y-AH-4 | FED HOME LOAN MTG CORP GOLD #C60008 | | 12/01/2011 | SCHEDULED REDEMPTION | | 756 | 756 | 746 | 718 | | 39 | | 39 | | 756 | | | | 40 | 11/01/2031 |
| 31298Y-L3-3 | FED HOME LOAN MTG CORP GOLD #C60346 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15 | 15 | 15 | 15 | | 1 | | 1 | | 15 | | | | 1 | 10/01/2031 |
| 31287L-7H-9 | FED HOME LOAN MTG CORP GOLD #C61796 | | 12/01/2011 | SCHEDULED REDEMPTION | | 440 | 440 | 434 | 426 | | 14 | | 14 | | 440 | | | | 15 | 12/01/2031 |

# 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 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 |
| 31287M-MB-3 | FED HOME LOAN MTG CORP GOLD #C62154 | | 12/01/2011 | SCHEDULED REDEMPTION | | 240 | 240 | 237 | 228 | | 12 | | 12 | | 240 | | | | 5 | 01/01/2032 |
| 31287Q-SQ-5 | FED HOME LOAN MTG CORP GOLD #C65027 | | 12/01/2011 | SCHEDULED REDEMPTION | | 96,631 | 96,631 | 101,915 | 104,930 | | (8,299) | | (8,299) | | 96,631 | | | | 2,906 | 02/01/2032 |
| 31287Q-YS-4 | FED HOME LOAN MTG CORP GOLD #C65221 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,477 | 3,477 | 3,429 | 3,383 | | 95 | | 95 | | 3,477 | | | | 108 | 03/01/2032 |
| 31287R-ZT-9 | FED HOME LOAN MTG CORP GOLD #C66154 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,035 | 15,035 | 14,824 | 14,683 | | 352 | | 352 | | 15,035 | | | | 430 | 03/01/2032 |
| 31287S-JH-1 | FED HOME LOAN MTG CORP GOLD #C66564 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,049 | 1,049 | 1,035 | 1,021 | | 29 | | 29 | | 1,049 | | | | 37 | 04/01/2032 |
| 31287T-CJ-2 | FED HOME LOAN MTG CORP GOLD #C67273 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,846 | 10,846 | 10,950 | 11,011 | | (165) | | (165) | | 10,846 | | | | 515 | 05/01/2032 |
| 31287T-FZ-3 | FED HOME LOAN MTG CORP GOLD #C67384 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,379 | 9,379 | 9,469 | 9,520 | | (141) | | (141) | | 9,379 | | | | 278 | 06/01/2032 |
| 31287T-SE-6 | FED HOME LOAN MTG CORP GOLD #C67717 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,256 | 2,256 | 2,278 | 2,306 | | (50) | | (50) | | 2,256 | | | | 74 | 06/01/2032 |
| 31287T-VR-3 | FED HOME LOAN MTG CORP GOLD #C67824 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16 | 16 | 15 | 15 | | 1 | | 1 | | 16 | | | | 1 | 06/01/2032 |
| 31287U-CM-2 | FED HOME LOAN MTG CORP GOLD #C68176 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50 | 50 | 49 | 48 | | 2 | | 2 | | 50 | | | | 2 | 06/01/2032 |
| 31287U-G7-1 | FED HOME LOAN MTG CORP GOLD #C68322 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,375 | 1,375 | 1,388 | 1,395 | | (20) | | (20) | | 1,375 | | | | 61 | 07/01/2032 |
| 31287U-JS-2 | FED HOME LOAN MTG CORP GOLD #C68373 | | 09/01/2011 | Various | | 459,970 | 398,146 | 411,770 | 418,508 | | 121 | | 121 | | 418,629 | | 41,341 | 41,341 | 21,648 | 06/01/2032 |
| 31287U-VQ-2 | FED HOME LOAN MTG CORP GOLD #C68723 | | 12/01/2011 | SCHEDULED REDEMPTION | | 581 | 581 | 587 | 589 | | (7) | | (7) | | 581 | | | | 25 | 07/01/2032 |
| 31287V-E7-1 | FED HOME LOAN MTG CORP GOLD #C69158 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,087 | 1,087 | 1,071 | 1,050 | | 37 | | 37 | | 1,087 | | | | 15 | 07/01/2032 |
| 31287V-NX-4 | FED HOME LOAN MTG CORP GOLD #C69406 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,234 | 3,234 | 3,189 | 3,103 | | 131 | | 131 | | 3,234 | | | | 131 | 05/01/2032 |
| 31287V-PE-4 | FED HOME LOAN MTG CORP GOLD #C69421 | | 03/01/2011 | SCHEDULED REDEMPTION | | 19,002 | 19,002 | 18,736 | 18,418 | | 584 | | 584 | | 19,002 | | | | 196 | 07/01/2032 |
| 31287V-UJ-7 | FED HOME LOAN MTG CORP GOLD #C69585 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62 | 62 | 61 | 59 | | 2 | | 2 | | 62 | | | | 3 | 08/01/2032 |
| 31287V-6Q-8 | FED HOME LOAN MTG CORP GOLD #C69879 | | 12/01/2011 | SCHEDULED REDEMPTION | | 911 | 911 | 899 | 891 | | 20 | | 20 | | 911 | | | | 33 | 08/01/2032 |
| 31287X-AN-6 | FED HOME LOAN MTG CORP GOLD #C70013 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36 | 36 | 35 | 35 | | 1 | | 1 | | 36 | | | | 2 | 08/01/2032 |
| 31287X-N7-7 | FED HOME LOAN MTG CORP GOLD #C70414 | | 12/01/2011 | SCHEDULED REDEMPTION | | 261 | 261 | 257 | 249 | | 12 | | 12 | | 261 | | | | 11 | 03/01/2032 |
| 31288B-MZ-3 | FED HOME LOAN MTG CORP GOLD #C73076 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,369 | 17,369 | 17,830 | 17,790 | | (422) | | (422) | | 17,369 | | | | 553 | 11/01/2032 |
| 31288D-FL-8 | FED HOME LOAN MTG CORP GOLD #C74671 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,194 | 2,194 | 2,219 | 2,207 | | (13) | | (13) | | 2,194 | | | | 56 | 01/01/2033 |
| 31288H-7G-9 | FED HOME LOAN MTG CORP GOLD #C78995 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,358 | 8,358 | 8,580 | 8,590 | | (232) | | (232) | | 8,358 | | | | 226 | 05/01/2033 |
| 31335G-EK-7 | FED HOME LOAN MTG CORP GOLD #C80138 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,758 | 29,758 | 28,327 | 27,939 | | 1,819 | | 1,819 | | 29,758 | | | | 1,185 | 04/01/2024 |
| 31335G-KY-0 | FED HOME LOAN MTG CORP GOLD #C80311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,823 | 1,823 | 1,901 | 1,905 | | (82) | | (82) | | 1,823 | | | | 107 | 03/01/2025 |
| 31335G-NG-6 | FED HOME LOAN MTG CORP GOLD #C80391 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,920 | 7,920 | 8,965 | 8,952 | | (1,032) | | (1,032) | | 7,920 | | | | 344 | 03/01/2026 |
| 31335G-PN-9 | FED HOME LOAN MTG CORP GOLD #C80429 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,552 | 22,552 | 23,196 | 23,584 | | (1,032) | | (1,032) | | 22,552 | | | | 1,388 | 09/01/2026 |
| 3128F9-6K-1 | FED HOME LOAN MTG CORP GOLD #D69874 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,760 | 9,760 | 9,321 | 9,187 | | 573 | | 573 | | 9,760 | | | | 393 | 04/01/2026 |
| 3128FB-CY-9 | FED HOME LOAN MTG CORP GOLD #D70087 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,756 | 11,756 | 10,884 | 11,094 | | 662 | | 662 | | 11,756 | | | | 686 | 04/01/2026 |
| 3128FB-TC-9 | FED HOME LOAN MTG CORP GOLD #D70547 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,905 | 10,905 | 12,247 | 12,231 | | (1,326) | | (1,326) | | 10,905 | | | | 368 | 04/01/2026 |
| 3128FB-Y8-2 | FED HOME LOAN MTG CORP GOLD #D70735 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,826 | 13,826 | 12,838 | 12,678 | | 1,148 | | 1,148 | | 13,826 | | | | 295 | 04/01/2026 |
| 3128FB-6F-7 | FED HOME LOAN MTG CORP GOLD #D70870 | | 12/01/2011 | SCHEDULED REDEMPTION | | 48,015 | 48,015 | 44,593 | 43,241 | | 4,774 | | 4,774 | | 48,015 | | | | 3,052 | 05/01/2026 |
| 3128FF-FW-1 | FED HOME LOAN MTG CORP GOLD #D73781 | | 09/07/2011 | Various | | 359,557 | 302,347 | 311,266 | 313,384 | | (3,275) | | (3,275) | | 310,108 | | 49,449 | 49,449 | 19,855 | 08/01/2026 |
| 3129AJ-PE-2 | FED HOME LOAN MTG CORP GOLD #E00421 | | 03/01/2011 | Various | | 6,766 | 6,766 | 6,401 | 6,752 | | 14 | | 14 | | 6,766 | | | | 63 | 03/01/2011 |
| 3129AJ-PN-2 | FED HOME LOAN MTG CORP GOLD #E00429 | | 04/01/2011 | Various | | 3,105 | 3,105 | 3,076 | 3,104 | | 1 | | 1 | | 3,105 | | | | 41 | 04/01/2011 |
| 3129AJ-QW-1 | FED HOME LOAN MTG CORP GOLD #E00469 | | 12/01/2011 | Various | | 6,009 | 6,009 | 5,864 | 5,993 | | 16 | | 16 | | 6,009 | | | | 175 | 12/01/2011 |
| 3129AJ-UF-3 | FED HOME LOAN MTG CORP GOLD #E00582 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50,789 | 50,789 | 49,405 | 50,217 | | 572 | | 572 | | 50,789 | | | | 1,990 | 11/01/2013 |
| 3129AJ-6S-2 | FED HOME LOAN MTG CORP GOLD #E00881 | | 12/01/2011 | SCHEDULED REDEMPTION | | 569 | 569 | 589 | 591 | | (22) | | (22) | | 569 | | | | 27 | 09/01/2015 |
| 3129AK-AT-2 | FED HOME LOAN MTG CORP GOLD #E00918 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,675 | 4,675 | 4,839 | 4,835 | | (160) | | (160) | | 4,675 | | | | 236 | 11/01/2015 |
| 3129AK-BQ-7 | FED HOME LOAN MTG CORP GOLD #E00947 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,525 | 3,525 | 3,649 | 3,642 | | (117) | | (117) | | 3,525 | | | | 153 | 01/01/2016 |
| 3129AK-CE-3 | FED HOME LOAN MTG CORP GOLD #E00969 | | 05/01/2011 | SCHEDULED REDEMPTION | | 331 | 331 | 343 | 344 | | (13) | | (13) | | 331 | | | | 3 | 02/01/2016 |
| 3129AK-Q5-7 | FED HOME LOAN MTG CORP GOLD #E01376 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,300 | 21,300 | 20,544 | 20,922 | | 378 | | 378 | | 21,300 | | | | 515 | 04/01/2018 |
| 31280G-6H-8 | FED HOME LOAN MTG CORP GOLD #E62672 | | 01/01/2011 | MATURED | | 132 | 132 | 129 | 132 | | | | | | 132 | | | | 1 | 01/01/2011 |
| 31280H-HF-8 | FED HOME LOAN MTG CORP GOLD #E62930 | | 01/01/2011 | SCHEDULED REDEMPTION | | 636 | 636 | 621 | 636 | | | | | | 636 | | | | 3 | 02/01/2011 |
| 31280H-2H-0 | FED HOME LOAN MTG CORP GOLD #E63476 | | 03/01/2011 | Various | | 765 | 765 | 731 | 764 | | 1 | | 1 | | 765 | | | | 7 | 03/01/2011 |
| 31280M-BD-8 | FED HOME LOAN MTG CORP GOLD #E66336 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,578 | 1,578 | 1,508 | 1,565 | | 13 | | 13 | | 1,578 | | | | 59 | 02/01/2012 |
| 3128G7-3D-3 | FED HOME LOAN MTG CORP GOLD #E73496 | | 12/01/2011 | SCHEDULED REDEMPTION | | 34,457 | 34,457 | 33,280 | 34,116 | | 341 | | 341 | | 34,457 | | | | 1,221 | 11/01/2013 |
| 3128GC-HM-7 | FED HOME LOAN MTG CORP GOLD #E77436 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,745 | 22,745 | 22,126 | 22,462 | | 282 | | 282 | | 22,745 | | | | 922 | 06/01/2014 |
| 3128GC-J8-6 | FED HOME LOAN MTG CORP GOLD #E77487 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,833 | 3,833 | 3,729 | 3,788 | | 45 | | 45 | | 3,833 | | | | 139 | 06/01/2014 |
| 3128GE-BY-3 | FED HOME LOAN MTG CORP GOLD #E79055 | | 12/01/2011 | SCHEDULED REDEMPTION | | 41,096 | 41,096 | 40,768 | 40,963 | | 133 | | 133 | | 41,096 | | | | 1,818 | 08/01/2014 |
| 3128GJ-YQ-4 | FED HOME LOAN MTG CORP GOLD #E82519 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,855 | 4,855 | 5,026 | 5,025 | | (170) | | (170) | | 4,855 | | | | 243 | 02/01/2016 |
| 3128H4-R9-2 | FED HOME LOAN MTG CORP GOLD #E96812 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,035 | 37,035 | 38,358 | 38,077 | | (1,042) | | (1,042) | | 37,035 | | | | 1,066 | 06/01/2018 |
| 3128H5-HJ-8 | FED HOME LOAN MTG CORP GOLD #E97433 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,904 | 1,904 | 1,972 | 1,978 | | (74) | | (74) | | 1,904 | | | | 57 | 07/01/2018 |
| 31283G-Q3-4 | FED HOME LOAN MTG CORP GOLD #G00474 | | 12/01/2011 | SCHEDULED REDEMPTION | | 431 | 431 | 449 | 464 | | (33) | | (33) | | 431 | | | | 19 | 04/01/2025 |
| 31283G-R3-3 | FED HOME LOAN MTG CORP GOLD #G00506 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,375 | 20,375 | 22,142 | 21,986 | | (1,610) | | (1,610) | | 20,375 | | | | 1,133 | 12/01/2022 |
| 31283G-XX-0 | FED HOME LOAN MTG CORP GOLD #G00694 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,737 | 11,737 | 11,871 | 11,869 | | (132) | | (132) | | 11,737 | | | | 571 | 03/01/2027 |
| 31283H-AV-7 | FED HOME LOAN MTG CORP GOLD #G00920 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,674 | 6,674 | 6,421 | 8,500 | | (1,826) | | (1,826) | | 6,674 | | | | 208 | 05/01/2028 |

# 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 |
| 31283H-GE-9 | FED HOME LOAN MTG CORP GOLD #G01097 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,357 | 9,357 | 9,638 | 10,117 | | (760) | | (760) | | 9,357 | | | | 379 | 12/01/2029 |
| 31283H-H2-4 | FED HOME LOAN MTG CORP GOLD #G01149 | | 12/01/2011 | SCHEDULED REDEMPTION | | 783 | 783 | 772 | 750 | | 33 | | 33 | | 783 | | | | 25 | 11/01/2030 |
| 31283H-H6-5 | FED HOME LOAN MTG CORP GOLD #G01153 | | 12/01/2011 | SCHEDULED REDEMPTION | | 283 | 283 | 290 | 309 | | (26) | | (26) | | 283 | | | | 13 | 11/01/2030 |
| 31283H-H8-1 | FED HOME LOAN MTG CORP GOLD #G01155 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55,234 | 55,234 | 54,460 | 53,056 | | 2,178 | | 2,178 | | 55,234 | | | | 1,951 | 08/01/2030 |
| 31283H-JS-5 | FED HOME LOAN MTG CORP GOLD #G01173 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,586 | 1,586 | 1,626 | 1,718 | | (131) | | (131) | | 1,586 | | | | 59 | 01/01/2031 |
| 31283H-LC-7 | FED HOME LOAN MTG CORP GOLD #G01223 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,572 | 3,572 | 3,768 | 3,921 | | (349) | | (349) | | 3,572 | | | | 125 | 10/01/2029 |
| 31283H-ML-6 | FED HOME LOAN MTG CORP GOLD #G01263 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,553 | 9,553 | 9,479 | 9,349 | | 204 | | 204 | | 9,553 | | | | 361 | 06/01/2031 |
| 31283H-N2-7 | FED HOME LOAN MTG CORP GOLD #G01309 | | 12/01/2011 | SCHEDULED REDEMPTION | | 942 | 942 | 951 | 970 | | (28) | | (28) | | 942 | | | | 40 | 08/01/2031 |
| 31283H-N4-3 | FED HOME LOAN MTG CORP GOLD #G01311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,171 | 7,171 | 7,239 | 7,408 | | (237) | | (237) | | 7,171 | | | | 281 | 09/01/2031 |
| 31283H-RA-5 | FED HOME LOAN MTG CORP GOLD #G01381 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,053 | 17,053 | 17,254 | 17,576 | | (523) | | (523) | | 17,053 | | | | 714 | 04/01/2032 |
| 31283H-RL-1 | FED HOME LOAN MTG CORP GOLD #G01391 | | 09/01/2011 | Various | | 2,448,236 | 2,161,702 | 2,189,754 | 2,249,314 | | (22,559) | | (22,559) | | 2,226,755 | | 221,481 | 221,481 | 110,345 | 04/01/2032 |
| 31283H-TE-5 | FED HOME LOAN MTG CORP GOLD #G01449 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36,723 | 36,723 | 38,731 | 40,485 | | (3,763) | | (3,763) | | 36,723 | | | | 1,485 | 07/01/2032 |
| 31283H-6G-5 | FED HOME LOAN MTG CORP GOLD #G01771 | | 12/01/2011 | SCHEDULED REDEMPTION | | 104,755 | 104,755 | 105,941 | 105,439 | | (684) | | (684) | | 104,755 | | | | 3,298 | 02/01/2035 |
| 3128M4-JJ-3 | FED HOME LOAN MTG CORP GOLD #G02665 | | 12/01/2011 | SCHEDULED REDEMPTION | | 631,933 | 631,933 | 676,168 | 675,432 | | (43,500) | | (43,500) | | 631,933 | | | | 19,639 | 03/01/2037 |
| 3128M6-VB-1 | FED HOME LOAN MTG CORP GOLD #G04810 | | 12/01/2011 | SCHEDULED REDEMPTION | | 813,102 | 813,102 | 836,446 | 839,155 | | (26,054) | | (26,054) | | 813,102 | | | | 24,121 | 10/01/2038 |
| 3128M7-EM-4 | FED HOME LOAN MTG CORP GOLD #G05240 | | 09/06/2011 | Various | | 31,632,367 | 29,792,737 | 30,353,677 | 30,378,764 | | (111,766) | | (111,766) | | 30,266,999 | | 1,365,368 | 1,365,368 | 1,023,512 | 03/01/2038 |
| 3128M7-G7-5 | FED HOME LOAN MTG CORP GOLD #G05322 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,559,433 | 1,559,433 | 1,604,205 | 1,611,773 | | (52,341) | | (52,341) | | 1,559,433 | | | | 46,133 | 08/01/2038 |
| 3128MJ-B4-1 | FED HOME LOAN MTG CORP GOLD #G08058 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,121 | 32,121 | 32,610 | 32,433 | | (312) | | (312) | | 32,121 | | | | 1,035 | 05/01/2035 |
| 3128MJ-CE-8 | FED HOME LOAN MTG CORP GOLD #G08068 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,271 | 25,271 | 25,654 | 25,494 | | (223) | | (223) | | 25,271 | | | | 807 | 07/01/2035 |
| 3128MJ-CJ-7 | FED HOME LOAN MTG CORP GOLD #G08072 | | 12/01/2011 | SCHEDULED REDEMPTION | | 132,525 | 132,525 | 131,310 | 131,729 | | 796 | | 796 | | 132,525 | | | | 3,961 | 08/01/2035 |
| 3128MJ-DK-3 | FED HOME LOAN MTG CORP GOLD #G08105 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,097 | 5,097 | 5,155 | 5,132 | | (35) | | (35) | | 5,097 | | | | 155 | 01/01/2036 |
| 3128MJ-DR-8 | FED HOME LOAN MTG CORP GOLD #G08111 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,647 | 3,647 | 3,688 | 3,672 | | (25) | | (25) | | 3,647 | | | | 118 | 02/01/2036 |
| 3128MJ-H9-4 | FED HOME LOAN MTG CORP GOLD #G08255 | | 12/01/2011 | SCHEDULED REDEMPTION | | 463,397 | 463,397 | 476,702 | 478,335 | | (14,937) | | (14,937) | | 463,397 | | | | 14,022 | 03/01/2038 |
| 31283K-A4-0 | FED HOME LOAN MTG CORP GOLD #G10927 | | 12/01/2011 | SCHEDULED REDEMPTION | | 245,714 | 245,714 | 220,720 | 237,583 | | 8,131 | | 8,131 | | 245,714 | | | | 6,974 | 06/01/2014 |
| 3128M1-F6-1 | FED HOME LOAN MTG CORP GOLD #G12089 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,099 | 10,099 | 10,460 | 10,425 | | (326) | | (326) | | 10,099 | | | | 306 | 11/01/2019 |
| 3128M1-KL-2 | FED HOME LOAN MTG CORP GOLD #G12199 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,002 | 9,002 | 9,261 | 9,238 | | (236) | | (236) | | 9,002 | | | | 240 | 06/01/2021 |
| 3128MB-GS-0 | FED HOME LOAN MTG CORP GOLD #G12709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 325,694 | 325,694 | 337,335 | 340,033 | | (14,339) | | (14,339) | | 325,694 | | | | 8,818 | 07/01/2022 |
| 3128MB-JW-8 | FED HOME LOAN MTG CORP GOLD #G12777 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,232 | 62,232 | 64,457 | 65,365 | | (3,133) | | (3,133) | | 62,232 | | | | 2,034 | 08/01/2022 |
| 3128MB-KK-2 | FED HOME LOAN MTG CORP GOLD #G12798 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,327,188 | 1,327,188 | 1,374,625 | 1,386,130 | | (58,942) | | (58,942) | | 1,327,188 | | | | 35,925 | 09/01/2022 |
| 3128MB-M6-1 | FED HOME LOAN MTG CORP GOLD #G12881 | | 12/01/2011 | SCHEDULED REDEMPTION | | 173,753 | 173,753 | 178,742 | 179,107 | | (5,353) | | (5,353) | | 173,753 | | | | 4,125 | 11/01/2022 |
| 3128MB-NE-3 | FED HOME LOAN MTG CORP GOLD #G12889 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,256 | 13,256 | 13,730 | 13,988 | | (732) | | (732) | | 13,256 | | | | 363 | 12/01/2022 |
| 3128MB-PU-5 | FED HOME LOAN MTG CORP GOLD #G12935 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,186 | 4,186 | 4,335 | 4,414 | | (229) | | (229) | | 4,186 | | | | 112 | 01/01/2023 |
| 3128MB-RR-0 | FED HOME LOAN MTG CORP GOLD #G12996 | | 12/01/2011 | SCHEDULED REDEMPTION | | 76,675 | 76,675 | 79,415 | 80,500 | | (3,825) | | (3,825) | | 76,675 | | | | 2,047 | 02/01/2023 |
| 3128MB-UL-9 | FED HOME LOAN MTG CORP GOLD #G13087 | | 12/01/2011 | SCHEDULED REDEMPTION | | 457,815 | 457,815 | 474,178 | 481,323 | | (23,509) | | (23,509) | | 457,815 | | | | 13,577 | 04/01/2023 |
| 3128MB-US-4 | FED HOME LOAN MTG CORP GOLD #G13093 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,079,018 | 3,079,018 | 3,162,969 | 3,172,987 | | (93,969) | | (93,969) | | 3,079,018 | | | | 79,744 | 04/01/2023 |
| 3128MB-V5-3 | FED HOME LOAN MTG CORP GOLD #G13136 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,690,981 | 1,690,981 | 1,739,787 | 1,736,336 | | (45,355) | | (45,355) | | 1,690,981 | | | | 45,129 | 05/01/2023 |
| 3128MB-ZD-2 | FED HOME LOAN MTG CORP GOLD #G13240 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,039 | 21,039 | 21,791 | 22,003 | | (963) | | (963) | | 21,039 | | | | 609 | 08/01/2023 |
| 3128MB-ZU-4 | FED HOME LOAN MTG CORP GOLD #G13255 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,383 | 26,383 | 27,326 | 27,660 | | (1,277) | | (1,277) | | 26,383 | | | | 729 | 07/01/2023 |
| 3128MB-3F-2 | FED HOME LOAN MTG CORP GOLD #G13298 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52,680 | 52,680 | 54,563 | 54,749 | | (2,069) | | (2,069) | | 52,680 | | | | 1,545 | 10/01/2023 |
| 3128MB-3N-5 | FED HOME LOAN MTG CORP GOLD #G13305 | | 12/01/2011 | SCHEDULED REDEMPTION | | 380,472 | 380,472 | 394,071 | 401,445 | | (20,973) | | (20,973) | | 380,472 | | | | 10,217 | 11/01/2023 |
| 3128MB-5M-5 | FED HOME LOAN MTG CORP GOLD #G13352 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,473,264 | 2,473,264 | 2,561,664 | 2,609,476 | | (136,212) | | (136,212) | | 2,473,264 | | | | 70,443 | 12/01/2023 |
| 3128MC-BK-0 | FED HOME LOAN MTG CORP GOLD #G13442 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,095 | 5,095 | 5,277 | 5,344 | | (249) | | (249) | | 5,095 | | | | 143 | 01/01/2024 |
| 3128MC-BV-6 | FED HOME LOAN MTG CORP GOLD #G13452 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,475 | 8,475 | 8,777 | 8,848 | | (374) | | (374) | | 8,475 | | | | 236 | 02/01/2024 |
| 3128MC-C5-2 | FED HOME LOAN MTG CORP GOLD #G13492 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,906,264 | 3,906,264 | 4,045,883 | 4,127,095 | | (220,831) | | (220,831) | | 3,906,264 | | | | 106,202 | 02/01/2024 |
| 3128MC-DE-2 | FED HOME LOAN MTG CORP GOLD #G13501 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,816,763 | 1,816,763 | 1,881,698 | 1,934,633 | | (117,870) | | (117,870) | | 1,816,763 | | | | 50,956 | 01/01/2024 |
| 3128MC-ET-8 | FED HOME LOAN MTG CORP GOLD #G13546 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,370,734 | 1,370,734 | 1,419,727 | 1,460,919 | | (90,185) | | (90,185) | | 1,370,734 | | | | 41,772 | 04/01/2024 |
| 3128MC-FB-6 | FED HOME LOAN MTG CORP GOLD #G13562 | | 12/01/2011 | SCHEDULED REDEMPTION | | 776,801 | 776,801 | 797,981 | 796,275 | | (19,474) | | (19,474) | | 776,801 | | | | 21,601 | 05/01/2024 |
| 3128MC-J9-7 | FED HOME LOAN MTG CORP GOLD #G13688 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,165,140 | 2,165,140 | 2,243,203 | 2,244,391 | | (79,252) | | (79,252) | | 2,165,140 | | | | 60,323 | 10/01/2024 |
| 3128MC-KF-1 | FED HOME LOAN MTG CORP GOLD #G13694 | | 12/01/2011 | SCHEDULED REDEMPTION | | 207,494 | 207,494 | 214,838 | 215,872 | | (8,378) | | (8,378) | | 207,494 | | | | 5,823 | 11/01/2024 |
| 3128MM-AF-0 | FED HOME LOAN MTG CORP GOLD #G18005 | | 12/01/2011 | SCHEDULED REDEMPTION | | 131,039 | 131,039 | 135,723 | 135,078 | | (4,039) | | (4,039) | | 131,039 | | | | 3,513 | 08/01/2019 |
| 3128MM-AS-2 | FED HOME LOAN MTG CORP GOLD #G18016 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,225 | 35,225 | 36,484 | 36,398 | | (1,173) | | (1,173) | | 35,225 | | | | 1,031 | 10/01/2019 |
| 3128MM-C3-5 | FED HOME LOAN MTG CORP GOLD #G18089 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,161 | 8,161 | 8,453 | 8,431 | | (269) | | (269) | | 8,161 | | | | 238 | 12/01/2020 |
| 3128MM-FJ-7 | FED HOME LOAN MTG CORP GOLD #G18168 | | 12/01/2011 | SCHEDULED REDEMPTION | | 161,489 | 161,489 | 167,261 | 167,903 | | (6,413) | | (6,413) | | 161,489 | | | | 4,681 | 02/01/2022 |
| 3128MM-FX-6 | FED HOME LOAN MTG CORP GOLD #G18181 | | 12/01/2011 | SCHEDULED REDEMPTION | | 77,111 | 77,111 | 79,867 | 80,548 | | (3,437) | | (3,437) | | 77,111 | | | | 2,019 | 05/01/2022 |
| 3128MM-F7-3 | FED HOME LOAN MTG CORP GOLD #G18189 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,923 | 13,923 | 14,421 | 14,597 | | (674) | | (674) | | 13,923 | | | | 373 | 06/01/2022 |
| 3128MM-GT-4 | FED HOME LOAN MTG CORP GOLD #G18209 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,447 | 9,447 | 9,784 | 9,886 | | (439) | | (439) | | 9,447 | | | | 283 | 10/01/2022 |
| 3128MM-HF-3 | FED HOME LOAN MTG CORP GOLD #G18229 | | 12/01/2011 | SCHEDULED REDEMPTION | | 381,863 | 381,863 | 395,512 | 401,395 | | (19,532) | | (19,532) | | 381,863 | | | | 9,667 | 01/01/2023 |

# 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 |
| 3128MM-HK-2 | FED HOME LOAN MTG CORP GOLD #G18233 | | 12/01/2011 | SCHEDULED REDEMPTION | | 455,625 | 455,625 | 471,910 | 479,249 | | (23,624) | | (23,624) | | 455,625 | | | | 12,572 | 02/01/2023 |
| 3128MM-HX-4 | FED HOME LOAN MTG CORP GOLD #G18245 | | 12/01/2011 | SCHEDULED REDEMPTION | | 167,164 | 167,164 | 171,964 | 172,789 | | (5,624) | | (5,624) | | 167,164 | | | | 4,390 | 03/01/2023 |
| 3128MM-H5-5 | FED HOME LOAN MTG CORP GOLD #G18251 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80,081 | 80,081 | 82,943 | 83,450 | | (3,369) | | (3,369) | | 80,081 | | | | 2,267 | 05/01/2023 |
| 3128MM-JC-8 | FED HOME LOAN MTG CORP GOLD #G18258 | | 12/01/2011 | SCHEDULED REDEMPTION | | 491,303 | 491,303 | 508,863 | 513,319 | | (22,016) | | (22,016) | | 491,303 | | | | 13,764 | 06/01/2023 |
| 3128MM-J4-6 | FED HOME LOAN MTG CORP GOLD #G18282 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,106 | 11,106 | 11,503 | 11,598 | | (493) | | (493) | | 11,106 | | | | 304 | 10/01/2023 |
| 3128MM-J5-3 | FED HOME LOAN MTG CORP GOLD #G18283 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,787 | 11,787 | 12,208 | 12,564 | | (777) | | (777) | | 11,787 | | | | 341 | 11/01/2023 |
| 3128MM-KU-6 | FED HOME LOAN MTG CORP GOLD #G18306 | | 12/01/2011 | SCHEDULED REDEMPTION | | 950,580 | 950,580 | 984,853 | 983,016 | | (32,436) | | (32,436) | | 950,580 | | | | 26,701 | 04/01/2024 |
| 3128MM-KV-4 | FED HOME LOAN MTG CORP GOLD #G18307 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,600 | 26,600 | 27,551 | 27,810 | | (1,210) | | (1,210) | | 26,600 | | | | 902 | 04/01/2024 |
| 3128MM-KY-8 | FED HOME LOAN MTG CORP GOLD #G18310 | | 12/01/2011 | SCHEDULED REDEMPTION | | 357,384 | 357,384 | 370,157 | 372,108 | | (14,725) | | (14,725) | | 357,384 | | | | 11,558 | 05/01/2024 |
| 3128MM-K4-4 | FED HOME LOAN MTG CORP GOLD #G18314 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,481 | 11,481 | 11,891 | 11,893 | | (412) | | (412) | | 11,481 | | | | 358 | 06/01/2024 |
| 3128MM-LB-7 | FED HOME LOAN MTG CORP GOLD #G18321 | | 12/01/2011 | SCHEDULED REDEMPTION | | 121,315 | 121,315 | 125,689 | 125,978 | | (4,664) | | (4,664) | | 121,315 | | | | 3,426 | 08/01/2024 |
| 3128MM-LH-4 | FED HOME LOAN MTG CORP GOLD #G18327 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,411,105 | 1,411,105 | 1,461,982 | 1,469,622 | | (58,517) | | (58,517) | | 1,411,105 | | | | 39,587 | 10/01/2024 |
| 3128PE-G8-5 | FED HOME LOAN MTG CORP GOLD #J02923 | | 12/01/2011 | SCHEDULED REDEMPTION | | 135,515 | 135,515 | 140,358 | 141,035 | | (5,521) | | (5,521) | | 135,515 | | | | 3,594 | 06/01/2021 |
| 3128PG-CW-1 | FED HOME LOAN MTG CORP GOLD #J04585 | | 12/01/2011 | SCHEDULED REDEMPTION | | 84,360 | 84,360 | 87,375 | 85,768 | | (1,408) | | (1,408) | | 84,360 | | | | 2,063 | 04/01/2017 |
| 3128PJ-R3-3 | FED HOME LOAN MTG CORP GOLD #J06806 | | 12/01/2011 | SCHEDULED REDEMPTION | | 110,982 | 110,982 | 114,949 | 115,294 | | (4,312) | | (4,312) | | 110,982 | | | | 3,445 | 02/01/2023 |
| 3128PJ-SV-0 | FED HOME LOAN MTG CORP GOLD #J06832 | | 12/01/2011 | SCHEDULED REDEMPTION | | 83,803 | 83,803 | 86,798 | 89,392 | | (5,590) | | (5,590) | | 83,803 | | | | 2,742 | 01/01/2023 |
| 3128PJ-UV-7 | FED HOME LOAN MTG CORP GOLD #J06896 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,040 | 12,040 | 12,471 | 12,918 | | (878) | | (878) | | 12,040 | | | | 368 | 02/01/2023 |
| 3128PJ-YA-9 | FED HOME LOAN MTG CORP GOLD #J07005 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,810 | 32,810 | 33,983 | 34,552 | | (1,742) | | (1,742) | | 32,810 | | | | 924 | 02/01/2023 |
| 3128PJ-ZK-6 | FED HOME LOAN MTG CORP GOLD #J07046 | | 12/01/2011 | SCHEDULED REDEMPTION | | 247,043 | 247,043 | 255,873 | 259,111 | | (12,068) | | (12,068) | | 247,043 | | | | 7,674 | 02/01/2023 |
| 3128PJ-5B-9 | FED HOME LOAN MTG CORP GOLD #J07142 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,972 | 1,972 | 2,042 | 2,025 | | (53) | | (53) | | 1,972 | | | | 48 | 03/01/2023 |
| 3128PK-EW-0 | FED HOME LOAN MTG CORP GOLD #J07349 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,490 | 6,490 | 6,722 | 6,847 | | (357) | | (357) | | 6,490 | | | | 193 | 03/01/2023 |
| 3128PK-MQ-4 | FED HOME LOAN MTG CORP GOLD #J07567 | | 12/01/2011 | SCHEDULED REDEMPTION | | 329,432 | 329,432 | 341,207 | 343,989 | | (14,557) | | (14,557) | | 329,432 | | | | 9,743 | 04/01/2023 |
| 3128PK-MY-7 | FED HOME LOAN MTG CORP GOLD #J07575 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,651 | 53,651 | 55,569 | 56,340 | | (2,688) | | (2,688) | | 53,651 | | | | 1,559 | 04/01/2023 |
| 3128PK-VE-1 | FED HOME LOAN MTG CORP GOLD #J07813 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,099 | 14,099 | 14,503 | 14,505 | | (406) | | (406) | | 14,099 | | | | 350 | 05/01/2023 |
| 3128PK-XU-3 | FED HOME LOAN MTG CORP GOLD #J07891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 611,756 | 611,756 | 633,621 | 654,568 | | (42,813) | | (42,813) | | 611,756 | | | | 16,502 | 05/01/2023 |
| 3128PK-YQ-1 | FED HOME LOAN MTG CORP GOLD #J07919 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,898 | 15,898 | 16,354 | 17,325 | | (1,427) | | (1,427) | | 15,898 | | | | 482 | 05/01/2023 |
| 3128PK-7H-1 | FED HOME LOAN MTG CORP GOLD #J08096 | | 12/01/2011 | SCHEDULED REDEMPTION | | 138,246 | 138,246 | 143,187 | 147,677 | | (9,431) | | (9,431) | | 138,246 | | | | 3,922 | 06/01/2023 |
| 3128PL-P7-1 | FED HOME LOAN MTG CORP GOLD #J08546 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,691 | 6,691 | 6,930 | 6,917 | | (226) | | (226) | | 6,691 | | | | 156 | 08/01/2023 |
| 3128PL-7F-3 | FED HOME LOAN MTG CORP GOLD #J08994 | | 12/01/2011 | SCHEDULED REDEMPTION | | 290,518 | 290,518 | 300,901 | 309,992 | | (19,475) | | (19,475) | | 290,518 | | | | 8,549 | 11/01/2023 |
| 3128PM-HQ-6 | FED HOME LOAN MTG CORP GOLD #J09239 | | 12/01/2011 | SCHEDULED REDEMPTION | | 247,408 | 247,408 | 254,511 | 258,447 | | (11,040) | | (11,040) | | 247,408 | | | | 6,252 | 02/01/2024 |
| 3128PM-KS-8 | FED HOME LOAN MTG CORP GOLD #J09305 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,372 | 11,372 | 11,778 | 11,921 | | (549) | | (549) | | 11,372 | | | | 308 | 02/01/2024 |
| 3128PM-L8-1 | FED HOME LOAN MTG CORP GOLD #J09351 | | 12/01/2011 | SCHEDULED REDEMPTION | | 461,608 | 461,608 | 478,251 | 483,412 | | (21,804) | | (21,804) | | 461,608 | | | | 10,320 | 03/01/2024 |
| 3128PM-ML-1 | FED HOME LOAN MTG CORP GOLD #J09363 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,960 | 12,960 | 13,332 | 13,418 | | (458) | | (458) | | 12,960 | | | | 435 | 02/01/2024 |
| 3128PM-NQ-9 | FED HOME LOAN MTG CORP GOLD #J09399 | | 12/01/2011 | SCHEDULED REDEMPTION | | 271,990 | 271,990 | 279,800 | 276,720 | | (4,730) | | (4,730) | | 271,990 | | | | 8,514 | 03/01/2024 |
| 3128PM-QU-7 | FED HOME LOAN MTG CORP GOLD #J09467 | | 12/01/2011 | SCHEDULED REDEMPTION | | 178,709 | 178,709 | 185,097 | 184,063 | | (5,354) | | (5,354) | | 178,709 | | | | 4,598 | 04/01/2024 |
| 3128PM-Q4-5 | FED HOME LOAN MTG CORP GOLD #J09475 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,276,589 | 2,276,589 | 2,341,952 | 2,326,505 | | (49,915) | | (49,915) | | 2,276,589 | | | | 64,683 | 04/01/2024 |
| 3128PM-Q8-6 | FED HOME LOAN MTG CORP GOLD #J09479 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,748 | 30,748 | 31,847 | 31,416 | | (669) | | (669) | | 30,748 | | | | 1,127 | 04/01/2024 |
| 3128PM-RY-8 | FED HOME LOAN MTG CORP GOLD #J09503 | | 09/07/2011 | Various | | 17,130,899 | 16,265,743 | 16,709,238 | 16,729,169 | | (132,971) | | (132,971) | | 16,596,199 | | 534,700 | 534,700 | 545,240 | 04/01/2024 |
| 3128PM-R2-8 | FED HOME LOAN MTG CORP GOLD #J09505 | | 12/01/2011 | SCHEDULED REDEMPTION | | 74,016 | 74,016 | 76,661 | 77,871 | | (3,856) | | (3,856) | | 74,016 | | | | 2,818 | 04/01/2024 |
| 3128PM-SE-1 | FED HOME LOAN MTG CORP GOLD #J09517 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,116 | 20,116 | 20,693 | 20,502 | | (386) | | (386) | | 20,116 | | | | 548 | 04/01/2024 |
| 3128PM-SH-4 | FED HOME LOAN MTG CORP GOLD #J09520 | | 12/01/2011 | SCHEDULED REDEMPTION | | 268,804 | 268,804 | 276,521 | 274,840 | | (6,036) | | (6,036) | | 268,804 | | | | 9,147 | 04/01/2024 |
| 3128PM-SL-5 | FED HOME LOAN MTG CORP GOLD #J09523 | | 12/01/2011 | SCHEDULED REDEMPTION | | 470,241 | 470,241 | 487,049 | 492,663 | | (22,422) | | (22,422) | | 470,241 | | | | 15,698 | 04/01/2024 |
| 3128PM-SX-9 | FED HOME LOAN MTG CORP GOLD #J09534 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,277 | 10,277 | 10,644 | 10,795 | | (519) | | (519) | | 10,277 | | | | 324 | 04/01/2024 |
| 3128PM-V9-8 | FED HOME LOAN MTG CORP GOLD #J09640 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,543,567 | 4,543,567 | 4,667,450 | 4,741,595 | | (198,028) | | (198,028) | | 4,543,567 | | | | 106,947 | 04/01/2024 |
| 3128PM-WE-6 | FED HOME LOAN MTG CORP GOLD #J09645 | | 12/01/2011 | SCHEDULED REDEMPTION | | 162,250 | 162,250 | 168,050 | 170,201 | | (7,951) | | (7,951) | | 162,250 | | | | 5,972 | 04/01/2024 |
| 3128PM-WJ-5 | FED HOME LOAN MTG CORP GOLD #J09649 | | 12/01/2011 | SCHEDULED REDEMPTION | | 153,589 | 153,589 | 157,998 | 156,931 | | (3,343) | | (3,343) | | 153,589 | | | | 4,009 | 04/01/2024 |
| 3128PM-WR-7 | FED HOME LOAN MTG CORP GOLD #J09656 | | 09/07/2011 | Various | | 10,695,948 | 10,179,229 | 10,456,772 | 10,437,127 | | (62,553) | | (62,553) | | 10,374,574 | | 321,374 | 321,374 | 324,172 | 05/01/2024 |
| 3128PM-Y6-1 | FED HOME LOAN MTG CORP GOLD #J09733 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,806 | 18,806 | 19,478 | 20,624 | | (1,818) | | (1,818) | | 18,806 | | | | 267 | 05/01/2024 |
| 3128PM-4V-9 | FED HOME LOAN MTG CORP GOLD #J09836 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,788 | 13,788 | 14,164 | 14,239 | | (451) | | (451) | | 13,788 | | | | 217 | 06/01/2024 |
| 3128PM-5F-3 | FED HOME LOAN MTG CORP GOLD #J09846 | | 12/01/2011 | SCHEDULED REDEMPTION | | 490,087 | 490,087 | 503,449 | 505,729 | | (15,642) | | (15,642) | | 490,087 | | | | 7,815 | 06/01/2024 |
| 3128PM-5L-0 | FED HOME LOAN MTG CORP GOLD #J09851 | | 12/01/2011 | SCHEDULED REDEMPTION | | 779,020 | 779,020 | 800,260 | 791,347 | | (12,327) | | (12,327) | | 779,020 | | | | 18,744 | 05/01/2024 |
| 3128PM-5V-8 | FED HOME LOAN MTG CORP GOLD #J09860 | | 12/01/2011 | SCHEDULED REDEMPTION | | 438,069 | 438,069 | 450,013 | 448,097 | | (10,027) | | (10,027) | | 438,069 | | | | 12,001 | 07/01/2024 |
| 3128PN-AA-6 | FED HOME LOAN MTG CORP GOLD #J09901 | | 09/01/2011 | Various | | 8,411,265 | 7,978,104 | 8,195,632 | 8,131,613 | | (13,813) | | (13,813) | | 8,117,800 | | 293,465 | 293,465 | 264,771 | 06/01/2024 |
| 3128PN-BG-2 | FED HOME LOAN MTG CORP GOLD #J09939 | | 12/01/2011 | SCHEDULED REDEMPTION | | 344,915 | 344,915 | 354,319 | 351,343 | | (6,428) | | (6,428) | | 344,915 | | | | 11,032 | 06/01/2024 |
| 3128PP-QN-6 | FED HOME LOAN MTG CORP GOLD #J10461 | | 12/01/2011 | SCHEDULED REDEMPTION | | 94,782 | 94,782 | 98,200 | 97,895 | | (3,112) | | (3,112) | | 94,782 | | | | 2,692 | 08/01/2024 |
| 3128PP-RR-6 | FED HOME LOAN MTG CORP GOLD #J10496 | | 09/07/2011 | Various | | 22,976,243 | 21,802,805 | 22,574,420 | 22,583,746 | | (221,368) | | (221,368) | | 22,362,378 | | 613,865 | 613,865 | 715,876 | 08/01/2024 |
| 3128PP-UK-7 | FED HOME LOAN MTG CORP GOLD #J10586 | | 12/01/2011 | SCHEDULED REDEMPTION | | 210,167 | 210,167 | 217,744 | 219,108 | | (8,941) | | (8,941) | | 210,167 | | | | 5,934 | 08/01/2024 |

# 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 |
| 3128PP-7L-1 | FED HOME LOAN MTG CORP GOLD #J10899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,299,870 | 1,299,870 | 1,345,873 | 1,339,044 | | (39,175) | | (39,175) | | 1,299,870 | | | | 37,687 | 11/01/2024 |
| 3128PQ-E9-8 | FED HOME LOAN MTG CORP GOLD #J11060 | | 09/01/2011 | Various | | 9,134,266 | 8,644,036 | 8,949,954 | 8,909,998 | | (55,208) | | (55,208) | | 8,854,789 | | 279,477 | 279,477 | 289,924 | 10/01/2024 |
| 3128PQ-G9-6 | FED HOME LOAN MTG CORP GOLD #J11124 | | 12/01/2011 | SCHEDULED REDEMPTION | | 170,549 | 170,549 | 176,585 | 176,035 | | (5,486) | | (5,486) | | 170,549 | | | | 5,305 | 11/01/2024 |
| 3128PQ-HR-5 | FED HOME LOAN MTG CORP GOLD #J11140 | | 12/01/2011 | SCHEDULED REDEMPTION | | 113,594 | 113,594 | 117,614 | 117,088 | | (3,494) | | (3,494) | | 113,594 | | | | 2,387 | 11/01/2024 |
| 31281L-B3-1 | FED HOME LOAN MTG CORP GOLD #N70058 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,141 | 10,141 | 10,373 | 10,308 | | (167) | | (167) | | 10,141 | | | | 475 | 07/01/2023 |
| 31283Y-5N-4 | FED HOME LOAN MTG CORP GOLD #P20054 | | 12/01/2011 | SCHEDULED REDEMPTION | | 136,564 | 136,564 | 134,323 | 135,215 | | 1,349 | | 1,349 | | 136,564 | | | | 4,055 | 08/01/2028 |
| 31283Y-5V-6 | FED HOME LOAN MTG CORP GOLD #P20061 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67,312 | 67,312 | 66,208 | 66,793 | | 520 | | 520 | | 67,312 | | | | 1,407 | 08/01/2028 |
| 31283Y-7L-6 | FED HOME LOAN MTG CORP GOLD #P20100 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,791 | 1,791 | 1,791 | 1,791 | | | | | | 1,791 | | | | 73 | 11/01/2028 |
| 31283Y-CL-0 | FED HOME LOAN MTG CORP GOLD #P20176 | | 09/08/2011 | Various | | 653,769 | 586,570 | 587,303 | 586,912 | | 90 | | 90 | | 587,002 | | 66,766 | 66,766 | 29,230 | 03/01/2029 |
| 31283Y-CT-3 | FED HOME LOAN MTG CORP GOLD #P20183 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,318 | 12,318 | 12,334 | 12,326 | | (7) | | (7) | | 12,318 | | | | 499 | 03/01/2029 |
| 31283Y-F4-5 | FED HOME LOAN MTG CORP GOLD #P20288 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,300 | 6,300 | 6,082 | 6,048 | | 252 | | 252 | | 6,300 | | | | 255 | 09/01/2029 |
| 31361D-QN-2 | FED NATL MTG ASSOC #028361 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25 | 25 | 26 | 26 | | (1) | | (1) | | 25 | | | | 2 | 06/01/2016 |
| 313610-JH-1 | FED NATL MTG ASSOC #046164 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21 | 21 | 20 | 20 | | 1 | | 1 | | 21 | | | | 1 | 05/01/2017 |
| 313613-AA-9 | FED NATL MTG ASSOC #048601 | | 09/01/2011 | SCHEDULED REDEMPTION | | 2,694 | 2,694 | 2,514 | 2,546 | | 148 | | 148 | | 2,694 | | | | 165 | 07/01/2017 |
| 313614-Y3-7 | FED NATL MTG ASSOC #050230 | | 12/01/2011 | SCHEDULED REDEMPTION | | 645 | 645 | 623 | 624 | | 21 | | 21 | | 645 | | | | 39 | 09/01/2019 |
| 313615-GJ-9 | FED NATL MTG ASSOC #050601 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,799 | 2,799 | 3,072 | 3,186 | | (387) | | (387) | | 2,799 | | | | 166 | 07/01/2022 |
| 31362T-BW-2 | FED NATL MTG ASSOC #070253 | | 12/01/2011 | SCHEDULED REDEMPTION | | 71 | 71 | 74 | 73 | | (2) | | (2) | | 71 | | | | 4 | 02/01/2017 |
| 313628-AC-3 | FED NATL MTG ASSOC #081003 | | 12/01/2011 | SCHEDULED REDEMPTION | | 486 | 486 | 469 | 478 | | 8 | | 8 | | 486 | | | | 27 | 09/01/2019 |
| 313628-FD-6 | FED NATL MTG ASSOC #081164 | | 12/01/2011 | SCHEDULED REDEMPTION | | 344 | 344 | 332 | 337 | | 7 | | 7 | | 344 | | | | 19 | 09/01/2019 |
| 313628-FE-4 | FED NATL MTG ASSOC #081165 | | 12/01/2011 | SCHEDULED REDEMPTION | | 993 | 993 | 959 | 982 | | 11 | | 11 | | 993 | | | | 53 | 09/01/2019 |
| 31363W-JA-4 | FED NATL MTG ASSOC #100256 | | 12/01/2011 | SCHEDULED REDEMPTION | | 125,203 | 125,203 | 131,966 | 131,273 | | (6,070) | | (6,070) | | 125,203 | | | | 6,762 | 10/15/2021 |
| 31364M-ZM-1 | FED NATL MTG ASSOC #111548 | | 12/01/2011 | SCHEDULED REDEMPTION | | 560 | 560 | 569 | 561 | | (1) | | (1) | | 560 | | | | 35 | 12/01/2018 |
| 31365D-G5-8 | FED NATL MTG ASSOC #124520 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,733 | 11,733 | 11,607 | 11,588 | | 145 | | 145 | | 11,733 | | | | 468 | 10/01/2022 |
| 31365D-G6-6 | FED NATL MTG ASSOC #124521 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,443 | 4,443 | 4,396 | 4,387 | | 56 | | 56 | | 4,443 | | | | 181 | 10/01/2022 |
| 31368H-KA-0 | FED NATL MTG ASSOC #190289 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,414 | 2,414 | 2,515 | 2,669 | | (255) | | (255) | | 2,414 | | | | 101 | 11/01/2027 |
| 31368T-FM-4 | FED NATL MTG ASSOC #199172 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,996 | 6,996 | 7,192 | 7,058 | | (62) | | (62) | | 6,996 | | | | 306 | 12/01/2012 |
| 31371G-EK-2 | FED NATL MTG ASSOC #251338 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,743 | 25,743 | 25,909 | 25,792 | | (49) | | (49) | | 25,743 | | | | 967 | 12/01/2012 |
| 31371G-TR-1 | FED NATL MTG ASSOC #251760 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,251 | 30,251 | 31,756 | 30,381 | | (130) | | (130) | | 30,251 | | | | 1,057 | 06/01/2013 |
| 31371G-YG-9 | FED NATL MTG ASSOC #251911 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,488 | 5,488 | 5,313 | 5,283 | | 205 | | 205 | | 5,488 | | | | 198 | 08/01/2018 |
| 31371G-2T-6 | FED NATL MTG ASSOC #251986 | | 12/01/2011 | SCHEDULED REDEMPTION | | 248 | 248 | 238 | 237 | | 11 | | 11 | | 248 | | | | 11 | 10/01/2028 |
| 31371G-4F-4 | FED NATL MTG ASSOC #252022 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,975 | 5,975 | 5,784 | 5,710 | | 265 | | 265 | | 5,975 | | | | 213 | 10/01/2018 |
| 31371H-CE-6 | FED NATL MTG ASSOC #252169 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,278 | 10,278 | 9,951 | 9,827 | | 452 | | 452 | | 10,278 | | | | 325 | 12/01/2018 |
| 31371H-DS-4 | FED NATL MTG ASSOC #252213 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,751 | 3,751 | 3,722 | 3,738 | | 13 | | 13 | | 3,751 | | | | 134 | 01/01/2014 |
| 31371H-QT-8 | FED NATL MTG ASSOC #252566 | | 12/01/2011 | SCHEDULED REDEMPTION | | 376 | 376 | 373 | 374 | | 2 | | 2 | | 376 | | | | 14 | 07/01/2014 |
| 31371H-Q2-7 | FED NATL MTG ASSOC #252573 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,773 | 13,773 | 13,333 | 13,195 | | 578 | | 578 | | 13,773 | | | | 536 | 06/01/2019 |
| 31371H-Q4-3 | FED NATL MTG ASSOC #252575 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,237 | 10,237 | 9,911 | 9,827 | | 410 | | 410 | | 10,237 | | | | 304 | 07/01/2019 |
| 31371H-2C-1 | FED NATL MTG ASSOC #252871 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,626 | 4,626 | 4,663 | 4,623 | | 3 | | 3 | | 4,626 | | | | 200 | 11/01/2014 |
| 31371H-4J-4 | FED NATL MTG ASSOC #252925 | | 12/01/2011 | SCHEDULED REDEMPTION | | 694 | 694 | 684 | 682 | | 13 | | 13 | | 694 | | | | 31 | 12/01/2029 |
| 31371H-6T-0 | FED NATL MTG ASSOC #252982 | | 12/01/2011 | SCHEDULED REDEMPTION | | 106 | 106 | 110 | 115 | | (10) | | (10) | | 106 | | | | 5 | 01/01/2030 |
| 31371J-DS-0 | FED NATL MTG ASSOC #253113 | | 12/01/2011 | SCHEDULED REDEMPTION | | 925 | 925 | 912 | 908 | | 16 | | 16 | | 925 | | | | 39 | 03/01/2030 |
| 31371J-JD-7 | FED NATL MTG ASSOC #253260 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,337 | 26,337 | 26,600 | 26,513 | | (176) | | (176) | | 26,337 | | | | 1,307 | 04/01/2015 |
| 31371J-JJ-4 | FED NATL MTG ASSOC #253265 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,705 | 4,705 | 4,815 | 5,005 | | (300) | | (300) | | 4,705 | | | | 259 | 05/01/2030 |
| 31371J-L5-1 | FED NATL MTG ASSOC #253348 | | 12/01/2011 | SCHEDULED REDEMPTION | | 593 | 593 | 628 | 670 | | (77) | | (77) | | 593 | | | | 29 | 06/01/2030 |
| 31371J-NQ-3 | FED NATL MTG ASSOC #253399 | | 09/01/2011 | Various | | 16,081 | 13,958 | 14,783 | 16,027 | | (515) | | (515) | | 15,512 | | 569 | 569 | 851 | 08/01/2030 |
| 31371J-Q2-3 | FED NATL MTG ASSOC #253473 | | 12/01/2011 | SCHEDULED REDEMPTION | | 811 | 811 | 825 | 821 | | (10) | | (10) | | 811 | | | | 33 | 10/01/2015 |
| 31371J-Q9-8 | FED NATL MTG ASSOC #253480 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,557 | 1,557 | 1,593 | 1,663 | | (105) | | (105) | | 1,557 | | | | 66 | 10/01/2030 |
| 31371J-R5-5 | FED NATL MTG ASSOC #253508 | | 12/01/2011 | SCHEDULED REDEMPTION | | 150 | 150 | 153 | 152 | | (2) | | (2) | | 150 | | | | 7 | 11/01/2015 |
| 31371J-SE-5 | FED NATL MTG ASSOC #253517 | | 12/01/2011 | SCHEDULED REDEMPTION | | 226 | 226 | 239 | 256 | | (30) | | (30) | | 226 | | | | 12 | 11/01/2030 |
| 31371J-UE-2 | FED NATL MTG ASSOC #253581 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,435 | 4,435 | 4,511 | 4,484 | | (49) | | (49) | | 4,435 | | | | 194 | 01/01/2016 |
| 31371J-WA-8 | FED NATL MTG ASSOC #253641 | | 12/01/2011 | SCHEDULED REDEMPTION | | 585 | 585 | 620 | 657 | | (72) | | (72) | | 585 | | | | 14 | 01/01/2031 |
| 31371J-W4-2 | FED NATL MTG ASSOC #253667 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,508 | 1,508 | 1,537 | 1,508 | | | | | | 1,508 | | | | 68 | 02/01/2016 |
| 31371J-XA-7 | FED NATL MTG ASSOC #253673 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,281 | 40,281 | 41,296 | 42,739 | | (2,457) | | (2,457) | | 40,281 | | | | 1,815 | 03/01/2031 |
| 31371J-XB-5 | FED NATL MTG ASSOC #253674 | | 12/01/2011 | SCHEDULED REDEMPTION | | 775 | 775 | 805 | 839 | | (64) | | (64) | | 775 | | | | 34 | 03/01/2031 |
| 31371J-3E-2 | FED NATL MTG ASSOC #253797 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,858 | 2,858 | 2,956 | 2,917 | | (59) | | (59) | | 2,858 | | | | 91 | 05/01/2016 |
| 31371J-3J-1 | FED NATL MTG ASSOC #253801 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,682 | 11,682 | 11,310 | 10,968 | | 714 | | 714 | | 11,682 | | | | 410 | 05/01/2021 |
| 31371J-3W-2 | FED NATL MTG ASSOC #253813 | | 12/01/2011 | SCHEDULED REDEMPTION | | 832 | 832 | 864 | 897 | | (66) | | (66) | | 832 | | | | 46 | 05/01/2031 |
| 31371J-5B-6 | FED NATL MTG ASSOC #253842 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,913 | 31,913 | 32,366 | 33,056 | | (1,143) | | (1,143) | | 31,913 | | | | 1,446 | 06/01/2031 |

# 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 |
| 31371J-5G-5 | FED NATL MTG ASSOC #253847 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,901 | 10,901 | 10,554 | 10,295 | | 606 | | 606 | | 10,901 | | | | 398 | 05/01/2021 |
| 31371J-6Q-2 | FED NATL MTG ASSOC #253879 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,164 | 2,164 | 2,272 | 2,192 | | (28) | | (28) | | 2,164 | | | | 75 | 07/01/2016 |
| 31371J-6W-9 | FED NATL MTG ASSOC #253885 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,623 | 2,623 | 2,540 | 2,481 | | 142 | | 142 | | 2,623 | | | | 95 | 07/01/2021 |
| 31371J-7C-2 | FED NATL MTG ASSOC #253891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,943 | 29,943 | 30,610 | 31,467 | | (1,524) | | (1,524) | | 29,943 | | | | 1,392 | 07/01/2031 |
| 31371K-EQ-0 | FED NATL MTG ASSOC #254043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,080 | 10,080 | 9,758 | 9,534 | | 546 | | 546 | | 10,080 | | | | 354 | 10/01/2021 |
| 31371K-EZ-0 | FED NATL MTG ASSOC #254052 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,556 | 2,556 | 2,593 | 2,622 | | (65) | | (65) | | 2,556 | | | | 133 | 11/01/2031 |
| 31371K-F2-2 | FED NATL MTG ASSOC #254085 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,617 | 16,617 | 16,087 | 15,764 | | 853 | | 853 | | 16,617 | | | | 647 | 11/01/2021 |
| 31371K-F6-3 | FED NATL MTG ASSOC #254089 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,312 | 21,312 | 22,373 | 22,019 | | (707) | | (707) | | 21,312 | | | | 777 | 12/01/2016 |
| 31371K-GV-7 | FED NATL MTG ASSOC #254112 | | 12/01/2011 | SCHEDULED REDEMPTION | | 256 | 256 | 271 | 272 | | (15) | | (15) | | 256 | | | | 14 | 11/01/2031 |
| 31371K-HJ-3 | FED NATL MTG ASSOC #254133 | | 09/01/2011 | Various | | 358,356 | 313,113 | 319,903 | 325,613 | | (2,575) | | (2,575) | | 323,037 | | 35,319 | 35,319 | 17,398 | 12/01/2031 |
| 31371K-HS-3 | FED NATL MTG ASSOC #254141 | | 12/01/2011 | SCHEDULED REDEMPTION | | 103,326 | 103,326 | 108,468 | 106,284 | | (2,958) | | (2,958) | | 103,326 | | | | 3,468 | 01/01/2017 |
| 31371K-KE-0 | FED NATL MTG ASSOC #254193 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,903 | 11,903 | 11,526 | 11,312 | | 591 | | 591 | | 11,903 | | | | 418 | 02/01/2022 |
| 31371K-LL-3 | FED NATL MTG ASSOC #254231 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,072 | 25,072 | 24,280 | 23,939 | | 1,133 | | 1,133 | | 25,072 | | | | 867 | 03/01/2022 |
| 31371K-L7-4 | FED NATL MTG ASSOC #254250 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,418 | 3,418 | 3,495 | 3,550 | | (132) | | (132) | | 3,418 | | | | 152 | 03/01/2032 |
| 31371K-ML-2 | FED NATL MTG ASSOC #254263 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,094 | 4,094 | 4,220 | 4,218 | | (124) | | (124) | | 4,094 | | | | 146 | 04/01/2032 |
| 31371K-Q3-8 | FED NATL MTG ASSOC #254374 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,683 | 13,683 | 13,246 | 13,029 | | 653 | | 653 | | 13,683 | | | | 502 | 06/01/2022 |
| 31371K-SH-5 | FED NATL MTG ASSOC #254420 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,917 | 10,917 | 10,571 | 10,377 | | 540 | | 540 | | 10,917 | | | | 362 | 07/01/2022 |
| 31371K-T4-3 | FED NATL MTG ASSOC #254471 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,125 | 17,125 | 16,580 | 16,298 | | 827 | | 827 | | 17,125 | | | | 553 | 09/01/2022 |
| 31371K-UA-7 | FED NATL MTG ASSOC #254477 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,996 | 15,996 | 15,880 | 15,893 | | 104 | | 104 | | 15,996 | | | | 498 | 10/01/2032 |
| 31371K-WD-9 | FED NATL MTG ASSOC #254544 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,047 | 27,047 | 26,187 | 25,676 | | 1,371 | | 1,371 | | 27,047 | | | | 929 | 11/01/2022 |
| 31371K-WE-7 | FED NATL MTG ASSOC #254545 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,681 | 20,681 | 21,230 | 20,940 | | (259) | | (259) | | 20,681 | | | | 601 | 12/01/2017 |
| 31371K-WW-7 | FED NATL MTG ASSOC #254561 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,159 | 2,159 | 2,136 | 2,133 | | 27 | | 27 | | 2,159 | | | | 113 | 11/01/2032 |
| 31371K-2Z-3 | FED NATL MTG ASSOC #254692 | | 12/01/2011 | SCHEDULED REDEMPTION | | 170,063 | 170,063 | 171,125 | 171,062 | | (999) | | (999) | | 170,063 | | | | 5,593 | 03/01/2033 |
| 31371K-5U-1 | FED NATL MTG ASSOC #254759 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,910 | 7,910 | 8,022 | 7,975 | | (65) | | (65) | | 7,910 | | | | 212 | 06/01/2018 |
| 31371L-CD-9 | FED NATL MTG ASSOC #254868 | | 12/01/2011 | SCHEDULED REDEMPTION | | 114,925 | 114,925 | 114,494 | 114,671 | | 254 | | 254 | | 114,925 | | | | 3,473 | 09/01/2033 |
| 31371L-HJ-1 | FED NATL MTG ASSOC #255033 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,735 | 13,735 | 14,226 | 14,280 | | (545) | | (545) | | 13,735 | | | | 579 | 12/01/2033 |
| 31371L-MK-2 | FED NATL MTG ASSOC #255162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,352 | 8,352 | 8,357 | 8,358 | | (6) | | (6) | | 8,352 | | | | 240 | 03/01/2034 |
| 31371L-NZ-8 | FED NATL MTG ASSOC #255208 | | 12/01/2011 | SCHEDULED REDEMPTION | | 107,787 | 107,787 | 101,690 | 104,510 | | 3,277 | | 3,277 | | 107,787 | | | | 2,532 | 04/01/2019 |
| 31371L-N9-6 | FED NATL MTG ASSOC #255216 | | 12/01/2011 | SCHEDULED REDEMPTION | | 63,528 | 63,528 | 65,229 | 64,786 | | (1,258) | | (1,258) | | 63,528 | | | | 1,793 | 05/01/2019 |
| 31371L-2N-8 | FED NATL MTG ASSOC #255581 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,982 | 23,982 | 24,685 | 24,718 | | (736) | | (736) | | 23,982 | | | | 867 | 02/01/2035 |
| 31371M-AA-5 | FED NATL MTG ASSOC #255701 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,685,984 | 4,685,984 | 5,025,718 | 5,025,300 | | (339,316) | | (339,316) | | 4,685,984 | | | | 135,641 | 04/01/2025 |
| 31371M-BE-6 | FED NATL MTG ASSOC #255737 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,632 | 9,632 | 9,934 | 10,021 | | (389) | | (389) | | 9,632 | | | | 372 | 04/01/2035 |
| 31371M-F8-5 | FED NATL MTG ASSOC #255891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,033 | 5,033 | 5,168 | 5,133 | | (100) | | (100) | | 5,033 | | | | 154 | 10/01/2020 |
| 31371M-PC-5 | FED NATL MTG ASSOC #256119 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,165 | 2,165 | 2,214 | 2,218 | | (52) | | (52) | | 2,165 | | | | 96 | 02/01/2036 |
| 31371M-PU-5 | FED NATL MTG ASSOC #256135 | | 09/01/2011 | Various | | 5,852,897 | 5,485,093 | 5,402,817 | 5,449,230 | | (9,881) | | (9,881) | | 5,439,349 | | 413,547 | 413,547 | 210,853 | 02/01/2036 |
| 31371M-ZA-8 | FED NATL MTG ASSOC #256437 | | 12/01/2011 | SCHEDULED REDEMPTION | | 91,343 | 91,343 | 92,160 | 92,848 | | (1,505) | | (1,505) | | 91,343 | | | | 3,456 | 10/01/2036 |
| 31371M-2J-5 | FED NATL MTG ASSOC #256477 | | 12/01/2011 | SCHEDULED REDEMPTION | | 484,111 | 484,111 | 488,536 | 489,207 | | (5,096) | | (5,096) | | 484,111 | | | | 17,477 | 11/01/2036 |
| 31371N-MT-9 | FED NATL MTG ASSOC #256970 | | 12/01/2011 | SCHEDULED REDEMPTION | | 171,424 | 171,424 | 177,705 | 180,943 | | (9,519) | | (9,519) | | 171,424 | | | | 4,090 | 10/01/2022 |
| 31371N-U9-4 | FED NATL MTG ASSOC #257208 | | 12/01/2011 | SCHEDULED REDEMPTION | | 312,435 | 312,435 | 320,526 | 323,646 | | (11,211) | | (11,211) | | 312,435 | | | | 8,568 | 05/01/2023 |
| 31371N-3T-0 | FED NATL MTG ASSOC #257410 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97,860 | 97,860 | 101,552 | 106,288 | | (8,429) | | (8,429) | | 97,860 | | | | 2,874 | 10/01/2023 |
| 31371N-5N-1 | FED NATL MTG ASSOC #257453 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52,429 | 52,429 | 54,407 | 55,568 | | (3,139) | | (3,139) | | 52,429 | | | | 1,348 | 11/01/2023 |
| 31371Q-N7-9 | FED NATL MTG ASSOC #258814 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,349 | 9,349 | 9,584 | 9,430 | | (81) | | (81) | | 9,349 | | | | 380 | 08/01/2036 |
| 31372P-V2-2 | FED NATL MTG ASSOC #278833 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,241 | 1,241 | 1,265 | 1,290 | | (49) | | (49) | | 1,241 | | | | 66 | 12/01/2024 |
| 31372P-V3-0 | FED NATL MTG ASSOC #278834 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,069 | 1,069 | 1,089 | 1,120 | | (51) | | (51) | | 1,069 | | | | 57 | 12/01/2024 |
| 31373U-M9-5 | FED NATL MTG ASSOC #303784 | | 02/01/2011 | SCHEDULED REDEMPTION | | 372 | 372 | 370 | 372 | | | | | | 372 | | | | 3 | 03/01/2011 |
| 31373U-SA-6 | FED NATL MTG ASSOC #303913 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,501 | 8,501 | 8,652 | 8,695 | | (194) | | (194) | | 8,501 | | | | 339 | 05/01/2026 |
| 31374A-3S-7 | FED NATL MTG ASSOC #308709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 378 | 378 | 372 | 370 | | 8 | | 8 | | 378 | | | | 16 | 08/01/2025 |
| 31374F-RU-5 | FED NATL MTG ASSOC #312899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,311 | 1,311 | 1,347 | 1,351 | | (41) | | (41) | | 1,311 | | | | 84 | 06/01/2025 |
| 31374F-WG-0 | FED NATL MTG ASSOC #313047 | | 12/01/2011 | SCHEDULED REDEMPTION | | 333 | 333 | 352 | 361 | | (28) | | (28) | | 333 | | | | 20 | 12/01/2025 |
| 31374G-N5-2 | FED NATL MTG ASSOC #313712 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,535 | 2,535 | 2,662 | 2,554 | | (19) | | (19) | | 2,535 | | | | 76 | 09/01/2012 |
| 31374N-Q6-2 | FED NATL MTG ASSOC #319177 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28,207 | 28,207 | 27,782 | 27,693 | | 514 | | 514 | | 28,207 | | | | 1,594 | 04/01/2026 |
| 31374T-B4-0 | FED NATL MTG ASSOC #323259 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,085 | 4,085 | 4,054 | 4,071 | | 14 | | 14 | | 4,085 | | | | 139 | 08/01/2013 |
| 31374T-LK-3 | FED NATL MTG ASSOC #323530 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,294 | 3,294 | 3,352 | 3,368 | | (74) | | (74) | | 3,294 | | | | 132 | 09/01/2026 |
| 31374T-NT-2 | FED NATL MTG ASSOC #323602 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,125 | 4,125 | 4,157 | 4,168 | | (44) | | (44) | | 4,125 | | | | 190 | 02/01/2029 |
| 31374T-VL-0 | FED NATL MTG ASSOC #323819 | | 12/01/2011 | SCHEDULED REDEMPTION | | 338 | 338 | 346 | 353 | | (15) | | (15) | | 338 | | | | 15 | 07/01/2029 |
| 31374T-W2-1 | FED NATL MTG ASSOC #323865 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,754 | 3,754 | 3,888 | 3,911 | | (157) | | (157) | | 3,754 | | | | 150 | 07/01/2029 |
| 31374T-2M-0 | FED NATL MTG ASSOC #323980 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,939 | 8,939 | 9,384 | 8,985 | | (46) | | (46) | | 8,939 | | | | 320 | 04/01/2014 |

# 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 |
| 31375M-XC-2 | FED NATL MTG ASSOC #339175 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,420 | 3,420 | 3,178 | 3,195 | | 226 | | 226 | | 3,420 | | | | 119 | 03/01/2026 |
| 31375N-PZ-8 | FED NATL MTG ASSOC #339840 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,415 | 62,415 | 57,987 | 59,073 | | 3,342 | | 3,342 | | 62,415 | | | | 2,305 | 03/01/2026 |
| 31376J-VL-0 | FED NATL MTG ASSOC #357119 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,093 | 40,093 | 42,088 | 41,399 | | (1,307) | | (1,307) | | 40,093 | | | | 1,377 | 05/01/2016 |
| 31376K-FE-1 | FED NATL MTG ASSOC #357565 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93,352 | 93,352 | 96,772 | 95,713 | | (2,361) | | (2,361) | | 93,352 | | | | 2,127 | 04/01/2019 |
| 31376K-QV-1 | FED NATL MTG ASSOC #357868 | | 12/01/2011 | SCHEDULED REDEMPTION | | 165,393 | 165,393 | 158,577 | 161,071 | | 4,321 | | 4,321 | | 165,393 | | | | 4,863 | 06/01/2020 |
| 31376T-BV-8 | FED NATL MTG ASSOC #364652 | | 12/01/2011 | SCHEDULED REDEMPTION | | 166 | 166 | 173 | 178 | | (12) | | (12) | | 166 | | | | 7 | 01/01/2027 |
| 31378H-3H-2 | FED NATL MTG ASSOC #399600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,482 | 7,482 | 8,160 | 8,101 | | (619) | | (619) | | 7,482 | | | | 259 | 12/01/2012 |
| 31378L-3K-6 | FED NATL MTG ASSOC #402302 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,753 | 7,753 | 7,693 | 7,726 | | 26 | | 26 | | 7,753 | | | | 251 | 04/01/2013 |
| 31378Q-GX-3 | FED NATL MTG ASSOC #405314 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,385 | 1,385 | 1,331 | 1,342 | | 43 | | 43 | | 1,385 | | | | 68 | 12/01/2027 |
| 31378X-BP-0 | FED NATL MTG ASSOC #411446 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,495 | 1,495 | 1,498 | 1,517 | | (22) | | (22) | | 1,495 | | | | 71 | 02/01/2025 |
| 31379E-YT-8 | FED NATL MTG ASSOC #417522 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,774 | 2,774 | 2,790 | 2,780 | | (6) | | (6) | | 2,774 | | | | 112 | 05/01/2013 |
| 31379F-GZ-1 | FED NATL MTG ASSOC #417916 | | 12/01/2011 | SCHEDULED REDEMPTION | | 310 | 310 | 323 | 329 | | (19) | | (19) | | 310 | | | | 11 | 03/01/2028 |
| 31379G-B8-4 | FED NATL MTG ASSOC #418663 | | 04/01/2011 | SCHEDULED REDEMPTION | | 457 | 457 | 465 | 458 | | (1) | | (1) | | 457 | | | | 5 | 04/01/2013 |
| 31379N-4W-4 | FED NATL MTG ASSOC #424837 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,250 | 3,250 | 3,268 | 3,256 | | (6) | | (6) | | 3,250 | | | | 132 | 04/01/2013 |
| 31379Q-WV-8 | FED NATL MTG ASSOC #426460 | | 12/01/2011 | SCHEDULED REDEMPTION | | 120,955 | 120,955 | 112,394 | 117,748 | | 3,207 | | 3,207 | | 120,955 | | | | 4,135 | 12/01/2013 |
| 31379R-MN-5 | FED NATL MTG ASSOC #427065 | | 12/01/2011 | SCHEDULED REDEMPTION | | 354 | 354 | 372 | 379 | | (25) | | (25) | | 354 | | | | 7 | 05/01/2028 |
| 31379S-TZ-9 | FED NATL MTG ASSOC #428168 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,327 | 11,327 | 11,661 | 11,664 | | (336) | | (336) | | 11,327 | | | | 533 | 02/01/2027 |
| 31379T-TG-9 | FED NATL MTG ASSOC #429051 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,558 | 7,558 | 7,603 | 7,576 | | (17) | | (17) | | 7,558 | | | | 308 | 07/01/2013 |
| 31379T-3M-4 | FED NATL MTG ASSOC #429304 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,493 | 2,493 | 2,507 | 2,497 | | (4) | | (4) | | 2,493 | | | | 68 | 06/01/2013 |
| 31379V-WD-7 | FED NATL MTG ASSOC #430944 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,957 | 5,957 | 5,994 | 5,969 | | (12) | | (12) | | 5,957 | | | | 241 | 07/01/2013 |
| 31379Y-6V-0 | FED NATL MTG ASSOC #433884 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,987 | 4,987 | 4,949 | 4,972 | | 15 | | 15 | | 4,987 | | | | 179 | 07/01/2013 |
| 31380B-GH-7 | FED NATL MTG ASSOC #435000 | | 12/01/2011 | SCHEDULED REDEMPTION | | 729 | 729 | 760 | 772 | | (42) | | (42) | | 729 | | | | 30 | 08/01/2028 |
| 31380C-QW-1 | FED NATL MTG ASSOC #436169 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,976 | 2,976 | 2,994 | 2,981 | | (4) | | (4) | | 2,976 | | | | 92 | 07/01/2013 |
| 31380C-2A-5 | FED NATL MTG ASSOC #436469 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,865 | 18,865 | 19,649 | 20,870 | | (2,006) | | (2,006) | | 18,865 | | | | 1,071 | 07/01/2028 |
| 31380C-3A-4 | FED NATL MTG ASSOC #436493 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,409 | 5,409 | 5,441 | 5,418 | | (9) | | (9) | | 5,409 | | | | 209 | 07/01/2013 |
| 31380H-SX-6 | FED NATL MTG ASSOC #440734 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,624 | 16,624 | 16,093 | 15,865 | | 759 | | 759 | | 16,624 | | | | 525 | 12/01/2018 |
| 31380H-W5-2 | FED NATL MTG ASSOC #440868 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,996 | 4,996 | 5,245 | 5,040 | | (44) | | (44) | | 4,996 | | | | 175 | 11/01/2013 |
| 31380K-N2-2 | FED NATL MTG ASSOC #442409 | | 12/01/2011 | SCHEDULED REDEMPTION | | 592 | 592 | 573 | 569 | | 22 | | 22 | | 592 | | | | 33 | 11/01/2028 |
| 31380L-FK-9 | FED NATL MTG ASSOC #443070 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,950 | 6,950 | 6,933 | 6,934 | | 17 | | 17 | | 6,950 | | | | 129 | 09/01/2028 |
| 31380L-GF-9 | FED NATL MTG ASSOC #443098 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,434 | 6,434 | 6,468 | 6,461 | | (27) | | (27) | | 6,434 | | | | 276 | 12/01/2028 |
| 31380M-DY-9 | FED NATL MTG ASSOC #443919 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,990 | 4,990 | 5,054 | 5,041 | | (51) | | (51) | | 4,990 | | | | 186 | 10/01/2028 |
| 31380M-NF-9 | FED NATL MTG ASSOC #444190 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,401 | 1,401 | 1,410 | 1,410 | | (9) | | (9) | | 1,401 | | | | 57 | 02/01/2029 |
| 31380P-YV-5 | FED NATL MTG ASSOC #446324 | | 12/01/2011 | SCHEDULED REDEMPTION | | 896 | 896 | 862 | 851 | | 45 | | 45 | | 896 | | | | 56 | 08/01/2027 |
| 31380P-7J-2 | FED NATL MTG ASSOC #446497 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,570 | 3,570 | 3,543 | 3,557 | | 13 | | 13 | | 3,570 | | | | 122 | 12/01/2013 |
| 31380T-ZD-6 | FED NATL MTG ASSOC #449940 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,654 | 2,654 | 2,788 | 2,757 | | (103) | | (103) | | 2,654 | | | | 107 | 12/01/2028 |
| 31380T-4P-3 | FED NATL MTG ASSOC #450030 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,333 | 5,333 | 5,361 | 5,365 | | (32) | | (32) | | 5,333 | | | | 325 | 12/01/2028 |
| 31380Y-PD-6 | FED NATL MTG ASSOC #454120 | | 06/01/2011 | SCHEDULED REDEMPTION | | 1,075 | 1,075 | 1,064 | 1,056 | | 19 | | 19 | | 1,075 | | | | 37 | 12/01/2028 |
| 31380Y-7J-3 | FED NATL MTG ASSOC #454597 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,216 | 7,216 | 6,758 | 7,027 | | 189 | | 189 | | 7,216 | | | | 298 | 02/01/2014 |
| 31381A-ZL-8 | FED NATL MTG ASSOC #455347 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,132 | 3,132 | 3,288 | 3,212 | | (79) | | (79) | | 3,132 | | | | 103 | 03/01/2014 |
| 31381D-HW-8 | FED NATL MTG ASSOC #457545 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,093 | 4,093 | 4,178 | 4,152 | | (59) | | (59) | | 4,093 | | | | 178 | 08/01/2018 |
| 31381D-TG-0 | FED NATL MTG ASSOC #457851 | | 12/01/2011 | SCHEDULED REDEMPTION | | 883 | 883 | 927 | 940 | | (57) | | (57) | | 883 | | | | 36 | 01/01/2029 |
| 31382E-PB-2 | FED NATL MTG ASSOC #480218 | | 12/01/2011 | SCHEDULED REDEMPTION | | 385 | 385 | 387 | 383 | | 2 | | 2 | | 385 | | | | 16 | 02/01/2029 |
| 31382J-CG-4 | FED NATL MTG ASSOC #483471 | | 07/01/2011 | SCHEDULED REDEMPTION | | 3,730 | 3,730 | 3,702 | 3,719 | | 12 | | 12 | | 3,730 | | | | 65 | 10/01/2013 |
| 31382J-WG-2 | FED NATL MTG ASSOC #484047 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,959 | 1,959 | 1,971 | 1,959 | | | | | | 1,959 | | | | 79 | 02/01/2029 |
| 31382K-QE-1 | FED NATL MTG ASSOC #484753 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,748 | 4,748 | 4,751 | 4,757 | | (9) | | (9) | | 4,748 | | | | 118 | 03/01/2029 |
| 31382Q-TY-1 | FED NATL MTG ASSOC #489367 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,887 | 20,887 | 21,634 | 21,430 | | (542) | | (542) | | 20,887 | | | | 1,141 | 03/01/2029 |
| 31382R-NY-5 | FED NATL MTG ASSOC #490107 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,085 | 2,085 | 2,173 | 2,206 | | (122) | | (122) | | 2,085 | | | | 62 | 03/01/2029 |
| 31382R-Z7-1 | FED NATL MTG ASSOC #490466 | | 12/01/2011 | SCHEDULED REDEMPTION | | 246 | 246 | 258 | 259 | | (14) | | (14) | | 246 | | | | 5 | 03/01/2029 |
| 31382S-FK-2 | FED NATL MTG ASSOC #490770 | | 12/01/2011 | SCHEDULED REDEMPTION | | 544 | 544 | 544 | 545 | | (1) | | (1) | | 544 | | | | 22 | 03/01/2029 |
| 31382T-FW-4 | FED NATL MTG ASSOC #491681 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,398 | 5,398 | 5,055 | 5,256 | | 142 | | 142 | | 5,398 | | | | 189 | 03/01/2014 |
| 31382T-PV-5 | FED NATL MTG ASSOC #491936 | | 12/01/2011 | SCHEDULED REDEMPTION | | 505 | 505 | 484 | 485 | | 20 | | 20 | | 505 | | | | 21 | 04/01/2029 |
| 31382U-G6-7 | FED NATL MTG ASSOC #492621 | | 12/01/2011 | SCHEDULED REDEMPTION | | 61 | 61 | 64 | 66 | | (4) | | (4) | | 61 | | | | 3 | 06/01/2029 |
| 31382U-RV-0 | FED NATL MTG ASSOC #492900 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,185 | 1,185 | 1,167 | 1,163 | | 21 | | 21 | | 1,185 | | | | 39 | 10/01/2028 |
| 31382U-R3-2 | FED NATL MTG ASSOC #492906 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,510 | 1,510 | 1,490 | 1,484 | | 27 | | 27 | | 1,510 | | | | 54 | 01/01/2029 |
| 31382U-WN-2 | FED NATL MTG ASSOC #493053 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,114 | 2,114 | 2,033 | 1,983 | | 131 | | 131 | | 2,114 | | | | 120 | 05/01/2029 |
| 31382V-JG-0 | FED NATL MTG ASSOC #493563 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,801 | 3,801 | 3,676 | 3,774 | | 28 | | 28 | | 3,801 | | | | 235 | 05/01/2029 |
| 31382W-WR-9 | FED NATL MTG ASSOC #494856 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,142 | 7,142 | 7,365 | 7,282 | | (140) | | (140) | | 7,142 | | | | 262 | 05/01/2029 |

# 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 |
| 31383A-GY-9 | FED NATL MTG ASSOC #497115 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,867 | 3,867 | 3,736 | 3,783 | | 84 | | 84 | | 3,867 | | | | 77 | 08/01/2029 |
| 31383A-RE-1 | FED NATL MTG ASSOC #497385 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,056 | 4,056 | 3,897 | 3,883 | | 172 | | 172 | | 4,056 | | | | 170 | 05/01/2029 |
| 31383B-AB-3 | FED NATL MTG ASSOC #497802 | | 12/01/2011 | SCHEDULED REDEMPTION | | 467 | 467 | 463 | 465 | | 2 | | 2 | | 467 | | | | 22 | 07/01/2014 |
| 31383B-5Z-6 | FED NATL MTG ASSOC #498664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 771 | 771 | 764 | 768 | | 3 | | 3 | | 771 | | | | 29 | 05/01/2014 |
| 31383C-DA-0 | FED NATL MTG ASSOC #498797 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,809 | 2,809 | 2,785 | 2,799 | | 10 | | 10 | | 2,809 | | | | 119 | 07/01/2014 |
| 31383E-E7-2 | FED NATL MTG ASSOC #500658 | | 12/01/2011 | SCHEDULED REDEMPTION | | 433 | 433 | 429 | 431 | | 1 | | 1 | | 433 | | | | 11 | 07/01/2014 |
| 31383E-5G-2 | FED NATL MTG ASSOC #501347 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,916 | 9,916 | 9,795 | 9,792 | | 123 | | 123 | | 9,916 | | | | 429 | 06/01/2029 |
| 31383E-5J-6 | FED NATL MTG ASSOC #501349 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,066 | 1,066 | 1,053 | 1,049 | | 17 | | 17 | | 1,066 | | | | 64 | 06/01/2029 |
| 31383G-NB-8 | FED NATL MTG ASSOC #502686 | | 12/01/2011 | SCHEDULED REDEMPTION | | 61 | 61 | 59 | 59 | | 2 | | 2 | | 61 | | | | 3 | 09/01/2029 |
| 31383G-WH-5 | FED NATL MTG ASSOC #502948 | | 12/01/2011 | SCHEDULED REDEMPTION | | 33 | 33 | 32 | 31 | | 2 | | 2 | | 33 | | | | 2 | 08/01/2029 |
| 31383G-ZT-6 | FED NATL MTG ASSOC #503054 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,853 | 1,853 | 1,789 | 1,802 | | 51 | | 51 | | 1,853 | | | | 81 | 07/01/2029 |
| 31383H-SE-5 | FED NATL MTG ASSOC #503717 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,206 | 2,206 | 2,179 | 2,181 | | 25 | | 25 | | 2,206 | | | | 101 | 06/01/2029 |
| 31383H-TN-4 | FED NATL MTG ASSOC #503757 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,948 | 1,948 | 1,872 | 1,870 | | 78 | | 78 | | 1,948 | | | | 76 | 07/01/2029 |
| 31383J-CZ-1 | FED NATL MTG ASSOC #504188 | | 12/01/2011 | SCHEDULED REDEMPTION | | 361 | 361 | 348 | 351 | | 10 | | 10 | | 361 | | | | 16 | 06/01/2029 |
| 31383J-GU-8 | FED NATL MTG ASSOC #504311 | | 12/01/2011 | SCHEDULED REDEMPTION | | 748 | 748 | 739 | 739 | | 9 | | 9 | | 748 | | | | 30 | 08/01/2029 |
| 31383J-TM-2 | FED NATL MTG ASSOC #504656 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,803 | 4,803 | 4,766 | 4,785 | | 18 | | 18 | | 4,803 | | | | 157 | 08/01/2014 |
| 31383K-AP-2 | FED NATL MTG ASSOC #505014 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,675 | 8,675 | 8,602 | 8,635 | | 40 | | 40 | | 8,675 | | | | 312 | 08/01/2014 |
| 31383K-D5-3 | FED NATL MTG ASSOC #505124 | | 12/01/2011 | SCHEDULED REDEMPTION | | 95 | 95 | 94 | 94 | | 2 | | 2 | | 95 | | | | 4 | 07/01/2029 |
| 31383L-D7-7 | FED NATL MTG ASSOC #506026 | | 12/01/2011 | SCHEDULED REDEMPTION | | 422 | 422 | 416 | 415 | | 7 | | 7 | | 422 | | | | 20 | 08/01/2029 |
| 31383L-2Q-7 | FED NATL MTG ASSOC #506683 | | 12/01/2011 | SCHEDULED REDEMPTION | | 639 | 639 | 634 | 637 | | 2 | | 2 | | 639 | | | | 24 | 07/01/2014 |
| 31383M-LZ-4 | FED NATL MTG ASSOC #507144 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,586 | 1,586 | 1,573 | 1,579 | | 7 | | 7 | | 1,586 | | | | 60 | 10/01/2014 |
| 31383N-ZH-7 | FED NATL MTG ASSOC #508444 | | 12/01/2011 | SCHEDULED REDEMPTION | | 396 | 396 | 393 | 394 | | 2 | | 2 | | 396 | | | | 15 | 08/01/2014 |
| 31383R-U5-9 | FED NATL MTG ASSOC #511004 | | 12/01/2011 | SCHEDULED REDEMPTION | | 835 | 835 | 805 | 790 | | 44 | | 44 | | 835 | | | | 36 | 09/01/2029 |
| 31383R-4P-4 | FED NATL MTG ASSOC #511230 | | 12/01/2011 | SCHEDULED REDEMPTION | | 331 | 331 | 320 | 322 | | 9 | | 9 | | 331 | | | | 15 | 10/01/2029 |
| 31383S-FP-0 | FED NATL MTG ASSOC #511474 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,232 | 2,232 | 2,152 | 2,125 | | 107 | | 107 | | 2,232 | | | | 103 | 09/01/2029 |
| 31383S-SM-3 | FED NATL MTG ASSOC #511824 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,871 | 1,871 | 1,937 | 1,921 | | (49) | | (49) | | 1,871 | | | | 57 | 07/01/2016 |
| 31383S-Z3-7 | FED NATL MTG ASSOC #512062 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,218 | 6,218 | 6,276 | 6,254 | | (36) | | (36) | | 6,218 | | | | 317 | 11/01/2014 |
| 31383T-JV-1 | FED NATL MTG ASSOC #512476 | | 12/01/2011 | SCHEDULED REDEMPTION | | 229 | 229 | 226 | 225 | | 4 | | 4 | | 229 | | | | 11 | 10/01/2029 |
| 31383T-KG-2 | FED NATL MTG ASSOC #512495 | | 12/01/2011 | SCHEDULED REDEMPTION | | 175 | 175 | 169 | 171 | | 5 | | 5 | | 175 | | | | 7 | 10/01/2029 |
| 31383U-3H-6 | FED NATL MTG ASSOC #513900 | | 01/01/2011 | SCHEDULED REDEMPTION | | 1,012 | 1,012 | 1,035 | 1,004 | | 8 | | 8 | | 1,012 | | | | 6 | 10/01/2029 |
| 31383V-RV-7 | FED NATL MTG ASSOC #514500 | | 12/01/2011 | SCHEDULED REDEMPTION | | 917 | 917 | 884 | 888 | | 29 | | 29 | | 917 | | | | 34 | 11/01/2029 |
| 31383V-TJ-2 | FED NATL MTG ASSOC #514553 | | 12/01/2011 | SCHEDULED REDEMPTION | | 387 | 387 | 371 | 366 | | 21 | | 21 | | 387 | | | | 16 | 12/01/2029 |
| 31383Y-DF-1 | FED NATL MTG ASSOC #516802 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,660 | 10,660 | 10,228 | 9,617 | | 1,043 | | 1,043 | | 10,660 | | | | 737 | 12/01/2029 |
| 31384A-H2-7 | FED NATL MTG ASSOC #517849 | | 12/01/2011 | SCHEDULED REDEMPTION | | 417 | 417 | 416 | 414 | | 3 | | 3 | | 417 | | | | 20 | 12/01/2029 |
| 31384B-WX-0 | FED NATL MTG ASSOC #519162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,353 | 4,353 | 4,299 | 4,291 | | 62 | | 62 | | 4,353 | | | | 144 | 11/01/2029 |
| 31384B-5E-2 | FED NATL MTG ASSOC #519345 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51 | 51 | 49 | 49 | | 2 | | 2 | | 51 | | | | 2 | 10/01/2029 |
| 31384C-NU-4 | FED NATL MTG ASSOC #519803 | | 12/01/2011 | SCHEDULED REDEMPTION | | 204 | 204 | 209 | 203 | | 1 | | 1 | | 204 | | | | 10 | 12/01/2029 |
| 31384D-LC-4 | FED NATL MTG ASSOC #520623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22 | 22 | 22 | 22 | | | | | | 22 | | | | 1 | 11/01/2029 |
| 31384D-WR-9 | FED NATL MTG ASSOC #520956 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,442 | 4,442 | 4,385 | 4,352 | | 90 | | 90 | | 4,442 | | | | 115 | 11/01/2029 |
| 31384F-FX-0 | FED NATL MTG ASSOC #522282 | | 12/01/2011 | SCHEDULED REDEMPTION | | 419 | 419 | 430 | 429 | | (10) | | (10) | | 419 | | | | 18 | 12/01/2014 |
| 31384J-CQ-0 | FED NATL MTG ASSOC #524879 | | 12/01/2011 | SCHEDULED REDEMPTION | | 650 | 650 | 675 | 703 | | (53) | | (53) | | 650 | | | | 36 | 02/01/2030 |
| 31384J-PQ-6 | FED NATL MTG ASSOC #525231 | | 10/01/2011 | SCHEDULED REDEMPTION | | 14,413 | 14,413 | 14,967 | 15,543 | | (1,130) | | (1,130) | | 14,413 | | | | 952 | 04/01/2030 |
| 31384K-HL-3 | FED NATL MTG ASSOC #525935 | | 12/01/2011 | SCHEDULED REDEMPTION | | 818 | 818 | 822 | 823 | | (6) | | (6) | | 818 | | | | 40 | 01/01/2030 |
| 31384K-XE-1 | FED NATL MTG ASSOC #526377 | | 12/01/2011 | SCHEDULED REDEMPTION | | 310 | 310 | 322 | 340 | | (30) | | (30) | | 310 | | | | 11 | 05/01/2030 |
| 31384L-QJ-6 | FED NATL MTG ASSOC #527057 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,626 | 2,626 | 2,650 | 2,641 | | (16) | | (16) | | 2,626 | | | | 130 | 04/01/2015 |
| 31384L-XX-7 | FED NATL MTG ASSOC #527294 | | 12/01/2011 | SCHEDULED REDEMPTION | | 845 | 845 | 838 | 842 | | 3 | | 3 | | 845 | | | | 30 | 10/01/2014 |
| 31384M-NP-3 | FED NATL MTG ASSOC #527898 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,067 | 4,067 | 4,093 | 4,078 | | (10) | | (10) | | 4,067 | | | | 203 | 12/01/2024 |
| 31384M-NR-9 | FED NATL MTG ASSOC #527900 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,902 | 1,902 | 1,912 | 1,902 | | (1) | | (1) | | 1,902 | | | | 96 | 10/01/2029 |
| 31384N-P8-7 | FED NATL MTG ASSOC #528847 | | 12/01/2011 | SCHEDULED REDEMPTION | | 198 | 198 | 195 | 195 | | 3 | | 3 | | 198 | | | | 9 | 01/01/2030 |
| 31384N-SY-7 | FED NATL MTG ASSOC #528935 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,869 | 1,869 | 1,886 | 1,885 | | (17) | | (17) | | 1,869 | | | | 93 | 07/01/2015 |
| 31384P-D8-5 | FED NATL MTG ASSOC #529427 | | 12/01/2011 | SCHEDULED REDEMPTION | | 428 | 428 | 445 | 478 | | (50) | | (50) | | 428 | | | | 34 | 03/01/2030 |
| 31384Q-FU-2 | FED NATL MTG ASSOC #530379 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27 | 27 | 27 | 27 | | | | | | 27 | | | | 1 | 03/01/2015 |
| 31384R-KE-0 | FED NATL MTG ASSOC #531393 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,174 | 2,174 | 2,231 | 2,240 | | (65) | | (65) | | 2,174 | | | | 95 | 05/01/2015 |
| 31384R-TH-4 | FED NATL MTG ASSOC #531652 | | 12/01/2011 | SCHEDULED REDEMPTION | | 159 | 159 | 161 | 159 | | | | | | 159 | | | | 7 | 03/01/2015 |
| 31384S-E2-1 | FED NATL MTG ASSOC #532153 | | 12/01/2011 | SCHEDULED REDEMPTION | | 119 | 119 | 122 | 118 | | 1 | | 1 | | 119 | | | | 5 | 02/01/2030 |
| 31384S-QY-8 | FED NATL MTG ASSOC #532471 | | 12/01/2011 | SCHEDULED REDEMPTION | | 174 | 174 | 171 | 173 | | 1 | | 1 | | 174 | | | | 8 | 03/01/2030 |
| 31384S-WZ-8 | FED NATL MTG ASSOC #532664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 71 | 71 | 72 | 71 | | | | | | 71 | | | | 4 | 07/01/2015 |

# 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 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 |
| 31384S-2W-8 | FED NATL MTG ASSOC #532789 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,403 | 11,403 | 11,599 | 11,487 | | (84) | | (84) | | 11,403 | | | | 485 | 04/01/2016 |
| 31384T-FN-2 | FED NATL MTG ASSOC #533073 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 22 | | (1) | | (1) | | 21 | | | | 1 | 06/01/2030 |
| 31384T-JB-4 | FED NATL MTG ASSOC #533158 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,724 | 2,724 | 2,640 | 2,692 | | 32 | | 32 | | 2,724 | | | | 121 | 03/01/2020 |
| 31384T-SC-2 | FED NATL MTG ASSOC #533415 | | 12/01/2011 | SCHEDULED REDEMPTION | | 260 | 260 | 262 | 264 | | (4) | | (4) | | 260 | | | | 12 | 04/01/2015 |
| 31384T-SF-5 | FED NATL MTG ASSOC #533418 | | 12/01/2011 | SCHEDULED REDEMPTION | | 321 | 321 | 327 | 321 | | | | | | 321 | | | | 15 | 04/01/2015 |
| 31384T-YV-3 | FED NATL MTG ASSOC #533624 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,055 | 2,055 | 2,095 | 2,056 | | (1) | | (1) | | 2,055 | | | | 96 | 04/01/2015 |
| 31384U-FH-2 | FED NATL MTG ASSOC #533968 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,269 | 1,269 | 1,281 | 1,280 | | (11) | | (11) | | 1,269 | | | | 63 | 07/01/2015 |
| 31384U-FM-1 | FED NATL MTG ASSOC #533972 | | 08/01/2011 | SCHEDULED REDEMPTION | | 4,968 | 4,968 | 5,159 | 5,472 | | (504) | | (504) | | 4,968 | | | | 263 | 03/01/2030 |
| 31384V-LK-6 | FED NATL MTG ASSOC #535030 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,085 | 2,085 | 2,172 | 2,318 | | (233) | | (233) | | 2,085 | | | | 87 | 12/01/2029 |
| 31384V-T4-4 | FED NATL MTG ASSOC #535271 | | 12/01/2011 | SCHEDULED REDEMPTION | | 47 | 47 | 49 | 51 | | (4) | | (4) | | 47 | | | | 2 | 05/01/2030 |
| 31384V-UG-5 | FED NATL MTG ASSOC #535283 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,245 | 2,245 | 2,331 | 2,482 | | (237) | | (237) | | 2,245 | | | | 86 | 05/01/2030 |
| 31384V-UL-4 | FED NATL MTG ASSOC #535287 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,632 | 2,632 | 2,734 | 2,861 | | (228) | | (228) | | 2,632 | | | | 130 | 05/01/2030 |
| 31384V-UP-5 | FED NATL MTG ASSOC #535290 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,643 | 2,643 | 2,745 | 2,921 | | (278) | | (278) | | 2,643 | | | | 105 | 05/01/2030 |
| 31384V-VZ-2 | FED NATL MTG ASSOC #535332 | | 12/01/2011 | SCHEDULED REDEMPTION | | 728 | 728 | 771 | 822 | | (94) | | (94) | | 728 | | | | 42 | 04/01/2030 |
| 31384V-WD-0 | FED NATL MTG ASSOC #535344 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,400 | 3,400 | 3,362 | 3,356 | | 43 | | 43 | | 3,400 | | | | 133 | 05/01/2030 |
| 31384V-X4-9 | FED NATL MTG ASSOC #535399 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,105 | 3,105 | 3,224 | 3,443 | | (338) | | (338) | | 3,105 | | | | 199 | 07/01/2030 |
| 31384V-YT-3 | FED NATL MTG ASSOC #535422 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,286 | 1,286 | 1,362 | 1,416 | | (130) | | (130) | | 1,286 | | | | 73 | 07/01/2030 |
| 31384V-Z2-1 | FED NATL MTG ASSOC #535461 | | 12/01/2011 | SCHEDULED REDEMPTION | | 830 | 830 | 844 | 840 | | (10) | | (10) | | 830 | | | | 32 | 07/01/2015 |
| 31384V-5P-3 | FED NATL MTG ASSOC #535554 | | 12/01/2011 | SCHEDULED REDEMPTION | | 43,891 | 43,891 | 44,653 | 44,394 | | (503) | | (503) | | 43,891 | | | | 1,825 | 10/01/2015 |
| 31384W-A8-3 | FED NATL MTG ASSOC #535631 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,272 | 2,272 | 2,331 | 2,340 | | (68) | | (68) | | 2,272 | | | | 95 | 12/01/2015 |
| 31384W-B9-0 | FED NATL MTG ASSOC #535664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,390 | 4,390 | 4,573 | 5,046 | | (656) | | (656) | | 4,390 | | | | 170 | 01/01/2031 |
| 31384W-G2-0 | FED NATL MTG ASSOC #535817 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,854 | 2,854 | 2,895 | 2,950 | | (96) | | (96) | | 2,854 | | | | 117 | 04/01/2031 |
| 31384W-G9-5 | FED NATL MTG ASSOC #535824 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,465 | 6,465 | 6,556 | 6,787 | | (323) | | (323) | | 6,465 | | | | 281 | 04/01/2031 |
| 31384W-HL-7 | FED NATL MTG ASSOC #535835 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,344 | 15,344 | 15,589 | 15,544 | | (200) | | (200) | | 15,344 | | | | 591 | 04/01/2016 |
| 31384W-KT-6 | FED NATL MTG ASSOC #535906 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55 | 55 | 58 | 60 | | (5) | | (5) | | 55 | | | | 3 | 05/01/2031 |
| 31384W-KY-5 | FED NATL MTG ASSOC #535911 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,575 | 2,575 | 2,569 | 2,556 | | 20 | | 20 | | 2,575 | | | | 91 | 05/01/2031 |
| 31384W-KZ-2 | FED NATL MTG ASSOC #535912 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,411 | 2,411 | 2,533 | 2,613 | | (202) | | (202) | | 2,411 | | | | 96 | 05/01/2031 |
| 31384W-LN-8 | FED NATL MTG ASSOC #535933 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,995 | 2,995 | 3,391 | 3,387 | | (392) | | (392) | | 2,995 | | | | 118 | 05/01/2031 |
| 31384W-W9-7 | FED NATL MTG ASSOC #536272 | | 12/01/2011 | SCHEDULED REDEMPTION | | 66 | 66 | 69 | 74 | | (8) | | (8) | | 66 | | | | 4 | 06/01/2030 |
| 31384W-ZF-0 | FED NATL MTG ASSOC #536342 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 21 | | (1) | | (1) | | 19 | | | | 1 | 04/01/2030 |
| 31384W-2H-2 | FED NATL MTG ASSOC #536376 | | 12/01/2011 | SCHEDULED REDEMPTION | | 91 | 91 | 92 | 92 | | (1) | | (1) | | 91 | | | | 5 | 04/01/2015 |
| 31384W-2J-8 | FED NATL MTG ASSOC #536377 | | 12/01/2011 | SCHEDULED REDEMPTION | | 873 | 873 | 890 | 873 | | | | | | 873 | | | | 41 | 05/01/2015 |
| 31384X-F4-5 | FED NATL MTG ASSOC #536687 | | 12/01/2011 | SCHEDULED REDEMPTION | | 172 | 172 | 179 | 191 | | (19) | | (19) | | 172 | | | | 9 | 05/01/2030 |
| 31384X-PU-6 | FED NATL MTG ASSOC #536935 | | 12/01/2011 | SCHEDULED REDEMPTION | | 268 | 268 | 278 | 290 | | (22) | | (22) | | 268 | | | | 4 | 05/01/2030 |
| 31384X-RT-7 | FED NATL MTG ASSOC #536998 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,617 | 3,617 | 3,706 | 3,778 | | (161) | | (161) | | 3,617 | | | | 169 | 03/01/2030 |
| 31384X-RU-4 | FED NATL MTG ASSOC #536999 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,194 | 6,194 | 6,432 | 6,840 | | (646) | | (646) | | 6,194 | | | | 128 | 03/01/2030 |
| 31384X-5D-6 | FED NATL MTG ASSOC #537344 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,825 | 1,825 | 1,842 | 1,839 | | (13) | | (13) | | 1,825 | | | | 112 | 06/01/2015 |
| 31384Y-NX-0 | FED NATL MTG ASSOC #537806 | | 12/01/2011 | SCHEDULED REDEMPTION | | 472 | 472 | 490 | 536 | | (64) | | (64) | | 472 | | | | 24 | 05/01/2030 |
| 31384Y-2U-9 | FED NATL MTG ASSOC #538187 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53 | 53 | 55 | 55 | | (2) | | (2) | | 53 | | | | 3 | 05/01/2030 |
| 31385A-LE-5 | FED NATL MTG ASSOC #538625 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50 | 50 | 52 | 58 | | (8) | | (8) | | 50 | | | | 3 | 06/01/2030 |
| 31385B-Z7-3 | FED NATL MTG ASSOC #539966 | | 12/01/2011 | SCHEDULED REDEMPTION | | 332 | 332 | 338 | 332 | | | | | | 332 | | | | 16 | 05/01/2015 |
| 31385C-WQ-2 | FED NATL MTG ASSOC #540755 | | 12/01/2011 | SCHEDULED REDEMPTION | | 225 | 225 | 234 | 256 | | (30) | | (30) | | 225 | | | | 11 | 05/01/2030 |
| 31385C-ZR-7 | FED NATL MTG ASSOC #540852 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36,092 | 36,092 | 37,888 | 37,074 | | (982) | | (982) | | 36,092 | | | | 1,444 | 04/01/2016 |
| 31385C-Z5-5 | FED NATL MTG ASSOC #540864 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,568 | 4,568 | 4,795 | 4,707 | | (139) | | (139) | | 4,568 | | | | 154 | 06/01/2016 |
| 31385D-LG-4 | FED NATL MTG ASSOC #541327 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,986 | 4,986 | 5,082 | 4,987 | | (1) | | (1) | | 4,986 | | | | 234 | 05/01/2015 |
| 31385D-4L-2 | FED NATL MTG ASSOC #541827 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8 | 8 | 8 | 9 | | (1) | | (1) | | 8 | | | | | 06/01/2030 |
| 31385D-4U-2 | FED NATL MTG ASSOC #541835 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,122 | 3,122 | 3,183 | 3,124 | | (1) | | (1) | | 3,122 | | | | 147 | 06/01/2015 |
| 31385E-BT-5 | FED NATL MTG ASSOC #541950 | | 12/01/2011 | SCHEDULED REDEMPTION | | 713 | 713 | 740 | 789 | | (76) | | (76) | | 713 | | | | 36 | 07/01/2030 |
| 31385F-F8-4 | FED NATL MTG ASSOC #542991 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19 | 19 | 20 | 21 | | (2) | | (2) | | 19 | | | | 1 | 07/01/2030 |
| 31385F-LV-6 | FED NATL MTG ASSOC #543140 | | 12/01/2011 | SCHEDULED REDEMPTION | | 284 | 284 | 301 | 322 | | (37) | | (37) | | 284 | | | | 15 | 06/01/2030 |
| 31385F-MZ-6 | FED NATL MTG ASSOC #543176 | | 04/01/2011 | SCHEDULED REDEMPTION | | 8,161 | 8,161 | 8,475 | 9,116 | | (955) | | (955) | | 8,161 | | | | 216 | 07/01/2030 |
| 31385F-6E-1 | FED NATL MTG ASSOC #543669 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,713 | 1,713 | 1,746 | 1,714 | | (1) | | (1) | | 1,713 | | | | 81 | 07/01/2015 |
| 31385G-DG-6 | FED NATL MTG ASSOC #543803 | | 12/01/2011 | SCHEDULED REDEMPTION | | 45 | 45 | 47 | 51 | | (5) | | (5) | | 45 | | | | 3 | 07/01/2030 |
| 31385G-RH-9 | FED NATL MTG ASSOC #544188 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,650 | 2,650 | 2,701 | 2,651 | | (1) | | (1) | | 2,650 | | | | 124 | 08/01/2015 |
| 31385G-S9-6 | FED NATL MTG ASSOC #544244 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18 | 18 | 19 | 20 | | (2) | | (2) | | 18 | | | | 1 | 07/01/2030 |
| 31385H-PZ-9 | FED NATL MTG ASSOC #545040 | | 09/01/2011 | Various | | 201 | 201 | 209 | 201 | | | | | | 201 | | | | 3 | 09/01/2011 |
| 31385H-S3-7 | FED NATL MTG ASSOC #545138 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,929 | 1,929 | 1,978 | 2,039 | | (110) | | (110) | | 1,929 | | | | 90 | 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 |
| 31385H-TB-8 | FED NATL MTG ASSOC #545146 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,107 | 1,107 | 1,123 | 1,146 | | (39) | | (39) | | 1,107 | | | | 46 | 07/01/2031 |
| 31385H-Z7-0 | FED NATL MTG ASSOC #545366 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,446 | 7,446 | 7,745 | 7,685 | | (239) | | (239) | | 7,446 | | | | 273 | 12/01/2016 |
| 31385J-BZ-0 | FED NATL MTG ASSOC #545556 | | 12/01/2011 | SCHEDULED REDEMPTION | | 838 | 838 | 858 | 888 | | (50) | | (50) | | 838 | | | | 38 | 04/01/2032 |
| 31385J-DJ-4 | FED NATL MTG ASSOC #545605 | | 09/01/2011 | Various | | 1,299,018 | 1,142,533 | 1,169,658 | 1,207,164 | | (17,390) | | (17,390) | | 1,189,775 | | 109,244 | 109,244 | 58,343 | 05/01/2032 |
| 31385J-D4-7 | FED NATL MTG ASSOC #545623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 83,081 | 83,081 | 86,961 | 85,748 | | (2,667) | | (2,667) | | 83,081 | | | | 2,999 | 05/01/2017 |
| 31385J-G8-5 | FED NATL MTG ASSOC #545723 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,896 | 11,896 | 12,205 | 12,764 | | (868) | | (868) | | 11,896 | | | | 493 | 04/01/2032 |
| 31385J-JD-1 | FED NATL MTG ASSOC #545760 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,303 | 6,303 | 6,432 | 6,401 | | (99) | | (99) | | 6,303 | | | | 250 | 07/01/2032 |
| 31385J-LM-8 | FED NATL MTG ASSOC #545832 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,523 | 2,523 | 2,649 | 2,567 | | (43) | | (43) | | 2,523 | | | | 87 | 08/01/2017 |
| 31385J-NG-9 | FED NATL MTG ASSOC #545891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 263 | 263 | 272 | 272 | | (10) | | (10) | | 263 | | | | 10 | 07/01/2032 |
| 31385J-SH-2 | FED NATL MTG ASSOC #546020 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1 | 1 | 1 | 1 | | | | | | 1 | | | | | 08/01/2030 |
| 31385J-U7-1 | FED NATL MTG ASSOC #546106 | | 12/01/2011 | SCHEDULED REDEMPTION | | 319 | 319 | 332 | 340 | | (21) | | (21) | | 319 | | | | 15 | 07/01/2030 |
| 31385K-NE-1 | FED NATL MTG ASSOC #546789 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,606 | 4,606 | 4,679 | 4,637 | | (31) | | (31) | | 4,606 | | | | 159 | 03/01/2016 |
| 31385K-NL-5 | FED NATL MTG ASSOC #546795 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,932 | 2,932 | 2,982 | 2,954 | | (22) | | (22) | | 2,932 | | | | 93 | 03/01/2016 |
| 31385K-QT-5 | FED NATL MTG ASSOC #546866 | | 12/01/2011 | SCHEDULED REDEMPTION | | 491 | 491 | 504 | 504 | | (12) | | (12) | | 491 | | | | 22 | 08/01/2015 |
| 31385K-UP-8 | FED NATL MTG ASSOC #546990 | | 12/01/2011 | SCHEDULED REDEMPTION | | 58 | 58 | 60 | 66 | | (7) | | (7) | | 58 | | | | 3 | 07/01/2030 |
| 31385K-ZM-0 | FED NATL MTG ASSOC #547148 | | 12/01/2011 | SCHEDULED REDEMPTION | | 162 | 162 | 166 | 168 | | (6) | | (6) | | 162 | | | | 7 | 11/01/2015 |
| 31385K-3H-6 | FED NATL MTG ASSOC #547200 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,450 | 5,450 | 5,556 | 5,452 | | (2) | | (2) | | 5,450 | | | | 220 | 08/01/2015 |
| 31385N-CW-7 | FED NATL MTG ASSOC #547385 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18 | 18 | 18 | 20 | | (2) | | (2) | | 18 | | | | 1 | 07/01/2030 |
| 31385N-EV-7 | FED NATL MTG ASSOC #547448 | | 12/01/2011 | SCHEDULED REDEMPTION | | 71 | 71 | 73 | 77 | | (7) | | (7) | | 71 | | | | 4 | 09/01/2030 |
| 31385N-FN-4 | FED NATL MTG ASSOC #547473 | | 12/01/2011 | SCHEDULED REDEMPTION | | 369 | 369 | 383 | 405 | | (36) | | (36) | | 369 | | | | 18 | 07/01/2030 |
| 31385N-F3-8 | FED NATL MTG ASSOC #547486 | | 12/01/2011 | SCHEDULED REDEMPTION | | 168 | 168 | 175 | 185 | | (17) | | (17) | | 168 | | | | 8 | 08/01/2030 |
| 31385N-GV-5 | FED NATL MTG ASSOC #547512 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20 | 20 | 21 | 22 | | (2) | | (2) | | 20 | | | | 1 | 08/01/2030 |
| 31385N-Q9-3 | FED NATL MTG ASSOC #547780 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53 | 53 | 56 | 58 | | (5) | | (5) | | 53 | | | | 3 | 09/01/2030 |
| 31385N-7B-9 | FED NATL MTG ASSOC #548190 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,676 | 2,676 | 2,749 | 2,924 | | (248) | | (248) | | 2,676 | | | | 92 | 10/01/2030 |
| 31385P-H6-4 | FED NATL MTG ASSOC #548453 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,025 | 1,025 | 1,076 | 1,078 | | (54) | | (54) | | 1,025 | | | | 42 | 11/01/2029 |
| 31385P-5Y-6 | FED NATL MTG ASSOC #549063 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,328 | 8,328 | 8,820 | 9,044 | | (716) | | (716) | | 8,328 | | | | 445 | 06/01/2030 |
| 31385Q-AR-3 | FED NATL MTG ASSOC #549116 | | 12/01/2011 | SCHEDULED REDEMPTION | | 104 | 104 | 108 | 115 | | (12) | | (12) | | 104 | | | | 5 | 08/01/2030 |
| 31385Q-A4-4 | FED NATL MTG ASSOC #549127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3 | 3 | 3 | 4 | | | | | | 3 | | | | | 08/01/2030 |
| 31385Q-ZR-6 | FED NATL MTG ASSOC #549852 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,458 | 1,458 | 1,513 | 1,485 | | (27) | | (27) | | 1,458 | | | | 59 | 08/01/2030 |
| 31385R-BF-6 | FED NATL MTG ASSOC #550038 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,645 | 2,645 | 2,696 | 2,646 | | (1) | | (1) | | 2,645 | | | | 124 | 10/01/2015 |
| 31385R-K8-2 | FED NATL MTG ASSOC #550319 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,334 | 3,334 | 3,463 | 3,727 | | (392) | | (392) | | 3,334 | | | | 140 | 08/01/2030 |
| 31385R-WX-4 | FED NATL MTG ASSOC #550662 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,566 | 26,566 | 27,588 | 29,544 | | (2,978) | | (2,978) | | 26,566 | | | | 267 | 08/01/2030 |
| 31385R-3Y-4 | FED NATL MTG ASSOC #550815 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,727 | 4,727 | 4,808 | 4,792 | | (65) | | (65) | | 4,727 | | | | 231 | 12/01/2015 |
| 31385R-6B-1 | FED NATL MTG ASSOC #550866 | | 12/01/2011 | SCHEDULED REDEMPTION | | 245 | 245 | 249 | 245 | | | | | | 245 | | | | 11 | 10/01/2015 |
| 31385S-FW-3 | FED NATL MTG ASSOC #551081 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21 | 21 | 22 | 23 | | (2) | | (2) | | 21 | | | | 1 | 02/01/2031 |
| 31385S-NA-2 | FED NATL MTG ASSOC #551285 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23 | 23 | 24 | 26 | | (3) | | (3) | | 23 | | | | | 09/01/2030 |
| 31385U-QP-1 | FED NATL MTG ASSOC #553162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 218 | 218 | 227 | 239 | | (21) | | (21) | | 218 | | | | 11 | 09/01/2030 |
| 31385U-7A-5 | FED NATL MTG ASSOC #553589 | | 12/01/2011 | SCHEDULED REDEMPTION | | 195 | 195 | 202 | 210 | | (15) | | (15) | | 195 | | | | 10 | 10/01/2030 |
| 31385W-BN-8 | FED NATL MTG ASSOC #554545 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,239 | 1,239 | 1,291 | 1,429 | | (190) | | (190) | | 1,239 | | | | 45 | 11/01/2030 |
| 31385W-KD-0 | FED NATL MTG ASSOC #554792 | | 12/01/2011 | SCHEDULED REDEMPTION | | 33 | 33 | 35 | 37 | | (4) | | (4) | | 33 | | | | 2 | 11/01/2030 |
| 31385W-SX-8 | FED NATL MTG ASSOC #555034 | | 12/01/2011 | SCHEDULED REDEMPTION | | 174,068 | 174,068 | 182,731 | 176,410 | | (2,342) | | (2,342) | | 174,068 | | | | 6,038 | 09/01/2017 |
| 31385W-W7-0 | FED NATL MTG ASSOC #555170 | | 12/01/2011 | SCHEDULED REDEMPTION | | 101,200 | 101,200 | 106,191 | 104,487 | | (3,286) | | (3,286) | | 101,200 | | | | 3,648 | 11/01/2017 |
| 31385W-XM-6 | FED NATL MTG ASSOC #555184 | | 12/01/2011 | SCHEDULED REDEMPTION | | 108,957 | 108,957 | 114,379 | 112,009 | | (3,053) | | (3,053) | | 108,957 | | | | 3,893 | 04/01/2017 |
| 31385W-Y3-7 | FED NATL MTG ASSOC #555230 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24,277 | 24,277 | 25,486 | 25,098 | | (821) | | (821) | | 24,277 | | | | 862 | 11/01/2017 |
| 31385X-BG-1 | FED NATL MTG ASSOC #555439 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,802 | 5,802 | 6,035 | 6,001 | | (198) | | (198) | | 5,802 | | | | 204 | 03/01/2018 |
| 31385X-BX-4 | FED NATL MTG ASSOC #555454 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,189 | 22,189 | 23,294 | 22,507 | | (318) | | (318) | | 22,189 | | | | 798 | 03/01/2018 |
| 31385X-NN-3 | FED NATL MTG ASSOC #555797 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,405 | 35,405 | 36,418 | 36,816 | | (1,411) | | (1,411) | | 35,405 | | | | 1,434 | 10/01/2033 |
| 31385X-TL-1 | FED NATL MTG ASSOC #555955 | | 12/01/2011 | SCHEDULED REDEMPTION | | 905 | 905 | 904 | 903 | | 2 | | 2 | | 905 | | | | 37 | 10/01/2033 |
| 31385X-2P-1 | FED NATL MTG ASSOC #556182 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,638 | 5,638 | 5,642 | 5,654 | | (16) | | (16) | | 5,638 | | | | 211 | 07/01/2030 |
| 31385X-5W-3 | FED NATL MTG ASSOC #556261 | | 12/01/2011 | SCHEDULED REDEMPTION | | 516 | 516 | 512 | 513 | | 3 | | 3 | | 516 | | | | 23 | 12/01/2015 |
| 31385X-6P-7 | FED NATL MTG ASSOC #556278 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,584 | 6,584 | 6,697 | 6,635 | | (51) | | (51) | | 6,584 | | | | 289 | 03/01/2016 |
| 31385Y-G4-1 | FED NATL MTG ASSOC #556519 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,506 | 1,506 | 1,564 | 1,679 | | (172) | | (172) | | 1,506 | | | | 108 | 10/01/2030 |
| 31386A-CY-0 | FED NATL MTG ASSOC #557287 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30 | 30 | 30 | 30 | | | | | | 30 | | | | 2 | 09/01/2030 |
| 31386A-4N-3 | FED NATL MTG ASSOC #558029 | | 12/01/2011 | SCHEDULED REDEMPTION | | 90 | 90 | 91 | 91 | | (1) | | (1) | | 90 | | | | 4 | 10/01/2015 |
| 31386B-M4-3 | FED NATL MTG ASSOC #558479 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31 | 31 | 32 | 33 | | (2) | | (2) | | 31 | | | | 2 | 09/01/2030 |
| 31386B-5L-4 | FED NATL MTG ASSOC #558951 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,430 | 1,430 | 1,467 | 1,474 | | (44) | | (44) | | 1,430 | | | | 63 | 01/01/2016 |
| 31386C-R9-5 | FED NATL MTG ASSOC #559512 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,130 | 9,130 | 9,307 | 9,133 | | (3) | | (3) | | 9,130 | | | | 428 | 11/01/2015 |

# 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 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 |
| 31386C-SY-9 | FED NATL MTG ASSOC #559535 | | 12/01/2011 | SCHEDULED REDEMPTION | | 45,450 | 45,450 | 46,330 | 45,461 | | (11) | | (11) | | 45,450 | | | | 1,883 | 12/01/2015 |
| 31386D-RG-7 | FED NATL MTG ASSOC #560387 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,035 | 3,035 | 3,114 | 3,132 | | (97) | | (97) | | 3,035 | | | | 133 | 01/01/2016 |
| 31386D-6L-9 | FED NATL MTG ASSOC #560775 | | 11/01/2011 | SCHEDULED REDEMPTION | | 2,784 | 2,784 | 2,891 | 3,099 | | (315) | | (315) | | 2,784 | | | | 202 | 10/01/2030 |
| 31386E-CL-0 | FED NATL MTG ASSOC #560875 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,722 | 3,722 | 3,626 | 3,644 | | 78 | | 78 | | 3,722 | | | | 95 | 03/01/2031 |
| 31386E-CQ-9 | FED NATL MTG ASSOC #560879 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93 | 93 | 97 | 98 | | (5) | | (5) | | 93 | | | | 5 | 03/01/2031 |
| 31386E-CS-5 | FED NATL MTG ASSOC #560881 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,324 | 14,324 | 14,672 | 14,985 | | (660) | | (660) | | 14,324 | | | | 489 | 03/01/2031 |
| 31386E-SS-8 | FED NATL MTG ASSOC #561329 | | 12/01/2011 | SCHEDULED REDEMPTION | | 59 | 59 | 60 | 61 | | (2) | | (2) | | 59 | | | | 3 | 12/01/2015 |
| 31386E-XY-9 | FED NATL MTG ASSOC #561495 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,863 | 9,863 | 10,054 | 9,866 | | (3) | | (3) | | 9,863 | | | | 461 | 02/01/2016 |
| 31386E-YM-4 | FED NATL MTG ASSOC #561516 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,377 | 1,377 | 1,430 | 1,438 | | (61) | | (61) | | 1,377 | | | | 71 | 12/01/2030 |
| 31386E-7L-6 | FED NATL MTG ASSOC #561699 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17 | 17 | 18 | 18 | | (1) | | (1) | | 17 | | | | 1 | 01/01/2031 |
| 31386F-BJ-3 | FED NATL MTG ASSOC #561741 | | 12/01/2011 | SCHEDULED REDEMPTION | | 572 | 572 | 583 | 595 | | (23) | | (23) | | 572 | | | | 14 | 01/01/2031 |
| 31386F-CE-3 | FED NATL MTG ASSOC #561769 | | 12/01/2011 | SCHEDULED REDEMPTION | | 704 | 704 | 717 | 710 | | (6) | | (6) | | 704 | | | | 31 | 12/01/2015 |
| 31386G-CK-7 | FED NATL MTG ASSOC #562674 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,934 | 2,934 | 3,070 | 3,105 | | (171) | | (171) | | 2,934 | | | | 118 | 02/01/2031 |
| 31386H-AJ-0 | FED NATL MTG ASSOC #563509 | | 12/01/2011 | SCHEDULED REDEMPTION | | 114 | 114 | 118 | 127 | | (13) | | (13) | | 114 | | | | 3 | 12/01/2030 |
| 31386H-CY-5 | FED NATL MTG ASSOC #563587 | | 12/01/2011 | SCHEDULED REDEMPTION | | 42 | 42 | 44 | 44 | | (2) | | (2) | | 42 | | | | 2 | 12/01/2030 |
| 31386H-H2-0 | FED NATL MTG ASSOC #563749 | | 12/01/2011 | SCHEDULED REDEMPTION | | 380 | 380 | 385 | 395 | | (15) | | (15) | | 380 | | | | 17 | 02/01/2031 |
| 31386H-MX-6 | FED NATL MTG ASSOC #563874 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,660 | 3,660 | 3,754 | 3,787 | | (128) | | (128) | | 3,660 | | | | 160 | 12/01/2015 |
| 31386H-QG-9 | FED NATL MTG ASSOC #563955 | | 12/01/2011 | SCHEDULED REDEMPTION | | 346 | 346 | 352 | 351 | | (5) | | (5) | | 346 | | | | 15 | 12/01/2015 |
| 31386J-AA-5 | FED NATL MTG ASSOC #564401 | | 05/01/2011 | SCHEDULED REDEMPTION | | 472 | 472 | 490 | 511 | | (39) | | (39) | | 472 | | | | 16 | 12/01/2030 |
| 31386J-FC-6 | FED NATL MTG ASSOC #564563 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4 | 4 | 4 | 5 | | | | | | 4 | | | | | 02/01/2031 |
| 31386J-QM-2 | FED NATL MTG ASSOC #564860 | | 09/08/2011 | Various | | 249,354 | 210,285 | 218,368 | 218,528 | | 440 | | 440 | | 218,968 | | 30,386 | 30,386 | 13,042 | 05/01/2031 |
| 31386J-UN-5 | FED NATL MTG ASSOC #564989 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,375 | 1,375 | 1,398 | 1,387 | | (12) | | (12) | | 1,375 | | | | 59 | 03/01/2016 |
| 31386K-YF-5 | FED NATL MTG ASSOC #566010 | | 12/01/2011 | SCHEDULED REDEMPTION | | 942 | 942 | 966 | 968 | | (26) | | (26) | | 942 | | | | 40 | 01/01/2016 |
| 31386L-FL-1 | FED NATL MTG ASSOC #566371 | | 12/01/2011 | SCHEDULED REDEMPTION | | 123 | 123 | 122 | 119 | | 4 | | 4 | | 123 | | | | 5 | 12/01/2030 |
| 31386L-WM-0 | FED NATL MTG ASSOC #566852 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,637 | 7,637 | 7,759 | 7,719 | | (82) | | (82) | | 7,637 | | | | 245 | 09/01/2016 |
| 31386M-AE-0 | FED NATL MTG ASSOC #567105 | | 12/01/2011 | SCHEDULED REDEMPTION | | 72 | 72 | 74 | 77 | | (5) | | (5) | | 72 | | | | 3 | 12/01/2030 |
| 31386M-GR-5 | FED NATL MTG ASSOC #567308 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,701 | 13,701 | 13,590 | 13,668 | | 34 | | 34 | | 13,701 | | | | 512 | 01/01/2016 |
| 31386M-QP-8 | FED NATL MTG ASSOC #567562 | | 12/01/2011 | SCHEDULED REDEMPTION | | 209 | 209 | 215 | 215 | | (5) | | (5) | | 209 | | | | 9 | 01/01/2016 |
| 31386M-R7-7 | FED NATL MTG ASSOC #567610 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,609 | 3,609 | 3,567 | 3,545 | | 64 | | 64 | | 3,609 | | | | 159 | 02/01/2031 |
| 31386N-VS-4 | FED NATL MTG ASSOC #568625 | | 12/01/2011 | SCHEDULED REDEMPTION | | 214 | 214 | 219 | 227 | | (14) | | (14) | | 214 | | | | 10 | 01/01/2031 |
| 31386P-CX-9 | FED NATL MTG ASSOC #568986 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,705 | 9,705 | 9,893 | 9,707 | | (2) | | (2) | | 9,705 | | | | 457 | 02/01/2016 |
| 31386P-L6-8 | FED NATL MTG ASSOC #569249 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,108 | 13,108 | 13,317 | 13,215 | | (107) | | (107) | | 13,108 | | | | 531 | 10/01/2016 |
| 31386P-NR-0 | FED NATL MTG ASSOC #569300 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,256 | 8,256 | 8,587 | 8,678 | | (422) | | (422) | | 8,256 | | | | 229 | 06/01/2016 |
| 31386P-S6-1 | FED NATL MTG ASSOC #569441 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,260 | 1,260 | 1,308 | 1,332 | | (72) | | (72) | | 1,260 | | | | 63 | 01/01/2031 |
| 31386P-WU-3 | FED NATL MTG ASSOC #569559 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,180 | 3,180 | 3,235 | 3,202 | | (22) | | (22) | | 3,180 | | | | 139 | 03/01/2016 |
| 31386P-ZD-8 | FED NATL MTG ASSOC #569640 | | 09/08/2011 | Various | | 170,459 | 142,992 | 151,438 | 159,238 | | (766) | | (766) | | 158,471 | | 11,988 | 11,988 | 9,455 | 01/01/2031 |
| 31386Q-E6-4 | FED NATL MTG ASSOC #569957 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,929 | 1,929 | 1,962 | 1,957 | | (28) | | (28) | | 1,929 | | | | 58 | 02/01/2016 |
| 31386Q-FM-8 | FED NATL MTG ASSOC #569972 | | 12/01/2011 | SCHEDULED REDEMPTION | | 187 | 187 | 192 | 202 | | (15) | | (15) | | 187 | | | | 8 | 03/01/2031 |
| 31386Q-XU-0 | FED NATL MTG ASSOC #570491 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,242 | 2,242 | 2,286 | 2,243 | | (1) | | (1) | | 2,242 | | | | 104 | 01/01/2016 |
| 31386R-WR-6 | FED NATL MTG ASSOC #571356 | | 12/01/2011 | SCHEDULED REDEMPTION | | 45 | 45 | 47 | 47 | | (2) | | (2) | | 45 | | | | 2 | 02/01/2031 |
| 31386S-CH-8 | FED NATL MTG ASSOC #571672 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19 | 19 | 19 | 21 | | (2) | | (2) | | 19 | | | | 1 | 02/01/2031 |
| 31386S-EE-3 | FED NATL MTG ASSOC #571733 | | 12/01/2011 | SCHEDULED REDEMPTION | | 637 | 637 | 632 | 633 | | 4 | | 4 | | 637 | | | | 27 | 02/01/2016 |
| 31386S-LS-4 | FED NATL MTG ASSOC #571937 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,411 | 1,411 | 1,429 | 1,434 | | (23) | | (23) | | 1,411 | | | | 47 | 06/01/2031 |
| 31386S-PD-3 | FED NATL MTG ASSOC #572020 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,678 | 2,678 | 2,656 | 2,669 | | 8 | | 8 | | 2,678 | | | | 114 | 04/01/2016 |
| 31386T-AS-4 | FED NATL MTG ASSOC #572517 | | 12/01/2011 | SCHEDULED REDEMPTION | | 309 | 309 | 321 | 346 | | (37) | | (37) | | 309 | | | | 16 | 03/01/2031 |
| 31386T-GZ-2 | FED NATL MTG ASSOC #572716 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,584 | 8,584 | 8,732 | 8,686 | | (101) | | (101) | | 8,584 | | | | 375 | 02/01/2016 |
| 31386T-HB-4 | FED NATL MTG ASSOC #572726 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,735 | 4,735 | 4,816 | 4,778 | | (43) | | (43) | | 4,735 | | | | 164 | 03/01/2016 |
| 31386T-KY-0 | FED NATL MTG ASSOC #572811 | | 06/01/2011 | SCHEDULED REDEMPTION | | 21,545 | 21,545 | 21,915 | 21,765 | | (220) | | (220) | | 21,545 | | | | 729 | 03/01/2016 |
| 31386T-PE-9 | FED NATL MTG ASSOC #572921 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,362 | 1,362 | 1,397 | 1,396 | | (34) | | (34) | | 1,362 | | | | 55 | 04/01/2016 |
| 31386T-3L-7 | FED NATL MTG ASSOC #573303 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,012 | 1,012 | 1,029 | 1,030 | | (18) | | (18) | | 1,012 | | | | 44 | 03/01/2016 |
| 31386U-RN-4 | FED NATL MTG ASSOC #573893 | | 12/01/2011 | SCHEDULED REDEMPTION | | 865 | 865 | 841 | 840 | | 25 | | 25 | | 865 | | | | 29 | 04/01/2031 |
| 31386U-U3-4 | FED NATL MTG ASSOC #574002 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,437 | 2,437 | 2,417 | 2,430 | | 6 | | 6 | | 2,437 | | | | 91 | 04/01/2016 |
| 31386U-VR-0 | FED NATL MTG ASSOC #574024 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,662 | 3,662 | 3,844 | 3,758 | | (96) | | (96) | | 3,662 | | | | 160 | 05/01/2016 |
| 31386W-DN-5 | FED NATL MTG ASSOC #575309 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,954 | 4,954 | 5,059 | 5,038 | | (83) | | (83) | | 4,954 | | | | 217 | 03/01/2016 |
| 31386X-JK-3 | FED NATL MTG ASSOC #576366 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,366 | 10,366 | 10,634 | 10,579 | | (213) | | (213) | | 10,366 | | | | 452 | 07/01/2016 |
| 31386Y-E5-9 | FED NATL MTG ASSOC #577156 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,635 | 5,635 | 5,471 | 5,492 | | 144 | | 144 | | 5,635 | | | | 146 | 05/01/2031 |
| 31386Y-LA-0 | FED NATL MTG ASSOC #577321 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,221 | 10,221 | 9,895 | 9,632 | | 589 | | 589 | | 10,221 | | | | 344 | 04/01/2021 |

# 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 |
| 31386Y-3L-6 | FED NATL MTG ASSOC #577803 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93 | 93 | 90 | 90 | | 4 | | 4 | | 93 | | | | 4 | 04/01/2031 |
| 31387B-C9-2 | FED NATL MTG ASSOC #578896 | | 12/01/2011 | SCHEDULED REDEMPTION | | 129 | 129 | 125 | 125 | | 4 | | 4 | | 129 | | | | 5 | 04/01/2031 |
| 31387C-BV-2 | FED NATL MTG ASSOC #579752 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,787 | 9,787 | 9,497 | 9,473 | | 315 | | 315 | | 9,787 | | | | 438 | 04/01/2031 |
| 31387C-QS-3 | FED NATL MTG ASSOC #580165 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,923 | 23,923 | 24,724 | 24,531 | | (609) | | (609) | | 23,923 | | | | 781 | 09/01/2016 |
| 31387D-BR-9 | FED NATL MTG ASSOC #580648 | | 12/01/2011 | SCHEDULED REDEMPTION | | 714 | 714 | 741 | 760 | | (46) | | (46) | | 714 | | | | 36 | 05/01/2031 |
| 31387D-MB-2 | FED NATL MTG ASSOC #580954 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,806 | 3,806 | 3,996 | 3,858 | | (51) | | (51) | | 3,806 | | | | 137 | 05/01/2016 |
| 31387E-FB-8 | FED NATL MTG ASSOC #581662 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,005 | 10,005 | 10,285 | 10,608 | | (602) | | (602) | | 10,005 | | | | 279 | 07/01/2031 |
| 31387E-MA-2 | FED NATL MTG ASSOC #581853 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55,221 | 55,221 | 57,969 | 56,868 | | (1,647) | | (1,647) | | 55,221 | | | | 2,034 | 07/01/2016 |
| 31387E-Q4-2 | FED NATL MTG ASSOC #581975 | | 12/01/2011 | SCHEDULED REDEMPTION | | 963 | 963 | 1,011 | 1,031 | | (68) | | (68) | | 963 | | | | 36 | 08/01/2031 |
| 31387E-RH-2 | FED NATL MTG ASSOC #581988 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,048 | 1,048 | 1,088 | 1,110 | | (62) | | (62) | | 1,048 | | | | 52 | 07/01/2030 |
| 31387F-WT-7 | FED NATL MTG ASSOC #583058 | | 12/01/2011 | SCHEDULED REDEMPTION | | 397 | 397 | 398 | 398 | | | | | | 397 | | | | 15 | 05/01/2016 |
| 31387H-XK-1 | FED NATL MTG ASSOC #584882 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,931 | 1,931 | 1,981 | 1,978 | | (48) | | (48) | | 1,931 | | | | 84 | 05/01/2016 |
| 31387H-2V-1 | FED NATL MTG ASSOC #584988 | | 12/01/2011 | SCHEDULED REDEMPTION | | 173 | 173 | 178 | 184 | | (10) | | (10) | | 173 | | | | 8 | 09/01/2031 |
| 31387J-FK-7 | FED NATL MTG ASSOC #585270 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,199 | 2,199 | 2,234 | 2,235 | | (36) | | (36) | | 2,199 | | | | 90 | 07/01/2016 |
| 31387K-AW-3 | FED NATL MTG ASSOC #586021 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,220 | 3,220 | 3,271 | 3,265 | | (45) | | (45) | | 3,220 | | | | 131 | 07/01/2016 |
| 31387M-KC-2 | FED NATL MTG ASSOC #588091 | | 12/01/2011 | SCHEDULED REDEMPTION | | 541 | 541 | 551 | 559 | | (18) | | (18) | | 541 | | | | 25 | 06/01/2031 |
| 31387N-ZS-9 | FED NATL MTG ASSOC #589453 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,590 | 18,590 | 18,616 | 18,629 | | (38) | | (38) | | 18,590 | | | | 690 | 07/01/2031 |
| 31387N-3T-2 | FED NATL MTG ASSOC #589510 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,968 | 6,968 | 7,133 | 7,290 | | (322) | | (322) | | 6,968 | | | | 295 | 08/01/2031 |
| 31387P-LP-5 | FED NATL MTG ASSOC #589934 | | 06/01/2011 | SCHEDULED REDEMPTION | | 32,768 | 32,768 | 34,028 | 35,475 | | (2,707) | | (2,707) | | 32,768 | | | | 1,306 | 06/01/2031 |
| 31387Q-G6-1 | FED NATL MTG ASSOC #590721 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,879 | 4,879 | 4,957 | 4,936 | | (57) | | (57) | | 4,879 | | | | 185 | 07/01/2016 |
| 31387Q-UQ-1 | FED NATL MTG ASSOC #591091 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,876 | 29,876 | 30,301 | 30,598 | | (722) | | (722) | | 29,876 | | | | 1,200 | 08/01/2031 |
| 31387R-AJ-7 | FED NATL MTG ASSOC #591409 | | 12/01/2011 | SCHEDULED REDEMPTION | | 109 | 109 | 112 | 113 | | (4) | | (4) | | 109 | | | | 5 | 06/01/2030 |
| 31387S-AE-6 | FED NATL MTG ASSOC #592305 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,328 | 6,328 | 6,128 | 5,950 | | 378 | | 378 | | 6,328 | | | | 127 | 06/01/2021 |
| 31387S-NZ-5 | FED NATL MTG ASSOC #592708 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,261 | 3,261 | 3,266 | 3,268 | | (7) | | (7) | | 3,261 | | | | 133 | 08/01/2031 |
| 31387S-Y3-4 | FED NATL MTG ASSOC #593030 | | 12/01/2011 | SCHEDULED REDEMPTION | | 267 | 267 | 273 | 277 | | (10) | | (10) | | 267 | | | | 12 | 09/01/2031 |
| 31387T-XD-1 | FED NATL MTG ASSOC #593876 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,646 | 5,646 | 5,838 | 5,779 | | (134) | | (134) | | 5,646 | | | | 206 | 07/01/2016 |
| 31387V-EF-2 | FED NATL MTG ASSOC #595134 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,742 | 2,742 | 2,786 | 2,782 | | (39) | | (39) | | 2,742 | | | | 108 | 07/01/2016 |
| 31387V-P5-2 | FED NATL MTG ASSOC #595444 | | 12/01/2011 | SCHEDULED REDEMPTION | | 123 | 123 | 129 | 134 | | (11) | | (11) | | 123 | | | | 5 | 09/01/2031 |
| 31387V-4K-2 | FED NATL MTG ASSOC #595826 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,059 | 9,059 | 9,203 | 9,158 | | (99) | | (99) | | 9,059 | | | | 367 | 09/01/2016 |
| 31387W-LA-3 | FED NATL MTG ASSOC #596221 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,552 | 17,552 | 17,832 | 17,766 | | (213) | | (213) | | 17,552 | | | | 500 | 08/01/2016 |
| 31387W-VB-0 | FED NATL MTG ASSOC #596510 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,777 | 2,777 | 2,821 | 2,812 | | (36) | | (36) | | 2,777 | | | | 110 | 09/01/2016 |
| 31387X-AY-1 | FED NATL MTG ASSOC #596823 | | 03/01/2011 | SCHEDULED REDEMPTION | | 5,580 | 5,580 | 5,709 | 5,634 | | (55) | | (55) | | 5,580 | | | | 104 | 08/01/2031 |
| 31387X-RV-9 | FED NATL MTG ASSOC #597300 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,625 | 37,625 | 38,956 | 39,537 | | (1,912) | | (1,912) | | 37,625 | | | | 996 | 09/01/2031 |
| 31387X-UC-7 | FED NATL MTG ASSOC #597379 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,823 | 1,823 | 1,914 | 1,847 | | (24) | | (24) | | 1,823 | | | | 68 | 09/01/2016 |
| 31387Y-YG-2 | FED NATL MTG ASSOC #598411 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,229 | 3,229 | 3,390 | 3,322 | | (93) | | (93) | | 3,229 | | | | 120 | 10/01/2016 |
| 31388A-A4-6 | FED NATL MTG ASSOC #598627 | | 12/01/2011 | SCHEDULED REDEMPTION | | 183 | 183 | 187 | 181 | | 2 | | 2 | | 183 | | | | 9 | 08/01/2031 |
| 31388A-4V-3 | FED NATL MTG ASSOC #599436 | | 01/01/2011 | SCHEDULED REDEMPTION | | 4,123 | 4,123 | 4,202 | 4,345 | | (221) | | (221) | | 4,123 | | | | 26 | 06/01/2031 |
| 31388B-X3-1 | FED NATL MTG ASSOC #600198 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,572 | 1,572 | 1,555 | 1,548 | | 24 | | 24 | | 1,572 | | | | 64 | 07/01/2031 |
| 31388C-FF-2 | FED NATL MTG ASSOC #600566 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,005 | 1,005 | 1,006 | 1,008 | | (3) | | (3) | | 1,005 | | | | 44 | 08/01/2031 |
| 31388C-FZ-8 | FED NATL MTG ASSOC #600584 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,130 | 12,130 | 12,147 | 12,160 | | (30) | | (30) | | 12,130 | | | | 424 | 08/01/2031 |
| 31388C-MH-0 | FED NATL MTG ASSOC #600760 | | 12/01/2011 | SCHEDULED REDEMPTION | | 704 | 704 | 705 | 706 | | (2) | | (2) | | 704 | | | | 28 | 08/01/2031 |
| 31388C-MR-8 | FED NATL MTG ASSOC #600768 | | 12/01/2011 | SCHEDULED REDEMPTION | | 88 | 88 | 89 | 89 | | | | | | 88 | | | | 4 | 08/01/2031 |
| 31388C-TA-8 | FED NATL MTG ASSOC #600945 | | 12/01/2011 | SCHEDULED REDEMPTION | | 120 | 120 | 123 | 125 | | (5) | | (5) | | 120 | | | | 4 | 09/01/2031 |
| 31388C-Z8-6 | FED NATL MTG ASSOC #601167 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,409 | 4,409 | 4,479 | 4,464 | | (55) | | (55) | | 4,409 | | | | 202 | 09/01/2016 |
| 31388C-7B-0 | FED NATL MTG ASSOC #601290 | | 04/01/2011 | SCHEDULED REDEMPTION | | 43,400 | 43,400 | 43,461 | 43,495 | | (95) | | (95) | | 43,400 | | | | 818 | 08/01/2031 |
| 31388D-YD-4 | FED NATL MTG ASSOC #602008 | | 12/01/2011 | SCHEDULED REDEMPTION | | 252 | 252 | 261 | 278 | | (26) | | (26) | | 252 | | | | 12 | 08/01/2031 |
| 31388D-4W-5 | FED NATL MTG ASSOC #602137 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,657 | 1,657 | 1,683 | 1,677 | | (20) | | (20) | | 1,657 | | | | 68 | 09/01/2016 |
| 31388E-GD-2 | FED NATL MTG ASSOC #602396 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,244 | 1,244 | 1,292 | 1,327 | | (82) | | (82) | | 1,244 | | | | 62 | 08/01/2031 |
| 31388G-XJ-5 | FED NATL MTG ASSOC #604681 | | 12/01/2011 | SCHEDULED REDEMPTION | | 296 | 296 | 303 | 307 | | (11) | | (11) | | 296 | | | | 14 | 09/01/2031 |
| 31388H-B8-1 | FED NATL MTG ASSOC #604963 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,434 | 1,434 | 1,467 | 1,493 | | (59) | | (59) | | 1,434 | | | | 38 | 11/01/2031 |
| 31388H-R4-3 | FED NATL MTG ASSOC #605407 | | 11/01/2011 | SCHEDULED REDEMPTION | | 57,291 | 57,291 | 60,675 | 60,905 | | (3,614) | | (3,614) | | 57,291 | | | | 4,436 | 05/01/2031 |
| 31388J-EU-5 | FED NATL MTG ASSOC #605947 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,540 | 4,540 | 4,612 | 4,585 | | (45) | | (45) | | 4,540 | | | | 184 | 09/01/2016 |
| 31388J-S9-7 | FED NATL MTG ASSOC #606344 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,795 | 3,795 | 3,992 | 3,971 | | (176) | | (176) | | 3,795 | | | | 143 | 10/01/2031 |
| 31388J-TE-5 | FED NATL MTG ASSOC #606349 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81,154 | 81,154 | 82,829 | 85,545 | | (4,391) | | (4,391) | | 81,154 | | | | 4,031 | 10/01/2031 |
| 31388K-XT-4 | FED NATL MTG ASSOC #607390 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,601 | 12,601 | 13,228 | 13,010 | | (409) | | (409) | | 12,601 | | | | 471 | 11/01/2016 |
| 31388K-4C-3 | FED NATL MTG ASSOC #607519 | | 12/01/2011 | SCHEDULED REDEMPTION | | 22,610 | 22,610 | 22,359 | 22,295 | | 315 | | 315 | | 22,610 | | | | 1,050 | 11/01/2031 |
| 31388L-6H-8 | FED NATL MTG ASSOC #608472 | | 12/01/2011 | SCHEDULED REDEMPTION | | 221 | 221 | 225 | 226 | | (5) | | (5) | | 221 | | | | 10 | 10/01/2031 |

# 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 |
| 31388M-UC-0 | FED NATL MTG ASSOC #609079 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,047 | 4,047 | 4,112 | 4,092 | | (45) | | (45) | | 4,047 | | | | 145 | 09/01/2016 |
| 31388N-BN-5 | FED NATL MTG ASSOC #609445 | | 12/01/2011 | SCHEDULED REDEMPTION | | 386 | 386 | 409 | 421 | | (35) | | (35) | | 386 | | | | 21 | 07/01/2031 |
| 31388N-GH-3 | FED NATL MTG ASSOC #609600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,529 | 37,529 | 38,206 | 38,704 | | (1,175) | | (1,175) | | 37,529 | | | | 1,304 | 11/01/2031 |
| 31388N-P4-2 | FED NATL MTG ASSOC #609843 | | 12/01/2011 | SCHEDULED REDEMPTION | | 273 | 273 | 280 | 286 | | (13) | | (13) | | 273 | | | | 12 | 10/01/2031 |
| 31388P-CX-7 | FED NATL MTG ASSOC #610386 | | 12/01/2011 | SCHEDULED REDEMPTION | | 648 | 648 | 661 | 675 | | (26) | | (26) | | 648 | | | | 30 | 10/01/2031 |
| 31388P-G3-9 | FED NATL MTG ASSOC #610518 | | 12/01/2011 | SCHEDULED REDEMPTION | | 123 | 123 | 127 | 130 | | (6) | | (6) | | 123 | | | | 6 | 10/01/2031 |
| 31388P-HD-6 | FED NATL MTG ASSOC #610528 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,119 | 4,119 | 4,290 | 4,468 | | (349) | | (349) | | 4,119 | | | | 132 | 10/01/2031 |
| 31388Q-BP-3 | FED NATL MTG ASSOC #611246 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,413 | 5,413 | 5,522 | 5,687 | | (274) | | (274) | | 5,413 | | | | 328 | 06/01/2031 |
| 31388U-EF-3 | FED NATL MTG ASSOC #614934 | | 12/01/2011 | SCHEDULED REDEMPTION | | 41,891 | 41,891 | 43,976 | 43,134 | | (1,242) | | (1,242) | | 41,891 | | | | 1,496 | 12/01/2016 |
| 31388U-GN-4 | FED NATL MTG ASSOC #615005 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,068 | 8,068 | 8,392 | 8,353 | | (286) | | (286) | | 8,068 | | | | 258 | 12/01/2016 |
| 31388U-K6-6 | FED NATL MTG ASSOC #615117 | | 12/01/2011 | SCHEDULED REDEMPTION | | 77 | 77 | 81 | 85 | | (8) | | (8) | | 77 | | | | 3 | 11/01/2031 |
| 31388U-NZ-9 | FED NATL MTG ASSOC #615208 | | 12/01/2011 | SCHEDULED REDEMPTION | | 823 | 823 | 847 | 857 | | (34) | | (34) | | 823 | | | | 39 | 10/01/2031 |
| 31388X-6U-3 | FED NATL MTG ASSOC #618383 | | 12/01/2011 | SCHEDULED REDEMPTION | | 768 | 768 | 769 | 769 | | (1) | | (1) | | 768 | | | | 33 | 12/01/2031 |
| 31388Y-CL-4 | FED NATL MTG ASSOC #618475 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,314 | 1,314 | 1,359 | 1,344 | | (29) | | (29) | | 1,314 | | | | 40 | 12/01/2016 |
| 31388Y-NY-4 | FED NATL MTG ASSOC #618807 | | 12/01/2011 | SCHEDULED REDEMPTION | | 428 | 428 | 449 | 474 | | (46) | | (46) | | 428 | | | | 16 | 09/01/2016 |
| 31389A-6E-8 | FED NATL MTG ASSOC #620169 | | 12/01/2011 | SCHEDULED REDEMPTION | | 219 | 219 | 224 | 228 | | (9) | | (9) | | 219 | | | | 10 | 12/01/2031 |
| 31389B-H4-6 | FED NATL MTG ASSOC #620451 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,346 | 2,346 | 2,434 | 2,453 | | (106) | | (106) | | 2,346 | | | | 144 | 01/01/2032 |
| 31389D-TB-3 | FED NATL MTG ASSOC #622546 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,014 | 2,014 | 2,099 | 2,107 | | (93) | | (93) | | 2,014 | | | | 77 | 09/01/2031 |
| 31389G-NH-9 | FED NATL MTG ASSOC #625092 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,105 | 1,105 | 1,144 | 1,152 | | (48) | | (48) | | 1,105 | | | | 45 | 01/01/2032 |
| 31389H-NE-4 | FED NATL MTG ASSOC #625989 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,189 | 2,189 | 2,297 | 2,223 | | (34) | | (34) | | 2,189 | | | | 86 | 01/01/2017 |
| 31389H-NK-0 | FED NATL MTG ASSOC #625994 | | 12/01/2011 | SCHEDULED REDEMPTION | | 839 | 839 | 861 | 852 | | (13) | | (13) | | 839 | | | | 24 | 01/01/2017 |
| 31389H-TT-5 | FED NATL MTG ASSOC #626162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37 | 37 | 39 | 42 | | (5) | | (5) | | 37 | | | | 2 | 06/01/2032 |
| 31389J-RW-6 | FED NATL MTG ASSOC #627001 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,560 | 1,560 | 1,642 | 1,650 | | (90) | | (90) | | 1,560 | | | | 63 | 06/01/2032 |
| 31389J-ZC-1 | FED NATL MTG ASSOC #627239 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,456 | 2,456 | 2,578 | 2,699 | | (243) | | (243) | | 2,456 | | | | 92 | 08/01/2017 |
| 31389K-L3-3 | FED NATL MTG ASSOC #627746 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,712 | 3,712 | 3,800 | 3,862 | | (151) | | (151) | | 3,712 | | | | 130 | 02/01/2032 |
| 31389K-M3-2 | FED NATL MTG ASSOC #627778 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,209 | 5,209 | 5,225 | 5,225 | | (16) | | (16) | | 5,209 | | | | 201 | 02/01/2032 |
| 31389K-VS-7 | FED NATL MTG ASSOC #628025 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,430 | 10,430 | 10,933 | 11,112 | | (682) | | (682) | | 10,430 | | | | 393 | 02/01/2032 |
| 31389L-XE-4 | FED NATL MTG ASSOC #628977 | | 08/01/2011 | SCHEDULED REDEMPTION | | 31,647 | 31,647 | 32,157 | 32,350 | | (703) | | (703) | | 31,647 | | | | 1,574 | 02/01/2032 |
| 31389M-C9-6 | FED NATL MTG ASSOC #629296 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24,096 | 24,096 | 24,050 | 24,045 | | 51 | | 51 | | 24,096 | | | | 891 | 02/01/2032 |
| 31389N-E3-5 | FED NATL MTG ASSOC #630254 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,120 | 1,120 | 1,123 | 1,125 | | (5) | | (5) | | 1,120 | | | | 42 | 03/01/2032 |
| 31389N-FK-6 | FED NATL MTG ASSOC #630270 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,484 | 1,484 | 1,485 | 1,485 | | (1) | | (1) | | 1,484 | | | | 59 | 03/01/2032 |
| 31389N-H4-0 | FED NATL MTG ASSOC #630351 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,943 | 16,943 | 17,548 | 17,564 | | (621) | | (621) | | 16,943 | | | | 730 | 04/01/2032 |
| 31389N-S6-3 | FED NATL MTG ASSOC #630641 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,042 | 21,042 | 20,983 | 20,988 | | 54 | | 54 | | 21,042 | | | | 1,128 | 02/01/2032 |
| 31389P-DF-4 | FED NATL MTG ASSOC #631102 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,087 | 1,087 | 1,101 | 1,103 | | (15) | | (15) | | 1,087 | | | | 51 | 02/01/2032 |
| 31389P-EC-0 | FED NATL MTG ASSOC #631131 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,366 | 1,366 | 1,393 | 1,411 | | (44) | | (44) | | 1,366 | | | | 64 | 02/01/2032 |
| 31389Q-XG-8 | FED NATL MTG ASSOC #632579 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,921 | 2,921 | 3,042 | 3,162 | | (241) | | (241) | | 2,921 | | | | 87 | 02/01/2032 |
| 31389Q-4L-9 | FED NATL MTG ASSOC #632727 | | 12/01/2011 | SCHEDULED REDEMPTION | | 234 | 234 | 238 | 239 | | (6) | | (6) | | 234 | | | | 11 | 02/01/2032 |
| 31389S-S8-8 | FED NATL MTG ASSOC #634243 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,423 | 23,423 | 24,589 | 24,382 | | (959) | | (959) | | 23,423 | | | | 790 | 04/01/2032 |
| 31389S-2F-0 | FED NATL MTG ASSOC #634474 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,360 | 2,360 | 2,477 | 2,493 | | (133) | | (133) | | 2,360 | | | | 95 | 03/01/2032 |
| 31389T-FK-3 | FED NATL MTG ASSOC #634770 | | 12/01/2011 | SCHEDULED REDEMPTION | | 120,461 | 120,461 | 124,077 | 123,048 | | (2,588) | | (2,588) | | 120,461 | | | | 4,154 | 02/01/2017 |
| 31389U-TM-1 | FED NATL MTG ASSOC #636056 | | 12/01/2011 | SCHEDULED REDEMPTION | | 785 | 785 | 776 | 772 | | 12 | | 12 | | 785 | | | | 32 | 04/01/2032 |
| 31389U-UU-1 | FED NATL MTG ASSOC #636095 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,273 | 2,273 | 2,355 | 2,344 | | (71) | | (71) | | 2,273 | | | | 38 | 04/01/2032 |
| 31389V-QR-1 | FED NATL MTG ASSOC #636864 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,709 | 4,709 | 4,693 | 4,691 | | 18 | | 18 | | 4,709 | | | | 185 | 03/01/2032 |
| 31389V-RU-3 | FED NATL MTG ASSOC #636899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,183 | 19,183 | 19,939 | 19,696 | | (514) | | (514) | | 19,183 | | | | 660 | 05/01/2032 |
| 31389W-DA-0 | FED NATL MTG ASSOC #637397 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,132 | 16,132 | 16,802 | 17,448 | | (1,316) | | (1,316) | | 16,132 | | | | 559 | 06/01/2032 |
| 31389W-3G-8 | FED NATL MTG ASSOC #638099 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,595 | 7,595 | 7,973 | 7,666 | | (71) | | (71) | | 7,595 | | | | 285 | 04/01/2017 |
| 31389X-Z5-5 | FED NATL MTG ASSOC #638964 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,845 | 20,845 | 21,399 | 21,007 | | (162) | | (162) | | 20,845 | | | | 621 | 01/01/2017 |
| 31389Y-AR-2 | FED NATL MTG ASSOC #639116 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,599 | 17,599 | 17,388 | 17,291 | | 308 | | 308 | | 17,599 | | | | 761 | 08/01/2032 |
| 31389Y-S5-1 | FED NATL MTG ASSOC #639640 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,703 | 4,703 | 4,937 | 4,882 | | (179) | | (179) | | 4,703 | | | | 219 | 01/01/2017 |
| 31390C-R9-9 | FED NATL MTG ASSOC #642312 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,780 | 2,780 | 2,874 | 2,862 | | (82) | | (82) | | 2,780 | | | | 114 | 05/01/2032 |
| 31390D-QB-3 | FED NATL MTG ASSOC #643150 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,012 | 30,012 | 31,218 | 30,922 | | (910) | | (910) | | 30,012 | | | | 1,150 | 05/01/2017 |
| 31390D-TG-9 | FED NATL MTG ASSOC #643251 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,173 | 3,173 | 3,334 | 3,227 | | (54) | | (54) | | 3,173 | | | | 130 | 08/01/2032 |
| 31390E-S7-8 | FED NATL MTG ASSOC #644142 | | 12/01/2011 | SCHEDULED REDEMPTION | | 146 | 146 | 163 | 162 | | (16) | | (16) | | 146 | | | | 3 | 05/01/2032 |
| 31390E-ZL-9 | FED NATL MTG ASSOC #644347 | | 12/01/2011 | SCHEDULED REDEMPTION | | 748 | 748 | 740 | 734 | | 15 | | 15 | | 748 | | | | 30 | 06/01/2032 |
| 31390E-6X-5 | FED NATL MTG ASSOC #644486 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,863 | 4,863 | 5,037 | 5,081 | | (217) | | (217) | | 4,863 | | | | 90 | 06/01/2032 |
| 31390F-PT-0 | FED NATL MTG ASSOC #644934 | | 08/01/2011 | SCHEDULED REDEMPTION | | 14,160 | 14,160 | 14,054 | 14,028 | | 132 | | 132 | | 14,160 | | | | 459 | 07/01/2032 |
| 31390F-SP-5 | FED NATL MTG ASSOC #645026 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,780 | 15,780 | 15,605 | 15,642 | | 138 | | 138 | | 15,780 | | | | 493 | 05/01/2032 |

# 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 |
| 31390H-R3-1 | FED NATL MTG ASSOC #646806 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,441 | 1,441 | 1,432 | 1,422 | | 19 | | 19 | | 1,441 | | | | 59 | 01/01/2033 |
| 31390J-D9-9 | FED NATL MTG ASSOC #647328 | | 12/01/2011 | SCHEDULED REDEMPTION | | 444 | 444 | 493 | 493 | | (49) | | (49) | | 444 | | | | 16 | 07/01/2032 |
| 31390J-EY-3 | FED NATL MTG ASSOC #647351 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,904 | 2,904 | 3,001 | 3,088 | | (184) | | (184) | | 2,904 | | | | 127 | 08/01/2032 |
| 31390J-4L-2 | FED NATL MTG ASSOC #648027 | | 02/01/2011 | SCHEDULED REDEMPTION | | 51,221 | 51,221 | 56,895 | 56,818 | | (5,598) | | (5,598) | | 51,221 | | | | 314 | 07/01/2032 |
| 31390J-6E-6 | FED NATL MTG ASSOC #648069 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,585 | 31,585 | 31,616 | 31,617 | | (32) | | (32) | | 31,585 | | | | 946 | 07/01/2032 |
| 31390J-6F-3 | FED NATL MTG ASSOC #648070 | | 12/01/2011 | SCHEDULED REDEMPTION | | 828 | 828 | 862 | 907 | | (79) | | (79) | | 828 | | | | 56 | 07/01/2032 |
| 31390L-G9-1 | FED NATL MTG ASSOC #649224 | | 02/01/2011 | SCHEDULED REDEMPTION | | 40,894 | 40,894 | 42,354 | 42,833 | | (1,939) | | (1,939) | | 40,894 | | | | 301 | 07/01/2032 |
| 31390L-PM-2 | FED NATL MTG ASSOC #649428 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,482 | 16,482 | 17,321 | 17,507 | | (1,025) | | (1,025) | | 16,482 | | | | 710 | 07/01/2032 |
| 31390L-V4-5 | FED NATL MTG ASSOC #649635 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,995 | 9,995 | 10,003 | 10,006 | | (10) | | (10) | | 9,995 | | | | 371 | 07/01/2032 |
| 31390L-2A-3 | FED NATL MTG ASSOC #649769 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,893 | 2,893 | 3,037 | 2,926 | | (33) | | (33) | | 2,893 | | | | 119 | 06/01/2017 |
| 31390L-5L-6 | FED NATL MTG ASSOC #649851 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,162 | 1,162 | 1,210 | 1,249 | | (87) | | (87) | | 1,162 | | | | 54 | 06/01/2032 |
| 31390M-H9-8 | FED NATL MTG ASSOC #650156 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,664 | 15,664 | 16,472 | 16,589 | | (924) | | (924) | | 15,664 | | | | 342 | 09/01/2032 |
| 31390M-ST-2 | FED NATL MTG ASSOC #650430 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,549 | 3,549 | 3,726 | 3,583 | | (34) | | (34) | | 3,549 | | | | 116 | 08/01/2017 |
| 31390N-CG-5 | FED NATL MTG ASSOC #650871 | | 12/01/2011 | SCHEDULED REDEMPTION | | 617 | 617 | 643 | 688 | | (71) | | (71) | | 617 | | | | 27 | 06/01/2032 |
| 31390N-GD-8 | FED NATL MTG ASSOC #650996 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,231 | 7,231 | 7,155 | 7,174 | | 57 | | 57 | | 7,231 | | | | 342 | 07/01/2032 |
| 31390N-RT-1 | FED NATL MTG ASSOC #651298 | | 12/01/2011 | SCHEDULED REDEMPTION | | 161 | 161 | 164 | 163 | | (1) | | (1) | | 161 | | | | 6 | 07/01/2032 |
| 31390N-TU-6 | FED NATL MTG ASSOC #651363 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,539 | 6,539 | 6,787 | 6,817 | | (278) | | (278) | | 6,539 | | | | 240 | 07/01/2032 |
| 31390N-4J-8 | FED NATL MTG ASSOC #651625 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,533 | 2,533 | 2,629 | 2,659 | | (126) | | (126) | | 2,533 | | | | 110 | 06/01/2032 |
| 31390P-AZ-0 | FED NATL MTG ASSOC #651724 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,916 | 13,916 | 13,798 | 13,747 | | 169 | | 169 | | 13,916 | | | | 739 | 08/01/2032 |
| 31390P-D3-8 | FED NATL MTG ASSOC #651822 | | 12/01/2011 | SCHEDULED REDEMPTION | | 494 | 494 | 512 | 509 | | (15) | | (15) | | 494 | | | | 30 | 08/01/2032 |
| 31390P-LY-1 | FED NATL MTG ASSOC #652043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 893 | 893 | 890 | 892 | | 1 | | 1 | | 893 | | | | 51 | 07/01/2032 |
| 31390P-VP-9 | FED NATL MTG ASSOC #652322 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,213 | 9,213 | 9,596 | 9,952 | | (740) | | (740) | | 9,213 | | | | 327 | 08/01/2032 |
| 31390Q-GA-7 | FED NATL MTG ASSOC #652793 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,513 | 1,513 | 1,568 | 1,618 | | (106) | | (106) | | 1,513 | | | | 95 | 08/01/2032 |
| 31390Q-2C-8 | FED NATL MTG ASSOC #653371 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,955 | 5,955 | 6,239 | 6,331 | | (376) | | (376) | | 5,955 | | | | 263 | 10/01/2032 |
| 31390R-BD-4 | FED NATL MTG ASSOC #653536 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,228 | 40,228 | 39,781 | 39,802 | | 426 | | 426 | | 40,228 | | | | 1,539 | 08/01/2032 |
| 31390R-EX-7 | FED NATL MTG ASSOC #653650 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,395 | 7,395 | 7,654 | 7,612 | | (217) | | (217) | | 7,395 | | | | 387 | 08/01/2032 |
| 31390R-T6-0 | FED NATL MTG ASSOC #654073 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,624 | 1,624 | 1,691 | 1,704 | | (80) | | (80) | | 1,624 | | | | 71 | 09/01/2032 |
| 31390S-W2-3 | FED NATL MTG ASSOC #655065 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,715 | 30,715 | 31,948 | 31,699 | | (984) | | (984) | | 30,715 | | | | 1,018 | 07/01/2017 |
| 31390S-XX-4 | FED NATL MTG ASSOC #655094 | | 12/01/2011 | SCHEDULED REDEMPTION | | 154 | 154 | 154 | 154 | | | | | | 154 | | | | 4 | 09/01/2032 |
| 31390T-KC-2 | FED NATL MTG ASSOC #655591 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,433 | 7,433 | 7,556 | 7,582 | | (149) | | (149) | | 7,433 | | | | 155 | 08/01/2032 |
| 31390T-KX-6 | FED NATL MTG ASSOC #655610 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,134 | 2,134 | 2,249 | 2,220 | | (85) | | (85) | | 2,134 | | | | 66 | 08/01/2032 |
| 31390U-BM-7 | FED NATL MTG ASSOC #656244 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,864 | 8,864 | 9,087 | 9,165 | | (301) | | (301) | | 8,864 | | | | 210 | 09/01/2032 |
| 31390U-LX-2 | FED NATL MTG ASSOC #656542 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,945 | 16,945 | 17,550 | 17,449 | | (504) | | (504) | | 16,945 | | | | 671 | 09/01/2032 |
| 31390U-QB-5 | FED NATL MTG ASSOC #656650 | | 12/01/2011 | SCHEDULED REDEMPTION | | 292 | 292 | 303 | 308 | | (16) | | (16) | | 292 | | | | 8 | 05/01/2032 |
| 31390Y-DQ-8 | FED NATL MTG ASSOC #659911 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,052 | 1,052 | 1,108 | 1,130 | | (77) | | (77) | | 1,052 | | | | 42 | 09/01/2032 |
| 31390Y-E9-5 | FED NATL MTG ASSOC #659960 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,528 | 10,528 | 10,505 | 10,497 | | 31 | | 31 | | 10,528 | | | | 379 | 09/01/2032 |
| 31390Y-W4-6 | FED NATL MTG ASSOC #660467 | | 12/01/2011 | SCHEDULED REDEMPTION | | 842 | 842 | 840 | 837 | | 6 | | 6 | | 842 | | | | 34 | 09/01/2032 |
| 31390Y-X8-6 | FED NATL MTG ASSOC #660503 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,458 | 2,458 | 2,581 | 2,465 | | (7) | | (7) | | 2,458 | | | | 67 | 06/01/2014 |
| 31390Y-Z5-0 | FED NATL MTG ASSOC #660564 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,186 | 19,186 | 20,095 | 20,456 | | (1,270) | | (1,270) | | 19,186 | | | | 541 | 09/01/2032 |
| 31390Y-3B-2 | FED NATL MTG ASSOC #660594 | | 12/01/2011 | SCHEDULED REDEMPTION | | 208 | 208 | 217 | 223 | | (14) | | (14) | | 208 | | | | 8 | 09/01/2032 |
| 31390Y-5Z-7 | FED NATL MTG ASSOC #660664 | | 08/01/2011 | SCHEDULED REDEMPTION | | 13,495 | 13,495 | 14,056 | 14,440 | | (945) | | (945) | | 13,495 | | | | 626 | 09/01/2032 |
| 31391B-FE-2 | FED NATL MTG ASSOC #661765 | | 12/01/2011 | SCHEDULED REDEMPTION | | 173 | 173 | 180 | 186 | | (13) | | (13) | | 173 | | | | 7 | 10/01/2032 |
| 31391C-A5-4 | FED NATL MTG ASSOC #662528 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,984 | 14,984 | 15,040 | 15,040 | | (56) | | (56) | | 14,984 | | | | 507 | 09/01/2032 |
| 31391C-XR-1 | FED NATL MTG ASSOC #663188 | | 12/01/2011 | SCHEDULED REDEMPTION | | 284,049 | 284,049 | 288,692 | 287,019 | | (2,969) | | (2,969) | | 284,049 | | | | 9,868 | 09/01/2017 |
| 31391D-KN-2 | FED NATL MTG ASSOC #663701 | | 12/01/2011 | SCHEDULED REDEMPTION | | 58 | 58 | 60 | 64 | | (6) | | (6) | | 58 | | | | 3 | 09/01/2032 |
| 31391D-NH-2 | FED NATL MTG ASSOC #663792 | | 12/01/2011 | SCHEDULED REDEMPTION | | 415 | 415 | 436 | 471 | | (56) | | (56) | | 415 | | | | 17 | 09/01/2032 |
| 31391D-RP-0 | FED NATL MTG ASSOC #663894 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,462 | 17,462 | 18,317 | 18,484 | | (1,022) | | (1,022) | | 17,462 | | | | 567 | 10/01/2032 |
| 31391E-F2-2 | FED NATL MTG ASSOC #664485 | | 12/01/2011 | SCHEDULED REDEMPTION | | 861 | 861 | 860 | 859 | | 2 | | 2 | | 861 | | | | 35 | 10/01/2032 |
| 31391E-SS-1 | FED NATL MTG ASSOC #664829 | | 08/01/2011 | SCHEDULED REDEMPTION | | 43,474 | 43,474 | 42,992 | 42,760 | | 714 | | 714 | | 43,474 | | | | 1,873 | 10/01/2032 |
| 31391G-NW-2 | FED NATL MTG ASSOC #666505 | | 12/01/2011 | SCHEDULED REDEMPTION | | 948 | 948 | 947 | 947 | | 1 | | 1 | | 948 | | | | 38 | 11/01/2032 |
| 31391G-2Y-1 | FED NATL MTG ASSOC #666891 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,226 | 12,226 | 12,662 | 12,658 | | (432) | | (432) | | 12,226 | | | | 668 | 11/01/2032 |
| 31391H-CR-3 | FED NATL MTG ASSOC #667080 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,403 | 12,403 | 13,056 | 13,279 | | (876) | | (876) | | 12,403 | | | | 558 | 07/01/2032 |
| 31391J-HL-7 | FED NATL MTG ASSOC #668135 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80 | 80 | 84 | 88 | | (8) | | (8) | | 80 | | | | 3 | 11/01/2032 |
| 31391K-BF-3 | FED NATL MTG ASSOC #668838 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,716 | 9,716 | 10,200 | 9,821 | | (105) | | (105) | | 9,716 | | | | 362 | 08/01/2017 |
| 31391K-TA-5 | FED NATL MTG ASSOC #669345 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,710 | 2,710 | 2,807 | 2,843 | | (133) | | (133) | | 2,710 | | | | 129 | 11/01/2032 |
| 31391K-3V-7 | FED NATL MTG ASSOC #669612 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,384 | 4,384 | 4,501 | 4,451 | | (67) | | (67) | | 4,384 | | | | 145 | 10/01/2017 |
| 31391M-DN-0 | FED NATL MTG ASSOC #670709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 231 | 231 | 241 | 244 | | (13) | | (13) | | 231 | | | | 9 | 11/01/2032 |

# 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 |
| 31391M-4W-0 | FED NATL MTG ASSOC #671437 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,816 | 5,816 | 5,841 | 5,845 | | (29) | | (29) | | 5,816 | | | | 202 | 10/01/2032 |
| 31391N-PT-2 | FED NATL MTG ASSOC #671934 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,114 | 11,114 | 10,990 | 10,921 | | 193 | | 193 | | 11,114 | | | | 239 | 12/01/2032 |
| 31391N-YP-0 | FED NATL MTG ASSOC #672218 | | 12/01/2011 | SCHEDULED REDEMPTION | | 446 | 446 | 463 | 465 | | (19) | | (19) | | 446 | | | | 18 | 12/01/2032 |
| 31391N-6Q-9 | FED NATL MTG ASSOC #672379 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,343 | 27,343 | 28,069 | 27,702 | | (359) | | (359) | | 27,343 | | | | 810 | 12/01/2017 |
| 31391P-TW-6 | FED NATL MTG ASSOC #672965 | | 12/01/2011 | Various | | 4,223,167 | 4,004,334 | 4,054,388 | 4,014,018 | | 4,053 | | 4,053 | | 4,018,071 | | 205,096 | 205,096 | 137,276 | 01/01/2018 |
| 31391T-AQ-1 | FED NATL MTG ASSOC #676015 | | 12/01/2011 | SCHEDULED REDEMPTION | | 868 | 868 | 858 | 859 | | 9 | | 9 | | 868 | | | | 35 | 10/01/2032 |
| 31391V-BB-8 | FED NATL MTG ASSOC #677834 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,014 | 5,014 | 4,990 | 4,986 | | 28 | | 28 | | 5,014 | | | | 154 | 01/01/2033 |
| 31391V-TR-4 | FED NATL MTG ASSOC #678360 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,065 | 53,065 | 52,680 | 52,819 | | 246 | | 246 | | 53,065 | | | | 1,890 | 02/01/2033 |
| 31400A-AH-1 | FED NATL MTG ASSOC #681408 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,925 | 4,925 | 5,056 | 4,982 | | (57) | | (57) | | 4,925 | | | | 144 | 03/01/2018 |
| 31400B-EL-6 | FED NATL MTG ASSOC #682439 | | 09/01/2011 | Various | | 3,820,259 | 3,660,080 | 3,589,738 | 3,625,641 | | 5,482 | | 5,482 | | 3,631,123 | | 189,136 | 189,136 | 105,245 | 07/01/2018 |
| 31400B-ER-3 | FED NATL MTG ASSOC #682444 | | 12/01/2011 | SCHEDULED REDEMPTION | | 148,625 | 148,625 | 145,769 | 147,059 | | 1,566 | | 1,566 | | 148,625 | | | | 3,327 | 08/01/2018 |
| 31400B-ZU-3 | FED NATL MTG ASSOC #683055 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,437 | 5,437 | 5,404 | 5,408 | | 29 | | 29 | | 5,437 | | | | 172 | 02/01/2033 |
| 31400C-4C-5 | FED NATL MTG ASSOC #684019 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,201 | 19,201 | 19,062 | 19,114 | | 87 | | 87 | | 19,201 | | | | 647 | 02/01/2033 |
| 31400D-4S-8 | FED NATL MTG ASSOC #684933 | | 12/01/2011 | SCHEDULED REDEMPTION | | 156,923 | 156,923 | 158,492 | 157,540 | | (616) | | (616) | | 156,923 | | | | 4,269 | 07/01/2018 |
| 31400F-YU-5 | FED NATL MTG ASSOC #686623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 42,011 | 42,011 | 41,681 | 41,721 | | 290 | | 290 | | 42,011 | | | | 1,796 | 02/01/2033 |
| 31400H-HU-0 | FED NATL MTG ASSOC #687943 | | 12/01/2011 | SCHEDULED REDEMPTION | | 555 | 555 | 574 | 578 | | (24) | | (24) | | 555 | | | | 22 | 02/01/2033 |
| 31400J-GD-5 | FED NATL MTG ASSOC #688796 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,596 | 2,596 | 2,651 | 2,644 | | (48) | | (48) | | 2,596 | | | | 68 | 02/01/2033 |
| 31400K-MJ-2 | FED NATL MTG ASSOC #689861 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,400 | 2,400 | 2,463 | 2,464 | | (64) | | (64) | | 2,400 | | | | 54 | 06/01/2018 |
| 31400P-Y7-4 | FED NATL MTG ASSOC #693834 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,270 | 13,270 | 13,623 | 13,475 | | (205) | | (205) | | 13,270 | | | | 373 | 03/01/2018 |
| 31400Q-3M-3 | FED NATL MTG ASSOC #694804 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,838 | 9,838 | 10,299 | 10,458 | | (620) | | (620) | | 9,838 | | | | 400 | 05/01/2033 |
| 31400T-5J-2 | FED NATL MTG ASSOC #697549 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,582 | 17,582 | 17,387 | 17,379 | | 203 | | 203 | | 17,582 | | | | 574 | 05/01/2033 |
| 31400Y-R2-4 | FED NATL MTG ASSOC #701705 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,258 | 8,258 | 8,250 | 8,249 | | 9 | | 9 | | 8,258 | | | | 241 | 02/01/2033 |
| 31401A-Z2-6 | FED NATL MTG ASSOC #702861 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,372 | 12,372 | 12,700 | 12,550 | | (179) | | (179) | | 12,372 | | | | 311 | 04/01/2018 |
| 31401C-M4-2 | FED NATL MTG ASSOC #704279 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,044 | 1,044 | 1,032 | 1,029 | | 15 | | 15 | | 1,044 | | | | 44 | 05/01/2033 |
| 31401C-YW-7 | FED NATL MTG ASSOC #704625 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,245 | 1,245 | 1,303 | 1,344 | | (99) | | (99) | | 1,245 | | | | 50 | 05/01/2033 |
| 31401E-HP-7 | FED NATL MTG ASSOC #705938 | | 12/01/2011 | SCHEDULED REDEMPTION | | 638 | 638 | 663 | 668 | | (30) | | (30) | | 638 | | | | 24 | 06/01/2033 |
| 31401H-3F-7 | FED NATL MTG ASSOC #709198 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,376 | 1,376 | 1,412 | 1,399 | | (24) | | (24) | | 1,376 | | | | 46 | 06/01/2018 |
| 31401L-GN-7 | FED NATL MTG ASSOC #711305 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,996 | 1,996 | 2,089 | 2,104 | | (109) | | (109) | | 1,996 | | | | 81 | 04/01/2033 |
| 31401N-7K-9 | FED NATL MTG ASSOC #713798 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,461 | 6,461 | 6,526 | 6,493 | | (32) | | (32) | | 6,461 | | | | 182 | 07/01/2018 |
| 31401W-DW-6 | FED NATL MTG ASSOC #720217 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,784 | 5,784 | 6,055 | 5,946 | | (162) | | (162) | | 5,784 | | | | 234 | 06/01/2033 |
| 31401W-XS-3 | FED NATL MTG ASSOC #720789 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,339 | 6,339 | 6,268 | 6,222 | | 117 | | 117 | | 6,339 | | | | 369 | 09/01/2033 |
| 31402B-WU-4 | FED NATL MTG ASSOC #724359 | | 12/01/2011 | SCHEDULED REDEMPTION | | 212,206 | 212,206 | 211,443 | 211,696 | | 510 | | 510 | | 212,206 | | | | 6,304 | 07/01/2033 |
| 31402C-TT-9 | FED NATL MTG ASSOC #725162 | | 12/01/2011 | SCHEDULED REDEMPTION | | 44,977 | 44,977 | 44,281 | 44,377 | | 600 | | 600 | | 44,977 | | | | 1,592 | 02/01/2034 |
| 31402C-TZ-5 | FED NATL MTG ASSOC #725168 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,839 | 37,839 | 38,166 | 38,061 | | (222) | | (222) | | 37,839 | | | | 1,009 | 02/01/2019 |
| 31402C-US-9 | FED NATL MTG ASSOC #725193 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57,669 | 57,669 | 60,539 | 59,567 | | (1,898) | | (1,898) | | 57,669 | | | | 2,078 | 11/01/2018 |
| 31402C-VG-4 | FED NATL MTG ASSOC #725215 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,999 | 25,999 | 27,293 | 26,833 | | (834) | | (834) | | 25,999 | | | | 934 | 05/01/2018 |
| 31402D-BT-6 | FED NATL MTG ASSOC #725550 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,822 | 9,822 | 9,993 | 9,860 | | (38) | | (38) | | 9,822 | | | | 293 | 05/01/2019 |
| 31402D-7L-8 | FED NATL MTG ASSOC #726399 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,252 | 26,252 | 26,949 | 26,590 | | (338) | | (338) | | 26,252 | | | | 854 | 07/01/2018 |
| 31402G-QS-5 | FED NATL MTG ASSOC #728665 | | 12/01/2011 | SCHEDULED REDEMPTION | | 597,986 | 597,986 | 587,241 | 591,042 | | 6,944 | | 6,944 | | 597,986 | | | | 17,316 | 07/01/2033 |
| 31402H-VR-9 | FED NATL MTG ASSOC #729724 | | 12/01/2011 | SCHEDULED REDEMPTION | | 782,184 | 782,184 | 773,384 | 777,592 | | 4,592 | | 4,592 | | 782,184 | | | | 28,002 | 07/01/2033 |
| 31402H-YU-9 | FED NATL MTG ASSOC #729823 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,596 | 8,596 | 8,671 | 8,651 | | (55) | | (55) | | 8,596 | | | | 246 | 02/01/2019 |
| 31402K-YP-3 | FED NATL MTG ASSOC #731618 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,958 | 8,958 | 9,378 | 9,484 | | (526) | | (526) | | 8,958 | | | | 364 | 09/01/2033 |
| 31402K-YU-2 | FED NATL MTG ASSOC #731623 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,314 | 1,314 | 1,376 | 1,391 | | (77) | | (77) | | 1,314 | | | | 53 | 09/01/2033 |
| 31402K-YZ-1 | FED NATL MTG ASSOC #731628 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,705 | 13,705 | 14,195 | 14,271 | | (566) | | (566) | | 13,705 | | | | 586 | 10/01/2033 |
| 31402L-P5-5 | FED NATL MTG ASSOC #732244 | | 12/01/2011 | SCHEDULED REDEMPTION | | 78,412 | 78,412 | 79,197 | 78,780 | | (368) | | (368) | | 78,412 | | | | 2,087 | 08/01/2018 |
| 31402L-5L-2 | FED NATL MTG ASSOC #732651 | | 12/01/2011 | SCHEDULED REDEMPTION | | 486 | 486 | 511 | 505 | | (19) | | (19) | | 486 | | | | 20 | 08/01/2033 |
| 31402M-RJ-1 | FED NATL MTG ASSOC #733189 | | 01/01/2011 | SCHEDULED REDEMPTION | | 19,446 | 19,446 | 20,357 | 20,186 | | (740) | | (740) | | 19,446 | | | | 105 | 09/01/2033 |
| 31402M-RM-4 | FED NATL MTG ASSOC #733192 | | 12/01/2011 | SCHEDULED REDEMPTION | | 49 | 49 | 51 | 56 | | (7) | | (7) | | 49 | | | | 2 | 09/01/2033 |
| 31402M-3E-8 | FED NATL MTG ASSOC #733497 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,685 | 5,685 | 5,836 | 5,768 | | (82) | | (82) | | 5,685 | | | | 185 | 08/01/2018 |
| 31402Q-6U-0 | FED NATL MTG ASSOC #735383 | | 09/01/2011 | Various | | 17,183,481 | 16,110,242 | 16,173,173 | 16,151,848 | | 3,932 | | 3,932 | | 16,155,780 | | 1,027,702 | 1,027,702 | 571,783 | 04/01/2035 |
| 31402R-FT-1 | FED NATL MTG ASSOC #735578 | | 09/01/2011 | Various | | 15,000,752 | 14,076,286 | 13,721,080 | 13,781,910 | | 20,411 | | 20,411 | | 13,802,321 | | 1,198,431 | 1,198,431 | 475,730 | 06/01/2035 |
| 31402R-SU-4 | FED NATL MTG ASSOC #735931 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,091 | 5,091 | 5,228 | 5,175 | | (84) | | (84) | | 5,091 | | | | 147 | 10/01/2020 |
| 31402S-PX-9 | FED NATL MTG ASSOC #736738 | | 12/01/2011 | SCHEDULED REDEMPTION | | 43,117 | 43,117 | 44,657 | 46,509 | | (3,392) | | (3,392) | | 43,117 | | | | 2,301 | 12/01/2033 |
| 31402U-DP-4 | FED NATL MTG ASSOC #738210 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,481 | 16,481 | 16,645 | 16,550 | | (69) | | (69) | | 16,481 | | | | 444 | 10/01/2018 |
| 31402U-RA-2 | FED NATL MTG ASSOC #738581 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,007 | 2,007 | 2,079 | 2,111 | | (104) | | (104) | | 2,007 | | | | 90 | 10/01/2032 |
| 31402W-KZ-0 | FED NATL MTG ASSOC #740212 | | 12/01/2011 | SCHEDULED REDEMPTION | | 45,774 | 45,774 | 45,262 | 44,919 | | 855 | | 855 | | 45,774 | | | | 1,568 | 09/01/2033 |
| 31402W-M9-6 | FED NATL MTG ASSOC #740284 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97 | 97 | 96 | 96 | | 1 | | 1 | | 97 | | | | 4 | 09/01/2033 |

# 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 |
| 31402W-X5-2 | FED NATL MTG ASSOC #740600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,026 | 7,026 | 7,012 | 7,011 | | 15 | | 15 | | 7,026 | | | | 173 | 09/01/2033 |
| 31402W-3Z-9 | FED NATL MTG ASSOC #740716 | | 12/01/2011 | SCHEDULED REDEMPTION | | 58,998 | 58,998 | 59,588 | 59,272 | | (274) | | (274) | | 58,998 | | | | 1,660 | 09/01/2018 |
| 31402W-6N-3 | FED NATL MTG ASSOC #740777 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,523 | 2,523 | 2,641 | 2,744 | | (222) | | (222) | | 2,523 | | | | 102 | 09/01/2033 |
| 31402X-AK-2 | FED NATL MTG ASSOC #740810 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,355 | 7,355 | 7,551 | 7,463 | | (108) | | (108) | | 7,355 | | | | 175 | 09/01/2018 |
| 31402X-JU-1 | FED NATL MTG ASSOC #741075 | | 10/01/2011 | SCHEDULED REDEMPTION | | 123,419 | 123,419 | 121,941 | 122,226 | | 1,193 | | 1,193 | | 123,419 | | | | 6,639 | 09/01/2033 |
| 31402X-2A-3 | FED NATL MTG ASSOC #741569 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28,872 | 28,872 | 30,371 | 29,863 | | (992) | | (992) | | 28,872 | | | | 493 | 10/01/2033 |
| 31402Y-SK-1 | FED NATL MTG ASSOC #742222 | | 12/01/2011 | SCHEDULED REDEMPTION | | 179,207 | 179,207 | 187,607 | 184,703 | | (5,496) | | (5,496) | | 179,207 | | | | 2,119 | 09/01/2033 |
| 31403A-WA-9 | FED NATL MTG ASSOC #743241 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,919 | 8,919 | 9,238 | 9,453 | | (534) | | (534) | | 8,919 | | | | 244 | 10/01/2033 |
| 31403A-6D-2 | FED NATL MTG ASSOC #743468 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,713 | 18,713 | 18,678 | 18,671 | | 43 | | 43 | | 18,713 | | | | 877 | 10/01/2033 |
| 31403B-H7-1 | FED NATL MTG ASSOC #743754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,571 | 21,571 | 22,342 | 22,335 | | (764) | | (764) | | 21,571 | | | | 975 | 11/01/2033 |
| 31403B-ZQ-9 | FED NATL MTG ASSOC #744251 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57 | 57 | 59 | 61 | | (4) | | (4) | | 57 | | | | 2 | 10/01/2033 |
| 31403D-J6-7 | FED NATL MTG ASSOC #745585 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,722 | 4,722 | 4,746 | 4,743 | | (21) | | (21) | | 4,722 | | | | 173 | 05/01/2036 |
| 31403D-T8-2 | FED NATL MTG ASSOC #745875 | | 08/23/2011 | Various | | 10,292,926 | 9,355,077 | 9,438,761 | 9,463,078 | | (42,756) | | (42,756) | | 9,420,322 | | 872,604 | 872,604 | 407,003 | 09/01/2036 |
| 31403D-VZ-9 | FED NATL MTG ASSOC #745932 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,756 | 35,756 | 36,654 | 36,485 | | (729) | | (729) | | 35,756 | | | | 1,345 | 11/01/2036 |
| 31403D-WG-0 | FED NATL MTG ASSOC #745947 | | 12/01/2011 | SCHEDULED REDEMPTION | | 273,591 | 273,591 | 280,463 | 279,314 | | (5,723) | | (5,723) | | 273,591 | | | | 9,987 | 10/01/2036 |
| 31403D-WH-8 | FED NATL MTG ASSOC #745948 | | 09/01/2011 | Various | | 5,486,416 | 5,020,160 | 5,066,440 | 5,084,290 | | (29,535) | | (29,535) | | 5,054,754 | | 431,661 | 431,661 | 230,229 | 10/01/2036 |
| 31403D-4E-6 | FED NATL MTG ASSOC #746121 | | 12/01/2011 | SCHEDULED REDEMPTION | | 587,217 | 587,217 | 608,733 | 603,892 | | (16,676) | | (16,676) | | 587,217 | | | | 16,235 | 04/01/2023 |
| 31403F-K5-2 | FED NATL MTG ASSOC #747416 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,124 | 1,124 | 1,165 | 1,194 | | (69) | | (69) | | 1,124 | | | | 32 | 10/01/2033 |
| 31403F-PE-8 | FED NATL MTG ASSOC #747521 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,439 | 9,439 | 9,777 | 9,710 | | (270) | | (270) | | 9,439 | | | | 358 | 10/01/2033 |
| 31403F-RP-1 | FED NATL MTG ASSOC #747594 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,437 | 6,437 | 6,425 | 6,417 | | 20 | | 20 | | 6,437 | | | | 163 | 11/01/2033 |
| 31403G-TP-7 | FED NATL MTG ASSOC #748558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,941 | 9,941 | 10,296 | 10,335 | | (394) | | (394) | | 9,941 | | | | 333 | 12/01/2033 |
| 31403G-T4-4 | FED NATL MTG ASSOC #748571 | | 11/01/2011 | SCHEDULED REDEMPTION | | 6,028 | 6,028 | 6,338 | 6,529 | | (501) | | (501) | | 6,028 | | | | 198 | 11/01/2033 |
| 31403H-UT-5 | FED NATL MTG ASSOC #749494 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,343 | 16,343 | 16,627 | 16,541 | | (198) | | (198) | | 16,343 | | | | 467 | 11/01/2018 |
| 31403H-4Q-0 | FED NATL MTG ASSOC #749731 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,567 | 1,567 | 1,645 | 1,621 | | (54) | | (54) | | 1,567 | | | | 61 | 11/01/2018 |
| 31403H-5P-1 | FED NATL MTG ASSOC #749754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,989 | 31,989 | 33,607 | 33,669 | | (1,680) | | (1,680) | | 31,989 | | | | 1,713 | 02/01/2029 |
| 31403J-H3-3 | FED NATL MTG ASSOC #750050 | | 12/01/2011 | SCHEDULED REDEMPTION | | 33,289 | 33,289 | 33,774 | 33,576 | | (288) | | (288) | | 33,289 | | | | 969 | 12/01/2018 |
| 31403J-XK-7 | FED NATL MTG ASSOC #750482 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,029 | 10,029 | 10,182 | 10,259 | | (231) | | (231) | | 10,029 | | | | 501 | 12/01/2033 |
| 31403K-E8-2 | FED NATL MTG ASSOC #750859 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,057 | 26,057 | 26,988 | 26,780 | | (723) | | (723) | | 26,057 | | | | 1,176 | 10/01/2032 |
| 31403K-QB-2 | FED NATL MTG ASSOC #751150 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,238 | 12,238 | 12,250 | 12,247 | | (9) | | (9) | | 12,238 | | | | 188 | 01/01/2034 |
| 31403K-QF-3 | FED NATL MTG ASSOC #751154 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,554 | 1,554 | 1,610 | 1,588 | | (33) | | (33) | | 1,554 | | | | 52 | 01/01/2034 |
| 31403L-GK-1 | FED NATL MTG ASSOC #751802 | | 12/01/2011 | SCHEDULED REDEMPTION | | 399 | 399 | 419 | 435 | | (35) | | (35) | | 399 | | | | 16 | 10/01/2033 |
| 31403L-GT-2 | FED NATL MTG ASSOC #751810 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,226 | 1,226 | 1,274 | 1,286 | | (61) | | (61) | | 1,226 | | | | 42 | 10/01/2033 |
| 31403L-MN-8 | FED NATL MTG ASSOC #751965 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,399 | 17,399 | 18,020 | 18,126 | | (727) | | (727) | | 17,399 | | | | 526 | 11/01/2033 |
| 31403M-GY-9 | FED NATL MTG ASSOC #752715 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24,170 | 24,170 | 24,412 | 24,264 | | (94) | | (94) | | 24,170 | | | | 715 | 12/01/2018 |
| 31403M-W6-2 | FED NATL MTG ASSOC #753169 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,169 | 2,169 | 2,145 | 2,122 | | 46 | | 46 | | 2,169 | | | | 37 | 12/01/2033 |
| 31403N-HR-1 | FED NATL MTG ASSOC #753640 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,259 | 2,259 | 2,340 | 2,401 | | (142) | | (142) | | 2,259 | | | | 48 | 11/01/2033 |
| 31403N-KE-6 | FED NATL MTG ASSOC #753693 | | 12/01/2011 | SCHEDULED REDEMPTION | | 63,743 | 63,743 | 64,380 | 64,023 | | (280) | | (280) | | 63,743 | | | | 1,658 | 09/01/2018 |
| 31403N-KW-6 | FED NATL MTG ASSOC #753709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 122 | 122 | 122 | 122 | | (1) | | (1) | | 122 | | | | 5 | 11/01/2033 |
| 31403N-WC-7 | FED NATL MTG ASSOC #754043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,173 | 27,173 | 27,646 | 27,527 | | (354) | | (354) | | 27,173 | | | | 712 | 12/01/2018 |
| 31403N-WJ-2 | FED NATL MTG ASSOC #754049 | | 12/01/2011 | SCHEDULED REDEMPTION | | 394 | 394 | 390 | 387 | | 7 | | 7 | | 394 | | | | 16 | 12/01/2033 |
| 31403R-E8-7 | FED NATL MTG ASSOC #755359 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,630 | 18,630 | 19,295 | 19,571 | | (942) | | (942) | | 18,630 | | | | 320 | 12/01/2033 |
| 31403R-VE-5 | FED NATL MTG ASSOC #755813 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,221 | 2,221 | 2,298 | 2,271 | | (50) | | (50) | | 2,221 | | | | 115 | 11/01/2033 |
| 31403V-TZ-2 | FED NATL MTG ASSOC #759368 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,512 | 20,512 | 20,869 | 20,756 | | (244) | | (244) | | 20,512 | | | | 640 | 01/01/2019 |
| 31403X-XJ-9 | FED NATL MTG ASSOC #761281 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,378 | 26,378 | 26,838 | 26,576 | | (198) | | (198) | | 26,378 | | | | 639 | 02/01/2019 |
| 31403X-Y4-1 | FED NATL MTG ASSOC #761331 | | 12/01/2011 | SCHEDULED REDEMPTION | | 36,893 | 36,893 | 38,125 | 37,763 | | (870) | | (870) | | 36,893 | | | | 1,513 | 04/01/2019 |
| 31403X-Y6-6 | FED NATL MTG ASSOC #761333 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,303 | 5,303 | 5,380 | 5,348 | | (45) | | (45) | | 5,303 | | | | 139 | 04/01/2019 |
| 31403X-4D-4 | FED NATL MTG ASSOC #761420 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,781 | 8,781 | 8,285 | 8,526 | | 255 | | 255 | | 8,781 | | | | 213 | 05/01/2019 |
| 31403X-5G-6 | FED NATL MTG ASSOC #761447 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,130 | 4,130 | 4,240 | 4,182 | | (51) | | (51) | | 4,130 | | | | 134 | 01/01/2019 |
| 31403Y-AS-2 | FED NATL MTG ASSOC #761517 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,506 | 27,506 | 25,950 | 26,690 | | 816 | | 816 | | 27,506 | | | | 680 | 05/01/2019 |
| 31403Y-D3-4 | FED NATL MTG ASSOC #761622 | | 08/01/2011 | SCHEDULED REDEMPTION | | 3,984 | 3,984 | 4,126 | 4,187 | | (203) | | (203) | | 3,984 | | | | 172 | 12/01/2033 |
| 31403Y-JB-0 | FED NATL MTG ASSOC #761758 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,193 | 2,193 | 2,268 | 2,249 | | (56) | | (56) | | 2,193 | | | | 68 | 01/01/2019 |
| 31403Y-3T-8 | FED NATL MTG ASSOC #762310 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,909 | 4,909 | 5,084 | 4,974 | | (65) | | (65) | | 4,909 | | | | 202 | 10/01/2032 |
| 31404B-T7-7 | FED NATL MTG ASSOC #763874 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,184 | 2,184 | 2,262 | 2,285 | | (101) | | (101) | | 2,184 | | | | 89 | 02/01/2034 |
| 31404C-GH-7 | FED NATL MTG ASSOC #764400 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,313 | 5,313 | 5,454 | 5,340 | | (27) | | (27) | | 5,313 | | | | 165 | 04/01/2019 |
| 31404C-UP-3 | FED NATL MTG ASSOC #764790 | | 12/01/2011 | SCHEDULED REDEMPTION | | 43,102 | 43,102 | 43,853 | 43,612 | | (510) | | (510) | | 43,102 | | | | 1,478 | 03/01/2019 |
| 31404C-4M-9 | FED NATL MTG ASSOC #765028 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,793 | 4,793 | 4,953 | 4,934 | | (141) | | (141) | | 4,793 | | | | 163 | 01/01/2019 |
| 31404D-JT-6 | FED NATL MTG ASSOC #765374 | | 12/01/2011 | SCHEDULED REDEMPTION | | 554 | 554 | 572 | 565 | | (11) | | (11) | | 554 | | | | 22 | 07/01/2034 |

# 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 |
| 31404D-6J-2 | FED NATL MTG ASSOC #765973 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,260 | 1,260 | 1,305 | 1,313 | | (53) | | (53) | | 1,260 | | | | 53 | 02/01/2034 |
| 31404E-C7-9 | FED NATL MTG ASSOC #766094 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,227 | 4,227 | 4,180 | 4,161 | | 66 | | 66 | | 4,227 | | | | 211 | 02/01/2034 |
| 31404E-FL-5 | FED NATL MTG ASSOC #766171 | | 12/01/2011 | SCHEDULED REDEMPTION | | 514 | 514 | 541 | 566 | | (52) | | (52) | | 514 | | | | 21 | 02/01/2034 |
| 31404E-GV-2 | FED NATL MTG ASSOC #766212 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,489 | 17,489 | 17,894 | 18,121 | | (633) | | (633) | | 17,489 | | | | 892 | 03/01/2034 |
| 31404E-KR-6 | FED NATL MTG ASSOC #766304 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,626 | 11,626 | 12,177 | 12,301 | | (675) | | (675) | | 11,626 | | | | 558 | 03/01/2034 |
| 31404E-MV-5 | FED NATL MTG ASSOC #766372 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,555 | 27,555 | 27,586 | 27,579 | | (24) | | (24) | | 27,555 | | | | 995 | 03/01/2034 |
| 31404E-N6-9 | FED NATL MTG ASSOC #766413 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,316 | 1,316 | 1,343 | 1,354 | | (39) | | (39) | | 1,316 | | | | 53 | 03/01/2034 |
| 31404E-R7-3 | FED NATL MTG ASSOC #766510 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,127 | 16,127 | 16,735 | 16,989 | | (862) | | (862) | | 16,127 | | | | 614 | 03/01/2034 |
| 31404E-WX-0 | FED NATL MTG ASSOC #766662 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,695 | 18,695 | 19,283 | 19,510 | | (815) | | (815) | | 18,695 | | | | 789 | 03/01/2034 |
| 31404F-6Z-1 | FED NATL MTG ASSOC #767788 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,627 | 2,627 | 2,716 | 2,674 | | (47) | | (47) | | 2,627 | | | | 90 | 02/01/2019 |
| 31404G-J3-6 | FED NATL MTG ASSOC #768082 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,885 | 17,885 | 18,197 | 18,065 | | (180) | | (180) | | 17,885 | | | | 462 | 01/01/2019 |
| 31404G-V5-7 | FED NATL MTG ASSOC #768436 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,228 | 31,228 | 32,782 | 31,809 | | (581) | | (581) | | 31,228 | | | | 1,168 | 05/01/2014 |
| 31404G-X9-7 | FED NATL MTG ASSOC #768504 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,079 | 5,079 | 5,070 | 5,047 | | 32 | | 32 | | 5,079 | | | | 142 | 01/01/2034 |
| 31404G-2M-2 | FED NATL MTG ASSOC #768580 | | 12/01/2011 | SCHEDULED REDEMPTION | | 342 | 342 | 357 | 350 | | (8) | | (8) | | 342 | | | | 14 | 01/01/2034 |
| 31404G-4S-7 | FED NATL MTG ASSOC #768633 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,327 | 54,327 | 54,832 | 54,750 | | (423) | | (423) | | 54,327 | | | | 1,931 | 06/01/2032 |
| 31404H-L9-8 | FED NATL MTG ASSOC #769052 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,098 | 35,098 | 36,030 | 35,460 | | (362) | | (362) | | 35,098 | | | | 1,037 | 11/01/2017 |
| 31404H-NP-0 | FED NATL MTG ASSOC #769098 | | 12/01/2011 | SCHEDULED REDEMPTION | | 219 | 219 | 220 | 220 | | (1) | | (1) | | 219 | | | | 9 | 06/01/2034 |
| 31404J-T5-4 | FED NATL MTG ASSOC #770172 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,003 | 13,003 | 13,530 | 14,022 | | (1,019) | | (1,019) | | 13,003 | | | | 675 | 03/01/2034 |
| 31404J-YC-3 | FED NATL MTG ASSOC #770307 | | 12/01/2011 | SCHEDULED REDEMPTION | | 69 | 69 | 69 | 69 | | | | | | 69 | | | | 3 | 04/01/2034 |
| 31404K-FW-7 | FED NATL MTG ASSOC #770681 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,388 | 19,388 | 19,961 | 19,835 | | (447) | | (447) | | 19,388 | | | | 541 | 04/01/2019 |
| 31404K-PC-0 | FED NATL MTG ASSOC #770919 | | 12/01/2011 | SCHEDULED REDEMPTION | | 102 | 102 | 107 | 109 | | (6) | | (6) | | 102 | | | | 4 | 04/01/2034 |
| 31404K-SU-7 | FED NATL MTG ASSOC #771031 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,120 | 53,120 | 51,083 | 52,063 | | 1,057 | | 1,057 | | 53,120 | | | | 1,640 | 04/01/2034 |
| 31404K-ZH-8 | FED NATL MTG ASSOC #771244 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,610 | 2,610 | 2,664 | 2,648 | | (38) | | (38) | | 2,610 | | | | 70 | 02/01/2019 |
| 31404L-AB-6 | FED NATL MTG ASSOC #771402 | | 12/01/2011 | SCHEDULED REDEMPTION | | 86,868 | 86,868 | 91,263 | 87,852 | | (984) | | (984) | | 86,868 | | | | 1,615 | 06/01/2032 |
| 31404N-NR-3 | FED NATL MTG ASSOC #773600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 223 | 223 | 221 | 217 | | 6 | | 6 | | 223 | | | | 9 | 08/01/2034 |
| 31404P-UQ-2 | FED NATL MTG ASSOC #774691 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,283 | 54,283 | 55,846 | 55,389 | | (1,106) | | (1,106) | | 54,283 | | | | 3,365 | 04/01/2034 |
| 31404P-ZY-0 | FED NATL MTG ASSOC #774859 | | 12/01/2011 | SCHEDULED REDEMPTION | | 141,051 | 141,051 | 139,023 | 140,098 | | 953 | | 953 | | 141,051 | | | | 4,089 | 04/01/2034 |
| 31404P-2Z-3 | FED NATL MTG ASSOC #774892 | | 12/01/2011 | SCHEDULED REDEMPTION | | 909 | 909 | 940 | 944 | | (35) | | (35) | | 909 | | | | 26 | 04/01/2034 |
| 31404Q-WJ-4 | FED NATL MTG ASSOC #775649 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,980 | 1,980 | 2,066 | 2,072 | | (93) | | (93) | | 1,980 | | | | 61 | 05/01/2034 |
| 31404R-T2-3 | FED NATL MTG ASSOC #776469 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,707 | 1,707 | 1,688 | 1,680 | | 27 | | 27 | | 1,707 | | | | 69 | 03/01/2034 |
| 31404R-ZE-0 | FED NATL MTG ASSOC #776641 | | 08/01/2011 | SCHEDULED REDEMPTION | | 7,715 | 7,715 | 7,983 | 8,196 | | (481) | | (481) | | 7,715 | | | | 333 | 03/01/2034 |
| 31404S-AF-2 | FED NATL MTG ASSOC #776806 | | 12/01/2011 | SCHEDULED REDEMPTION | | 126,073 | 126,073 | 124,734 | 125,527 | | 546 | | 546 | | 126,073 | | | | 3,823 | 08/01/2034 |
| 31404U-TD-2 | FED NATL MTG ASSOC #779148 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,306 | 21,306 | 20,101 | 20,701 | | 605 | | 605 | | 21,306 | | | | 538 | 06/01/2019 |
| 31404U-ZU-7 | FED NATL MTG ASSOC #779355 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,041 | 1,041 | 1,076 | 1,070 | | (29) | | (29) | | 1,041 | | | | 32 | 06/01/2034 |
| 31404W-QP-4 | FED NATL MTG ASSOC #780862 | | 12/01/2011 | SCHEDULED REDEMPTION | | 29,026 | 29,026 | 29,132 | 29,161 | | (134) | | (134) | | 29,026 | | | | 1,176 | 06/01/2031 |
| 31404W-XQ-4 | FED NATL MTG ASSOC #781087 | | 12/01/2011 | SCHEDULED REDEMPTION | | 775 | 775 | 805 | 815 | | (41) | | (41) | | 775 | | | | 31 | 06/01/2034 |
| 31405C-M8-9 | FED NATL MTG ASSOC #785283 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,140 | 5,140 | 5,117 | 5,112 | | 28 | | 28 | | 5,140 | | | | 100 | 07/01/2034 |
| 31405C-NE-5 | FED NATL MTG ASSOC #785289 | | 12/01/2011 | SCHEDULED REDEMPTION | | 47 | 47 | 49 | 49 | | (2) | | (2) | | 47 | | | | 2 | 09/01/2034 |
| 31405D-QP-5 | FED NATL MTG ASSOC #786262 | | 12/01/2011 | SCHEDULED REDEMPTION | | 33,332 | 33,332 | 34,991 | 34,722 | | (1,390) | | (1,390) | | 33,332 | | | | 1,351 | 07/01/2019 |
| 31405D-2H-9 | FED NATL MTG ASSOC #786576 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,085 | 13,085 | 13,556 | 13,548 | | (463) | | (463) | | 13,085 | | | | 364 | 07/01/2034 |
| 31405D-7D-3 | FED NATL MTG ASSOC #786692 | | 12/01/2011 | SCHEDULED REDEMPTION | | 239 | 239 | 244 | 246 | | (7) | | (7) | | 239 | | | | 10 | 08/01/2034 |
| 31405E-CU-7 | FED NATL MTG ASSOC #786783 | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,041 | 20,041 | 20,752 | 20,602 | | (561) | | (561) | | 20,041 | | | | 823 | 08/01/2019 |
| 31405E-UD-5 | FED NATL MTG ASSOC #787280 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,987 | 1,987 | 1,965 | 1,967 | | 20 | | 20 | | 1,987 | | | | 80 | 07/01/2034 |
| 31405E-4F-9 | FED NATL MTG ASSOC #787522 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,052 | 26,052 | 27,191 | 27,082 | | (1,030) | | (1,030) | | 26,052 | | | | 962 | 09/01/2034 |
| 31405E-5P-6 | FED NATL MTG ASSOC #787554 | | 12/01/2011 | SCHEDULED REDEMPTION | | 87,263 | 87,263 | 89,883 | 88,956 | | (1,693) | | (1,693) | | 87,263 | | | | 2,972 | 02/01/2035 |
| 31405H-UE-6 | FED NATL MTG ASSOC #789981 | | 12/01/2011 | SCHEDULED REDEMPTION | | 954 | 954 | 988 | 1,010 | | (56) | | (56) | | 954 | | | | 39 | 08/01/2034 |
| 31405J-SM-7 | FED NATL MTG ASSOC #790824 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,177 | 26,177 | 27,113 | 27,530 | | (1,352) | | (1,352) | | 26,177 | | | | 309 | 09/01/2034 |
| 31405J-6X-7 | FED NATL MTG ASSOC #791186 | | 12/01/2011 | SCHEDULED REDEMPTION | | 380,275 | 380,275 | 382,221 | 381,089 | | (815) | | (815) | | 380,275 | | | | 11,018 | 08/01/2034 |
| 31405K-D5-7 | FED NATL MTG ASSOC #791324 | | 12/01/2011 | SCHEDULED REDEMPTION | | 72,817 | 72,817 | 75,215 | 74,055 | | (1,238) | | (1,238) | | 72,817 | | | | 2,568 | 09/01/2034 |
| 31405L-3W-7 | FED NATL MTG ASSOC #792913 | | 12/01/2011 | SCHEDULED REDEMPTION | | 161 | 161 | 167 | 174 | | (13) | | (13) | | 161 | | | | 7 | 10/01/2034 |
| 31405M-SS-7 | FED NATL MTG ASSOC #793529 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,579 | 5,579 | 5,772 | 5,798 | | (218) | | (218) | | 5,579 | | | | 315 | 08/01/2034 |
| 31405P-JN-1 | FED NATL MTG ASSOC #795069 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,248 | 7,248 | 7,377 | 7,368 | | (120) | | (120) | | 7,248 | | | | 178 | 10/01/2034 |
| 31405Q-ES-3 | FED NATL MTG ASSOC #795845 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,694 | 21,694 | 22,465 | 22,250 | | (557) | | (557) | | 21,694 | | | | 682 | 09/01/2034 |
| 31405U-DR-7 | FED NATL MTG ASSOC #799412 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,517 | 8,517 | 8,769 | 8,681 | | (164) | | (164) | | 8,517 | | | | 302 | 10/01/2019 |
| 31405V-JZ-1 | FED NATL MTG ASSOC #800480 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,009 | 32,009 | 32,567 | 32,403 | | (394) | | (394) | | 32,009 | | | | 878 | 11/01/2019 |
| 31405V-M3-8 | FED NATL MTG ASSOC #800578 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,922 | 32,922 | 33,496 | 33,150 | | (227) | | (227) | | 32,922 | | | | 888 | 10/01/2019 |
| 31405Y-MR-9 | FED NATL MTG ASSOC #803268 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,636 | 11,636 | 11,839 | 11,674 | | (38) | | (38) | | 11,636 | | | | 407 | 11/01/2019 |

# 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 |
| 31405Y-WC-1 | FED NATL MTG ASSOC #803543 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,975 | 1,975 | 2,022 | 2,006 | | (31) | | (31) | | 1,975 | | | | 80 | 11/01/2034 |
| 31406C-M6-2 | FED NATL MTG ASSOC #805981 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,192 | 30,192 | 31,271 | 31,412 | | (1,220) | | (1,220) | | 30,192 | | | | 388 | 11/01/2034 |
| 31406G-BS-7 | FED NATL MTG ASSOC #809249 | | 12/01/2011 | SCHEDULED REDEMPTION | | 39,836 | 39,836 | 41,015 | 41,005 | | (1,169) | | (1,169) | | 39,836 | | | | 1,611 | 01/01/2035 |
| 31406K-P3-8 | FED NATL MTG ASSOC #812342 | | 12/01/2011 | SCHEDULED REDEMPTION | | 41 | 41 | 42 | 43 | | (2) | | (2) | | 41 | | | | 2 | 03/01/2035 |
| 31406R-QZ-1 | FED NATL MTG ASSOC #817772 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,804 | 3,804 | 3,889 | 3,948 | | (145) | | (145) | | 3,804 | | | | 165 | 07/01/2036 |
| 31406R-TW-5 | FED NATL MTG ASSOC #817865 | | 12/01/2011 | SCHEDULED REDEMPTION | | 142,226 | 142,226 | 147,437 | 147,372 | | (5,146) | | (5,146) | | 142,226 | | | | 5,596 | 12/01/2021 |
| 31406S-TE-3 | FED NATL MTG ASSOC #818749 | | 12/01/2011 | SCHEDULED REDEMPTION | | 205,006 | 205,006 | 206,055 | 205,707 | | (702) | | (702) | | 205,006 | | | | 6,984 | 02/01/2035 |
| 31406S-3A-9 | FED NATL MTG ASSOC #818993 | | 12/01/2011 | SCHEDULED REDEMPTION | | 176 | 176 | 183 | 184 | | (8) | | (8) | | 176 | | | | 7 | 03/01/2035 |
| 31406U-B4-9 | FED NATL MTG ASSOC #820059 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,854 | 35,854 | 37,124 | 36,724 | | (869) | | (869) | | 35,854 | | | | 1,546 | 04/01/2035 |
| 31406V-RX-6 | FED NATL MTG ASSOC #821402 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,172 | 1,172 | 1,199 | 1,206 | | (33) | | (33) | | 1,172 | | | | 14 | 06/01/2035 |
| 31406W-VN-1 | FED NATL MTG ASSOC #822421 | | 09/06/2011 | Various | | 2,716,801 | 2,486,427 | 2,520,810 | 2,492,185 | | 9,455 | | 9,455 | | 2,501,640 | | 215,161 | 215,161 | 102,254 | 05/01/2035 |
| 31406X-E9-9 | FED NATL MTG ASSOC #822860 | | 12/01/2011 | SCHEDULED REDEMPTION | | 185,344 | 185,344 | 188,674 | 186,300 | | (956) | | (956) | | 185,344 | | | | 5,218 | 05/01/2035 |
| 31406Y-KK-5 | FED NATL MTG ASSOC #823898 | | 12/01/2011 | SCHEDULED REDEMPTION | | 130,949 | 130,949 | 134,884 | 133,869 | | (2,920) | | (2,920) | | 130,949 | | | | 4,414 | 05/01/2035 |
| 31407A-FU-0 | FED NATL MTG ASSOC #824679 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,869 | 16,869 | 17,202 | 17,527 | | (658) | | (658) | | 16,869 | | | | 566 | 05/01/2035 |
| 31407A-2K-6 | FED NATL MTG ASSOC #825278 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,265 | 9,265 | 9,081 | 9,087 | | 177 | | 177 | | 9,265 | | | | 268 | 07/01/2035 |
| 31407C-XD-4 | FED NATL MTG ASSOC #826976 | | 12/01/2011 | SCHEDULED REDEMPTION | | 56,013 | 56,013 | 57,406 | 57,503 | | (1,490) | | (1,490) | | 56,013 | | | | 1,807 | 06/01/2035 |
| 31407C-XQ-5 | FED NATL MTG ASSOC #826987 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,389 | 2,389 | 2,457 | 2,489 | | (101) | | (101) | | 2,389 | | | | 134 | 06/01/2035 |
| 31407D-6B-6 | FED NATL MTG ASSOC #828066 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,766 | 16,766 | 17,351 | 17,358 | | (592) | | (592) | | 16,766 | | | | 661 | 06/01/2035 |
| 31407E-AD-5 | FED NATL MTG ASSOC #828104 | | 07/01/2011 | SCHEDULED REDEMPTION | | 30,130 | 30,130 | 31,122 | 31,389 | | (1,260) | | (1,260) | | 30,130 | | | | 1,050 | 07/01/2035 |
| 31407F-RQ-5 | FED NATL MTG ASSOC #829495 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,329 | 3,329 | 3,418 | 3,389 | | (60) | | (60) | | 3,329 | | | | 85 | 07/01/2020 |
| 31407H-L5-3 | FED NATL MTG ASSOC #831148 | | 12/01/2011 | SCHEDULED REDEMPTION | | 34,376 | 34,376 | 35,371 | 34,846 | | (470) | | (470) | | 34,376 | | | | 1,221 | 12/01/2035 |
| 31407J-PL-0 | FED NATL MTG ASSOC #832127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 13,404 | 13,404 | 13,677 | 13,617 | | (213) | | (213) | | 13,404 | | | | 647 | 07/01/2035 |
| 31407J-TW-2 | FED NATL MTG ASSOC #832265 | | 12/01/2011 | SCHEDULED REDEMPTION | | 79,038 | 79,038 | 81,023 | 80,151 | | (1,113) | | (1,113) | | 79,038 | | | | 4,201 | 08/01/2035 |
| 31407J-XC-1 | FED NATL MTG ASSOC #832375 | | 12/01/2011 | SCHEDULED REDEMPTION | | 125,807 | 125,807 | 130,416 | 131,201 | | (5,394) | | (5,394) | | 125,807 | | | | 3,771 | 08/01/2020 |
| 31407L-DD-6 | FED NATL MTG ASSOC #833600 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,939 | 35,939 | 36,842 | 36,911 | | (972) | | (972) | | 35,939 | | | | 1,184 | 11/01/2035 |
| 31407M-TX-3 | FED NATL MTG ASSOC #834966 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,148 | 19,148 | 19,577 | 19,503 | | (355) | | (355) | | 19,148 | | | | 713 | 07/01/2035 |
| 31407M-4L-6 | FED NATL MTG ASSOC #835227 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,648 | 5,648 | 5,799 | 5,740 | | (92) | | (92) | | 5,648 | | | | 151 | 08/01/2020 |
| 31407P-JZ-2 | FED NATL MTG ASSOC #836480 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,443 | 2,443 | 2,504 | 2,479 | | (36) | | (36) | | 2,443 | | | | 91 | 10/01/2035 |
| 31407P-5C-8 | FED NATL MTG ASSOC #837043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 125,974 | 125,974 | 129,352 | 127,451 | | (1,476) | | (1,476) | | 125,974 | | | | 2,957 | 10/01/2020 |
| 31407Q-C6-1 | FED NATL MTG ASSOC #837193 | | 12/01/2011 | SCHEDULED REDEMPTION | | 35,472 | 35,472 | 34,010 | 34,667 | | 805 | | 805 | | 35,472 | | | | 829 | 02/01/2021 |
| 31407R-QM-9 | FED NATL MTG ASSOC #838460 | | 12/01/2011 | SCHEDULED REDEMPTION | | 116,789 | 116,789 | 121,019 | 119,052 | | (2,263) | | (2,263) | | 116,789 | | | | 6,584 | 09/01/2035 |
| 31407S-JP-8 | FED NATL MTG ASSOC #839170 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,471 | 2,471 | 2,545 | 2,562 | | (91) | | (91) | | 2,471 | | | | 81 | 11/01/2035 |
| 31407S-PL-0 | FED NATL MTG ASSOC #839327 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28 | 28 | 29 | 29 | | (1) | | (1) | | 28 | | | | 1 | 10/01/2035 |
| 31407V-CM-5 | FED NATL MTG ASSOC #841676 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,374 | 5,374 | 5,518 | 5,475 | | (102) | | (102) | | 5,374 | | | | 151 | 09/01/2020 |
| 31407V-TY-1 | FED NATL MTG ASSOC #842167 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,816 | 2,816 | 2,891 | 2,859 | | (44) | | (44) | | 2,816 | | | | 96 | 10/01/2020 |
| 31407V-X6-7 | FED NATL MTG ASSOC #842301 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,515 | 1,515 | 1,523 | 1,521 | | (6) | | (6) | | 1,515 | | | | 61 | 09/01/2035 |
| 31407W-4N-0 | FED NATL MTG ASSOC #843329 | | 12/01/2011 | SCHEDULED REDEMPTION | | 50,734 | 50,734 | 47,199 | 49,230 | | 1,505 | | 1,505 | | 50,734 | | | | 1,304 | 10/01/2035 |
| 31407Y-VU-0 | FED NATL MTG ASSOC #844927 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,854 | 26,854 | 27,048 | 26,939 | | (85) | | (85) | | 26,854 | | | | 697 | 12/01/2035 |
| 31407Y-4K-2 | FED NATL MTG ASSOC #845126 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,465 | 5,465 | 5,611 | 5,554 | | (89) | | (89) | | 5,465 | | | | 170 | 12/01/2020 |
| 31407Y-4R-7 | FED NATL MTG ASSOC #845132 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,415 | 12,415 | 12,748 | 12,699 | | (284) | | (284) | | 12,415 | | | | 316 | 12/01/2020 |
| 31408A-J9-2 | FED NATL MTG ASSOC #845488 | | 12/01/2011 | SCHEDULED REDEMPTION | | 48,459 | 48,459 | 50,234 | 50,960 | | (2,501) | | (2,501) | | 48,459 | | | | 1,370 | 06/01/2021 |
| 31408B-QF-8 | FED NATL MTG ASSOC #846554 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60,299 | 60,299 | 61,651 | 61,429 | | (1,130) | | (1,130) | | 60,299 | | | | 2,868 | 12/01/2035 |
| 31408C-PH-3 | FED NATL MTG ASSOC #847424 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,334 | 10,334 | 10,611 | 10,546 | | (212) | | (212) | | 10,334 | | | | 280 | 11/01/2020 |
| 31408D-4G-6 | FED NATL MTG ASSOC #848723 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,174 | 2,174 | 2,223 | 2,255 | | (81) | | (81) | | 2,174 | | | | 96 | 01/01/2036 |
| 31408E-5T-5 | FED NATL MTG ASSOC #849658 | | 09/01/2011 | Various | | 2,638,622 | 2,376,567 | 2,398,290 | 2,392,692 | | (296) | | (296) | | 2,392,396 | | 246,226 | 246,226 | 116,780 | 11/01/2035 |
| 31408F-QB-8 | FED NATL MTG ASSOC #850150 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,875 | 2,875 | 2,952 | 2,932 | | (57) | | (57) | | 2,875 | | | | 68 | 12/01/2020 |
| 31408F-3K-3 | FED NATL MTG ASSOC #850502 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,743 | 17,743 | 18,218 | 18,009 | | (266) | | (266) | | 17,743 | | | | 493 | 12/01/2020 |
| 31408G-TN-7 | FED NATL MTG ASSOC #851157 | | 12/01/2011 | SCHEDULED REDEMPTION | | 73,898 | 73,898 | 75,755 | 74,695 | | (797) | | (797) | | 73,898 | | | | 2,860 | 04/01/2036 |
| 31408G-UA-3 | FED NATL MTG ASSOC #851177 | | 12/01/2011 | SCHEDULED REDEMPTION | | 25,914 | 25,914 | 26,048 | 26,092 | | (178) | | (178) | | 25,914 | | | | 1,124 | 04/01/2036 |
| 31408X-C4-0 | FED NATL MTG ASSOC #863291 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,364 | 9,364 | 9,615 | 9,561 | | (197) | | (197) | | 9,364 | | | | 289 | 11/01/2020 |
| 31409A-HN-2 | FED NATL MTG ASSOC #865237 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,357 | 1,357 | 1,364 | 1,363 | | (6) | | (6) | | 1,357 | | | | 44 | 02/01/2036 |
| 31409A-LW-7 | FED NATL MTG ASSOC #865341 | | 12/01/2011 | SCHEDULED REDEMPTION | | 18,290 | 18,290 | 17,536 | 17,634 | | 656 | | 656 | | 18,290 | | | | 423 | 02/01/2021 |
| 31409A-Q2-8 | FED NATL MTG ASSOC #865473 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55,046 | 55,046 | 55,330 | 55,287 | | (240) | | (240) | | 55,046 | | | | 1,996 | 02/01/2036 |
| 31409C-W7-6 | FED NATL MTG ASSOC #867470 | | 12/01/2011 | SCHEDULED REDEMPTION | | 14,123 | 14,123 | 13,139 | 13,124 | | 999 | | 999 | | 14,123 | | | | 554 | 06/01/2036 |
| 31409C-5N-1 | FED NATL MTG ASSOC #867653 | | 12/01/2011 | SCHEDULED REDEMPTION | | 24,769 | 24,769 | 24,449 | 24,566 | | 203 | | 203 | | 24,769 | | | | 799 | 05/01/2036 |
| 31409E-JV-4 | FED NATL MTG ASSOC #868876 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,185 | 12,185 | 12,248 | 12,322 | | (137) | | (137) | | 12,185 | | | | 476 | 04/01/2036 |
| 31409F-GJ-1 | FED NATL MTG ASSOC #869701 | | 12/01/2011 | SCHEDULED REDEMPTION | | 56,616 | 56,616 | 54,104 | 55,133 | | 1,484 | | 1,484 | | 56,616 | | | | 1,733 | 04/01/2036 |

# 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 |
| 31409F-QP-6 | FED NATL MTG ASSOC #869962 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,804 | 21,804 | 21,916 | 22,011 | | (207) | | (207) | | 21,804 | | | | 830 | 04/01/2036 |
| 31409G-XH-4 | FED NATL MTG ASSOC #871080 | | 12/01/2011 | SCHEDULED REDEMPTION | | 47,631 | 47,631 | 49,376 | 50,595 | | (2,963) | | (2,963) | | 47,631 | | | | 1,508 | 11/01/2021 |
| 31409G-YG-5 | FED NATL MTG ASSOC #871111 | | 12/01/2011 | SCHEDULED REDEMPTION | | 399,700 | 399,700 | 403,353 | 404,454 | | (4,754) | | (4,754) | | 399,700 | | | | 12,156 | 12/01/2036 |
| 31409H-DW-1 | FED NATL MTG ASSOC #871417 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,441 | 5,441 | 5,563 | 5,566 | | (125) | | (125) | | 5,441 | | | | 223 | 05/01/2036 |
| 31409T-RY-6 | FED NATL MTG ASSOC #878103 | | 12/01/2011 | SCHEDULED REDEMPTION | | 149,631 | 149,631 | 153,103 | 152,711 | | (3,080) | | (3,080) | | 149,631 | | | | 4,009 | 04/01/2036 |
| 31409U-AW-5 | FED NATL MTG ASSOC #878521 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,450 | 4,450 | 4,473 | 4,484 | | (34) | | (34) | | 4,450 | | | | 166 | 02/01/2036 |
| 31409V-GJ-6 | FED NATL MTG ASSOC #879601 | | 12/01/2011 | SCHEDULED REDEMPTION | | 64,802 | 64,802 | 67,247 | 67,405 | | (2,603) | | (2,603) | | 64,802 | | | | 1,743 | 03/01/2021 |
| 31409V-2C-6 | FED NATL MTG ASSOC #880171 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,498 | 9,498 | 9,375 | 9,379 | | 118 | | 118 | | 9,498 | | | | 360 | 02/01/2036 |
| 31409X-NG-0 | FED NATL MTG ASSOC #881591 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,887 | 3,887 | 3,836 | 3,843 | | 44 | | 44 | | 3,887 | | | | 135 | 06/01/2036 |
| 31409X-TX-7 | FED NATL MTG ASSOC #881766 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,389 | 21,389 | 21,926 | 21,815 | | (425) | | (425) | | 21,389 | | | | 919 | 04/01/2036 |
| 31409Y-A9-8 | FED NATL MTG ASSOC #882132 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,244 | 23,244 | 22,213 | 22,610 | | 635 | | 635 | | 23,244 | | | | 385 | 07/01/2036 |
| 31409Y-MX-2 | FED NATL MTG ASSOC #882474 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,994 | 10,994 | 11,241 | 11,334 | | (340) | | (340) | | 10,994 | | | | 621 | 04/01/2036 |
| 31410A-EC-6 | FED NATL MTG ASSOC #883131 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,851 | 7,851 | 8,139 | 8,128 | | (276) | | (276) | | 7,851 | | | | 194 | 03/01/2021 |
| 31410B-ED-2 | FED NATL MTG ASSOC #884032 | | 09/06/2011 | Various | | 2,336,633 | 2,132,830 | 2,152,326 | 2,146,594 | | 386 | | 386 | | 2,146,981 | | 189,653 | 189,653 | 94,972 | 05/01/2036 |
| 31410B-EK-6 | FED NATL MTG ASSOC #884038 | | 09/02/2011 | Various | | 673,155 | 584,932 | 598,048 | 596,708 | | 719 | | 719 | | 597,427 | | 75,728 | 75,728 | 31,915 | 05/01/2036 |
| 31410C-RF-1 | FED NATL MTG ASSOC #885286 | | 09/01/2011 | Various | | 2,344,867 | 2,120,152 | 2,139,531 | 2,133,006 | | 1,675 | | 1,675 | | 2,134,681 | | 210,186 | 210,186 | 103,427 | 06/01/2036 |
| 31410C-X3-1 | FED NATL MTG ASSOC #885498 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,855 | 53,855 | 55,829 | 57,008 | | (3,153) | | (3,153) | | 53,855 | | | | 1,694 | 06/01/2021 |
| 31410C-5R-9 | FED NATL MTG ASSOC #885656 | | 09/06/2011 | Various | | 2,402,769 | 2,176,992 | 2,200,675 | 2,197,072 | | (766) | | (766) | | 2,196,306 | | 206,463 | 206,463 | 102,293 | 10/01/2036 |
| 31410D-BG-4 | FED NATL MTG ASSOC #885739 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,530 | 1,530 | 1,569 | 1,570 | | (39) | | (39) | | 1,530 | | | | 62 | 06/01/2036 |
| 31410D-FT-2 | FED NATL MTG ASSOC #885878 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,275 | 1,275 | 1,307 | 1,330 | | (55) | | (55) | | 1,275 | | | | 51 | 06/01/2036 |
| 31410E-N2-0 | FED NATL MTG ASSOC #887009 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,043 | 17,043 | 17,471 | 17,221 | | (177) | | (177) | | 17,043 | | | | 386 | 06/01/2036 |
| 31410E-XH-6 | FED NATL MTG ASSOC #887280 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,426 | 31,426 | 32,131 | 32,162 | | (735) | | (735) | | 31,426 | | | | 1,373 | 07/01/2036 |
| 31410E-6R-4 | FED NATL MTG ASSOC #887480 | | 12/01/2011 | SCHEDULED REDEMPTION | | 34,423 | 34,423 | 35,288 | 35,292 | | (868) | | (868) | | 34,423 | | | | 1,410 | 07/01/2036 |
| 31410E-7F-9 | FED NATL MTG ASSOC #887494 | | 12/01/2011 | SCHEDULED REDEMPTION | | 39,642 | 39,642 | 40,637 | 40,019 | | (377) | | (377) | | 39,642 | | | | 1,146 | 07/01/2036 |
| 31410G-CK-7 | FED NATL MTG ASSOC #888474 | | 09/06/2011 | Various | | 2,020,824 | 1,835,584 | 1,852,362 | 1,848,160 | | 142 | | 142 | | 1,848,302 | | 172,522 | 172,522 | 84,536 | 11/01/2036 |
| 31410G-EH-2 | FED NATL MTG ASSOC #888536 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81,659 | 81,659 | 84,651 | 84,962 | | (3,303) | | (3,303) | | 81,659 | | | | 2,385 | 07/01/2022 |
| 31410G-N8-2 | FED NATL MTG ASSOC #888815 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,721 | 40,721 | 42,210 | 42,192 | | (1,471) | | (1,471) | | 40,721 | | | | 1,069 | 11/01/2022 |
| 31410G-5Q-2 | FED NATL MTG ASSOC #889255 | | 12/01/2011 | SCHEDULED REDEMPTION | | 281,211 | 281,211 | 291,515 | 294,086 | | (12,875) | | (12,875) | | 281,211 | | | | 8,010 | 03/01/2023 |
| 31410K-KL-7 | FED NATL MTG ASSOC #889599 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51,529 | 51,529 | 53,417 | 53,600 | | (2,072) | | (2,072) | | 51,529 | | | | 1,431 | 03/01/2023 |
| 31410M-VA-5 | FED NATL MTG ASSOC #891709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,368 | 8,368 | 8,556 | 8,673 | | (305) | | (305) | | 8,368 | | | | 575 | 07/01/2036 |
| 31410N-M4-7 | FED NATL MTG ASSOC #892379 | | 12/01/2011 | SCHEDULED REDEMPTION | | 97,759 | 97,759 | 100,215 | 100,528 | | (2,769) | | (2,769) | | 97,759 | | | | 2,867 | 07/01/2036 |
| 31410N-S2-5 | FED NATL MTG ASSOC #892537 | | 12/01/2011 | SCHEDULED REDEMPTION | | 47,427 | 47,427 | 48,619 | 48,431 | | (1,003) | | (1,003) | | 47,427 | | | | 1,874 | 09/01/2036 |
| 31410P-NU-3 | FED NATL MTG ASSOC #893303 | | 12/01/2011 | SCHEDULED REDEMPTION | | 40,239 | 40,239 | 41,250 | 41,270 | | (1,031) | | (1,031) | | 40,239 | | | | 1,418 | 08/01/2036 |
| 31410Q-L4-1 | FED NATL MTG ASSOC #894147 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,880 | 9,880 | 10,128 | 10,133 | | (253) | | (253) | | 9,880 | | | | 415 | 10/01/2036 |
| 31410Q-6U-0 | FED NATL MTG ASSOC #894683 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,729 | 37,729 | 38,676 | 38,471 | | (742) | | (742) | | 37,729 | | | | 1,550 | 11/01/2036 |
| 31410S-BJ-5 | FED NATL MTG ASSOC #895641 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,848 | 7,848 | 8,024 | 8,085 | | (238) | | (238) | | 7,848 | | | | 198 | 05/01/2036 |
| 31410S-CE-5 | FED NATL MTG ASSOC #895669 | | 12/01/2011 | SCHEDULED REDEMPTION | | 26,578 | 26,578 | 26,816 | 26,773 | | (195) | | (195) | | 26,578 | | | | 1,024 | 10/01/2036 |
| 31410S-PE-1 | FED NATL MTG ASSOC #896021 | | 12/01/2011 | SCHEDULED REDEMPTION | | 37,427 | 37,427 | 38,367 | 38,080 | | (653) | | (653) | | 37,427 | | | | 1,524 | 08/01/2036 |
| 31410T-A8-8 | FED NATL MTG ASSOC #896531 | | 09/01/2011 | Various | | 5,015,994 | 4,580,854 | 4,623,084 | 4,608,291 | | 6,117 | | 6,117 | | 4,614,409 | | 401,585 | 401,585 | 210,729 | 08/01/2036 |
| 31410T-BG-9 | FED NATL MTG ASSOC #896539 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,852 | 54,852 | 56,230 | 56,169 | | (1,317) | | (1,317) | | 54,852 | | | | 2,128 | 09/01/2036 |
| 31410U-EU-2 | FED NATL MTG ASSOC #897547 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,456 | 1,456 | 1,511 | 1,590 | | (134) | | (134) | | 1,456 | | | | 45 | 01/01/2022 |
| 31410V-ZG-8 | FED NATL MTG ASSOC #899043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 167,900 | 167,900 | 172,248 | 173,239 | | (5,339) | | (5,339) | | 167,900 | | | | 3,669 | 02/01/2022 |
| 31410V-ZH-6 | FED NATL MTG ASSOC #899044 | | 12/01/2011 | SCHEDULED REDEMPTION | | 213,954 | 213,954 | 222,027 | 224,264 | | (10,311) | | (10,311) | | 213,954 | | | | 6,530 | 02/01/2022 |
| 31410W-AC-2 | FED NATL MTG ASSOC #899203 | | 09/06/2011 | Various | | 2,156,384 | 1,934,692 | 1,952,377 | 1,949,642 | | 1,486 | | 1,486 | | 1,951,127 | | 205,257 | 205,257 | 93,616 | 10/01/2036 |
| 31410W-EC-8 | FED NATL MTG ASSOC #899331 | | 12/01/2011 | SCHEDULED REDEMPTION | | 278,466 | 278,466 | 285,678 | 288,953 | | (10,487) | | (10,487) | | 278,466 | | | | 8,922 | 05/01/2022 |
| 31410W-GJ-1 | FED NATL MTG ASSOC #899401 | | 12/01/2011 | SCHEDULED REDEMPTION | | 408,315 | 408,315 | 423,276 | 426,762 | | (18,447) | | (18,447) | | 408,315 | | | | 7,659 | 04/01/2022 |
| 31410W-JM-1 | FED NATL MTG ASSOC #899468 | | 12/01/2011 | SCHEDULED REDEMPTION | | 133,882 | 133,882 | 138,934 | 141,803 | | (7,921) | | (7,921) | | 133,882 | | | | 3,642 | 06/01/2022 |
| 31410W-S9-0 | FED NATL MTG ASSOC #899744 | | 12/01/2011 | SCHEDULED REDEMPTION | | 165,256 | 165,256 | 154,398 | 157,594 | | 7,662 | | 7,662 | | 165,256 | | | | 5,040 | 07/01/2037 |
| 31410W-UP-1 | FED NATL MTG ASSOC #899790 | | 12/01/2011 | SCHEDULED REDEMPTION | | 446,864 | 446,864 | 463,237 | 463,115 | | (16,251) | | (16,251) | | 446,864 | | | | 12,605 | 07/01/2022 |
| 31410W-XN-3 | FED NATL MTG ASSOC #899885 | | 12/01/2011 | SCHEDULED REDEMPTION | | 130,742 | 130,742 | 132,131 | 132,504 | | (1,762) | | (1,762) | | 130,742 | | | | 3,940 | 11/01/2037 |
| 31410W-5D-6 | FED NATL MTG ASSOC #900044 | | 12/01/2011 | SCHEDULED REDEMPTION | | 123,754 | 123,754 | 126,862 | 125,688 | | (1,933) | | (1,933) | | 123,754 | | | | 7,033 | 10/01/2036 |
| 31410X-TS-5 | FED NATL MTG ASSOC #900661 | | 12/01/2011 | SCHEDULED REDEMPTION | | 38,429 | 38,429 | 39,394 | 39,205 | | (776) | | (776) | | 38,429 | | | | 1,702 | 09/01/2036 |
| 31410X-2T-2 | FED NATL MTG ASSOC #900886 | | 12/01/2011 | SCHEDULED REDEMPTION | | 117,645 | 117,645 | 121,955 | 122,836 | | (5,191) | | (5,191) | | 117,645 | | | | 2,894 | 01/01/2022 |
| 31410X-5X-0 | FED NATL MTG ASSOC #900962 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,657 | 1,657 | 1,699 | 1,727 | | (70) | | (70) | | 1,657 | | | | 42 | 09/01/2036 |
| 31410Y-R6-3 | FED NATL MTG ASSOC #901509 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,255 | 8,255 | 8,567 | 8,733 | | (478) | | (478) | | 8,255 | | | | 212 | 12/01/2021 |
| 31411A-DF-9 | FED NATL MTG ASSOC #902002 | | 12/01/2011 | SCHEDULED REDEMPTION | | 109,785 | 109,785 | 112,543 | 111,243 | | (1,458) | | (1,458) | | 109,785 | | | | 5,550 | 11/01/2036 |
| 31411A-LP-8 | FED NATL MTG ASSOC #902234 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,159 | 5,159 | 5,288 | 5,235 | | (76) | | (76) | | 5,159 | | | | 222 | 09/01/2036 |

# 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 |
| 31411B-DA-8 | FED NATL MTG ASSOC #902897 | | 12/01/2011 | SCHEDULED REDEMPTION | | 170,127 | 170,127 | 176,361 | 175,419 | | (5,292) | | (5,292) | | 170,127 | | | | 5,157 | 12/01/2021 |
| 31411B-EB-5 | FED NATL MTG ASSOC #902930 | | 12/01/2011 | SCHEDULED REDEMPTION | | 363,494 | 363,494 | 367,233 | 366,775 | | (3,280) | | (3,280) | | 363,494 | | | | 11,557 | 12/01/2036 |
| 31411B-ND-1 | FED NATL MTG ASSOC #903188 | | 12/01/2011 | SCHEDULED REDEMPTION | | 43,093 | 43,093 | 44,175 | 43,327 | | (234) | | (234) | | 43,093 | | | | 2,641 | 08/01/2036 |
| 31411C-E7-2 | FED NATL MTG ASSOC #903858 | | 12/01/2011 | SCHEDULED REDEMPTION | | 23,305 | 23,305 | 23,890 | 23,973 | | (668) | | (668) | | 23,305 | | | | 890 | 10/01/2036 |
| 31411D-B4-0 | FED NATL MTG ASSOC #904659 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,337 | 62,337 | 64,621 | 64,467 | | (2,131) | | (2,131) | | 62,337 | | | | 1,834 | 11/01/2021 |
| 31411D-T4-1 | FED NATL MTG ASSOC #905171 | | 12/01/2011 | SCHEDULED REDEMPTION | | 170,715 | 170,715 | 175,003 | 172,353 | | (1,638) | | (1,638) | | 170,715 | | | | 6,271 | 10/01/2036 |
| 31411E-PE-1 | FED NATL MTG ASSOC #905921 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93,529 | 93,529 | 95,878 | 94,541 | | (1,012) | | (1,012) | | 93,529 | | | | 2,880 | 12/01/2036 |
| 31411E-ZR-1 | FED NATL MTG ASSOC #906252 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46,719 | 46,719 | 48,430 | 48,348 | | (1,630) | | (1,630) | | 46,719 | | | | 1,648 | 01/01/2022 |
| 31411E-3M-7 | FED NATL MTG ASSOC #906304 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,165 | 6,165 | 6,397 | 6,421 | | (257) | | (257) | | 6,165 | | | | 156 | 01/01/2022 |
| 31411F-6K-5 | FED NATL MTG ASSOC #907274 | | 12/01/2011 | SCHEDULED REDEMPTION | | 118,846 | 118,846 | 121,831 | 121,052 | | (2,205) | | (2,205) | | 118,846 | | | | 2,549 | 12/01/2036 |
| 31411H-XT-2 | FED NATL MTG ASSOC #908890 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,248 | 7,248 | 7,313 | 7,333 | | (85) | | (85) | | 7,248 | | | | 263 | 02/01/2037 |
| 31411H-Y5-3 | FED NATL MTG ASSOC #908932 | | 12/01/2011 | SCHEDULED REDEMPTION | | 231,110 | 231,110 | 233,223 | 232,711 | | (1,600) | | (1,600) | | 231,110 | | | | 6,927 | 02/01/2037 |
| 31411J-H5-8 | FED NATL MTG ASSOC #909352 | | 12/01/2011 | SCHEDULED REDEMPTION | | 332,420 | 332,420 | 344,600 | 345,813 | | (13,394) | | (13,394) | | 332,420 | | | | 10,592 | 02/01/2022 |
| 31411J-WR-3 | FED NATL MTG ASSOC #909756 | | 12/01/2011 | SCHEDULED REDEMPTION | | 70,439 | 70,439 | 72,209 | 72,203 | | (1,764) | | (1,764) | | 70,439 | | | | 1,655 | 02/01/2037 |
| 31411K-FF-5 | FED NATL MTG ASSOC #910166 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,277 | 4,277 | 4,385 | 4,362 | | (85) | | (85) | | 4,277 | | | | 145 | 03/01/2037 |
| 31411K-GX-5 | FED NATL MTG ASSOC #910214 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,522 | 54,522 | 55,892 | 57,107 | | (2,585) | | (2,585) | | 54,522 | | | | 1,860 | 03/01/2037 |
| 31411K-NJ-8 | FED NATL MTG ASSOC #910393 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,125 | 9,125 | 9,354 | 9,346 | | (221) | | (221) | | 9,125 | | | | 273 | 03/01/2037 |
| 31411L-ED-9 | FED NATL MTG ASSOC #911032 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,315 | 53,315 | 55,268 | 55,702 | | (2,387) | | (2,387) | | 53,315 | | | | 1,608 | 07/01/2022 |
| 31411L-FG-1 | FED NATL MTG ASSOC #911067 | | 12/01/2011 | SCHEDULED REDEMPTION | | 121,313 | 121,313 | 125,891 | 126,536 | | (5,223) | | (5,223) | | 121,313 | | | | 2,767 | 11/01/2022 |
| 31411L-RL-7 | FED NATL MTG ASSOC #911391 | | 12/01/2011 | SCHEDULED REDEMPTION | | 100,076 | 100,076 | 102,398 | 101,714 | | (1,638) | | (1,638) | | 100,076 | | | | 2,967 | 03/01/2037 |
| 31411N-WR-4 | FED NATL MTG ASSOC #912456 | | 09/01/2011 | Various | | 5,737,553 | 5,264,010 | 5,312,537 | 5,297,063 | | 873 | | 873 | | 5,297,936 | | 439,617 | 439,617 | 242,539 | 03/01/2037 |
| 31411N-ZU-4 | FED NATL MTG ASSOC #912555 | | 12/01/2011 | SCHEDULED REDEMPTION | | 114,378 | 114,378 | 118,694 | 121,378 | | (7,000) | | (7,000) | | 114,378 | | | | 3,039 | 02/01/2022 |
| 31411R-AD-0 | FED NATL MTG ASSOC #912704 | | 12/01/2011 | SCHEDULED REDEMPTION | | 227,432 | 227,432 | 232,709 | 232,279 | | (4,847) | | (4,847) | | 227,432 | | | | 7,324 | 03/01/2037 |
| 31411S-2R-6 | FED NATL MTG ASSOC #914384 | | 12/01/2011 | SCHEDULED REDEMPTION | | 281,251 | 281,251 | 291,557 | 291,630 | | (10,379) | | (10,379) | | 281,251 | | | | 7,794 | 03/01/2022 |
| 31411U-BJ-9 | FED NATL MTG ASSOC #914541 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60,668 | 60,668 | 62,891 | 63,402 | | (2,734) | | (2,734) | | 60,668 | | | | 1,863 | 04/01/2022 |
| 31411U-UC-3 | FED NATL MTG ASSOC #915079 | | 12/01/2011 | SCHEDULED REDEMPTION | | 298,611 | 298,611 | 309,552 | 318,909 | | (20,298) | | (20,298) | | 298,611 | | | | 8,008 | 04/01/2022 |
| 31411U-UH-2 | FED NATL MTG ASSOC #915084 | | 12/01/2011 | SCHEDULED REDEMPTION | | 321,695 | 321,695 | 324,669 | 330,955 | | (9,259) | | (9,259) | | 321,695 | | | | 13,712 | 04/01/2037 |
| 31411U-ZW-4 | FED NATL MTG ASSOC #915257 | | 12/01/2011 | SCHEDULED REDEMPTION | | 245,341 | 245,341 | 251,033 | 251,240 | | (5,900) | | (5,900) | | 245,341 | | | | 7,266 | 05/01/2037 |
| 31411V-P2-9 | FED NATL MTG ASSOC #915841 | | 12/01/2011 | SCHEDULED REDEMPTION | | 34,651 | 34,651 | 35,921 | 36,255 | | (1,604) | | (1,604) | | 34,651 | | | | 1,148 | 03/01/2022 |
| 31411W-BT-3 | FED NATL MTG ASSOC #916350 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,995 | 9,995 | 10,246 | 10,295 | | (301) | | (301) | | 9,995 | | | | 245 | 04/01/2037 |
| 31411W-YF-8 | FED NATL MTG ASSOC #917010 | | 12/01/2011 | SCHEDULED REDEMPTION | | 473,253 | 473,253 | 490,593 | 486,556 | | (13,304) | | (13,304) | | 473,253 | | | | 13,407 | 04/01/2022 |
| 31411X-MF-9 | FED NATL MTG ASSOC #917558 | | 12/01/2011 | SCHEDULED REDEMPTION | | 39,816 | 39,816 | 40,816 | 40,931 | | (1,115) | | (1,115) | | 39,816 | | | | 1,529 | 04/01/2037 |
| 31411X-XB-6 | FED NATL MTG ASSOC #917874 | | 12/01/2011 | SCHEDULED REDEMPTION | | 138,277 | 138,277 | 139,552 | 139,639 | | (1,362) | | (1,362) | | 138,277 | | | | 5,809 | 05/01/2037 |
| 31411X-3K-9 | FED NATL MTG ASSOC #918002 | | 12/01/2011 | SCHEDULED REDEMPTION | | 216,692 | 216,692 | 221,720 | 223,524 | | (6,832) | | (6,832) | | 216,692 | | | | 6,759 | 05/01/2037 |
| 31411Y-AD-5 | FED NATL MTG ASSOC #918104 | | 12/01/2011 | SCHEDULED REDEMPTION | | 586,387 | 586,387 | 608,084 | 615,278 | | (28,892) | | (28,892) | | 586,387 | | | | 14,795 | 05/01/2022 |
| 31411Y-NN-9 | FED NATL MTG ASSOC #918497 | | 12/01/2011 | SCHEDULED REDEMPTION | | 294,658 | 294,658 | 305,454 | 308,118 | | (13,461) | | (13,461) | | 294,658 | | | | 8,957 | 05/01/2022 |
| 31411Y-SB-0 | FED NATL MTG ASSOC #918614 | | 12/01/2011 | SCHEDULED REDEMPTION | | 54,911 | 54,911 | 56,983 | 57,647 | | (2,737) | | (2,737) | | 54,911 | | | | 1,503 | 06/01/2022 |
| 31411Y-TV-5 | FED NATL MTG ASSOC #918664 | | 12/01/2011 | SCHEDULED REDEMPTION | | 49,288 | 49,288 | 50,526 | 50,643 | | (1,354) | | (1,354) | | 49,288 | | | | 1,601 | 06/01/2037 |
| 31411Y-3F-8 | FED NATL MTG ASSOC #918898 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,164 | 4,164 | 4,272 | 4,342 | | (178) | | (178) | | 4,164 | | | | 116 | 04/01/2022 |
| 31411Y-3G-6 | FED NATL MTG ASSOC #918899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 238,260 | 238,260 | 247,251 | 250,635 | | (12,375) | | (12,375) | | 238,260 | | | | 7,084 | 04/01/2022 |
| 31411Y-3H-4 | FED NATL MTG ASSOC #918900 | | 12/01/2011 | SCHEDULED REDEMPTION | | 567,129 | 567,129 | 587,909 | 594,342 | | (27,212) | | (27,212) | | 567,129 | | | | 14,508 | 04/01/2022 |
| 31412A-BG-8 | FED NATL MTG ASSOC #919039 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,611 | 17,611 | 17,769 | 17,741 | | (130) | | (130) | | 17,611 | | | | 786 | 05/01/2037 |
| 31412A-E5-9 | FED NATL MTG ASSOC #919156 | | 12/01/2011 | SCHEDULED REDEMPTION | | 66,867 | 66,867 | 68,547 | 68,766 | | (1,899) | | (1,899) | | 66,867 | | | | 1,748 | 04/01/2037 |
| 31412A-UV-4 | FED NATL MTG ASSOC #919596 | | 12/01/2011 | SCHEDULED REDEMPTION | | 128,814 | 128,814 | 133,534 | 134,565 | | (5,751) | | (5,751) | | 128,814 | | | | 3,149 | 07/01/2022 |
| 31412A-VY-7 | FED NATL MTG ASSOC #919631 | | 12/01/2011 | SCHEDULED REDEMPTION | | 34,922 | 34,922 | 36,201 | 35,735 | | (813) | | (813) | | 34,922 | | | | 695 | 08/01/2022 |
| 31412A-V5-0 | FED NATL MTG ASSOC #919636 | | 12/01/2011 | SCHEDULED REDEMPTION | | 55,021 | 55,021 | 57,037 | 57,263 | | (2,242) | | (2,242) | | 55,021 | | | | 1,791 | 09/01/2022 |
| 31412A-V6-8 | FED NATL MTG ASSOC #919637 | | 12/01/2011 | SCHEDULED REDEMPTION | | 83,078 | 83,078 | 83,961 | 83,912 | | (834) | | (834) | | 83,078 | | | | 2,644 | 09/01/2037 |
| 31412B-KG-6 | FED NATL MTG ASSOC #920195 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60,731 | 60,731 | 62,956 | 64,046 | | (3,315) | | (3,315) | | 60,731 | | | | 1,632 | 12/01/2021 |
| 31412D-2D-9 | FED NATL MTG ASSOC #922472 | | 12/01/2011 | SCHEDULED REDEMPTION | | 66,948 | 66,948 | 68,630 | 67,955 | | (1,007) | | (1,007) | | 66,948 | | | | 2,462 | 03/01/2037 |
| 31412D-3K-2 | FED NATL MTG ASSOC #922502 | | 12/01/2011 | SCHEDULED REDEMPTION | | 244,996 | 244,996 | 251,150 | 250,783 | | (5,787) | | (5,787) | | 244,996 | | | | 9,044 | 04/01/2037 |
| 31412E-FR-2 | FED NATL MTG ASSOC #922776 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,671 | 30,671 | 31,441 | 32,276 | | (1,606) | | (1,606) | | 30,671 | | | | 1,461 | 12/01/2036 |
| 31412F-JR-5 | FED NATL MTG ASSOC #923772 | | 12/01/2011 | SCHEDULED REDEMPTION | | 153,705 | 153,705 | 157,566 | 155,355 | | (1,650) | | (1,650) | | 153,705 | | | | 7,774 | 05/01/2037 |
| 31412G-LC-3 | FED NATL MTG ASSOC #924723 | | 12/01/2011 | SCHEDULED REDEMPTION | | 326,296 | 326,296 | 338,252 | 334,115 | | (7,819) | | (7,819) | | 326,296 | | | | 14,888 | 05/01/2022 |
| 31412L-LE-8 | FED NATL MTG ASSOC #928325 | | 12/01/2011 | SCHEDULED REDEMPTION | | 89,519 | 89,519 | 91,768 | 92,937 | | (3,418) | | (3,418) | | 89,519 | | | | 3,904 | 04/01/2037 |
| 31412L-R8-5 | FED NATL MTG ASSOC #928511 | | 12/01/2011 | SCHEDULED REDEMPTION | | 106,504 | 106,504 | 109,179 | 109,955 | | (3,451) | | (3,451) | | 106,504 | | | | 4,895 | 06/01/2037 |
| 31412L-SY-7 | FED NATL MTG ASSOC #928535 | | 12/01/2011 | SCHEDULED REDEMPTION | | 418,203 | 418,203 | 433,526 | 443,545 | | (25,342) | | (25,342) | | 418,203 | | | | 18,600 | 07/01/2022 |
| 31412L-ZB-9 | FED NATL MTG ASSOC #928738 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,278 | 9,278 | 9,511 | 9,686 | | (408) | | (408) | | 9,278 | | | | 187 | 10/01/2037 |

# 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 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 |
| 31412M-XL-7 | FED NATL MTG ASSOC #929583 | | 12/01/2011 | SCHEDULED REDEMPTION | | 86,031 | 86,031 | 89,184 | 90,542 | | (4,510) | | (4,510) | | 86,031 | | | | 2,544 | 06/01/2023 |
| 31412N-CL-8 | FED NATL MTG ASSOC #929875 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,471,376 | 1,471,376 | 1,512,873 | 1,505,636 | | (34,260) | | (34,260) | | 1,471,376 | | | | 30,751 | 06/01/2023 |
| 31412N-FQ-4 | FED NATL MTG ASSOC #929975 | | 12/01/2011 | SCHEDULED REDEMPTION | | 52,150 | 52,150 | 54,060 | 54,491 | | (2,342) | | (2,342) | | 52,150 | | | | 1,356 | 09/01/2023 |
| 31412N-G4-2 | FED NATL MTG ASSOC #930019 | | 12/01/2011 | SCHEDULED REDEMPTION | | 89,605 | 89,605 | 92,889 | 96,862 | | (7,256) | | (7,256) | | 89,605 | | | | 3,044 | 10/01/2023 |
| 31412N-LF-1 | FED NATL MTG ASSOC #930126 | | 12/01/2011 | SCHEDULED REDEMPTION | | 166,511 | 166,511 | 170,823 | 173,844 | | (7,334) | | (7,334) | | 166,511 | | | | 4,290 | 11/01/2023 |
| 31412N-LG-9 | FED NATL MTG ASSOC #930127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 226,265 | 226,265 | 234,556 | 239,190 | | (12,924) | | (12,924) | | 226,265 | | | | 6,346 | 11/01/2023 |
| 31412N-RS-7 | FED NATL MTG ASSOC #930297 | | 12/01/2011 | SCHEDULED REDEMPTION | | 195,658 | 195,658 | 201,176 | 203,199 | | (7,541) | | (7,541) | | 195,658 | | | | 4,894 | 12/01/2023 |
| 31412N-W7-7 | FED NATL MTG ASSOC #930470 | | 12/01/2011 | SCHEDULED REDEMPTION | | 247,354 | 247,354 | 256,687 | 264,546 | | (17,192) | | (17,192) | | 247,354 | | | | 7,243 | 01/01/2024 |
| 31412P-E4-9 | FED NATL MTG ASSOC #930855 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,151 | 9,151 | 9,291 | 9,275 | | (124) | | (124) | | 9,151 | | | | 253 | 04/01/2024 |
| 31412P-KR-1 | FED NATL MTG ASSOC #931004 | | 12/01/2011 | SCHEDULED REDEMPTION | | 44,549 | 44,549 | 45,228 | 45,220 | | (671) | | (671) | | 44,549 | | | | 1,209 | 04/01/2024 |
| 31412Q-BY-4 | FED NATL MTG ASSOC #931655 | | 12/01/2011 | SCHEDULED REDEMPTION | | 265,142 | 265,142 | 269,181 | 268,628 | | (3,486) | | (3,486) | | 265,142 | | | | 7,525 | 07/01/2024 |
| 31412Q-DY-2 | FED NATL MTG ASSOC #931719 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,705 | 19,705 | 20,005 | 20,005 | | (300) | | (300) | | 19,705 | | | | 533 | 08/01/2024 |
| 31412Q-EL-9 | FED NATL MTG ASSOC #931739 | | 12/01/2011 | SCHEDULED REDEMPTION | | 19,079 | 19,079 | 19,370 | 19,324 | | (245) | | (245) | | 19,079 | | | | 503 | 08/01/2024 |
| 31412S-RH-0 | FED NATL MTG ASSOC #933488 | | 12/01/2011 | SCHEDULED REDEMPTION | | 109,677 | 109,677 | 113,816 | 114,543 | | (4,866) | | (4,866) | | 109,677 | | | | 3,115 | 03/01/2023 |
| 31412S-Y3-3 | FED NATL MTG ASSOC #933730 | | 09/06/2011 | Various | | 5,378,656 | 5,047,264 | 5,164,376 | 5,165,253 | | (20,550) | | (20,550) | | 5,144,704 | | 233,952 | 233,952 | 175,559 | 04/01/2038 |
| 31412S-6X-8 | FED NATL MTG ASSOC #933886 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,020,135 | 1,020,135 | 1,048,906 | 1,049,579 | | (29,444) | | (29,444) | | 1,020,135 | | | | 28,067 | 04/01/2023 |
| 31412T-AQ-6 | FED NATL MTG ASSOC #933915 | | 12/01/2011 | SCHEDULED REDEMPTION | | 132,343 | 132,343 | 135,771 | 135,856 | | (3,513) | | (3,513) | | 132,343 | | | | 3,267 | 06/01/2023 |
| 31412T-PN-7 | FED NATL MTG ASSOC #934329 | | 12/01/2011 | SCHEDULED REDEMPTION | | 215,357 | 215,357 | 220,354 | 221,327 | | (5,970) | | (5,970) | | 215,357 | | | | 6,436 | 07/01/2038 |
| 31412T-UG-6 | FED NATL MTG ASSOC #934483 | | 12/01/2011 | SCHEDULED REDEMPTION | | 87,659 | 87,659 | 90,871 | 92,313 | | (4,654) | | (4,654) | | 87,659 | | | | 3,236 | 10/01/2023 |
| 31412T-UZ-4 | FED NATL MTG ASSOC #934500 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81,559 | 81,559 | 84,547 | 86,297 | | (4,738) | | (4,738) | | 81,559 | | | | 2,592 | 10/01/2023 |
| 31412U-L8-1 | FED NATL MTG ASSOC #935151 | | 12/01/2011 | SCHEDULED REDEMPTION | | 223,914 | 223,914 | 227,325 | 226,644 | | (2,730) | | (2,730) | | 223,914 | | | | 5,602 | 04/01/2024 |
| 31412U-N2-2 | FED NATL MTG ASSOC #935209 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57,038 | 57,038 | 59,128 | 59,996 | | (2,958) | | (2,958) | | 57,038 | | | | 2,110 | 04/01/2024 |
| 31412V-B6-4 | FED NATL MTG ASSOC #935761 | | 12/01/2011 | SCHEDULED REDEMPTION | | 288,809 | 288,809 | 293,209 | 292,903 | | (4,094) | | (4,094) | | 288,809 | | | | 6,585 | 11/01/2024 |
| 31412W-PY-6 | FED NATL MTG ASSOC #937039 | | 12/01/2011 | SCHEDULED REDEMPTION | | 98,762 | 98,762 | 102,381 | 100,984 | | (2,222) | | (2,222) | | 98,762 | | | | 3,019 | 04/01/2022 |
| 31412X-H8-0 | FED NATL MTG ASSOC #937755 | | 12/01/2011 | SCHEDULED REDEMPTION | | 187,660 | 187,660 | 192,014 | 192,071 | | (4,411) | | (4,411) | | 187,660 | | | | 5,543 | 06/01/2037 |
| 31412X-JU-9 | FED NATL MTG ASSOC #937775 | | 12/01/2011 | SCHEDULED REDEMPTION | | 405,413 | 405,413 | 420,268 | 425,301 | | (19,888) | | (19,888) | | 405,413 | | | | 12,266 | 06/01/2022 |
| 31412X-JV-7 | FED NATL MTG ASSOC #937776 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67,585 | 67,585 | 69,282 | 69,623 | | (2,038) | | (2,038) | | 67,585 | | | | 2,367 | 06/01/2037 |
| 31412X-MT-8 | FED NATL MTG ASSOC #937870 | | 12/01/2011 | SCHEDULED REDEMPTION | | 86,575 | 86,575 | 89,747 | 89,812 | | (3,237) | | (3,237) | | 86,575 | | | | 2,261 | 07/01/2022 |
| 31412X-V4-3 | FED NATL MTG ASSOC #938135 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,085 | 31,085 | 31,866 | 31,705 | | (620) | | (620) | | 31,085 | | | | 1,179 | 07/01/2037 |
| 31412X-XV-1 | FED NATL MTG ASSOC #938192 | | 12/01/2011 | SCHEDULED REDEMPTION | | 75,739 | 75,739 | 78,514 | 78,702 | | (2,963) | | (2,963) | | 75,739 | | | | 1,792 | 07/01/2022 |
| 31412X-ZF-4 | FED NATL MTG ASSOC #938242 | | 12/01/2011 | SCHEDULED REDEMPTION | | 139,622 | 139,622 | 143,238 | 143,661 | | (4,039) | | (4,039) | | 139,622 | | | | 3,018 | 07/01/2022 |
| 31412X-2U-7 | FED NATL MTG ASSOC #938287 | | 12/01/2011 | SCHEDULED REDEMPTION | | 303,940 | 303,940 | 315,077 | 321,630 | | (17,690) | | (17,690) | | 303,940 | | | | 10,157 | 07/01/2022 |
| 31412Y-GK-2 | FED NATL MTG ASSOC #938602 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,668 | 6,668 | 6,841 | 6,981 | | (313) | | (313) | | 6,668 | | | | 98 | 05/01/2022 |
| 31413A-3Y-7 | FED NATL MTG ASSOC #940115 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57,385 | 57,385 | 58,826 | 58,455 | | (1,070) | | (1,070) | | 57,385 | | | | 2,625 | 09/01/2037 |
| 31413B-H9-5 | FED NATL MTG ASSOC #940456 | | 12/01/2011 | SCHEDULED REDEMPTION | | 189,585 | 189,585 | 196,532 | 196,103 | | (6,518) | | (6,518) | | 189,585 | | | | 5,741 | 06/01/2022 |
| 31413B-YL-9 | FED NATL MTG ASSOC #940915 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,093 | 6,093 | 6,251 | 6,200 | | (106) | | (106) | | 6,093 | | | | 174 | 07/01/2022 |
| 31413B-4M-0 | FED NATL MTG ASSOC #941028 | | 12/01/2011 | SCHEDULED REDEMPTION | | 114,837 | 114,837 | 115,896 | 115,731 | | (894) | | (894) | | 114,837 | | | | 4,499 | 07/01/2037 |
| 31413C-SV-2 | FED NATL MTG ASSOC #941632 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46,342 | 46,342 | 48,091 | 49,832 | | (3,489) | | (3,489) | | 46,342 | | | | 1,298 | 06/01/2022 |
| 31413D-HK-6 | FED NATL MTG ASSOC #942234 | | 12/01/2011 | SCHEDULED REDEMPTION | | 42,521 | 42,521 | 44,125 | 44,388 | | (1,867) | | (1,867) | | 42,521 | | | | 1,193 | 07/01/2022 |
| 31413F-MX-7 | FED NATL MTG ASSOC #944174 | | 12/01/2011 | SCHEDULED REDEMPTION | | 21,916 | 21,916 | 22,466 | 22,018 | | (103) | | (103) | | 21,916 | | | | 1,174 | 06/01/2037 |
| 31413F-P8-9 | FED NATL MTG ASSOC #944247 | | 12/01/2011 | SCHEDULED REDEMPTION | | 135,127 | 135,127 | 140,078 | 138,134 | | (3,007) | | (3,007) | | 135,127 | | | | 4,082 | 06/01/2022 |
| 31413F-S6-0 | FED NATL MTG ASSOC #944341 | | 12/01/2011 | SCHEDULED REDEMPTION | | 87,206 | 87,206 | 89,397 | 88,949 | | (1,742) | | (1,742) | | 87,206 | | | | 2,952 | 06/01/2037 |
| 31413H-LU-0 | FED NATL MTG ASSOC #945939 | | 12/01/2011 | SCHEDULED REDEMPTION | | 171,626 | 171,626 | 175,936 | 175,967 | | (4,341) | | (4,341) | | 171,626 | | | | 7,855 | 08/01/2037 |
| 31413K-GS-4 | FED NATL MTG ASSOC #947609 | | 12/01/2011 | SCHEDULED REDEMPTION | | 113,920 | 113,920 | 118,218 | 118,896 | | (4,976) | | (4,976) | | 113,920 | | | | 2,221 | 10/01/2022 |
| 31413M-HW-0 | FED NATL MTG ASSOC #949445 | | 12/01/2011 | SCHEDULED REDEMPTION | | 168,033 | 168,033 | 174,374 | 174,508 | | (6,475) | | (6,475) | | 168,033 | | | | 4,377 | 06/01/2023 |
| 31413S-S5-4 | FED NATL MTG ASSOC #954240 | | 12/01/2011 | SCHEDULED REDEMPTION | | 173,660 | 173,660 | 180,023 | 179,836 | | (6,177) | | (6,177) | | 173,660 | | | | 5,379 | 01/01/2023 |
| 31413T-U4-2 | FED NATL MTG ASSOC #955203 | | 12/01/2011 | SCHEDULED REDEMPTION | | 110,141 | 110,141 | 114,297 | 120,370 | | (10,229) | | (10,229) | | 110,141 | | | | 2,795 | 12/01/2022 |
| 31413T-3R-1 | FED NATL MTG ASSOC #955408 | | 12/01/2011 | SCHEDULED REDEMPTION | | 72,170 | 72,170 | 74,814 | 76,163 | | (3,993) | | (3,993) | | 72,170 | | | | 2,039 | 12/01/2022 |
| 31413U-P4-5 | FED NATL MTG ASSOC #955943 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93,024 | 93,024 | 96,433 | 99,485 | | (6,461) | | (6,461) | | 93,024 | | | | 2,666 | 10/01/2022 |
| 31413U-VQ-9 | FED NATL MTG ASSOC #956123 | | 12/01/2011 | SCHEDULED REDEMPTION | | 81,431 | 81,431 | 84,415 | 86,787 | | (5,356) | | (5,356) | | 81,431 | | | | 2,121 | 10/01/2022 |
| 31414B-WY-2 | FED NATL MTG ASSOC #961563 | | 12/01/2011 | SCHEDULED REDEMPTION | | 57,061 | 57,061 | 59,214 | 60,352 | | (3,291) | | (3,291) | | 57,061 | | | | 1,600 | 02/01/2023 |
| 31414B-ZF-0 | FED NATL MTG ASSOC #961642 | | 12/01/2011 | SCHEDULED REDEMPTION | | 68,478 | 68,478 | 70,988 | 72,329 | | (3,850) | | (3,850) | | 68,478 | | | | 1,953 | 02/01/2023 |
| 31414B-6U-9 | FED NATL MTG ASSOC #961783 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,228,018 | 1,228,018 | 1,262,652 | 1,266,519 | | (38,501) | | (38,501) | | 1,228,018 | | | | 35,598 | 02/01/2023 |
| 31414C-AV-0 | FED NATL MTG ASSOC #961820 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46,299 | 46,299 | 47,374 | 47,435 | | (1,136) | | (1,136) | | 46,299 | | | | 1,326 | 03/01/2038 |
| 31414C-TX-6 | FED NATL MTG ASSOC #962366 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,206 | 10,206 | 10,471 | 10,498 | | (291) | | (291) | | 10,206 | | | | 275 | 04/01/2023 |
| 31414D-FE-1 | FED NATL MTG ASSOC #962865 | | 09/01/2011 | Various | | 4,432,999 | 4,085,137 | 3,981,732 | 4,016,770 | | (5,213) | | (5,213) | | 4,011,558 | | 421,441 | 421,441 | 152,458 | 05/01/2038 |
| 31414E-DA-9 | FED NATL MTG ASSOC #963697 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,983 | 4,983 | 5,112 | 5,094 | | (111) | | (111) | | 4,983 | | | | 134 | 06/01/2023 |

# 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 |
| 31414E-6F-6 | FED NATL MTG ASSOC #964470 | | 12/01/2011 | SCHEDULED REDEMPTION | | 115,367 | 115,367 | 119,594 | 120,985 | | (5,618) | | (5,618) | | 115,367 | | | | 3,472 | 08/01/2023 |
| 31414F-GL-9 | FED NATL MTG ASSOC #964703 | | 12/01/2011 | SCHEDULED REDEMPTION | | 63,316 | 63,316 | 65,636 | 66,494 | | (3,178) | | (3,178) | | 63,316 | | | | 1,539 | 08/01/2023 |
| 31414F-4K-4 | FED NATL MTG ASSOC #965326 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,345 | 9,345 | 9,562 | 9,564 | | (219) | | (219) | | 9,345 | | | | 372 | 09/01/2038 |
| 31414F-5Q-0 | FED NATL MTG ASSOC #965355 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,612 | 9,612 | 9,975 | 10,035 | | (423) | | (423) | | 9,612 | | | | 285 | 10/01/2023 |
| 31414F-6Y-2 | FED NATL MTG ASSOC #965387 | | 12/01/2011 | SCHEDULED REDEMPTION | | 306,487 | 306,487 | 317,717 | 319,184 | | (12,697) | | (12,697) | | 306,487 | | | | 7,278 | 10/01/2023 |
| 31414G-CB-3 | FED NATL MTG ASSOC #965466 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,759 | 2,759 | 2,831 | 2,802 | | (42) | | (42) | | 2,759 | | | | 64 | 09/01/2022 |
| 31414G-DY-2 | FED NATL MTG ASSOC #965519 | | 12/01/2011 | SCHEDULED REDEMPTION | | 123,714 | 123,714 | 128,303 | 133,708 | | (9,994) | | (9,994) | | 123,714 | | | | 3,379 | 01/01/2023 |
| 31414G-ES-4 | FED NATL MTG ASSOC #965545 | | 12/01/2011 | SCHEDULED REDEMPTION | | 288,288 | 288,288 | 298,851 | 306,158 | | (17,870) | | (17,870) | | 288,288 | | | | 7,951 | 01/01/2023 |
| 31414G-VM-8 | FED NATL MTG ASSOC #966020 | | 12/01/2011 | SCHEDULED REDEMPTION | | 86,753 | 86,753 | 89,932 | 89,213 | | (2,459) | | (2,459) | | 86,753 | | | | 2,219 | 02/01/2023 |
| 31414H-M4-6 | FED NATL MTG ASSOC #966679 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,610 | 11,610 | 12,048 | 12,171 | | (562) | | (562) | | 11,610 | | | | 309 | 02/01/2023 |
| 31414H-NE-3 | FED NATL MTG ASSOC #966689 | | 12/01/2011 | SCHEDULED REDEMPTION | | 118,470 | 118,470 | 122,811 | 123,409 | | (4,939) | | (4,939) | | 118,470 | | | | 3,565 | 06/01/2023 |
| 31414H-PK-7 | FED NATL MTG ASSOC #966726 | | 12/01/2011 | SCHEDULED REDEMPTION | | 187,736 | 187,736 | 194,820 | 196,609 | | (8,873) | | (8,873) | | 187,736 | | | | 4,259 | 12/01/2022 |
| 31414H-QF-7 | FED NATL MTG ASSOC #966754 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80,685 | 80,685 | 83,641 | 83,108 | | (2,423) | | (2,423) | | 80,685 | | | | 2,545 | 01/01/2023 |
| 31414J-H3-0 | FED NATL MTG ASSOC #967450 | | 12/01/2011 | SCHEDULED REDEMPTION | | 135,885 | 135,885 | 140,864 | 144,961 | | (9,076) | | (9,076) | | 135,885 | | | | 3,979 | 12/01/2022 |
| 31414J-NW-9 | FED NATL MTG ASSOC #967605 | | 12/01/2011 | SCHEDULED REDEMPTION | | 103,081 | 103,081 | 106,857 | 110,268 | | (7,188) | | (7,188) | | 103,081 | | | | 2,783 | 12/01/2022 |
| 31414J-SN-4 | FED NATL MTG ASSOC #967725 | | 12/01/2011 | SCHEDULED REDEMPTION | | 290,115 | 290,115 | 300,745 | 302,828 | | (12,713) | | (12,713) | | 290,115 | | | | 9,290 | 01/01/2023 |
| 31414J-UC-5 | FED NATL MTG ASSOC #967779 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51,299 | 51,299 | 53,179 | 55,133 | | (3,834) | | (3,834) | | 51,299 | | | | 1,806 | 06/01/2023 |
| 31414J-3Y-7 | FED NATL MTG ASSOC #968015 | | 12/01/2011 | SCHEDULED REDEMPTION | | 319,207 | 319,207 | 330,903 | 330,591 | | (11,384) | | (11,384) | | 319,207 | | | | 6,083 | 01/01/2023 |
| 31414K-GB-0 | FED NATL MTG ASSOC #968294 | | 12/01/2011 | SCHEDULED REDEMPTION | | 70,533 | 70,533 | 72,170 | 71,938 | | (1,405) | | (1,405) | | 70,533 | | | | 2,236 | 02/01/2038 |
| 31414L-P4-4 | FED NATL MTG ASSOC #969443 | | 12/01/2011 | SCHEDULED REDEMPTION | | 403,342 | 403,342 | 418,218 | 433,622 | | (30,280) | | (30,280) | | 403,342 | | | | 10,980 | 01/01/2023 |
| 31414L-RA-8 | FED NATL MTG ASSOC #969481 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80,601 | 80,601 | 83,555 | 87,577 | | (6,976) | | (6,976) | | 80,601 | | | | 2,232 | 01/01/2023 |
| 31414L-3Y-2 | FED NATL MTG ASSOC #969815 | | 12/01/2011 | SCHEDULED REDEMPTION | | 370,350 | 370,350 | 379,942 | 385,414 | | (15,064) | | (15,064) | | 370,350 | | | | 9,040 | 02/01/2023 |
| 31414M-B7-0 | FED NATL MTG ASSOC #969962 | | 09/01/2011 | Various | | 4,442,884 | 4,017,020 | 4,092,967 | 4,070,230 | | (2,393) | | (2,393) | | 4,067,837 | | 375,047 | 375,047 | 185,956 | 04/01/2038 |
| 31414M-D5-2 | FED NATL MTG ASSOC #970024 | | 12/01/2011 | SCHEDULED REDEMPTION | | 67,332 | 67,332 | 69,873 | 70,261 | | (2,929) | | (2,929) | | 67,332 | | | | 1,448 | 06/01/2023 |
| 31414N-GE-8 | FED NATL MTG ASSOC #970997 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,900 | 12,900 | 13,387 | 13,628 | | (728) | | (728) | | 12,900 | | | | 339 | 01/01/2024 |
| 31414N-UT-9 | FED NATL MTG ASSOC #971394 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,519 | 15,519 | 16,105 | 15,966 | | (447) | | (447) | | 15,519 | | | | 604 | 05/01/2023 |
| 31414N-VF-8 | FED NATL MTG ASSOC #971414 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,209 | 62,209 | 64,557 | 63,988 | | (1,778) | | (1,778) | | 62,209 | | | | 2,085 | 05/01/2023 |
| 31414P-7G-8 | FED NATL MTG ASSOC #972595 | | 12/01/2011 | SCHEDULED REDEMPTION | | 69,436 | 69,436 | 71,047 | 71,075 | | (1,639) | | (1,639) | | 69,436 | | | | 2,082 | 04/01/2038 |
| 31414Q-LX-3 | FED NATL MTG ASSOC #972942 | | 12/01/2011 | SCHEDULED REDEMPTION | | 127,188 | 127,188 | 131,848 | 135,949 | | (8,761) | | (8,761) | | 127,188 | | | | 3,474 | 02/01/2023 |
| 31414Q-RL-3 | FED NATL MTG ASSOC #973091 | | 12/01/2011 | SCHEDULED REDEMPTION | | 172,105 | 172,105 | 176,098 | 176,194 | | (4,089) | | (4,089) | | 172,105 | | | | 5,517 | 03/01/2038 |
| 31414Q-UR-6 | FED NATL MTG ASSOC #973192 | | 12/01/2011 | SCHEDULED REDEMPTION | | 53,314 | 53,314 | 55,267 | 56,626 | | (3,312) | | (3,312) | | 53,314 | | | | 2,044 | 03/01/2023 |
| 31414Q-X2-8 | FED NATL MTG ASSOC #973297 | | 12/01/2011 | SCHEDULED REDEMPTION | | 724,099 | 724,099 | 742,852 | 744,600 | | (20,501) | | (20,501) | | 724,099 | | | | 19,627 | 03/01/2023 |
| 31414R-RN-7 | FED NATL MTG ASSOC #973993 | | 12/01/2011 | SCHEDULED REDEMPTION | | 219,982 | 219,982 | 228,043 | 230,840 | | (10,858) | | (10,858) | | 219,982 | | | | 5,964 | 02/01/2023 |
| 31414S-JX-2 | FED NATL MTG ASSOC #974678 | | 12/01/2011 | SCHEDULED REDEMPTION | | 831,384 | 831,384 | 854,832 | 864,621 | | (33,237) | | (33,237) | | 831,384 | | | | 23,190 | 04/01/2023 |
| 31414S-LZ-4 | FED NATL MTG ASSOC #974744 | | 12/01/2011 | SCHEDULED REDEMPTION | | 347,237 | 347,237 | 355,294 | 353,570 | | (6,333) | | (6,333) | | 347,237 | | | | 9,495 | 04/01/2038 |
| 31414S-VL-4 | FED NATL MTG ASSOC #975019 | | 12/01/2011 | SCHEDULED REDEMPTION | | 352,057 | 352,057 | 361,986 | 361,266 | | (9,209) | | (9,209) | | 352,057 | | | | 8,095 | 04/01/2023 |
| 31414S-YM-9 | FED NATL MTG ASSOC #975116 | | 12/01/2011 | SCHEDULED REDEMPTION | | 162,151 | 162,151 | 165,913 | 166,086 | | (3,936) | | (3,936) | | 162,151 | | | | 4,375 | 05/01/2038 |
| 31414S-3Q-4 | FED NATL MTG ASSOC #975207 | | 12/01/2011 | SCHEDULED REDEMPTION | | 149,726 | 149,726 | 155,376 | 158,877 | | (9,151) | | (9,151) | | 149,726 | | | | 3,165 | 03/01/2023 |
| 31414S-6Z-1 | FED NATL MTG ASSOC #975288 | | 12/01/2011 | SCHEDULED REDEMPTION | | 17,981 | 17,981 | 18,446 | 18,648 | | (668) | | (668) | | 17,981 | | | | 475 | 05/01/2023 |
| 31414T-7H-8 | FED NATL MTG ASSOC #976196 | | 12/01/2011 | SCHEDULED REDEMPTION | | 878,221 | 878,221 | 902,990 | 909,293 | | (31,072) | | (31,072) | | 878,221 | | | | 22,619 | 05/01/2023 |
| 31414U-G6-9 | FED NATL MTG ASSOC #976421 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,583 | 7,583 | 7,779 | 7,859 | | (276) | | (276) | | 7,583 | | | | 191 | 03/01/2023 |
| 31414U-LD-8 | FED NATL MTG ASSOC #976524 | | 12/01/2011 | SCHEDULED REDEMPTION | | 74,598 | 74,598 | 77,331 | 87,102 | | (12,504) | | (12,504) | | 74,598 | | | | 1,989 | 05/01/2023 |
| 31414U-NY-0 | FED NATL MTG ASSOC #976607 | | 12/01/2011 | SCHEDULED REDEMPTION | | 293,390 | 293,390 | 304,140 | 308,589 | | (15,199) | | (15,199) | | 293,390 | | | | 7,625 | 04/01/2023 |
| 31414U-R7-5 | FED NATL MTG ASSOC #976710 | | 12/01/2011 | SCHEDULED REDEMPTION | | 326,127 | 326,127 | 335,324 | 338,376 | | (12,249) | | (12,249) | | 326,127 | | | | 6,303 | 04/01/2023 |
| 31414U-UN-6 | FED NATL MTG ASSOC #976789 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,891 | 7,891 | 8,095 | 8,051 | | (160) | | (160) | | 7,891 | | | | 211 | 04/01/2023 |
| 31414X-S8-6 | FED NATL MTG ASSOC #979443 | | 12/01/2011 | SCHEDULED REDEMPTION | | 429,466 | 429,466 | 445,202 | 446,577 | | (17,110) | | (17,110) | | 429,466 | | | | 15,945 | 08/01/2023 |
| 31415A-MG-3 | FED NATL MTG ASSOC #981059 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,973 | 6,973 | 7,236 | 7,334 | | (361) | | (361) | | 6,973 | | | | 219 | 04/01/2023 |
| 31415A-T5-0 | FED NATL MTG ASSOC #981272 | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,273,809 | 5,273,809 | 5,422,547 | 5,460,293 | | (186,485) | | (186,485) | | 5,273,809 | | | | 139,065 | 04/01/2023 |
| 31415A-W2-3 | FED NATL MTG ASSOC #981365 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,150 | 27,150 | 27,853 | 27,748 | | (597) | | (597) | | 27,150 | | | | 756 | 04/01/2023 |
| 31415B-AP-4 | FED NATL MTG ASSOC #981614 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,982 | 6,982 | 7,246 | 7,332 | | (350) | | (350) | | 6,982 | | | | 194 | 06/01/2023 |
| 31415B-B3-2 | FED NATL MTG ASSOC #981658 | | 12/01/2011 | SCHEDULED REDEMPTION | | 65,403 | 65,403 | 67,799 | 68,995 | | (3,593) | | (3,593) | | 65,403 | | | | 1,057 | 06/01/2023 |
| 31415B-C2-3 | FED NATL MTG ASSOC #981689 | | 09/06/2011 | Various | | 3,779,003 | 3,518,194 | 3,425,567 | 3,454,221 | | (2,400) | | (2,400) | | 3,451,821 | | 327,182 | 327,182 | 132,610 | 06/01/2038 |
| 31415B-DU-0 | FED NATL MTG ASSOC #981715 | | 12/01/2011 | SCHEDULED REDEMPTION | | 62,158 | 62,158 | 64,503 | 64,877 | | (2,720) | | (2,720) | | 62,158 | | | | 1,843 | 07/01/2023 |
| 31415B-FP-9 | FED NATL MTG ASSOC #981774 | | 12/01/2011 | SCHEDULED REDEMPTION | | 30,725 | 30,725 | 31,851 | 33,193 | | (2,468) | | (2,468) | | 30,725 | | | | 1,144 | 05/01/2023 |
| 31415B-FW-4 | FED NATL MTG ASSOC #981781 | | 12/01/2011 | SCHEDULED REDEMPTION | | 989,626 | 989,626 | 1,025,886 | 1,015,923 | | (26,297) | | (26,297) | | 989,626 | | | | 22,447 | 04/01/2023 |
| 31415B-T3-3 | FED NATL MTG ASSOC #982170 | | 12/01/2011 | SCHEDULED REDEMPTION | | 47,179 | 47,179 | 48,959 | 49,114 | | (1,935) | | (1,935) | | 47,179 | | | | 1,356 | 06/01/2023 |
| 31415B-XU-8 | FED NATL MTG ASSOC #982291 | | 12/01/2011 | SCHEDULED REDEMPTION | | 136,420 | 136,420 | 138,498 | 138,335 | | (1,915) | | (1,915) | | 136,420 | | | | 4,586 | 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 |
| 31415B-4R-7 | FED NATL MTG ASSOC #982432 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,754 | 4,754 | 4,928 | 4,898 | | (144) | | (144) | | 4,754 | | | | 134 | 05/01/2023 |
| 31415C-KK-2 | FED NATL MTG ASSOC #982798 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,147,124 | 1,147,124 | 1,179,477 | 1,178,384 | | (31,260) | | (31,260) | | 1,147,124 | | | | 31,275 | 05/01/2023 |
| 31415C-LL-9 | FED NATL MTG ASSOC #982831 | | 12/01/2011 | SCHEDULED REDEMPTION | | 370,142 | 370,142 | 378,731 | 380,466 | | (10,324) | | (10,324) | | 370,142 | | | | 10,755 | 05/01/2038 |
| 31415C-NH-6 | FED NATL MTG ASSOC #982892 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,983,926 | 3,983,926 | 4,096,285 | 4,159,415 | | (175,489) | | (175,489) | | 3,983,926 | | | | 93,927 | 05/01/2023 |
| 31415L-DH-7 | FED NATL MTG ASSOC #983104 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,612 | 8,612 | 8,937 | 8,962 | | (350) | | (350) | | 8,612 | | | | 190 | 05/01/2023 |
| 31415L-EC-7 | FED NATL MTG ASSOC #983131 | | 12/01/2011 | SCHEDULED REDEMPTION | | 160,742 | 160,742 | 166,632 | 167,350 | | (6,608) | | (6,608) | | 160,742 | | | | 6,057 | 05/01/2023 |
| 31415L-QX-8 | FED NATL MTG ASSOC #983470 | | 12/01/2011 | SCHEDULED REDEMPTION | | 108,565 | 108,565 | 111,084 | 111,362 | | (2,797) | | (2,797) | | 108,565 | | | | 3,045 | 05/01/2038 |
| 31415L-TF-4 | FED NATL MTG ASSOC #983550 | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,018 | 9,018 | 9,251 | 9,205 | | (188) | | (188) | | 9,018 | | | | 265 | 05/01/2023 |
| 31415L-XC-6 | FED NATL MTG ASSOC #983675 | | 12/01/2011 | SCHEDULED REDEMPTION | | 49,426 | 49,426 | 51,237 | 51,880 | | (2,454) | | (2,454) | | 49,426 | | | | 1,639 | 11/01/2023 |
| 31415M-FR-1 | FED NATL MTG ASSOC #984076 | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,369,675 | 2,369,675 | 2,436,507 | 2,466,033 | | (96,358) | | (96,358) | | 2,369,675 | | | | 58,017 | 06/01/2023 |
| 31415P-AD-0 | FED NATL MTG ASSOC #984804 | | 12/01/2011 | SCHEDULED REDEMPTION | | 221,184 | 221,184 | 229,289 | 237,093 | | (15,908) | | (15,908) | | 221,184 | | | | 5,372 | 06/01/2023 |
| 31415Q-CT-1 | FED NATL MTG ASSOC #985782 | | 12/01/2011 | SCHEDULED REDEMPTION | | 327,433 | 327,433 | 335,031 | 341,659 | | (14,225) | | (14,225) | | 327,433 | | | | 8,191 | 08/01/2038 |
| 31415Q-M3-7 | FED NATL MTG ASSOC #986078 | | 12/01/2011 | SCHEDULED REDEMPTION | | 78,058 | 78,058 | 80,918 | 80,263 | | (2,205) | | (2,205) | | 78,058 | | | | 2,073 | 09/01/2023 |
| 31415Q-NT-9 | FED NATL MTG ASSOC #986102 | | 12/01/2011 | SCHEDULED REDEMPTION | | 184,062 | 184,062 | 190,806 | 188,889 | | (4,826) | | (4,826) | | 184,062 | | | | 6,380 | 09/01/2023 |
| 31415Q-N7-7 | FED NATL MTG ASSOC #986114 | | 12/01/2011 | SCHEDULED REDEMPTION | | 380,825 | 380,825 | 394,779 | 391,119 | | (10,294) | | (10,294) | | 380,825 | | | | 8,990 | 10/01/2023 |
| 31415Q-XS-0 | FED NATL MTG ASSOC #986389 | | 12/01/2011 | SCHEDULED REDEMPTION | | 79,229 | 79,229 | 82,132 | 81,180 | | (1,951) | | (1,951) | | 79,229 | | | | 2,527 | 07/01/2023 |
| 31415R-NN-0 | FED NATL MTG ASSOC #986997 | | 12/01/2011 | SCHEDULED REDEMPTION | | 390,376 | 390,376 | 404,680 | 417,667 | | (27,290) | | (27,290) | | 390,376 | | | | 9,521 | 07/01/2023 |
| 31415R-QZ-0 | FED NATL MTG ASSOC #987072 | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,457 | 10,457 | 10,727 | 10,614 | | (158) | | (158) | | 10,457 | | | | 290 | 08/01/2023 |
| 31415R-VF-8 | FED NATL MTG ASSOC #987214 | | 12/01/2011 | SCHEDULED REDEMPTION | | 99,631 | 99,631 | 103,281 | 105,837 | | (6,206) | | (6,206) | | 99,631 | | | | 2,673 | 07/01/2023 |
| 31415R-6V-1 | FED NATL MTG ASSOC #987484 | | 12/01/2011 | SCHEDULED REDEMPTION | | 473,225 | 473,225 | 490,564 | 489,143 | | (15,918) | | (15,918) | | 473,225 | | | | 14,340 | 08/01/2023 |
| 31415S-HS-4 | FED NATL MTG ASSOC #987741 | | 12/01/2011 | SCHEDULED REDEMPTION | | 420,886 | 420,886 | 436,313 | 437,439 | | (16,554) | | (16,554) | | 420,886 | | | | 9,385 | 08/01/2023 |
| 31415S-P5-5 | FED NATL MTG ASSOC #987944 | | 12/01/2011 | SCHEDULED REDEMPTION | | 220,557 | 220,557 | 228,638 | 231,232 | | (10,675) | | (10,675) | | 220,557 | | | | 4,096 | 12/01/2023 |
| 31415S-6Z-0 | FED NATL MTG ASSOC #988388 | | 12/01/2011 | SCHEDULED REDEMPTION | | 119,015 | 119,015 | 123,506 | 124,030 | | (5,015) | | (5,015) | | 119,015 | | | | 3,154 | 09/01/2023 |
| 31415T-NQ-9 | FED NATL MTG ASSOC #988799 | | 12/01/2011 | SCHEDULED REDEMPTION | | 530,073 | 530,073 | 549,496 | 569,439 | | (39,365) | | (39,365) | | 530,073 | | | | 17,437 | 08/01/2023 |
| 31415T-QL-7 | FED NATL MTG ASSOC #988859 | | 12/01/2011 | SCHEDULED REDEMPTION | | 101,696 | 101,696 | 103,245 | 102,888 | | (1,192) | | (1,192) | | 101,696 | | | | 3,470 | 07/01/2024 |
| 31415T-SN-1 | FED NATL MTG ASSOC #988925 | | 12/01/2011 | SCHEDULED REDEMPTION | | 241,691 | 241,691 | 250,812 | 261,267 | | (19,576) | | (19,576) | | 241,691 | | | | 6,581 | 08/01/2023 |
| 31415V-BG-9 | FED NATL MTG ASSOC #990239 | | 12/01/2011 | SCHEDULED REDEMPTION | | 492,299 | 492,299 | 510,358 | 525,569 | | (33,270) | | (33,270) | | 492,299 | | | | 13,423 | 11/01/2023 |
| 31415V-ZW-8 | FED NATL MTG ASSOC #990957 | | 12/01/2011 | SCHEDULED REDEMPTION | | 387,448 | 387,448 | 402,068 | 416,753 | | (29,305) | | (29,305) | | 387,448 | | | | 10,373 | 09/01/2023 |
| 31415V-Z2-4 | FED NATL MTG ASSOC #990961 | | 12/01/2011 | SCHEDULED REDEMPTION | | 191,039 | 191,039 | 195,987 | 196,092 | | (5,052) | | (5,052) | | 191,039 | | | | 4,942 | 09/01/2023 |
| 31415V-5L-5 | FED NATL MTG ASSOC #991051 | | 12/01/2011 | SCHEDULED REDEMPTION | | 382,971 | 382,971 | 387,040 | 390,819 | | (7,848) | | (7,848) | | 382,971 | | | | 12,827 | 10/01/2038 |
| 31415V-6B-6 | FED NATL MTG ASSOC #991066 | | 12/01/2011 | SCHEDULED REDEMPTION | | 120,355 | 120,355 | 124,896 | 129,339 | | (8,985) | | (8,985) | | 120,355 | | | | 3,067 | 11/01/2023 |
| 31415W-FY-4 | FED NATL MTG ASSOC #991283 | | 12/01/2011 | SCHEDULED REDEMPTION | | 287,721 | 287,721 | 298,578 | 321,992 | | (34,271) | | (34,271) | | 287,721 | | | | 6,807 | 09/01/2023 |
| 31415W-LM-3 | FED NATL MTG ASSOC #991432 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,886 | 31,886 | 33,089 | 33,683 | | (1,798) | | (1,798) | | 31,886 | | | | 799 | 12/01/2023 |
| 31415W-3G-6 | FED NATL MTG ASSOC #991899 | | 12/01/2011 | SCHEDULED REDEMPTION | | 748,966 | 748,966 | 756,924 | 761,621 | | (12,655) | | (12,655) | | 748,966 | | | | 15,004 | 10/01/2038 |
| 31415W-4P-5 | FED NATL MTG ASSOC #991930 | | 12/01/2011 | SCHEDULED REDEMPTION | | 82,632 | 82,632 | 85,660 | 87,352 | | (4,720) | | (4,720) | | 82,632 | | | | 2,061 | 12/01/2023 |
| 31415X-Z3-8 | FED NATL MTG ASSOC #992762 | | 12/01/2011 | SCHEDULED REDEMPTION | | 60,593 | 60,593 | 61,516 | 61,395 | | (802) | | (802) | | 60,593 | | | | 1,973 | 02/01/2024 |
| 31415X-3S-8 | FED NATL MTG ASSOC #992809 | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,731 | 27,731 | 28,778 | 29,066 | | (1,335) | | (1,335) | | 27,731 | | | | 883 | 11/01/2023 |
| 31415Y-BZ-1 | FED NATL MTG ASSOC #992956 | | 12/01/2011 | SCHEDULED REDEMPTION | | 696,605 | 696,605 | 722,129 | 719,340 | | (22,734) | | (22,734) | | 696,605 | | | | 9,357 | 12/01/2023 |
| 31415Y-LM-9 | FED NATL MTG ASSOC #993232 | | 12/01/2011 | SCHEDULED REDEMPTION | | 129,521 | 129,521 | 131,495 | 131,451 | | (1,930) | | (1,930) | | 129,521 | | | | 3,414 | 07/01/2024 |
| 31415Y-5S-4 | FED NATL MTG ASSOC #993757 | | 12/01/2011 | SCHEDULED REDEMPTION | | 466,361 | 466,361 | 483,449 | 498,863 | | (32,502) | | (32,502) | | 466,361 | | | | 13,066 | 11/01/2023 |
| 31416A-GT-1 | FED NATL MTG ASSOC #994010 | | 12/01/2011 | SCHEDULED REDEMPTION | | 42,891 | 42,891 | 43,544 | 43,603 | | (712) | | (712) | | 42,891 | | | | 1,035 | 09/01/2024 |
| 31416A-GY-0 | FED NATL MTG ASSOC #994015 | | 12/01/2011 | SCHEDULED REDEMPTION | | 209,192 | 209,192 | 212,378 | 211,709 | | (2,517) | | (2,517) | | 209,192 | | | | 7,630 | 09/01/2024 |
| 31416B-BM-9 | FED NATL MTG ASSOC #994744 | | 12/01/2011 | SCHEDULED REDEMPTION | | 127,975 | 127,975 | 129,924 | 129,612 | | (1,637) | | (1,637) | | 127,975 | | | | 4,065 | 04/01/2024 |
| 31416B-HE-1 | FED NATL MTG ASSOC #994929 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,417 | 6,417 | 6,652 | 7,175 | | (758) | | (758) | | 6,417 | | | | 201 | 12/01/2023 |
| 31416B-HJ-0 | FED NATL MTG ASSOC #994933 | | 12/01/2011 | SCHEDULED REDEMPTION | | 111,620 | 111,620 | 115,710 | 114,733 | | (3,112) | | (3,112) | | 111,620 | | | | 3,222 | 09/01/2023 |
| 31416B-Z8-4 | FED NATL MTG ASSOC #995467 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,201,602 | 1,201,602 | 1,235,491 | 1,234,539 | | (32,938) | | (32,938) | | 1,201,602 | | | | 32,726 | 09/01/2023 |
| 31416B-2F-4 | FED NATL MTG ASSOC #995474 | | 12/01/2011 | SCHEDULED REDEMPTION | | 73,708 | 73,708 | 76,409 | 77,155 | | (3,447) | | (3,447) | | 73,708 | | | | 2,129 | 02/01/2024 |
| 31416H-E5-0 | FED NATL MTG ASSOC #AA0155 | | 12/01/2011 | SCHEDULED REDEMPTION | | 212,299 | 212,299 | 220,078 | 223,922 | | (11,623) | | (11,623) | | 212,299 | | | | 3,002 | 01/01/2024 |
| 31416H-PX-7 | FED NATL MTG ASSOC #AA0437 | | 12/01/2011 | SCHEDULED REDEMPTION | | 247,075 | 247,075 | 256,128 | 289,856 | | (42,781) | | (42,781) | | 247,075 | | | | 6,888 | 12/01/2023 |
| 31416H-ZB-4 | FED NATL MTG ASSOC #AA0737 | | 12/01/2011 | SCHEDULED REDEMPTION | | 244,263 | 244,263 | 247,984 | 247,824 | | (3,561) | | (3,561) | | 244,263 | | | | 6,437 | 03/01/2024 |
| 31416H-ZK-4 | FED NATL MTG ASSOC #AA0745 | | 12/01/2011 | SCHEDULED REDEMPTION | | 268,115 | 268,115 | 275,677 | 278,941 | | (10,826) | | (10,826) | | 268,115 | | | | 7,977 | 03/01/2024 |
| 31416H-2W-4 | FED NATL MTG ASSOC #AA0788 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,575 | 31,575 | 32,056 | 32,076 | | (501) | | (501) | | 31,575 | | | | 888 | 05/01/2024 |
| 31416J-BE-0 | FED NATL MTG ASSOC #AA0936 | | 12/01/2011 | SCHEDULED REDEMPTION | | 128,662 | 128,662 | 133,376 | 138,003 | | (9,341) | | (9,341) | | 128,662 | | | | 4,825 | 12/01/2023 |
| 31416K-ZP-6 | FED NATL MTG ASSOC #AA2549 | | 12/01/2011 | SCHEDULED REDEMPTION | | 221,922 | 221,922 | 225,303 | 225,718 | | (3,795) | | (3,795) | | 221,922 | | | | 6,044 | 04/01/2024 |
| 31416L-FM-3 | FED NATL MTG ASSOC #AA2871 | | 12/01/2011 | SCHEDULED REDEMPTION | | 900,272 | 900,272 | 925,663 | 920,622 | | (20,350) | | (20,350) | | 900,272 | | | | 23,556 | 03/01/2024 |
| 31416L-HN-9 | FED NATL MTG ASSOC #AA2936 | | 09/01/2011 | Various | | 18,077,808 | 17,236,179 | 17,568,110 | 17,473,315 | | (23,188) | | (23,188) | | 17,450,127 | | 627,681 | 627,681 | 545,229 | 04/01/2024 |
| 31416L-3Q-7 | FED NATL MTG ASSOC #AA3506 | | 12/01/2011 | SCHEDULED REDEMPTION | | 251,257 | 251,257 | 255,085 | 255,006 | | (3,749) | | (3,749) | | 251,257 | | | | 7,271 | 03/01/2024 |

# 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 |
| 31416M-U2-8 | FED NATL MTG ASSOC #AA4200 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,022,685 | 1,022,685 | 1,051,528 | 1,055,541 | | (32,856) | | (32,856) | | 1,022,685 | | | | 28,037 | 03/01/2024 |
| 31416M-WC-4 | FED NATL MTG ASSOC #AA4242 | | 12/01/2011 | SCHEDULED REDEMPTION | | 238,704 | 238,704 | 242,340 | 241,996 | | (3,292) | | (3,292) | | 238,704 | | | | 5,936 | 04/01/2024 |
| 31416M-WL-4 | FED NATL MTG ASSOC #AA4250 | | 09/01/2011 | Various | | 7,538,758 | 7,197,133 | 7,335,734 | 7,319,658 | | (32,711) | | (32,711) | | 7,286,948 | | 251,810 | 251,810 | 218,499 | 04/01/2024 |
| 31416N-BX-9 | FED NATL MTG ASSOC #AA4553 | | 12/01/2011 | SCHEDULED REDEMPTION | | 226,687 | 226,687 | 234,975 | 236,661 | | (9,974) | | (9,974) | | 226,687 | | | | 6,008 | 08/01/2024 |
| 31416N-CR-1 | FED NATL MTG ASSOC #AA4579 | | 12/01/2011 | SCHEDULED REDEMPTION | | 42,735 | 42,735 | 43,386 | 43,283 | | (548) | | (548) | | 42,735 | | | | 1,066 | 04/01/2024 |
| 31416N-V2-5 | FED NATL MTG ASSOC #AA5132 | | 12/01/2011 | SCHEDULED REDEMPTION | | 241,207 | 241,207 | 244,882 | 244,498 | | (3,291) | | (3,291) | | 241,207 | | | | 4,895 | 04/01/2024 |
| 31416N-ZQ-8 | FED NATL MTG ASSOC #AA5250 | | 12/01/2011 | SCHEDULED REDEMPTION | | 65,848 | 65,848 | 66,851 | 66,650 | | (802) | | (802) | | 65,848 | | | | 1,721 | 03/01/2024 |
| 31416P-GQ-4 | FED NATL MTG ASSOC #AA5606 | | 12/01/2011 | SCHEDULED REDEMPTION | | 106,007 | 106,007 | 108,752 | 108,354 | | (2,347) | | (2,347) | | 106,007 | | | | 2,320 | 10/01/2023 |
| 31416P-MP-9 | FED NATL MTG ASSOC #AA5765 | | 12/01/2011 | SCHEDULED REDEMPTION | | 223,973 | 223,973 | 227,385 | 227,035 | | (3,061) | | (3,061) | | 223,973 | | | | 6,292 | 04/01/2024 |
| 31416P-UQ-8 | FED NATL MTG ASSOC #AA5990 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,630,738 | 3,630,738 | 3,763,486 | 3,773,025 | | (142,287) | | (142,287) | | 3,630,738 | | | | 89,779 | 05/01/2024 |
| 31416P-Y5-0 | FED NATL MTG ASSOC #AA6131 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,475 | 15,475 | 15,710 | 15,654 | | (179) | | (179) | | 15,475 | | | | 538 | 04/01/2024 |
| 31416Q-MF-9 | FED NATL MTG ASSOC #AA6657 | | 12/01/2011 | SCHEDULED REDEMPTION | | 159,834 | 159,834 | 162,269 | 161,863 | | (2,029) | | (2,029) | | 159,834 | | | | 4,181 | 06/01/2024 |
| 31416Q-QB-4 | FED NATL MTG ASSOC #AA6749 | | 12/01/2011 | SCHEDULED REDEMPTION | | 130,588 | 130,588 | 132,577 | 132,563 | | (1,975) | | (1,975) | | 130,588 | | | | 3,408 | 06/01/2024 |
| 31416Q-SH-9 | FED NATL MTG ASSOC #AA6819 | | 12/01/2011 | SCHEDULED REDEMPTION | | 70,012 | 70,012 | 71,079 | 71,335 | | (1,323) | | (1,323) | | 70,012 | | | | 728 | 10/01/2024 |
| 31416Q-7M-1 | FED NATL MTG ASSOC #AA7199 | | 12/01/2011 | SCHEDULED REDEMPTION | | 96,254 | 96,254 | 97,720 | 97,671 | | (1,417) | | (1,417) | | 96,254 | | | | 2,427 | 05/01/2024 |
| 31416R-VA-8 | FED NATL MTG ASSOC #AA7808 | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,892 | 3,892 | 3,952 | 3,942 | | (50) | | (50) | | 3,892 | | | | 108 | 08/01/2024 |
| 31416R-XR-9 | FED NATL MTG ASSOC #AA7887 | | 12/01/2011 | SCHEDULED REDEMPTION | | 68,956 | 68,956 | 70,007 | 69,872 | | (915) | | (915) | | 68,956 | | | | 1,815 | 06/01/2024 |
| 31416R-3D-3 | FED NATL MTG ASSOC #AA7995 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,154 | 12,154 | 12,339 | 12,313 | | (159) | | (159) | | 12,154 | | | | 312 | 06/01/2024 |
| 31416S-XS-5 | FED NATL MTG ASSOC #AA8788 | | 12/01/2011 | SCHEDULED REDEMPTION | | 117,119 | 117,119 | 118,903 | 118,607 | | (1,488) | | (1,488) | | 117,119 | | | | 3,132 | 07/01/2024 |
| 31416S-Z8-7 | FED NATL MTG ASSOC #AA8866 | | 12/01/2011 | SCHEDULED REDEMPTION | | 396,871 | 396,871 | 402,917 | 405,424 | | (8,553) | | (8,553) | | 396,871 | | | | 9,645 | 04/01/2024 |
| 31416T-JX-8 | FED NATL MTG ASSOC #AA9277 | | 12/01/2011 | SCHEDULED REDEMPTION | | 214,234 | 214,234 | 217,498 | 216,874 | | (2,640) | | (2,640) | | 214,234 | | | | 4,070 | 09/01/2024 |
| 31417J-DX-5 | FED NATL MTG ASSOC #AC0117 | | 12/01/2011 | SCHEDULED REDEMPTION | | 168,703 | 168,703 | 171,274 | 170,931 | | (2,228) | | (2,228) | | 168,703 | | | | 4,198 | 09/01/2024 |
| 31417J-D9-8 | FED NATL MTG ASSOC #AC0127 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,415 | 12,415 | 12,604 | 12,558 | | (143) | | (143) | | 12,415 | | | | 408 | 11/01/2024 |
| 31417J-E6-3 | FED NATL MTG ASSOC #AC0156 | | 12/01/2011 | SCHEDULED REDEMPTION | | 12,128 | 12,128 | 12,313 | 12,274 | | (146) | | (146) | | 12,128 | | | | 425 | 07/01/2024 |
| 31417J-RJ-1 | FED NATL MTG ASSOC #AC0488 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,741,104 | 1,741,104 | 1,804,763 | 1,804,654 | | (63,550) | | (63,550) | | 1,741,104 | | | | 48,025 | 09/01/2024 |
| 31417J-SJ-0 | FED NATL MTG ASSOC #AC0520 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,618 | 11,618 | 11,795 | 11,761 | | (143) | | (143) | | 11,618 | | | | 286 | 07/01/2024 |
| 31417K-QY-6 | FED NATL MTG ASSOC #AC1370 | | 12/01/2011 | SCHEDULED REDEMPTION | | 93,750 | 93,750 | 95,178 | 94,998 | | (1,248) | | (1,248) | | 93,750 | | | | 2,655 | 08/01/2024 |
| 31417K-Q4-2 | FED NATL MTG ASSOC #AC1374 | | 12/01/2011 | SCHEDULED REDEMPTION | | 32,625 | 32,625 | 33,122 | 33,044 | | (419) | | (419) | | 32,625 | | | | 865 | 08/01/2024 |
| 31417K-VS-3 | FED NATL MTG ASSOC #AC1524 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,932 | 8,932 | 9,068 | 9,043 | | (111) | | (111) | | 8,932 | | | | 244 | 09/01/2024 |
| 31417K-VU-8 | FED NATL MTG ASSOC #AC1526 | | 12/01/2011 | SCHEDULED REDEMPTION | | 15,049 | 15,049 | 15,278 | 15,267 | | (218) | | (218) | | 15,049 | | | | 428 | 09/01/2024 |
| 31417K-3T-2 | FED NATL MTG ASSOC #AC1709 | | 12/01/2011 | SCHEDULED REDEMPTION | | 46,038 | 46,038 | 46,740 | 46,763 | | (724) | | (724) | | 46,038 | | | | 1,517 | 11/01/2024 |
| 31417K-4D-6 | FED NATL MTG ASSOC #AC1719 | | 12/01/2011 | SCHEDULED REDEMPTION | | 172,326 | 172,326 | 174,951 | 174,586 | | (2,260) | | (2,260) | | 172,326 | | | | 4,962 | 08/01/2024 |
| 31417L-KZ-7 | FED NATL MTG ASSOC #AC2111 | | 12/01/2011 | SCHEDULED REDEMPTION | | 202,191 | 202,191 | 205,272 | 204,759 | | (2,568) | | (2,568) | | 202,191 | | | | 6,148 | 08/01/2024 |
| 31417L-QT-5 | FED NATL MTG ASSOC #AC2265 | | 12/01/2011 | SCHEDULED REDEMPTION | | 254,175 | 254,175 | 258,047 | 257,886 | | (3,711) | | (3,711) | | 254,175 | | | | 3,900 | 11/01/2024 |
| 31417L-YM-1 | FED NATL MTG ASSOC #AC2515 | | 12/01/2011 | SCHEDULED REDEMPTION | | 51,654 | 51,654 | 53,543 | 53,521 | | (1,867) | | (1,867) | | 51,654 | | | | 1,697 | 08/01/2024 |
| 31417M-5Y-5 | FED NATL MTG ASSOC #AC3562 | | 12/01/2011 | SCHEDULED REDEMPTION | | 110,314 | 110,314 | 111,995 | 111,790 | | (1,476) | | (1,476) | | 110,314 | | | | 2,914 | 10/01/2024 |
| 31417N-AJ-0 | FED NATL MTG ASSOC #AC3608 | | 12/01/2011 | SCHEDULED REDEMPTION | | 28,009 | 28,009 | 28,435 | 28,334 | | (325) | | (325) | | 28,009 | | | | 651 | 08/01/2024 |
| 31417N-AS-0 | FED NATL MTG ASSOC #AC3616 | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,725 | 7,725 | 7,843 | 7,828 | | (103) | | (103) | | 7,725 | | | | 261 | 08/01/2024 |
| 31417Q-C8-5 | FED NATL MTG ASSOC #AC4594 | | 12/01/2011 | SCHEDULED REDEMPTION | | 16,056 | 16,056 | 16,301 | 16,255 | | (199) | | (199) | | 16,056 | | | | 530 | 12/01/2024 |
| 31417Q-GE-8 | FED NATL MTG ASSOC #AC4696 | | 12/01/2011 | SCHEDULED REDEMPTION | | 810,546 | 810,546 | 822,894 | 821,949 | | (11,403) | | (11,403) | | 810,546 | | | | 23,096 | 10/01/2024 |
| 31417Q-MM-3 | FED NATL MTG ASSOC #AC4863 | | 12/01/2011 | SCHEDULED REDEMPTION | | 103,394 | 103,394 | 104,970 | 104,900 | | (1,506) | | (1,506) | | 103,394 | | | | 2,592 | 11/01/2024 |
| 31417Q-PC-2 | FED NATL MTG ASSOC #AC4918 | | 12/01/2011 | SCHEDULED REDEMPTION | | 104,513 | 104,513 | 106,106 | 106,037 | | (1,524) | | (1,524) | | 104,513 | | | | 3,097 | 12/01/2024 |
| 31417Q-XE-9 | FED NATL MTG ASSOC #AC5176 | | 12/01/2011 | SCHEDULED REDEMPTION | | 147,625 | 147,625 | 149,874 | 149,314 | | (1,689) | | (1,689) | | 147,625 | | | | 4,939 | 11/01/2024 |
| 31417S-L5-7 | FED NATL MTG ASSOC #AC5747 | | 12/01/2011 | SCHEDULED REDEMPTION | | 80,517 | 80,517 | 83,461 | 83,571 | | (3,055) | | (3,055) | | 80,517 | | | | 2,343 | 12/01/2024 |
| 31417S-XZ-8 | FED NATL MTG ASSOC #AC6095 | | 12/01/2011 | SCHEDULED REDEMPTION | | 128,522 | 128,522 | 130,480 | 130,295 | | (1,772) | | (1,772) | | 128,522 | | | | 3,296 | 11/01/2024 |
| 31417T-D9-6 | FED NATL MTG ASSOC #AC6427 | | 12/01/2011 | SCHEDULED REDEMPTION | | 31,974 | 31,974 | 32,461 | 32,479 | | (506) | | (506) | | 31,974 | | | | 1,013 | 11/01/2024 |
| 31417T-GL-6 | FED NATL MTG ASSOC #AC6502 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,013,569 | 1,013,569 | 1,029,010 | 1,035,332 | | (21,763) | | (21,763) | | 1,013,569 | | | | 26,716 | 12/01/2024 |
| 31417T-V8-8 | FED NATL MTG ASSOC #AC6938 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,518 | 6,518 | 6,617 | 6,610 | | (92) | | (92) | | 6,518 | | | | 201 | 11/01/2024 |
| 31417U-CU-7 | FED NATL MTG ASSOC #AC7282 | | 12/01/2011 | SCHEDULED REDEMPTION | | 39,959 | 39,959 | 40,567 | 40,459 | | (500) | | (500) | | 39,959 | | | | 818 | 11/01/2024 |
| 31417U-NW-1 | FED NATL MTG ASSOC #AC7604 | | 12/01/2011 | SCHEDULED REDEMPTION | | 352,772 | 352,772 | 358,147 | 357,815 | | (5,043) | | (5,043) | | 352,772 | | | | 10,038 | 11/01/2024 |
| 31417U-P2-5 | FED NATL MTG ASSOC #AC7640 | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,835,152 | 1,835,152 | 1,863,109 | 1,859,872 | | (24,721) | | (24,721) | | 1,835,152 | | | | 48,808 | 11/01/2024 |
| 31417U-RG-2 | FED NATL MTG ASSOC #AC7686 | | 12/01/2011 | SCHEDULED REDEMPTION | | 103,956 | 103,956 | 105,540 | 105,466 | | (1,510) | | (1,510) | | 103,956 | | | | 2,898 | 12/01/2024 |
| 31417U-RL-1 | FED NATL MTG ASSOC #AC7690 | | 12/01/2011 | SCHEDULED REDEMPTION | | 263,689 | 263,689 | 267,707 | 267,052 | | (3,363) | | (3,363) | | 263,689 | | | | 7,259 | 11/01/2024 |
| 31417U-SK-2 | FED NATL MTG ASSOC #AC7721 | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,226 | 6,226 | 6,321 | 6,325 | | (99) | | (99) | | 6,226 | | | | 152 | 11/01/2024 |
| 31417Y-BM-8 | FED NATL MTG ASSOC #MA0043 | | 12/01/2011 | SCHEDULED REDEMPTION | | 211,526 | 211,526 | 214,749 | 214,676 | | (3,150) | | (3,150) | | 211,526 | | | | 5,593 | 04/01/2024 |
| 31417Y-CP-0 | FED NATL MTG ASSOC #MA0077 | | 09/01/2011 | Various | | 7,567,130 | 7,183,667 | 7,322,009 | 7,304,126 | | (28,812) | | (28,812) | | 7,275,313 | | 291,817 | 291,817 | 236,404 | 04/01/2024 |
| 31417Y-GM-3 | FED NATL MTG ASSOC #MA0203 | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,618,814 | 8,618,814 | 8,962,220 | 8,953,207 | | (334,393) | | (334,393) | | 8,618,814 | | | | 218,435 | 10/01/2019 |

# 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 |
| 31417Y-HK-6 | FED NATL MTG ASSOC #MA0233 | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,533 | 11,533 | 11,709 | 11,696 | | (163) | | (163) | | 11,533 | | | | 302 | 11/01/2024 |
| 31417Y-JL-2 | FED NATL MTG ASSOC #MA0266 | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,774,573 | 4,774,573 | 5,040,905 | 5,015,345 | | (240,773) | | (240,773) | | 4,774,573 | | | | 136,662 | 12/01/2019 |
| 31417Y-JV-0 | FED NATL MTG ASSOC #MA0275 | | 12/01/2011 | SCHEDULED REDEMPTION | | 111,254 | 111,254 | 112,949 | 112,801 | | (1,547) | | (1,547) | | 111,254 | | | | 2,917 | 12/01/2024 |
| 313602-EB-6 | FED NATL MTG ASSOC 1988-16 E | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,090 | 5,090 | 5,231 | 5,140 | | (50) | | (50) | | 5,090 | | | | 292 | 06/25/2018 |
| 313602-QA-5 | FED NATL MTG ASSOC 1989-19 A | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,871 | 2,871 | 3,002 | 2,875 | | (5) | | (5) | | 2,871 | | | | 168 | 04/25/2019 |
| 31358F-PH-6 | FED NATL MTG ASSOC 1990-139 X | | 12/01/2011 | SCHEDULED REDEMPTION | | 178,096 | 178,096 | 131,304 | 171,133 | | 6,963 | | 6,963 | | 178,096 | | | | 7,324 | 11/25/2020 |
| 31358N-TD-4 | FED NATL MTG ASSOC 1992-103 Z | | 12/01/2011 | SCHEDULED REDEMPTION | | 162,817 | 162,817 | 131,911 | 159,391 | | 3,426 | | 3,426 | | 162,817 | | | | 7,335 | 06/25/2022 |
| 31358N-US-9 | FED NATL MTG ASSOC 1992-98 PZ | | 09/01/2011 | Various | | 2,353,182 | 2,069,372 | 1,917,995 | 2,034,969 | | (39,783) | | (39,783) | | 1,995,187 | | 357,995 | 357,995 | 118,085 | 06/25/2022 |
| 31358R-WY-5 | FED NATL MTG ASSOC 1992-G 64 Z | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,049,776 | 1,049,776 | 974,060 | 1,027,102 | | 22,674 | | 22,674 | | 1,049,776 | | | | 45,086 | 11/25/2022 |
| 31358P-CT-2 | FED NATL MTG ASSOC G39 ZB | | 12/01/2011 | SCHEDULED REDEMPTION | | 237,153 | 237,153 | 178,342 | 227,885 | | 9,268 | | 9,268 | | 237,153 | | | | 9,305 | 07/25/2022 |
| 3133T1-C5-9 | FHR 1602 PJ | | 12/01/2011 | SCHEDULED REDEMPTION | | 106,454 | 106,454 | 112,364 | 108,499 | | (2,045) | | (2,045) | | 106,454 | | | | 4,108 | 10/15/2023 |
| 3133TM-Z3-3 | FHR 2205 ZA | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,514,307 | 3,514,307 | 3,270,651 | 3,489,015 | | 25,292 | | 25,292 | | 3,514,307 | | | | 126,237 | 08/15/2028 |
| 313398-QA-0 | FHR 2335 PZ | | 12/01/2011 | SCHEDULED REDEMPTION | | 722,751 | 722,751 | 680,104 | 706,730 | | 16,021 | | 16,021 | | 722,751 | | | | 27,901 | 07/15/2031 |
| 313399-AJ-6 | FHR 2344 QG | | 12/01/2011 | Various | | 3,660,342 | 3,465,437 | 3,380,967 | 3,446,238 | | (3,285) | | (3,285) | | 3,442,953 | | 217,389 | 217,389 | 136,857 | 08/15/2016 |
| 313399-TE-7 | FHR 2345 PZ | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,287,112 | 1,287,112 | 1,215,131 | 1,264,132 | | 22,980 | | 22,980 | | 1,287,112 | | | | 45,748 | 08/15/2031 |
| 313399-FX-0 | FHR 2351 AZ | | 12/01/2011 | SCHEDULED REDEMPTION | | 581,502 | 581,502 | 557,747 | 572,168 | | 9,334 | | 9,334 | | 581,502 | | | | 20,469 | 08/15/2031 |
| 31339N-2C-9 | FHR 2398 ZP | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,704,972 | 2,704,972 | 2,583,205 | 2,658,833 | | 46,139 | | 46,139 | | 2,704,972 | | | | 98,792 | 01/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,119,510 | 1,119,510 | 1,069,112 | 1,098,183 | | 21,326 | | 21,326 | | 1,119,510 | | | | 37,710 | 02/15/2032 |
| 31392K-ZE-9 | FHR 2448 TN | | 12/01/2011 | SCHEDULED REDEMPTION | | 929,225 | 929,225 | 967,556 | 945,264 | | (16,038) | | (16,038) | | 929,225 | | | | 34,690 | 05/15/2032 |
| 31392T-E2-9 | FHR 2480 PD | | 08/01/2011 | SCHEDULED REDEMPTION | | 1,168,309 | 1,168,309 | 1,209,683 | 1,169,541 | | (1,232) | | (1,232) | | 1,168,309 | | | | 21,878 | 11/15/2031 |
| 31392V-7G-1 | FHR 2498 BM | | 12/01/2011 | SCHEDULED REDEMPTION | | 337,032 | 337,032 | 344,800 | 339,418 | | (2,386) | | (2,386) | | 337,032 | | | | 10,689 | 09/15/2017 |
| 31392U-XD-1 | FHR 2500 MB | | 05/01/2011 | SCHEDULED REDEMPTION | | 740,471 | 740,471 | 764,857 | 741,653 | | (1,182) | | (1,182) | | 740,471 | | | | 8,995 | 01/15/2032 |
| 31393F-X6-8 | FHR 2539 PC | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,090,687 | 4,090,687 | 4,107,305 | 4,099,059 | | (8,372) | | (8,372) | | 4,090,687 | | | | 122,077 | 01/15/2032 |
| 31393H-MW-9 | FHR 2547 BE | | 12/01/2011 | SCHEDULED REDEMPTION | | 883,292 | 883,292 | 898,577 | 886,566 | | (3,274) | | (3,274) | | 883,292 | | | | 29,422 | 03/15/2032 |
| 31393K-PV-1 | FHR 2575 EB | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,809,921 | 2,809,921 | 2,832,313 | 2,818,251 | | (8,330) | | (8,330) | | 2,809,921 | | | | 80,178 | 02/15/2018 |
| 31393P-LP-7 | FHR 2602 WC | | 08/25/2011 | BANK OF AMERICA | | 10,862,500 | 10,000,000 | 10,168,750 | 10,052,746 | | (9,497) | | (9,497) | | 10,043,250 | | 819,251 | 819,251 | 373,611 | 04/15/2018 |
| 31393Q-C3-4 | FHR 2612 LN | | 12/01/2011 | SCHEDULED REDEMPTION | | 11,308,724 | 11,308,724 | 11,722,200 | 11,546,807 | | (238,082) | | (238,082) | | 11,308,724 | | | | 320,832 | 12/15/2031 |
| 31393R-B6-6 | FHR 2617 QU | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,177,481 | 3,177,481 | 3,182,446 | 3,177,914 | | (433) | | (433) | | 3,177,481 | | | | 93,872 | 06/15/2017 |
| 31393R-QU-7 | FHR 2630 KS | | 12/01/2011 | SCHEDULED REDEMPTION | | 445,389 | 445,389 | 420,854 | 441,543 | | 3,845 | | 3,845 | | 445,389 | | | | 11,335 | 01/15/2017 |
| 31394G-HU-0 | FHR 2649 OD | | 12/01/2011 | SCHEDULED REDEMPTION | | 887,578 | 887,578 | 921,695 | 906,280 | | (18,702) | | (18,702) | | 887,578 | | | | 44,379 | 11/15/2031 |
| 31394H-NQ-0 | FHR 2663 LE | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,115,106 | 4,115,106 | 3,890,704 | 4,063,042 | | 52,064 | | 52,064 | | 4,115,106 | | | | 135,017 | 03/15/2032 |
| 31394H-P4-7 | FHR 2663 ME | | 08/23/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 14,800,500 | 13,455,000 | 13,045,044 | 13,288,796 | | 27,785 | | 27,785 | | 13,316,581 | | 1,483,919 | 1,483,919 | 495,219 | 08/15/2018 |
| 31394H-6C-0 | FHR 2664 GH | | 08/25/2011 | BANK OF AMERICA | | 6,771,657 | 6,330,500 | 5,843,348 | 6,165,608 | | 39,071 | | 39,071 | | 6,204,678 | | 566,978 | 566,978 | 212,863 | 08/15/2018 |
| 31394J-N2-9 | FHR 2676E LG | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,755,361 | 2,755,361 | 2,872,464 | 2,816,704 | | (61,343) | | (61,343) | | 2,755,361 | | | | 104,038 | 06/15/2032 |
| 31394J-ST-5 | FHR 2677 HD | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,669,632 | 1,669,632 | 1,637,822 | 1,663,963 | | 5,669 | | 5,669 | | 1,669,632 | | | | 48,607 | 09/15/2016 |
| 31394K-K6-0 | FHR 2682 LC | | 08/30/2011 | BANK OF AMERICA | | 10,775,000 | 10,000,000 | 9,531,250 | 9,782,496 | | 38,428 | | 38,428 | | 9,820,924 | | 954,076 | 954,076 | 338,750 | 07/15/2032 |
| 31394P-J6-1 | FHR 2736A PD | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,057,871 | 1,057,871 | 1,102,170 | 1,091,952 | | (34,081) | | (34,081) | | 1,057,871 | | | | 52,894 | 03/15/2032 |
| 31394P-L2-7 | FHR 2747 DX | | 08/25/2011 | BANK OF AMERICA | | 14,437,259 | 13,252,791 | 13,432,947 | 13,318,579 | | (12,588) | | (12,588) | | 13,305,991 | | 1,131,268 | 1,131,268 | 495,139 | 02/15/2019 |
| 31394R-BU-2 | FHR 2750 DE | | 09/01/2011 | MF GLOBAL INC | | 37,975,000 | 35,000,000 | 34,808,594 | 34,916,753 | | 17,694 | | 17,694 | | 34,934,447 | | 3,040,553 | 3,040,553 | 1,207,500 | 02/15/2019 |
| 31394R-H5-1 | FHR 2750 XD | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,899,201 | 6,899,201 | 6,881,458 | 6,881,108 | | 18,093 | | 18,093 | | 6,899,201 | | | | 306,342 | 12/15/2028 |
| 31394R-MD-8 | FHR 2752A PG | | 09/08/2011 | SALOMON SMITH BARNEY | | 22,696,818 | 21,243,000 | 22,138,358 | 21,778,397 | | (77,873) | | (77,873) | | 21,700,524 | | 996,294 | 996,294 | 832,018 | 10/15/2032 |
| 31394T-Y7-4 | FHR 2764 YF | | 03/16/2011 | Various | | 22,816,546 | 22,797,268 | 22,797,268 | 22,797,268 | | | | | | 22,797,268 | | 19,278 | 19,278 | 37,562 | 03/15/2034 |
| 31394W-3U-0 | FHR 2770 UE | | 08/24/2011 | GOLDMAN, SACHS & CO. | | 16,188,680 | 14,852,000 | 14,656,487 | 14,771,229 | | 7,583 | | 7,583 | | 14,778,813 | | 1,409,867 | 1,409,867 | 497,542 | 03/15/2019 |
| 31394W-M7-0 | FHR 2777E PE | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,755,467 | 3,755,467 | 3,910,967 | 3,843,271 | | (87,805) | | (87,805) | | 3,755,467 | | | | 183,299 | 04/15/2033 |
| 31394W-SH-2 | FHR 2778 JD | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,710,006 | 1,710,006 | 1,780,277 | 1,763,444 | | (53,438) | | (53,438) | | 1,710,006 | | | | 85,500 | 12/15/2032 |
| 31395A-H2-4 | FHR 2808 YB | | 09/06/2011 | Various | | 14,028,706 | 13,113,794 | 12,037,337 | 12,612,174 | | 167,571 | | 167,571 | | 12,779,745 | | 1,248,961 | 1,248,961 | 454,685 | 06/15/2019 |
| 31395F-H7-2 | FHR 2855 WN | | 09/06/2011 | Various | | 12,474,713 | 11,770,000 | 10,716,595 | 11,281,092 | | 157,528 | | 157,528 | | 11,438,619 | | 1,036,094 | 1,036,094 | 363,380 | 09/15/2019 |
| 31395G-GY-2 | FHR 2861 JL | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,335,309 | 2,335,309 | 2,151,006 | 2,243,150 | | 92,158 | | 92,158 | | 2,335,309 | | | | 102,877 | 09/15/2019 |
| 31395H-F9-6 | FHR 2869 BG | | 09/08/2011 | SALOMON SMITH BARNEY | | 16,059,375 | 15,000,000 | 14,517,104 | 14,713,120 | | 84,192 | | 84,192 | | 14,797,312 | | 1,262,063 | 1,262,063 | 587,500 | 07/15/2033 |
| 31395H-GJ-3 | FHR 2869 MD | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,068,270 | 5,068,270 | 5,138,948 | 5,079,439 | | (11,170) | | (11,170) | | 5,068,270 | | | | 235,087 | 02/15/2029 |
| 31395H-E9-7 | FHR 2875 MC | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,902,103 | 2,902,103 | 2,989,507 | 2,912,077 | | (9,973) | | (9,973) | | 2,902,103 | | | | 90,751 | 05/15/2031 |
| 31395P-U6-7 | FHR 2941C WC | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,297,339 | 9,297,339 | 9,680,855 | 9,535,602 | | (238,262) | | (238,262) | | 9,297,339 | | | | 341,016 | 10/15/2030 |
| 31395R-RK-6 | FHR 2968 MB | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,182,730 | 2,182,730 | 2,240,026 | 2,189,647 | | (6,917) | | (6,917) | | 2,182,730 | | | | 76,305 | 12/15/2028 |
| 31395X-MW-2 | FHR 3015E EM | | 08/30/2011 | BANK OF AMERICA | | 37,953,125 | 35,000,000 | 36,491,602 | 36,219,760 | | (362,389) | | (362,389) | | 35,857,372 | | 2,095,753 | 2,095,753 | 1,317,361 | 10/15/2033 |
| 31396G-CC-3 | FHR 3087 VJ | | 12/01/2011 | SCHEDULED REDEMPTION | | 690,087 | 690,087 | 654,990 | 669,278 | | 20,810 | | 20,810 | | 690,087 | | | | 19,304 | 06/15/2022 |
| 31395N-PD-3 | FNBR 2006-B1 AB | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,332,193 | 2,332,193 | 2,322,355 | 2,331,191 | | 1,002 | | 1,002 | | 2,332,193 | | | | 82,161 | 06/25/2016 |

# 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 |
| 31393B-4Q-5 | FNR 0305A QP | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,083,435 | 4,083,435 | 4,223,005 | 4,147,218 | | (63,783) | | (63,783) | | 4,083,435 | | | | 112,207 | 01/25/2032 |
| 31393D-ZD-6 | FNR 0373A GA | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,398,307 | 2,398,307 | 2,422,290 | 2,409,549 | | (11,242) | | (11,242) | | 2,398,307 | | | | 58,628 | 05/25/2031 |
| 31358U-7D-2 | FNR 1993-70 Z | | 12/01/2011 | SCHEDULED REDEMPTION | | 20,913 | 20,913 | 21,801 | 23,133 | | (2,220) | | (2,220) | | 20,913 | | | | 849 | 05/25/2023 |
| 31392G-PN-9 | FNR 2002-89 CB | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,297,388 | 1,297,388 | 1,278,036 | 1,290,889 | | 6,499 | | 6,499 | | 1,297,388 | | | | 38,064 | 01/25/2018 |
| 31393U-AB-9 | FNR 2003-123 AY | | 08/25/2011 | BANK OF AMERICA | | 5,312,500 | 5,000,000 | 4,626,563 | 4,847,570 | | 26,555 | | 26,555 | | 4,874,124 | | 438,376 | 438,376 | 149,444 | 12/25/2018 |
| 31392J-3G-2 | FNR 2003-21 QE | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,924,537 | 3,924,537 | 3,948,912 | 3,928,925 | | (4,388) | | (4,388) | | 3,924,537 | | | | 134,170 | 10/25/2031 |
| 31393C-HP-1 | FNR 2003-54 TD | | 12/01/2011 | SCHEDULED REDEMPTION | | 537,448 | 537,448 | 540,502 | 537,809 | | (360) | | (360) | | 537,448 | | | | 14,542 | 09/25/2016 |
| 31393Y-ST-3 | FNR 2004-41 GE | | 08/25/2011 | Various | | 11,023,390 | 10,450,969 | 9,430,367 | 10,058,569 | | 119,607 | | 119,607 | | 10,178,176 | | 845,214 | 845,214 | 313,280 | 06/25/2019 |
| 31394A-L7-9 | FNR 2004-67 VE | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,770,638 | 1,770,638 | 1,750,165 | 1,767,695 | | 2,943 | | 2,943 | | 1,770,638 | | | | 49,531 | 12/25/2020 |
| 31394C-PH-9 | FNR 2005-16 LC | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,616,514 | 8,616,514 | 8,753,241 | 8,620,320 | | (3,806) | | (3,806) | | 8,616,514 | | | | 242,576 | 05/25/2028 |
| 31394C-MX-7 | FNR 2005-16 LD | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,303,725 | 1,303,725 | 1,319,098 | 1,305,159 | | (1,434) | | (1,434) | | 1,303,725 | | | | 71,705 | 03/25/2031 |
| 31396K-MG-4 | FNR 2006-74 FL | | 03/16/2011 | Various | | 4,781,983 | 4,791,281 | 4,790,532 | 4,790,692 | | 37 | | 37 | | 4,790,729 | | (8,746) | (8,746) | 6,554 | 08/25/2036 |
| 358266-CB-8 | FRESNO CNTY CA PENSION 2004 A CAP | | 06/01/2011 | Various | | 2,556,180 | 6,000,000 | 1,327,797 | 2,212,151 | | 69,449 | | 69,449 | | 2,281,599 | | 274,581 | 274,581 | | 08/15/2024 |
| 358266-CC-6 | FRESNO CNTY CA PENSION 2004 A CAP | | 12/07/2011 | Various | | 2,936,736 | 7,400,000 | 1,331,530 | 2,361,812 | | 98,441 | | 98,441 | | 2,460,253 | | 476,482 | 476,482 | | 08/15/2025 |
| 358266-CD-4 | FRESNO CNTY CA PENSION 2004 A CAP | | 03/28/2011 | BB&T CAPITAL MARKETS | | 5,517,810 | 16,570,000 | 4,062,672 | 6,242,656 | | 96,967 | | 96,967 | | 6,339,623 | | (821,813) | (821,813) | | 08/15/2026 |
| 358266-CE-2 | FRESNO CNTY CA PENSION 2004 A CAP | | 01/06/2011 | BB&T CAPITAL MARKETS | | 2,713,511 | 8,190,000 | 1,592,553 | 2,611,955 | | 4,987 | | 4,987 | | 2,616,942 | | 96,569 | 96,569 | | 08/15/2027 |
| 358266-CF-9 | FRESNO CNTY CA PENSION 2004 A CAP | | 05/27/2011 | Various | | 911,730 | 3,000,000 | 473,815 | 881,010 | | 25,949 | 54,058 | (28,109) | | 852,901 | | 58,829 | 58,829 | | 08/15/2028 |
| 37855P-EH-1 | GLENDALE WI CMNTY DEV BAYSHORE 05 B | | 11/01/2011 | PRAGER MCCARTHY & SEALY | | 1,232,647 | 1,115,000 | 1,070,155 | 1,089,715 | | 3,527 | | 3,527 | | 1,093,241 | | 139,405 | 139,405 | 57,640 | 10/01/2015 |
| 38374J-6W-1 | GNR 2004-103 B | | 04/01/2011 | SCHEDULED REDEMPTION | | 3,906,454 | 3,906,454 | 3,906,454 | 3,906,454 | | | | | | 3,906,454 | | | | 44,125 | 01/16/2025 |
| 413890-BZ-6 | HARRIS CNTY TX HOUSTON SPORTS SR 01I | | 03/29/2011 | Various | | 1,810,875 | 1,900,000 | 1,983,638 | 1,945,401 | | (2,630) | | (2,630) | | 1,942,771 | | (131,896) | (131,896) | 45,374 | 11/15/2016 |
| 451470-LT-3 | IDAHO STATE UNIV GEN REV TXBL 04 C | | 02/15/2011 | MORGAN KEEGAN & COMPANY, INC. | | 1,795,502 | 1,800,002 | 1,783,478 | 1,789,127 | | 208 | | 208 | | 1,789,335 | | 6,167 | 6,167 | 33,428 | 04/01/2022 |
| 452024-GT-3 | ILLINOIS MUN ELEC PWR SUPP BABS 2009C | | 11/18/2011 | PRAGER MCCARTHY & SEALY | | 596,075 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | 96,075 | 96,075 | 44,788 | 02/01/2035 |
| 452252-FK-0 | ILLINOIS ST TOLL HWY AUTH BABS 09B | | 10/25/2011 | Various | | 3,237,360 | 3,000,000 | 3,000,000 | 3,000,000 | | 28 | | 28 | | 3,000,028 | | 237,332 | 237,332 | 159,440 | 12/01/2034 |
| 455057-SV-2 | INDIANA FIN AUTH CONV CTR EXP BABS 09B | | 01/11/2011 | Various | | 4,594,375 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | 94,375 | 94,375 | 279,597 | 02/01/2039 |
| 457074-AK-8 | INGLEWOOD CA PENSION OBLIG 05 A TXBL | | 12/07/2011 | Various | | 950,880 | 6,000,000 | 1,178,940 | 1,635,754 | | 73,517 | | 73,517 | | 1,709,271 | | (758,391) | (758,391) | | 09/01/2035 |
| 46844M-CJ-1 | JACKSON MS MUN ARPT AUTH 2005 C | | 05/16/2011 | PRAGER MCCARTHY & SEALY | | 1,197,985 | 1,210,000 | 1,168,630 | 1,181,147 | | 1,153 | | 1,153 | | 1,182,300 | | 15,685 | 15,685 | 37,550 | 10/01/2021 |
| 485106-CN-6 | KANSAS CITY MO DNTWN ARENA 08D | | 09/08/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 10,574,250 | 9,195,000 | 9,195,000 | 9,195,000 | | 86 | | 86 | | 9,195,086 | | 1,379,164 | 1,379,164 | 683,970 | 04/01/2040 |
| 485428-ZU-3 | KANSAS DEV FIN KS PUB EMPLY RETIRE 04C | | 01/07/2011 | MORGAN KEEGAN & COMPANY, INC. | | 4,736,059 | 4,440,000 | 4,362,122 | 4,394,830 | | 227 | | 227 | | 4,395,057 | | 341,002 | 341,002 | 42,137 | 05/01/2016 |
| 49151E-2Q-5 | KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09 | | 01/12/2011 | BLAIR, WILLIAM, & COMPANY, L.L.C. | | 1,073,960 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 73,960 | 73,960 | 63,356 | 08/01/2029 |
| 519258-AM-9 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | 12/01/2011 | MATURED | | 540,000 | 540,000 | 540,000 | 540,000 | | | | | | 540,000 | | | | 33,966 | 12/01/2011 |
| 519258-AN-7 | LAURENTIAN ENERGY AUTH MN COGEN 05 B | | 03/04/2011 | Various | | 2,261,368 | 2,205,000 | 2,193,272 | 2,195,237 | | 58 | | 58 | | 2,195,295 | | 66,073 | 66,073 | 38,646 | 12/01/2016 |
| 54438E-KB-3 | LOS ANGELES CA CMNTY REDEV MID-CITY 08P | | 09/01/2011 | Various | | 1,392,500 | 1,370,000 | 1,331,846 | 1,334,764 | | 657 | | 657 | | 1,335,421 | | 57,079 | 57,079 | 131,067 | 09/01/2038 |
| 549091-AP-1 | LOYOLA UNIV IL DIRECT NOTE OBLIG 03C | | 03/04/2011 | Various | | 15,074,091 | 14,360,000 | 14,063,322 | 14,190,739 | | 5,599 | | 5,599 | | 14,196,338 | | 877,753 | 877,753 | 513,425 | 07/01/2016 |
| 566130-AA-1 | MARBURY AL WTR SYS SER 2007 | | 08/15/2011 | CALLED @ 100.00 | | 55,000 | 55,000 | 55,000 | 55,000 | | | | | | 55,000 | | | | 3,603 | 08/15/2037 |
| 59259N-ZH-9 | METRO NY TRANS AUTH DED TAX FD BABS 09 | | 01/11/2011 | Various | | 5,321,360 | 4,750,000 | 4,750,000 | 4,750,000 | | | | | | 4,750,000 | | 571,360 | 571,360 | 227,874 | 11/15/2039 |
| 59333A-JX-0 | MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B | | 04/01/2011 | CALLED @ 100.00 | | 640,000 | 640,000 | 640,000 | 640,000 | | | | | | 640,000 | | | | 19,520 | 04/01/2015 |
| 59334P-CP-0 | MIAMI-DADE CNTY FL TRANS SALES TAX BABS0 | | 01/13/2011 | PRAGER MCCARTHY & SEALY | | 101,843 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | 1,843 | 1,843 | 7,256 | 07/01/2039 |
| 596567-BV-8 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 06/01/2011 | SOUTHWEST SECURITIES, INC. | | 950,143 | 1,935,000 | 587,698 | 899,151 | | 25,611 | | 25,611 | | 924,763 | | 25,380 | 25,380 | | 10/01/2022 |
| 596567-BW-6 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 06/01/2011 | SOUTHWEST SECURITIES, INC. | | 1,125,372 | 2,455,000 | 695,968 | 1,066,134 | | 30,458 | | 30,458 | | 1,096,592 | | 28,780 | 28,780 | | 10/01/2023 |
| 596567-BY-2 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 07/05/2011 | Various | | 1,911,879 | 4,865,000 | 1,205,061 | 1,848,332 | | 63,564 | | 63,564 | | 1,911,896 | | (17) | (17) | | 10/01/2025 |
| 596567-BZ-9 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 07/08/2011 | Various | | 2,192,823 | 5,955,000 | 1,381,381 | 2,118,773 | | 75,176 | | 75,176 | | 2,193,949 | | (1,126) | (1,126) | | 10/01/2026 |
| 596567-CD-7 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 10/26/2011 | Various | | 1,978,082 | 6,595,000 | 1,176,680 | 1,804,809 | | 99,060 | | 99,060 | | 1,903,868 | | 74,213 | 74,213 | | 10/01/2030 |
| 596567-CE-5 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 09/28/2011 | PRAGER MCCARTHY & SEALY | | 1,899,349 | 6,870,000 | 1,147,908 | 1,760,676 | | 89,485 | | 89,485 | | 1,850,162 | | 49,187 | 49,187 | | 10/01/2031 |
| 596567-CF-2 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 09/19/2011 | PRAGER MCCARTHY & SEALY | | 1,692,078 | 6,720,000 | 1,051,546 | 1,612,871 | | 72,919 | | 72,919 | | 1,685,790 | | 6,288 | 6,288 | | 10/01/2032 |

# 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 |
| 596567-CG-0 | MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL | | 09/27/2011 | PRAGER MCCARTHY & SEALY | | 1,544,569 | 6,510,000 | 953,975 | 1,463,222 | | 67,930 | | 67,930 | | 1,531,152 | | 13,417 | 13,417 | | 10/01/2033 |
| 596567-BX-4 | MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04 | | 07/05/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 1,368,187 | 3,240,000 | 856,948 | 1,314,405 | | 45,574 | | 45,574 | | 1,359,979 | | 8,208 | 8,208 | | 10/01/2024 |
| 596567-CH-8 | MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04 | | 09/19/2011 | PRAGER MCCARTHY & SEALY | | 1,547,190 | 6,990,000 | 959,238 | 1,471,302 | | 69,931 | | 69,931 | | 1,541,233 | | 5,956 | 5,956 | | 10/01/2034 |
| 60242N-DJ-7 | MILWAUKEE WI REDEV TXBL PENSION 03 CAP | | 01/26/2011 | PRAGER MCCARTHY & SEALY | | 46,202 | 200,000 | 30,140 | 46,751 | | 241 | | 241 | | 46,993 | | (791) | (791) | | 04/01/2034 |
| 63252F-AA-7 | NATIONAL ARCHIVES CORP | | 09/01/2011 | SCHEDULED REDEMPTION | | 533,153 | 533,153 | 595,585 | 557,690 | | (24,537) | | (24,537) | | 533,153 | | | | 45,318 | 09/01/2019 |
| 64469D-CB-5 | NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J | | 11/30/2011 | Various | | 1,840,000 | 1,840,000 | 1,840,000 | 1,840,000 | | | | | | 1,840,000 | | | | 148,317 | 01/01/2037 |
| 64578J-AA-4 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 05/05/2011 | Various | | 4,773,803 | 5,925,000 | 3,564,421 | 4,600,940 | | 84,195 | | 84,195 | | 4,685,135 | | 88,668 | 88,668 | | 07/01/2015 |
| 64578J-AB-2 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 06/01/2011 | PRAGER MCCARTHY & SEALY | | 985,284 | 1,290,000 | 732,423 | 946,117 | | 20,893 | | 20,893 | | 967,010 | | 18,273 | 18,273 | | 07/01/2016 |
| 64578J-AC-0 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 12/16/2011 | PRAGER MCCARTHY & SEALY | | 942,209 | 1,200,000 | 660,636 | 855,188 | | 43,777 | | 43,777 | | 898,965 | | 43,244 | 43,244 | | 07/01/2017 |
| 64578J-AE-6 | NEW JERSEY ECON MOTOR VEH SURG 05A | | 05/06/2011 | RAMIREZ, SAMUAL A. & COMPANY | | 958,815 | 1,500,000 | 740,160 | 959,984 | | 18,378 | | 18,378 | | 978,361 | | (19,546) | (19,546) | | 07/01/2019 |
| 645913-AY-0 | NEW JERSEY ECON ST PENSION 1997 B | | 04/26/2011 | Various | | 16,998,970 | 29,270,000 | 10,998,597 | 17,159,899 | | 311,326 | | 311,326 | | 17,471,224 | | (472,255) | (472,255) | | 02/15/2020 |
| 645913-AZ-7 | NEW JERSEY ECON ST PENSION 1997 B | | 05/24/2011 | Various | | 6,687,504 | 12,185,000 | 4,707,553 | 6,901,921 | | 137,650 | | 137,650 | | 7,039,571 | | (352,067) | (352,067) | | 02/15/2021 |
| 645913-BA-1 | NEW JERSEY ECON ST PENSION 1997 B | | 06/02/2011 | Various | | 9,438,058 | 18,460,000 | 6,156,647 | 9,570,804 | | 212,282 | | 212,282 | | 9,783,086 | | (345,028) | (345,028) | | 02/15/2022 |
| 645913-BB-9 | NEW JERSEY ECON ST PENSION 1997 B | | 05/17/2011 | Various | | 991,267 | 2,200,000 | 634,436 | 1,051,647 | | 20,160 | | 20,160 | | 1,071,807 | | (80,540) | (80,540) | | 02/15/2023 |
| 645913-BC-7 | NEW JERSEY ECON ST PENSION 1997 B | | 05/24/2011 | Various | | 12,692,433 | 31,265,000 | 8,483,758 | 14,062,653 | | 267,310 | | 267,310 | | 14,329,963 | | (1,637,530) | (1,637,530) | | 02/15/2024 |
| 645913-AV-6 | NEW JERSEY ECON ST PENSION 1997-B | | 05/25/2011 | Various | | 2,347,636 | 3,100,000 | 1,484,528 | 2,170,200 | | 53,022 | | 53,022 | | 2,223,222 | | 124,414 | 124,414 | | 02/15/2017 |
| 646136-WV-9 | NEW JERSEY TRANSN BABS 09B | | 01/05/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | | 5,118,750 | 5,000,000 | 4,856,025 | 4,857,300 | | 39 | | 39 | | 4,857,339 | | 261,411 | 261,411 | 23,872 | 12/15/2039 |
| 64970M-XT-5 | NEW YORK NY HSG DEV CORP MULTI FAM 06A | | 11/01/2011 | Various | | 34,687,250 | 34,295,000 | 34,415,900 | 34,378,904 | | (537) | | (537) | | 34,378,367 | | 308,883 | 308,883 | 1,141,521 | 11/01/2027 |
| 64971P-EC-5 | NEW YORK NY INDL DEV QUEENS INSTAL 06 | | 01/01/2011 | CALLED @ 100.00000000 | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 3,616 | 01/01/2046 |
| 64967B-AA-0 | NEW YORK NY INDL YANKEE STAD RENTAL 06 | | 06/15/2011 | Various | | 8,656,330 | 10,645,000 | 10,645,000 | 10,645,000 | | | | | | 10,645,000 | | (1,988,670) | (1,988,670) | 552,631 | 03/01/2046 |
| 64983T-WD-1 | NEW YORK ST DORM LONG IS FHA 04A EX | | 08/15/2011 | Various | | 1,445,000 | 1,445,000 | 1,448,748 | 1,444,821 | | (277) | | (277) | | 1,444,544 | | 456 | 456 | 65,400 | 08/15/2015 |
| 649902-EP-4 | NEW YORK ST DORM PERS INC ECON DEV 06A | | 03/15/2011 | MATURED | | 2,305,000 | 2,305,000 | 2,267,014 | 2,303,201 | | 1,799 | | 1,799 | | 2,305,000 | | | | 59,239 | 03/15/2011 |
| 665250-BW-5 | NORTHERN IL PWR AGY BABS PRAIRIE 09C | | 01/12/2011 | Various | | 1,665,688 | 1,650,000 | 1,650,000 | 1,650,000 | | | | | | 1,650,000 | | 15,688 | 15,688 | 118,518 | 01/01/2039 |
| 665588-KH-1 | NORTHERN PALM BEACH CNTY FL WTR 3A 04B | | 12/16/2011 | PRAGER MCCARTHY & SEALY | | 2,276,567 | 2,355,000 | 2,239,205 | 2,269,106 | | 5,011 | | 5,011 | | 2,274,117 | | 2,450 | 2,450 | 167,051 | 08/01/2027 |
| 677555-XN-9 | OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1 | | 12/01/2011 | Various | | 710,000 | 710,000 | 710,000 | 710,000 | | | | | | 710,000 | | | | 32,565 | 03/01/2018 |
| 67884R-AP-5 | OKLAHOMA DEV FIN IDR GOODYEAR 2004 | | 07/01/2011 | MATURED | | 1,410,000 | 1,410,000 | 1,410,000 | 1,410,000 | | | | | | 1,410,000 | | | | 66,834 | 07/01/2011 |
| 67884R-BQ-2 | OKLAHOMA DEV FIN IDR MICHELIN 2004 | | 07/01/2011 | MATURED | | 1,180,000 | 1,180,000 | 1,180,000 | 1,180,000 | | | | | | 1,180,000 | | | | 55,342 | 07/01/2011 |
| 696499-CJ-9 | PALM BEACH CNTY FL ARPT SYS REF 2006 B | | 05/18/2011 | Various | | 6,533,148 | 6,240,000 | 6,240,000 | 6,240,000 | | | | | | 6,240,000 | | 293,148 | 293,148 | 334,814 | 10/01/2020 |
| 696550-WS-7 | PALM BEACH CNTY FL SCH BRD COP 10 A | | 05/03/2011 | Various | | 31,647,529 | 33,005,000 | 31,865,337 | 31,871,697 | | 13,200 | | 13,200 | | 31,884,897 | | (237,368) | (237,368) | 692,759 | 08/01/2025 |
| 20281P-BB-7 | PENNSYLVANIA COMWLTH FIN AUTH 2006 B | | 06/01/2011 | CALLED @ 100.00000000 | | 2,570,000 | 2,570,000 | 2,570,000 | 2,570,000 | | | | | | 2,570,000 | | | | 144,717 | 06/01/2023 |
| 709163-CH-0 | PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M | | 11/29/2011 | Various | | 800,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | | | 10,996 | 08/01/2041 |
| 71781L-AP-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 11/09/2011 | PRAGER MCCARTHY & SEALY | | 1,265,694 | 3,100,000 | 867,535 | 1,413,106 | | 36,746 | | 36,746 | | 1,449,852 | | (184,158) | (184,158) | | 04/15/2024 |
| 71781L-AS-8 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 01/31/2011 | MORGAN KEEGAN & COMPANY, INC. | | 7,768,810 | 9,259,000 | 5,695,501 | 7,724,233 | | 37,477 | | 37,477 | | 7,761,710 | | 7,100 | 7,100 | | 04/15/2014 |
| 71781L-BA-6 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 01/25/2011 | PRAGER MCCARTHY & SEALY | | 854,658 | 1,890,000 | 434,229 | 751,010 | | 4,619 | | 4,619 | | 755,629 | | 99,029 | 99,029 | | 04/15/2022 |
| 71781L-BB-4 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 05/27/2011 | PRAGER MCCARTHY & SEALY | | 2,569,320 | 6,000,000 | 1,502,237 | 2,535,026 | | 65,492 | | 65,492 | | 2,600,517 | | (31,197) | (31,197) | | 04/15/2023 |
| 71781L-BC-2 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 04/27/2011 | PRAGER MCCARTHY & SEALY | | 1,256,374 | 3,465,000 | 557,593 | 1,039,292 | | 29,109 | | 29,109 | | 1,068,401 | | 187,974 | 187,974 | | 04/15/2025 |
| 718846-AL-2 | PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04 | | 05/05/2011 | PRAGER MCCARTHY & SEALY | | 1,083,691 | 1,050,000 | 1,050,000 | 1,050,000 | | | | | | 1,050,000 | | 33,691 | 33,691 | 81,199 | 07/01/2019 |
| 736707-CH-1 | PORTLAND OR HYDROELEC PWR 06 REF TXBL | | 10/01/2011 | Various | | 1,570,000 | 1,570,000 | 1,566,918 | 1,568,088 | | 423 | | 423 | | 1,568,512 | | 1,488 | 1,488 | 86,711 | 10/01/2016 |
| 743759-AF-9 | PROVIDENCE HEALTH SYSTEM AK 2005 | | 10/01/2011 | MATURED | | 1,080,000 | 1,080,000 | 1,080,000 | 1,080,000 | | | | | | 1,080,000 | | | | 51,732 | 10/01/2011 |
| 744434-CW-9 | PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0 | | 01/11/2011 | PRAGER MCCARTHY & SEALY | | 104,178 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | 4,178 | 4,178 | 7,504 | 01/01/2041 |
| 745181-XH-5 | PUERTO RICO HWY & TRANS HWY REV 03 AA | | 10/17/2011 | PRE-REFUNDING | | 434,565 | 405,000 | 461,647 | 437,479 | | (2,982) | | (2,982) | | 434,498 | | 67 | 67 | 28,834 | 07/01/2018 |

# 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 |
| 759831-BD-1 | RENO NV CAP IMPT REV 2005 C TXBL | | 05/31/2011 | Various | | 29,824 | 200,000 | 36,470 | 48,649 | | 991 | | 991 | | 49,640 | | (19,816) | (19,816) | | 06/01/2036 |
| 759830-AK-8 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | 12/01/2011 | CALLED @ 100.0 | | 25,000 | 25,000 | 25,000 | 25,000 | | | | | | 25,000 | | | | 1,723 | 06/01/2016 |
| 759830-AL-6 | RENO NV SPL ASSMT DIST 2 LID RETRAC 06 | | 12/01/2011 | CALLED @ 100.00 | | 15,000 | 15,000 | 15,000 | 15,000 | | | | | | 15,000 | | | | 1,092 | 06/01/2025 |
| 212474-GE-4 | RHODE ISLAND CONVENTION CTR - DKN 06 A | | 05/18/2011 | PRAGER MCCARTHY & SEALY | | 3,147,809 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 147,809 | 147,809 | 73,937 | 05/15/2021 |
| 785849-TK-6 | SACRAMENTO CA FIN CMNTY REINV 06B | | 01/25/2011 | PRAGER MCCARTHY & SEALY | | 184,626 | 185,000 | 183,635 | 184,123 | | 9 | | 9 | | 184,132 | | 494 | 494 | 1,699 | 12/01/2016 |
| 78587R-AB-3 | SACRAMENTO CA MET FIRE DIST PENSION 04A | | 06/02/2011 | PRAGER MCCARTHY & SEALY | | 551,054 | 580,000 | 580,000 | 580,019 | | | | | | 580,019 | | (28,965) | (28,965) | 26,393 | 05/15/2025 |
| 786091-AD-0 | SACRAMENTO CNTY CA PENSION 03B CAP | | 04/26/2011 | E.J. DE LA ROSA & CO. | | 2,524,680 | 3,000,000 | 2,085,228 | 2,737,920 | | 4,776 | | 4,776 | | 2,742,696 | | (218,016) | (218,016) | 121,285 | 08/15/2023 |
| 796245-AL-2 | SAN ANTONIO TX CONV CTR HOTEL 05B | | 02/23/2011 | KILEY PARTNERS INC | | 644,597 | 730,000 | 567,619 | 579,153 | | 1,124 | | 1,124 | | 580,277 | | 64,321 | 64,321 | 23,740 | 07/15/2025 |
| 797398-DK-7 | SAN DIEGO CNTY CA PENSION OBLIG 2004 A | | 06/01/2011 | PRAGER MCCARTHY & SEALY | | 856,284 | 820,000 | 820,000 | 820,000 | | | | | | 820,000 | | 36,284 | 36,284 | 58,485 | 08/15/2021 |
| 79771P-XV-2 | SAN FRANCISCO CA REDEV TAX ALLOC 04D | | 03/14/2011 | JEFFERIES & COMPANY, INC. | | 3,196,997 | 2,970,000 | 3,016,332 | 2,989,425 | | (1,046) | | (1,046) | | 2,988,379 | | 208,618 | 208,618 | 105,344 | 08/01/2015 |
| 79771P-XW-0 | SAN FRANCISCO CA REDEV TAX ALLOC 04D | | 03/14/2011 | Various | | 3,343,491 | 3,135,000 | 3,198,202 | 3,161,526 | | (1,388) | | (1,388) | | 3,160,139 | | 183,352 | 183,352 | 112,127 | 08/01/2016 |
| 802595-CF-3 | SANTA ROSA CA COP REDEV AGY 05 B | | 05/18/2011 | CITIGROUP GLOBAL MARKETS | | 3,897,690 | 3,755,000 | 3,660,374 | 3,712,814 | | 5,446 | | 5,446 | | 3,718,260 | | 179,430 | 179,430 | 127,286 | 10/01/2015 |
| 83413Q-AK-5 | SOLANO CNTY CA TXBL PENSION 2004 A CUR | | 04/28/2011 | PRAGER MCCARTHY & SEALY | | 108,649 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | 8,649 | 8,649 | 7,475 | 01/15/2017 |
| 836753-JG-9 | SOUTH BROWARD HOSP DIST FL BABS 09B | | 01/24/2011 | PRAGER MCCARTHY & SEALY | | 101,571 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | 1,571 | 1,571 | 5,378 | 05/01/2044 |
| 83740N-AE-0 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 05/17/2011 | Various | | 2,764,001 | 2,535,000 | 2,535,000 | 2,535,000 | | | | | | 2,535,000 | | 229,001 | 229,001 | 110,478 | 08/01/2015 |
| 83740N-AK-6 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 03/29/2011 | BANK OF AMERICA | | 307,917 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | 7,917 | 7,917 | 11,500 | 08/01/2020 |
| 83740N-AM-2 | SOUTH COAST CA AIR QUAL MGMT PENSION 04 | | 05/17/2011 | PRAGER MCCARTHY & SEALY | | 2,008,640 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | 8,640 | 8,640 | 94,083 | 08/01/2022 |
| 846565-AB-5 | SPARKS REGL MED CTR AR MEDCAP V LLC 02 | | 06/15/2011 | CALLED @ 100.00 | | 295,000 | 295,000 | 297,950 | 295,803 | | (370) | | (370) | | 295,433 | | (433) | (433) | 18,121 | 06/15/2012 |
| 85088P-AA-8 | SPRINGFIELD MO CTR CITY DEV JORDAN 02B | | 06/01/2011 | CALLED @ 100.00 | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 2,820 | 06/01/2028 |
| 85088P-AB-6 | SPRINGFIELD MO CTR CITY DEV JORDAN 02C | | 06/01/2011 | CALLED @ 100.00000000 | | 135,000 | 135,000 | 135,000 | 135,000 | | | | | | 135,000 | | | | 5,076 | 06/01/2028 |
| 861395-FH-9 | STOCKTON CA PUB FIN AUTH HSG 06C | | 09/01/2011 | CALLED @ 100.00000000 | | 445,000 | 445,000 | 445,000 | 445,000 | | | | | | 445,000 | | | | 27,368 | 09/01/2016 |
| 861395-GE-5 | STOCKTON CA PUB FIN AUTH HSG 06C | | 12/05/2011 | Various | | 4,625,173 | 5,640,000 | 4,519,575 | 4,610,587 | | 14,863 | 76,745 | (61,882) | | 4,548,705 | | 76,469 | 76,469 | 501,775 | 09/01/2037 |
| 861395-EX-5 | STOCKTON CA PUB FIN AUTH REDEV 06B | | 04/14/2011 | Various | | 1,334,763 | 1,355,000 | 1,355,000 | 1,355,000 | | | | | | 1,355,000 | | (20,238) | (20,238) | 48,056 | 09/01/2012 |
| 861395-EY-3 | STOCKTON CA PUB FIN AUTH REDEV 06B | | 04/14/2011 | E.J. DE LA ROSA & CO. | | 955,500 | 980,000 | 980,000 | 980,000 | | | | | | 980,000 | | (24,500) | (24,500) | 37,861 | 09/01/2013 |
| 889384-DA-8 | TOLEDO OH SPL OBLIG MARINA DIST 06 | | 01/04/2011 | Various | | 1,196,653 | 1,135,000 | 1,164,907 | 1,150,972 | | (59) | | (59) | | 1,150,912 | | 45,741 | 45,741 | 6,907 | 12/01/2016 |
| 905649-DL-0 | UNION CITY CA PENSION OBLIG 2004 CAP | | 12/07/2011 | RAMIREZ, SAMUAL A. & COMPANY | | 1,037,594 | 2,840,000 | 680,350 | 1,038,001 | | 65,854 | | 65,854 | | 1,103,855 | | (66,261) | (66,261) | | 07/01/2026 |
| 914713-KS-0 | UNIVERSITY OF NC CHAPEL HILL TAX LSE 91 | | 02/15/2011 | MATURED | | 1,500,000 | 1,500,000 | 257,145 | 1,483,419 | | 16,581 | | 16,581 | | 1,500,000 | | | | | 02/15/2011 |
| 91857P-AC-1 | VACAVILLE CA REDEV HSG TAX ALLOC 06A | | 09/01/2011 | Various | | 460,900 | 455,000 | 481,522 | 463,337 | | (2,626) | | (2,626) | | 460,711 | | 189 | 189 | 31,694 | 09/01/2013 |
| 95648M-HB-8 | WEST VIRGINIA ECON CHARLESTON STAD 04 | | 11/01/2011 | CALLED @ 100.00 | | 215,000 | 215,000 | 215,000 | 215,000 | | | | | | 215,000 | | | | 11,180 | 11/01/2014 |
| 96272P-AA-1 | WHEATON COLLEGE IL TXBL 2004 | | 04/21/2011 | Various | | 2,281,420 | 2,300,000 | 2,317,081 | 2,315,452 | | (73) | | (73) | | 2,315,379 | | (33,959) | (33,959) | 72,962 | 10/01/2034 |
| 98267L-AA-3 | WYANDOTTE CNTY KC KS UNI SPL OBL 99 | | 12/01/2011 | CALLED @ 100.0 | | 400,000 | 400,000 | 429,696 | 414,973 | | (3,984) | | (3,984) | | 410,989 | | (10,989) | (10,989) | 24,600 | 12/01/2017 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,212,973,179 | 1,414,880,239 | 1,139,231,906 | 1,194,960,201 | | (3,054,624) | 393,381 | (3,448,005) | | 1,191,512,196 | | 21,460,984 | 21,460,984 | 36,832,427 | XXX |
| 88579Y-AB-7 | 3M COMPANY 0% 11/21/2032 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 10,394,012 | 11,086,000 | 8,946,673 | 9,135,535 | | 20,055 | | 20,055 | | 9,155,590 | | 1,238,422 | 1,238,422 | | 11/21/2032 |
| 00279V-CA-1 | ABBEY NATL TREASURY SERV | E | 07/26/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,032,900 | 5,000,000 | 4,998,850 | 4,999,094 | | 127 | | 127 | | 4,999,221 | | 33,679 | 33,679 | 139,392 | 11/10/2014 |
| 002824-AX-8 | ABBOTT LABORATORIES | | 04/29/2011 | PARIBAS CAPITAL MARKETS | | 14,396,060 | 14,000,000 | 14,668,780 | 14,619,607 | | (46,452) | | (46,452) | | 14,573,155 | | (177,095) | (177,095) | 164,850 | 05/27/2015 |
| N0021#-AA-4 | ABERTIS INFRAESTRUCTURAS (SPAIN) SER A G | F | 12/21/2011 | MATURED | | 23,000,000 | 23,000,000 | 22,749,829 | 22,924,823 | | 75,177 | | 75,177 | | 23,000,000 | | | | 1,039,600 | 12/21/2011 |
| 04542B-LZ-3 | ABFC 2005-WF1, M2 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 3,782,253 | 3,782,253 | 3,782,253 | 3,782,253 | | | | | | 3,782,253 | | | | 11,836 | 01/25/2035 |
| 04542B-MA-7 | ABFC 2005-WF1, M3 | | 03/18/2011 | Various | | 560,499 | 1,048,814 | 1,048,814 | 1,048,814 | | | | | | 1,048,814 | | (488,315) | (488,315) | 1,771 | 01/25/2035 |
| 04542B-MB-5 | ABFC 2005-WF1, M4 | | 03/18/2011 | Various | | 425,987 | 874,075 | 874,075 | 415,336 | 458,739 | | | 458,739 | | 874,075 | | (448,087) | (448,087) | 1,788 | 01/25/2035 |
| 04541G-EU-2 | ABSHE 2003-HE4 M1 RMBS | | 12/15/2011 | SCHEDULED REDEMPTION | | 2,386,858 | 2,386,858 | 2,389,096 | 2,386,970 | | (112) | | (112) | | 2,386,858 | | | | 21,268 | 08/15/2033 |
| 14975T-AA-6 | ABSN 2006-HE5, A1 RMBS | F | 12/31/2010 | VARIOUS | | | (1,238,941) | (455,785) | | | | | | | | | | | | 07/27/2036 |
| 003890-AA-8 | ACADEMIC FIN CORP SR - TRUST 2005 - SER | | 06/13/2011 | Various | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 1,490 | 06/01/2041 |
| 004421-BH-5 | ACE 2002-HE3, M1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 693,473 | 693,473 | 696,507 | 695,415 | | (1,941) | | (1,941) | | 693,473 | | | | 9,077 | 10/25/2032 |
| 004421-EX-7 | ACE 2004-OP1, M2 RMBS | | 12/27/2011 | Various | | 2,212,314 | 2,212,314 | 2,211,904 | 2,210,524 | | 7,187 | 5,396 | 1,791 | | 2,212,314 | | | | 20,699 | 04/25/2034 |

# 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 |
| 004421-EY-5 | ACE 2004-OP1, M3 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 108,478 | 108,478 | 108,478 | 35,342 | 73,135 | | | 73,135 | | 108,478 | | | | 1,440 | 04/25/2034 |
| 004421-QS-5 | ACE 2005-WF1, M4 RMBS | | 09/26/2011 | SCHEDULED REDEMPTION | | 1,468,878 | 1,468,878 | 1,277,623 | 1,108,170 | 360,708 | | | 360,708 | | 1,468,878 | | | | 6,590 | 05/25/2035 |
| 004406-AA-2 | ACE 2006-GP1, A RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 863,009 | 863,009 | 863,009 | 863,009 | | | | | | 863,009 | | | | 1,476 | 02/25/2031 |
| 00442B-AD-3 | ACE 2006-HE4, A2C RMBS | | 12/27/2011 | Various | | 663,428 | 663,428 | 418,549 | 442,635 | | 218,361 | 27,188 | 191,174 | | 663,428 | | | | 1,232 | 10/25/2036 |
| 00441Y-AC-6 | ACE 2006-OP2, A2B RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,655,064 | 1,655,064 | 1,500,319 | 1,655,064 | | | | | | 1,655,064 | | | | 3,295 | 08/25/2036 |
| 00441W-AA-4 | ACE 2006-SL4, A-1 | | 02/01/2011 | Various | | 637,055 | 2,399,577 | 446,503 | 353,734 | | (519) | | (519) | | 353,214 | | 283,841 | 283,841 | 987 | 09/25/2036 |
| 00448M-AA-9 | ACHMEA HYPOTHEEKBANK NV | F | 12/21/2011 | TENDER OFFER | | 13,741,754 | 13,334,000 | 13,327,333 | 13,328,789 | | 1,260 | | 1,260 | | 13,330,049 | | 411,704 | 411,704 | 883,600 | 11/03/2014 |
| 00485C-AK-3 | ACOSTA INC TERM B LOAN | | 10/31/2011 | SCHEDULED REDEMPTION | | 17,500 | 17,500 | 17,581 | | | (81) | | (81) | | 17,500 | | | | 41,178 | 03/01/2018 |
| 00506V-AE-0 | ACTIVANT SOLUTIONS INC B-3 TERM LOAN | | 05/16/2011 | Various | | 834,897 | 834,897 | 821,994 | 821,946 | | 12,951 | | 12,951 | | 834,897 | | | | 19,864 | 02/02/2016 |
| 00506V-AC-4 | ACTIVANT SOLUTIONS TERM LOAN B-1 | | 05/16/2011 | Various | | 139,463 | 139,463 | 133,421 | 133,946 | | 5,518 | | 5,518 | | 139,463 | | | | 4,304 | 05/02/2013 |
| 00508X-AD-6 | ACTUANT CORPORATION | | 11/17/2011 | KEYBANC CAPITAL MARKETS | | 1,377,000 | 1,350,000 | 1,360,125 | 1,359,364 | | (1,661) | | (1,661) | | 1,357,702 | | 19,298 | 19,298 | 86,883 | 06/15/2017 |
| 00512N-AD-2 | ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2 | | 12/30/2011 | SCHEDULED REDEMPTION | | 371,826 | 371,826 | 364,535 | 364,120 | | 7,707 | | 7,707 | | 371,826 | | | | 4,731 | 03/15/2015 |
| 00724F-AB-7 | ADOBE SYSTEMS INC | | 11/02/2011 | WELLS FARGO BROKERAGE SERVICES | | 2,481,430 | 2,286,000 | 2,249,561 | 2,251,726 | | 2,603 | | 2,603 | | 2,254,329 | | 227,101 | 227,101 | 137,541 | 02/01/2020 |
| 00780*-AA-4 | ADVANTAGE COLORADO CAPCO I SER. A | | 11/01/2011 | SCHEDULED REDEMPTION | | 8,824 | 8,824 | 5,523 | 8,166 | | 657 | | 657 | | 8,824 | | | | | 03/01/2017 |
| 00780*-AB-2 | ADVANTAGE COLORADO CAPCO I SER. B | | 11/01/2011 | SCHEDULED REDEMPTION | | 24,263 | 24,263 | 15,188 | 22,456 | | 1,807 | | 1,807 | | 24,263 | | | | | 03/01/2017 |
| 00769E-AK-6 | ADVANTAGE SALES & MARKETING TERM LOAN (F | | 12/30/2011 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,925 | | | 75 | | 75 | | 15,000 | | | | 332 | 12/17/2017 |
| 00104B-AC-4 | AES EASTERN ENERGY ABS | | 07/02/2011 | SCHEDULED REDEMPTION | | 553,478 | 553,478 | 553,478 | 552,484 | | 994 | | 994 | | 553,478 | | | | 49,813 | 01/02/2017 |
| 00111@-AA-2 | AES HAWAII (HEPCO) | | 12/31/2011 | SCHEDULED REDEMPTION | | 1,068,200 | 1,068,200 | 1,068,200 | 1,068,200 | | | | | | 1,068,200 | | | | 50,579 | 06/30/2022 |
| 008252-AL-2 | AFFILIATED MANAGERS GROU 3.950000% 08/15 | | 03/29/2011 | Various | | 15,304,678 | 13,250,000 | 13,191,577 | 13,167,130 | | (3,894) | | (3,894) | | 13,163,236 | | 2,141,442 | 2,141,442 | 317,591 | 08/15/2038 |
| 00828K-AF-2 | AFFINION GROUP TRANCHE B TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 42,561 | 42,561 | 42,300 | 24,731 | | 271 | | 271 | | 42,561 | | | | 144,986 | 10/09/2016 |
| 02640F-AA-6 | AGFMT 2010-1A A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,303,747 | 1,303,747 | 1,303,434 | 1,303,503 | | 244 | | 244 | | 1,303,747 | | | | 41,543 | 03/25/2040 |
| 00846U-AC-5 | AGILENT TECHNOLOGIES INC | | 11/16/2011 | CANTOR, FITZGERALD & CO. | | 2,363,560 | 2,000,000 | 1,992,000 | 1,994,005 | | 638 | | 638 | | 1,994,643 | | 368,917 | 368,917 | 137,222 | 11/01/2017 |
| 00846U-AD-3 | AGILENT TECHNOLOGIES INC | | 11/02/2011 | STIFEL NICOLAUS & CO, INC. | | 5,132,400 | 5,000,000 | 5,092,302 | 5,056,649 | | (27,859) | | (27,859) | | 5,028,790 | | 103,610 | 103,610 | 255,257 | 09/14/2012 |
| 00846U-AE-1 | AGILENT TECHNOLOGIES INC | | 11/16/2011 | CANTOR, FITZGERALD & CO. | | 4,436,240 | 4,000,000 | 3,987,480 | 3,989,852 | | 1,724 | | 1,724 | | 3,991,576 | | 444,664 | 444,664 | 260,944 | 09/14/2015 |
| 001192-AH-6 | AGL CAPITAL CORP | | 03/22/2011 | GOLDMAN, SACHS & CO. | | 1,010,820 | 1,000,000 | 998,330 | | | | | | | 998,330 | | 12,490 | 12,490 | 653 | 03/15/2041 |
| 008548-AE-9 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | 10/01/2011 | SCHEDULED REDEMPTION | | 1,342,000 | 1,342,000 | 1,342,000 | 1,342,000 | | | | | | 1,342,000 | | | | 81,594 | 10/01/2016 |
| 00855L-AA-7 | AGUA CALIENTE BAND OF CAHUILLA INDIANS 6 | | 10/01/2011 | SCHEDULED REDEMPTION | | 675,000 | 675,000 | 675,000 | 675,000 | | | | | | 675,000 | | | | 43,470 | 10/01/2016 |
| 009163-AA-4 | AIR PRODUCTS & CHEMICALS | | 05/12/2011 | KEYBANK NATIONAL ASSOCIATION | | 2,106,460 | 2,000,000 | 2,104,600 | 2,084,782 | | (15,120) | | (15,120) | | 2,069,662 | | 36,798 | 36,798 | 65,939 | 02/01/2013 |
| 01020L-AB-3 | AL GULF COAST TERMINALS TERM LOAN | | 10/31/2011 | SCHEDULED REDEMPTION | | 2,471,428 | 2,471,428 | 2,406,240 | 2,402,323 | | 69,104 | | 69,104 | | 2,471,428 | | | | 188,643 | 07/22/2016 |
| 01168B-AQ-4 | ALASKA COMMUNICATIONS SYSTEMS HOLDINGS I | | 12/30/2011 | SCHEDULED REDEMPTION | | 6,750 | 6,750 | 6,446 | 6,684 | | 66 | | 66 | | 6,750 | | | | 28,082 | 10/21/2016 |
| C0118#-AA-0 | ALBECOUR INC. 7.27% SENIOR NOTES | A | 06/15/2011 | Various | | 17,043,479 | 17,043,479 | 17,043,479 | 17,043,479 | | | | | | 17,043,479 | | | | 3,725,020 | 12/15/2017 |
| 013716-AP-0 | ALCAN INC | | 03/15/2011 | MATURED | | 2,500,000 | 2,500,000 | 2,508,450 | 2,500,245 | | (245) | | (245) | | 2,500,000 | | | | 80,625 | 03/15/2011 |
| 013716-AT-2 | ALCAN INC | | 08/12/2011 | BARCLAYS BANK | | 10,891,000 | 10,000,000 | 9,752,400 | 9,906,963 | | 17,993 | | 17,993 | | 9,924,956 | | 966,044 | 966,044 | 566,222 | 01/15/2014 |
| 013817-AH-4 | ALCOA INC | | 06/28/2011 | CALLED @ 107.491 | | 4,837,095 | 4,500,000 | 4,650,818 | 4,539,310 | | (9,130) | | (9,130) | | 4,530,180 | | 306,915 | 306,915 | 230,453 | 01/15/2013 |
| 014480-AA-8 | ALESCO PREFERRED FUNDING IV 2034 A-1 PRE | E | 10/31/2011 | SCHEDULED REDEMPTION | | 3,687,122 | 3,687,122 | 3,687,122 | 3,687,122 | | | | | | 3,687,122 | | | | 14,687 | 07/30/2034 |
| 01639#-AA-1 | ALISAL WATER CORPORATION | | 10/01/2011 | SCHEDULED REDEMPTION | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 16,093 | 01/01/2027 |
| 01741R-AD-4 | ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2 | | 03/03/2011 | Various | | 11,679,163 | 6,950,000 | 7,522,875 | 7,354,588 | | (11,022) | | (11,022) | | 7,343,567 | | 4,335,596 | 4,335,596 | 55,318 | 06/01/2014 |
| 018490-AL-6 | ALLERGAN INC 1.500000% 04/01/2026 | | 03/21/2011 | Various | | 12,610,402 | 11,200,000 | 11,273,062 | 11,015,357 | | (13,992) | | (13,992) | | 11,001,365 | | 1,609,037 | 1,609,037 | 76,762 | 04/01/2026 |
| 61753A-AC-2 | ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL | E | 12/20/2010 | Various | | | 9,300,000 | | | | | | | | | | | | | 06/20/2017 |
| 82101#-AA-0 | ALLIANT ENERGY / WISCONSIN POWER & LIGHT | | 12/15/2011 | SCHEDULED REDEMPTION | | 718,880 | 718,880 | 718,880 | 718,880 | | | | | | 718,880 | | | | 36,375 | 06/15/2025 |
| 018804-AP-9 | ALLIANT TECHSYSTEMS INC | | 11/14/2011 | ROYAL BANK OF SCOTLAND PLC | | 309,000 | 300,000 | 315,750 | 315,435 | | (1,423) | | (1,423) | | 314,011 | | (5,011) | (5,011) | 24,292 | 09/15/2020 |
| 01958X-BR-7 | ALLIED WASTE NORTH AMER | | 05/15/2011 | CALLED @ 103.563 | | 4,494,634 | 4,340,000 | 4,622,100 | 4,527,563 | | (32,821) | | (32,821) | | 4,494,742 | | (108) | (108) | 154,613 | 05/15/2016 |
| 88089M-AA-8 | ALLSTATE/SAGE I SYNTHETIC CDO | E | 06/03/2011 | CALLED @ 97.5 | | 63,375,000 | 65,000,000 | 61,975,000 | 62,976,472 | | 240,683 | | 240,683 | | 63,217,155 | | 157,845 | 157,845 | 83,775 | 06/20/2014 |
| 02005N-AB-6 | ALLY FINANCIAL INC | | 11/16/2011 | DEUTSCHE BANK SECURITIES | | 20,450 | 20,000 | 19,840 | 19,864 | | 26 | | 26 | | 19,889 | | 561 | 561 | 2,117 | 02/12/2015 |
| 021345-AA-1 | ALTA WIND HOLDINGS, LLC ALTA II-V ABS | | 12/30/2011 | SCHEDULED REDEMPTION | | 257,338 | 257,338 | 257,338 | 257,338 | | | | | | 257,338 | | | | 7,807 | 06/30/2035 |
| 02261W-AB-5 | ALZA CORP 0% 07/28/2020 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 6,132,268 | 7,250,000 | 6,705,620 | 5,451,450 | | 40,733 | | 40,733 | | 5,492,182 | | 640,085 | 640,085 | | 07/28/2020 |
| 00164Y-AD-9 | AMC NETWORKS, INC. - TERM LOAN B | | 10/03/2011 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,488 | | | 13 | | 13 | | 2,500 | | | | 23 | 12/31/2018 |
| 030612-AC-9 | AMCAR 2006-RM A3 ABS | | 12/06/2011 | SCHEDULED REDEMPTION | | 15,751,421 | 15,751,421 | 15,745,957 | 15,750,898 | | 523 | | 523 | | 15,751,421 | | | | 491,265 | 01/06/2014 |

# 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 |
| 0258M0-DA-4 | AMER EXPRESS CREDIT CO | | 09/14/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,140,800 | 10,000,000 | 9,941,600 | 9,944,879 | | 7,917 | | 7,917 | | 9,952,796 | | 188,004 | 188,004 | 279,583 | 09/15/2015 |
| 02360X-AJ-6 | AMERENENERGY GENERATING | | 02/09/2011 | J. P. MORGAN SECURITIES, INC. | | 5,913,750 | 6,000,000 | 6,193,980 | 6,173,270 | | (325) | | (325) | | 6,172,946 | | (259,196) | (259,196) | 83,475 | 06/01/2032 |
| 02364W-AH-8 | AMERICA MOVIL SAB DE CV | F | 03/03/2011 | DIRECT | | 3 | 3 | 3 | | | | | | | 3 | | | | | 01/15/2015 |
| 02369A-AG-3 | AMERICAN ACHIEVEMENT COR | | 05/06/2011 | Various | | 2,633,588 | 2,785,000 | 2,823,569 | 2,536,508 | | (1,948) | | (1,948) | | 2,820,629 | | (187,041) | (187,041) | 148,711 | 04/15/2016 |
| 207543-S#-7 | AMERICAN ELECTRIC POWER / AMERICAN ELEC | | 10/15/2011 | SCHEDULED REDEMPTION | | 660,465 | 660,465 | 660,465 | 660,465 | | | | | | 660,465 | | | | 68,953 | 10/15/2017 |
| 03028P-AA-4 | AMERICAN TRANSMISSION CO. SR NTS | | 03/15/2011 | MATURED | | 15,000,000 | 15,000,000 | 16,297,950 | 15,056,379 | | (56,379) | | (56,379) | | 15,000,000 | | | | 534,375 | 03/15/2011 |
| 03040#-AA-0 | AMERICAN WATER CAPITAL 6.87% NTS | | 03/29/2011 | MATURED | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 68,700 | 03/29/2011 |
| 030610-AD-1 | AMERICREDIT AUTOMOBILE RECEIVA | | 04/06/2011 | SCHEDULED REDEMPTION | | 6,388,909 | 6,388,909 | 6,559,946 | 6,460,169 | | (71,260) | | (71,260) | | 6,388,909 | | | | 108,064 | 09/06/2013 |
| 030613-AD-5 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | 12/06/2011 | SCHEDULED REDEMPTION | | 2,882,750 | 2,882,750 | 2,760,233 | 2,804,440 | | 78,310 | | 78,310 | | 2,882,750 | | | | 4,765 | 10/06/2013 |
| 03063T-AF-1 | AMERICREDIT AUTOMOBILE RECEIVA ABS | | 12/06/2011 | SCHEDULED REDEMPTION | | 7,213,808 | 7,213,808 | 7,466,292 | 7,338,622 | | (124,813) | | (124,813) | | 7,213,808 | | | | 235,041 | 06/06/2014 |
| 030616-AF-3 | AMERICREDIT PRIME AUTOMOBILE R ABS | | 12/08/2011 | SCHEDULED REDEMPTION | | 5,954,833 | 5,954,833 | 6,090,677 | 6,017,893 | | (63,060) | | (63,060) | | 5,954,833 | | | | 188,592 | 03/08/2016 |
| 031162-AQ-3 | AMGEN INC .375000% 02/01/2013 | | 03/29/2011 | Various | | 12,934,100 | 13,000,000 | 12,283,016 | 12,710,251 | | 31,376 | | 31,376 | | 12,741,628 | | 192,472 | 192,472 | 31,156 | 02/01/2013 |
| 03200#-AE-8 | AMPACET CORPORATION - 2007 EXCHANGE TRAN | | 01/31/2011 | SCHEDULED REDEMPTION | | 2,533,998 | 2,533,998 | 2,533,998 | 2,732,999 | | (199,002) | | (199,002) | | 2,533,998 | | | | 163,950 | 01/31/2017 |
| 03210@-AA-6 | AMPLIFON S.P.A. 5YR | F | 08/02/2011 | MATURED | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 952,500 | 08/02/2011 |
| 03072S-MF-9 | AMSI 2003-11, AV4 | | 03/02/2011 | UNION BANK OF SWITZERLAND | | 2,061,891 | 2,316,732 | 2,316,732 | 2,316,732 | | | | | | 2,316,732 | | (254,841) | (254,841) | 3,651 | 01/25/2034 |
| 03235M-AA-0 | AMTRAK SER. 2001 SECD NTS ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 1,216,333 | 1,216,333 | 1,216,333 | 1,216,333 | | | | | | 1,216,333 | | | | 115,552 | 06/15/2017 |
| 032355-A*-0 | AMTRUST FINANCIAL CORPORATION 11.78% SEN | | 10/17/2011 | EXCHANGE | | | 37,899,167 | | | | | | | | | | | | | 10/20/2012 |
| G0369@-AE-6 | ANGLIAN WATER 7.23% SERIES E SR NTS | F | 07/25/2011 | MATURED | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 723,000 | 07/25/2011 |
| 034863-AC-4 | ANGLO AMERICAN CAPITAL | F | 03/21/2011 | U.S. BANCORP PIPER JAFFRAY | | 8,075,520 | 8,000,000 | 7,993,280 | 7,993,849 | | 497 | | 497 | | 7,994,346 | | 81,174 | 81,174 | 84,089 | 09/27/2013 |
| 037705-AA-8 | APPALACHIAN NPI (EQUITABLE) 7.76% SR BON | | 05/02/2011 | Various | | 9,943,416 | 9,233,000 | 9,249,191 | 9,211,052 | | 3,435 | | 3,435 | | 9,214,487 | | 728,929 | 728,929 | 467,943 | 02/28/2016 |
| 037735-CF-2 | APPALACHIAN POWER CO | | 04/01/2011 | MATURED | | 10,000,000 | 10,000,000 | 9,955,600 | 9,997,463 | | 2,537 | | 2,537 | | 10,000,000 | | | | 277,500 | 04/01/2011 |
| 677755-C*-9 | AQUA OHIO INC 1ST MTG (FORMER CONSUMERS | | 07/15/2011 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 300,000 | 299,502 | | 498 | | 498 | | 300,000 | | | | 29,400 | 07/15/2020 |
| 039483-BD-3 | ARCHER DANIELS | | 09/26/2011 | DIRECT | | 629 | 629 | 538 | | | | | | | 538 | | 92 | 92 | | 03/26/2042 |
| 039483-AW-2 | ARCHER DANIELS .875000% 02/15/2014 | | 03/29/2011 | Various | | 14,152,350 | 12,850,000 | 12,958,827 | 12,922,184 | | (6,317) | | (6,317) | | 12,915,867 | | 1,236,483 | 1,236,483 | 69,168 | 02/15/2014 |
| 039483-AR-3 | ARCHER DANIELS MIDLAND CO | | 09/26/2011 | EXCHANGE | | 3,229,739 | 2,815,000 | 3,326,711 | 3,240,241 | | (10,344) | | (10,344) | | 3,229,897 | | (158) | (158) | 168,362 | 05/01/2029 |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE | F | 12/12/2011 | CITIBANK | | 3,725,750 | 3,650,000 | 3,789,750 | 3,126,069 | | (17,505) | | (17,505) | | 3,768,314 | | (42,564) | (42,564) | 264,938 | 10/15/2017 |
| 04010K-AA-3 | ARES VIII CLO CLASS A1A, FLOAT. RATE LOA | E | 11/28/2011 | SCHEDULED REDEMPTION | | 8,515,770 | 8,515,770 | 8,515,770 | 8,515,770 | | | | | | 8,515,770 | | | | 31,241 | 02/26/2016 |
| 007036-FW-1 | ARMT 2005-1 5A2 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 127,595 | 127,595 | 127,729 | 127,649 | | (54) | | (54) | | 127,595 | | | | 445 | 05/25/2035 |
| 007036-UQ-7 | ARMT 2005-11 5A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,007,962 | 1,007,962 | 473,742 | 481,436 | | 526,526 | | 526,526 | | 1,007,962 | | | | 2,889 | 02/25/2036 |
| 2254W0-MM-4 | ARMT 2005-12 5A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,180,467 | 1,180,467 | 532,317 | 537,228 | | 643,239 | | 643,239 | | 1,180,467 | | | | 3,397 | 04/25/2036 |
| 040104-MY-4 | ARSI 2005-W1, A2 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 79,019 | 79,019 | 79,019 | 79,019 | | | | | | 79,019 | | | | 175 | 05/25/2035 |
| 04013B-AB-8 | ARSI 2006-M2, A2B RMBS | | 12/27/2011 | Various | | 241,091 | 241,091 | 147,269 | 142,630 | | 98,462 | 3,392 | 95,069 | | 241,091 | | | | 347 | 09/25/2036 |
| 04363U-AA-4 | ASCIANO FINANCE | F | 05/16/2011 | BARCLAYS BANK | | 4,938,900 | 5,000,000 | 4,992,400 | 4,992,785 | | 546 | | 546 | | 4,993,331 | | (54,431) | (54,431) | 102,431 | 09/23/2015 |
| 04420T-AS-9 | ASHLAND INC TERM B | | 12/23/2011 | SCHEDULED REDEMPTION | | 9,107 | 9,107 | 9,084 | | | 23 | | 23 | | 9,107 | | | | 86 | 08/23/2018 |
| 04541G-HX-3 | ASSET BACKED SECURITIES CORP H RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,930,266 | 1,930,266 | 1,944,140 | 1,932,085 | | (1,819) | | (1,819) | | 1,930,266 | | | | 19,585 | 04/25/2034 |
| 045488-AA-1 | ASSOCIATED BANC-CORP | | 01/04/2011 | CANTOR, FITZGERALD & CO. | | 7,171,500 | 7,000,000 | 7,555,350 | 7,048,196 | | (1,264) | | (1,264) | | 7,046,932 | | 124,568 | 124,568 | 186,375 | 08/15/2011 |
| 046353-AC-2 | ASTRAZENECA PLC | F | 10/11/2011 | WELLS FARGO BROKERAGE SERVICES | | 6,057,288 | 5,800,000 | 6,358,946 | 6,134,021 | | (152,585) | | (152,585) | | 5,981,436 | | 75,852 | 75,852 | 338,430 | 09/15/2012 |
| 04649V-AE-0 | ASURION, LLC TERM LOAN (FIRST LIEN) | | 11/30/2011 | SCHEDULED REDEMPTION | | 90,909 | 90,909 | 90,000 | | | 909 | | 909 | | 90,909 | | | | 10,687 | 05/24/2018 |
| 001957-BC-2 | AT&T CORP | | 10/11/2011 | CALLED @ 100.651 | | 4,026,040 | 4,000,000 | 4,387,200 | 4,067,201 | | (59,844) | | (59,844) | | 4,007,358 | | 18,682 | 18,682 | 264,422 | 11/15/2011 |
| 001957-A*-0 | AT&T FIBER OPTIC EASEMENT AGMT #5 | | 06/28/2011 | SCHEDULED REDEMPTION | | 517,941 | 517,941 | 517,941 | 517,941 | | | | | | 517,941 | | | | 36,727 | 07/16/2012 |
| 00206R-AV-4 | AT&T INC | | 08/12/2011 | GOLDMAN, SACHS & CO. | | 19,527,440 | 19,000,000 | 19,054,450 | 19,050,959 | | (6,625) | | (6,625) | | 19,044,334 | | 483,106 | 483,106 | 497,431 | 08/15/2015 |
| 52468#-AA-0 | AT&T INC / AT&T MOBILITY (FKA CINGULAR W | | 12/15/2011 | SCHEDULED REDEMPTION | | 775,116 | 775,116 | 847,062 | 822,441 | | (47,325) | | (47,325) | | 775,116 | | | | 34,466 | 07/15/2016 |
| 049560-AB-1 | ATMOS ENERGY | | 05/15/2011 | MATURED | | 15,016,674 | 15,075,000 | 15,810,458 | 15,124,788 | | (49,788) | | (49,788) | | 15,075,000 | | (58,326) | (58,326) | 555,891 | 05/15/2011 |
| 04963J-AA-3 | ATRIUM CDO, CLASS A LOANS CLO | F | 10/27/2011 | SCHEDULED REDEMPTION | | 6,061,781 | 6,061,781 | 5,766,269 | 5,823,955 | | 237,825 | | 237,825 | | 6,061,781 | | | | 40,219 | 06/27/2015 |
| 05332N-AJ-6 | AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011 | | 12/30/2011 | SCHEDULED REDEMPTION | | 4,988 | 4,988 | 4,988 | | | | | | | 4,988 | | | | 18 | 12/15/2016 |
| 05342R-AA-4 | AVALON CAPITAL LTD. 3, CLASS A-1 LOANS C | E | 11/24/2011 | SCHEDULED REDEMPTION | | 3,295,442 | 3,295,442 | 3,295,442 | 3,295,442 | | | | | | 3,295,442 | | | | 15,710 | 02/24/2019 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES | | 10/26/2011 | Various | | 9,769,100 | 10,000,000 | 9,471,000 | 9,472,254 | | 33,580 | | 33,580 | | 9,505,835 | | 263,265 | 263,265 | 362,083 | 01/15/2021 |
| 05349U-AP-7 | AVAYA, INC TERM LOAN B-3 | | 09/30/2011 | SCHEDULED REDEMPTION | | 7,812 | 7,812 | 7,637 | | | 174 | | 174 | | 7,812 | | | | 170 | 10/26/2017 |
| 05349U-AJ-1 | AVAYA, INC. TERM B-1 LOAN | | 09/30/2011 | Various | | 657,478 | 668,486 | 621,699 | 621,866 | | 1,431 | | 1,431 | | 623,297 | | 34,182 | 34,182 | 7,297 | 10/24/2014 |
| 05368B-AA-8 | AVIATION SECURITIZATION II LLC ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 94,123 | 94,123 | 94,123 | 94,123 | | | | | | 94,123 | | | | 702 | 12/15/2023 |
| G0682#-AC-8 | AVIS EUROPE PLC SER A GTD SR UNSECD NTS | F | 06/09/2011 | MATURED | | 21,000,000 | 21,000,000 | 21,000,000 | 21,000,000 | | | | | | 21,000,000 | | | | 594,300 | 06/09/2011 |

# 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 |
| 053807-AN-3 | AVNET INC | | 11/29/2011 | J. P. MORGAN SECURITIES, INC. | | 2,786,200 | 2,500,000 | 2,509,633 | 2,506,239 | | (869) | | (869) | | 2,505,370 | | 280,830 | 280,830 | 201,050 | 09/15/2016 |
| 002447-AA-8 | AWAS AVIATION CAPITAL LT | F | 12/21/2011 | Various | | 4,690,021 | 4,676,720 | 4,710,104 | 4,028,585 | | (7,400) | | (7,400) | | 4,701,288 | | (11,267) | (11,267) | 335,618 | 10/15/2016 |
| 05615Q-AB-4 | BABSON CLO LTD. 2004-IA CLASS A-2A LOANS | E | 12/15/2011 | SCHEDULED REDEMPTION | | 7,640,072 | 7,640,072 | 7,640,072 | 7,640,072 | | | | | | 7,640,072 | | | | 38,139 | 06/15/2016 |
| 05615N-AS-4 | BABSON CLO LTD. 2004-II, CL. A-2C SR. NT | E | 11/15/2011 | SCHEDULED REDEMPTION | | 9,404,782 | 9,404,782 | 9,404,782 | 9,404,782 | | | | | | 9,404,782 | | | | 31,827 | 11/15/2016 |
| 05523U-AA-8 | BAE SYSTEMS HOLDINGS INC | R | 12/15/2011 | Various | | 14,830,568 | 14,800,000 | 14,797,052 | 14,822,742 | | 1,314 | | 1,314 | | 14,824,056 | | 6,512 | 6,512 | 910,222 | 12/15/2011 |
| 059523-BB-5 | BAFC 2007-5 7A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 763,353 | 763,353 | 566,326 | 578,286 | | 185,067 | | 185,067 | | 763,353 | | | | 27,268 | 07/25/2037 |
| 05955Y-AM-1 | BAFC 2010-R3 3A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,286,136 | 3,286,136 | 3,277,920 | 3,280,416 | | 5,720 | | 5,720 | | 3,286,136 | | | | 113,950 | 09/26/2037 |
| 05955Y-AS-8 | BAFC 2010-R3 4A4 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,998,123 | 1,998,123 | 2,003,118 | 2,001,182 | | (3,060) | | (3,060) | | 1,998,123 | | | | 60,411 | 06/26/2036 |
| 057458-AC-5 | BAKERCORP TERM LOAN B | | 10/31/2011 | SCHEDULED REDEMPTION | | 6,250 | 6,250 | 6,275 | | | (25) | | (25) | | 6,250 | | | | 20,833 | 06/01/2018 |
| 058498-AP-1 | BALL CORP | | 08/10/2011 | BANK OF AMERICA | | 1,932,000 | 1,840,000 | 1,864,900 | 1,863,003 | | (1,593) | | (1,593) | | 1,861,409 | | 70,591 | 70,591 | 113,850 | 09/15/2020 |
| 05957N-AQ-4 | BANCO DO BRASIL (CAYMAN) | F | 10/24/2011 | ROYAL BANK OF SCOTLAND PLC | | 1,376,323 | 1,333,000 | 1,324,109 | 1,325,632 | | 1,385 | | 1,385 | | 1,327,017 | | 49,305 | 49,305 | 75,814 | 01/22/2015 |
| 05960A-AB-0 | BANCO MERCANTIL DEL NORT | F | 10/13/2011 | Various | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 674,850 | 10/13/2016 |
| 05948K-BE-8 | BANK OF AMERICA ALT LOAN TRUST RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,518,060 | 1,518,060 | 1,526,996 | 1,522,614 | | (4,554) | | (4,554) | | 1,518,060 | | | | 49,446 | 08/25/2049 |
| 06051G-DY-2 | BANK OF AMERICA CORP | | 08/10/2011 | GOLDMAN, SACHS & CO. | | 5,379,800 | 5,000,000 | 4,972,250 | 4,980,215 | | 3,295 | | 3,295 | | 4,983,510 | | 396,290 | 396,290 | 276,563 | 05/15/2014 |
| 06051G-DZ-9 | BANK OF AMERICA CORP | | 09/23/2011 | BANK OF AMERICA | | 15,962,250 | 15,000,000 | 14,886,600 | 14,899,338 | | 6,527 | | 6,527 | | 14,905,866 | | 1,056,384 | 1,056,384 | 943,594 | 06/01/2019 |
| 160841-AA-0 | BANK OF AMERICA/CHARLOTTE GATEWAY 6.41% | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,094,178 | 1,094,178 | 1,094,178 | 1,094,178 | | | | | | 1,094,178 | | | | 43,705 | 12/01/2016 |
| 063679-CG-7 | BANK OF MONTREAL | A | 02/14/2011 | WARBURG DILLION READ LLC | | 10,152,300 | 10,000,000 | 9,994,200 | 9,995,157 | | 243 | | 243 | | 9,995,400 | | 156,900 | 156,900 | 28,924 | 06/28/2013 |
| 064149-A5-6 | BANK OF NOVA SCOTIA | A | 03/22/2011 | RBC DOMINION SECURITIES | | 5,112,100 | 5,000,000 | 5,023,800 | 5,017,682 | | (1,970) | | (1,970) | | 5,015,712 | | 96,388 | 96,388 | 75,938 | 01/22/2013 |
| 06415A-AA-1 | BANK OF NOVA SCOTIA | A | 04/29/2011 | RBC DOMINION SECURITIES | | 7,773,520 | 8,000,000 | 7,986,240 | 7,986,696 | | 905 | | 905 | | 7,987,602 | | (214,082) | (214,082) | 67,833 | 10/29/2015 |
| 06739F-GF-2 | BARCLAYS BANK PLC | F | 05/25/2011 | RBC DOMINION SECURITIES | | 9,678,150 | 9,000,000 | 8,988,390 | 8,990,218 | | 622 | | 622 | | 8,990,840 | | 687,310 | 687,310 | 311,250 | 09/22/2016 |
| 06739G-BP-3 | BARCLAYS BANK PLC | F | 09/07/2011 | BARCLAYS BANK | | 1,811,300 | 2,000,000 | 1,809,500 | | | 9,657 | | 9,657 | | 1,819,157 | | (7,857) | (7,857) | 93,662 | 10/14/2020 |
| 06741C-AA-2 | BARCLAYS BANK PLC | F | 07/28/2011 | Various | | 20,010,850 | 20,000,000 | 19,976,600 | 19,977,828 | | 2,219 | | 2,219 | | 19,980,047 | | 30,803 | 30,803 | 388,194 | 09/21/2015 |
| 06738C-ZX-0 | BARCLAYS BANK PLC MTN DUE 2017 | F | 05/27/2011 | BARCLAYS BANK | | 49,150,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | (850,000) | (850,000) | | 03/09/2017 |
| 20763#-BF-7 | BASIN ELE PWR CORP/DAKOTA COAL/CN BNK AB | | 01/03/2011 | SCHEDULED REDEMPTION | | 1,756,355 | 1,756,355 | 1,756,355 | 1,756,448 | | (93) | | (93) | | 1,756,355 | | | | 106,285 | 01/03/2012 |
| 070101-D@-6 | BASIN ELECTRIC POWER COOPERATIVE 2016 | | 11/30/2011 | PRINCIPAL PAYDOWN | | 6,300,000 | 6,300,000 | 6,300,000 | 6,300,000 | | | | | | 6,300,000 | | | | 948,348 | 10/28/2016 |
| 05532J-DT-8 | BCAP 2009-RR13 1A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,498,689 | 1,498,689 | 1,511,802 | 1,504,806 | | (6,117) | | (6,117) | | 1,498,689 | | | | 53,482 | 05/26/2037 |
| 055381-AR-8 | BE AEROSPACE INC | | 08/10/2011 | BARCLAYS BANK | | 1,526,250 | 1,500,000 | 1,565,625 | | | (2,992) | | (2,992) | | 1,562,633 | | (36,383) | (36,383) | 94,245 | 10/01/2020 |
| 07385T-AJ-5 | BEAR STEARNS CO INC | | 01/14/2011 | J. P. MORGAN SECURITIES, INC. | | 5,552,200 | 5,000,000 | 5,493,400 | 5,407,474 | | (5,218) | | (5,218) | | 5,402,255 | | 149,945 | 149,945 | 51,458 | 11/15/2014 |
| 075811-AE-9 | BECKMAN COULTER INC | | 08/10/2011 | CALLED @ 117.251 | | 19,750,931 | 16,845,000 | 18,811,561 | 18,617,241 | | (228,849) | | (228,849) | | 18,388,391 | | 1,362,540 | 1,362,540 | 699,068 | 06/01/2015 |
| 075811-AD-1 | BECKMAN COULTER INC 2.500000% 12/15/2036 | | 03/21/2011 | Various | | 13,997,750 | 11,800,000 | 12,286,955 | 12,155,528 | | (21,880) | | (21,880) | | 12,133,647 | | 1,864,103 | 1,864,103 | 65,826 | 12/15/2036 |
| 085790-AQ-6 | BERRY PLASTICS CORP | | 04/29/2011 | BARCLAYS BANK | | 265,938 | 250,000 | 269,375 | | | (846) | | (846) | | 268,529 | | (2,591) | (2,591) | 9,682 | 11/15/2015 |
| 08579J-AE-2 | BERRY PLASTICS GROUP, INC. TERM C LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 39,078 | 39,078 | 39,078 | 39,078 | | | | | | 39,078 | | | | 14,334 | 04/03/2015 |
| 086516-AF-8 | BEST BUY 2.250000% 01/15/2022 | | 03/29/2011 | Various | | 2,047,780 | 2,000,000 | 2,243,777 | 2,000,000 | | | | | | 2,000,000 | | 47,780 | 47,780 | 31,375 | 01/15/2022 |
| 055451-AG-3 | BHP BILLITON FIN USA LTD | F | 04/07/2011 | BARCLAYS BANK | | 9,968,490 | 9,000,000 | 9,898,540 | 9,670,410 | | (55,161) | | (55,161) | | 9,615,250 | | 353,240 | 353,240 | 262,625 | 04/01/2014 |
| 055451-AB-4 | BHP BILLITON FINANCE USA | F | 09/06/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,787,750 | 5,000,000 | 4,812,950 | 4,891,178 | | 13,383 | | 13,383 | | 4,904,561 | | 883,189 | 883,189 | 192,500 | 12/15/2015 |
| 991200-9A-6 | BI-LO LLC FIRST LIEN TERM LOAN | | 02/03/2011 | SCHEDULED REDEMPTION | | 1,925,000 | 1,925,000 | 1,870,403 | 1,872,116 | | 52,884 | | 52,884 | | 1,925,000 | | | | 122,363 | 05/12/2015 |
| 09061A-AL-8 | BIOMET INC DOLLAR TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 10,230 | 10,230 | 10,048 | 10,050 | | 180 | | 180 | | 10,230 | | | | 845 | 03/25/2015 |
| 09071*-AA-3 | BIRCHWOOD POWER PARTNERS | | 12/31/2011 | SCHEDULED REDEMPTION | | 834,024 | 834,024 | 827,769 | 838,829 | | (4,805) | | (4,805) | | 834,024 | | | | 80,103 | 12/30/2016 |
| 064255-AB-8 | BK TOKYO-MITSUBISHI UFJ | F | 08/11/2011 | GOLDMAN, SACHS & CO. | | 10,629,300 | 10,000,000 | 9,995,900 | 9,996,614 | | 488 | | 488 | | 9,997,102 | | 632,198 | 632,198 | 410,667 | 01/22/2015 |
| 064255-AC-6 | BK TOKYO-MITSUBISHI UFJ | F | 06/08/2011 | Various | | 24,885,248 | 24,750,000 | 24,748,515 | 24,748,658 | | 213 | | 213 | | 24,748,872 | | 136,376 | 136,376 | 289,467 | 09/11/2013 |
| 091797-AJ-9 | BLACK & DECKER CORP | | 06/01/2011 | MATURED | | 10,500,000 | 10,500,000 | 12,205,830 | 10,610,232 | | (110,232) | | (110,232) | | 10,500,000 | | | | 374,063 | 06/01/2011 |
| 09201J-AA-4 | BLACK DIAMOND INT'L FUNDING, LTD. MTN SE | | 10/15/2011 | SCHEDULED REDEMPTION | | 10,021,388 | 10,021,388 | 10,021,388 | 10,021,388 | | | | | | 10,021,388 | | | | 124,540 | 07/17/2017 |
| 09250F-AA-2 | BLACKROCK (BSIS) 2005-2A, A1 LOANS CLO | E | 11/25/2011 | SCHEDULED REDEMPTION | | 175,544 | 175,544 | 129,903 | 144,104 | | 31,440 | | 31,440 | | 175,544 | | | | 710 | 05/25/2017 |
| Q1403*-AA-1 | BLUESCOPE STEEL (FINANCE) LTD SER. A SR | F | 07/01/2011 | MATURED | | 33,000,000 | 33,000,000 | 32,865,450 | 32,971,832 | | 28,168 | | 28,168 | | 33,000,000 | | | | 1,731,383 | 07/01/2011 |
| 05567L-G6-8 | BNP PARIBAS | F | 05/24/2011 | PARIBAS CAPITAL MARKETS | | 6,150,180 | 6,000,000 | 6,312,780 | 6,303,909 | | (28,302) | | (28,302) | | 6,275,606 | | (125,426) | (125,426) | 138,667 | 03/11/2015 |
| 05572F-AA-1 | BNP PARIBAS HOME LOAN | F | 07/11/2011 | Various | | 14,772,600 | 15,000,000 | 14,994,300 | 14,994,478 | | 584 | | 584 | | 14,995,062 | | (222,462) | (222,462) | 231,000 | 11/02/2015 |
| 05948K-EW-5 | BOAA 2003-7 2A1 | | 10/01/2011 | SCHEDULED REDEMPTION | | 1,098,776 | 1,098,776 | 1,108,390 | 1,101,544 | | (2,768) | | (2,768) | | 1,098,776 | | | | 22,043 | 09/25/2018 |
| 05948K-W5-4 | BOAA 2005-11 4A5 RMBS | | 12/01/2011 | Various | | 827,010 | 827,010 | 764,284 | 772,014 | | 56,599 | 1,603 | 54,996 | | 827,010 | | | | 29,859 | 12/25/2035 |

# 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 |
| 05948K-E5-4 | BOAA 2005-6 2CB1 RMBS | | 12/01/2011 | Various | | 1,350,053 | 1,350,053 | 1,315,492 | 1,338,094 | | 35,572 | 23,613 | 11,959 | | 1,350,053 | | | | 48,202 | 07/25/2035 |
| 05948X-RF-0 | BOAMS 2003-6 1A31 | | 08/01/2011 | SCHEDULED REDEMPTION | | 5,438,429 | 5,438,429 | 5,434,181 | 5,438,239 | | 190 | | 190 | | 5,438,429 | | | | 90,211 | 08/25/2033 |
| 05949A-AY-6 | BOAMS 2004-3 1A23 | | 06/01/2011 | SCHEDULED REDEMPTION | | 1,620,703 | 1,620,703 | 1,626,781 | 1,621,504 | | (801) | | (801) | | 1,620,703 | | | | 18,166 | 04/25/2034 |
| 05949C-GV-2 | BOAMS 2005-8 A8 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,726,798 | 1,726,798 | 1,575,703 | 1,598,453 | | 128,346 | | 128,346 | | 1,726,798 | | | | 58,223 | 09/25/2035 |
| 05555#-AC-8 | BOB EVANS FARMS INC SR UNSEC NTS SER. C | | 07/28/2011 | SCHEDULED REDEMPTION | | 3,999,874 | 3,999,874 | 3,999,874 | 4,059,326 | | (59,453) | | (59,453) | | 3,999,874 | | | | 204,794 | 07/28/2014 |
| 097014-AG-9 | BOEING CAPITAL CORP | | 08/11/2011 | GOLDMAN, SACHS & CO. | | 10,301,100 | 10,000,000 | 10,782,188 | 10,131,952 | | (72,479) | | (72,479) | | 10,059,472 | | 241,628 | 241,628 | 651,806 | 02/15/2012 |
| 097023-BA-2 | BOEING CO | | 09/29/2011 | J. P. MORGAN SECURITIES, INC. | | 9,661,760 | 8,000,000 | 7,814,400 | 7,817,585 | | 1,780 | | 1,780 | | 7,819,365 | | 1,842,395 | 1,842,395 | 528,750 | 02/15/2040 |
| 097023-BC-8 | BOEING CO | | 09/07/2011 | WELLS FARGO BROKERAGE SERVICES | | 5,511,350 | 5,000,000 | 4,919,850 | 4,931,169 | | 7,342 | | 7,342 | | 4,938,511 | | 572,839 | 572,839 | 152,083 | 11/20/2016 |
| 09776M-AG-9 | BOMBARDIER RECREATIONAL PRODUCTS TERM B | A | 04/11/2011 | SCHEDULED REDEMPTION | | 16,217 | 16,217 | 16,171 | 16,173 | | 44 | | 44 | | 16,217 | | | | 29,200 | 06/28/2013 |
| 09776@-AB-7 | BON SECOURS HEALTH SYS LEASE COL | | 12/15/2011 | SCHEDULED REDEMPTION | | 466,038 | 466,038 | 534,303 | 512,952 | | (46,914) | | (46,914) | | 466,038 | | | | 22,565 | 09/15/2021 |
| 97181#-HV-8 | BORDERS GROUP SR SEC NTS | | 10/12/2011 | Various | | 3,332,638 | 3,324,651 | 3,293,366 | 3,307,086 | | 10,119 | | 10,119 | | 3,317,205 | | 15,434 | 15,434 | 56,404 | 12/01/2017 |
| 100756-AA-3 | BOST 2004-1A A LOANS CLO | E | 11/25/2011 | SCHEDULED REDEMPTION | | 1,448,944 | 1,448,944 | 1,224,357 | 1,292,279 | | 156,665 | | 156,665 | | 1,448,944 | | | | 6,897 | 05/25/2016 |
| 10112R-AQ-7 | BOSTON PROPERTIES LP | | 11/30/2011 | Various | | 40,318,384 | 36,639,000 | 40,581,941 | 40,558,203 | | (313,851) | | (313,851) | | 40,244,352 | | 74,032 | 74,032 | 2,263,048 | 10/15/2019 |
| 10112R-AS-3 | BOSTON PROPERTIES LP | | 10/11/2011 | Various | | 2,396,355 | 2,500,000 | 2,359,525 | 2,359,788 | | 8,365 | | 8,365 | | 2,368,153 | | 28,202 | 28,202 | 93,328 | 05/15/2021 |
| 05565Q-BF-4 | BP CAPITAL MARKETS PLC | F | 10/27/2011 | ROYAL BANK OF SCOTLAND PLC | | 10,823,800 | 10,000,000 | 10,964,200 | 10,690,186 | | (196,256) | | (196,256) | | 10,493,930 | | 329,870 | 329,870 | 516,250 | 11/07/2013 |
| 05565Q-BL-1 | BP CAPITAL MARKETS PLC | F | 08/12/2011 | DEUTSCHE BANK SECURITIES | | 10,638,400 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 638,400 | 638,400 | 280,938 | 05/08/2014 |
| 05565Q-BT-4 | BP CAPITAL MARKETS PLC | F | 10/27/2011 | SUSQUEHANNA FINANCIAL GROUP LLLP | | 5,011,500 | 5,000,000 | 5,000,000 | | | | | | | 5,000,000 | | 11,500 | 11,500 | 624 | 11/01/2016 |
| 10510K-AB-3 | BRAMBLES USA INC | R | 05/16/2011 | BARCLAYS BANK | | 5,185,200 | 5,000,000 | 4,995,700 | 4,996,293 | | 309 | | 309 | | 4,996,603 | | 188,597 | 188,597 | 125,083 | 04/01/2015 |
| 10600P-AA-5 | BRAMER 2003-1 | F | 06/15/2011 | Various | | 1,071,681 | 1,071,681 | 1,071,681 | 1,071,681 | | | | | | 1,071,681 | | | | 23,813 | 06/15/2011 |
| 106238-MA-3 | BRAZOS HIGHER ED AUTH STUD LN REV TRUST | | 08/03/2011 | Various | | 13,972,452 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | (1,027,548) | (1,027,548) | 115,033 | 06/01/2042 |
| 106238-HL-5 | BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1 | | 05/31/2011 | Various | | 5,200,000 | 5,200,000 | 5,200,000 | 5,200,000 | | | | | | 5,200,000 | | | | 40,505 | 12/01/2036 |
| 10620N-BG-2 | BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1 | | 03/15/2011 | CITIGROUP GLOBAL MARKETS | | 1,450,000 | 1,450,000 | 1,450,000 | 1,450,000 | | | | | | 1,450,000 | | | | 5,929 | 12/01/2042 |
| 10623P-DE-7 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | 03/04/2011 | CALLED @ 100.00000000 | | 1,350,000 | 1,350,000 | 1,350,000 | 1,350,000 | | | | | | 1,350,000 | | | | 1,731 | 12/01/2042 |
| 10623P-DF-4 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | 05/31/2011 | Various | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 103,412 | 12/01/2042 |
| 10623P-DJ-6 | BRAZOS STUDENT FIN CORP SR - TRUST 1995 | | 05/31/2011 | CITIGROUP GLOBAL MARKETS | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 46,933 | 12/01/2042 |
| 10623P-DM-9 | BRAZOS STUDENT FIN CORP SR -TRUST 2003 A | | 03/15/2011 | CITIGROUP GLOBAL MARKETS | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 120,350 | 01/01/2039 |
| 106238-HK-7 | BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1 | | 05/18/2011 | CALLED @ 100.00000000 | | 3,700,000 | 3,700,000 | 3,700,000 | 3,700,000 | | | | | | 3,700,000 | | | | 14,344 | 12/01/2036 |
| 05564E-BL-9 | BRE PROPERTIES INC | | 10/24/2011 | WACHOVIA SECURITIES | | 20,745,400 | 20,000,000 | 20,526,350 | | | (22,895) | | (22,895) | | 20,503,455 | | 241,945 | 241,945 | 710,667 | 03/15/2021 |
| 05531L-AB-6 | BRESNAN BROADBAND HOLDINGS, LLC TERM B L | | 09/30/2011 | SCHEDULED REDEMPTION | | 5,063 | 5,063 | 5,015 | 5,012 | | 51 | | 51 | | 5,063 | | | | 8 | 12/14/2017 |
| 10801Q-AB-8 | BRICKMAN GROUP HOLDINGS TERM LOAN B | | 09/30/2011 | SCHEDULED REDEMPTION | | 5,063 | 5,063 | 5,015 | 5,013 | | 50 | | 50 | | 5,063 | | | | 22,753 | 10/14/2016 |
| 10919N-AC-2 | BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR | | 03/28/2011 | SCHEDULED REDEMPTION | | 10,723 | 10,723 | 10,412 | 10,422 | | 301 | | 301 | | 10,723 | | | | 12,075 | 05/28/2015 |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO | | 05/25/2011 | BANK OF AMERICA | | 3,251,571 | 2,879,000 | 3,290,985 | 3,288,859 | | (3,338) | | (3,338) | | 3,285,522 | | (33,951) | (33,951) | 92,088 | 11/15/2036 |
| 110394-AB-9 | BRISTOW GROUP INC | | 09/19/2011 | Various | | 4,140,000 | 4,000,000 | 3,920,000 | 3,928,362 | | 6,072 | | 6,072 | | 3,934,433 | | 205,567 | 205,567 | 305,833 | 09/15/2017 |
| 111320-AA-5 | BROADCOM CORP | | 07/27/2011 | Various | | 16,084,990 | 16,000,000 | 16,007,580 | 16,007,444 | | (1,174) | | (1,174) | | 16,006,269 | | 78,721 | 78,721 | 172,667 | 11/01/2013 |
| 111320-AD-9 | BROADCOM CORP | | 11/15/2011 | Various | | 1,536,810 | 1,500,000 | 1,517,880 | | | (1,364) | | (1,364) | | 1,516,516 | | 20,294 | 20,294 | 19,495 | 11/01/2015 |
| 11442#-AA-7 | BROOKS PROVISIONS, LLC (14% SR. SUB NOTE | | 08/09/2011 | PRINCIPAL PAYMENT | | 5,517 | 5,517 | | | | | | | | | | 5,517 | 5,517 | | 04/28/2013 |
| 115236-A*-2 | BROWN & BROWN INC, SER. A SR NTS | | 09/15/2011 | MATURED | | 25,000,000 | 25,000,000 | 25,216,033 | 25,015,282 | | (15,282) | | (15,282) | | 25,000,000 | | | | 1,392,500 | 09/15/2011 |
| 116663-AC-9 | BRUCE MANSFIELD UNIT 1 2 ABS | | 06/01/2011 | SCHEDULED REDEMPTION | | 136,880 | 136,880 | 136,880 | 136,880 | | | | | | 136,880 | | | | 9,376 | 06/01/2034 |
| 073879-TT-5 | BSABS 2005-HE4 M1 | | 03/02/2011 | Various | | 5,365,539 | 5,457,548 | 5,447,315 | 5,455,100 | | 155 | | 155 | | 5,455,255 | | (89,716) | (89,716) | 7,177 | 04/25/2035 |
| 07388E-AJ-5 | BSABS 2006-SD2, A2 | | 03/02/2011 | Various | | 398,872 | 404,218 | 404,218 | 404,218 | | | | | | 404,218 | | (5,346) | (5,346) | 344 | 06/25/2036 |
| 07384M-6H-0 | BSARM 2004-12 2A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,056,859 | 1,056,859 | 1,039,189 | 1,039,696 | | 17,162 | | 17,162 | | 1,056,859 | | | | 15,865 | 07/25/2051 |
| 07383F-GK-8 | BSCMS 2001-TOP4, B | | 08/01/2011 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,015,090 | 3,084,078 | | (84,078) | | (84,078) | | 3,000,000 | | | | 116,000 | 11/15/2033 |
| 07383F-GL-6 | BSCMS 2001-TOP4, C | | 09/01/2011 | SCHEDULED REDEMPTION | | 4,819,000 | 4,819,000 | 4,842,666 | 4,820,961 | | (1,961) | | (1,961) | | 4,819,000 | | | | 214,752 | 11/15/2033 |
| 07383F-X3-7 | BSCMS 2004-PWR6, A4 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,166,065 | 8,166,065 | 7,982,180 | 8,140,190 | | 25,875 | | 25,875 | | 8,166,065 | | | | 369,188 | 11/11/2041 |
| 07388N-AH-9 | BSCMS 2006 - T24, B | | 03/08/2011 | MESIROW FINANCIAL, INC. | | 11,296,320 | 13,776,000 | 13,851,063 | 8,644,569 | 5,879,350 | (22,215) | | 5,857,135 | | 14,501,704 | | (3,205,384) | (3,205,384) | 216,475 | 10/12/2041 |
| 07400W-AA-8 | BSMF 2006-SL1, A | | 02/03/2011 | Various | | 1,772,149 | 5,696,741 | | 1,148,710 | | (2,120) | | (2,120) | | 1,146,591 | | 625,558 | 625,558 | 3,288 | 08/25/2036 |
| 07401U-AA-1 | BSSLT 2007-SV1A A1 | | 09/13/2011 | Various | | 1,454,933 | 1,492,384 | 1,492,384 | 1,492,384 | | | | | | 1,492,384 | | (37,451) | (37,451) | 3,933 | 12/25/2036 |
| 11875V-AJ-9 | BUCYRUS INTERNATIONAL TRANCHE C TERM US | | 07/08/2011 | SCHEDULED REDEMPTION | | 995,084 | 995,084 | 990,434 | 990,729 | | 4,355 | | 4,355 | | 995,084 | | | | 23,604 | 02/17/2016 |

# 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 |
| 11953U-AB-3 | BUFFALO GULF COAST TERMINALS TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 2,500 | 2,500 | 2,450 | | | 50 | | 50 | | 2,500 | | | | | 10/31/2017 |
| 120112-AF-4 | BUILDING MATERIALS COPR OF AMERICA TERM | | 04/29/2011 | Various | | 528,113 | 528,113 | 521,331 | 520,813 | | 7,299 | | 7,299 | | 528,113 | | | | 5,629 | 02/22/2014 |
| 05567Y-AA-7 | BURLINGTN NORTH SANTA FE ABS | | 10/01/2011 | SCHEDULED REDEMPTION | | 811,426 | 811,426 | 811,426 | 811,426 | | | | | | 811,426 | | | | 40,304 | 04/01/2023 |
| 05568B-AA-6 | BURLINGTN NORTH SANTA FE ABS | | 07/15/2011 | SCHEDULED REDEMPTION | | 1,034,178 | 1,034,178 | 1,034,178 | 1,034,178 | | | | | | 1,034,178 | | | | 59,155 | 01/15/2024 |
| 12200B-AA-6 | BURLINGTN NORTH SANTA FE ABS | | 07/15/2011 | SCHEDULED REDEMPTION | | 1,110,413 | 1,110,413 | 1,035,682 | 1,059,967 | | 50,447 | | 50,447 | | 1,110,413 | | | | 50,801 | 01/15/2021 |
| 94978#-AQ-0 | BURLINGTON NORTHERN LEASE-BACKED CRTS. A | | 12/01/2011 | SCHEDULED REDEMPTION | | 377,209 | 377,209 | 377,209 | 377,209 | | | | | | 377,209 | | | | 20,957 | 08/01/2022 |
| 05568N-AF-9 | BURLINGTON NORTHERN PASS THROUGH CERTIFI | | 07/02/2011 | SCHEDULED REDEMPTION | | 1,918,196 | 1,918,196 | 1,918,196 | 1,918,196 | | | | | | 1,918,196 | | | | 108,014 | 07/02/2016 |
| 12189N-AA-5 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | 12/12/2011 | Various | | 1,977,794 | 1,977,794 | 1,969,734 | 2,006,369 | | (20,053) | | (20,053) | | 1,986,316 | | (8,523) | (8,523) | 81,540 | 06/28/2012 |
| 12189N-AB-3 | BURLINGTON NORTHERN SECD NTS, BNSF 2005- | | 07/04/2011 | Various | | 2,662,542 | 2,662,542 | 2,656,531 | 2,669,515 | | (6,975) | | (6,975) | | 2,662,540 | | 2 | 2 | 62,694 | 01/02/2012 |
| 90357#-AN-6 | BURLINGTON NORTHERN SECD SER A 2005-AA A | | 04/01/2011 | SCHEDULED REDEMPTION | | 45,327 | 45,327 | 45,327 | 45,327 | | | | | | 45,327 | | | | 2,387 | 04/01/2021 |
| 90357#-AT-3 | BURLINGTON NORTHERN SECD SER A 2005-BB A | | 04/01/2011 | SCHEDULED REDEMPTION | | 193,955 | 193,955 | 193,955 | 193,955 | | | | | | 193,955 | | | | 10,221 | 04/01/2023 |
| 90357#-AV-8 | BURLINGTON NORTHERN SECD SER A 2005-S AB | | 04/01/2011 | SCHEDULED REDEMPTION | | 199,732 | 199,732 | 199,732 | 199,732 | | | | | | 199,732 | | | | 10,526 | 04/01/2023 |
| 90357#-AE-6 | BURLINGTON NORTHERN SECD SER A 2005-T AB | | 10/01/2011 | Various | | 154,988 | 154,988 | 154,988 | 154,988 | | | | | | 154,988 | | | | 8,168 | 04/01/2023 |
| 90357#-AG-1 | BURLINGTON NORTHERN SECD SER A 2005-V AB | | 04/01/2011 | SCHEDULED REDEMPTION | | 302,056 | 302,056 | 302,056 | 302,056 | | | | | | 302,056 | | | | 15,918 | 04/01/2022 |
| 90357#-AH-9 | BURLINGTON NORTHERN SECD SER A 2005-W AB | | 04/01/2011 | Various | | 197,206 | 197,206 | 197,206 | 197,206 | | | | | | 197,206 | | | | 10,393 | 04/01/2023 |
| 90357#-AM-8 | BURLINGTON NORTHERN SECD SER A 2005-Z AB | | 04/01/2011 | SCHEDULED REDEMPTION | | 94,727 | 94,727 | 94,727 | 94,727 | | | | | | 94,727 | | | | 4,992 | 04/01/2023 |
| 90357#-AP-1 | BURLINGTON NORTHERN SECD SER B 2005-AA A | | 04/01/2011 | SCHEDULED REDEMPTION | | 95,282 | 95,282 | 95,282 | 95,282 | | | | | | 95,282 | | | | 5,020 | 04/01/2020 |
| 90357#-AU-0 | BURLINGTON NORTHERN SECD SER B 2005-BB A | | 04/01/2011 | SCHEDULED REDEMPTION | | 43,323 | 43,323 | 43,323 | 43,323 | | | | | | 43,323 | | | | 2,283 | 04/01/2023 |
| 90357#-AL-0 | BURLINGTON NORTHERN SECD SER B 2005-Y AB | | 04/01/2011 | SCHEDULED REDEMPTION | | 210,750 | 210,750 | 210,750 | 210,750 | | | | | | 210,750 | | | | 11,107 | 04/01/2022 |
| 90357#-AQ-9 | BURLINGTON NORTHERN SECD SER C 2005-AA A | | 04/01/2011 | SCHEDULED REDEMPTION | | 59,533 | 59,533 | 59,533 | 59,533 | | | | | | 59,533 | | | | 3,135 | 04/01/2020 |
| 90357#-AR-7 | BURLINGTON NORTHERN SECD SER D 2005-AA A | | 04/01/2011 | SCHEDULED REDEMPTION | | 63,093 | 63,093 | 63,093 | 63,093 | | | | | | 63,093 | | | | 3,325 | 04/01/2021 |
| 90357#-AS-5 | BURLINGTON NORTHERN SECD SER E 2005-AA A | | 04/01/2011 | SCHEDULED REDEMPTION | | 61,239 | 61,239 | 61,239 | 61,239 | | | | | | 61,239 | | | | 3,226 | 04/01/2020 |
| 90357#-AF-3 | BURLINGTON NORTHERN SECRD SER A 2005-U A | | 04/01/2011 | SCHEDULED REDEMPTION | | 26,458 | 26,458 | 26,458 | 26,458 | | | | | | 26,458 | | | | 1,394 | 04/01/2023 |
| 12673P-AC-9 | CA INC | | 11/02/2011 | DEUTSCHE BANK SECURITIES | | 8,728,160 | 8,000,000 | 7,932,960 | 7,938,830 | | 4,643 | | 4,643 | | 7,943,473 | | 784,687 | 784,687 | 401,333 | 12/01/2019 |
| 85746*-DT-4 | CAE, INC. LEASE BACKED EQUIP. SER 1/SER | I | 01/31/2011 | SCHEDULED REDEMPTION | | 267,058 | 267,058 | 267,058 | 267,058 | | | | | | 267,058 | | | | 17,065 | 01/31/2015 |
| 85746*-DW-7 | CAE, INC. LEASE BACKED EQUIP. SER 2/SER | I | 01/31/2011 | SCHEDULED REDEMPTION | | 416,181 | 416,181 | 416,181 | 416,181 | | | | | | 416,181 | | | | 26,594 | 01/31/2015 |
| 85746*-DZ-0 | CAE, INC. LEASE BACKED EQUIP. SER 3/SER | I | 01/31/2011 | SCHEDULED REDEMPTION | | 416,181 | 416,181 | 416,181 | 416,181 | | | | | | 416,181 | | | | 26,594 | 01/31/2015 |
| 85746*-DP-2 | CAE, INC. LEASE BACKED SERIES B NOTES AB | I | 01/31/2011 | SCHEDULED REDEMPTION | | 301,284 | 301,284 | 301,284 | 301,284 | | | | | | 301,284 | | | | 19,252 | 01/31/2015 |
| 12800U-AD-2 | CAISSE CENTRALE DESJARDN | A | 08/03/2011 | NATIONAL BANK OF CANADA | | 14,851,775 | 14,750,000 | 14,742,625 | 14,743,327 | | 1,458 | | 1,458 | | 14,744,785 | | 106,990 | 106,990 | 224,282 | 09/16/2013 |
| 90218#-AA-3 | CALAMOS COURT LLC, CTL PASS THRU TR. CER | | 12/10/2011 | SCHEDULED REDEMPTION | | 151,708 | 151,708 | 151,708 | 151,708 | | | | | | 151,708 | | | | 5,768 | 05/10/2025 |
| 12811#-AA-8 | CALAMOS HOLDINGS 5.24% SR NTS | | 04/29/2011 | MATURED | | 6,138,614 | 6,138,614 | 6,138,614 | 6,177,236 | | (38,622) | | (38,622) | | 6,138,614 | | | | 160,832 | 04/29/2011 |
| 131347-9A-6 | CALPINE CORP FIRST PRIORITY TERM LOANS | | 01/14/2011 | SCHEDULED REDEMPTION | | 767,934 | 767,934 | 737,817 | 737,841 | | 30,093 | | 30,093 | | 767,934 | | | | 939 | 03/29/2014 |
| 131347-9B-4 | CALPINE CORP TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 18,750 | 18,750 | 18,750 | | | | | | | 18,750 | | | | 415 | 04/01/2018 |
| 13134M-AY-9 | CALPINE CORPORATION TERM B-2 | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | | | | | | | 5,000 | | | | 84 | 04/01/2018 |
| 13342B-AB-1 | CAMERON INTL CORP 2.500000% 06/15/2026 | | 03/29/2011 | Various | | 13,088,340 | 8,100,000 | 9,138,330 | 8,210,009 | | (54,251) | | (54,251) | | 8,155,758 | | 4,932,582 | 4,932,582 | 43,222 | 06/15/2026 |
| 134429-AW-9 | CAMPBELL SOUP CO | | 09/29/2011 | WALL STREET ACCESS | | 10,903,800 | 10,000,000 | 9,949,000 | | | 2,002 | | 2,002 | | 9,951,002 | | 952,798 | 952,798 | 206,597 | 04/15/2021 |
| 136069-DP-3 | CANADIAN IMP BK COMM NY | A | 02/14/2011 | WARBURG DILLION READ LLC | | 9,431,695 | 9,500,000 | 9,489,170 | 9,490,224 | | 453 | | 453 | | 9,490,677 | | (58,982) | (58,982) | 58,544 | 09/13/2013 |
| 136385-AE-1 | CANADIAN NATL RESOURCES | A | 10/19/2011 | JEFFERIES & COMPANY, INC. | | 6,007,900 | 5,000,000 | 5,428,250 | 5,384,637 | | (6,981) | | (6,981) | | 5,377,656 | | 630,244 | 630,244 | 263,375 | 06/30/2033 |
| 136385-AG-6 | CANADIAN NATL RESOURCES | A | 10/03/2011 | JEFFERIES & COMPANY, INC. | | 1,706,850 | 1,500,000 | 1,523,475 | 1,521,449 | | (326) | | (326) | | 1,521,122 | | 185,728 | 185,728 | 103,594 | 02/01/2035 |
| C1466#-AA-6 | CANADIAN PACIFIC RAILWAY SR SECD NTS ABS | A | 09/03/2011 | Various | | 1,149,402 | 1,149,402 | 1,125,640 | 1,128,160 | | 15,501 | | 15,501 | | 1,143,661 | | 5,741 | 5,741 | 62,183 | 03/03/2024 |
| 97181#-HF-3 | CANADIAN PACIFIC RR SECD NOTES 2000-A AB | I | 07/15/2011 | SCHEDULED REDEMPTION | | 413,557 | 413,557 | 413,557 | 412,416 | | 1,142 | | 1,142 | | 413,557 | | | | 30,975 | 01/15/2021 |
| 13973U-AG-4 | CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L | | 11/23/2011 | SCHEDULED REDEMPTION | | 100,242 | 100,242 | 99,240 | | | 1,002 | | 1,002 | | 100,242 | | | | 68,267 | 03/11/2017 |
| 990364-9A-1 | CAPITAL AUTOMOTIVE LP TERM LOAN C | | 03/14/2011 | Various | | 6,146,517 | 5,882,592 | 5,890,941 | 5,891,317 | | (8,726) | | (8,726) | | 5,882,592 | | 263,925 | 263,925 | 70,218 | 12/14/2012 |
| 14042H-AF-0 | CAPITAL ONE AUTO FINANCE TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 4,823,074 | 4,823,074 | 4,978,676 | 4,887,440 | | (64,366) | | (64,366) | | 4,823,074 | | | | 156,990 | 07/15/2014 |
| 14040H-AQ-8 | CAPITAL ONE FINANCIAL CO | | 09/15/2011 | MATURED | | 9,500,000 | 9,500,000 | 9,843,590 | 9,640,971 | | (140,971) | | (140,971) | | 9,500,000 | | | | 541,500 | 09/15/2011 |
| 14155#-AA-8 | CARDINALS BALLPARK, LLC SR SECD NTS | | 09/30/2011 | SCHEDULED REDEMPTION | | 850,526 | 850,526 | 846,557 | 846,917 | | 3,608 | | 3,608 | | 850,526 | | | | 48,650 | 09/30/2027 |
| 141781-AY-0 | CARGILL INC | | 05/27/2011 | DIRECT | | 2,480 | 2,480 | 2,310 | | | | | | | 2,310 | | 170 | 170 | | 05/14/2021 |
| 141784-DG-0 | CARGILL INC | | 05/16/2011 | EXCHANGE | | 24,488,296 | 24,500,000 | 24,468,507 | 24,485,593 | | 2,517 | | 2,517 | | 24,488,109 | | 187 | 187 | 1,040,433 | 01/22/2013 |
| 14308T-AD-8 | CARLYLE HIGH YIELD PARTNERS IV, DEFERRAB | E | 05/16/2011 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 9,999,922 | 9,999,971 | | 29 | | 29 | | 10,000,000 | | | | 381,659 | 05/15/2014 |
| 14308V-AA-9 | CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS | E | 11/11/2011 | SCHEDULED REDEMPTION | | 15,183,200 | 15,183,200 | 15,183,200 | 15,183,200 | | | | | | 15,183,200 | | | | 77,326 | 08/11/2016 |
| 14845T-AB-2 | CASTLE HILL II - INGOTS LTD. CLASS B1 FL | E | 07/15/2011 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 135,731 | 10/15/2014 |
| 14912L-3G-4 | CATERPILLAR FIN SERV CRP | | 10/12/2011 | MATURED | | 2,000,000 | 2,000,000 | 1,994,680 | 1,999,069 | | 931 | | 931 | | 2,000,000 | | | | 102,500 | 10/12/2011 |

# 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 |
| 14912L-4X-6 | CATERPILLAR FINANCIAL SE | | 11/18/2011 | Various | | 5,052,100 | 5,000,000 | 4,988,650 | | | 572 | | 572 | | 4,989,222 | | 62,878 | 62,878 | 27,106 | 08/01/2016 |
| 12489W-QG-2 | CBASS 2005-CB8 AF5 RMBS | | 12/01/2011 | Various | | 1,244,034 | 1,244,034 | 1,194,951 | 1,227,321 | | 17,007 | 294 | 16,713 | | 1,244,034 | | | | 42,739 | 12/25/2035 |
| 14983A-AA-7 | CBASS 2006-SL1, A-1 | | 08/12/2011 | Various | | 474,690 | 2,860,949 | 956,351 | 215,727 | 712,940 | (23,656) | 75,171 | 614,113 | | 829,840 | | (355,149) | (355,149) | 5,705 | 09/25/2036 |
| 1248MG-AP-9 | CBASS 2007-CB1 AF6 RMBS | | 12/01/2011 | Various | | 363,370 | 363,370 | 223,639 | 219,760 | | 145,849 | 2,239 | 143,609 | | 363,370 | | | | 11,166 | 01/25/2037 |
| 17311Y-AE-3 | CBASS 2007-CB3 A5 RMBS | | 12/01/2011 | Various | | 337,080 | 337,080 | 212,592 | 217,439 | | 125,682 | 6,041 | 119,641 | | 337,080 | | | | 9,578 | 03/25/2037 |
| 1248M5-AJ-7 | C-BASS CBO XIX CLASS A-2 ABS | F | 02/28/2011 | DISTRIBUTION | | 3,318 | | | | | | | | | | | 3,318 | 3,318 | | 10/05/2047 |
| 1248MM-AB-7 | C-BASS CBO XVIII-A CLASS A-2 ABS | E | 02/11/2011 | BANK OF AMERICA | | 4,193,467 | 42,872,511 | 35,708,916 | 1,500,538 | 2,915,331 | (240,718) | | 2,674,613 | | 4,175,151 | | 18,317 | 18,317 | 415,499 | 03/13/2047 |
| 16678R-AV-9 | CCMFC 2004-1A V1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 122,649 | 122,649 | 115,379 | 118,031 | | 4,618 | | 4,618 | | 122,649 | | | | 585 | 01/25/2035 |
| 16678R-BW-6 | CCMFC 2004-3 B1 RMBS | | 12/01/2011 | Various | | 97,509 | 97,509 | 82,129 | 88,273 | | 12,027 | 2,792 | 9,235 | | 97,509 | | | | 453 | 08/25/2035 |
| 16678R-CE-5 | CCMFC 2004-4A B1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 152,203 | 152,203 | 136,594 | 141,648 | | 10,555 | | 10,555 | | 152,203 | | | | 620 | 10/25/2035 |
| 16678R-BT-3 | CCMFC 2004-A B1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 110,284 | 110,284 | 99,891 | 98,150 | | 12,134 | | 12,134 | | 110,284 | | | | 501 | 03/25/2035 |
| 16678R-CM-7 | CCMFC 2004-B B1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 546,590 | 546,590 | 506,242 | 501,724 | | 44,866 | | 44,866 | | 546,590 | | | | 2,532 | 10/25/2035 |
| 16678R-FD-4 | CCMFC 2006-1A B1 RMBS | | 12/27/2011 | Various | | 124,274 | 2,650,987 | 179,513 | 71,063 | | | | | | 124,274 | | | | | 12/25/2046 |
| 1248EP-AL-7 | CCO HLDGS LLC/CAP CORP | | 08/08/2011 | WELLS FARGO | | 2,030,000 | 2,000,000 | 2,042,813 | 2,039,603 | | (3,803) | | (3,803) | | 2,035,800 | | (5,800) | (5,800) | 122,938 | 04/30/2018 |
| 1248EP-AQ-6 | CCO HLDGS LLC/CAP CORP | | 08/08/2011 | WELLS FARGO | | 700,480 | 704,000 | 746,240 | | | (2,571) | | (2,571) | | 743,670 | | (43,190) | (43,190) | 44,518 | 10/30/2017 |
| 15132K-AA-2 | CDTIM 2005-1, A1 | | 01/20/2011 | SCHEDULED REDEMPTION | | 1,462,435 | 1,462,435 | 1,462,330 | 1,462,410 | | 25 | | 25 | | 1,462,435 | | | | 5,691 | 05/20/2017 |
| 15089Q-AB-0 | CELANESE US HOLDINGS LLC | | 12/08/2011 | Various | | 3,977,000 | 3,800,000 | 3,965,000 | | | (15,625) | | (15,625) | | 3,949,375 | | 27,625 | 27,625 | 263,565 | 10/15/2018 |
| 15128@-AH-6 | CEMEX ESPANA FINANCE LLC EXCHANGE NOTES | R | 10/17/2011 | PRINCIPAL PAYMENT | | 3,364,826 | 3,364,826 | 3,193,529 | 3,166,258 | | 19,141 | | 19,141 | | 3,185,398 | | 179,428 | 179,428 | 118,895 | 02/14/2014 |
| 15131Y-AC-9 | CENGAGE LEARNING ACQUISITIONS (THOMSON L | | 12/30/2011 | Various | | 1,799,857 | 2,059,857 | 3,620,915 | 1,676,312 | | 23,162 | | 23,162 | | 1,954,291 | | (154,434) | (154,434) | 82,280 | 07/03/2014 |
| 75953G-AC-7 | CENTERPOINT ENERGY | | 02/15/2011 | MATURED | | 6,500,000 | 6,500,000 | 7,118,145 | 6,516,136 | | (16,136) | | (16,136) | | 6,500,000 | | | | 251,875 | 02/15/2011 |
| 15189P-AE-5 | CENTERPOINT PPTS | | 07/15/2011 | MATURED | | 3,959,695 | 4,000,000 | 3,994,640 | 3,999,515 | | 485 | | 485 | | 4,000,000 | | (40,305) | (40,305) | 210,000 | 07/15/2011 |
| 15641Y-AD-0 | CENTURION CDO 3, CLASS II HIGHYIELD | F | 04/11/2011 | SCHEDULED REDEMPTION | | 9,000,000 | 9,000,000 | 9,225,000 | 9,146,224 | | (146,224) | | (146,224) | | 9,000,000 | | | | 310,050 | 04/11/2013 |
| 15642J-AE-0 | CENTURION CDO VI, LTD CLASS B-2 NTS, DUE | E | 11/07/2011 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 9,914,500 | 9,965,511 | | 34,489 | | 34,489 | | 10,000,000 | | | | 170,215 | 11/07/2015 |
| 15641S-AE-1 | CENTURION CDO VII CLASS A-2 LOANS CLO | E | 10/31/2011 | SCHEDULED REDEMPTION | | 1,541,523 | 1,541,523 | 1,541,523 | 1,541,523 | | | | | | 1,541,523 | | | | 5,624 | 01/30/2016 |
| 15724*-9A-3 | CF INDUSTRIES TERM LOAN B-1 | | 03/14/2011 | SCHEDULED REDEMPTION | | 192,213 | 192,213 | 192,213 | 192,213 | | | | | | 192,213 | | | | 1,357 | 04/05/2015 |
| 173067-EN-5 | CGCMT 2004-C2, XP | | 12/15/2011 | CALLED @ 0.00000000 | | | 294,610,397 | 15,000,000 | 1,530,919 | | (1,530,919) | | (1,530,919) | | | | | | 1,695,411 | 10/15/2041 |
| 16117L-AX-7 | CHARTER COMMUNICATIONS OPERATING, LLC TE | | 12/30/2011 | SCHEDULED REDEMPTION | | 160,732 | 160,732 | 160,048 | 160,046 | | 687 | | 687 | | 160,732 | | | | 456,305 | 09/06/2016 |
| 161630-BD-9 | CHASE 2007-A1 11M1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,045,898 | 3,045,898 | 2,326,182 | 2,274,101 | | 771,797 | | 771,797 | | 3,045,898 | | | | 71,603 | 03/25/2037 |
| 165167-CB-1 | CHESAPEAKE ENERGY CORP 2.250000% 12/15/2 | | 03/04/2011 | DEUTSCHE BANK CAPITAL CORP. | | 1,358,760 | 1,500,000 | 1,381,296 | 1,387,540 | | 517 | | 517 | | 1,388,058 | | (29,298) | (29,298) | 7,875 | 12/15/2038 |
| 341135-B*-1 | CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT | | 05/01/2011 | SCHEDULED REDEMPTION | | 909,000 | 909,000 | 909,000 | 913,452 | | (4,452) | | (4,452) | | 909,000 | | | | 86,991 | 05/01/2018 |
| 341135-B@-9 | CHESAPEAKE UTILITIES / FLORIDA PUBLIC UT | | 05/01/2011 | SCHEDULED REDEMPTION | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 50,150 | 05/01/2018 |
| 166751-AH-0 | CHEVRON CORP | | 03/24/2011 | CREDIT AGRICOLE | | 5,361,900 | 5,000,000 | 5,238,750 | 5,185,108 | | (13,690) | | (13,690) | | 5,171,418 | | 190,482 | 190,482 | 113,014 | 03/03/2014 |
| 166751-AK-3 | CHEVRON CORP | | 09/03/2011 | CALLED @ 101.557 | | 18,280,260 | 18,000,000 | 17,998,920 | 17,999,565 | | 247 | | 247 | | 17,999,812 | | 280,448 | 280,448 | 621,000 | 03/03/2012 |
| 16725#-AE-6 | CHICAGO BRIDGE & IRON CO., N.V. (NETHERL | | 10/21/2011 | PRINCIPAL PAYMENT | | 35,000,000 | 35,000,000 | 35,000,000 | 34,977,905 | | 20,294 | | 20,294 | | 34,998,198 | | 1,802 | 1,802 | 673,570 | 11/06/2011 |
| 16937#-AB-6 | CHINA BASIN BALLPARK CO SANFRAN GIANTS | | 09/30/2011 | SCHEDULED REDEMPTION | | 541,666 | 541,666 | 541,666 | 539,962 | | 1,704 | | 1,704 | | 541,666 | | | | 43,821 | 09/30/2017 |
| 171202-AC-8 | CHRYSLER FINANCIAL AUTO SECURI | | 08/08/2011 | SCHEDULED REDEMPTION | | 6,000,000 | 6,000,000 | 5,999,189 | 5,999,736 | | 264 | | 264 | | 6,000,000 | | | | 110,516 | 06/08/2013 |
| 171204-AK-6 | CHRYSLER FINANCIAL LEASE TRUST | | 05/15/2011 | SCHEDULED REDEMPTION | | 15,815,000 | 15,815,000 | 15,814,507 | 15,814,854 | | 146 | | 146 | | 15,815,000 | | | | 261,202 | 09/16/2013 |
| 12543K-AD-6 | CHS COMMUNITY HEALTH SYS. INC. TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 35,857 | 35,857 | 35,822 | 35,820 | | 38 | | 38 | | 35,857 | | | | 119 | 07/24/2014 |
| 12543K-AB-0 | CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY | | 12/30/2011 | SCHEDULED REDEMPTION | | 2,946 | 2,946 | 2,946 | 2,946 | | | | | | 2,946 | | | | 5 | 07/24/2014 |
| 12543K-AE-4 | CHS/COMMUNITY HEALTH SYS INC TERM LOAN E | | 12/30/2011 | SCHEDULED REDEMPTION | | 19,385 | 19,385 | 19,368 | 19,366 | | 19 | | 19 | | 19,385 | | | | 46 | 01/25/2017 |
| 12669E-T3-0 | CHWL 2003-39 A17 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 895,426 | 895,426 | 851,879 | 877,254 | | 18,172 | | 18,172 | | 895,426 | | | | 31,173 | 05/25/2038 |
| 17275R-AH-5 | CISCO SYSTEMS INC | | 10/03/2011 | J. P. MORGAN SECURITIES, INC. | | 8,948,000 | 8,000,000 | 8,590,130 | 998,653 | | (11,677) | | (11,677) | | 8,578,586 | | 369,414 | 369,414 | 191,350 | 01/15/2020 |
| 12558M-BM-3 | CITHE 2003-1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 153,687 | 153,687 | 153,670 | 153,679 | | 9 | | 9 | | 153,687 | | | | 3,800 | 10/20/2032 |
| 12558M-BN-1 | CITHE 2003-1 RMBS | | 07/01/2011 | SCHEDULED REDEMPTION | | 48,417 | 48,417 | 48,403 | 11,921 | 36,490 | 7 | | 36,497 | | 48,417 | | | | 1,331 | 09/20/2032 |
| 12558M-AG-7 | CITHE RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 612,599 | 612,599 | 616,633 | 626,995 | | (14,396) | | (14,396) | | 612,599 | | | | 22,794 | 02/25/2030 |
| 172967-FH-9 | CITIGROUP INC | | 10/03/2011 | PARIBAS CAPITAL MARKETS | | 1,015,830 | 1,000,000 | 1,019,776 | 1,019,616 | | (2,773) | | (2,773) | | 1,016,843 | | (1,013) | (1,013) | 37,078 | 12/15/2015 |
| D6574*-AA-7 | CLAAS KGAA 5.76% SR NTS | F | 12/27/2011 | SCHEDULED REDEMPTION | | 5,800,000 | 5,800,000 | 5,800,000 | 5,800,000 | | | | | | 5,800,000 | | | | 334,080 | 12/27/2014 |
| 18532U-AA-0 | CLEARWATER FUNDING CBO, 2001-AA CLASS A1 | F | 07/15/2011 | SCHEDULED REDEMPTION | | 24,858,138 | 24,858,138 | 24,112,394 | 24,209,934 | | 648,205 | | 648,205 | | 24,858,138 | | | | 233,973 | 07/15/2013 |
| 186103-EE-3 | CLEVELAND CUYAHOGA CNTY OH AVERY 05C | | 03/14/2011 | KILEY PARTNERS INC | | 2,241,000 | 2,250,000 | 1,994,039 | 2,064,413 | | 6,433 | | 6,433 | | 2,070,845 | | 170,155 | 170,155 | 42,766 | 11/15/2015 |
| 18971W-AA-4 | CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS | F | 11/21/2011 | SCHEDULED REDEMPTION | | 1,264,651 | 1,264,651 | 1,177,706 | 1,195,884 | | 68,767 | | 68,767 | | 1,264,651 | | | | 6,668 | 01/20/2017 |
| 12566T-AN-7 | CMALT 2006-A7 1A13 | | 08/01/2011 | Various | | 184,430 | 4,814,543 | 1,636,884 | 509,379 | | (92,767) | 232,182 | (324,949) | | 184,430 | | | | 102,819 | 12/25/2036 |
| 12572Q-AD-7 | CME GROUP INC | | 05/03/2011 | BNY CAPITAL MARKETS | | 2,226,020 | 2,000,000 | 2,193,540 | 2,142,625 | | (15,161) | | (15,161) | | 2,127,464 | | 98,556 | 98,556 | 83,375 | 02/15/2014 |
| 172981-AE-2 | CMLTI 2006-4 2A1B RMBS | | 12/01/2011 | Various | | 481,842 | 481,842 | 174,669 | 91,433 | | 518,221 | | 518,221 | | 481,842 | | | | 16,009 | 12/25/2035 |
| 17312B-AB-8 | CMLTI 2007-WFH2 A2 | | 02/01/2011 | Various | | 12,066,991 | 12,654,931 | 12,654,931 | 12,654,931 | | | | | | 12,654,931 | | (587,940) | (587,940) | 5,577 | 03/25/2037 |

# 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 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 |
| 17316D-AG-9 | CMLTI 2010-3 2A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,233,543 | 8,233,543 | 8,200,094 | 8,215,608 | | 17,935 | | 17,935 | | 8,233,543 | | | | 256,414 | 08/25/2037 |
| 17316D-AM-6 | CMLTI 2010-3 3A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,506,557 | 1,506,557 | 1,497,612 | 1,498,568 | | 7,989 | | 7,989 | | 1,506,557 | | | | 42,465 | 08/25/2037 |
| 17316D-AV-6 | CMLTI 2010-3 5A1 RMBS | | 12/01/2011 | Various | | 9,910,193 | 9,910,193 | 9,848,254 | 10,079,396 | | 42,159 | | 42,159 | | 9,910,193 | | | | 248,852 | 08/25/2037 |
| 125896-BE-9 | CMS ENERGY CORP | | 08/04/2011 | CITIBANK | | 4,440,000 | 4,000,000 | 4,272,100 | 4,267,247 | | (14,129) | | (14,129) | | 4,253,118 | | 186,882 | 186,882 | 255,556 | 02/01/2020 |
| 125896-AW-0 | CMS ENERGY CORP 2.875000% 12/01/2024 | | 01/12/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 1,098,313 | 750,000 | 853,043 | 777,609 | | (1,176) | | (1,176) | | 776,433 | | 321,880 | 321,880 | 2,636 | 12/01/2024 |
| 172973-QE-2 | CMSI 2003-6 1A1 | | 11/01/2011 | SCHEDULED REDEMPTION | | 16,304,068 | 16,304,068 | 16,237,833 | 16,284,979 | | 19,090 | | 19,090 | | 16,304,068 | | | | 729,570 | 05/25/2033 |
| 191216-AL-4 | COCA-COLA CO | | 07/13/2011 | Various | | 16,014,350 | 15,000,000 | 15,764,950 | 15,693,017 | | (98,428) | | (98,428) | | 15,594,589 | | 419,761 | 419,761 | 403,281 | 03/15/2014 |
| 191216-AP-5 | COCA-COLA CO/THE | | 05/10/2011 | Various | | 14,102,435 | 14,500,000 | 14,466,650 | 14,467,473 | | 2,251 | | 2,251 | | 14,469,724 | | (367,289) | (367,289) | 103,792 | 11/15/2015 |
| 94978#-CC-9 | COCA-COLA ENT. INC. LEASE-BACKED NTS DUE | | 12/10/2011 | SCHEDULED REDEMPTION | | 213,852 | 213,852 | 213,852 | 213,852 | | | | | | 213,852 | | | | 8,146 | 06/10/2024 |
| 191219-AW-4 | COCA-COLA ENTERPRISES | | 08/31/2011 | Various | | 2,674,695 | 2,500,000 | 2,705,475 | 2,678,259 | | (3,564) | | (3,564) | | 2,674,695 | | | | 152,500 | 10/01/2026 |
| 191219-BB-9 | COCA-COLA ENTERPRISES | | 08/31/2011 | Various | | 1,072,551 | 1,000,000 | 1,131,570 | 1,077,798 | | (5,247) | | (5,247) | | 1,072,551 | | | | 73,980 | 08/01/2017 |
| 21987B-AL-2 | CODELCO INC | F | 11/01/2011 | BANK OF AMERICA | | 7,851,610 | 6,500,000 | 6,762,250 | 6,757,596 | | (3,735) | | (3,735) | | 6,753,862 | | 1,097,748 | 1,097,748 | 410,854 | 10/24/2036 |
| P07638-AA-6 | COMISION FEDERAL DE ELECTRICIDAD ('CFE') | F | 07/15/2011 | SCHEDULED REDEMPTION | | 1,200,000 | 1,200,000 | 1,200,000 | 1,199,735 | | 265 | | 265 | | 1,200,000 | | | | 82,170 | 10/15/2012 |
| 20047N-AL-6 | COMM 2004-LB4A, XP | | 11/15/2011 | CALLED @ 0.00000000 | | | 260,000,000 | 10,107,994 | 824,861 | | (824,861) | | (824,861) | | | | | | 897,342 | 10/15/2037 |
| 202218-AG-8 | COMMERCIAL NET LEASE RLT | | 10/27/2011 | WACHOVIA SECURITIES | | 10,690,800 | 10,000,000 | 9,970,700 | 9,987,768 | | 2,718 | | 2,718 | | 9,990,486 | | 700,314 | 700,314 | 548,611 | 06/15/2014 |
| 202218-AH-6 | COMMERCIAL NET LEASE RLT | | 10/27/2011 | WACHOVIA SECURITIES | | 16,097,550 | 15,000,000 | 14,961,000 | 16,346,232 | | (207,904) | | (207,904) | | 16,138,328 | | (40,778) | (40,778) | 809,750 | 12/15/2015 |
| 20272B-AF-1 | COMMONWEALTH BANK AUST | F | 03/24/2011 | RBC DOMINION SECURITIES | | 20,523,041 | 19,334,000 | 20,266,672 | 20,050,450 | | (48,409) | | (48,409) | | 20,002,041 | | 521,000 | 521,000 | 183,002 | 06/25/2014 |
| 20272B-AK-0 | COMMONWEALTH BANK AUST | F | 12/06/2011 | RBC DOMINION SECURITIES | | 5,217,650 | 5,000,000 | 4,989,600 | 4,992,139 | | 1,909 | | 1,909 | | 4,994,048 | | 223,602 | 223,602 | 178,028 | 09/17/2014 |
| 20337E-AF-8 | COMMSCOPE INC. TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,463 | | | 38 | | 38 | | 7,500 | | | | 2,160 | 01/14/2018 |
| 12543D-AF-7 | COMMUNITY HEALTH SYSTEMS | | 04/11/2011 | Various | | 1,201,438 | 1,175,000 | 1,201,438 | 1,194,344 | | (2,002) | | (2,002) | | 1,192,342 | | 9,096 | 9,096 | 77,921 | 07/15/2015 |
| 205887-BA-9 | CONAGRA FOOD | | 09/15/2011 | MATURED | | 5,795,000 | 5,795,000 | 5,843,983 | 5,792,915 | | 2,085 | | 2,085 | | 5,795,000 | | | | 391,163 | 09/15/2011 |
| 300674-AB-4 | CONOCO/EXCEL PARALUBES 7.125% SR NTS | | 11/01/2011 | Various | | 202,282 | 202,282 | 210,010 | 203,254 | | (972) | | (972) | | 202,282 | | | | 10,806 | 11/01/2011 |
| 20825C-AS-3 | CONOCOPHILLIPS | | 03/24/2011 | CREDIT AGRICOLE | | 5,443,050 | 5,000,000 | 5,400,200 | 5,308,698 | | (23,598) | | (23,598) | | 5,285,100 | | 157,950 | 157,950 | 157,014 | 02/01/2014 |
| 718507-AR-7 | CONOCOPHILLIPS | | 02/15/2011 | MATURED | | 10,000,000 | 10,000,000 | 11,574,900 | 10,021,398 | | (21,398) | | (21,398) | | 10,000,000 | | | | 468,750 | 02/15/2011 |
| 20854P-AC-3 | CONSOL ENERGY INC | | 03/07/2011 | EXCHANGE | | 4,107,909 | 4,000,000 | 4,120,000 | 4,111,007 | | (3,195) | | (3,195) | | 4,107,812 | | 97 | 97 | 138,667 | 04/01/2017 |
| 20854P-AF-6 | CONSOL ENERGY INC | | 12/02/2011 | J. P. MORGAN SECURITIES, INC. | | 1,087,500 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 87,500 | 87,500 | 102,625 | 04/01/2020 |
| 20902F-AB-9 | CONSOLIDATED CONTAINER COMPANY 1ST LIEN | | 12/30/2011 | SCHEDULED REDEMPTION | | 39,454 | 39,454 | 37,729 | 37,608 | | 1,846 | | 1,846 | | 39,454 | | | | 33,329 | 03/28/2014 |
| 209115-A*-5 | CONSOLIDATED EDISON / (FORMERLY HAWKEYE | | 12/31/2011 | SCHEDULED REDEMPTION | | 22,686 | 22,686 | 22,686 | 22,686 | | | | | | 22,686 | | | | 1,976 | 06/30/2022 |
| 210805-AM-9 | CONTINENTAL AIRLINES ABS | | 10/15/2011 | SCHEDULED REDEMPTION | | 972,032 | 972,032 | 956,917 | 967,889 | | 4,143 | | 4,143 | | 972,032 | | | | 55,178 | 10/15/2013 |
| 21079U-AA-3 | CONTINENTAL AIRLINES INC | | 02/09/2011 | PIPER JAFFRAY INC. | | 5,420,987 | 4,861,872 | 4,861,872 | 4,861,872 | | | | | | 4,861,872 | | 559,115 | 559,115 | 92,038 | 11/10/2019 |
| N2272#-AA-6 | CORIO N.V. SER. A GTD SR NTS | F | 08/24/2011 | MATURED | | 50,000,000 | 50,000,000 | 49,659,219 | 49,924,739 | | 75,261 | | 75,261 | | 50,000,000 | | | | 2,565,000 | 08/24/2011 |
| 220027-AG-1 | CORPORATE PPTY INVS | | 12/08/2011 | GOLDMAN, SACHS & CO. | | 14,249,860 | 12,000,000 | 12,058,440 | 12,053,205 | | (8,213) | | (8,213) | | 12,044,992 | | 2,204,868 | 2,204,868 | 1,176,000 | 03/15/2016 |
| 22025Y-AK-6 | CORRECTIONS CORP OF AMER | | 08/15/2011 | BARCLAYS BANK | | 1,590,000 | 1,500,000 | 1,572,500 | 1,566,545 | | (8,394) | | (8,394) | | 1,558,151 | | 31,849 | 31,849 | 82,990 | 06/01/2017 |
| 22160Q-AC-6 | COSTCO WHOLESALE CORP 0% 08/19/2017 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 509,760 | 320,000 | 231,359 | 254,130 | | 2,217 | | 2,217 | | 256,347 | | 253,413 | 253,413 | | 08/19/2017 |
| 22237P-AC-7 | CPMH 2005-1, A3 ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 951,571 | 951,571 | 951,451 | 951,527 | | 44 | | 44 | | 951,571 | | | | 28,158 | 12/15/2035 |
| 126193-AB-7 | CPS AUTO TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 2,090,349 | 2,090,349 | 2,088,604 | 2,088,727 | | 1,622 | | 1,622 | | 2,090,349 | | | | 32,809 | 03/15/2016 |
| 126193-AC-5 | CPS AUTO TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 421,114 | 421,114 | 421,104 | 421,106 | | 8 | | 8 | | 421,114 | | | | 16,577 | 03/15/2016 |
| 12619B-AD-5 | CPS AUTO TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 3,338,328 | 3,338,328 | 3,400,922 | 3,366,841 | | (28,513) | | (28,513) | | 3,338,328 | | | | 97,118 | 06/17/2013 |
| 12619R-AD-0 | CPS AUTO TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 2,454,171 | 2,454,171 | 2,512,074 | 2,498,731 | | (44,561) | | (44,561) | | 2,454,171 | | | | 71,519 | 11/15/2013 |
| 22546Q-AD-9 | CREDIT SUISSE | F | 05/23/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,237,400 | 5,000,000 | 4,987,800 | 4,988,713 | | 396 | | 396 | | 4,989,109 | | 248,291 | 248,291 | 234,000 | 01/14/2020 |
| 22546Q-AA-5 | CREDIT SUISSE NEW YORK | F | 12/01/2011 | RBC DOMINION SECURITIES | | 5,270,400 | 5,000,000 | 4,994,850 | 4,996,410 | | 938 | | 938 | | 4,997,347 | | 273,053 | 273,053 | 301,736 | 05/01/2014 |
| 22546Q-AC-1 | CREDIT SUISSE NEW YORK | F | 12/06/2011 | Various | | 20,596,100 | 20,000,000 | 19,983,200 | 19,985,035 | | 1,318 | | 1,318 | | 19,986,353 | | 609,747 | 609,747 | 1,397,728 | 08/13/2019 |
| 22546Q-AE-7 | CREDIT SUISSE NEW YORK | F | 07/26/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,109,080 | 3,000,000 | 2,995,230 | 2,995,914 | | 523 | | 523 | | 2,996,438 | | 112,642 | 112,642 | 89,250 | 03/23/2015 |
| 22541H-BF-8 | CREDIT SUISSE NEW YORK 1.000000% 08/26/2 | F | 03/29/2011 | GOLDMAN, SACHS & CO. | | 414,015 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | 114,015 | 114,015 | 1,792 | 08/26/2013 |
| 990968-9A-9 | CRISTAL INORGANIC CHEMICALS US FIRST LIE | | 03/22/2011 | BARCLAYS BANK | | 1,760,101 | 1,762,304 | 1,761,601 | 1,761,816 | | 31 | | 31 | | 1,761,847 | | (1,746) | (1,746) | 19,936 | 05/15/2014 |
| 226829-AA-7 | CROCKETT COGENER | | 12/30/2011 | SCHEDULED REDEMPTION | | 536,261 | 536,261 | 536,261 | 536,261 | | | | | | 536,261 | | | | 25,272 | 03/30/2025 |
| 22764L-AB-9 | CRTX ENRG/CRTX ENRG FINC | | 06/28/2011 | Various | | 2,851,200 | 2,700,000 | 2,983,500 | | | (15,238) | | (15,238) | | 2,968,262 | | (117,062) | (117,062) | 90,525 | 02/15/2018 |
| 12628X-AB-0 | CSAM FUNDING 1, CLASS A2 CLO LOANS | F | 10/31/2011 | SCHEDULED REDEMPTION | | 12,916,364 | 12,916,364 | 12,658,037 | | | 258,327 | | 258,327 | | 12,916,364 | | | | 61,101 | 03/29/2016 |
| 12629C-AA-7 | CSAM FUNDING II 2A, CLASS A LOANS CLO | F | 10/17/2011 | SCHEDULED REDEMPTION | | 826,428 | 826,428 | 789,239 | 795,958 | | 30,470 | | 30,470 | | 826,428 | | | | 4,976 | 10/15/2016 |
| 22942G-AH-2 | CSC HOLDINGS (CABLEVISION) EXTENDED TL B | | 09/30/2011 | SCHEDULED REDEMPTION | | 15,544 | 15,544 | 15,125 | 15,091 | | 453 | | 453 | | 15,544 | | | | 22,214 | 03/29/2016 |

# 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 |
| 126304-AG-9 | CSC HOLDINGS LLC | | 08/08/2011 | WELLS FARGO | | 2,090,000 | 2,000,000 | 2,085,000 | 2,081,151 | | (5,474) | | (5,474) | | 2,075,677 | | 14,323 | 14,323 | 155,750 | 02/15/2018 |
| 22540V-LV-2 | CSFB 2001-CK6 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,155,795 | 4,155,795 | 4,454,493 | 4,197,629 | | (41,834) | | (41,834) | | 4,155,795 | | | | 282,563 | 08/15/2036 |
| 22540V-LT-7 | CSFB 2001-CK6, B | | 11/01/2011 | SCHEDULED REDEMPTION | | 10,000,000 | 10,000,000 | 10,050,000 | 10,005,322 | | (126,306) | | (126,306) | | 10,000,000 | | | | 600,963 | 08/15/2036 |
| 22541S-3Z-9 | CSFB 2004-C5, ASP | | 12/15/2011 | CALLED @ 0.00000000 | | | 317,000,000 | 13,405,296 | 1,310,137 | | (1,310,137) | | (1,310,137) | | | | | | 1,438,874 | 11/15/2037 |
| 225458-6G-8 | CSFB 2005-9 5A9 RMBS | | 12/01/2011 | Various | | 776,824 | 776,824 | 617,316 | 638,348 | | 157,799 | 19,322 | 138,476 | | 776,824 | | | | 21,757 | 10/25/2035 |
| 12644J-AE-5 | CSMC 10-10R 2A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,542,447 | 5,542,447 | 5,582,283 | 5,573,518 | | (31,071) | | (31,071) | | 5,542,447 | | | | 195,999 | 07/25/2030 |
| 225470-Q8-9 | CSMC 2006-3 5A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,846,213 | 2,846,213 | 2,410,817 | 2,349,232 | | 496,980 | | 496,980 | | 2,846,213 | | | | 97,519 | 04/25/2036 |
| 12642L-AA-0 | CSMC 2009-13R 1A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,162,388 | 3,162,388 | 3,222,671 | 3,209,479 | | (47,091) | | (47,091) | | 3,162,388 | | | | 104,372 | 09/26/2037 |
| 12642Y-FC-3 | CSMC 2009-16R 8A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,920,719 | 2,920,719 | 2,988,260 | 2,972,829 | | (52,110) | | (52,110) | | 2,920,719 | | | | 98,061 | 07/26/2037 |
| 126415-AB-4 | CTC BEAVER VALLEY FUND | | 06/01/2011 | CALLED @ 100.0 | | 1,000 | 1,000 | 1,059 | 1,000 | | | | | | 1,000 | | | | 120 | 06/01/2017 |
| 126650-BT-6 | CVS CAREMARK CORP | | 05/10/2011 | J. P. MORGAN SECURITIES, INC. | | 5,154,350 | 5,000,000 | 4,992,700 | 4,993,542 | | 505 | | 505 | | 4,994,047 | | 160,303 | 160,303 | 78,993 | 05/18/2015 |
| 126650-BC-3 | CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU | | 12/10/2011 | SCHEDULED REDEMPTION | | 1,532,783 | 1,532,783 | 1,532,783 | 1,532,783 | | | | | | 1,532,783 | | | | 56,121 | 01/10/2028 |
| 33632*-UQ-8 | CVS CTL CERTS/FIRST SEC. BK DUE 2024 ABS | | 12/10/2011 | SCHEDULED REDEMPTION | | 202,491 | 202,491 | 202,491 | 202,491 | | | | | | 202,491 | | | | 9,196 | 01/10/2024 |
| 12667F-DN-2 | CWALT 2004-3T1 A1 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 758,708 | 758,708 | 759,893 | 759,073 | | (365) | | (365) | | 758,708 | | | | 3,205 | 05/25/2034 |
| 12667F-XJ-9 | CWALT 2004-J11 1CB1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 246,277 | 246,277 | 239,235 | 239,374 | | 6,903 | | 6,903 | | 246,277 | | | | 8,038 | 04/25/2035 |
| 12667G-US-0 | CWALT 2005-29 CB A6 RMBS | | 12/01/2011 | Various | | 892,997 | 892,997 | 880,213 | 886,945 | | 12,740 | 6,689 | 6,052 | | 892,997 | | | | 33,408 | 07/25/2035 |
| 02149J-AV-8 | CWALT 2006-45T1 2A6 RMBS | | 12/01/2011 | Various | | 439,223 | 1,885,577 | 586,529 | 158,580 | | 280,643 | | 280,643 | | 439,223 | | | | 67,878 | 02/25/2037 |
| 12668B-VD-2 | CWALT 2006-9T1 A4 RMBS | | 12/01/2011 | Various | | 890,739 | 890,739 | 734,275 | 753,476 | | 171,580 | 34,317 | 137,263 | | 890,739 | | | | 37,781 | 05/25/2036 |
| 02146P-AB-1 | CWALT 2006-HY12 A2 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,965,049 | 2,965,049 | 2,947,936 | 2,952,835 | | 12,214 | | 12,214 | | 2,965,049 | | | | 95,740 | 08/25/2036 |
| 02151N-AB-8 | CWALT 2007-18C 3FL3 RMBS | | 12/25/2011 | Various | | 1,463,354 | 1,883,392 | 1,416,975 | 1,525,547 | | 52,272 | 114,465 | (62,194) | | 1,463,354 | | | | 9,157 | 06/25/2037 |
| 02151L-AA-4 | CWALT 2007-2O A1 RMBS | | 12/25/2011 | Various | | 775,186 | 940,923 | 715,577 | 780,614 | | 76,441 | 81,869 | (5,428) | | 775,186 | | | | 4,961 | 06/25/2047 |
| 126673-FH-0 | CWHEL 2004-I, A | | 08/18/2011 | Various | | 1,271,036 | 1,824,532 | 1,824,532 | 1,824,531 | | | | | | 1,824,531 | | (553,495) | (553,495) | 6,323 | 02/15/2034 |
| 12669E-NQ-5 | CWHL 2003-20, 3A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,779,726 | 1,779,726 | 1,763,042 | 1,773,528 | | 6,199 | | 6,199 | | 1,779,726 | | | | 54,844 | 07/25/2018 |
| 12669F-J5-3 | CWHL 2004-13 1A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,674,949 | 1,674,949 | 1,733,049 | 1,691,794 | | (16,846) | | (16,846) | | 1,674,949 | | | | 57,401 | 01/25/2017 |
| 12669F-NK-5 | CWHL 2004-J1 2A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,587,055 | 1,587,055 | 1,604,290 | 1,591,833 | | (4,778) | | (4,778) | | 1,587,055 | | | | 46,301 | 01/25/2019 |
| 12669G-NM-9 | CWHL 2005-7 1-A2 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 57,711 | 57,711 | 57,607 | 58,539 | | (828) | | (828) | | 57,711 | | | | 465 | 03/25/2035 |
| 17025A-AF-9 | CWHL 2006-17 A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,791,688 | 3,791,688 | 2,940,928 | 2,940,957 | | 850,731 | | 850,731 | | 3,791,688 | | | | 169,459 | 01/25/2038 |
| 12543P-AK-9 | CWHL 2006-21 A10 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 5,696,168 | 5,696,168 | 4,841,742 | 4,923,079 | | 773,089 | | 773,089 | | 5,696,168 | | | | 200,615 | 03/25/2039 |
| 126694-X3-7 | CWHL 2006-9 A10 RMBS | | 12/01/2011 | Various | | 611,458 | 633,186 | 541,769 | 555,051 | | 69,671 | 13,264 | 56,407 | | 611,458 | | | | 38,102 | 05/25/2036 |
| 12544W-AG-2 | CWHL 2007-HY3 4A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,023,282 | 1,023,282 | 823,742 | 799,958 | | 223,324 | | 223,324 | | 1,023,282 | | | | 38,066 | 06/25/2047 |
| 126671-W8-5 | CWL 2003-BC6, M1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 2,077,150 | 2,077,150 | 1,957,138 | 2,077,150 | | | | | | 2,077,150 | | | | 14,456 | 11/25/2033 |
| 126671-Z4-1 | CWL 2004-1, M3 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 646,607 | 646,607 | 608,406 | 646,607 | | | | | | 646,607 | | | | 1,993 | 02/25/2034 |
| 126671-4B-9 | CWL 2004-2, M3 | | 05/25/2011 | Various | | 240,525 | 720,675 | 264,438 | 255,156 | 465,519 | 6,844 | 456,237 | 16,127 | | 271,282 | | (30,757) | (30,757) | 3,558 | 04/25/2034 |
| 126670-CL-0 | CWL 2005-11, AF6 RMBS | | 12/01/2011 | Various | | 1,343,298 | 1,343,298 | 1,329,459 | 1,333,401 | | 12,805 | 2,909 | 9,896 | | 1,343,298 | | | | 41,199 | 02/25/2036 |
| 126670-GT-9 | CWL 2005-13, AF6 RMBS | | 12/01/2011 | Various | | 223,832 | 223,832 | 211,099 | 215,001 | | 11,616 | 2,785 | 8,831 | | 223,832 | | | | 8,174 | 04/25/2036 |
| 126670-QV-3 | CWL 2005-17, 1AF5 RMBS | | 12/01/2011 | Various | | 1,075,517 | 1,075,517 | 865,988 | 871,374 | | 206,275 | 2,132 | 204,143 | | 1,075,517 | | | | 36,344 | 05/25/2036 |
| 126670-TH-1 | CWL 2006-1, AF6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 541,261 | 541,261 | 533,496 | 533,166 | | 8,095 | | 8,095 | | 541,261 | | | | 17,771 | 07/25/2036 |
| 12666R-AF-7 | CWL 2006-9 1AF6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 201,680 | 201,680 | 178,943 | 177,648 | | 24,031 | | 24,031 | | 201,680 | | | | 7,127 | 10/25/2046 |
| 126683-AD-3 | CWL 2006-S5, A3 RMBS | | 12/01/2011 | Various | | | 1,490,402 | 583,769 | 263,251 | 567,593 | (816,573) | 14,271 | (263,251) | | | | | | 38,248 | 06/25/2035 |
| 126683-AC-5 | CWL 2006-S5, A4 RMBS | | 12/01/2011 | Various | | | 596,161 | 268,402 | 185,162 | 211,205 | (391,836) | 4,531 | (185,162) | | | | | | 15,090 | 06/25/2035 |
| 12668X-AF-2 | CWL 2006-S8, A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 715,894 | 715,894 | 715,878 | 715,886 | | 7 | | 7 | | 715,894 | | | | 23,812 | 04/25/2036 |
| 12669R-AC-1 | CWL 2007-S1 A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,233,894 | 1,233,894 | 1,233,833 | 1,233,866 | | 28 | | 28 | | 1,233,894 | | | | 39,194 | 11/25/2036 |
| 12669R-AD-9 | CWL 2007-S1 A4 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 959,695 | 959,695 | 959,628 | 959,651 | | 44 | | 44 | | 959,695 | | | | 30,820 | 11/25/2036 |
| 12669R-AF-4 | CWL 2007-S1 A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,612,463 | 1,612,463 | 1,612,444 | 1,612,454 | | 9 | | 9 | | 1,612,463 | | | | 50,438 | 11/25/2036 |
| 12670B-AF-6 | CWL 2007-S2 A6 RMBS | | 12/01/2011 | Various | | 1,571,371 | 1,571,371 | 1,571,284 | 1,571,321 | | 50 | | 50 | | 1,571,371 | | | | 49,599 | 05/25/2037 |
| 152314-HS-2 | CXHE 2003-C, M2 RMBS | | 01/25/2011 | SCHEDULED REDEMPTION | | 32,607 | 32,607 | 32,771 | 20,172 | 12,435 | | | 12,435 | | 32,607 | | | | 120 | 09/25/2033 |
| 152314-JX-9 | CXHE 2004-B, M3 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 99,184 | 99,184 | 69,131 | 99,184 | | | | | | 99,184 | | | | 598 | 03/25/2034 |
| 152314-JY-7 | CXHE 2004-B, M4 RMBS | | 12/27/2011 | Various | | 49,592 | 49,592 | 26,902 | 27,252 | 22,340 | 21,595 | 21,595 | 22,340 | | 49,592 | | | | 442 | 03/25/2034 |
| 152314-LQ-1 | CXHE 2004-D, MV1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 271,881 | 271,881 | 214,996 | 271,881 | | | | | | 271,881 | | | | 1,502 | 09/25/2034 |
| 152314-LR-9 | CXHE 2004-D, MV2 RMBS | | 10/25/2011 | SCHEDULED REDEMPTION | | 229,685 | 229,685 | 229,685 | 127,053 | 102,632 | | | 102,632 | | 229,685 | | | | 491 | 09/25/2034 |
| 152314-MD-9 | CXHE 2005-A AF6 | | 05/11/2011 | GLEACHER DESCAP | | 4,995,313 | 5,000,000 | 4,846,485 | 4,870,029 | | 2,193 | | 2,193 | | 4,872,222 | | 123,090 | 123,090 | 107,479 | 01/25/2035 |
| 152314-MJ-6 | CXHE 2005-A, M2 | | 02/09/2011 | Various | | 5,263,568 | 5,911,414 | 5,911,414 | 5,911,414 | | | | | | 5,911,414 | | (647,847) | (647,847) | 6,060 | 01/25/2035 |
| 233880-AD-5 | DAIMLER CHRYSLER AUTO TRUST | | 03/08/2011 | CALLED @ 100.00 | | 5,500,000 | 5,500,000 | 5,610,860 | 5,540,245 | | (12,300) | | (12,300) | | 5,527,945 | | (27,945) | (27,945) | 68,888 | 05/08/2013 |
| 233882-AF-6 | DAIMLER CHRYSLER AUTO TRUST ABS | | 12/08/2011 | SCHEDULED REDEMPTION | | 5,454,297 | 5,454,297 | 5,725,308 | 5,543,697 | | (89,399) | | (89,399) | | 5,454,297 | | | | 168,841 | 03/08/2013 |
| 233889-AG-9 | DAIMLER CHRYSLER AUTO TRUST ABS | | 12/08/2011 | SCHEDULED REDEMPTION | | 5,293,631 | 5,293,631 | 5,513,027 | 5,382,304 | | (88,673) | | (88,673) | | 5,293,631 | | | | 241,075 | 11/10/2014 |

# 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 |
| 233835-AW-7 | DAIMLERCHRYSLER NA HLDG | R | 09/07/2011 | U.S. BANCORP PIPER JAFFRAY | | 6,608,940 | 6,000,000 | 6,680,080 | 6,517,843 | | (121,299) | | (121,299) | | 6,396,544 | | 212,396 | 212,396 | 321,750 | 11/15/2013 |
| 23383F-BU-8 | DAIMLERCHRYSLER NA HLDG | R | 09/08/2011 | MATURED | | 3,500,000 | 3,500,000 | 3,484,425 | 3,497,594 | | 2,406 | | 2,406 | | 3,500,000 | | | | 201,250 | 09/08/2011 |
| 23327@-AA-4 | DAIRY FARMERS PREFERRED CAPITAL TRUST I | | 10/02/2011 | SCHEDULED REDEMPTION | | 1,000,800 | 1,000,800 | 1,065,652 | 1,011,979 | | (11,179) | | (11,179) | | 1,000,800 | | | | 73,859 | 10/02/2012 |
| 235851-AF-9 | DANAHER CORP 0% 01/22/2021 | | 03/29/2011 | Various | | 2,921,023 | 2,000,000 | 1,796,030 | 1,576,885 | | 6,691 | | 6,691 | | 1,583,576 | | 1,337,447 | 1,337,447 | 1,163 | 01/22/2021 |
| 23726R-AF-2 | DARLING INTERNATIONAL IN TERM LOAN B | | 12/08/2011 | SCHEDULED REDEMPTION | | 180,000 | 180,000 | 179,100 | | | 900 | | 900 | | 180,000 | | | | 1,255 | 12/17/2016 |
| 237266-AD-3 | DARLING INTERNATIONAL INC | | 08/11/2011 | KEYBANC CAPITAL MARKETS | | 236,250 | 225,000 | 225,000 | 225,000 | | | | | | 225,000 | | 11,250 | 11,250 | 12,697 | 12/15/2018 |
| 23918K-AM-0 | DAVITA INC | | 08/08/2011 | J. P. MORGAN SECURITIES, INC. | | 2,379,456 | 2,440,000 | 2,497,950 | | | (2,279) | | (2,279) | | 2,495,671 | | (116,215) | (116,215) | 130,667 | 11/01/2020 |
| 23918V-AM-6 | DAVITA INC. TRANCHE B TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 30,000 | 30,000 | 30,762 | 30,294 | | (294) | | (294) | | 30,000 | | | | 84,486 | 10/20/2016 |
| 23307*-AC-6 | DC ARENA LP | | 11/30/2011 | SCHEDULED REDEMPTION | | 1,162,080 | 1,162,080 | 1,149,533 | 1,150,943 | | 11,137 | | 11,137 | | 1,162,080 | | | | 76,232 | 11/30/2023 |
| 23383W-AE-8 | DCAT 2006-B, B | | 02/08/2011 | SCHEDULED REDEMPTION | | 2,143,383 | 2,143,383 | 2,143,091 | 2,143,379 | | 4 | | 4 | | 2,143,383 | | | | 15,417 | 11/08/2012 |
| 23311M-A#-4 | DCS BUSINESS SERVICES TERM A-2 LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 261,971 | 261,971 | 262,040 | 260,086 | | 1,886 | | 1,886 | | 261,971 | | | | 34,184 | 03/31/2012 |
| 242370-AA-2 | DEAN FOODS CO | | 05/18/2011 | DEUTSCHE BANK SECURITIES | | 1,002,500 | 1,000,000 | 980,000 | 982,417 | | 1,058 | | 1,058 | | 983,475 | | 19,025 | 19,025 | 33,444 | 06/01/2016 |
| 242369-AH-9 | DEAN FOODS COMPANY TERM LOAN B EXTENDED | | 12/30/2011 | SCHEDULED REDEMPTION | | 19,949 | 19,949 | 19,359 | 19,413 | | 536 | | 536 | | 19,949 | | | | 68,352 | 04/02/2016 |
| 245217-AR-5 | DEL MONTE FOODS CO | | 03/08/2011 | TENDER OFFER | | 6,695,591 | 5,646,000 | 5,861,265 | 5,850,859 | | (4,462) | | (4,462) | | 5,846,398 | | 849,194 | 849,194 | 337,584 | 10/15/2019 |
| 24521Q-AB-8 | DEL MONTE FOODS COMPANY INITIAL TERM LOA | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,481 | | | 19 | | 19 | | 7,500 | | | | 3,375 | 03/08/2018 |
| 64244*-AA-0 | DELAWARE NORTH COMPANIES-BOSTON SR SECD | | 12/22/2011 | SCHEDULED REDEMPTION | | 1,804,557 | 1,804,557 | 1,804,557 | 1,790,399 | | 14,158 | | 14,158 | | 1,804,557 | | | | 124,589 | 09/22/2015 |
| 246688-AE-5 | DELHAIZE AMERICA | | 04/15/2011 | MATURED | | 5,000,000 | 5,000,000 | 4,880,000 | 4,994,222 | | 5,778 | | 5,778 | | 5,000,000 | | | | 203,125 | 04/15/2011 |
| 24702R-AD-3 | DELL INC | | 10/11/2011 | Various | | 20,072,955 | 18,970,000 | 20,566,515 | 20,319,430 | | (357,397) | | (357,397) | | 19,962,034 | | 110,921 | 110,921 | 735,580 | 04/15/2013 |
| 24702R-AK-7 | DELL INC | | 03/29/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 13,930,840 | 14,000,000 | 13,984,040 | 13,985,651 | | 1,308 | | 1,308 | | 13,986,960 | | (56,120) | (56,120) | 109,433 | 09/10/2013 |
| 247367-BH-7 | DELTA AIR LINES 2007-1 A ABS | | 08/10/2011 | SCHEDULED REDEMPTION | | 281,089 | 281,089 | 297,252 | 296,802 | | (15,713) | | (15,713) | | 281,089 | | | | 19,173 | 08/10/2022 |
| 247361-ZH-4 | DELTA AIR LINES 2010-2A ABS | | 11/23/2011 | SCHEDULED REDEMPTION | | 467,823 | 467,823 | 467,823 | 467,823 | | | | | | 467,823 | | | | 23,222 | 05/23/2019 |
| 24736V-AA-0 | DELTA AIR LINES ABS | | 07/02/2011 | SCHEDULED REDEMPTION | | 397,140 | 397,140 | 397,140 | 397,140 | | | | | | 397,140 | | | | 24,623 | 07/02/2018 |
| 24823U-AF-5 | DENBURY RESOURCES INC | | 02/17/2011 | TENDER OFFER | | 3,402,019 | 3,315,000 | 3,319,663 | 3,319,272 | | (403) | | (403) | | 3,318,870 | | 83,149 | 83,149 | 92,544 | 12/15/2015 |
| 25064F-AL-0 | DESTIN WATER USERS INC FL 05 REF TXBL | | 08/01/2011 | CALLED @ 100.0 | | 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 ABS | | 10/26/2011 | Various | | 789,235 | 789,235 | 789,235 | 786,255 | | 2,781 | | 2,781 | | 789,036 | | 200 | 200 | 63,139 | 04/26/2015 |
| 25106#-AA-4 | DETROIT LIONS, INC 6.6% SR NTS | | 12/02/2011 | SCHEDULED REDEMPTION | | 1,818,182 | 1,818,182 | 1,818,182 | 1,818,182 | | | | | | 1,818,182 | | | | 138,182 | 12/02/2015 |
| 25156P-AG-8 | DEUTSCHE TELEKOM INT FIN | F | 03/23/2011 | MATURED | | 8,000,000 | 8,000,000 | 8,040,080 | 8,003,813 | | (3,813) | | (3,813) | | 8,000,000 | | | | 215,000 | 03/23/2011 |
| 25179M-AL-7 | DEVON ENERGY CORPORATION | | 07/11/2011 | GOLDMAN, SACHS & CO. | | 5,064,450 | 5,000,000 | 4,984,100 | | | 1 | | 1 | | 4,984,101 | | 80,349 | 80,349 | 1,556 | 07/15/2041 |
| 25179S-AC-4 | DEVON ENERGY CORPORATION | | 09/30/2011 | MATURED | | 25,500,000 | 25,500,000 | 25,358,976 | 25,496,452 | | 3,548 | | 3,548 | | 25,500,000 | | | | 1,753,125 | 09/30/2011 |
| 25459H-AN-5 | DIRECTV HOLDINGS LLC | | 03/07/2011 | GOLDMAN, SACHS & CO. | | 2,044,200 | 2,000,000 | 2,083,420 | 2,079,163 | | (3,416) | | (3,416) | | 2,075,747 | | (31,547) | (31,547) | 34,514 | 03/15/2015 |
| 25459H-AL-9 | DIRECTV HOLDINGS/FING | | 12/06/2011 | DEUTSCHE BANK SECURITIES | | 9,704,070 | 9,000,000 | 9,265,536 | 9,212,181 | | (50,171) | | (50,171) | | 9,162,009 | | 542,061 | 542,061 | 508,250 | 10/01/2014 |
| 25459H-AU-9 | DIRECTV HOLDINGS/FING | | 09/01/2011 | GOLDMAN, SACHS & CO. | | 5,754,600 | 5,000,000 | 4,962,950 | 4,966,545 | | 2,036 | | 2,036 | | 4,968,581 | | 786,019 | 786,019 | 274,167 | 10/01/2019 |
| 255100-AA-7 | DIVERSEY INC | | 06/07/2011 | JEFFERIES & COMPANY, INC. | | 3,186,000 | 2,700,000 | 2,816,250 | 2,808,741 | | (5,454) | | (5,454) | | 2,803,287 | | 382,713 | 382,713 | 126,844 | 11/15/2019 |
| 25158J-AA-3 | DMSI 2010-RS1 A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,407,314 | 4,407,314 | 4,451,387 | 4,441,607 | | (34,293) | | (34,293) | | 4,407,314 | | | | 144,582 | 10/25/2035 |
| 251563-CG-5 | DMSI RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 226,275 | 226,275 | 219,663 | 219,786 | | 6,489 | | 6,489 | | 226,275 | | | | 6,321 | 09/25/2033 |
| 25600W-AA-8 | DNB NOR BOLIGKREDITT AS | F | 07/26/2011 | RBC DOMINION SECURITIES | | 19,896,600 | 20,000,000 | 19,982,000 | 19,982,734 | | 1,989 | | 1,989 | | 19,984,723 | | (88,123) | (88,123) | 331,917 | 10/14/2015 |
| 25746U-BJ-7 | DOMINION RESOURCES INC | | 05/12/2011 | CITIBANK | | 2,977,590 | 3,000,000 | 2,995,620 | 2,995,895 | | 316 | | 316 | | 2,996,212 | | (18,622) | (18,622) | 47,813 | 09/01/2015 |
| 25746U-AT-6 | DOMINION RESOURCES INC 2.125000% 12/15/2 | | 03/29/2011 | Various | | 8,633,018 | 6,840,000 | 7,499,415 | 7,155,533 | | (79,096) | | (79,096) | | 7,076,437 | | 1,556,581 | 1,556,581 | 39,079 | 12/15/2023 |
| 257867-AT-8 | DONNELLEY (R.R.) & SONS | | 11/02/2011 | BANK OF AMERICA | | 950,000 | 1,000,000 | 992,100 | 994,674 | | 637 | | 637 | | 995,311 | | (45,311) | (45,311) | 80,306 | 01/15/2017 |
| 991810-9C-8 | DOUGLAS DYNAMICS L.L.C. TERM LOAN | | 12/19/2011 | SCHEDULED REDEMPTION | | 11,250 | 11,250 | 11,138 | | | 113 | | 113 | | 11,250 | | | | 7,320 | 04/18/2018 |
| 260003-AK-4 | DOVER CORP | | 02/22/2011 | HSBC SECURITIES, INC. | | 9,968,700 | 10,000,000 | 9,863,400 | | | 15 | | 15 | | 9,863,415 | | 105,285 | 105,285 | 4,479 | 03/01/2041 |
| 26138E-AG-4 | DR PEPPER SNAPPLE GROUP | | 11/08/2011 | PARIBAS CAPITAL MARKETS | | 5,361,650 | 5,000,000 | 5,106,300 | 5,056,991 | | (20,372) | | (20,372) | | 5,036,619 | | 325,031 | 325,031 | 317,050 | 05/01/2013 |
| 26157V-9D-1 | DRESSER INC 1ST LIEN TERM LOAN | | 02/01/2011 | SCHEDULED REDEMPTION | | 2,975,816 | 2,975,816 | 2,885,224 | 2,897,914 | | 77,901 | | 77,901 | | 2,975,816 | | | | 15,712 | 05/04/2014 |
| 26157V-9C-3 | DRESSER, INC. 2ND LIEN | | 02/01/2011 | SCHEDULED REDEMPTION | | 3,250,000 | 3,250,000 | 3,223,746 | 3,227,506 | | 22,494 | | 22,494 | | 3,250,000 | | | | 40,858 | 05/04/2015 |
| 26249X-AG-8 | DRYDEN XI COMBO NOTE Q2 LOANS | E | 02/17/2011 | Various | | 19,625,282 | 20,000,000 | 7,095,994 | 7,873,948 | | 45,507 | | 45,507 | | 7,919,455 | | 11,705,826 | 11,705,826 | 453,356 | 04/12/2020 |
| 92718B-AD-7 | DT AUTO OWNER TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 1,650,243 | 1,650,243 | 1,772,722 | 1,754,790 | | (104,547) | | (104,547) | | 1,650,243 | | | | 104,391 | 10/15/2015 |
| 23334B-AA-2 | DTE ENERGY CNTR | | 10/31/2011 | SCHEDULED REDEMPTION | | 1,313,125 | 1,313,125 | 1,355,393 | 1,345,077 | | (31,952) | | (31,952) | | 1,313,125 | | | | 97,933 | 04/30/2024 |
| 233331-AE-7 | DTE ENERGY CO | | 06/01/2011 | MATURED | | 13,000,000 | 13,000,000 | 13,335,900 | 13,020,213 | | (20,213) | | (20,213) | | 13,000,000 | | | | 458,250 | 06/01/2011 |

# 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 |
| 26358B-AA-6 | DUANE STREET CLO 2006-3A, CLASS A1 LOANS | E | 02/14/2011 | CITICORP SECURITIES | | 13,154,417 | 13,938,455 | 11,882,533 | 12,433,831 | | 53,667 | | 53,667 | | 12,487,498 | | 666,919 | 666,919 | 45,977 | 01/11/2021 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS | | 12/05/2011 | Various | | 11,551,750 | 10,000,000 | 9,957,300 | 9,957,961 | | 498 | | 498 | | 9,958,460 | | 1,593,290 | 1,593,290 | 624,222 | 02/15/2040 |
| 264399-EM-4 | DUKE ENERGY CORP | | 08/29/2011 | BARCLAYS BANK | | 17,250,150 | 15,000,000 | 14,452,050 | 14,686,500 | | 38,995 | | 38,995 | | 14,725,495 | | 2,524,655 | 2,524,655 | 728,750 | 10/01/2015 |
| 263901-AC-4 | DUKE ENERGY INDIANA INC | | 07/14/2011 | ROYAL BANK OF SCOTLAND PLC | | 8,127,760 | 8,000,000 | 8,072,700 | 8,070,437 | | (3,498) | | (3,498) | | 8,066,939 | | 60,821 | 60,821 | 308,333 | 07/15/2020 |
| 26442T-AA-5 | DUKE UNIVERSITY | | 05/05/2011 | CALLED @ 107.917 | | 5,395,850 | 5,000,000 | 4,998,350 | 4,998,922 | | 107 | | 107 | | 4,999,030 | | 396,820 | 396,820 | 124,833 | 04/01/2014 |
| 26507#-AB-5 | DUNCAN SYSTEMS 10% SR SECURED NOTES (HAN | | 10/31/2011 | PRINCIPAL PAYMENT | | 66,183 | 66,183 | 66,183 | 66,183 | | | | | | 66,183 | | | | 7,721 | 10/31/2013 |
| 278642-AB-9 | EBAY INC | | 05/18/2011 | HSBC SECURITIES, INC. | | 9,714,800 | 10,000,000 | 9,963,000 | 9,964,255 | | 2,835 | | 2,835 | | 9,967,090 | | (252,290) | (252,290) | 92,535 | 10/15/2015 |
| 280850-AE-8 | EDINVEST COMPANY STUD LN SR - TRUST 2003 | | 06/13/2011 | CITIGROUP GLOBAL MARKETS | | 17,800,000 | 17,800,000 | 17,800,000 | 17,800,000 | | | | | | 17,800,000 | | | | 153,432 | 06/01/2041 |
| 280850-AG-3 | EDINVEST COMPANY STUD LN SR - TRUST 2003 | | 06/13/2011 | CITIGROUP GLOBAL MARKETS | | 10,600,000 | 10,600,000 | 10,600,000 | 10,600,000 | | | | | | 10,600,000 | | | | 96,088 | 06/01/2042 |
| 26835P-AA-8 | EDP FINANCE BV | F | 05/02/2011 | DEUTSCHE BANK SECURITIES | | 3,558,590 | 3,500,000 | 3,492,265 | 3,496,919 | | 553 | | 553 | | 3,497,472 | | 61,118 | 61,118 | 95,630 | 11/02/2012 |
| 26835P-AB-6 | EDP FINANCE BV | F | 05/02/2011 | DEUTSCHE BANK SECURITIES | | 3,350,305 | 3,500,000 | 3,494,890 | 3,496,151 | | 152 | | 152 | | 3,496,303 | | (145,998) | (145,998) | 159,250 | 02/02/2018 |
| 48003#-AH-5 | EDWARD JONES SUB NTS | | 06/12/2011 | 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 | 02/22/2011 | EXCHANGE | | 4,794,844 | 4,825,000 | 4,825,000 | 4,825,000 | | | | | | 4,825,000 | | (30,156) | (30,156) | 49,981 | 05/31/2014 |
| 991043-9B-8 | EDWARDS (CAYMAN ISLANDS II) LIMITED SECO | F | 02/22/2011 | SCHEDULED REDEMPTION | | 1,033,357 | 1,033,357 | 1,033,357 | 1,033,357 | | | | | | 1,033,357 | | | | 14,574 | 11/30/2014 |
| 268440-AL-8 | EFSI STUDENT LN SR - TRUST 2003 - SER 05 | | 03/17/2011 | DAIN RAUSCHER INCORPORATED | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 36,988 | 06/01/2041 |
| 28264Q-R6-3 | EKSPORTFINANS A/S | F | 07/26/2011 | RBC DOMINION SECURITIES | | 14,314,544 | 13,600,000 | 13,693,376 | 13,674,033 | | (10,529) | | (10,529) | | 13,663,504 | | 651,040 | 651,040 | 285,600 | 11/17/2014 |
| 28264Q-T5-3 | EKSPORTFINANS A/S | F | 12/08/2011 | Various | | 17,215,200 | 17,500,000 | 17,455,375 | 17,457,884 | | 5,396 | | 5,396 | | 17,463,279 | | (248,079) | (248,079) | 323,056 | 09/15/2015 |
| 28336L-BR-9 | EL PASO CORP | | 10/17/2011 | BARCLAYS BANK | | 3,191,250 | 2,875,000 | 2,857,813 | 2,858,684 | | 1,370 | | 1,370 | | 2,860,054 | | 331,196 | 331,196 | 184,699 | 06/01/2018 |
| 268317-AA-2 | ELECTRICITE DE FRANCE | F | 09/08/2011 | HSBC SECURITIES, INC. | | 10,294,010 | 9,500,000 | 9,462,285 | 9,475,635 | | 5,205 | | 5,205 | | 9,480,840 | | 813,170 | 813,170 | 590,715 | 01/26/2014 |
| 913028-E#-9 | EMBARQ / UNITED TELEPHONE COMPANY OF IND | | 08/01/2011 | SCHEDULED REDEMPTION | | 107,040 | 107,040 | 107,040 | 105,294 | | 1,746 | | 1,746 | | 107,040 | | | | 9,387 | 08/01/2017 |
| 268648-AM-4 | EMC CORP 1.750000% 12/01/2013 | | 03/29/2011 | Various | | 14,136,532 | 8,400,000 | 8,679,059 | 8,580,182 | | (8,651) | | (8,651) | | 8,571,531 | | 5,565,001 | 5,565,001 | 34,025 | 12/01/2013 |
| 290908-AC-6 | EMERALD INVESTMENT GRADE CBO DUE 2011 | E | 05/24/2011 | SCHEDULED REDEMPTION | | 8,000,000 | 8,000,000 | 7,263,609 | 7,690,697 | | 309,303 | | 309,303 | | 8,000,000 | | | | 330,000 | 05/24/2011 |
| 291011-AX-2 | EMERSON ELECTRIC CO | | 09/02/2011 | CANTOR, FITZGERALD & CO. | | 11,909,000 | 10,000,000 | 9,974,000 | 9,979,777 | | 1,469 | | 1,469 | | 9,981,246 | | 1,927,754 | 1,927,754 | 471,042 | 10/15/2018 |
| 291228-AA-2 | EMIGRANT BANCORP | | 09/21/2011 | IMPERIAL CAPITAL | | 4,437,500 | 5,000,000 | 4,947,550 | 4,978,023 | | 4,298 | | 4,298 | | 4,982,322 | | (544,822) | (544,822) | 243,924 | 06/15/2014 |
| 26876H-AA-6 | ENA SUR TRUST CLASS A DUE 2025 | F | 11/25/2011 | SCHEDULED REDEMPTION | | 185,643 | 185,643 | 185,643 | | | | | | | 185,643 | | | | 2,728 | 05/25/2025 |
| 29250R-AP-1 | ENBRIDGE ENERGY PARTNERS | | 09/08/2011 | GOLDMAN, SACHS & CO. | | 5,012,360 | 4,000,000 | 4,145,252 | 4,141,348 | | (1,216) | | (1,216) | | 4,140,132 | | 872,228 | 872,228 | 273,333 | 04/15/2038 |
| 698900-AF-4 | ENCANA CORP | A | 11/01/2011 | MATURED | | 5,000,000 | 5,000,000 | 5,518,450 | 5,057,552 | | (57,552) | | (57,552) | | 5,000,000 | | | | 315,000 | 11/01/2011 |
| 29264F-9A-6 | ENDO PHARMACEUT HLDGS INC. TERM B | | 12/23/2011 | SCHEDULED REDEMPTION | | 560,893 | 560,893 | 560,893 | | | | | | | 560,893 | | | | 6,593 | 06/17/2018 |
| 29268B-AD-3 | ENEL FINANCE INTL SA | F | 11/09/2011 | Various | | 1,511,230 | 1,500,000 | 1,495,950 | 1,496,878 | | 591 | | 591 | | 1,497,469 | | 13,761 | 13,761 | 57,533 | 10/07/2014 |
| 29364N-AN-8 | ENTERGY MISSISSIPPI | | 06/13/2011 | CALLED @ 100.0 | | 10,000,000 | 10,000,000 | 9,996,600 | 9,998,030 | | 152 | | 152 | | 9,998,182 | | 1,818 | 1,818 | 513,067 | 02/01/2016 |
| 29439@-AA-6 | EQT PRODUCTION COMPANY 7.76% GUARANTEED | | 08/31/2011 | SCHEDULED REDEMPTION | | 1,316,000 | 1,316,000 | 1,433,569 | | | (117,569) | | (117,569) | | 1,316,000 | | | | 52,706 | 02/28/2016 |
| 29444U-AJ-5 | EQUINIX INC | | 08/10/2011 | J. P. MORGAN SECURITIES, INC. | | 832,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | 32,000 | 32,000 | 62,111 | 03/01/2018 |
| 294549-AR-1 | EQUITABLE RESRCS | | 11/02/2011 | MORGAN STANLEY DEAN WITTER | | 4,514,280 | 4,000,000 | 3,972,840 | 3,978,708 | | 2,009 | | 2,009 | | 3,980,717 | | 533,563 | 533,563 | 286,000 | 04/01/2018 |
| 26882P-AN-2 | ERAC USA FINANCE 144A | | 01/15/2011 | MATURED | | 5,000,000 | 5,000,000 | 4,993,900 | 4,999,966 | | 34 | | 34 | | 5,000,000 | | | | 200,000 | 01/15/2011 |
| 28500#-AA-0 | ERCOT 6.17% SR NTS | | 05/15/2011 | SCHEDULED REDEMPTION | | 2,272,833 | 2,272,833 | 2,272,833 | 2,393,626 | | (120,793) | | (120,793) | | 2,272,833 | | | | 140,234 | 05/15/2014 |
| 295095-BF-9 | ERIE CNTY NY TOBACCO ASSET SEC 05 E ABS | | 06/01/2011 | CALLED @ 100.00 | | 980,000 | 980,000 | 965,300 | 970,630 | | 128 | | 128 | | 970,758 | | 9,242 | 9,242 | 29,400 | 06/01/2028 |
| 26884A-AH-6 | ERP OPERATING LP | | 11/02/2011 | CANTOR FITZGERALD | | 22,416,600 | 20,000,000 | 21,661,800 | 20,822,532 | | (148,315) | | (148,315) | | 20,674,217 | | 1,742,383 | 1,742,383 | 1,404,587 | 04/13/2015 |
| 26884A-AX-1 | ERP OPERATING LP | | 10/26/2011 | Various | | 16,172,912 | 14,564,000 | 15,993,612 | 15,984,720 | | (160,517) | | (160,517) | | 15,824,203 | | 348,708 | 348,708 | 1,080,812 | 06/15/2017 |
| 26884A-AY-9 | ERP OPERATING LP | | 10/13/2011 | Various | | 4,528,497 | 4,410,000 | 4,533,568 | 4,532,895 | | (4,213) | | (4,213) | | 4,528,681 | | (185) | (185) | 92,518 | 07/15/2020 |
| 29476L-AC-1 | ERP OPERATING LP | | 10/13/2011 | WACHOVIA SECURITIES | | 10,720,700 | 10,000,000 | 9,988,700 | 9,993,653 | | 866 | | 866 | | 9,994,520 | | 726,180 | 726,180 | 559,479 | 03/15/2016 |
| 89838@-AA-7 | ESTATE OF JAMES CAMPBELL SER A SR NTS | | 09/30/2011 | MATURED | | 15,000,000 | 15,000,000 | 14,776,690 | 14,931,257 | | 68,743 | | 68,743 | | 15,000,000 | | | | 581,625 | 09/30/2011 |
| 89838@-AD-1 | ESTATE OF JAMES CAMPBELL SERIES D FLOATE | | 04/14/2011 | Various | | 34,387,500 | 35,000,000 | 34,370,000 | 35,000,000 | | 8,106 | 630,000 | (621,894) | | 34,378,106 | | 9,394 | 9,394 | 76,910 | 09/30/2013 |
| 26924X-AD-7 | ETRVM 2004-1, A4 ABS | | 12/07/2011 | SCHEDULED REDEMPTION | | 2,072,968 | 2,072,968 | 2,072,840 | 2,072,948 | | 20 | | 20 | | 2,072,968 | | | | 66,867 | 07/07/2021 |
| 30161M-AG-8 | EXELON GENERATION CO LLC | | 08/24/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,424,860 | 6,000,000 | 5,991,780 | 5,991,905 | | 69 | | 69 | | 5,991,974 | | 432,886 | 432,886 | 341,667 | 10/01/2039 |
| 30215*-AL-2 | EXPLORER PIPELINE CO. SER K SR UNSEC NTS | | 07/31/2011 | SCHEDULED REDEMPTION | | 1,181,818 | 1,181,818 | 1,181,818 | 1,181,818 | | | | | | 1,181,818 | | | | 79,891 | 07/31/2017 |
| 30215*-AP-3 | EXPLORER PIPELINE CO. SER N SR NTS | | 01/31/2011 | SCHEDULED REDEMPTION | | 1,428,571 | 1,428,571 | 1,428,571 | 1,423,265 | | 5,307 | | 5,307 | | 1,428,571 | | | | 69,286 | 01/31/2015 |

# 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 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 |
| 30704@-AB-0 | FAMILY DOLLAR STORES, SER 2005-A TR. B | | 09/27/2011 | SCHEDULED REDEMPTION | | 3,120,000 | 3,120,000 | 3,120,000 | 3,112,510 | | 7,490 | | 7,490 | | 3,120,000 | | | | 163,488 | 09/27/2015 |
| 31959A-AA-1 | FCHT 2005-1A, A RMBS | | 12/15/2011 | Various | | 551,049 | 551,049 | 479,234 | 550,960 | | 89 | 71,814 | (71,725) | | 551,049 | | | | 1,010 | 09/15/2022 |
| 33632*-UF-2 | FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N | | 01/15/2011 | SCHEDULED REDEMPTION | | 170,067 | 170,067 | 170,067 | 170,001 | | 66 | | 66 | | 170,067 | | | | 14,303 | 01/15/2020 |
| 33632*-UK-1 | FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N | | 01/15/2011 | SCHEDULED REDEMPTION | | 294,112 | 294,112 | 294,112 | 292,937 | | 1,175 | | 1,175 | | 294,112 | | | | 24,735 | 07/15/2020 |
| 313855-H@-0 | FEDERAL SIGNAL CORP 5.24% SER 2002-A | | 06/08/2011 | Various | | 2,893,563 | 2,846,787 | 2,846,787 | 2,846,787 | | 4,030 | | 4,030 | | 2,836,584 | | 56,979 | 56,979 | 153,306 | 12/15/2012 |
| 313855-H#-8 | FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A | | 11/15/2011 | PRINCIPAL PAYMENT | | 1,066,905 | 1,066,905 | 1,066,905 | 1,066,905 | | (1,492) | | (1,492) | | 1,065,413 | | 1,492 | 1,492 | 32,709 | 06/30/2013 |
| 31428X-AF-3 | FEDEX CORP | | 02/15/2011 | MATURED | | 17,000,000 | 17,000,000 | 19,212,890 | 17,038,122 | | (38,122) | | (38,122) | | 17,000,000 | | | | 616,250 | 02/15/2011 |
| 31331F-AB-7 | FEDEX CORP ABS | | 11/22/2011 | SCHEDULED REDEMPTION | | 389,603 | 389,603 | 405,850 | 393,427 | | (3,824) | | (3,824) | | 389,603 | | | | 34,129 | 05/22/2015 |
| 32029G-AC-8 | FFML 2007-FF2 A2B RMBS | | 12/27/2011 | Various | | 1,162,221 | 1,162,221 | 975,562 | 955,153 | | 207,068 | 1,390 | 205,678 | | 1,162,221 | | | | 1,589 | 03/25/2037 |
| 32051D-A7-7 | FHASI 2003-7 1A13 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,828,320 | 4,828,320 | 4,827,994 | 4,823,078 | | 5,242 | | 5,242 | | 4,828,320 | | | | 151,670 | 09/25/2033 |
| 32051D-B7-6 | FHASI 2003-7 1A21 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 473,785 | 473,785 | 453,353 | 465,527 | | 8,258 | | 8,258 | | 473,785 | | | | 13,948 | 09/25/2033 |
| 35729P-JD-3 | FHLT 2005-1 M3 | | 03/16/2011 | WELLS FARGO | | 4,550,000 | 5,000,000 | 4,990,821 | 4,997,889 | | 380 | | 380 | | 4,998,268 | | (448,268) | (448,268) | 8,991 | 06/25/2035 |
| 31620M-AD-8 | FIDELITY NATIONAL INFORM | | 06/29/2011 | Various | | 2,332,113 | 2,210,000 | 2,280,138 | 2,029,124 | | (3,311) | | (3,311) | | 2,274,438 | | 57,674 | 57,674 | 157,304 | 07/15/2020 |
| 995424-9C-4 | FIDELITY NATIONAL INFORMATION SERVICES I | | 12/19/2011 | Various | | 997,500 | 997,500 | 989,254 | 988,134 | | 9,366 | | 9,366 | | 997,500 | | | | 62,352 | 07/18/2016 |
| 31620R-AC-9 | FIDELITY NATL FINANCIAL | | 05/26/2011 | STONE & YOUNGBERG | | 4,339,520 | 4,000,000 | 3,995,880 | 3,996,190 | | 203 | | 203 | | 3,996,394 | | 343,126 | 343,126 | 143,733 | 05/15/2017 |
| 31770E-2*-2 | FINANCIAL SQUARE TR | | 08/12/2011 | MATURED | | 38,015,586 | 38,015,586 | 10,000,000 | 36,231,567 | | 1,784,019 | | 1,784,019 | | 38,015,586 | | | | | 08/12/2011 |
| 337932-AB-3 | FIRSTENERGY CORP | | 11/15/2011 | MATURED | | 623,000 | 623,000 | 621,321 | 623,239 | | (239) | | (239) | | 623,000 | | | | 40,184 | 11/15/2011 |
| 337738-AF-5 | FISERV INC | | 07/14/2011 | CALLED @ 107.415 | | 8,835,958 | 8,226,000 | 8,222,134 | 8,224,404 | | 436 | | 436 | | 8,224,840 | | 611,118 | 611,118 | 327,498 | 11/20/2012 |
| 338032-AX-3 | FISHER SCIENTIFIC INTL 3.250000% 03/01/2 | | 03/28/2011 | Various | | 11,552,721 | 8,350,000 | 11,141,985 | 8,458,891 | | (104,149) | | (104,149) | | 8,354,742 | | 3,197,979 | 3,197,979 | 137,312 | 03/01/2024 |
| 338906-B*-0 | FLEXI-VAN LEASING SER. 2004-A SR. SECD N | | 11/16/2011 | Various | | 15,575,149 | 15,575,149 | 15,575,149 | 15,548,503 | | 24,246 | | 24,246 | | 15,572,749 | | 2,400 | 2,400 | 878,500 | 11/16/2011 |
| 341099-BZ-1 | FLORIDA POWER CORP | | 07/15/2011 | MATURED | | 15,000,000 | 15,000,000 | 16,345,050 | 15,132,085 | | (132,085) | | (132,085) | | 15,000,000 | | | | 997,500 | 07/15/2011 |
| 34382#-AC-7 | FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN | | 12/16/2011 | SCHEDULED REDEMPTION | | 684,817 | 684,817 | 684,817 | 683,117 | | | | | | 684,817 | | | | 42,846 | 10/31/2012 |
| 34539K-AJ-3 | FORD MOTOR COMPANY TERM LOAN B-2 | | 09/15/2011 | Various | | 1,664,907 | 1,664,907 | 1,647,344 | 1,640,138 | | 24,769 | | 24,769 | | 1,664,907 | | | | 28,575 | 12/15/2013 |
| 345397-VN-0 | FORD MOTOR CREDIT CO LLC | | 08/18/2011 | BANK OF AMERICA | | 1,597,500 | 1,500,000 | 1,492,170 | 1,493,145 | | 903 | | 903 | | 1,494,049 | | 103,451 | 103,451 | 89,833 | 04/15/2015 |
| 346091-BE-0 | FOREST OIL CORPORATION | | 08/08/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,250,000 | 4,000,000 | 4,142,500 | 4,117,745 | | (20,951) | | (20,951) | | 4,096,794 | | 153,206 | 153,206 | 336,222 | 02/15/2014 |
| 34640#-AA-9 | FORMOSA PLASTICS CORP USA / FORMOSA UTIL | | 10/15/2011 | SCHEDULED REDEMPTION | | 3,333,333 | 3,333,333 | 3,359,179 | 3,354,727 | | (21,394) | | (21,394) | | 3,333,333 | | | | 240,000 | 10/15/2018 |
| 526602-AA-5 | FORT LEONARD WOOD MO MILITARY HSG 05 | | 07/15/2011 | CALLED @ 100.00 | | 313,091 | 313,091 | 313,091 | 313,091 | | | | | | 313,091 | | | | 16,043 | 07/15/2020 |
| 61750G-AW-8 | FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT | E | 12/20/2011 | DISTRIBUTION | | 219,684 | | | | | | | | | | | 219,684 | 219,684 | | 12/20/2013 |
| 61750G-AS-7 | FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN | E | 12/20/2011 | Various | | 67,114 | 5,351,575 | | | | | | | | | | 67,114 | 67,114 | | 12/20/2013 |
| 35165W-AC-0 | FOXE BASIN CLO 2003, CLASS A3, DUE 2015 | F | 12/15/2011 | SCHEDULED REDEMPTION | | 2,243,875 | 2,243,875 | 2,227,046 | | | 16,829 | | 16,829 | | 2,243,875 | | | | 10,472 | 12/15/2015 |
| 302567-AA-0 | FPL ENERGY AMER | | 06/20/2011 | SCHEDULED REDEMPTION | | 1,935,000 | 1,935,000 | 1,959,177 | 1,952,273 | | (17,273) | | (17,273) | | 1,935,000 | | | | 128,465 | 06/20/2023 |
| 302570-BJ-4 | FPL GROUP CAPITAL INC | | 12/08/2011 | WELLS FARGO BROKERAGE SERVICES | | 5,040,250 | 5,000,000 | 4,998,350 | 4,998,454 | | 300 | | 300 | | 4,998,754 | | 41,496 | 41,496 | 167,194 | 09/01/2015 |
| 35177P-AS-6 | FRANCE TELECOM | F | 12/01/2011 | Various | | 10,632,540 | 10,000,000 | 10,585,400 | 10,469,525 | | (116,352) | | (116,352) | | 10,353,173 | | 279,367 | 279,367 | 606,667 | 07/08/2014 |
| 35177P-AT-4 | FRANCE TELECOM | F | 09/07/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,548,650 | 5,000,000 | 4,974,400 | 4,977,385 | | 1,490 | | 1,490 | | 4,978,876 | | 569,774 | 569,774 | 316,528 | 07/08/2019 |
| 35177P-AU-1 | FRANCE TELECOM | F | 11/30/2011 | Various | | 12,470,795 | 12,500,000 | 12,433,500 | 12,437,188 | | 9,302 | | 9,302 | | 12,446,490 | | 24,305 | 24,305 | 270,967 | 09/16/2015 |
| C8854*-AA-5 | FREEMAN DECORATING CO. SER A SR NTS | | 06/28/2011 | MATURED | | 30,000,000 | 30,000,000 | 29,976,578 | 30,286,396 | | (286,396) | | (286,396) | | 30,000,000 | | | | 862,500 | 06/28/2011 |
| 35687K-AF-8 | FREESCALE SEMICONDUCTOR EXTENDED TERM LO | | 09/01/2011 | SCHEDULED REDEMPTION | | 69,964 | 69,964 | 63,722 | 63,496 | | 6,468 | | 6,468 | | 69,964 | | | | 51,181 | 12/01/2016 |
| 991154-9C-1 | FRESENIUS SE TRANCHE D1 DOLLAR TERM LOAN | | 12/12/2011 | SCHEDULED REDEMPTION | | 3,772 | 3,772 | 3,893 | 3,735 | | 37 | | 37 | | 3,772 | | | | 82 | 09/10/2014 |
| 991154-9D-9 | FRESENIUS SE TRANCHE D2 TERM LOAN | | 12/12/2011 | SCHEDULED REDEMPTION | | 2,155 | 2,155 | 2,134 | 2,132 | | 22 | | 22 | | 2,155 | | | | 47 | 09/10/2014 |
| 35906A-AH-1 | FRONTIER COMMUNICATIONS CORP | | 08/10/2011 | BARCLAYS BANK | | 2,456,125 | 2,450,000 | 2,470,000 | 2,469,040 | | (874) | | (874) | | 2,468,167 | | (12,042) | (12,042) | 173,542 | 04/15/2020 |
| 359262-AT-9 | FROST NATIONAL BANK | | 08/01/2011 | MATURED | | 13,000,000 | 13,000,000 | 14,256,840 | 13,103,509 | | (103,509) | | (103,509) | | 13,000,000 | | | | 893,750 | 08/01/2011 |
| 33848J-AE-5 | FSTAR 2007-1A AF5 RMBS | | 12/01/2011 | Various | | 8,901,896 | 8,901,896 | 8,901,753 | 8,901,782 | | 114 | | 114 | | 8,901,896 | | | | 298,114 | 01/25/2035 |
| 363176-AA-6 | GALAXY IV CLO CLASS A-1 LOANS | E | 10/17/2011 | SCHEDULED REDEMPTION | | 3,204,444 | 3,204,444 | 3,204,444 | 3,204,444 | | | | | | 3,204,444 | | | | 13,462 | 04/17/2017 |
| 36804F-AF-3 | GATX FINANCIAL CORP 2005-1 PASS THRU TR. | | 07/02/2011 | SCHEDULED REDEMPTION | | 198,943 | 198,943 | 198,943 | 198,943 | | | | | | 198,943 | | | | 11,334 | 01/02/2025 |
| 20173M-AL-4 | GCCFC 2006-GG7, D | | 05/17/2011 | GREENWICH CAPITAL MARKETS, INC. | | 10,443,290 | 15,587,000 | 13,485,148 | 15,317,725 | | 15,937 | | 15,937 | | 15,333,662 | | (4,890,372) | (4,890,372) | 434,665 | 07/10/2038 |
| 36158Y-BC-2 | GECMC 2001-1, C | | 09/01/2011 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 5,688,477 | 5,025,512 | | (25,512) | | (25,512) | | 5,000,000 | | | | 201,703 | 05/15/2033 |
| 36158Y-EQ-8 | GECMC 2002-1A CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,231,980 | 2,231,980 | 2,499,382 | 2,266,765 | | (34,785) | | (34,785) | | 2,231,980 | | | | 118,307 | 12/10/2035 |
| 36828Q-LX-2 | GECMC 2005-C1, AAB CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 124,404 | 124,404 | 125,024 | 124,593 | | (189) | | (189) | | 124,404 | | | | 3,536 | 06/10/2048 |
| 369550-AK-4 | GENERAL DYNAMICS CORP | | 08/12/2011 | WELLS FARGO BROKERAGE SERVICES | | 28,170,560 | 26,500,000 | 24,788,410 | 25,976,998 | | 74,369 | | 74,369 | | 26,375,149 | | 1,795,411 | 1,795,411 | 850,944 | 05/15/2013 |
| 369550-AR-9 | GENERAL DYNAMICS CORP | | 11/16/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,454,900 | 5,000,000 | 5,233,100 | | | (5,871) | | (5,871) | | 5,227,229 | | 227,671 | 227,671 | 69,427 | 07/15/2021 |
| 36967H-AL-1 | GENERAL ELEC CAP CORP | | 03/11/2011 | Various | | 35,020,920 | 35,000,000 | 34,989,150 | 34,998,929 | | 872 | | 872 | | 34,999,801 | | 21,119 | 21,119 | 292,250 | 03/11/2011 |

# 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 |
| 252737-AB-7 | GENERAL ELECTRIC CAPITAL CORP. / DIAMOND | | 09/12/2011 | MATURED | | 15,000,000 | 15,000,000 | 15,081,710 | 15,019,968 | | (19,968) | | (19,968) | | 15,000,000 | | | | 810,000 | 09/12/2011 |
| 36312K-AA-0 | GENERAL ELECTRIC LEASE / SFHI 7.01% CERT | | 12/11/2011 | SCHEDULED REDEMPTION | | 994,456 | 994,456 | 1,022,812 | 1,016,716 | | (22,260) | | (22,260) | | 994,456 | | | | 44,318 | 04/11/2014 |
| 94978#-CG-0 | GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU | | 12/10/2011 | SCHEDULED REDEMPTION | | 603,745 | 603,745 | 603,745 | 603,745 | | | | | | 603,745 | | | | 31,274 | 06/10/2030 |
| 370334-BH-6 | GENERAL MILLS INC | | 11/17/2011 | ROYAL BANK OF SCOTLAND PLC | | 4,110,722 | 3,460,000 | 3,457,024 | 3,457,471 | | 225 | | 225 | | 3,457,696 | | 653,026 | 653,026 | 248,164 | 02/15/2019 |
| 45957@-AD-8 | GENERAL PARTS (INT'L GROUP) SER. A SR NT | | 11/01/2011 | Various | | 2,700,000 | 2,700,000 | 2,700,000 | 2,700,000 | | | | | | 2,700,000 | | | | 106,785 | 11/01/2011 |
| 37048@-AA-2 | GENERAL PARTS INTERNATIONAL, INC. 2020 | | 07/01/2011 | SCHEDULED REDEMPTION | | 450,000 | 450,000 | 450,000 | 517,232 | | (67,232) | | (67,232) | | 450,000 | | | | 31,846 | 07/01/2020 |
| 37249U-AG-1 | GENTIVA HEALTH SERVICES TERM LOAN B-1 | | 11/28/2011 | Various | | 205,305 | 165,555 | 159,620 | 159,245 | | 6,310 | | 6,310 | | 165,555 | | 39,750 | 39,750 | 68,750 | 08/17/2016 |
| 36159R-AE-3 | GEO GROUP INC/THE | | 08/03/2011 | BARCLAYS BANK | | 1,127,813 | 1,125,000 | 1,127,813 | | | (115) | | (115) | | 1,127,697 | | 115 | 115 | 36,852 | 02/15/2021 |
| 37330P-AQ-0 | GEORGIA-PACIFIC CORPORATION TERM C | | 08/17/2011 | Various | | 982,125 | 987,035 | 980,769 | 979,831 | | 1,083 | | 1,083 | | 980,914 | | 1,211 | 1,211 | 26,941 | 12/23/2014 |
| 37373W-AA-8 | GERDAU TRADE INC | F | 01/06/2011 | HSBC SECURITIES, INC. | | 10,134,500 | 10,000,000 | 9,905,100 | 9,906,786 | | 178 | | 178 | | 9,906,964 | | 227,536 | 227,536 | 158,924 | 01/30/2021 |
| 37427U-AC-4 | GETTY IMAGES INC INITIAL TERM LOAN | | 07/29/2011 | SCHEDULED REDEMPTION | | 65,175 | 65,175 | 65,334 | 65,343 | | (169) | | (169) | | 65,175 | | | | 118,846 | 11/07/2016 |
| C3927N-AC-4 | GIBSON ENERGY ULC TERM LOAN B | A | 12/30/2011 | SCHEDULED REDEMPTION | | 17,500 | 17,500 | 17,413 | | | 88 | | 88 | | 17,500 | | | | 428 | 06/15/2018 |
| 375558-AM-5 | GILEAD SCIENCES INC 1.625000% 05/01/2016 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 2,289,520 | 2,000,000 | 2,118,004 | 2,113,742 | | (5,258) | | (5,258) | | 2,108,484 | | 181,036 | 181,036 | 13,542 | 05/01/2016 |
| 361849-TR-3 | GMAC 2002-C1, B | | 11/01/2011 | SCHEDULED REDEMPTION | | 4,500,000 | 4,500,000 | 4,522,429 | 4,502,508 | | (2,508) | | (2,508) | | 4,500,000 | | | | 259,903 | 11/15/2039 |
| 361849-TS-1 | GMAC 2002-C1, C | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,500,000 | 2,500,000 | 2,745,801 | 2,536,091 | | (36,091) | | (36,091) | | 2,500,000 | | | | 157,031 | 11/15/2039 |
| 36185N-4E-7 | GMACM 2004-J4 A1 | | 01/01/2011 | SCHEDULED REDEMPTION | | 351,932 | 351,932 | 354,681 | 351,932 | | | | | | 351,932 | | | | 1,613 | 09/25/2034 |
| 36185N-4Y-3 | GMACM 2004-J5 A1 | | 07/01/2011 | SCHEDULED REDEMPTION | | 1,292,152 | 1,292,152 | 1,294,171 | 1,292,365 | | (213) | | (213) | | 1,292,152 | | | | 16,963 | 01/25/2035 |
| 36185M-BN-1 | GMACM 2005-AR6 4A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 880,281 | 880,281 | 774,647 | 769,412 | | 110,868 | | 110,868 | | 880,281 | | | | 26,854 | 11/19/2035 |
| 38012T-AC-6 | GMACM 2006-HE3, A3 RMBS | | 12/01/2011 | Various | | 3,049,089 | 4,194,510 | 3,245,551 | 3,493,062 | | (443,973) | | (443,973) | | 3,049,089 | | | | 145,451 | 10/25/2036 |
| 990468-9A-0 | GOLDEN GATE NATIONAL SENIOR CARE (BEVERL | | 03/14/2011 | MATURED | | 570,080 | 570,080 | 570,080 | 570,080 | | | | | | 570,080 | | | | 4,960 | 03/14/2011 |
| 26225K-AC-3 | GOLDEN LIVING (Drumm) | | 09/30/2011 | SCHEDULED REDEMPTION | | 12,159 | 12,159 | 12,037 | | | 122 | | 122 | | 12,159 | | | | 61,962 | 05/04/2018 |
| 38119#-AA-2 | GOLDEN SPREAD ELEC COOP SER A 1ST MTG | | 11/06/2011 | SCHEDULED REDEMPTION | | 1,134,109 | 1,134,109 | 1,122,593 | 1,123,954 | | 10,155 | | 10,155 | | 1,134,109 | | | | 65,211 | 05/06/2025 |
| 38141E-A4-1 | GOLDMAN SACHS GROUP INC | | 02/24/2011 | GOLDMAN, SACHS & CO. | | 25,842,500 | 25,000,000 | 25,901,575 | 25,550,536 | | (57,071) | | (57,071) | | 25,493,465 | | 349,035 | 349,035 | 528,646 | 08/01/2012 |
| 38143U-SC-6 | GOLDMAN SACHS GROUP INC | | 10/27/2011 | GOLDMAN, SACHS & CO. | | 9,921,900 | 10,000,000 | 9,942,200 | | | 7,213 | | 7,213 | | 9,949,413 | | (27,513) | (27,513) | 265,833 | 02/07/2016 |
| 38146F-AH-4 | GOLDMAN SACHS GROUP INC | | 02/18/2011 | GOLDMAN, SACHS & CO. | | 30,030,000 | 30,000,000 | 29,985,300 | 29,998,461 | | 1,061 | | 1,061 | | 29,999,522 | | 30,478 | 30,478 | 222,417 | 03/15/2011 |
| P7906#-AA-7 | GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1 | F | 07/01/2011 | SCHEDULED REDEMPTION | | 2,109,016 | 2,109,016 | 2,109,016 | 2,109,016 | | | | | | 2,109,016 | | | | 128,439 | 01/01/2023 |
| 38410Q-AH-9 | GRACEWAY PHARMACEUTICALS TERM B | | 11/20/2011 | Various | | 2,310,987 | 4,105,610 | 3,914,567 | 1,727,157 | | 1,105 | | 1,105 | | 1,728,263 | | 582,724 | 582,724 | 112,489 | 05/03/2012 |
| 995842-9C-7 | GRAPHIC PACKAGING INTL TERM B | | 03/18/2011 | Various | | 1,478,279 | 1,481,984 | 1,481,984 | 1,481,984 | | | | | | 1,481,984 | | (3,705) | (3,705) | 13,961 | 05/16/2014 |
| 389406-B*-9 | GRAYBAR ELECTRIC 6.59% SR NTS | | 10/01/2011 | SCHEDULED REDEMPTION | | 400,000 | 400,000 | 393,567 | 396,861 | | 3,139 | | 3,139 | | 400,000 | | | | 26,360 | 04/01/2013 |
| 389406-B@-7 | GRAYBAR ELECTRIC 6.65% SR NTS | | 06/01/2011 | SCHEDULED REDEMPTION | | 563,636 | 563,636 | 508,930 | 548,537 | | 15,100 | | 15,100 | | 563,636 | | | | 37,482 | 06/01/2013 |
| 389406-A#-6 | GRAYBAR ELECTRIC 7.36% SR NTS | | 05/01/2011 | MATURED | | 952,000 | 952,000 | 968,919 | 952,919 | | (919) | | (919) | | 952,000 | | | | 35,034 | 05/01/2011 |
| 389914-AD-4 | GREAT CANADIAN GAMING CO | A | 10/20/2011 | MILLER TABAK ROBERTS | | 1,000,000 | 1,000,000 | 1,006,250 | 1,005,218 | | (1,921) | | (1,921) | | 1,003,297 | | (3,297) | (3,297) | 86,597 | 02/15/2015 |
| 389914-9A-2 | GREAT CANADIAN GAMING CO TRANCH B TERM L | A | 03/15/2011 | Various | | 957,700 | 962,500 | 962,500 | 962,500 | | | | | | 962,500 | | (4,800) | (4,800) | 5,426 | 02/14/2014 |
| 390630-AC-4 | GREAT LAKES GAS TRANSMISSION LP SR NTS | I | 10/30/2011 | MATURED | | 1,100,000 | 1,100,000 | 1,012,835 | 1,091,337 | | 8,663 | | 8,663 | | 1,100,000 | | | | 96,140 | 10/30/2011 |
| 790654-C#-2 | GREAT PLAINS ENERGY (FORMERLY AQUILA / S | | 02/01/2011 | SCHEDULED REDEMPTION | | 875,000 | 875,000 | 875,000 | 855,982 | | 19,018 | | 19,018 | | 875,000 | | | | 82,600 | 02/01/2021 |
| 33632*-PE-1 | GREAT PLAINS ENERGY / KANSAS CITY PWR & | | 02/13/2011 | SCHEDULED REDEMPTION | | 1,284,127 | 1,284,127 | 1,284,127 | 1,281,032 | | 3,095 | | 3,095 | | 1,284,127 | | | | 109,793 | 02/13/2014 |
| 39119M-AB-3 | GREAT POINT POWER TERM LOAN | | 09/30/2011 | SCHEDULED REDEMPTION | | 556,949 | 556,949 | 552,141 | 551,774 | | 5,175 | | 5,175 | | 556,949 | | | | 42,018 | 03/10/2017 |
| 392485-AD-0 | GREEKTOWN SUPERHOLDINGS | | 10/18/2011 | JEFFERIES & COMPANY, INC. | | 1,511,250 | 1,500,000 | 1,380,000 | 1,388,453 | | 14,604 | | 14,604 | | 1,403,056 | | 108,194 | 108,194 | 251,030 | 07/01/2015 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY LLC | | 11/10/2011 | SCHEDULED REDEMPTION | | 958,072 | 958,072 | 958,072 | 958,072 | | | | | | 958,072 | | | | 56,787 | 02/10/2024 |
| 393154-AB-5 | GREEN MOUNTAIN POWER CORP | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,428,571 | 1,428,571 | 1,428,571 | 1,428,571 | | | | | | 1,428,571 | | | | 86,286 | 12/01/2017 |
| 39843Q-AG-6 | GRIFOLS INC TLB | | 12/30/2011 | SCHEDULED REDEMPTION | | 25,000 | 25,000 | 24,750 | | | 125,215 | | 125,215 | | 25,000 | | | | 78,269 | 06/01/2017 |
| 990760-9B-8 | GROSVENOR CAPITAL MGMT TRANCHE C TERM LO | | 11/18/2011 | SCHEDULED REDEMPTION | | 40,937 | 40,937 | 40,016 | 40,042 | | 895 | | 895 | | 40,937 | | | | 1,755 | 12/05/2016 |
| P4958*-AA-5 | GRUPO PETROTEMEX 8.31% SR NTS | F | 10/30/2011 | SCHEDULED REDEMPTION | | 2,142,857 | 2,142,857 | 2,142,857 | 2,142,857 | | | | | | 2,142,857 | | | | 178,071 | 10/30/2012 |
| 362437-AG-0 | GSAMP 2006-HE5 M2 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | | 1,410,002 | 7,138 | 7,706 | | (7,706) | | (7,706) | | | | | | 7,256 | 08/25/2036 |
| 36244M-AA-9 | GSAMP 2006-S4, A1 | | 05/04/2011 | Various | | 458,238 | 2,197,356 | 198,827 | 102,705 | | (2,479) | | (2,479) | | 100,227 | | 358,012 | 358,012 | 2,766 | 05/25/2036 |
| 36228C-SH-7 | GSMS 2004-C1, B | | 01/01/2011 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 5,021,610 | 4,996,827 | | 3,173 | | 3,173 | | 5,000,000 | | | | 18,575 | 10/10/2028 |
| 36228C-TF-0 | GSMS 2004-GG2, A4 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,736,037 | 1,736,037 | 1,744,632 | 1,738,260 | | (2,222) | | (2,222) | | 1,736,037 | | | | 82,044 | 08/10/2038 |
| 36246L-AE-1 | GSMS 2007-GG10 A4 CMBS | | 07/27/2010 | Various | | | | | | | | | | | | | | | 2,348 | 08/10/2045 |
| 362631-AB-9 | GSR 2006-0A1 2A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 2,430,002 | 2,430,002 | 1,719,226 | 1,756,363 | | 673,639 | | 673,639 | | 2,430,002 | | | | 5,987 | 08/25/2046 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,986,553 | 1,986,553 | 1,703,411 | 1,702,787 | | 283,766 | | 283,766 | | 1,986,553 | | | | 62,177 | 01/25/2037 |
| 40281@-AA-2 | GUN HILL ROAD II LLC DRAW 1 ABS | | 12/15/2011 | PRINCIPAL PAYMENT | | 2,390,997 | 2,390,997 | 2,390,997 | 2,366,411 | | 3,849 | | 3,849 | | 2,370,260 | | 20,737 | 20,737 | 17,779 | 03/02/2014 |
| 40431K-AG-5 | HALO 2007-WF1 M1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | | 1,690,508 | 146,265 | 68,014 | | (68,014) | | (68,014) | | | | | | 84,688 | 12/25/2036 |
| 40431K-AH-3 | HALO 2007-WF1 M2 | | 08/30/2011 | Various | | | 5,140,000 | 354,223 | 63,409 | | (63,409) | | (63,409) | | | | | | 130,451 | 12/25/2036 |
| 41283E-AE-1 | HARLEY-DAVIDSON MOTORCYCLE TRU | | 08/15/2011 | SCHEDULED REDEMPTION | | 10,766,845 | 10,766,845 | 11,095,730 | 10,972,757 | | (205,912) | | (205,912) | | 10,766,845 | | | | 389,760 | 11/15/2014 |
| 41283U-AF-2 | HARLEY-DAVIDSON MOTORCYCLE TRU ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 2,000,000 | 2,000,000 | 2,076,250 | 2,067,243 | | (67,243) | | (67,243) | | 2,000,000 | | | | 110,800 | 04/15/2015 |

# 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 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 |
| 413875-AN-5 | HARRIS CORPORATION | | 11/22/2011 | CANTOR, FITZGERALD & CO. | | 1,894,370 | 1,665,000 | 1,655,909 | 1,655,917 | | 99 | | 99 | | 1,656,017 | | 238,354 | 238,354 | 100,975 | 12/15/2040 |
| 40430F-AG-7 | HASC 2007-HE1 M2 | | 02/15/2011 | DESCAP SECURITIES INC | | 1,082,969 | 14,500,000 | 260,444 | 196,093 | | (13,530) | | (13,530) | | 182,563 | | 900,406 | 900,406 | 15,804 | 01/25/2037 |
| 419800-DZ-7 | HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 00 | | 04/27/2011 | Various | | 16,864,000 | 17,000,000 | 15,084,270 | 15,275,884 | | 40,597 | | 40,597 | | 15,316,481 | | 1,547,519 | 1,547,519 | 807,817 | 07/01/2020 |
| 42012D-AC-3 | HAWKER BEECHCRAFT, INC. TERM LOAN | | 03/02/2011 | SCHEDULED REDEMPTION | | 106,051 | 106,051 | 106,051 | 106,051 | | | | | | 106,051 | | | | 10,543 | 03/26/2014 |
| 404119-AX-7 | HCA INC | | 08/08/2011 | GOLDMAN, SACHS & CO. | | 10,630,000 | 10,000,000 | 10,537,500 | 10,455,855 | | (62,726) | | (62,726) | | 10,393,129 | | 236,871 | 236,871 | 678,333 | 11/15/2016 |
| 404119-BJ-7 | HCA INC | | 07/26/2011 | MORGAN STANLEY DEAN WITTER | | 3,797,500 | 3,500,000 | 3,876,250 | 3,864,857 | | (33,186) | | (33,186) | | 3,831,671 | | (34,171) | (34,171) | 263,375 | 02/15/2020 |
| 42218S-AA-6 | HEALTH CARE SVCS | | 06/15/2011 | MATURED | | 25,000,000 | 25,000,000 | 24,888,250 | 24,992,833 | | 7,168 | | 7,168 | | 25,000,000 | | | | 968,750 | 06/15/2011 |
| 421924-BJ-9 | HEALTHSOUTH CORP | | 10/11/2011 | OPPENHEIMER & CO. INC | | 2,587,350 | 2,855,000 | 2,954,925 | 2,953,171 | | (7,698) | | (7,698) | | 2,945,472 | | (358,122) | (358,122) | 224,445 | 09/15/2022 |
| 422418-AA-7 | HEARST COMMUN. 7% GTD SR NTS | | 08/30/2011 | MATURED | | 40,000,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | | 40,000,000 | | | | 2,800,000 | 08/30/2011 |
| 423074-AJ-2 | HEINZ (H.J.) CO. | | 09/08/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 12,076,110 | 11,170,000 | 12,304,425 | 12,123,040 | | (258,377) | | (258,377) | | 11,864,663 | | 211,447 | 211,447 | 693,874 | 07/15/2013 |
| 127914-AB-5 | HELIX ENERGY SOLUTIONS 3.250000% 12/15/2 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 992,970 | 1,000,000 | 911,250 | 913,762 | | 1,063 | | 1,063 | | 914,825 | | 78,145 | 78,145 | 9,569 | 12/15/2025 |
| 42341U-AC-7 | HELM FINANCIAL CORPORATION TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 9,375 | 9,375 | 9,281 | | | 94 | | 94 | | 9,375 | | | | 1,836 | 06/01/2017 |
| 225470-QV-8 | HEMT 2005-5, A1A RMBS | | 12/27/2011 | Various | | 799,038 | 799,038 | 605,287 | 607,544 | | 191,494 | 2,257 | 189,237 | | 799,038 | | | | 1,589 | 04/25/2036 |
| 225470-W5-8 | HEMT 2006-2, 2A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 358,439 | 358,439 | 202,311 | 165,000 | | 193,439 | | 193,439 | | 358,439 | | | | 659 | 07/25/2036 |
| 42726#-AA-9 | HERITAGE OPERATING SENIOR NOTES | | 06/30/2011 | MATURED | | 1,400,000 | 1,400,000 | 1,472,510 | 1,415,537 | | (15,537) | | (15,537) | | 1,400,000 | | | | 70,500 | 06/30/2011 |
| 990289-9E-2 | HERTZ CORP PREFUNDED LC | | 03/11/2011 | SCHEDULED REDEMPTION | | 624,643 | 624,643 | 605,686 | 608,323 | | 16,320 | | 16,320 | | 624,643 | | | | 5,445 | 12/21/2012 |
| 990289-9D-4 | HERTZ CORP TERM LOAN B | | 03/11/2011 | Various | | 3,369,098 | 3,369,098 | 3,287,371 | 3,280,947 | | 88,151 | | 88,151 | | 3,369,098 | | | | 15,949 | 12/21/2012 |
| 42804V-AL-5 | HERTZ CORP TRANCHE B TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,463 | | | 38 | | 38 | | 7,500 | | | | 47 | 03/11/2018 |
| 428236-AG-8 | HEWLETT-PACKARD CO | | 08/19/2011 | GOLDMAN, SACHS & CO. | | 3,139,230 | 3,000,000 | 3,121,740 | 3,033,531 | | (14,154) | | (14,154) | | 3,019,377 | | 119,853 | 119,853 | 223,708 | 07/01/2012 |
| 428236-BE-2 | HEWLETT-PACKARD CO | | 05/25/2011 | ROYAL BANK OF SCOTLAND PLC | | 14,920,950 | 15,000,000 | 14,986,650 | 14,986,855 | | 1,059 | | 1,059 | | 14,987,913 | | (66,963) | (66,963) | 164,083 | 12/01/2015 |
| 428236-BF-9 | HEWLETT-PACKARD CO | | 05/26/2011 | BARCLAYS BANK | | 4,861,150 | 5,000,000 | 4,991,350 | 4,991,408 | | 300 | | 300 | | 4,991,708 | | (130,558) | (130,558) | 93,229 | 12/01/2020 |
| 40430G-AB-6 | HFCHC 2005-1, M | | 03/02/2011 | Various | | 3,666,943 | 4,075,759 | 4,075,759 | 4,075,758 | | | | | | 4,075,758 | | (408,816) | (408,816) | 6,859 | 01/20/2034 |
| 40430X-AD-5 | HFCHC 2006-3, A2V | | 03/02/2011 | Various | | 4,242,092 | 4,257,271 | 4,257,271 | 4,257,271 | | | | | | 4,257,271 | | (15,179) | (15,179) | 3,299 | 03/20/2036 |
| 40430X-AF-0 | HFCHC 2006-3, A3V | | 04/06/2011 | Various | | 22,530,625 | 23,500,000 | 22,574,758 | 23,500,000 | | 962 | 925,242 | (924,280) | | 22,575,720 | | (45,095) | (45,095) | 30,679 | 03/20/2036 |
| 40431F-AD-3 | HFCHC 2007-1 A1V | | 03/02/2011 | Various | | 232,871 | 233,384 | 233,384 | 233,384 | | | | | | 233,384 | | (514) | (514) | 158 | 03/20/2036 |
| 40431F-AF-8 | HFCHC 2007-1 A2V | | 03/02/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 6,547,500 | 6,750,000 | 6,750,000 | 6,750,000 | | | | | | 6,750,000 | | (202,500) | (202,500) | 6,365 | 03/20/2036 |
| 42822T-AA-2 | HICDO 2004-1A A1 LOANS CLO | F | 12/15/2011 | SCHEDULED REDEMPTION | | 5,350,310 | 5,350,310 | 4,982,477 | 5,045,496 | | 304,814 | | 304,814 | | 5,350,310 | | | | 27,375 | 12/15/2016 |
| 42822V-AA-7 | HIDCO 2005-1A, CLASS A1 CLO LOANS | F | 11/09/2011 | SCHEDULED REDEMPTION | | 322,656 | 322,656 | 306,523 | | | 16,133 | | 16,133 | | 322,656 | | | | 447 | 08/09/2017 |
| 431318-AL-8 | HILCORP ENERGY I/HILCORP | | 01/13/2011 | BARCLAYS BANK | | 3,445,000 | 3,250,000 | 3,340,000 | 3,338,242 | | (427) | | (427) | | 3,337,816 | | 107,184 | 107,184 | 66,083 | 04/15/2021 |
| 43739E-BS-5 | HMBT 2005-4 A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,221,168 | 1,221,168 | 944,116 | 952,439 | | 268,729 | | 268,729 | | 1,221,168 | | | | 3,836 | 10/25/2035 |
| 436440-AA-9 | HOLOGIC INC 2.000000% 12/15/2037 | | 03/01/2011 | JEFFERIES & COMPANY, INC. | | 970,000 | 1,000,000 | 904,300 | 910,142 | | 414 | | 414 | | 910,557 | | 59,443 | 59,443 | 4,389 | 12/15/2037 |
| 437076-AS-1 | HOME DEPOT INC | | 11/01/2011 | MORGAN STANLEY DEAN WITTER | | 18,123,750 | 15,000,000 | 11,538,224 | 10,602,617 | | 32,607 | | 32,607 | | 11,661,033 | | 6,462,717 | 6,462,717 | 778,438 | 12/16/2036 |
| 438516-AN-6 | HONEYWELL INTERNATIONAL | | 11/01/2011 | MATURED | | 2,000,000 | 2,000,000 | 2,185,200 | 2,022,100 | | (22,100) | | (22,100) | | 2,000,000 | | | | 122,500 | 11/01/2011 |
| 44107T-AK-2 | HOST HOTELS & RESORTS | | 08/10/2011 | BANK OF AMERICA | | 3,447,500 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | (52,500) | (52,500) | 169,167 | 11/01/2020 |
| 44108E-AS-7 | HOST MARRIOTT LP | | 06/10/2011 | CALLED @ 101.188 | | 2,877,787 | 2,844,000 | 2,840,445 | 2,840,963 | | 434 | | 434 | | 2,841,397 | | 36,389 | 36,389 | 123,270 | 11/01/2013 |
| 441520-AA-1 | HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK | | 01/31/2011 | PRINCIPAL PAYDOWN | | 1,185,196 | 1,185,196 | 1,185,196 | 1,185,196 | | | | | | 1,185,196 | | | | 51,112 | 12/19/2014 |
| 44328M-AB-0 | HSBC BANK PLC | F | 05/25/2011 | DEUTSCHE BANK SECURITIES | | 5,152,500 | 5,000,000 | 4,995,900 | 4,996,285 | | 321 | | 321 | | 4,996,606 | | 155,894 | 155,894 | 74,375 | 06/28/2015 |
| 44328M-AC-8 | HSBC BANK PLC | F | 07/29/2011 | Various | | 14,741,250 | 15,000,000 | 14,910,150 | 14,912,977 | | 4,330 | | 4,330 | | 14,917,307 | | (176,057) | (176,057) | 598,698 | 08/12/2020 |
| 4042Q1-AE-7 | HSBC BANK USA NA | | 05/25/2011 | HSBC SECURITIES, INC. | | 8,020,640 | 8,000,000 | 7,995,600 | 7,995,722 | | 147 | | 147 | | 7,995,869 | | 24,771 | 24,771 | 300,083 | 08/24/2020 |
| 991022-9A-4 | HUB INTERNATIONAL HOLDINGS (6/07) DELAYE | | 03/15/2011 | MORGAN STANLEY DEAN WITTER | | 354,438 | 354,438 | 354,438 | 354,438 | | | | | | 354,438 | | | | 1,845 | 06/13/2014 |
| 991022-9B-2 | HUB INTL. (US SUB) TERM B | | 03/15/2011 | MORGAN STANLEY DEAN WITTER | | 1,576,797 | 1,576,797 | 1,576,797 | 1,576,797 | | | | | | 1,576,797 | | | | 8,208 | 06/13/2014 |
| 44344H-AB-1 | HUBBARD BROADCASTING TERM LOAN (FIRST LI | | 12/30/2011 | SCHEDULED REDEMPTION | | 3,125 | 3,125 | 3,109 | | | 16 | | 16 | | 3,125 | | | | 8,561 | 04/29/2017 |
| 446148-AC-2 | HUNTINGTON AUTO TRUST ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 13,543,767 | 13,543,767 | 13,939,500 | 13,660,293 | | (116,525) | | (116,525) | | 13,543,767 | | | | 303,610 | 06/17/2013 |
| 44701P-AQ-7 | HUNTSMAN INTERNATIONAL LLC TERM LOAN | | 07/15/2011 | Various | | 1,902,855 | 1,918,298 | 1,918,298 | 1,918,298 | | | | | | 1,918,298 | | (15,443) | (15,443) | 16,483 | 04/19/2014 |
| 44841A-AA-6 | HUTCHISON WHAMPOA FINANC | F | 12/28/2011 | RBC DOMINION SECURITIES | | 10,593,470 | 10,000,000 | 9,982,900 | 9,986,233 | | 2,628 | | 2,628 | | 9,988,861 | | 604,609 | 604,609 | 593,542 | 09/11/2015 |
| 41161P-CX-9 | HVMLT 2004-1 1A RMBS | | 12/19/2011 | SCHEDULED REDEMPTION | | 37,348 | 37,348 | 37,360 | 37,359 | | (11) | | (11) | | 37,348 | | | | 121 | 09/19/2034 |

# 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 |
| 41161P-HD-8 | HVMLT 2004-8 2A4B RMBS | | 12/19/2011 | SCHEDULED REDEMPTION | | 266,287 | 266,287 | 158,858 | 154,792 | | 111,494 | | 111,494 | | 266,287 | | | | 1,126 | 11/19/2034 |
| 44920U-AB-4 | HYUNDAI CAPITAL SERVICES | F | 12/01/2011 | MORGAN STANLEY DEAN WITTER | | 4,279,920 | 4,000,000 | 3,981,720 | 3,985,081 | | 2,876 | | 2,876 | | 3,987,957 | | 291,963 | 291,963 | 260,667 | 05/05/2015 |
| 94978#-AJ-6 | HY-VEE INC 7.42% SR SECD NTS (CTL) ABS | | 12/05/2011 | SCHEDULED REDEMPTION | | 523,567 | 523,567 | 523,567 | 523,567 | | | | | | 523,567 | | | | 24,239 | 10/05/2021 |
| N4345#-AA-5 | IBERDROLA INT'L BV GTD SER A SR NTS | F | 08/19/2011 | MATURED | | 37,906,779 | 38,000,000 | 37,915,137 | 37,981,751 | | 18,249 | | 18,249 | | 38,000,000 | | (93,221) | (93,221) | 1,953,200 | 08/19/2011 |
| 459200-BB-6 | IBM CORP | | 08/15/2011 | J. P. MORGAN SECURITIES, INC. | | 28,439,040 | 24,000,000 | 23,331,460 | 23,403,740 | | 8,460 | | 8,460 | | 23,412,201 | | 5,026,839 | 5,026,839 | 1,014,417 | 11/29/2032 |
| 459200-GU-9 | IBM CORP | | 05/23/2011 | Various | | 29,829,300 | 30,000,000 | 29,903,400 | 29,904,500 | | 7,274 | | 7,274 | | 29,911,774 | | (82,474) | (82,474) | 276,667 | 01/05/2016 |
| 055443-AA-3 | ICA PANAMA, S.A. SEN NOTES DUE 2025 | F | 08/10/2011 | Various | | 14,187,873 | 14,187,873 | 14,187,873 | 14,187,873 | | | | | | 14,187,873 | | | | 4,864,574 | 05/25/2025 |
| 451102-AD-9 | ICAHN ENTERPRISES/FIN | | 06/30/2011 | JEFFERIES & COMPANY, INC. | | 1,231,500 | 1,200,000 | 1,243,500 | | | (3,276) | | (3,276) | | 1,240,224 | | (8,724) | (8,724) | 44,175 | 01/15/2016 |
| 451102-AH-0 | ICAHN ENTERPRISES/FIN | | 08/18/2011 | JEFFERIES & COMPANY, INC. | | 1,945,000 | 2,000,000 | 1,920,000 | 1,924,057 | | 5,221 | | 5,221 | | 1,929,278 | | 15,722 | 15,722 | 176,889 | 01/15/2018 |
| 451738-AA-6 | IIRSA NORTE FINANCE LIMITED (PERU) SEN S | F | 11/30/2011 | SCHEDULED REDEMPTION | | 594,425 | 594,425 | 594,425 | 594,425 | | | | | | 594,425 | | | | 52,012 | 05/30/2024 |
| 44969C-AJ-9 | IMS HEALTH INC TRANCHE B DOLLAR TERM LOA | | 09/30/2011 | SCHEDULED REDEMPTION | | 10,455 | 10,455 | 10,363 | 10,363 | | 92 | | 92 | | 10,455 | | | | 33,633 | 08/26/2017 |
| 45326Y-AA-5 | INCITEC PIVOT FIN LLC | F | 05/03/2011 | BARCLAYS BANK | | 8,144,480 | 8,000,000 | 7,936,000 | 7,936,776 | | 4,042 | | 4,042 | | 7,940,818 | | 203,662 | 203,662 | 132,444 | 12/07/2015 |
| L9385#-AB-5 | INDESIT COMPANY SER B GTD SR NTS. | F | 09/17/2011 | MATURED | | 32,000,000 | 32,000,000 | 32,108,092 | 32,011,491 | | (11,491) | | (11,491) | | 32,000,000 | | | | 1,798,400 | 09/17/2011 |
| 455665-AK-5 | INDIANTOWN COGENERATION FUNDING CORP | | 12/15/2011 | SCHEDULED REDEMPTION | | 1,467,187 | 1,467,187 | 1,467,187 | 1,473,424 | | (6,236) | | (6,236) | | 1,467,187 | | | | 143,344 | 12/15/2020 |
| 456036-AE-2 | INDUSTRIAL BANK OF KOREA | F | 09/08/2011 | STANDARD CHARTERED BANK | | 5,593,750 | 5,000,000 | 4,963,250 | 4,974,236 | | 4,948 | | 4,948 | | 4,979,184 | | 614,566 | 614,566 | 316,667 | 04/23/2014 |
| 990347-9C-2 | INEOS US FINANCE LLC SR CREDIT TERM A2 | | 07/29/2011 | Various | | 143,039 | 143,039 | 143,039 | 143,039 | | | | | | 143,039 | | | | 16,014 | 12/16/2012 |
| 990347-9A-6 | INEOS US FINANCE LLC SR CREDIT TERM B2 | | 07/29/2011 | SCHEDULED REDEMPTION | | 526,525 | 526,525 | 525,824 | 525,636 | | 889 | | 889 | | 526,525 | | | | 27,883 | 12/16/2013 |
| 990347-9B-4 | INEOS US FINANCE LLC SR CREDIT TERM C2 | | 07/29/2011 | SCHEDULED REDEMPTION | | 602,348 | 602,348 | 601,257 | 601,033 | | 1,316 | | 1,316 | | 602,348 | | | | 92,555 | 12/16/2014 |
| 45661T-AL-5 | INERGY LP/INERGY FIN | | 12/29/2011 | TENDER OFFER | | 531,330 | 534,000 | 552,690 | | | (1,400) | | (1,400) | | 551,290 | | (19,960) | (19,960) | 49,367 | 08/01/2021 |
| 45324Q-AC-0 | ING BANK NV | F | 03/24/2011 | ROYAL BANK OF SCOTLAND PLC | | 31,352,361 | 29,497,000 | 30,909,758 | 30,581,670 | | (79,018) | | (79,018) | | 30,502,652 | | 849,709 | 849,709 | 607,147 | 03/19/2014 |
| 45687A-AA-0 | INGERSOLL-RAND FIN I | E | 09/08/2011 | CANTOR, FITZGERALD & CO. | | 9,859,760 | 8,000,000 | 7,988,560 | 7,990,625 | | 673 | | 673 | | 7,991,298 | | 1,868,462 | 1,868,462 | 592,778 | 08/15/2018 |
| 457153-AE-4 | INGRAM MICRO INC | | 11/03/2011 | Various | | 10,550,040 | 10,000,000 | 9,999,800 | 9,999,809 | | 21 | | 21 | | 9,999,830 | | 550,210 | 550,210 | 639,917 | 09/01/2017 |
| 45763P-AC-0 | INMARSAT FINANCE PLC | F | 12/21/2011 | Various | | 1,845,750 | 1,800,000 | 1,836,000 | 1,833,062 | | (4,334) | | (4,334) | | 1,828,729 | | 17,021 | 17,021 | 109,888 | 12/01/2017 |
| 458140-AD-2 | INTEL CORP 2.950000% 12/15/2035 | | 03/29/2011 | Various | | 12,971,014 | 12,600,000 | 11,189,497 | 11,271,310 | | 7,629 | | 7,629 | | 11,278,939 | | 1,692,075 | 1,692,075 | 103,250 | 12/15/2035 |
| 458140-AF-7 | INTEL CORP 3.250000% 08/01/2039 | | 03/29/2011 | Various | | 3,556,880 | 3,000,000 | 3,076,250 | 3,074,757 | | (326) | | (326) | | 3,074,432 | | 482,448 | 482,448 | 63,104 | 08/01/2039 |
| 995962-9C-3 | Intelsat Jackson Holdings SA Term Loan | E | 05/17/2011 | CITIBANK | | 1,952,500 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (47,500) | (47,500) | 30,937 | 01/01/2014 |
| L5137L-AC-9 | INTELSAT JACKSON NEW TERM LOAN | F | 10/12/2011 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,925 | | | 75 | | 75 | | 15,000 | | | | 595 | 04/02/2018 |
| 45822E-AH-3 | INTELSAT SUBSIDIARY HLDG | E | 04/05/2011 | Various | | 1,959,575 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (40,425) | (40,425) | 164,750 | 01/15/2013 |
| 45822E-AJ-9 | INTELSAT SUBSIDIARY HLDG | E | 04/05/2011 | TENDER OFFER | | 3,507,280 | 3,500,000 | 3,621,250 | 3,595,218 | | (12,016) | | (12,016) | | 3,583,202 | | (75,922) | (75,922) | 329,340 | 01/15/2015 |
| 45822E-AK-6 | INTELSAT SUBSIDIARY HLDG | E | 04/05/2011 | TENDER OFFER | | 8,016,640 | 8,000,000 | 8,092,500 | 8,062,233 | | (7,754) | | (7,754) | | 8,054,478 | | (37,838) | (37,838) | 752,778 | 01/15/2015 |
| 45827@-AA-2 | INTERGRACOLOR GROUP (HANCOCK MEZZ) 11% S | | 06/15/2011 | PRINCIPAL PAYMENT | | 1,103,043 | 1,103,043 | 1,019,086 | 1,085,461 | | 7,440 | | 7,440 | | 1,092,901 | | 10,142 | 10,142 | 80,890 | 01/15/2012 |
| 459056-HY-6 | INTERNATIONAL RECON & DEVEL (WORLD BK) | | 09/07/2011 | Various | | 20,600,980 | 22,000,000 | 2,734,160 | 14,196,144 | | 871,152 | | 871,152 | | 15,067,296 | | 5,533,684 | 5,533,684 | | 02/15/2016 |
| 459902-AQ-5 | INTL GAME TECHNOLOGY 3.250% 05/01/2014 | | 03/29/2011 | Various | | 11,961,960 | 10,500,000 | 11,801,982 | 11,524,177 | | (77,038) | | (77,038) | | 11,447,138 | | 514,822 | 514,822 | 133,611 | 05/01/2014 |
| 46183P-JT-4 | INVICTA CAPITAL CDPC SER A | | 08/17/2011 | VARIOUS | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 128,015 | 12/15/2036 |
| 46185R-AM-2 | INVITROGEN CORPORATION 3.250000% 06/15/2 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 3,230,400 | 3,000,000 | 3,236,940 | 3,123,071 | | (67,539) | | (67,539) | | 3,055,532 | | 174,868 | 174,868 | 28,708 | 06/15/2025 |
| G4939@-AA-7 | IRISH FOOD PROCESSORS SER A SR UNSEC NTS | F | 12/22/2011 | SCHEDULED REDEMPTION | | 3,428,571 | 3,428,571 | 3,428,571 | 3,640,871 | | (212,299) | | (212,299) | | 3,428,571 | | | | 205,371 | 12/22/2015 |
| 462846-AC-0 | IRON MOUNTAIN INC | | 08/17/2011 | KEYBANC CAPITAL MARKETS | | 496,875 | 500,000 | 492,500 | 493,097 | | 762 | | 762 | | 493,858 | | 3,017 | 3,017 | 37,818 | 01/01/2016 |
| 464125-AC-7 | IRWHE 2006-3, 2A2 RMBS | | 12/01/2011 | Various | | 125,781 | 125,781 | 92,895 | 95,201 | | 33,670 | 3,090 | 30,580 | | 125,781 | | | | 7,333 | 09/25/2037 |
| 46412R-AE-5 | IRWHE 2007-1 2A4 RMBS | | 12/01/2011 | Various | | 864,137 | 864,137 | 648,234 | 651,922 | | 223,760 | 11,545 | 212,215 | | 864,137 | | | | 30,348 | 08/25/2037 |
| 46459L-AL-6 | ISLE OF CAPRI CASINOS TERM LOAN | | 11/15/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,500 | | | | | | | 7,500 | | | | 299 | 11/01/2013 |
| 465685-AE-5 | ITC HOLDINGS CORP | | 09/01/2011 | J. P. MORGAN SECURITIES, INC. | | 8,277,920 | 7,000,000 | 6,971,300 | 6,978,008 | | 1,739 | | 1,739 | | 6,979,747 | | 1,298,173 | 1,298,173 | 467,026 | 01/31/2018 |
| 450679-BW-4 | ITT CORP | | 10/20/2011 | CALLED @ 109.8161 | | 21,139,599 | 19,250,000 | 20,307,445 | 20,163,464 | | (213,167) | | (213,167) | | 19,950,298 | | 1,189,301 | 1,189,301 | 914,428 | 05/01/2014 |
| 450679-BX-2 | ITT CORP | | 10/20/2011 | CALLED @ 123.5117 | | 6,175,585 | 5,000,000 | 4,993,000 | 4,993,894 | | 463 | | 463 | | 4,994,357 | | 1,181,228 | 1,181,228 | 296,892 | 05/01/2019 |
| 94978#-CA-3 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | 01/02/2011 | SCHEDULED REDEMPTION | | 198,505 | 198,505 | 198,505 | 198,505 | | | | | | 198,505 | | | | 12,327 | 01/02/2020 |
| 94978#-CB-1 | J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR | | 01/02/2011 | SCHEDULED REDEMPTION | | 196,992 | 196,992 | 196,992 | 196,992 | | | | | | 196,992 | | | | 12,233 | 01/02/2020 |
| 471171-C@-5 | JASON INC TERM LOAN A | | 09/30/2011 | SCHEDULED REDEMPTION | | 19,611 | 19,611 | 19,611 | 19,611 | | | | | | 19,611 | | | | 81,404 | 09/21/2014 |
| 472319-AG-7 | JEFFERIES GROUP INC 3.875000% 11/01/2029 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 6,201,540 | 6,000,000 | 5,899,496 | 5,904,464 | | (1,105) | | (1,105) | | 5,903,360 | | 298,180 | 298,180 | 96,875 | 11/01/2029 |
| 47580*-BA-6 | JELD-WEN, INC. (2006 TRANSACTION) 2012 ( | | 10/07/2011 | Various | | 23,202,970 | 22,816,707 | 5,731,098 | 4,862,536 | | (1,561,112) | | (1,561,112) | | 3,279,101 | | 19,923,870 | 19,923,870 | 3,127,812 | 09/30/2012 |

# 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 |
| 47714M-AA-7 | JETBLUE AIRWAYS CORP (UNITED STATES) APR | | 10/15/2011 | SCHEDULED REDEMPTION | | 1,617,046 | 1,617,046 | 1,617,046 | 1,617,046 | | | | | | 1,617,046 | | | | 89,704 | 01/15/2018 |
| 24422E-QZ-5 | JOHN DEERE CAPITAL CORP | | 07/07/2011 | GOLDMAN, SACHS & CO. | | 9,814,350 | 9,750,000 | 9,732,158 | 9,732,834 | | 1,242 | | 1,242 | | 9,734,076 | | 80,274 | 80,274 | 224,467 | 09/18/2017 |
| 990410-9B-0 | JOHN MANEELY COMPANY TERM LOAN | | 03/11/2011 | SCHEDULED REDEMPTION | | 3,621,117 | 3,621,117 | 3,591,872 | 3,598,299 | | 22,817 | | 22,817 | | 3,621,117 | | | | 50,502 | 12/08/2013 |
| 478160-AQ-7 | JOHNSON & JOHNSON | | 09/01/2011 | Various | | 29,339,600 | 25,000,000 | 28,284,600 | 5,000,000 | | (82,433) | | (82,433) | | 28,202,167 | | 1,137,433 | 1,137,433 | 587,375 | 08/15/2017 |
| 481239-AF-8 | JP MORGAN AUTO RECEIVABLES TRU | | 07/15/2011 | SCHEDULED REDEMPTION | | 861,050 | 861,050 | 876,253 | 869,633 | | (8,583) | | (8,583) | | 861,050 | | | | 17,483 | 07/15/2015 |
| 46628G-AF-6 | JPALT RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,982,978 | 2,247,326 | 1,780,688 | 1,744,948 | | 238,030 | | 238,030 | | 1,982,978 | | | | 49,306 | 05/25/2036 |
| 46629B-AF-6 | JPMAC 2006-CW2 AF6 RMBS | | 12/01/2011 | Various | | 243,440 | 243,440 | 194,067 | 198,927 | | 48,711 | 4,198 | 44,513 | | 243,440 | | | | 11,271 | 08/25/2036 |
| 46630M-AG-7 | JPMAC 2007-CH2 AF6 RMBS | | 12/01/2011 | Various | | 354,124 | 354,124 | 311,468 | 323,034 | | 39,404 | 8,314 | 31,089 | | 354,124 | | | | 13,374 | 01/25/2037 |
| 46630M-AM-4 | JPMAC 2007-CH2 MF5 RMBS | | 12/28/2011 | Various | | | 2,792,000 | 178,104 | 46,779 | | (46,779) | | (46,779) | | | | | | 112,776 | 01/25/2037 |
| 46625M-HF-9 | JPMCC 2001-CIBC3, C CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,994,328 | 6,994,328 | 7,028,887 | 6,998,999 | | (4,671) | | (4,671) | | 6,994,328 | | | | 484,157 | 11/15/2035 |
| 46625M-RB-7 | JPMCC 2002-C3, A2 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 216,360 | 216,360 | 224,389 | 218,185 | | (1,825) | | (1,825) | | 216,360 | | | | 9,444 | 07/12/2035 |
| 46625Y-DN-0 | JPMCC 2004-CBX, X2 | | 11/12/2011 | CALLED @ 0.00000000 | | | 375,000,000 | 14,898,750 | 999,115 | | (999,115) | | (999,115) | | | | | | 1,108,154 | 01/12/2037 |
| 46625Y-A6-0 | JPMCC 2006-CB14, C | | 05/17/2011 | Various | | 2,147,520 | 4,474,000 | 2,387,568 | 1,673,991 | 2,805,280 | (14,805) | 2,095,814 | 694,661 | | 2,368,652 | | (221,132) | (221,132) | 116,867 | 12/12/2044 |
| 46625Y-Q5-5 | JPMCC 2006-LDP6, C | | 05/17/2011 | Various | | 1,950,000 | 2,500,000 | 2,174,361 | 2,507,386 | | 37,591 | 338,014 | (300,422) | | 2,206,964 | | (256,964) | (256,964) | 65,428 | 04/15/2043 |
| 466247-EN-9 | JPMMT 2004-S1 1A4 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,693,358 | 4,693,358 | 4,519,924 | 4,633,336 | | 60,021 | | 60,021 | | 4,693,358 | | | | 134,656 | 08/25/2019 |
| 466247-JB-0 | JPMMT 2004-S2 2A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 545,427 | 545,427 | 543,820 | 542,963 | | 2,465 | | 2,465 | | 545,427 | | | | 18,170 | 11/25/2034 |
| 466247-J4-6 | JPMMT 2006-A2 2A1 RMBS | | 12/01/2011 | Various | | 4,033,048 | 4,033,048 | 3,539,394 | 3,633,337 | | 471,262 | 71,551 | 399,711 | | 4,033,048 | | | | 133,147 | 04/25/2036 |
| 481247-AA-2 | JPMORGAN CHASE & CO | | 02/01/2011 | J. P. MORGAN SECURITIES, INC. | | 10,233,910 | 10,000,000 | 10,303,400 | 10,116,507 | | (10,890) | | (10,890) | | 10,105,617 | | 128,293 | 128,293 | 52,951 | 12/01/2011 |
| 48122C-AB-1 | JRMT 2004-A, A2 ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 1,195,180 | 1,195,180 | 1,046,541 | 992,628 | | 202,552 | | 202,552 | | 1,195,180 | | | | 29,415 | 04/15/2022 |
| 481927-AE-1 | JUNIPER GENERATION LLC SR SECD NTS | | 06/30/2011 | SCHEDULED REDEMPTION | | 825,241 | 825,241 | 825,241 | 825,241 | | | | | | 825,241 | | | | 41,592 | 12/31/2014 |
| 481927-AG-6 | JUNIPER GENERATION LLC SR. SUB. NTS | | 12/31/2011 | SCHEDULED REDEMPTION | | 1,176,452 | 1,176,452 | 1,157,108 | 1,165,071 | | 11,380 | | 11,380 | | 1,176,452 | | | | 39,941 | 12/31/2014 |
| 485188-F@-0 | KANSAS CITY SOUTHERN RAILWAY CO. TERM B | | 03/17/2011 | Various | | 2,322,336 | 2,325,234 | 2,325,234 | 2,325,234 | | | | | | 2,325,234 | | (2,899) | (2,899) | 13,126 | 04/28/2013 |
| 485260-BH-5 | KANSAS GAS & ELECTRIC | | 09/29/2011 | SCHEDULED REDEMPTION | | 282,483 | 282,483 | 282,483 | 282,483 | | | | | | 282,483 | | | | 15,952 | 03/29/2021 |
| 48562R-AC-3 | KAR AUCTION SERVICES INC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,975 | | | 25 | | 25 | | 5,000 | | | | 17,201 | 05/19/2017 |
| 48600P-AA-5 | KATONAH IV LTD CLASS A FLOAT. RATE LOANS | E | 12/22/2011 | SCHEDULED REDEMPTION | | 5,125,535 | 5,125,535 | 5,104,520 | 5,119,886 | | 5,648 | | 5,648 | | 5,125,535 | | | | 30,838 | 02/20/2015 |
| 487836-AS-7 | KELLOGG CO | | 04/01/2011 | MATURED | | 6,000,000 | 6,000,000 | 6,382,800 | 6,013,706 | | (13,706) | | (13,706) | | 6,000,000 | | | | 198,000 | 04/01/2011 |
| 487836-BA-5 | KELLOGG CO | | 03/21/2011 | CITIBANK | | 4,455,738 | 4,210,000 | 4,451,233 | 4,370,502 | | (16,345) | | (16,345) | | 4,354,157 | | 101,580 | 101,580 | 97,912 | 03/06/2013 |
| 990316-9B-9 | KENAN ADVANTAGE GROUP TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 17,000 | 17,000 | 16,844 | 16,830 | | 170 | | 170 | | 17,000 | | | | 34,316 | 06/11/2016 |
| 492914-AR-7 | KEY ENERGY SERVICES INC | | 03/04/2011 | TENDER OFFER | | 4,223,750 | 3,875,000 | 3,868,125 | 3,868,727 | | (159) | | (159) | | 3,868,568 | | 355,182 | 355,182 | 83,837 | 12/01/2014 |
| 49307R-AC-1 | KEYC 2007-SL1, A2 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 193,193 | 193,193 | 194,244 | 193,868 | | (674) | | (674) | | 193,193 | | | | 10,845 | 12/15/2040 |
| 49338Q-AF-9 | KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER | | 03/30/2011 | Various | | 2,794,489 | 2,794,489 | 2,794,489 | 2,794,489 | | | | | | 2,794,489 | | | | 28,823 | 01/12/2012 |
| 494368-BG-7 | KIMBERLY-CLARK CORP | | 11/22/2011 | Various | | 16,037,050 | 13,500,000 | 13,382,820 | | | 1,132 | | 1,132 | | 13,383,952 | | 2,653,098 | 2,653,098 | 500,924 | 03/01/2041 |
| 49446Q-BD-2 | KIMCO REALTY CORP | | 06/10/2011 | WACHOVIA SECURITIES | | 11,047,900 | 10,000,000 | 10,000,000 | 9,985,613 | | (60,581) | | (60,581) | | 11,205,191 | | (157,291) | (157,291) | 393,982 | 11/23/2015 |
| 49446R-AH-2 | KIMCO REALTY CORP | | 06/29/2011 | WACHOVIA SECURITIES | | 3,312,840 | 3,000,000 | 3,282,000 | | | (11,123) | | (11,123) | | 3,270,877 | | 41,963 | 41,963 | 115,900 | 05/01/2017 |
| 49446R-AJ-8 | KIMCO REALTY CORP | | 12/20/2011 | MORGAN KEEGAN & COMPANY, INC. | | 5,735,800 | 5,000,000 | 5,742,800 | | | (51,496) | | (51,496) | | 5,691,304 | | 44,496 | 44,496 | 250,174 | 10/01/2019 |
| 494550-AH-9 | KINDER MORGAN EN | | 03/15/2011 | MATURED | | 8,000,000 | 8,000,000 | 7,976,400 | 7,999,346 | | 654 | | 654 | | 8,000,000 | | | | 270,000 | 03/15/2011 |
| 49725V-AA-0 | KIOWA POWER | | 12/30/2011 | SCHEDULED REDEMPTION | | 2,479,696 | 2,479,696 | 2,479,696 | 2,479,696 | | | | | | 2,479,696 | | | | 82,018 | 12/30/2013 |
| 49906#-AA-6 | KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SE | | 07/19/2011 | PRINCIPAL PAYMENT | | 1,665,300 | 936,913 | 702,685 | 702,685 | | | | | | 702,685 | | 962,615 | 962,615 | | 12/30/2011 |
| 49906#-AB-4 | KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SU | | 07/19/2011 | PRINCIPAL PAYMENT | | 1,111,014 | 625,066 | 468,800 | 468,800 | | | | | | 468,800 | | 642,214 | 642,214 | | 12/30/2011 |
| 500255-AQ-7 | KOHLS CORPORATION | | 10/13/2011 | BARCLAYS BANK | | 4,074,947 | 3,363,000 | 3,577,189 | 3,573,259 | | (2,435) | | (2,435) | | 3,570,824 | | 504,123 | 504,123 | 194,599 | 12/15/2037 |
| N42810-BA-2 | KONINKLIJKE VOPAK NV FLOATING | F | 04/14/2011 | Various | | 17,505,000 | 18,000,000 | 17,460,000 | 18,000,000 | | 4,077 | 540,000 | (535,923) | | 17,464,077 | | 40,923 | 40,923 | 55,567 | 06/19/2015 |
| 48268@-AC-8 | KPMG LLP 7.01% SR NTS DUE 2011 | | 06/06/2011 | MATURED | | 10,000,000 | 10,000,000 | 10,291,000 | 10,021,932 | | (21,932) | | (21,932) | | 10,000,000 | | | | 303,767 | 06/06/2011 |
| 502413-AU-1 | L-3 COMMUNICATIONS CORP | | 12/22/2011 | CALLED @ 102.125 | | 3,880,750 | 3,800,000 | 3,785,750 | 3,786,914 | | 2,352 | | 2,352 | | 3,789,266 | | 91,484 | 91,484 | 287,335 | 10/15/2015 |
| 50540R-AG-7 | LABORATORY CORP AMERICA HOLDINGS | | 03/29/2011 | Various | | 1,810,423 | 1,500,000 | 1,422,939 | 1,212,436 | | 5,553 | | 5,553 | | 1,217,989 | | 592,434 | 592,434 | | 09/11/2021 |
| 995121-9B-8 | LAKE AT LAS VEGAS 1ST LIEN | | 03/03/2011 | BANK OF AMERICA | | 78,840 | 4,613,924 | 3,038,423 | | | | | | | | | 78,840 | 78,840 | 288 | 06/30/2012 |
| 51157*-AA-2 | LAKEHEAD PIPE LINE 1ST MTG (ENBRIDGE ENE | | 12/15/2011 | MATURED | | 1,700,000 | 1,700,000 | 1,700,000 | 1,699,586 | | 414 | | 414 | | 1,700,000 | | | | 155,550 | 12/15/2011 |
| 51783Q-AD-0 | LAS VEGAS SANDS LLC DELAYED DRAW TERM LO | | 04/13/2011 | Various | | 767,931 | 780,076 | 780,076 | 780,076 | | | | | | 780,076 | | (12,146) | (12,146) | 5,032 | 05/23/2014 |
| 990954-9A-9 | LAS VEGAS SANDS LLC TRANCHE B TERM LOAN | | 04/13/2011 | Various | | 3,048,155 | 3,096,240 | 3,096,240 | 3,096,240 | | | | | | 3,096,240 | | (48,085) | (48,085) | 19,921 | 05/23/2014 |
| 52521T-AY-3 | LBFRC 2006-LLFA, H | | 05/20/2011 | BANK OF AMERICA | | 6,199,554 | 7,514,610 | 6,813,071 | 7,048,725 | | 3,295 | | 3,295 | | 7,052,020 | | (852,466) | (852,466) | 17,930 | 09/15/2021 |
| 52521T-BC-0 | LBFRC 2006-LLFA, K | | 05/20/2011 | BANK OF AMERICA | | 4,755,339 | 7,044,947 | 6,376,016 | 6,614,193 | | (905) | | (905) | | 6,613,288 | | (1,857,949) | (1,857,949) | 27,063 | 09/15/2021 |
| 52108H-FT-6 | LBUBS 2001-C7, B | | 09/11/2011 | SCHEDULED REDEMPTION | | 4,960,882 | 5,000,000 | 5,024,768 | 5,002,560 | | (41,272) | | (41,272) | | 5,000,000 | | (39,118) | (39,118) | 219,974 | 11/15/2033 |
| 52108H-FU-3 | LBUBS 2001-C7, C | | 09/11/2011 | SCHEDULED REDEMPTION | | 4,985,084 | 5,000,000 | 5,024,647 | 5,002,555 | | (2,555) | | (2,555) | | 5,000,000 | | (14,916) | (14,916) | 239,138 | 11/15/2033 |
| 52108H-FV-1 | LBUBS 2001-C7, D | | 09/11/2011 | SCHEDULED REDEMPTION | | 4,960,882 | 5,000,000 | 5,024,639 | 5,002,568 | | (2,568) | | (2,568) | | 5,000,000 | | (39,118) | (39,118) | 244,275 | 11/15/2033 |
| 52108H-J7-0 | LBUBS 2004-C6, A4 | | 11/11/2011 | SCHEDULED REDEMPTION | | 5,000,000 | 5,000,000 | 5,024,883 | 5,001,739 | | (1,739) | | (1,739) | | 5,000,000 | | | | 120,728 | 08/15/2029 |
| 52108H-K6-0 | LBUBS 2004-C6, A5 CMBS | | 12/11/2011 | SCHEDULED REDEMPTION | | 386,021 | 386,021 | 387,940 | 386,495 | | (474) | | (474) | | 386,021 | | | | 18,629 | 08/15/2029 |

# 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 |
| 52108H-S2-1 | LBUBS 2004-C7, X-CP | | 10/15/2011 | CALLED @ 0.00000000 | | | 350,998,000 | 13,500,015 | 919,323 | | (835,130) | | (835,130) | | 84,193 | | (84,193) | (84,193) | 935,482 | 10/15/2036 |
| 52108H-2S-2 | LBUBS 2005-C1, A3 CMBS | | 12/11/2011 | SCHEDULED REDEMPTION | | 1,691,089 | 1,691,089 | 1,677,175 | 1,689,330 | | 1,759 | | 1,759 | | 1,691,089 | | | | 71,709 | 02/15/2030 |
| 52108M-FY-4 | LBUBS 2006-C3, D | | 11/28/2011 | Various | | 2,520,335 | 4,000,000 | 4,018,634 | 2,084,334 | 1,926,727 | (741) | | 1,925,985 | | 4,010,319 | | (1,489,984) | (1,489,984) | 103,951 | 03/15/2039 |
| 521615-AA-2 | LEA POWER PARTNERS 2033 | | 12/15/2011 | SCHEDULED REDEMPTION | | 477,259 | 477,259 | 464,503 | 465,165 | | 12,094 | | 12,094 | | 477,259 | | | | 24,866 | 06/15/2033 |
| 521865-AR-6 | LEAR CORP | | 08/10/2011 | BANK OF AMERICA | | 705,375 | 675,000 | 665,647 | 666,166 | | 577 | | 577 | | 666,744 | | 38,631 | 38,631 | 48,727 | 03/15/2018 |
| 12495*-AA-5 | LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20 | | 12/10/2011 | SCHEDULED REDEMPTION | | 40,953 | 40,953 | 50,061 | 49,415 | | (8,462) | | (8,462) | | 40,953 | | | | 1,698 | 01/10/2034 |
| 12484@-AA-6 | LEE MEMORIAL CTL (2006 TRANSACTION) ABS | | 12/15/2011 | SCHEDULED REDEMPTION | | 127,136 | 127,136 | 127,136 | 127,136 | | | | | | 127,136 | | | | 5,093 | 08/15/2033 |
| 524708-9A-0 | LEGACY PARTNERS REALTY FUND REVOLVER | | 07/30/2011 | Various | | 4,907,666 | 6,721,560 | | | | | | | | | | 4,907,666 | 4,907,666 | | 07/01/2011 |
| 22538#-AA-9 | LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS | | 12/05/2011 | SCHEDULED REDEMPTION | | 87,018 | 87,018 | 87,018 | 87,018 | | | | | | 87,018 | | | | 3,149 | 02/05/2027 |
| 52736R-BB-7 | LEVI STRAUSS & CO | | 11/03/2011 | OPPENHEIMER & CO. INC | | 2,042,500 | 2,000,000 | 2,085,000 | | | (6,347) | | (6,347) | | 2,078,653 | | (36,153) | (36,153) | 149,535 | 05/15/2020 |
| 50188F-AA-3 | LG&E & KU ENERGY LLC | | 05/13/2011 | ROYAL BANK OF SCOTLAND PLC | | 3,880,040 | 4,000,000 | 3,982,280 | 3,982,738 | | 1,281 | | 1,281 | | 3,984,019 | | (103,979) | (103,979) | 43,917 | 11/15/2015 |
| 54265S-AA-3 | LGCLO 2004-1A A LOANS CLO | E | 11/25/2011 | SCHEDULED REDEMPTION | | 2,741,360 | 2,741,360 | 2,268,476 | 2,430,516 | | 310,844 | | 310,844 | | 2,741,360 | | | | 14,358 | 05/25/2016 |
| 53045D-AB-3 | LIBERTY ELECTRIC POWER LLC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 135,523 | 135,523 | 134,232 | 134,505 | | 1,017 | | 1,017 | | 135,523 | | | | 50,542 | 11/02/2014 |
| 53117C-AL-6 | LIBERTY PROPERTY LP | | 11/15/2011 | BANK OF AMERICA | | 5,685,600 | 5,000,000 | 5,694,400 | | | (67,186) | | (67,186) | | 5,627,214 | | 58,386 | 58,386 | 374,497 | 10/01/2017 |
| 53117C-AM-4 | LIBERTY PROPERTY LP | | 12/02/2011 | Various | | 15,029,250 | 15,000,000 | 14,893,798 | 8,946,275 | | 8,881 | | 8,881 | | 14,903,036 | | 126,214 | 126,214 | 776,493 | 10/01/2020 |
| 538034-AC-3 | LIVE NATION ENTERTAINMEN | | 11/09/2011 | KNIGHT LIBERTAS, LLC | | 1,023,300 | 1,080,000 | 1,093,500 | 1,092,339 | | (1,672) | | (1,672) | | 1,090,667 | | (67,367) | (67,367) | 87,750 | 05/15/2018 |
| 53947N-AA-2 | LLOYDS TSB BANK PLC | F | 07/26/2011 | Various | | 6,814,040 | 7,000,000 | 6,957,440 | 6,958,354 | | 1,792 | | 1,792 | | 6,960,146 | | (146,106) | (146,106) | 394,875 | 09/14/2020 |
| 52520M-FB-4 | LMT 2006-1 1A5 RMBS | | 12/01/2011 | Various | | 1,310,664 | 1,310,664 | 1,106,085 | 1,161,146 | | 196,089 | 46,571 | 149,518 | | 1,310,664 | | | | 55,358 | 02/25/2036 |
| 50212B-AJ-3 | LNR PROPERTY CORP. TERM B | | 04/29/2011 | Various | | 946,474 | 946,474 | 946,474 | 946,474 | | | | | | 946,474 | | | | 13,046 | 07/12/2011 |
| 50212Q-AB-7 | LNR PROPERTY CORP. TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 75,000 | 75,000 | 74,531 | | | 469 | | 469 | | 75,000 | | | | 910 | 04/29/2016 |
| 50212B-AG-9 | LNR PROPERTY CORPORATION A1 | | 04/29/2011 | Various | | 737,461 | 737,461 | 737,604 | 737,634 | | (173) | | (173) | | 737,461 | | | | 11,046 | 07/12/2011 |
| 539830-AS-8 | LOCKHEED MARTIN CORP | | 10/05/2011 | Various | | 13,021,244 | 12,325,000 | 12,988,518 | 12,773,265 | | (49,147) | | (49,147) | | 12,724,118 | | 297,126 | 297,126 | 285,703 | 03/14/2013 |
| 539830-AT-6 | LOCKHEED MARTIN CORP | | 09/07/2011 | Various | | 8,786,540 | 8,000,000 | 7,962,020 | 5,950,581 | | 2,337 | | 2,337 | | 7,969,357 | | 817,183 | 817,183 | 278,729 | 11/15/2019 |
| 539830-AW-9 | LOCKHEED MARTIN CORP | | 12/02/2011 | Various | | 18,434,727 | 16,650,000 | 15,541,600 | 15,549,243 | | 10,896 | | 10,896 | | 15,560,140 | | 2,874,588 | 2,874,588 | 821,020 | 06/01/2040 |
| 54238R-AD-3 | LONG BEACH AUTO RECEIVABLES TR | | 10/15/2011 | SCHEDULED REDEMPTION | | 3,894,702 | 3,894,702 | 3,859,453 | 3,883,351 | | 11,350 | | 11,350 | | 3,894,702 | | | | 123,089 | 01/15/2014 |
| 54323M-AC-2 | LONGVIEW POWER, LLC 06 DELAYED DRAW TERM | | 06/20/2011 | Various | | 2,171,657 | 2,333,333 | 2,333,333 | 2,333,333 | | | | | | 2,333,333 | | (161,677) | (161,677) | 36,851 | 02/28/2014 |
| 54323M-AB-4 | LONGVIEW POWER, LLC TERM B LOAN | | 06/20/2011 | Various | | 1,861,420 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (138,580) | (138,580) | 31,587 | 02/28/2014 |
| 548661-CQ-8 | LOWE'S COMPANIES INC | | 10/07/2011 | GOLDMAN, SACHS & CO. | | 10,858,800 | 10,000,000 | 9,981,800 | 9,982,838 | | 1,180 | | 1,180 | | 9,984,018 | | 874,782 | 874,782 | 459,931 | 04/15/2020 |
| 52523K-AL-8 | LXS 2006-17, WF62 RMBS | | 12/01/2011 | Various | | 604,212 | 1,329,684 | 1,088,209 | 1,092,780 | | (458,434) | 30,134 | (488,568) | | 604,212 | | | | 52,107 | 11/25/2036 |
| 52524M-AX-7 | LXS 2007-9 WF5 RMBS | | 11/01/2011 | Various | | 174,151 | 174,151 | 146,529 | 145,987 | | 27,042 | 193 | 26,850 | | 174,151 | | | | 5,996 | 04/25/2037 |
| 552077-AR-0 | LYONDELL CHEMICAL COMPANY EXIT TERM LOAN | | 03/30/2011 | Various | | 9,975 | 9,975 | 10,297 | 10,307 | | (332) | | (332) | | 9,975 | | | | 151 | 04/08/2016 |
| 57643L-BY-1 | MABS 2003-WMC2 M1 | | 08/12/2011 | Various | | 11,221,519 | 11,762,873 | 11,762,873 | 11,762,872 | | | | | | 11,762,872 | | (541,353) | (541,353) | 87,200 | 08/25/2033 |
| 576449-AB-8 | MABS 2006-HE4 A2 RMBS | | 12/27/2011 | Various | | 725,771 | 725,771 | 543,797 | 327,190 | 268,768 | 129,813 | 49,526 | 349,055 | | 725,771 | | | | 1,237 | 11/25/2036 |
| 991006-9A-7 | MACKINAW POWER HOLDINGS, LLC | | 03/14/2011 | BARCLAYS BANK | | 1,380,816 | 1,387,755 | 1,387,755 | 1,387,755 | | | | | | 1,387,755 | | (6,939) | (6,939) | 8,581 | 06/22/2015 |
| 55659R-AA-6 | MADISON AVENUE CDO LTD 2A-A INVESTMENT G | F | 09/26/2011 | SCHEDULED REDEMPTION | | 1,978,919 | 1,978,919 | 1,926,957 | 1,939,461 | | 39,458 | | 39,458 | | 1,978,919 | | | | 17,926 | 03/24/2014 |
| 966602-AA-2 | MAGMA CDO, CLASS A INVESTMENT GRADE | F | 05/16/2011 | SCHEDULED REDEMPTION | | 99,897 | 99,897 | 99,023 | 99,046 | | 851 | | 851 | | 99,897 | | | | 446 | 11/15/2012 |
| 56081#-AC-4 | MAJOR LEAGUE BASEBALL TRUST, TERM NOTE D | | 12/10/2011 | SCHEDULED REDEMPTION | | 4,237,500 | 4,237,500 | 4,221,784 | 4,405,343 | | (167,843) | | (167,843) | | 4,237,500 | | | | 206,995 | 12/10/2013 |
| 576434-QD-9 | MALT 2004-4 7A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,263,526 | 1,263,526 | 1,312,685 | 1,279,826 | | (16,299) | | (16,299) | | 1,263,526 | | | | 41,807 | 11/25/2034 |
| 563553-AS-5 | MANITOWOC COMPANY, INC. TERM B LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 212,500 | 212,500 | 213,563 | | | (1,063) | | (1,063) | | 212,500 | | | | 276 | 11/13/2017 |
| 565805-AA-6 | MARATHON OIL CORP. | A | 03/18/2011 | CALLED @ 106.895666 | | 7,482,697 | 7,000,000 | 7,096,810 | 7,018,412 | | (2,551) | | (2,551) | | 7,015,861 | | 466,835 | 466,835 | 299,833 | 07/01/2012 |
| 570506-AH-8 | MARKWEST ENERGY PART/FIN | | 11/10/2011 | TENDER OFFER | | 739,125 | 675,000 | 715,500 | 713,034 | | (5,214) | | (5,214) | | 707,820 | | 31,305 | 31,305 | 83,414 | 04/15/2018 |
| 576433-UF-1 | MARM 2004-13 3A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,041,129 | 2,041,129 | 1,973,836 | 1,976,316 | | 64,813 | | 64,813 | | 2,041,129 | | | | 32,062 | 03/21/2036 |
| 576436-AS-8 | MARP 2005-1 1A2 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,200,236 | 1,200,236 | 1,245,479 | 1,225,892 | | (25,657) | | (25,657) | | 1,200,236 | | | | 50,009 | 09/25/2038 |
| 576430-BM-6 | MARP 2006-1 1A2 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 710,527 | 710,527 | 738,893 | 723,734 | | (13,207) | | (13,207) | | 710,527 | | | | 28,016 | 09/25/2041 |
| 57165L-AA-2 | MARRIOTT VACATION CLUB OWNER T ABS | | 12/20/2011 | SCHEDULED REDEMPTION | | 1,158,884 | 1,158,884 | 1,158,758 | 1,158,762 | | 122 | | 122 | | 1,158,884 | | | | 24,457 | 10/20/2032 |
| 55265K-TK-5 | MASTR 2003-3 2A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,736,838 | 7,736,838 | 7,591,461 | 7,688,376 | | 48,463 | | 48,463 | | 7,736,838 | | | | 229,553 | 04/25/2018 |
| 55265K-YV-5 | MASTR 2003-6 6A7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 4,189,105 | 4,189,105 | 4,003,014 | 4,119,578 | | 69,527 | | 69,527 | | 4,189,105 | | | | 112,803 | 07/25/2033 |
| 57643M-EE-0 | MASTR 2004-8 1A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 6,791,972 | 6,791,972 | 6,709,725 | 6,756,732 | | 35,240 | | 35,240 | | 6,791,972 | | | | 158,640 | 08/25/2019 |
| 577081-AR-3 | MATTEL INC | | 06/15/2011 | MATURED | | 5,000,000 | 5,000,000 | 5,301,450 | 5,087,502 | | (87,502) | | (87,502) | | 5,000,000 | | | | 153,125 | 06/15/2011 |
| 577778-BE-2 | MAY DEPARTMENT STORES CO | | 09/15/2011 | MATURED | | 500,000 | 500,000 | 397,785 | 467,298 | | 32,702 | | 32,702 | | 500,000 | | | | 37,250 | 09/15/2011 |
| 58013M-EH-3 | MCDONALD'S CORP | | 09/08/2011 | DEUTSCHE BANK SECURITIES | | 12,049,500 | 10,000,000 | 9,567,100 | 9,576,662 | | 4,190 | | 4,190 | | 9,580,852 | | 2,468,648 | 2,468,648 | 636,500 | 02/01/2039 |
| 58013M-EJ-9 | MCDONALD'S CORP | | 05/24/2011 | Various | | 13,032,500 | 13,000,000 | 12,948,260 | 12,950,070 | | 1,749 | | 1,749 | | 12,951,819 | | 80,681 | 80,681 | 367,403 | 07/15/2020 |
| 581550-AA-1 | MCKESSON CORP | | 08/11/2011 | STIFEL NICOLAUS & CO, INC. | | 17,551,820 | 17,000,000 | 17,712,230 | 17,318,481 | | (182,018) | | (182,018) | | 17,136,462 | | 415,358 | 415,358 | 1,372,396 | 02/01/2012 |

# 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 |
| 581557-AU-9 | MCKESSON HBOC INC | | 05/12/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 10,679,140 | 9,971,000 | 10,851,367 | 10,703,043 | | (125,677) | | (125,677) | | 10,577,366 | | 101,774 | 101,774 | 372,251 | 03/01/2013 |
| 583491-AA-3 | MECCANICA HOLDINGS USA | R | 05/25/2011 | BARCLAYS BANK | | 10,918,100 | 10,000,000 | 10,078,860 | 10,072,753 | | (2,946) | | (2,946) | | 10,069,807 | | 848,293 | 848,293 | 548,611 | 07/15/2019 |
| 58404J-AE-8 | MEDASSETS INC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 88,740 | 88,740 | 88,042 | 87,861 | | 879 | | 879 | | 88,740 | | | | 13,173 | 11/16/2016 |
| 58446H-AH-5 | MEDIACOM LLC GROUP TERM C (10/04) | | 12/30/2011 | Various | | 1,943,904 | 2,038,904 | 2,038,904 | 2,038,904 | | | | | | 2,038,904 | | (95,000) | (95,000) | 30,608 | 01/31/2015 |
| 585055-AM-8 | MEDTRONIC INC 1.625000% 04/15/2013 | | 03/29/2011 | Various | | 14,879,760 | 14,500,000 | 14,649,965 | 14,556,271 | | (4,577) | | (4,577) | | 14,551,694 | | 328,066 | 328,066 | 104,451 | 04/15/2013 |
| 585055-D#-0 | MEDTRONIC, INC. (UNITED STATES) 2012 | | 12/30/2011 | SCHEDULED REDEMPTION | | 4,239,843 | 4,239,843 | 4,253,591 | 4,245,854 | | (6,012) | | (6,012) | | 4,239,843 | | | | 237,431 | 12/30/2012 |
| 585055-D@-2 | MEDTRONIC, INC. (UNITED STATES) 2013 ABS | | 12/30/2011 | SCHEDULED REDEMPTION | | 4,289,222 | 4,289,222 | 4,301,570 | 4,298,037 | | (8,816) | | (8,816) | | 4,289,222 | | | | 240,196 | 02/15/2013 |
| 58528#-BB-2 | MEIJER INC SR SECURED NOTES ABS | | 07/01/2011 | SCHEDULED REDEMPTION | | 711,025 | 711,025 | 737,198 | 712,197 | | (1,172) | | (1,172) | | 711,025 | | | | 56,455 | 07/01/2013 |
| 22544@-AA-3 | MERRILL LYNCH CREDIT-LINKED TRUST, SER. | | 11/15/2011 | MATURED | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 721,500 | 11/15/2011 |
| 59217E-BZ-6 | MET LIFE GLOB FUNDING I | | 11/08/2011 | BANK OF AMERICA | | 3,046,320 | 3,000,000 | 2,991,450 | 2,995,033 | | 2,493 | | 2,493 | | 2,997,527 | | 48,793 | 48,793 | 99,906 | 09/17/2012 |
| 59158D-AC-1 | METOKOTE CORP. FIRST LIEN (5/05) | | 11/22/2011 | SCHEDULED REDEMPTION | | 825,169 | 825,169 | 824,961 | 821,836 | | 3,333 | | 3,333 | | 825,169 | | | | 12,967 | 11/27/2013 |
| 593171-AS-0 | MEZZ 2004-C2, A | | 05/23/2011 | Various | | 6,844,962 | 14,709,896 | 9,735,869 | 10,056,791 | | (114,255) | 460,686 | (574,942) | | 9,481,850 | | (2,636,887) | (2,636,887) | 385,537 | 10/15/2040 |
| 55303Q-AD-2 | MGM MIRAGE INC | | 08/18/2011 | BANK OF AMERICA | | 3,887,675 | 3,685,000 | 3,689,013 | 3,687,562 | | (944) | | (944) | | 3,686,618 | | 201,057 | 201,057 | 311,383 | 03/15/2020 |
| 61913P-AG-7 | MHL 2004-2 A1 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 531,800 | 531,800 | 532,963 | 532,059 | | (259) | | (259) | | 531,800 | | | | 1,958 | 12/25/2034 |
| 61913P-AQ-5 | MHL 2005-1 1A2 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 166,431 | 166,431 | 166,431 | 166,431 | | | | | | 166,431 | | | | 642 | 02/25/2035 |
| 61913P-AS-1 | MHL 2005-1 1M1 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 416,078 | 416,078 | 416,078 | 416,078 | | | | | | 416,078 | | | | 1,836 | 02/25/2035 |
| 61915R-AK-2 | MHL 2005-3 A1 RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 1,057,055 | 1,057,055 | 1,034,750 | 1,035,673 | | 21,382 | | 21,382 | | 1,057,055 | | | | 3,363 | 08/25/2035 |
| 594751-AL-3 | MICHIGAN TOBACCO STLEMNT FIN 2008B ABS | | 04/29/2011 | Various | | 8,636,052 | 523,260,000 | 9,290,800 | 17,826,423 | | (4,227,054) | 5,833,728 | (10,060,782) | | 10,215,064 | | (1,579,012) | (1,579,012) | | 06/01/2046 |
| 594918-AG-9 | MICROSOFT CORP | | 05/23/2011 | Various | | 7,893,500 | 8,000,000 | 7,964,880 | 7,966,646 | | 2,422 | | 2,422 | | 7,969,068 | | (75,568) | (75,568) | 80,347 | 09/25/2015 |
| 594918-AM-6 | MICROSOFT CORP | | 09/29/2011 | Various | | 11,946,700 | 10,000,000 | 9,915,400 | | | 728 | | 728 | | 9,916,128 | | 2,030,572 | 2,030,572 | 329,042 | 02/08/2041 |
| 594918-AE-4 | MICROSOFT CORP 0% 06/15/2013 | | 03/29/2011 | Various | | 11,556,707 | 11,000,000 | 11,117,877 | 11,013,165 | | (1,358) | | (1,358) | | 11,011,808 | | 544,899 | 544,899 | | 06/15/2013 |
| 59565T-AD-1 | MIDCONTINENT COMMUNICATIONS NEW TERM B L | | 11/30/2011 | SCHEDULED REDEMPTION | | 9,625 | 9,625 | 9,625 | | | | | | | 9,625 | | | | 19,397 | 12/31/2016 |
| 60040#-AA-0 | MILLENNIUM PIPELINE, LLC (2010) 5.33% SE | | 12/30/2011 | SCHEDULED REDEMPTION | | 373,590 | 373,590 | 373,590 | 373,590 | | | | | | 373,590 | | | | 17,423 | 06/30/2027 |
| 59020U-SJ-5 | MLMI 2005-A2 A2 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,260,003 | 1,260,003 | 1,230,521 | 1,232,984 | | 27,019 | | 27,019 | | 1,260,003 | | | | 19,617 | 02/25/2035 |
| 59020U-H3-2 | MLMI 2005-A7 2A1 RMBS | | 12/01/2011 | Various | | 1,665,290 | 1,665,290 | 1,458,583 | 1,469,098 | | 204,890 | 8,698 | 196,192 | | 1,665,290 | | | | 52,465 | 09/25/2035 |
| 59023B-AK-0 | MLMT 2006-C1, C | | 12/03/2010 | Various | | (424) | | | | | | | | | (424) | | | | | 05/12/2039 |
| 60686G-AA-7 | MMCAPS FUNDING I, INC SENIOR NOTES, DUE | E | 12/15/2011 | Various | | 3,855,423 | 3,706,603 | 3,706,603 | 3,706,603 | | | | | | 3,706,603 | | 148,820 | 148,820 | 293,499 | 06/15/2031 |
| 428300-AR-1 | MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B | | 09/30/2011 | SCHEDULED REDEMPTION | | 30,779 | 30,779 | 30,779 | 30,779 | | | | | | 30,779 | | | | 31,172 | 05/05/2015 |
| 428300-AQ-3 | MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,043 | 7,043 | 7,043 | 7,043 | | | | | | 7,043 | | | | 27,561 | 05/05/2015 |
| 60937A-AG-4 | MONEYGRAM INTERNATIONAL, INC TERM LOAN | | 06/30/2011 | SCHEDULED REDEMPTION | | 128,205 | 128,205 | 127,885 | | | 321 | | 321 | | 128,205 | | | | 251 | 11/18/2017 |
| 61532V-AA-8 | MONUMENTAL GLOBAL FUNDING II 2006-B | R | 05/04/2011 | BANK OF AMERICA | | 50,750,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | 750,000 | 750,000 | | 10/13/2016 |
| 61684#-AB-7 | MORENO GROUP LLC DELAYED DRAW TL | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,555 | 5,555 | 5,490 | 5,494 | | 61 | | 61 | | 5,555 | | | | 1,922 | 05/10/2014 |
| 61684#-AA-9 | MORENO GROUP LLC TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 44,444 | 44,444 | 44,007 | 43,946 | | 499 | | 499 | | 44,444 | | | | 2,778 | 05/10/2014 |
| 617446-HC-6 | MORGAN ST DEAN WITTER | | 09/30/2011 | MORGAN STANLEY DEAN WITTER | | 5,110,700 | 5,000,000 | 5,105,395 | 5,030,470 | | (18,276) | | (18,276) | | 5,012,194 | | 98,506 | 98,506 | 333,667 | 04/01/2012 |
| 61747Y-CF-0 | MORGAN STANLEY | | 09/30/2011 | J. P. MORGAN SECURITIES, INC. | | 3,038,880 | 3,000,000 | 2,989,530 | 2,992,615 | | 1,542 | | 1,542 | | 2,994,157 | | 44,723 | 44,723 | 161,000 | 05/13/2014 |
| 617734-AC-2 | MORONGO BAND OF MISSION INDIANS 6.9% 03/ | | 03/01/2011 | SCHEDULED REDEMPTION | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 69,000 | 03/01/2018 |
| 96122#-AA-5 | MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES | | 12/05/2011 | SCHEDULED REDEMPTION | | 215,047 | 215,047 | 205,699 | 208,401 | | 6,646 | | 6,646 | | 215,047 | | | | 7,156 | 01/05/2025 |
| 04854*-AA-7 | MOTOROLA/ AFI PH 1B SEC LSE NTS ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 86,658 | 86,658 | 87,669 | 87,152 | | (494) | | (494) | | 86,658 | | | | 3,375 | 02/01/2015 |
| 04853#-AA-4 | MOTOROLA/AFG PH 1A SEC LSE NTS ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 504,513 | 504,513 | 454,244 | 483,439 | | 21,075 | | 21,075 | | 504,513 | | | | 19,928 | 10/01/2014 |
| 04853#-AB-2 | MOTOROLA/AFG PH 1B SEC LSE NTS ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,592,139 | 1,592,139 | 1,592,139 | 1,600,706 | | (8,568) | | (8,568) | | 1,592,139 | | | | 64,037 | 02/01/2015 |
| 62425*-AA-5 | MOUNTAIN PRARIE WIND, LLC 6.56% SEN SEC | | 12/15/2011 | SCHEDULED REDEMPTION | | 98,973 | 98,973 | 98,973 | 98,973 | | | | | | 98,973 | | | | 6,493 | 03/25/2030 |
| 61790R-AG-1 | MS MTG TR 30 SER 30 CL 6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 27,403 | 27,403 | 24,124 | 27,403 | | | | | | 27,403 | | | | 1,493 | 12/01/2018 |
| 61746R-EJ-6 | MSAC 2003-HE3 M2 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 210,618 | 210,618 | 212,882 | 113,486 | 97,195 | (63) | | 97,132 | | 210,618 | | | | 3,767 | 10/25/2033 |
| 61744C-JG-2 | MSAC 2004-OP1, M4 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 3,433,288 | 3,433,288 | 2,784,439 | 3,433,288 | | | | | | 3,433,288 | | | | 24,326 | 11/25/2034 |
| 61746R-GT-2 | MSAC 2004-WMC1 M2 RMBS | | 08/25/2011 | SCHEDULED REDEMPTION | | 596,968 | 596,968 | 601,072 | 599,169 | | (2,201) | | (2,201) | | 596,968 | | | | 4,339 | 06/25/2034 |
| 61744C-KN-5 | MSAC 2005-HE1, M1 | | 02/09/2011 | WELLS FARGO | | 5,551,875 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (1,448,125) | (1,448,125) | 6,768 | 12/25/2034 |
| 61744C-KP-0 | MSAC 2005-HE1, M2 | | 02/09/2011 | DEUTSCHE BANK SECURITIES | | 4,019,532 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (980,469) | (980,469) | 4,971 | 12/25/2034 |
| 61744C-NB-8 | MSAC 2005-HE2, M1 | | 02/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 8,103,125 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (1,896,875) | (1,896,875) | 8,988 | 01/25/2035 |
| 61755E-AB-4 | MSAC 2007-NC4 A2A | | 03/25/2011 | Various | | 2,886,103 | 7,036,292 | 2,781,323 | 2,485,503 | | (3,456) | | (3,456) | | 2,482,047 | | 404,056 | 404,056 | 6,014 | 05/25/2037 |
| 61745M-3D-3 | MSC 2005-HQ5, A3 CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,787,452 | 3,787,452 | 3,806,185 | 3,793,015 | | (5,563) | | (5,563) | | 3,787,452 | | | | 143,897 | 01/14/2042 |
| 61750H-AH-9 | MSC 2006-HQ10 B | | 05/17/2011 | Various | | 2,310,000 | 3,000,000 | 2,623,174 | 1,942,058 | 1,068,466 | (2,274) | 393,155 | 673,036 | | 3,011,955 | | (701,955) | (701,955) | 76,726 | 11/12/2041 |
| 991092-9B-5 | MSCI INC TERM LOAN FACILITY | | 08/30/2011 | Various | | 980,569 | 995,000 | 995,000 | 995,000 | | | | | | 995,000 | | (14,431) | (14,431) | 29,415 | 03/14/2017 |

# 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 |
| 57060N-AA-4 | MSCLO 2005-1A A LOANS CLO | E | 10/20/2011 | SCHEDULED REDEMPTION | | 2,877,641 | 2,877,641 | 2,244,560 | 2,397,490 | | 480,151 | | 480,151 | | 2,877,641 | | | | 15,640 | 04/20/2017 |
| 61746W-LU-2 | MSDWC 2001-TOP5, B | | 10/01/2011 | Various | | 5,000,000 | 5,000,000 | 5,498,804 | 5,075,179 | | (61,093) | 14,086 | (75,179) | | 5,000,000 | | | | 273,333 | 10/15/2035 |
| 61746W-LV-0 | MSDWC 2001-TOP5, C | | 11/01/2011 | Various | | 500,000 | 500,000 | 590,439 | 510,673 | | (9,139) | 1,534 | (10,673) | | 500,000 | | | | 29,121 | 10/15/2035 |
| 61746W-WK-2 | MSDWC 2002-AM3, M1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 645,272 | 645,272 | 649,204 | 647,717 | | (2,446) | | (2,446) | | 645,272 | | | | 5,786 | 02/25/2033 |
| 61748H-AN-1 | MSM 2004-5AR 1A2 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 124,883 | 124,883 | 124,470 | 124,549 | | 334 | | 334 | | 124,883 | | | | 636 | 07/25/2034 |
| 61749T-AA-2 | MSM 2006-105L, A1 | | 02/01/2011 | Various | | 1,088,881 | 4,750,298 | 590,927 | 413,668 | | (1,549) | | (1,549) | | 412,119 | | 676,763 | 676,763 | 2,007 | 08/25/2036 |
| 61748H-HC-8 | MSMT 2004-11AR I-A2B RMBS | | 12/25/2011 | SCHEDULED REDEMPTION | | 134,195 | 134,195 | 134,195 | 134,230 | | (35) | | (35) | | 134,195 | | | | 576 | 01/25/2041 |
| 61748H-VW-8 | MSMT 2006-2 6PT RMBS | | 12/01/2011 | Various | | 823,166 | 930,438 | 848,068 | 870,890 | | (23,778) | 23,945 | (47,724) | | 823,166 | | | | 36,813 | 06/25/2044 |
| C5864@-AE-9 | MULLEN GROUP SERIES E 2017 | A | 11/09/2011 | SEAPORT GROUP | | 21,951,600 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 1,951,600 | 1,951,600 | 1,317,631 | 09/27/2017 |
| 57164R-AJ-1 | MVCOT 2004-2A, A ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 449,363 | 449,363 | 449,363 | 449,363 | | | | | | 449,363 | | | | 11,741 | 10/20/2026 |
| 57164R-AS-1 | MVCOT 2005-1, A ABS | | 12/20/2011 | SCHEDULED REDEMPTION | | 844,532 | 844,532 | 844,528 | 844,531 | | 1 | | 1 | | 844,532 | | | | 23,379 | 04/20/2027 |
| 57164R-AW-2 | MVCOT 2005-2, A ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,878,608 | 1,878,608 | 1,867,346 | 1,875,733 | | 2,875 | | 2,875 | | 1,878,608 | | | | 63,343 | 10/20/2027 |
| 57164U-AC-9 | MVCOT 2006-2A C ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 226,974 | 226,974 | 226,971 | 226,973 | | 1 | | 1 | | 226,974 | | | | 8,796 | 10/20/2028 |
| 571628-AC-0 | MVCOT 2007-1A C ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 142,055 | 142,055 | 142,053 | 142,054 | | 1 | | 1 | | 142,055 | | | | 5,782 | 05/20/2029 |
| 571628-AD-8 | MVCOT 2007-1A D ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 106,541 | 106,541 | 106,539 | 106,540 | | 1 | | 1 | | 106,541 | | | | 4,573 | 05/20/2029 |
| 628530-AG-2 | MYLAN LABORATORIES INC 1.250000% 03/15/2 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 1,087,090 | 1,000,000 | 911,991 | 974,191 | | 5,255 | | 5,255 | | 979,446 | | 107,644 | 107,644 | 6,806 | 03/15/2012 |
| 62908Q-AL-9 | N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE | | 12/23/2011 | SCHEDULED REDEMPTION | | 142,857 | 142,857 | 141,543 | 141,608 | | 1,250 | | 1,250 | | 142,857 | | | | 14,710 | 03/23/2016 |
| 65538P-AG-3 | NAA 2007-1 1A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,394,707 | 3,394,707 | 3,394,641 | 3,394,680 | | 27 | | 27 | | 3,394,707 | | | | 110,620 | 03/25/2047 |
| 65536V-AD-9 | NAAC 2006-AR2 1A4 RMBS | | 12/01/2011 | Various | | 1,295,722 | 1,295,722 | 826,316 | 865,891 | | 472,149 | 42,318 | 429,831 | | 1,295,722 | | | | 48,154 | 08/25/2036 |
| 629568-AP-1 | NABORS INDUSTRIES INC .940000% 05/15/201 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 5,463,975 | 5,500,000 | 5,433,977 | 5,485,674 | | 9,622 | | 9,622 | | 5,495,296 | | (31,321) | (31,321) | 19,531 | 05/15/2011 |
| 62983P-AB-1 | NAKILAT INC. 144A 6.267% 12/31/33 SUB NT | F | 12/31/2011 | SCHEDULED REDEMPTION | | 297,744 | 297,744 | 291,132 | 292,025 | | 5,720 | | 5,720 | | 297,744 | | | | 9,330 | 12/31/2033 |
| 631103-AC-2 | NASDAQ OMX GROUP | | 01/03/2011 | FIRST TENNESSEE BANK (THE) | | 4,084,240 | 4,000,000 | 3,979,600 | 3,983,207 | | 53 | | 53 | | 3,983,260 | | 100,980 | 100,980 | 76,000 | 01/15/2015 |
| 631103-AA-6 | NASDAQ STOCK MARKET INC 2.500000% 08/15/ | | 03/29/2011 | Various | | 9,899,206 | 10,000,000 | 9,615,425 | 9,746,344 | | 21,550 | | 21,550 | | 9,767,895 | | 131,311 | 131,311 | 154,389 | 08/15/2013 |
| 63166M-BX-6 | NASSAU CNTY NY TOBACCO STLMT 06 A-1 ABS | | 06/10/2011 | PRAGER MCCARTHY & SEALY | | 991,900 | 744,271 | 1,003,020 | 745,685 | | 256,133 | | 256,133 | | 1,001,818 | | (9,918) | (9,918) | 54,337 | 06/01/2021 |
| 6325C0-AV-3 | NATIONAL AUSTRALIA BANK | F | 11/29/2011 | GOLDMAN, SACHS & CO. | | 7,407,610 | 7,000,000 | 7,156,100 | 7,124,548 | | (31,371) | | (31,371) | | 7,093,177 | | 314,433 | 314,433 | 330,750 | 07/08/2014 |
| 63487D-AQ-4 | NATIONAL BEDDING COMPANY, LLC 1ST LIEN T | | 10/03/2011 | SCHEDULED REDEMPTION | | 9,126 | 9,126 | 9,126 | 9,126 | | | | | | 9,126 | | | | 175 | 02/28/2013 |
| 63615#-AG-6 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | 10/15/2011 | SCHEDULED REDEMPTION | | 239,900 | 239,900 | 239,900 | 239,900 | | | | | | 239,900 | | | | 13,434 | 03/31/2024 |
| 63615#-AD-3 | NATIONAL FOOTBALL LEAGUE - 2008 G-3 DEAL | | 10/15/2011 | SCHEDULED REDEMPTION | | 159,933 | 159,933 | 159,933 | 159,933 | | | | | | 159,933 | | | | 8,956 | 03/31/2024 |
| 754427-AA-0 | NATIONAL GRID / KEYSPAN / RAVENSWOOD ABS | R | 07/15/2011 | SCHEDULED REDEMPTION | | 1,102,173 | 1,102,173 | 1,100,960 | 1,101,240 | | 932 | | 932 | | 1,102,173 | | | | 66,086 | 01/15/2019 |
| 64408#-AC-4 | NATIONAL GRID / NEW ENGLAND HYDRO FINANC | R | 12/17/2011 | SCHEDULED REDEMPTION | | 1,371,000 | 1,371,000 | 1,371,000 | 1,367,129 | | 3,871 | | 3,871 | | 1,371,000 | | | | 79,718 | 10/17/2015 |
| 637432-CU-7 | NATIONAL RURAL UTILITIES | | 10/21/2011 | Various | | 858,771 | 833,000 | 847,195 | 838,261 | | (3,199) | | (3,199) | | 835,062 | | 23,709 | 23,709 | 63,574 | 03/01/2012 |
| 78126#-AA-9 | NAVISTAR 9.05% SECURED NOTES | | 07/01/2011 | Various | | 5,036,019 | 5,036,019 | 5,036,019 | 5,036,019 | | | | | | 5,036,019 | | | | 305,229 | 07/01/2011 |
| 63934E-AM-0 | NAVISTAR INTL CORP | | 11/02/2011 | CALLED @ 103.00 | | 1,499,680 | 1,456,000 | 1,434,160 | 1,435,383 | | 1,013 | | 1,013 | | 1,436,396 | | 63,284 | 63,284 | 120,288 | 11/01/2021 |
| 63946B-AD-2 | NBC UNIVERSAL | | 09/08/2011 | J. P. MORGAN SECURITIES, INC. | | 11,196,100 | 10,000,000 | 9,984,500 | 9,985,311 | | 876 | | 876 | | 9,986,187 | | 1,209,913 | 1,209,913 | 447,764 | 04/30/2020 |
| 628782-9A-4 | NBTY INC TERM B LOAN | | 03/01/2011 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,013,598 | 3,013,493 | | (13,493) | | (13,493) | | 3,000,000 | | | | 73,229 | 10/01/2017 |
| 628783-AP-7 | NBTY, INC. TERM B-1 LOAN | | 12/30/2011 | Various | | 5,293,860 | 5,290,129 | 5,290,129 | | | | | | | 5,290,129 | | 3,731 | 3,731 | 100,445 | 10/01/2017 |
| S05400-29-6 | NEDER WATERSCHAPSBANK | F | 08/25/2011 | MORGAN STANLEY DEAN WITTER | | 3,069,000 | 3,000,000 | 2,999,880 | 2,999,887 | | 15 | | 15 | | 2,999,902 | | 69,098 | 69,098 | 58,500 | 09/09/2015 |
| 640217-AF-2 | NEIMAN MARCUS GROUP INC TERM LOAN B | | 06/08/2011 | CREDIT SUISSE | | 1,995,000 | 2,000,000 | 1,995,000 | | | 23 | | 23 | | 1,995,023 | | (23) | (23) | 6,618 | 05/16/2018 |
| 640217-AE-5 | NEIMAN MARCUS GROUP INC. TRANCHE B-2 LOA | | 05/16/2011 | Various | | 2,017,287 | 2,017,287 | 1,987,628 | 1,986,686 | | 30,600 | | 30,600 | | 2,017,287 | | | | 38,607 | 04/06/2016 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION TRANCHE A | | 12/30/2011 | SCHEDULED REDEMPTION | | 1,652,806 | 1,652,806 | 1,642,411 | 1,643,335 | | 9,471 | | 9,471 | | 1,652,806 | | | | 83,394 | 06/30/2027 |
| 641423-BH-0 | NEVADA POWER CO | | 03/22/2011 | DEUTSCHE BANK SECURITIES | | 4,289,112 | 4,050,000 | 4,405,185 | 4,243,296 | | (34,449) | | (34,449) | | 4,208,847 | | 80,265 | 80,265 | 117,000 | 04/15/2012 |
| 644616-AR-5 | NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP | | 09/06/2011 | CALLED @ 100.00000000 | | 9,650,000 | 9,650,000 | 9,650,000 | 9,650,000 | | | | | | 9,650,000 | | | | 126,875 | 12/01/2038 |
| 651639-AL-0 | NEWMONT MINING CORP | | 04/26/2011 | WARBURG DILLION READ LLC | | 5,389,450 | 5,000,000 | 4,975,100 | 4,977,625 | | 668 | | 668 | | 4,978,294 | | 411,156 | 411,156 | 148,056 | 10/01/2019 |
| 651639-AH-9 | NEWMONT MINING CORP 1.250000% 07/15/2014 | | 03/29/2011 | Various | | 3,187,431 | 2,475,000 | 2,561,130 | 2,544,322 | | (4,535) | | (4,535) | | 2,539,787 | | 647,645 | 647,645 | 21,479 | 07/15/2014 |
| 651639-AJ-5 | NEWMONT MINING CORP 1.625000% 07/15/2017 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 5,263,600 | 4,000,000 | 4,159,297 | 4,141,297 | | (5,229) | | (5,229) | | 4,136,068 | | 1,127,532 | 1,127,532 | 46,222 | 07/15/2017 |
| 652482-BG-4 | NEWS AMERICA INC | | 10/17/2011 | DEUTSCHE BANK SECURITIES | | 5,465,300 | 5,000,000 | 4,919,600 | 4,960,320 | | 7,386 | | 7,386 | | 4,967,706 | | 497,594 | 497,594 | 224,514 | 12/15/2014 |
| 63615#-AA-9 | NFL 6.69% SR NTS ABS | | 10/15/2011 | SCHEDULED REDEMPTION | | 2,264,731 | 2,264,731 | 2,397,073 | 2,332,877 | | (68,147) | | (68,147) | | 2,264,731 | | | | 151,510 | 10/15/2016 |
| 63615#-AB-7 | NFL SER A 6.56% SR NTS ABS | | 10/15/2011 | SCHEDULED REDEMPTION | | 1,345,046 | 1,345,046 | 1,345,046 | 1,345,046 | | | | | | 1,345,046 | | | | 88,235 | 10/15/2017 |
| 62912X-AB-0 | NGPL PIPECO LLC | | 04/26/2011 | MORGAN STANLEY DEAN WITTER | | 1,643,505 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | 143,505 | 143,505 | 39,748 | 12/15/2017 |

# 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 |
| | | | | PARIBAS CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 62914A-AB-8 | NIBC BANK NV | F | 08/08/2011 | | | 16,800,640 | 16,000,000 | 15,965,120 | 15,972,249 | | 4,130 | | 4,130 | | 15,976,379 | | 824,261 | 824,261 | 309,867 | 12/02/2014 |
| 65409Y-AM-7 | NIELSEN FINANCE LLC CLASS A DOLLAR TERM | | 12/30/2011 | SCHEDULED REDEMPTION | | 930,874 | 930,874 | 891,644 | 898,251 | | 32,623 | | 32,623 | | 930,874 | | | | 18,649 | 08/09/2013 |
| 64109Y-AB-7 | NLFLP 2005-1, A2 CMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 1,510,255 | 1,510,255 | 1,510,255 | 1,510,255 | | | | | | 1,510,255 | | | | 50,027 | 02/27/2014 |
| 65539B-AA-6 | NMRR 2010-1R A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,814,514 | 2,814,514 | 2,826,827 | 2,823,602 | | (9,088) | | (9,088) | | 2,814,514 | | | | 105,674 | 07/26/2037 |
| 65488B-AA-7 | NOARK PIPELINE 7.15% NOTES DUE 2018 | | 12/01/2011 | SCHEDULED REDEMPTION | | 300,000 | 300,000 | 300,000 | 299,122 | | 878 | | 878 | | 300,000 | | | | 21,450 | 06/01/2018 |
| | | | | CREDIT SUISSE FIRST | | | | | | | | | | | | | | | | |
| 654902-AB-1 | NOKIA CORP | F | 11/08/2011 | BOSTON CORPORATION | | 3,981,480 | 4,000,000 | 3,963,000 | 3,967,800 | | 2,702 | | 2,702 | | 3,970,502 | | 10,978 | 10,978 | 214,403 | 05/15/2019 |
| 65535H-AA-7 | NOMURA HOLDINGS INC | F | 12/06/2011 | BANK OF AMERICA | | 5,003,020 | 5,000,000 | 4,984,300 | 4,986,632 | | 2,749 | | 2,749 | | 4,989,380 | | 13,640 | 13,640 | 314,306 | 03/04/2015 |
| 65557C-AA-1 | NORDEA BANK NORGE ASA | F | 07/29/2011 | Various | | 18,847,880 | 18,000,000 | 17,973,900 | 17,979,405 | | 2,936 | | 2,936 | | 17,982,341 | | 865,539 | 865,539 | 478,944 | 11/13/2014 |
| 655844-AK-4 | NORFOLK SOUTHERN CORP | | 09/28/2011 | Various | | 22,038,160 | 21,080,000 | 22,039,485 | 22,038,302 | | (142) | | (142) | | 22,038,160 | | | | 1,383,141 | 05/15/2097 |
| 655844-AP-3 | NORFOLK SOUTHERN CORP | | 02/15/2011 | MATURED | | 5,300,000 | 5,300,000 | 5,601,511 | 5,311,987 | | (11,987) | | (11,987) | | 5,300,000 | | | | 178,875 | 02/15/2011 |
| 655844-AQ-1 | NORFOLK SOUTHERN CORP | | 09/28/2011 | Various | | 1,201,235 | 840,000 | 1,223,956 | 1,255,842 | | (54,606) | | (54,606) | | 1,201,235 | | | | 65,806 | 02/15/2031 |
| 655844-BC-1 | NORFOLK SOUTHERN CORP | | 11/01/2011 | GOLDMAN, SACHS & CO. | | 4,877,920 | 4,000,000 | 3,990,000 | 3,991,215 | | 694 | | 694 | | 3,991,908 | | 886,012 | 886,012 | 209,122 | 06/15/2019 |
| 655844-BE-7 | NORFOLK SOUTHERN CORP | | 11/02/2011 | Various | | 9,144,579 | 8,502,259 | 4,946,207 | | | 3,498 | | 3,498 | | 4,949,705 | | 4,194,874 | 4,194,874 | 58,514 | 10/01/2041 |
| G6655#-AD-6 | NORTHERN FOODS PLC (UNITED KINGDOM) 2012 | D | 05/06/2011 | PRINCIPAL PAYDOWN | | 20,148,000 | 20,148,000 | 20,148,000 | 18,205,331 | | (52,747) | | (52,747) | 2,252,596 | 20,405,180 | (1,006,283) | 749,102 | (257,180) | 742,272 | 12/20/2012 |
| G6655#-AE-4 | NORTHERN FOODS PLC (UNITED KINGDOM) 2015 | D | 05/06/2011 | PRINCIPAL PAYDOWN | | 20,148,000 | 20,148,000 | 20,148,000 | 18,339,095 | | (28,721) | | (28,721) | 2,269,147 | 20,579,522 | (1,014,880) | 583,358 | (431,523) | 2,126,765 | 12/20/2015 |
| 66586G-BZ-9 | NORTHERN TRUST CO | | 03/07/2011 | MATURED | | 9,000,000 | 9,000,000 | 10,299,150 | 9,037,451 | | (37,451) | | (37,451) | | 9,000,000 | | | | 292,950 | 03/07/2011 |
| 666807-AT-9 | NORTHROP GRUMMAN CORP | | 02/15/2011 | MATURED | | 10,200,000 | 10,200,000 | 12,066,266 | 10,234,712 | | (34,712) | | (34,712) | | 10,200,000 | | | | 363,375 | 02/15/2011 |
| | | | | CANTOR, FITZGERALD & | | | | | | | | | | | | | | | | |
| 666807-AQ-5 | NORTHROP-GRUMMAN CORP | | 08/15/2011 | CO. | | 1,394,760 | 1,000,000 | 911,110 | 927,352 | | 1,509 | | 1,509 | | 928,861 | | 465,899 | 465,899 | 75,906 | 03/01/2026 |
| 668131-AA-3 | NORTHWESTERN MUTUAL LIFE | | 12/01/2011 | VARIOUS | | 10,000,000 | 10,000,000 | | 10,000,000 | | | | | | 10,000,000 | | | | | 03/30/2040 |
| 66858N-AA-1 | NORTHWOODS CAPITAL IV, LTD. CLASS A-1A | E | 11/03/2011 | SCHEDULED REDEMPTION | | 833,601 | 833,601 | 833,601 | 833,601 | | | | | | 833,601 | | | | 5,005 | 05/03/2018 |
| 66858W-AC-7 | NORTHWOODS CAPITAL V, LIMITED COMBINATIO | E | 01/18/2011 | EXCHANGE | | 11,847,094 | 20,000,000 | 12,016,930 | 11,853,972 | | (6,877) | | (6,877) | | 11,847,095 | | (1) | (1) | 23,800 | 12/07/2020 |
| 66859H-AE-5 | NORTHWOODS CAPTIAL VIII EQUITY LOANS CLO | E | 10/28/2011 | DISTRIBUTION | | 1,219,895 | | | | | | | | | 1,219,895 | | 1,219,895 | 1,219,895 | | 07/28/2022 |
| | | | | SUSQUEHANNA FINANCIAL | | | | | | | | | | | | | | | | |
| 66989H-AA-6 | NOVARTIS CAPITAL CORP | R | 11/30/2011 | GROUP LLLP | | 10,682,800 | 10,000,000 | 9,989,700 | 9,993,352 | | 1,897 | | 1,897 | | 9,995,250 | | 687,550 | 687,550 | 544,271 | 02/10/2014 |
| | | | | DEUTSCHE BANK | | | | | | | | | | | | | | | | |
| 66989H-AB-4 | NOVARTIS CAPITAL CORP | | 03/22/2011 | SECURITIES | | 10,185,000 | 10,000,000 | 10,244,300 | 10,210,609 | | (21,015) | | (21,015) | | 10,189,594 | | (4,594) | (4,594) | 79,694 | 04/24/2013 |
| 66989H-AC-2 | NOVARTIS CAPITAL CORP | R | 06/28/2011 | Various | | 13,506,650 | 13,000,000 | 13,460,960 | 13,429,005 | | (39,828) | | (39,828) | | 13,389,178 | | 117,472 | 117,472 | 224,911 | 04/24/2015 |
| 67001B-AK-9 | NOVELIS CORPORATION TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 13,500 | 13,500 | 13,365 | | | 135 | | 135 | | 13,500 | | | | 42,811 | 03/09/2017 |
| | | | | MORGAN STANLEY DEAN | | | | | | | | | | | | | | | | |
| 67000X-AL-0 | NOVELIS INC | A | 08/25/2011 | WITTER | | 2,266,875 | 2,250,000 | 2,250,000 | 2,250,000 | | | | | | 2,250,000 | | 16,875 | 16,875 | 132,430 | 12/15/2017 |
| 629377-AU-6 | NRG ENERGY INC | | 05/24/2011 | TENDER OFFER | | 13,896,630 | 13,500,000 | 13,183,750 | 13,212,339 | | 18,509 | | 18,509 | | 13,230,848 | | 665,782 | 665,782 | 945,328 | 02/01/2016 |
| | | | | KEYBANC CAPITAL MARKETS | | | | | | | | | | | | | | | | |
| 629377-AX-0 | NRG ENERGY INC | | 08/08/2011 | | | 3,335,313 | 3,250,000 | 3,282,500 | 3,279,406 | | (3,938) | | (3,938) | | 3,275,468 | | 59,845 | 59,845 | 256,998 | 01/15/2017 |
| 62938U-AC-4 | NRG ENERGY INC | | 07/01/2011 | Various | | 622,457 | 622,457 | 598,452 | 599,549 | | 22,908 | | 22,908 | | 622,457 | | | | 8,592 | 02/01/2013 |
| 62938U-AD-2 | NRG ENERGY INC CREDIT LINKED DEPOSIT | | 07/01/2011 | SCHEDULED REDEMPTION | | 524,120 | 524,120 | 496,603 | 504,934 | | 19,185 | | 19,185 | | 524,120 | | | | 8,037 | 02/01/2013 |
| 63860F-AB-9 | NSTR 2006-B, AV2 | | 03/16/2011 | Various | | 10,707,032 | 11,087,788 | 11,087,788 | 11,087,788 | | | | | | 11,087,788 | | (380,756) | (380,756) | 9,773 | 09/25/2036 |
| 62941F-AH-1 | NTL CABLE PLC | F | 07/25/2011 | CALLED @ 105.03000000 | | 2,100,600 | 2,000,000 | 2,080,000 | 2,071,246 | | (9,850) | | (9,850) | | 2,061,397 | | 39,203 | 39,203 | 172,361 | 08/15/2016 |
| 670598-AB-3 | NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY | | 04/07/2011 | SCHEDULED REDEMPTION | | 422,857 | 422,857 | 419,442 | 418,961 | | 3,897 | | 3,897 | | 422,857 | | | | 9,098 | 02/18/2015 |
| 67059G-AJ-2 | NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA | | 12/30/2011 | SCHEDULED REDEMPTION | | 48,729 | 48,729 | 48,729 | | | | | | | 48,729 | | | | 17,066 | 04/07/2017 |
| | | | | WELLS FARGO BROKERAGE | | | | | | | | | | | | | | | | |
| 67059T-AB-1 | NUSTAR LOGISTICS LP | | 08/01/2011 | SERVICES | | 15,310,569 | 14,650,000 | 14,621,726 | 14,622,582 | | 1,339 | | 1,339 | | 14,623,920 | | 686,648 | 686,648 | 687,573 | 09/01/2020 |
| N6510*-AB-1 | NUTRECO SERIES 2004-1 TRANCHE B DUE 2011 | F | 05/04/2011 | MATURED | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 566,250 | 05/04/2011 |
| 67133U-AA-0 | OAK HILL CREDIT PARTNERS II, CL. A-1A LO | E | 11/14/2011 | SCHEDULED REDEMPTION | | 4,248,593 | 4,248,593 | 4,248,593 | 4,248,593 | | | | | | 4,248,593 | | | | 27,416 | 02/12/2015 |
| 67134B-AD-5 | OAK HILL CREDIT PARTNERS IV, LTD. COMBO | E | 01/19/2011 | EXCHANGE | | 10,012,076 | 20,000,000 | 9,248,804 | 9,994,074 | | 18,003 | | 18,003 | | 10,012,077 | | (1) | (1) | 255,500 | 05/17/2021 |
| 674599-BV-6 | OCCIDENTAL PETROLEUM | | 03/31/2011 | Various | | 11,640,594 | 11,105,000 | 12,215,123 | 11,258,334 | | (36,316) | | (36,316) | | 11,222,018 | | 418,576 | 418,576 | 533,040 | 01/15/2012 |
| 675758-AG-1 | ODEBRECHT FINANCE LTD | F | 11/30/2011 | Various | | 10,060,300 | 10,000,000 | 10,000,000 | | | | | | | 10,000,000 | | 60,300 | 60,300 | 209,333 | 04/05/2023 |
| 677730-A*-4 | OHIO VALLEY ELECTRIC CORP. SER 2006-A | | 08/15/2011 | SCHEDULED REDEMPTION | | 1,602,061 | 1,602,061 | 1,602,061 | 1,722,175 | | (120,114) | | (120,114) | | 1,602,061 | | | | 92,920 | 06/15/2040 |
| 679574-A*-4 | OLD DOMINION ELECTRIC COOPERATIVE 4.83% | | 12/01/2011 | SCHEDULED REDEMPTION | | 966,667 | 966,667 | 966,667 | | | | | | | 966,667 | | | | 30,349 | 12/01/2040 |
| 680223-AF-1 | OLD REPUBLIC INTL CORP 8.000000% 05/15/2 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 5,291,010 | 4,500,000 | 5,062,166 | 4,836,784 | | (60,554) | | (60,554) | | 4,776,231 | | 514,779 | 514,779 | 136,000 | 05/15/2012 |
| 86708*-AB-0 | OLIN CORP. (GUARANTOR) / SUNBELT CHLOR A | | 12/22/2011 | SCHEDULED REDEMPTION | | 625,000 | 625,000 | 625,000 | 628,176 | | (3,176) | | (3,176) | | 625,000 | | | | 45,188 | 12/22/2017 |
| 681904-AK-4 | OMNICARE INC | | 10/17/2011 | Various | | 3,103,140 | 3,000,000 | 2,955,000 | 2,958,853 | | 5,118 | | 5,118 | | 2,963,971 | | 139,169 | 139,169 | 157,272 | 12/15/2015 |
| Q8530#-AD-2 | ONESTEEL LTD SER D SR NTS | F | 07/30/2011 | MATURED | | 30,000,000 | 30,000,000 | 29,975,986 | 29,985,429 | | 14,571 | | 14,571 | | 30,000,000 | | | | 1,734,000 | 07/30/2011 |
| 14173V-AC-7 | ONEX CARESTREAM FINANCE LP TERM LOAN B | | 09/29/2011 | Various | | 6,746,479 | 7,030,229 | 6,995,078 | | | 1,067 | | 1,067 | | 6,996,145 | | (249,666) | (249,666) | 164,140 | 02/25/2017 |
| 685048-AA-8 | ONGLT 2006-A, A ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,989,058 | 3,989,058 | 3,988,950 | 3,989,020 | | 37 | | 37 | | 3,989,058 | | | | 134,949 | 11/15/2021 |

# 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 |
| 68389F-ES-9 | OOMLT 2004-1, M1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 479,752 | 479,752 | 479,752 | 470,594 | | | | | | 479,752 | | | | 3,149 | 01/25/2034 |
| 68403B-AG-0 | OOMLT 2007-FXD2 2A6 RMBS | | 11/01/2011 | SCHEDULED REDEMPTION | | 90,367 | 90,367 | 87,481 | 90,367 | | | | | | 90,367 | | | | 2,582 | 03/25/2037 |
| 68371V-AG-4 | OPEN SOLUTIONS INC. TERM LOAN | | 06/14/2011 | Various | | 2,004,571 | 2,288,625 | 2,288,625 | 2,288,625 | | | | | | 2,288,625 | | (284,053) | (284,053) | 33,524 | 01/23/2014 |
| 68557D-AA-3 | ORCAL GEOTHERMAL INC SENIOR SECURED 2020 | | 12/30/2011 | SCHEDULED REDEMPTION | | 851,011 | 851,011 | 848,627 | 849,005 | | 2,006 | | 2,006 | | 851,011 | | | | 26,424 | 12/30/2020 |
| 69242*-AA-1 | OYSTER CREEK LTD SR NTS | | 09/15/2011 | SCHEDULED REDEMPTION | | 1,957,300 | 1,957,300 | 1,957,300 | 1,963,113 | | (5,813) | | (5,813) | | 1,957,300 | | | | 127,973 | 03/15/2014 |
| 694308-GC-5 | PACIFIC GAS & ELECTRIC | | 03/01/2011 | MATURED | | 5,650,000 | 5,650,000 | 5,320,959 | 5,637,274 | | 12,726 | | 12,726 | | 5,650,000 | | | | 118,650 | 03/01/2011 |
| 694308-GE-1 | PACIFIC GAS & ELECTRIC | | 11/28/2011 | Various | | 15,176,370 | 12,500,000 | 11,655,125 | 11,731,199 | | 12,460 | | 12,460 | | 11,743,658 | | 3,432,712 | 3,432,712 | 892,207 | 03/01/2034 |
| 69573X-AF-6 | PAINEWEBBER CMO TR SER N CL N 3 RMBS | | 11/01/2011 | SCHEDULED REDEMPTION | | 18,612 | 18,612 | 18,031 | 18,424 | | 188 | | 188 | | 18,612 | | | | 963 | 01/01/2019 |
| 69763N-AB-7 | PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO | E | 11/01/2011 | SCHEDULED REDEMPTION | | 43,221 | 43,221 | 23,689 | 26,977 | | 16,245 | | 16,245 | | 43,221 | | | | 2,985 | 05/31/2012 |
| 69763N-AC-5 | PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L | E | 11/01/2011 | SCHEDULED REDEMPTION | | 86,423 | 86,423 | 70,799 | 64,742 | | 21,681 | | 21,681 | | 86,423 | | | | 1,481 | 05/31/2012 |
| 698476-DA-3 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | 05/25/2011 | CALLED @ 100.00000000 | | 3,900,000 | 3,900,000 | 3,900,000 | 3,900,000 | | | | | | 3,900,000 | | | | 31,508 | 04/01/2031 |
| 698476-DC-9 | PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD | | 05/24/2011 | CALLED @ 100.00000000 | | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 4,904 | 10/01/2031 |
| 698476-DR-6 | PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS | | 10/13/2011 | CALLED @ 100.00000000 | | 2,600,000 | 2,600,000 | 2,600,000 | 2,600,000 | | | | | | 2,600,000 | | | | 35,630 | 06/01/2036 |
| 698476-DX-3 | PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS | | 10/06/2011 | CALLED @ 100.00000000 | | 7,800,000 | 7,800,000 | 7,800,000 | 7,800,000 | | | | | | 7,800,000 | | | | 99,251 | 01/01/2040 |
| 698525-AA-0 | PANOCHE ENERGY CENTER SENIOR SECURED | | 08/31/2011 | SCHEDULED REDEMPTION | | 948,650 | 948,650 | 948,650 | 948,650 | | | | | | 948,650 | | | | 65,315 | 07/31/2029 |
| 70556J-AC-3 | PEGASUS AVIATION LEASE SERIES 1999-1 CLA | | 12/30/2011 | Various | | | 15,000,000 | 3,822,746 | | | | | | | | | | | | 03/25/2029 |
| 70556M-AA-0 | PEGASUS AVIATION, INC SERIES 2000-A A-1 | | 12/27/2011 | SCHEDULED REDEMPTION | | 440,945 | 440,945 | 236,191 | 147,030 | | 293,915 | | 293,915 | | 440,945 | | | | 1,300 | 03/25/2015 |
| 70757D-AD-1 | PENN NATIONAL GAMING TERM B | | 07/14/2011 | Various | | 3,000,000 | 3,000,000 | 2,973,056 | 2,970,990 | | 29,010 | | 29,010 | | 3,000,000 | | | | 39,604 | 10/03/2012 |
| 70757D-AJ-8 | PENN NATIONAL GAMING, INC.- TERM B | | 12/30/2011 | SCHEDULED REDEMPTION | | 3,000 | 3,000 | 2,993 | | | 8 | | 8 | | 3,000 | | | | 37 | 07/14/2018 |
| 910748-A@-1 | PEPCO HOLDINGS / DELMARVA P&L / UNITED J | | 01/02/2011 | SCHEDULED REDEMPTION | | 1,101,075 | 1,101,075 | 1,101,075 | 1,095,353 | | 5,722 | | 5,722 | | 1,101,075 | | | | 114,181 | 07/02/2018 |
| 71343P-AD-3 | PEPSIAMERICAS INC | | 05/31/2011 | MATURED | | 6,500,000 | 6,500,000 | 6,514,720 | 6,503,256 | | (3,256) | | (3,256) | | 6,500,000 | | | | 182,813 | 05/31/2011 |
| 713448-BW-7 | PEPSICO INC | | 11/15/2011 | ROYAL BANK OF SCOTLAND PLC | | 6,117,780 | 6,000,000 | 5,963,580 | | | 690 | | 690 | | 5,964,270 | | 153,511 | 153,511 | 39,500 | 08/25/2021 |
| 743873-AX-9 | PFMLT 2005-1 2A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 717,654 | 717,654 | 699,460 | 699,625 | | 18,029 | | 18,029 | | 717,654 | | | | 11,510 | 05/25/2035 |
| 743873-BX-8 | PFMLT 2005-2 2A1B RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 539,193 | 539,193 | 291,164 | 296,161 | | 243,032 | | 243,032 | | 539,193 | | | | 8,148 | 10/25/2035 |
| 69337M-AA-8 | PHHAM 2007-3 A1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 5,732,010 | 5,732,010 | 4,599,938 | 5,222,560 | | 509,450 | | 509,450 | | 5,732,010 | | | | 11,709 | 07/25/2037 |
| 69336R-AS-9 | PHMC 2005-3 A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,446,064 | 7,446,064 | 7,488,767 | 7,422,878 | | 23,186 | | 23,186 | | 7,446,064 | | | | 199,300 | 06/18/2035 |
| 69336R-BG-4 | PHMC 2005-4 A2 | | 02/01/2011 | SCHEDULED REDEMPTION | | 2,857,065 | 2,857,065 | 2,872,985 | 2,856,360 | | 706 | | 706 | | 2,857,065 | | | | 18,898 | 07/18/2035 |
| 69336R-BZ-2 | PHMC 2005-5 A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 8,883,347 | 8,883,347 | 8,911,800 | 8,834,422 | | 48,924 | | 48,924 | | 8,883,347 | | | | 280,649 | 08/18/2035 |
| 69336R-CQ-1 | PHMC 2005-6 A4 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 10,054,030 | 10,054,030 | 10,056,151 | 10,030,233 | | 23,797 | | 23,797 | | 10,054,030 | | | | 305,042 | 11/18/2035 |
| 69335V-AA-0 | PHMC 2006-3 A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 3,632,314 | 3,632,314 | 3,665,005 | 3,641,499 | | (9,184) | | (9,184) | | 3,632,314 | | | | 133,393 | 10/18/2036 |
| 69337A-AC-0 | PHMC 2007-1 A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 9,250,024 | 9,250,024 | 9,290,623 | 9,245,847 | | 4,178 | | 4,178 | | 9,250,024 | | | | 317,637 | 02/18/2037 |
| 69337G-AA-1 | PHMC 2007-2 A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 7,515,007 | 7,515,007 | 7,599,792 | 7,552,086 | | (37,078) | | (37,078) | | 7,515,007 | | | | 275,369 | 05/18/2037 |
| 69336Q-AC-6 | PHMC 2007-4 A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,623,162 | 1,623,162 | 1,582,318 | 1,607,115 | | 16,047 | | 16,047 | | 1,623,162 | | | | 44,592 | 06/18/2037 |
| 500472-AC-9 | PHILIPS ELECTRONICS NV | F | 09/12/2011 | MORGAN KEEGAN & COMPANY, INC. | | 1,253,450 | 1,000,000 | 983,300 | 983,817 | | 146 | | 146 | | 983,962 | | 269,488 | 269,488 | 69,514 | 03/11/2038 |
| 991195-9A-8 | PHILLIPS-VAN HEUSEN CORP TRANCHE B TERM | | 03/02/2011 | Various | | 867,577 | 867,577 | 864,190 | 864,124 | | 3,453 | | 3,453 | | 867,577 | | | | 9,208 | 05/06/2016 |
| 720830-AB-4 | PIERRE FOODS INC | | 06/16/2011 | DISTRIBUTION | | 272 | | | | | | | | | | | 272 | 272 | | 07/15/2012 |
| 72083E-AF-5 | PIERRE FOODS INC TERM LOAN 1ST LIEN | | 12/30/2011 | SCHEDULED REDEMPTION | | 25,000 | 25,000 | 24,544 | 24,515 | | 485 | | 485 | | 25,000 | | | | 134 | 09/30/2016 |
| 72129#-AB-7 | PIKE ELECTRIC TERM LOAN B | | 03/18/2011 | BARCLAYS BANK | | 1,254,667 | 1,261,764 | 1,271,611 | 1,270,150 | | (1,139) | | (1,139) | | 1,269,011 | | (14,344) | (14,344) | 6,009 | 07/01/2012 |
| 72129#-AC-5 | PIKE ELECTRIC TERM LOAN C (12/04) | | 03/18/2011 | BARCLAYS BANK | | 952,261 | 957,648 | 957,648 | 957,648 | | | | | | 957,648 | | (5,387) | (5,387) | 3,714 | 12/10/2012 |
| 72147K-AB-4 | PILGRIM'S PRIDE CORP | | 08/08/2011 | Various | | 1,424,531 | 1,575,000 | 1,563,518 | 1,563,568 | | 496 | | 496 | | 1,564,064 | | (139,533) | (139,533) | 64,313 | 12/15/2018 |
| 72165N-AF-6 | PILOT TRAVEL CENTERS INITIAL TRANCHE B T | | 12/30/2011 | SCHEDULED REDEMPTION | | 57,263 | 57,263 | 57,299 | | | (36) | | (36) | | 57,263 | | | | 641 | 03/30/2018 |
| 72165N-ZZ-5 | PILOT TRAVEL CENTERS TERM B | | 03/30/2011 | Various | | 860,559 | 860,559 | 852,754 | 852,546 | | 8,013 | | 8,013 | | 860,559 | | | | 27,642 | 06/30/2016 |
| 69349F-AF-8 | PINAFORE LLC (TOMKINS) TERM B-1 | F | 11/10/2011 | SCHEDULED REDEMPTION | | 88,702 | 88,702 | 87,868 | 87,832 | | 870 | | 870 | | 88,702 | | | | 17,166 | 09/21/2016 |
| 72447X-AC-1 | PITNEY BOWES INC | | 12/06/2011 | CITIBANK | | 1,057,900 | 1,000,000 | 988,030 | 991,243 | | 1,031 | | 1,031 | | 992,274 | | 65,626 | 65,626 | 70,917 | 09/15/2017 |
| 726503-AD-7 | PLAINS ALL AMER PIPELINE | | 02/07/2011 | CALLED @ 111.1054738 | | 6,888,539 | 6,200,000 | 7,192,000 | 6,475,160 | | (14,738) | | (14,738) | | 6,460,422 | | 428,118 | 428,118 | 149,489 | 10/15/2012 |
| 72925#-AC-1 | PLUM CREEK 7.66% SER J SR NTS | | 10/01/2011 | MATURED | | 2,823,353 | 2,823,353 | 2,821,864 | 2,821,503 | | 1,850 | | 1,850 | | 2,823,353 | | | | 216,269 | 10/01/2011 |
| 86708*-AA-2 | POLYONE (GUARANTOR) / SUNBELT CHLOR ALKA | | 12/22/2011 | SCHEDULED REDEMPTION | | 625,000 | 625,000 | 625,000 | 625,000 | | | | | | 625,000 | | | | 45,188 | 12/22/2017 |
| 73316P-GK-0 | POPLR 2005-5, AF6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 308,071 | 308,071 | 308,242 | 307,965 | | 105 | | 105 | | 308,071 | | | | 10,439 | 11/25/2035 |
| 73316P-JR-2 | POPLR 2005-6 A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 226,264 | 226,264 | 226,476 | 226,341 | | (77) | | (77) | | 226,264 | | | | 8,261 | 01/25/2036 |
| 73316P-EL-0 | POPLR 2005-B, M1 | | 03/16/2011 | Various | | 7,855,520 | 8,259,657 | 8,259,657 | 8,259,657 | | | | | | 8,259,657 | | (404,137) | (404,137) | 13,894 | 08/25/2035 |
| 73316Q-AB-4 | POPLR 2006-D, A2 | | 02/01/2011 | Various | | 9,243,369 | 9,926,240 | 9,926,240 | 9,926,240 | | | | | | 9,926,240 | | (682,872) | (682,872) | 4,430 | 11/25/2046 |
| 73316T-AB-8 | POPLR 2006-E, A2 | | 02/01/2011 | WELLS FARGO | | 9,455,608 | 10,818,000 | 10,818,000 | 10,818,000 | | | | | | 10,818,000 | | (1,362,392) | (1,362,392) | 4,811 | 01/25/2037 |
| 73755L-AB-3 | POTASH CORP | A | 05/31/2011 | MATURED | | 21,540,000 | 21,540,000 | 24,721,991 | 21,727,518 | | (187,518) | | (187,518) | | 21,540,000 | | | | 834,675 | 05/31/2011 |
| 73932L-AA-1 | POWER RECEIVABLES FINANC ABS | | 10/01/2011 | SCHEDULED REDEMPTION | | 2,002,451 | 2,002,451 | 2,001,862 | 2,002,378 | | 72 | | 72 | | 2,002,451 | | | | 102,949 | 01/01/2012 |
| 78402*-AA-8 | PPG INDUSTRIES / SC LEASING LLC SR SECD | | 12/31/2011 | SCHEDULED REDEMPTION | | 359,767 | 359,767 | 349,818 | 351,493 | | 8,274 | | 8,274 | | 359,767 | | | | 11,563 | 12/31/2022 |

# 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 |
| 693506-BF-3 | PPG INDUSTRIES INC | | 05/20/2011 | ROYAL BANK OF SCOTLAND PLC | | 9,713,200 | 10,000,000 | 9,912,400 | 9,914,580 | | 6,466 | | 6,466 | | 9,921,046 | | (207,846) | (207,846) | 101,861 | 01/15/2016 |
| 70069F-FH-5 | PPSI 2005-WCH1, M1 | | 03/02/2011 | WELLS FARGO | | 3,973,750 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (26,250) | (26,250) | 5,681 | 01/25/2036 |
| 70069F-FJ-1 | PPSI 2005-WCH1, M2 | | 02/09/2011 | AMHERST SECURITIES | | 1,865,625 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (134,375) | (134,375) | 2,124 | 01/25/2036 |
| 70069F-GB-7 | PPSI 2005-WHQ1, M2 | | 04/05/2011 | Various | | 7,692,500 | 8,500,000 | 7,599,765 | 8,500,000 | | (75,359) | 900,235 | (975,594) | | 7,524,406 | | 168,094 | 168,094 | 18,283 | 03/25/2035 |
| 127216-AD-1 | PRATT INDUSTRIES (USA), INC. / CADDO-BOS | | 12/30/2011 | SCHEDULED REDEMPTION | | 1,500,000 | 1,500,000 | 1,500,000 | 1,498,751 | | 1,249 | | 1,249 | | 1,500,000 | | | | 122,787 | 06/30/2018 |
| 74005P-AX-2 | PRAXAIR INC | | 05/12/2011 | CITIBANK | | 3,078,180 | 3,000,000 | 2,996,400 | 2,997,389 | | 393 | | 393 | | 2,997,782 | | 80,398 | 80,398 | 27,094 | 06/14/2013 |
| 74041A-AA-1 | PREFERRED TERM SECURITIES XIII PREFERRED | E | 12/26/2011 | SCHEDULED REDEMPTION | | 4,153,174 | 4,153,174 | 4,153,174 | 4,153,174 | | | | | | 4,153,174 | | | | 28,897 | 03/24/2034 |
| 74042E-AC-8 | PREFERRED TERM SECURITIES XVII FLOAT. RA | E | 12/23/2011 | DISTRIBUTION | | 141,683 | | 141,683 | | | 27,926 | | 27,926 | | 141,683 | | | | | 06/23/2035 |
| 740816-AF-0 | PRES & FELLOWS OF HARVAR | | 06/02/2011 | CALLED @ 109.4155881 | | 3,063,636 | 2,800,000 | 3,072,328 | 3,019,086 | | (29,359) | | (29,359) | | 2,989,728 | | 73,909 | 73,909 | 123,278 | 01/15/2014 |
| 74112K-AC-9 | PRESTIGE AUTO RECEIVABLES TRUS | | 09/15/2011 | Various | | 3,480,118 | 3,480,118 | 3,595,397 | 3,570,737 | | (47,712) | | (47,712) | | 3,523,026 | | (42,908) | (42,908) | 115,779 | 08/15/2014 |
| 74114#-AA-2 | PRESTOLITE ELECTRIC TERM LOAN (5/05) | | 09/30/2011 | Various | | 295,500 | 295,500 | 295,500 | 315,060 | | (48,645) | | (48,645) | | 295,500 | | | | 169,001 | 06/30/2012 |
| G5924#-AA-9 | PRICEWATERHOUSECOOPERS LLP/LIFEGUARD SYN | E | 06/29/2011 | CALLED @ 100.00000000 | | 35,000,000 | 35,000,000 | 34,865,550 | 34,975,499 | | 21,708 | | 21,708 | | 34,997,207 | | 2,793 | 2,793 | 313,299 | 07/25/2011 |
| 042059-AB-1 | PRIMA SYNTHETIC CDO SYNTHETIC | E | 06/30/2011 | Various | | 12,318 | 25,000,000 | 138,844 | | | | | | | 12,318 | | 12,318 | | | 12/20/2013 |
| 69351H-AA-0 | PRIME PROPERTY FUNDING | | 09/30/2011 | CANTOR FITZGERALD | | 18,033,300 | 18,000,000 | 17,944,560 | 18,172,075 | | (27,286) | | (27,286) | | 18,144,789 | | (111,489) | (111,489) | 779,000 | 06/01/2015 |
| 060340-A*-7 | PRIMER BANCO DEL ISTMO ABS | F | 12/15/2011 | Various | | 2,119,799 | 2,119,799 | 2,119,799 | 2,119,799 | | | | | | 2,119,799 | | | | 67,863 | 12/15/2011 |
| 74252N-AB-5 | PRINCIPAL MUTUAL | | 12/01/2011 | VARIOUS | | 1,019,919 | 1,019,919 | | 1,019,919 | | | | | | 1,019,919 | | | | | 03/01/2044 |
| 743263-AD-7 | PROGRESS ENERGY | | 03/01/2011 | MATURED | | 1,500,000 | 1,500,000 | 1,611,536 | 1,504,670 | | (4,670) | | (4,670) | | 1,500,000 | | | | 53,250 | 03/01/2011 |
| 743263-AP-0 | PROGRESS ENERGY INC | | 08/25/2011 | ROYAL BANK OF SCOTLAND PLC | | 5,647,200 | 5,000,000 | 4,995,700 | 4,995,760 | | 37 | | 37 | | 4,995,797 | | 651,403 | 651,403 | 224,167 | 12/01/2039 |
| 744320-BP-9 | PRUDENTIAL FINANCIAL INC | | 10/18/2011 | BANK OF AMERICA | | 12,013,800 | 12,000,000 | 11,908,560 | 11,909,433 | | 5,962 | | 5,962 | | 11,915,395 | | 98,405 | 98,405 | 499,500 | 11/15/2020 |
| 71880*-AD-8 | PRUDENTIAL/PHL FUNDING I INC | | 10/20/2011 | SCHEDULED REDEMPTION | | 1,084,430 | 1,084,430 | 949,213 | 1,008,642 | | 75,789 | | 75,789 | | 1,084,430 | | | | 78,384 | 07/20/2016 |
| 69362B-AM-4 | PSEG POWER | | 12/29/2011 | CALLED @ 102.782 | | 17,827,538 | 17,345,000 | 19,643,976 | 17,853,738 | | (353,732) | | (353,732) | | 17,500,006 | | 327,532 | 327,532 | 1,299,237 | 06/01/2012 |
| 69366A-AC-4 | PSS WORLD MEDICAL INC 3.125000% 08/01/20 | | 03/03/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,342,787 | 1,000,000 | 995,000 | 996,896 | | 151 | | 151 | | 997,047 | | 345,740 | 345,740 | 18,772 | 08/01/2014 |
| 74451P-AA-1 | PUB SERV NC INC | | 02/15/2011 | MATURED | | 10,500,000 | 10,500,000 | 11,664,765 | 10,526,869 | | (26,869) | | (26,869) | | 10,500,000 | | | | 347,813 | 02/15/2011 |
| 93936#-AB-6 | PUGET SOUND ENERGY INC. 1ST MTG BND | | 12/23/2011 | PRINCIPAL PAYDOWN | | 20,000,000 | 20,000,000 | 20,000,000 | 19,763,588 | | 15,274 | | 15,274 | | 19,778,863 | | 221,137 | 221,137 | 15,257,729 | 09/01/2020 |
| 81130#-AA-7 | PUNA GEOTHERMAL VENTURE SR SECD PROJECT | | 12/30/2011 | SCHEDULED REDEMPTION | | 2,199,735 | 2,199,735 | 2,199,735 | 2,199,735 | | | | | | 2,199,735 | | | | 137,263 | 12/30/2019 |
| 746810-AK-5 | PUTNAM LOVELL 2000-1 CLASS A2 NOTES ABS | | 12/30/2011 | DISTRIBUTION | | 107,547 | | | | | | | | | 107,547 | | 107,547 | 107,547 | | 01/31/2016 |
| 747310-BH-1 | QUAD/GRAPHICS SR SECD NTS DUE 2013 | | 12/11/2011 | SCHEDULED REDEMPTION | | 1,300,000 | 1,300,000 | 1,322,800 | 1,307,752 | | (7,752) | | (7,752) | | 1,300,000 | | | | 91,390 | 12/11/2013 |
| 748351-AR-4 | QUEST 2006-X1, A-2 RMBS | | 12/27/2011 | Various | | 404,908 | 404,908 | 342,303 | 211,531 | 142,012 | 64,284 | 12,919 | 193,377 | | 404,908 | | | | 1,074 | 03/25/2036 |
| 74834L-AE-0 | QUEST DIAGNOSTIC INC | | 07/12/2011 | MATURED | | 4,147,000 | 4,147,000 | 4,949,523 | 4,213,288 | | (66,288) | | (66,288) | | 4,147,000 | | | | 311,025 | 07/12/2011 |
| 74834L-AL-4 | QUEST DIAGNOSTIC INC | | 04/20/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 4,594,805 | 4,186,000 | 4,539,591 | 4,485,642 | | (18,112) | | (18,112) | | 4,467,530 | | 127,274 | 127,274 | 110,900 | 11/01/2015 |
| 74835N-AJ-4 | QUESTAR PIPELINE 7.09% SER B SR NTS | | 06/01/2011 | MATURED | | 15,000,000 | 15,000,000 | 15,000,000 | 15,036,794 | | (36,794) | | (36,794) | | 15,000,000 | | | | 531,750 | 06/01/2011 |
| 990424-9C-9 | QUINTILES TRANSNATIONAL CORP TERM B LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 20,000 | 20,000 | 19,800 | | | 200 | | 200 | | 20,000 | | | | 256 | 06/08/2018 |
| 898613-AA-2 | QWEST/TUCKAHOE CTL ABS | | 12/20/2011 | SCHEDULED REDEMPTION | | 421,238 | 421,238 | 441,482 | 435,704 | | (14,466) | | (14,466) | | 421,238 | | | | 24,783 | 10/20/2025 |
| 74955D-AA-9 | R G S (AEGCO) FDG SEC LSE OBLIG SER E AB | | 12/07/2011 | SCHEDULED REDEMPTION | | 55,929 | 55,929 | 55,929 | 57,275 | | (1,346) | | (1,346) | | 55,929 | | | | 5,487 | 12/07/2022 |
| 74955E-AA-7 | R G S (IME) FDG SEC LSE OBLIG SER E ABS | | 12/07/2011 | SCHEDULED REDEMPTION | | 86,436 | 86,436 | 87,814 | 88,208 | | (1,772) | | (1,772) | | 86,436 | | | | 8,479 | 12/07/2022 |
| 21685W-BL-0 | RABOBANK NEDERLAND | F | 07/19/2011 | DEUTSCHE BANK SECURITIES | | 6,993,700 | 7,000,000 | 6,982,850 | 6,983,557 | | 1,833 | | 1,833 | | 6,985,390 | | 8,310 | 8,310 | 115,281 | 10/13/2015 |
| 74977R-BQ-6 | RABOBANK NEDERLAND | F | 07/26/2011 | Various | | 10,729,550 | 10,000,000 | 10,428,300 | 10,337,484 | | (55,331) | | (55,331) | | 10,282,153 | | 447,397 | 447,397 | 298,083 | 05/13/2014 |
| 74977R-BU-7 | RABOBANK NEDERLAND | F | 07/20/2011 | GOLDMAN, SACHS & CO. | | 5,100,129 | 4,990,000 | 5,033,962 | 5,015,851 | | (8,888) | | (8,888) | | 5,006,962 | | 93,167 | 93,167 | 124,154 | 08/17/2012 |
| 74977R-CE-2 | RABOBANK NEDERLAND NV NY | F | 07/25/2011 | WARBURG DILLION READ LLC | | 5,215,900 | 5,000,000 | 4,996,550 | 4,997,070 | | 379 | | 379 | | 4,997,449 | | 218,451 | 218,451 | 140,889 | 03/11/2015 |
| 76110H-S4-2 | RALI 2005-QA2 A1 II RMBS | | 12/01/2011 | Various | | 603,217 | 603,217 | 555,849 | 569,015 | | 42,946 | 8,744 | 34,202 | | 603,217 | | | | 9,261 | 02/25/2035 |
| 75970J-AK-2 | RAMC 2007-1 M1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | | 2,020,327 | 297,934 | 205,446 | | (205,446) | | (205,446) | | | | | | 114,011 | 04/25/2037 |
| 75970Q-AK-6 | RAMC 2007-2 M1 RMBS | | 12/01/2011 | Various | | | 1,021,007 | 108,186 | 109,856 | | (91,339) | 18,517 | (109,856) | | | | | | 51,603 | 06/25/2037 |
| 760985-NC-1 | RAMP 2002-RZ3, M1 | | 09/01/2011 | SCHEDULED REDEMPTION | | 330,627 | 330,627 | 330,563 | 330,252 | | 374 | | 374 | | 330,627 | | | | 8,219 | 08/25/2032 |
| 760985-4U-2 | RAMP 2004-RZ2 AI6 RMBS | | 12/01/2011 | Various | | 1,521,386 | 1,704,525 | 1,614,037 | 1,621,002 | | (92,623) | 6,993 | (99,615) | | 1,521,386 | | | | 63,890 | 03/25/2034 |
| 75281A-AF-6 | RANGE RESOURCES CORP | | 05/25/2011 | TENDER OFFER | | 1,304,875 | 1,300,000 | 1,277,750 | 1,281,476 | | 1,547 | | 1,547 | | 1,283,023 | | 21,852 | 21,852 | 83,552 | 03/15/2015 |
| 75281A-AG-4 | RANGE RESOURCES CORP | | 05/25/2011 | TENDER OFFER | | 2,448,000 | 2,400,000 | 2,417,000 | 2,414,989 | | (1,593) | | (1,593) | | 2,413,396 | | 34,604 | 34,604 | 143,000 | 05/15/2016 |
| 75281A-AL-3 | RANGE RESOURCES CORP | | 08/10/2011 | STERNE AGEE & LEACH | | 1,025,000 | 1,000,000 | 1,005,313 | 1,005,114 | | (331) | | (331) | | 1,004,783 | | 20,217 | 20,217 | 68,063 | 08/01/2020 |
| 76110W-PD-2 | RASC 2002-KS4 RMBS | | 12/01/2011 | Various | | 578,871 | 676,548 | 617,179 | 624,809 | | (45,939) | | (45,939) | | 578,871 | | | | 21,840 | 07/25/2032 |
| 76110W-H8-2 | RASC 2004-KS11, AI3 | | 03/02/2011 | DEUTSCHE BANK SECURITIES | | 4,457,725 | 4,793,253 | 4,793,253 | 4,811,791 | | (9,843) | | (9,843) | | 4,801,948 | | (344,223) | (344,223) | 15,489 | 12/25/2034 |
| 76110W-S2-3 | RASC 2005-KS3, M2 | | 03/02/2011 | Various | | 5,202,052 | 5,228,942 | 5,228,942 | 5,228,942 | | | | | | 5,228,942 | | (26,891) | (26,891) | 6,297 | 04/25/2035 |

# 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 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 |
| 76110W-S3-1 | RASC 2005-KS3, M3 | | 02/09/2011 | GOLDMAN, SACHS & CO. | | 4,600,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (400,000) | (400,000) | 4,669 | 04/25/2035 |
| 76110W-U6-1 | RASC 2005-KS4, M1 | | 03/02/2011 | UNION BANK OF SWITZERLAND | | 9,337,500 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (662,500) | (662,500) | 13,037 | 05/25/2035 |
| 75405U-AB-2 | RASGAS 3 2016 | F | 09/30/2011 | SCHEDULED REDEMPTION | | 1,746,000 | 1,746,000 | 1,721,614 | 1,726,643 | | 19,357 | | 19,357 | | 1,746,000 | | | | 101,827 | 09/30/2016 |
| 75405T-AA-7 | RASGAS II 2020 | F | 09/30/2011 | SCHEDULED REDEMPTION | | 1,602,000 | 1,602,000 | 1,512,144 | 1,547,335 | | 54,665 | | 54,665 | | 1,602,000 | | | | 84,874 | 09/30/2020 |
| 45660N-VH-5 | RAST 2003-A11 A9 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,286,211 | 1,286,211 | 1,298,470 | 1,292,871 | | (6,660) | | (6,660) | | 1,286,211 | | | | 48,145 | 09/25/2037 |
| 45660N-VZ-5 | RAST 2003-A13 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,273,641 | 2,273,641 | 2,193,358 | 2,241,124 | | 32,517 | | 32,517 | | 2,273,641 | | | | 71,088 | 01/25/2034 |
| 45660N-QS-7 | RAST 2003-A6 A2 RMBS | | 12/01/2011 | Various | | 1,268,986 | 1,268,986 | 1,254,710 | 1,269,067 | | 3,757 | | 3,757 | | 1,268,986 | | | | 25,048 | 06/01/2033 |
| 45660N-K8-7 | RAST 2004-A4 A15 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 863,038 | 863,038 | 854,866 | 855,230 | | 7,808 | | 7,808 | | 863,038 | | | | 30,715 | 01/25/2041 |
| 45660L-EW-5 | RAST 2005-A1 A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 760,992 | 760,992 | 631,624 | 644,374 | | 116,618 | | 116,618 | | 760,992 | | | | 28,997 | 02/25/2041 |
| 75508A-AB-2 | RAYONIER TRS HOLDINGS IN 3.750000% 10/15 | | 03/29/2011 | Various | | 4,731,775 | 4,000,000 | 4,088,420 | 4,035,361 | | (3,365) | | (3,365) | | 4,031,996 | | 699,780 | 699,780 | 59,714 | 10/15/2012 |
| 88708*-AC-4 | RAYONIER/TIMBER NOTE HOLDINGS LLC | | 12/31/2011 | MATURED | | 10,000,000 | 10,000,000 | 11,431,800 | 10,236,147 | | (236,147) | | (236,147) | | 10,000,000 | | | | 905,000 | 12/31/2011 |
| 755111-AU-5 | RAYTHEON CO | | 08/30/2011 | WELLS FARGO BROKERAGE SERVICES | | 3,688,770 | 3,000,000 | 3,106,050 | 3,075,588 | | (5,092) | | (5,092) | | 3,070,496 | | 618,274 | 618,274 | 233,067 | 12/15/2018 |
| 755111-BS-9 | RAYTHEON COMPANY | | 04/29/2011 | ROYAL BANK OF SCOTLAND PLC | | 19,356,400 | 20,000,000 | 19,912,400 | 19,915,733 | | 5,781 | | 5,781 | | 19,921,514 | | (565,114) | (565,114) | 175,139 | 10/15/2015 |
| 44440*-AC-0 | RAYTHEON/HUGHES AIR/AURORA IRE - SB ABS | | 09/30/2011 | SCHEDULED REDEMPTION | | 394,475 | 394,475 | 409,464 | 402,013 | | (7,539) | | (7,539) | | 394,475 | | | | 40,868 | 09/30/2012 |
| 56481*-AR-1 | RAYTHEON/MANUFACTURERS HANOVER | | 09/30/2011 | MATURED | | 479,945 | 479,945 | 479,945 | 479,945 | | | | | | 479,945 | | | | 43,435 | 09/30/2011 |
| 756109-AF-1 | REALTY INCOME CORP | | 10/28/2011 | WACHOVIA SECURITIES | | 5,421,100 | 5,000,000 | 4,975,400 | 4,988,023 | | 1,834 | | 1,834 | | 4,989,856 | | 431,244 | 431,244 | 265,069 | 11/15/2015 |
| 756109-AH-7 | REALTY INCOME CORP | | 10/26/2011 | WACHOVIA SECURITIES | | 5,364,800 | 5,000,000 | 4,998,700 | 4,999,174 | | 87 | | 87 | | 4,999,261 | | 365,539 | 365,539 | 303,090 | 09/15/2017 |
| 758202-AB-1 | REED ELSEVIER CAPITAL INC | R | 08/01/2011 | MATURED | | 4,755,000 | 4,755,000 | 5,135,400 | 4,882,712 | | (127,712) | | (127,712) | | 4,755,000 | | | | 320,963 | 08/01/2011 |
| 758753-AD-9 | REGAL CINEMAS CORP | | 10/17/2011 | CITIBANK | | 2,323,125 | 2,250,000 | 2,353,125 | 2,343,923 | | (9,188) | | (9,188) | | 2,334,736 | | (11,611) | (11,611) | 245,273 | 07/15/2019 |
| 75875#-9C-6 | REGAL CINEMAS CORP TERM LOAN | | 02/24/2011 | SCHEDULED REDEMPTION | | 453,392 | 453,392 | 453,392 | 453,392 | | | | | | 453,392 | | | | 6,752 | 11/19/2016 |
| 758750-A@-2 | REGAL-BELOIT CORP. SENIOR NOTES SERIES B | | 05/10/2011 | KNIGHT CAPITAL AMERICAS LP | | 19,160,000 | 20,000,000 | 19,195,280 | 19,385,386 | | 30,600 | | 30,600 | | 19,415,986 | | (255,986) | (255,986) | 94,215 | 08/23/2017 |
| 75902X-AA-6 | REGIONAL DIVERSIFIED FUNDING LTD 2004-1, | E | 11/15/2011 | SCHEDULED REDEMPTION | | 2,632,192 | 2,632,192 | 2,632,192 | 2,632,192 | | | | | | 2,632,192 | | | | 9,788 | 02/15/2034 |
| 24227V-AH-1 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | 04/21/2011 | SCHEDULED REDEMPTION | | 4,436,813 | 4,436,813 | 4,402,118 | 4,402,522 | | 34,291 | | 34,291 | | 4,436,813 | | | | 75,713 | 04/21/2017 |
| 24227V-AL-2 | REYNOLDS & REYNOLDS (DEALER COMPUTER SER | | 12/30/2011 | SCHEDULED REDEMPTION | | 69,493 | 69,493 | 69,145 | | | 347 | | 347 | | 69,493 | | | | 13,429 | 04/21/2018 |
| 761735-AC-3 | REYNOLDS GROUP HOLDINGS | | 10/20/2011 | Various | | 1,005,000 | 1,000,000 | 1,002,500 | | | (149) | | (149) | | 1,002,351 | | 2,649 | 2,649 | 50,417 | 02/15/2021 |
| 991196-9A-6 | REYNOLDS GROUP HOLDINGS INC US TERM LOAN | | 02/09/2011 | SCHEDULED REDEMPTION | | 1,987,500 | 1,987,500 | 1,982,860 | 1,982,899 | | 4,601 | | 4,601 | | 1,987,500 | | | | 19,926 | 05/05/2016 |
| 991196-9B-4 | REYNOLDS GROUP HOLDINGS TERM LOAN A | | 02/09/2011 | SCHEDULED REDEMPTION | | 1,000,000 | 1,000,000 | 990,150 | 990,234 | | 9,766 | | 9,766 | | 1,000,000 | | | | 9,549 | 08/15/2015 |
| 991196-9C-2 | REYNOLDS GROUP HOLDINGS TERM LOAN D | | 02/01/2011 | SCHEDULED REDEMPTION | | 1,000,000 | 1,000,000 | 990,126 | 990,195 | | 9,805 | | 9,805 | | 1,000,000 | | | | 8,486 | 05/05/2016 |
| 76173F-AJ-6 | REYNOLDS GROUP HOLDINGS US TRANCHE B TER | | 12/30/2011 | SCHEDULED REDEMPTION | | 54,874 | 54,874 | 50,978 | | | 3,896 | | 3,896 | | 54,874 | | | | 28 | 02/09/2018 |
| 74959G-AA-8 | REYNOLDS GRP ISS/REYNOLD | | 07/26/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,970,000 | 3,000,000 | 3,101,250 | | | (5,948) | | (5,948) | | 3,095,302 | | (125,302) | (125,302) | 168,625 | 04/15/2019 |
| 76110V-LA-4 | RFMS2 02 HI4 A-6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 625,276 | 625,276 | 625,061 | 625,090 | | 185 | | 185 | | 625,276 | | | | 21,442 | 10/25/2027 |
| 76110V-GP-7 | RFMS2 2001-HI3 AI7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 383,013 | 383,013 | 396,628 | 389,684 | | (6,670) | | (6,670) | | 383,013 | | | | 17,564 | 07/25/2026 |
| 76110V-JX-7 | RFMS2 2002-H13 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,147,332 | 2,147,332 | 2,020,759 | 1,994,930 | | 152,403 | | 152,403 | | 2,147,332 | | | | 85,855 | 06/25/2032 |
| 76110V-JQ-2 | RFMS2 2002-HI2, A7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 416,179 | 416,179 | 415,980 | 417,797 | | (1,617) | | (1,617) | | 416,179 | | | | 18,960 | 03/25/2032 |
| 76110V-LM-8 | RFMS2 2002-HI5, A7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,600,858 | 1,600,858 | 1,600,038 | 1,600,581 | | 277 | | 277 | | 1,600,858 | | | | 60,739 | 01/25/2028 |
| 76110V-MG-0 | RFMS2 2003-HI1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 486,208 | 486,208 | 486,130 | 486,182 | | 26 | | 26 | | 486,208 | | | | 16,845 | 04/25/2028 |
| 76110V-NE-4 | RFMS2 2003-HI2, A-6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 954,152 | 954,152 | 953,936 | 954,079 | | 74 | | 74 | | 954,152 | | | | 30,008 | 07/25/2028 |
| 43718M-AD-6 | RFMS2 2006-HI4, A4 | | 08/22/2011 | Various | | 13,495,070 | 30,326,000 | 19,248,902 | 10,331,158 | 9,748,778 | (361,684) | 1,069,461 | 8,317,633 | | 18,648,792 | | (5,153,722) | (5,153,722) | 1,272,075 | 09/25/2036 |
| 43718W-AD-4 | RFMS2 2007-HI1 A4 | | 08/22/2011 | Various | | 12,525,000 | 30,000,000 | 17,715,320 | 19,214,460 | | (423,023) | 1,458,867 | (1,881,890) | | 17,332,570 | | (4,807,570) | (4,807,570) | 1,304,600 | 03/25/2037 |
| 43710R-AG-6 | RFMS2 2007-HSA2 A6 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 663,933 | 663,933 | 663,839 | 663,888 | | 45 | | 45 | | 663,933 | | | | 23,592 | 04/25/2037 |
| 43710W-AF-7 | RFMS2 2007-HSA3 A16 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 405,400 | 405,400 | 405,261 | 405,332 | | 67 | | 67 | | 405,400 | | | | 15,199 | 06/25/2037 |
| 74957V-AJ-8 | RFMSI 2006-S6 A9 RMBS | | 12/01/2011 | Various | | 921,043 | 921,043 | 684,766 | 755,255 | | 171,000 | 5,213 | 165,788 | | 921,043 | | | | 25,477 | 07/25/2036 |
| 76200R-AV-0 | RFMSI 2007-S7 A20 RMBS | | 12/01/2011 | Various | | 2,893,372 | 2,893,372 | 2,378,261 | 2,415,600 | | 514,455 | 36,684 | 477,771 | | 2,893,372 | | | | 100,011 | 07/25/2037 |
| 762397-AS-6 | RHODIA SA | F | 01/05/2011 | OPPENHEIMER & CO. INC | | 1,153,125 | 1,125,000 | 1,134,844 | 1,134,598 | | (18) | | (18) | | 1,134,580 | | 18,545 | 18,545 | 21,632 | 09/15/2020 |
| 771196-AQ-5 | ROCHE HLDGS INC | R | 11/30/2011 | Various | | 42,073,753 | 38,507,000 | 40,345,673 | 39,919,317 | | (82,288) | | (82,288) | | 39,837,029 | | 2,236,724 | 2,236,724 | 1,208,184 | 03/01/2014 |
| 77273W-AN-7 | ROCK-TENN COMPANY TERM LOAN B 2011 | | 12/30/2011 | SCHEDULED REDEMPTION | | 10,000 | 10,000 | 10,000 | | | | | | | 10,000 | | | | 73 | 05/27/2018 |
| 774478-AS-0 | ROCKWOOD SPECIALTIES GROUP INC TERM LOAN | | 08/10/2011 | SCHEDULED REDEMPTION | | 12,500 | 12,500 | 12,500 | | | | | | | 12,500 | | | | 238 | 02/10/2018 |
| 991001-9C-4 | ROCKWOOD SPECIALTIES GROUP TERM D (12/04 | | 02/10/2011 | Various | | 4,669,400 | 4,669,400 | 4,657,778 | 4,657,213 | | 12,187 | | 12,187 | | 4,669,400 | | | | 60,702 | 07/30/2012 |
| 77775*-BQ-3 | ROSENTHAL & ROSENTHAL INC 6.46% 10/18/14 | | 10/18/2011 | 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 RMBS | | 11/01/2011 | SCHEDULED REDEMPTION | | 18,817 | 18,817 | 17,943 | 18,714 | | 103 | | 103 | | 18,817 | | | | 1,212 | 09/01/2017 |
| 78009J-VK-8 | ROYAL BANK OF CANADA NY | A | 07/13/2011 | NATIONAL BANK OF CANADA | | 15,369,300 | 15,000,000 | 15,007,280 | 15,005,283 | | (581) | | (581) | | 15,004,702 | | 364,598 | 364,598 | 265,000 | 03/15/2013 |

# 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 |
| 990965-9B-3 | ROYALTY PHARMA FINANCE TRUST ADD-ON TERM | | 03/17/2011 | Various | | 3,591,235 | 3,582,302 | 3,561,943 | 3,569,611 | | 1,139 | | 1,139 | | 3,570,751 | | 20,484 | 20,484 | 40,270 | 04/16/2013 |
| 78080E-9A-8 | RPI FINANCE TRUST TERM LOAN 6.75 YEAR | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,463 | | | 38 | | 38 | | 7,500 | | | | 7,000 | 05/09/2018 |
| 75405R-AA-1 | RPRO 2005, G ABS | | 12/20/2011 | SCHEDULED REDEMPTION | | 1,791,041 | 1,791,041 | 1,791,041 | 1,791,041 | | | | | | 1,791,041 | | | | 10,668 | 03/23/2024 |
| X7435K-AS-8 | RUSSIAN RAILWAYS | F | 12/09/2011 | GOLDMAN SACHS INTERNATIONAL | | 2,512,500 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 12,500 | 12,500 | 171,771 | 04/03/2017 |
| 78355H-JJ-9 | RYDER SYSTEM INC | | 05/02/2011 | MATURED | | 5,887,000 | 5,887,000 | 6,103,930 | 5,940,791 | | (53,791) | | (53,791) | | 5,887,000 | | | | 175,138 | 05/02/2011 |
| 47922*-AM-8 | S.C. JOHNSON & SON 6.74% SR NTS, DUE 201 | | 12/04/2011 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 202,201 | 12/04/2013 |
| 81375W-AB-2 | SABR 2004-OP1, M1 RMBS | | 12/27/2011 | SCHEDULED REDEMPTION | | 951,341 | 951,341 | 951,341 | 951,315 | | 26 | | 26 | | 951,341 | | | | 5,761 | 02/25/2034 |
| 81375W-AC-0 | SABR 2004-OP1, M2 RMBS | | 12/27/2011 | Various | | 45,740 | 45,740 | 32,251 | 26,911 | 19,272 | 13,045 | 13,488 | 18,828 | | 45,740 | | | | 486 | 02/25/2034 |
| 78571Y-AH-3 | SABRE INC. TERM LOAN | | 08/09/2011 | Various | | 3,625,270 | 4,057,770 | 4,057,770 | 4,057,770 | | | | | | 4,057,770 | | (432,500) | (432,500) | 77,738 | 09/30/2014 |
| 86360X-AA-8 | SACO 2006-GEL3, A1 | | 03/02/2011 | Various | | 1,577,117 | 1,595,357 | 1,595,357 | 1,595,357 | | | | | | 1,595,357 | | (18,239) | (18,239) | 1,053 | 07/25/2036 |
| 786514-BC-2 | SAFEWAY INC | | 03/01/2011 | MATURED | | 2,000,000 | 2,000,000 | 2,079,808 | 2,002,858 | | (2,858) | | (2,858) | | 2,000,000 | | | | 65,000 | 03/01/2011 |
| 795830-AV-0 | SALVATION ARMY TAXABLE 2006 | | 01/07/2011 | BARCLAYS BANK | | 4,900,000 | 5,000,000 | 4,875,750 | 4,875,750 | | 210 | | 210 | | 4,875,960 | | 24,040 | 24,040 | 102,562 | 09/01/2026 |
| 79603#-AL-5 | SAMSON INV CO FLOAT RATE, SER 2005-C | | 12/16/2011 | PRINCIPAL PAYMENT | | 40,000,000 | 40,000,000 | 39,527,010 | 39,816,322 | | 125,103 | | 125,103 | | 39,941,425 | | 58,575 | 58,575 | 270,366 | 05/24/2012 |
| 79603#-AM-3 | SAMSON INV CO FLOAT RATE, SER 2005-D | | 05/24/2011 | KNIGHT CAPITAL AMERICAS LP | | 9,605,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (395,000) | (395,000) | 31,431 | 05/24/2015 |
| 79722#-AA-5 | SAN DIEGO BALLPARK FUNDING LLC (STADIUM) | | 10/15/2011 | SCHEDULED REDEMPTION | | 680,469 | 680,469 | 680,469 | 679,859 | | 610 | | 610 | | 680,469 | | | | 48,869 | 07/15/2025 |
| 79722#-AB-3 | SAN DIEGO BALLPARK P-1 (PARKING) FUNDING | | 10/15/2011 | SCHEDULED REDEMPTION | | 136,094 | 136,094 | 136,094 | 136,094 | | | | | | 136,094 | | | | 7,913 | 07/15/2025 |
| 797440-BM-5 | SAN DIEGO G & E | | 11/02/2011 | GOLDMAN, SACHS & CO. | | 3,327,870 | 3,000,000 | 2,664,210 | | | 3,616 | | 3,616 | | 2,667,826 | | 660,044 | 660,044 | 159,750 | 08/15/2040 |
| 80007P-AC-3 | SANDRIDGE ENERGY INC | | 01/05/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,537,500 | 1,500,000 | 1,490,625 | 1,490,994 | | 23 | | 23 | | 1,491,017 | | 46,483 | 46,483 | 13,000 | 06/01/2018 |
| 80105N-AG-0 | SANOFI-AVENTIS | F | 03/23/2011 | Various | | 9,924,750 | 10,000,000 | 9,897,600 | | | | | | | 9,897,600 | | 27,150 | 27,150 | | 03/29/2021 |
| 802815-AQ-3 | SANTANDER US DEBT SA UNI | F | 05/18/2011 | Various | | 4,469,730 | 4,500,000 | 4,500,000 | 4,500,000 | | | | | | 4,500,000 | | (30,270) | (30,270) | 128,323 | 01/20/2015 |
| 803111-AQ-6 | SARA LEE CORP | | 05/12/2011 | MORGAN STANLEY DEAN WITTER | | 6,766,305 | 6,500,000 | 6,818,825 | 6,765,808 | | (40,006) | | (40,006) | | 6,725,803 | | 40,502 | 40,502 | 106,347 | 06/15/2013 |
| 863579-VQ-8 | SARM 2005-17 4A2 | | 11/01/2011 | SCHEDULED REDEMPTION | | 1,462,103 | 1,462,103 | 1,417,326 | 1,447,325 | | 14,778 | | 14,778 | | 1,462,103 | | | | 38,154 | 08/25/2035 |
| 86359D-SR-9 | SASC 2005-17 5A1 RMBS | | 12/01/2011 | Various | | 1,736,465 | 1,736,465 | 1,411,116 | 1,421,595 | | 343,262 | 28,391 | 314,871 | | 1,736,465 | | | | 58,887 | 10/25/2035 |
| 86363M-AA-9 | SASC 2007-GEL2 A1 | | 02/01/2011 | Various | | 7,444,657 | 7,820,957 | 7,820,957 | 7,820,956 | | | | | | 7,820,957 | | (376,299) | (376,299) | 3,450 | 05/25/2037 |
| 86359D-LK-1 | SASCO 2005-WF3, A3 | | 03/02/2011 | BARCLAYS BANK | | 8,350,000 | 10,000,000 | 10,000,000 | 10,019,424 | | (349) | | (349) | | 10,019,074 | | (1,669,074) | (1,669,074) | 11,870 | 07/25/2035 |
| 80556B-AC-9 | SAST 2007-1, A-2B | | 02/01/2011 | GOLDMAN, SACHS & CO. | | 5,010,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | (990,000) | (990,000) | 2,408 | 01/25/2047 |
| 80556Y-AB-1 | SAST 2007-2 A2A | | 02/01/2011 | Various | | 1,201,487 | 1,247,134 | 1,247,134 | 1,247,134 | | | | | | 1,247,134 | | (45,647) | (45,647) | 866 | 05/25/2047 |
| 78404X-AC-9 | SBA SENIOR FINANCE II LLC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 4,988 | | | 13 | | 13 | | 5,000 | | | | 8,124 | 06/30/2018 |
| 78387G-AP-8 | SBC COMMUNICATIONS | | 10/13/2011 | CITIBANK | | 8,812,400 | 8,000,000 | 7,589,920 | 7,768,679 | | (73,971) | | (73,971) | | 8,454,163 | | 358,237 | 358,237 | 445,400 | 09/15/2014 |
| 79548K-P8-5 | SBM7 1999-C1, C | | 07/29/2011 | DISTRIBUTION | | 767 | | | | | | | | | | | | 767 | | 05/18/2032 |
| 87901#-AA-1 | SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE | | 10/31/2011 | Various | | 439,719 | 500,000 | 453,702 | | | | | | | | | 439,719 | 439,719 | (1,222) | 03/08/2015 |
| 805901-AP-0 | SCANA CORP | | 05/15/2011 | MATURED | | 16,700,000 | 16,700,000 | 17,325,644 | 16,775,043 | | (75,043) | | (75,043) | | 16,700,000 | | | | 574,063 | 05/15/2011 |
| 80803@-AA-7 | SCHOTT CORP. SENIOR NOTES | | 07/27/2011 | PRINCIPAL PAYDOWN | | 22,000,000 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | | | 2,212,449 | 03/20/2012 |
| 81180W-AB-7 | SEAGATE HDD CAYMAN | F | 10/20/2011 | CITIBANK | | 1,592,000 | 1,600,000 | 1,602,625 | 1,602,614 | | (293) | | (293) | | 1,602,321 | | (10,321) | (10,321) | 107,122 | 12/15/2018 |
| 812141-AP-4 | SEALY MATTRESS CO | | 06/16/2011 | Various | | 2,484,979 | 2,250,000 | 2,531,250 | 2,508,233 | | (26,396) | | (26,396) | | 2,481,836 | | 3,143 | 3,143 | 166,341 | 04/15/2016 |
| 81237E-AH-7 | SEARS MTG FUNDING TR 1988 1 CL Z RMBS | | 11/01/2011 | SCHEDULED REDEMPTION | | 66,539 | 66,539 | 55,590 | 65,488 | | 1,051 | | 1,051 | | 66,539 | | | | 3,854 | 12/01/2018 |
| 81376@-AD-6 | SECURITIZED MULTIPLE ASSET RATED TRUST A | | 12/28/2011 | Various | | 149,706 | 12,980,299 | 1,492,156 | | | | | | | | | 149,706 | 149,706 | | 12/15/2005 |
| 816752-AA-7 | SEMINOLE HARD ROCK ENT | | 08/03/2011 | BANK OF AMERICA | | 1,945,800 | 2,070,000 | 2,081,681 | 2,070,654 | | (654) | | (654) | | 2,070,000 | | (124,200) | (124,200) | 37,409 | 03/15/2014 |
| 81683R-AJ-3 | SEMINOLE TRIBE OF FLORIDA 2007B SERIES B | | 10/01/2011 | SCHEDULED REDEMPTION | | 800,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | | | 62,432 | 10/01/2020 |
| 995942-9C-5 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | 03/24/2011 | Various | | 477,543 | 479,942 | 479,126 | 479,441 | | 35 | | 35 | | 479,476 | | (1,934) | (1,934) | 1,720 | 03/05/2014 |
| 995942-9E-1 | SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T | | 03/24/2011 | BANK OF AMERICA | | 896,109 | 900,612 | 899,084 | 899,327 | | 90 | | 90 | | 899,417 | | (3,309) | (3,309) | 3,105 | 03/05/2014 |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | 10/01/2011 | Various | | 6,900,000 | 6,900,000 | 6,899,521 | 6,899,753 | | 247 | | 247 | | 6,900,000 | | | | 400,062 | 10/01/2013 |
| 995942-9D-3 | SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2 | | 03/24/2011 | BANK OF AMERICA | | 1,809,676 | 1,818,770 | 1,815,651 | 1,816,851 | | 135 | | 135 | | 1,816,986 | | (7,310) | (7,310) | 6,271 | 03/05/2014 |
| 808086-A#-9 | SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H | | 12/30/2011 | SCHEDULED REDEMPTION | | 7,008,848 | 7,008,848 | 7,008,848 | 7,008,848 | | | | | | 7,008,848 | | | | 424,911 | 06/30/2013 |
| 81726J-AC-5 | SENSATA TECHNOLOGIES FINANCE COMPANY LLC | | 09/30/2011 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,750 | | | | | | | 3,750 | | | | 34,815 | 05/12/2018 |
| 990502-9A-6 | SENSATA TECHNOLOGIES US TERM LOAN | | 03/15/2011 | Various | | 1,367,000 | 1,367,000 | 1,367,000 | 1,367,000 | | | | | | 1,367,000 | | | | 9,911 | 04/27/2013 |
| 81725T-C@-7 | SENSIENT TECHNOLOGIES CORP. 5 YR FIXED | O | 11/28/2011 | MATURED | | 25,597,585 | 25,000,000 | 25,000,000 | 25,837,371 | | | | | (837,371) | 25,000,000 | 597,585 | | 597,585 | 1,537,979 | 11/28/2011 |
| 81726H-AC-9 | SENSUS USA INC. TERM LOAN FIRST LIEN | | 12/30/2011 | SCHEDULED REDEMPTION | | 11,250 | 11,250 | 11,194 | | | 56 | | 56 | | 11,250 | | | | 13,297 | 05/09/2017 |
| 36849#-AA-3 | SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. | R | 01/02/2011 | SCHEDULED REDEMPTION | | 1,175,888 | 1,175,888 | 1,177,538 | 1,122,445 | | 53,444 | | 53,444 | | 1,175,888 | | | | 68,554 | 01/02/2020 |
| 83168L-AA-5 | SHOME 2004-1, M1 | | 03/08/2011 | Various | | 2,421,753 | 2,481,857 | 2,481,857 | 2,481,857 | | | | | | 2,481,857 | | (60,103) | (60,103) | 5,718 | 07/25/2011 |
| 83169W-AB-8 | SHOME 2005-2, M3 | | 04/05/2011 | Various | | 16,990,702 | 17,500,000 | 16,940,570 | 17,500,000 | | 7,146 | 559,430 | (552,284) | | 16,947,716 | | 42,986 | 42,986 | 56,112 | 11/25/2012 |
| 83169W-AD-4 | SHOME 2005-2, M5 | | 03/17/2011 | CAPROK CAPITAL LLC | | 6,998,438 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | (501,563) | (501,563) | 25,257 | 11/25/2012 |
| N7660#-AF-4 | SHV NEDERLAND B.V. SER. B GTD. SR. NTS | F | 06/28/2011 | MATURED | | 30,000,000 | 30,000,000 | 30,027,037 | 30,295,625 | | (295,625) | | (295,625) | | 30,000,000 | | | | 852,000 | 06/28/2011 |

# 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 |
| G8124#-AB-9 | SIG PLC 7.36% SER. B GTD SR NTS | F | 08/09/2011 | MATURED | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 588,800 | 08/09/2011 |
| 82669J-AA-6 | SIG6 6A 6 INVESTMENT GRADE CLO | E | 09/27/2011 | SCHEDULED REDEMPTION | | 770,366 | 770,366 | 735,699 | 748,680 | | 21,686 | | 21,686 | | 770,366 | | | | 6,109 | 09/27/2016 |
| 82668Q-AB-9 | SIGNATURE 5.9920 CLASS B1 FLTG RATE NOTE | E | 04/27/2011 | SCHEDULED REDEMPTION | | 9,897,899 | 9,897,899 | 9,742,146 | 10,333,990 | | (436,091) | | (436,091) | | 9,897,899 | | | | 132,729 | 10/27/2012 |
| 82671#-AA-0 | SIGNUM EMERALD LLC | | 07/20/2011 | PRINCIPAL PAYMENT | | 7,051,306 | 7,914,180 | 7,223,008 | 7,269,362 | | 3,479 | | 3,479 | | 7,272,840 | | (221,535) | (221,535) | | 06/30/2037 |
| 827554-AB-2 | SILVER CREEK FUNDING CLASS A-2 CLO LOANS | F | 08/25/2011 | SCHEDULED REDEMPTION | | 92,587 | 92,587 | 95,480 | | | (2,893) | | (2,893) | | 92,587 | | | | 5,079 | 02/25/2016 |
| 828807-BM-8 | SIMON PROPERTY GROUP LP | | 10/13/2011 | WACHOVIA SECURITIES | | 8,084,700 | 7,500,000 | 7,497,525 | 7,884,948 | | (63,182) | | (63,182) | | 7,821,766 | | 262,934 | 262,934 | 316,979 | 06/15/2015 |
| 828807-BP-1 | SIMON PROPERTY GROUP LP | | 09/20/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,554,350 | 5,000,000 | 4,994,150 | 4,996,722 | | 430 | | 430 | | 4,997,152 | | 557,198 | 557,198 | 233,194 | 12/01/2015 |
| 828807-CF-2 | SIMON PROPERTY GROUP LP | | 09/23/2011 | Various | | 15,236,490 | 15,000,000 | 14,693,700 | 14,694,391 | | 17,376 | | 17,376 | | 14,711,767 | | 524,723 | 524,723 | 722,240 | 03/01/2021 |
| 82929R-AA-4 | SING TELECOMMUNICATIONS | F | 12/01/2011 | MATURED | | 1,000,000 | 1,000,000 | 1,043,632 | 1,012,388 | | (12,388) | | (12,388) | | 1,000,000 | | | | 63,770 | 12/01/2011 |
| 82934H-AF-8 | SINO-FOREST CORP | A | 09/09/2011 | J. P. MORGAN SECURITIES, INC. | | 360,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (1,140,000) | (1,140,000) | 46,875 | 10/21/2017 |
| 83001W-9A-4 | SIX FLAGS THEME PARKS INC. INCREM. TERM | | 04/01/2011 | VARIOUS | | (13,100) | | | | | | | | | | | (13,100) | (13,100) | | 04/30/2015 |
| 83002D-AL-9 | SIX FLAGS THEME PARKS, INC TRANCHE B TER | | 12/20/2011 | Various | | 5,337,662 | 5,337,662 | 5,293,537 | 5,290,822 | | 46,840 | | 46,840 | | 5,337,662 | | | | 297,919 | 06/30/2016 |
| 86386M-AT-1 | SLCC STUDENT LOAN TRUST I 2002-2A-17 | | 03/15/2011 | TENDER OFFER | | 1,646,500 | 1,850,000 | 1,850,000 | 1,850,000 | | | | | | 1,850,000 | | (203,500) | (203,500) | 99,283 | 07/01/2042 |
| 86386M-AC-8 | SLCC STUDENT LOAN TRUST I 2002A-3 | | 03/15/2011 | TENDER OFFER | | 712,000 | 800,000 | 800,000 | 800,000 | | | | | | 800,000 | | (88,000) | (88,000) | 41,561 | 03/01/2042 |
| 863572-AW-3 | SLH MTG TRUST 1989-1 Z RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,049 | 2,049 | 2,108 | 2,054 | | (5) | | (5) | | 2,049 | | | | | 10/25/2020 |
| 78442F-ED-6 | SLM CORP | | 10/25/2011 | MATURED | | 9,000,000 | 9,000,000 | 8,976,768 | 8,992,757 | | 7,243 | | 7,243 | | 9,000,000 | | | | 486,000 | 10/25/2011 |
| 78442G-GG-5 | SLMA 2003-4, A5D | | 03/08/2011 | BARCLAYS BANK | | 964,244 | 997,924 | 1,000,625 | 997,924 | | | | | | 997,924 | | (33,680) | (33,680) | 2,507 | 03/15/2033 |
| 83169W-AA-0 | SMART HOME REINSURANCE LIMITED | | 03/25/2011 | SCHEDULED REDEMPTION | | 816,305 | 816,305 | 816,305 | 816,305 | | | | | | 816,305 | | | | 917 | 11/25/2012 |
| 83437L-AS-1 | SOLUTIA INC TERM-1 LOAN | | 06/30/2011 | SCHEDULED REDEMPTION | | 41,949 | 41,949 | 41,753 | 41,758 | | 191 | | 191 | | 41,949 | | | | 3,792 | 08/01/2017 |
| 842400-FL-2 | SOUTHERN CAL EDISON | | 11/17/2011 | PARIBAS CAPITAL MARKETS | | 2,679,840 | 2,000,000 | 2,046,768 | 2,046,157 | | (649) | | (649) | | 2,045,507 | | 634,333 | 634,333 | 143,519 | 03/15/2039 |
| 842434-CJ-9 | SOUTHERN CALIF GAS CO | | 11/21/2011 | Various | | 12,027,700 | 10,000,000 | 9,975,700 | 9,975,742 | | 283 | | 283 | | 9,976,024 | | 2,051,676 | 2,051,676 | 471,215 | 11/15/2040 |
| 843646-AC-4 | SOUTHERN POWER CO | | 12/19/2011 | CALLED @ 103.3695779 | | 31,010,873 | 30,000,000 | 30,365,692 | 30,118,844 | | (73,640) | | (73,640) | | 30,045,204 | | 965,669 | 965,669 | 2,677,083 | 07/15/2012 |
| 844741-AR-9 | SOUTHWEST AIR ABS | | 01/01/2011 | SCHEDULED REDEMPTION | | 1,064,214 | 1,064,214 | 1,082,977 | 1,068,704 | | (4,490) | | (4,490) | | 1,064,214 | | | | 76,836 | 07/01/2013 |
| 20763#-BV-2 | SOUTHWEST AIR N502SW/CN NATL BK ABS | | 02/15/2011 | SCHEDULED REDEMPTION | | 671,541 | 671,541 | 657,782 | 671,078 | | 463 | | 463 | | 671,541 | | | | 40,575 | 02/15/2012 |
| 20763#-BX-8 | SOUTHWEST AIR N507SW/CONN NATL BK ABS | | 02/15/2011 | SCHEDULED REDEMPTION | | 671,722 | 671,722 | 671,722 | 671,313 | | 409 | | 409 | | 671,722 | | | | 40,572 | 02/15/2012 |
| 20763#-BW-0 | SOUTHWEST AIRLINES N506SW/CN NATL BNK AB | | 02/15/2011 | SCHEDULED REDEMPTION | | 671,722 | 671,722 | 657,960 | 671,259 | | 464 | | 464 | | 671,722 | | | | 40,572 | 02/15/2012 |
| 844895-AR-3 | SOUTHWEST GAS CO | | 02/15/2011 | MATURED | | 18,000,000 | 18,000,000 | 17,863,380 | 17,998,331 | | 1,669 | | 1,669 | | 18,000,000 | | | | 753,750 | 02/15/2011 |
| 845467-AE-9 | SOUTHWESTERN ENERGY CO | | 08/18/2011 | BARCLAYS BANK | | 2,270,000 | 2,000,000 | 2,070,000 | 2,062,847 | | (4,547) | | (4,547) | | 2,058,300 | | 211,700 | 211,700 | 159,167 | 02/01/2018 |
| 84649Q-AD-5 | SPANSION LLC TERM LOAN | | 12/30/2011 | Various | | 22,378 | 11,245 | 11,017 | 11,094 | | 11,283 | | 11,283 | | 22,378 | | | | 8,606 | 02/09/2015 |
| 847788-AQ-9 | SPEEDWAY MOTORSPORTS INC | | 08/10/2011 | BANK OF AMERICA | | 990,000 | 1,000,000 | 1,026,250 | | | (1,670) | | (1,670) | | 1,024,580 | | (34,580) | (34,580) | 36,000 | 02/01/2019 |
| 84861#-AA-6 | SPIRITS OF ST. LOUIS BASKETBALL CLUB ABS | | 12/31/2011 | SCHEDULED REDEMPTION | | 1,420,077 | 1,420,077 | 1,411,327 | 1,413,008 | | 7,069 | | 7,069 | | 1,420,077 | | | | 72,929 | 12/31/2021 |
| 84860R-AA-1 | SPMF 2006-1A, A CMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 473,063 | 473,063 | 472,913 | 472,956 | | 107 | | 107 | | 473,063 | | | | 16,971 | 03/20/2024 |
| 85208D-AC-6 | SPROUTS FARMERS LLC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 18,750 | 18,750 | 18,375 | | | 375 | | 375 | | 18,750 | | | | 31,244 | 04/18/2018 |
| 96928*-BA-4 | ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL | | 12/15/2011 | SCHEDULED REDEMPTION | | 426,125 | 426,125 | 430,697 | 429,872 | | (3,747) | | (3,747) | | 426,125 | | | | 15,532 | 04/15/2028 |
| 854315-AA-6 | STANFIELD VANTAGE CLO CLASS A1 LOANS | F | 12/21/2011 | SCHEDULED REDEMPTION | | 3,678,435 | 3,678,435 | 3,420,944 | 3,467,720 | | 210,715 | | 210,715 | | 3,678,435 | | | | 17,614 | 03/21/2017 |
| 854616-AM-1 | STANLEY BLACK & DECKER I 05/17/2012 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 3,535,733 | 2,875,000 | 3,071,573 | 3,018,500 | | (26,411) | | (26,411) | | 2,992,089 | | 543,643 | 543,643 | | 05/17/2012 |
| 85744R-AA-0 | STATE STREET CORP | | 03/15/2011 | MATURED | | 20,000,000 | 20,000,000 | 19,990,400 | 19,998,993 | | 1,007 | | 1,007 | | 20,000,000 | | | | 185,000 | 03/15/2011 |
| 85771S-AC-0 | STATOILHYDRO ASA | F | 11/30/2011 | Various | | 16,795,170 | 16,000,000 | 16,172,680 | 16,154,339 | | (35,483) | | (35,483) | | 16,118,856 | | 676,314 | 676,314 | 517,489 | 10/15/2014 |
| 858119-AJ-9 | STEEL DYNAMICS INC | | 08/18/2011 | OPPENHEIMER & CO. INC | | 3,060,000 | 3,000,000 | 3,022,500 | 3,014,700 | | (4,961) | | (4,961) | | 3,009,739 | | 50,261 | 50,261 | 179,458 | 11/01/2012 |
| 858119-AR-1 | STEEL DYNAMICS INC | | 08/10/2011 | BARCLAYS BANK | | 1,010,000 | 1,000,000 | 1,078,750 | | | (3,858) | | (3,858) | | 1,074,892 | | (64,892) | (64,892) | 31,771 | 03/15/2020 |
| 858155-AC-8 | STEELCASE INC | | 08/15/2011 | MATURED | | 8,000,000 | 8,000,000 | 7,986,740 | 7,998,117 | | 1,883 | | 1,883 | | 8,000,000 | | | | 520,000 | 08/15/2011 |
| 858271-AA-7 | STEELRIVER TRANSMISSION COMPANY LLC 4.7 | | 09/30/2011 | SCHEDULED REDEMPTION | | 887,669 | 887,669 | 887,669 | 887,669 | | | | | | 887,669 | | | | 31,659 | 06/30/2017 |
| Q8773#-AS-5 | STOCKLAND TRUST GROUP 2007 11-YR | F | 06/28/2011 | NAB CAPITAL SECURITIES | | 10,991,100 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 991,100 | 991,100 | 310,628 | 06/21/2018 |
| L8882W-AD-4 | STYRON CORP (TRINSEO) TERM LOAN B | F | 12/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,500 | | | | | | | 7,500 | | | | 28 | 08/02/2017 |
| 864720-AG-2 | SUFFIELD CLO CLASS K COMBO NOTES LOANS | | 04/01/2011 | MARV CAPITAL INC | | 5,570,847 | 19,209,817 | 3,129,694 | 1,225,404 | | (313,993) | | (313,993) | | 1,101,270 | | 4,469,577 | 4,469,577 | 677,528 | 09/26/2014 |
| 865622-AE-4 | SUMITOMO MITSUI BANKING | F | 08/16/2011 | GOLDMAN, SACHS & CO. | | 15,581,100 | 15,000,000 | 14,980,050 | 14,981,690 | | 2,390 | | 2,390 | | 14,984,080 | | 597,020 | 597,020 | 507,938 | 07/22/2015 |
| 867363-AR-4 | SUNGARD DATA SYSTEMS INC | | 08/05/2011 | JEFFERIES & COMPANY, INC. | | 2,947,500 | 3,000,000 | 3,097,500 | | | (5,729) | | (5,729) | | 3,091,772 | | (144,272) | (144,272) | 162,250 | 11/15/2018 |
| 86764P-AB-5 | SUNOCO INC | | 04/01/2011 | MATURED | | 24,500,000 | 24,500,000 | 26,932,230 | 24,591,143 | | (91,143) | | (91,143) | | 24,500,000 | | | | 826,875 | 04/01/2011 |
| 991250-9A-1 | SUNQUEST INFORMATION SYSTEMS, INC. FIRST | | 11/30/2011 | SCHEDULED REDEMPTION | | 6,750 | 6,750 | 6,649 | | | 101 | | 101 | | 6,750 | | | | 92 | 12/16/2016 |
| 86771*-AA-4 | SUNRISE POWER CO. LLC, DUE 2011 | | 05/01/2011 | Various | | 2,900,850 | 2,900,850 | 2,900,850 | 2,990,745 | | (16,824) | | (16,824) | | 2,973,921 | | (73,071) | (73,071) | 147,347 | 10/31/2011 |
| 86853T-AD-5 | SUPERVALU INC TERM B-1 ADVANCE | | 04/29/2011 | Various | | 2,244,182 | 2,250,000 | 2,207,481 | 2,199,023 | | 11,517 | | 11,517 | | 2,210,539 | | 33,643 | 33,643 | 27,736 | 04/29/2018 |
| 86853T-AJ-2 | SUPERVALU INC. EXTENDED TERL LOAN B-3 | | 12/30/2011 | SCHEDULED REDEMPTION | | 24,282 | 24,282 | 24,201 | | | 81 | | 81 | | 24,282 | | | | 60,882 | 04/29/2018 |

# 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 |
| 78486Q-AA-9 | SVB FINANCIAL GROUP 3.875000% 04/15/2011 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 9,242,460 | 9,000,000 | 9,067,800 | 9,013,871 | | (12,004) | | (12,004) | | 9,001,867 | | 240,593 | 240,593 | 160,813 | 04/15/2011 |
| 86959L-AA-1 | SVENSKA HANDELSBANKEN AB | F | 07/29/2011 | RBC DOMINION SECURITIES | | 5,406,850 | 5,000,000 | 5,299,250 | 5,248,731 | | (40,613) | | (40,613) | | 5,208,117 | | 198,733 | 198,733 | 157,760 | 06/10/2014 |
| 86959L-AB-9 | SVENSKA HANDELSBANKEN AB | F | 07/25/2011 | Various | | 6,132,510 | 6,000,000 | 5,992,620 | 5,995,735 | | 1,417 | | 1,417 | | 5,997,152 | | 135,358 | 135,358 | 150,458 | 09/14/2012 |
| G7734@-AD-1 | SVG CAPITAL - 2007 DEAL 7 YEAR | F | 06/29/2011 | PRINCIPAL PAYDOWN | | 11,544,750 | 11,544,750 | 11,544,750 | 12,116,445 | | (72,493) | | (72,493) | | 12,043,952 | | (499,202) | (499,202) | 1,621,104 | 07/18/2014 |
| 83611M-PG-7 | SVHE 2006-OPT3, 2A2 | | 03/02/2011 | Various | | 951,861 | 953,159 | 953,159 | 953,159 | | | | | | 953,159 | | (1,299) | (1,299) | 583 | 06/25/2036 |
| 83612L-AE-9 | SVHE 2006-WF1, M1 | | 07/31/2011 | Various | | | 6,204,728 | 253,184 | 87,100 | | (76,753) | 10,347 | (87,100) | | | | | | 108,946 | 10/25/2036 |
| 83612Q-AB-4 | SVHE 2007-NS1 A2 | | 02/01/2011 | GOLDMAN, SACHS & CO. | | 8,400,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (1,600,000) | (1,600,000) | 4,447 | 01/25/2037 |
| 78487T-AA-2 | SVOVM 2005-A, A ABS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,595,916 | 1,595,916 | 1,595,519 | 1,595,815 | | 101 | | 101 | | 1,595,916 | | | | 50,269 | 02/20/2021 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST ABS | | 08/01/2011 | SCHEDULED REDEMPTION | | 312,612 | 312,612 | 307,532 | 307,904 | | 4,708 | | 4,708 | | 312,612 | | | | 19,226 | 08/01/2022 |
| 87019E-AL-9 | SWEDBANK AB | F | 07/25/2011 | GOLDMAN, SACHS & CO. | | 20,690,800 | 20,000,000 | 20,441,000 | 20,281,815 | | (78,333) | | (78,333) | | 20,203,483 | | 487,317 | 487,317 | 602,556 | 01/14/2013 |
| 870537-AA-5 | SWEETWATER INVESTORS SR SEC NOTES ABS | | 11/15/2011 | SCHEDULED REDEMPTION | | 1,107,400 | 1,107,400 | 1,107,400 | 1,107,400 | | | | | | 1,107,400 | | | | 65,060 | 05/15/2014 |
| 40424Q-AG-1 | SWETT & CRAWFORD (HSMC) FIRST LIEN (2007 | | 12/30/2011 | SCHEDULED REDEMPTION | | 17,904 | 17,904 | 17,768 | 17,723 | | 181 | | 181 | | 17,904 | | | | 20,057 | 04/03/2014 |
| 990957-9E-4 | SWIFT TRANSPORTATION CO. TERM LOAN | | 09/29/2011 | SCHEDULED REDEMPTION | | 126,739 | 126,739 | 125,472 | | | 1,267 | | 1,267 | | 126,739 | | | | 1,147 | 12/21/2016 |
| 871503-AF-5 | SYMANTEC CORP 1.000000% 06/15/2013 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 1,785,300 | 1,500,000 | 1,595,910 | 1,585,999 | | (8,871) | | (8,871) | | 1,577,128 | | 208,172 | 208,172 | 4,417 | 06/15/2013 |
| 991313-9A-7 | SYMPHONYIRI GROUP, INC. TERM LOAN 2011 | | 09/30/2011 | SCHEDULED REDEMPTION | | 7,500 | 7,500 | 7,519 | | | (19) | | (19) | | 7,500 | | | | 199 | 12/01/2017 |
| 87164G-AB-9 | SYNIVERSE TECHNOLOGIES INC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 8,000 | 8,000 | 7,920 | | | 80 | | 80 | | 8,000 | | | | 181 | 12/21/2017 |
| 361561-AA-1 | SYSTEM ENERGY RESOURCES | | 01/15/2011 | SCHEDULED REDEMPTION | | 2,962,208 | 2,962,208 | 2,962,208 | 2,962,208 | | | | | | 2,962,208 | | | | 151,932 | 01/15/2014 |
| Q8815#-AA-4 | TABCORP HOLDINGS LTD (AUSTRALIA) SER A G | F | 06/09/2011 | PRINCIPAL PAYDOWN | | 10,000,000 | 10,000,000 | 9,935,401 | 9,956,393 | | (44,648) | | (44,648) | | 10,757,924 | | (757,924) | (757,924) | 1,538,540 | 12/21/2014 |
| Q8815#-AB-2 | TABCORP HOLDINGS LTD (AUSTRALIA) SER B G | F | 06/09/2011 | PRINCIPAL PAYDOWN | | 12,000,000 | 12,000,000 | 11,762,975 | 11,816,874 | | 11,195 | | 11,195 | | 11,828,069 | | 171,931 | 171,931 | 2,224,734 | 12/21/2016 |
| 00388W-AA-9 | TAQA ABU DHABI NATL ENER | F | 12/13/2011 | TENDER OFFER | | 30,087,500 | 29,000,000 | 29,258,750 | 29,152,469 | | (78,189) | | (78,189) | | 29,074,279 | | 1,013,221 | 1,013,221 | 1,847,107 | 10/25/2012 |
| 87612E-AP-1 | TARGET CORP | | 09/08/2011 | Various | | 29,430,750 | 25,000,000 | 24,933,000 | 24,953,544 | | 4,309 | | 4,309 | | 24,957,852 | | 4,472,898 | 4,472,898 | 1,145,920 | 05/01/2017 |
| 89578V-AD-8 | TAROT 2006-B, A4 | | 01/12/2011 | SCHEDULED REDEMPTION | | 7,622,316 | 7,622,316 | 7,621,337 | 7,622,206 | | 110 | | 110 | | 7,622,316 | | | | 35,063 | 11/12/2012 |
| 87650Q-AC-6 | TASC INC TERM LOAN A | | 05/04/2011 | SCHEDULED REDEMPTION | | 315,000 | 315,000 | 312,172 | 312,248 | | 2,752 | | 2,752 | | 315,000 | | | | 10,450 | 12/18/2014 |
| 87650Q-AD-4 | TASC INC TERM LOAN B | | 05/04/2011 | SCHEDULED REDEMPTION | | 643,500 | 643,500 | 637,078 | 637,897 | | 5,603 | | 5,603 | | 643,500 | | | | 22,216 | 12/18/2015 |
| 87650Q-AF-9 | TASC, INC. TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 4,991 | 4,991 | 4,966 | | | 25 | | 25 | | 4,991 | | | | 36 | 12/18/2015 |
| 87235M-AJ-4 | TCW LEVERAGED INCOME TRUST II SUB SEC NT | | 09/30/2011 | Various | | 123,747 | 67,688 | 4 | | | | | | | | | 123,747 | 123,747 | | 12/15/2012 |
| 87922S-AE-0 | TELCORDIA TECHNOLOGIES TERM LOAN | | 06/28/2011 | SCHEDULED REDEMPTION | | 97,760 | 97,760 | 96,884 | 96,866 | | 893 | | 893 | | 97,760 | | | | 22,176 | 04/30/2016 |
| 879369-C#-1 | TELEFLEX INC. SER. 2004-1 TRANCHE B SR N | | 02/23/2011 | PRINCIPAL PAYDOWN | | 10,000,000 | 10,000,000 | 10,095,873 | 11,063,697 | | (41,471) | | (41,471) | | 11,022,226 | | (1,022,226) | (1,022,226) | 1,648,511 | 07/08/2014 |
| 87938W-AL-7 | TELEFONICA EMISIONES SAU | F | 05/20/2011 | ROYAL BANK OF SCOTLAND PLC | | 7,232,190 | 7,000,000 | 7,243,530 | 7,227,920 | | (19,900) | | (19,900) | | 7,208,020 | | 24,170 | 24,170 | 150,817 | 04/27/2015 |
| 879403-AS-2 | TELEFONOS DE MEXICO SAB | F | 03/03/2011 | EXCHANGE | | 7,994,427 | 7,250,000 | 8,071,135 | 8,040,625 | | (31,771) | | (31,771) | | 8,008,854 | | (14,427) | (14,427) | 244,788 | 01/27/2015 |
| 87969N-AC-9 | TELSTRA CORP LTD | F | 12/15/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 2,138,240 | 2,000,000 | 1,985,040 | | | 768 | | 768 | | 1,985,808 | | 152,432 | 152,432 | 66,133 | 10/12/2021 |
| 87971M-AC-7 | TELUS CORP | A | 06/01/2011 | MATURED | | 6,040,000 | 6,040,000 | 6,187,161 | 6,169,144 | | (129,144) | | (129,144) | | 6,040,000 | | | | 241,600 | 06/01/2011 |
| 87973P-AB-0 | TEMASEK FINANCIAL I LTD | F | 09/01/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 5,786,600 | 5,000,000 | 4,951,450 | 4,952,192 | | 481 | | 481 | | 4,952,673 | | 833,927 | 833,927 | 212,014 | 11/23/2039 |
| 88031R-AA-6 | TENASKA ALABAMA | | 12/30/2011 | SCHEDULED REDEMPTION | | 974,953 | 974,953 | 982,002 | 979,882 | | (4,929) | | (4,929) | | 974,953 | | | | 48,519 | 03/30/2023 |
| 88031V-AA-7 | TENASKA GATEWAY | | 12/30/2011 | SCHEDULED REDEMPTION | | 751,389 | 751,389 | 733,686 | 735,869 | | 15,520 | | 15,520 | | 751,389 | | | | 36,948 | 12/30/2023 |
| 88031Q-AA-8 | TENASKA VIRGINIA | | 12/30/2011 | SCHEDULED REDEMPTION | | 831,243 | 831,243 | 832,986 | 832,474 | | (1,231) | | (1,231) | | 831,243 | | | | 34,969 | 03/30/2024 |
| 88078F-AR-9 | TEREX CORP TERM LOAN B | | 12/30/2011 | SCHEDULED REDEMPTION | | 3,750 | 3,750 | 3,738 | | | 13 | | 13 | | 3,750 | | | | | 04/28/2017 |
| 88163V-AD-1 | TEVA PHARM FINANCE LLC | R | 11/28/2011 | Various | | 8,264,846 | 7,000,000 | 7,299,600 | 7,293,541 | | (4,075) | | (4,075) | | 7,289,466 | | 975,380 | 975,380 | 506,299 | 02/01/2036 |
| 88165F-AA-0 | TEVA PHARMACEUT FIN BV 1.750000% 02/01/2 | F | 02/10/2011 | CONVERSION | | 7,927,744 | 7,400,000 | 7,928,597 | 7,361,673 | | (15,823) | | (15,823) | | 7,345,851 | | 581,893 | 581,893 | 64,750 | 02/01/2026 |
| 88164R-AB-3 | TEVA PHARMACEUT FIN LLC .250000% 02/01/2 | R | 03/29/2011 | GOLDMAN, SACHS & CO. | | 3,909,816 | 2,700,000 | 2,926,438 | 2,697,242 | | 51 | | 51 | | 2,697,293 | | 1,212,523 | 1,212,523 | 4,500 | 02/01/2024 |
| 90210E-AE-6 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 06/23/2011 | Various | | 2,421,745 | 2,874,885 | 2,708,875 | 2,713,455 | | 10,628 | 302,046 | (291,417) | | 2,422,038 | | (293) | (293) | 50,167 | 10/10/2014 |
| 90210E-AF-3 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 04/07/2011 | Various | | 2,251,529 | 2,313,095 | 2,246,766 | 2,247,263 | | 4,383 | | 4,383 | | 2,251,647 | | (118) | (118) | 40,493 | 10/10/2014 |
| 90210E-AG-1 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP | | 04/07/2011 | Various | | 7,740,000 | 7,740,000 | 7,740,000 | 7,740,000 | | | | | | 7,740,000 | | | | 96,464 | 10/10/2014 |
| 883199-A@-0 | TEXTRON FINANCIAL CORP 4.39% SR. NTS | | 12/24/2011 | SCHEDULED REDEMPTION | | 2,105,263 | 2,105,263 | 2,071,826 | 2,085,048 | | 20,215 | | 20,215 | | 2,105,263 | | | | 92,421 | 12/24/2013 |
| 883556-AV-4 | THERMO FISHER SCIENTIFIC | | 05/12/2011 | WELLS FARGO BROKERAGE SERVICES | | 8,164,400 | 8,000,000 | 7,988,400 | 7,992,469 | | 1,405 | | 1,405 | | 7,993,874 | | 170,526 | 170,526 | 66,411 | 12/28/2012 |
| 884903-BA-2 | THOMSON REUTERS CORP | A | 03/21/2011 | GOLDMAN, SACHS & CO. | | 5,527,650 | 5,000,000 | 5,617,050 | 5,533,328 | | (47,020) | | (47,020) | | 5,486,308 | | 41,342 | 41,342 | 204,944 | 07/15/2013 |
| 87244E-AA-0 | TIAA GLOBAL MARKETS | | 01/12/2011 | MATURED | | 3,000,000 | 3,000,000 | 2,998,290 | 2,999,988 | | 12 | | 12 | | 3,000,000 | | | | 73,125 | 01/12/2011 |
| 88713U-VV-5 | TIMBERSTAR CLASS B | | 08/15/2011 | VARIOUS | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 306,491 | 10/15/2036 |
| 88713U-ZZ-2 | TIMBERSTAR CLASS C | | 08/15/2011 | VARIOUS | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 235,368 | 10/15/2036 |
| 887317-AJ-4 | TIME WARNER INC | | 03/22/2011 | WARBURG DILLION READ LLC | | 10,191,300 | 10,000,000 | 9,988,100 | 9,989,127 | | 523 | | 523 | | 9,989,650 | | 201,650 | 201,650 | 219,625 | 07/15/2015 |
| 88157G-AA-8 | TMTS 2007-1SL A1 | | 01/31/2011 | Various | | 8,072,085 | 26,314,430 | 7,631,185 | 7,631,185 | | 17,221 | | 17,221 | | 7,648,406 | | 423,679 | 423,679 | 6,723 | 01/25/2038 |

# 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 |
| 991260-9A-0 | TOWERCO FINANCE LLC TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 15,000 | 15,000 | 14,925 | | | 75 | | 75 | | 15,000 | | | | 46 | 02/02/2017 |
| 991180-9A-0 | TOWERCO LLC TERM LOAN | | 02/02/2011 | SCHEDULED REDEMPTION | | 1,985,000 | 1,985,000 | 1,985,000 | 1,985,000 | | | | | | 1,985,000 | | | | 30,175 | 11/24/2014 |
| 89233P-A2-2 | TOYOTA MOTOR CREDIT CORP MTN SER B | R | 04/15/2011 | J. P. MORGAN SECURITIES, INC. | | 49,175,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | (825,000) | (825,000) | | 12/12/2016 |
| 89334G-AG-9 | TRANS UNION LLC REPLACEMENT TERM LOAN | | 12/30/2011 | Various | | 2,060,500 | 2,033,000 | 2,033,000 | | | | | | | 2,033,000 | | 27,500 | 27,500 | 57,746 | 02/10/2018 |
| 89364M-AQ-7 | TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN | | 12/30/2011 | SCHEDULED REDEMPTION | | 30,000 | 30,000 | 30,000 | | | | | | | 30,000 | | | | 70,695 | 02/14/2017 |
| 893647-AP-2 | TRANSDIGM INC | | 08/08/2011 | Various | | 6,395,000 | 6,000,000 | 6,174,375 | 4,207,834 | | (7,461) | | (7,461) | | 6,166,873 | | 228,127 | 228,127 | 192,028 | 12/15/2018 |
| 893647-9A-7 | TRANSDIGM INC. TERM LOAN (FIRST LIEN) | | 02/14/2011 | SCHEDULED REDEMPTION | | 3,000,000 | 3,000,000 | 3,030,000 | 3,029,953 | | (29,953) | | (29,953) | | 3,000,000 | | | | 20,000 | 12/06/2016 |
| 89383Q-AE-9 | TRANSOCEAN INC | F | 04/15/2011 | MATURED | | 7,000,000 | 7,000,000 | 7,583,713 | 7,024,539 | | (24,539) | | (24,539) | | 7,000,000 | | | | 231,875 | 04/15/2011 |
| 89383Q-AV-1 | TRANSOCEAN INC 1.500000% 12/15/2037 | F | 03/29/2011 | Various | | 8,932,840 | 9,000,000 | 8,884,850 | 8,599,983 | | (18,584) | | (18,584) | | 8,581,399 | | 351,441 | 351,441 | 37,250 | 12/15/2037 |
| 991204-9A-8 | TRANSUNION LLC TERM LOAN | | 02/10/2011 | SCHEDULED REDEMPTION | | 4,632,885 | 4,632,885 | 4,677,571 | 4,676,519 | | (43,634) | | (43,634) | | 4,632,885 | | | | 154,173 | 06/15/2017 |
| 89469A-AA-2 | TREEHOUSE FOODS INC | | 08/18/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 3,678,750 | 3,500,000 | 3,675,000 | 3,663,020 | | (17,328) | | (17,328) | | 3,645,692 | | 33,058 | 33,058 | 264,361 | 03/01/2018 |
| 89578P-AD-1 | TRIAD AUTO RECEIVABLES OWNER T | | 05/12/2011 | SCHEDULED REDEMPTION | | 11,872,890 | 11,872,890 | 11,823,685 | 11,862,620 | | 10,270 | | 10,270 | | 11,872,890 | | | | 230,862 | 05/13/2013 |
| 89578W-AD-6 | TRIAD AUTO RECEIVABLES OWNER T ABS | | 12/12/2011 | SCHEDULED REDEMPTION | | 3,967,091 | 3,967,091 | 4,060,070 | 4,018,164 | | (51,073) | | (51,073) | | 3,967,091 | | | | 177,121 | 07/14/2014 |
| 89653Q-C*-4 | TRINITY MIRROR 7.17% SER A SR NTS, DUE 2 | F | 11/23/2011 | WELLS FARGO | | 4,993,750 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (6,250) | (6,250) | 331,613 | 06/20/2012 |
| 89653Q-C@-2 | TRINITY MIRROR 7.27% SER B SR NTS, DUE 2 | F | 02/24/2011 | KNIGHT CAPITAL AMERICAS LP | | 5,499,000 | 6,000,000 | 5,585,520 | 5,585,520 | | | | | | 5,585,520 | | (86,520) | (86,520) | 77,547 | 06/20/2014 |
| 89566E-AA-6 | TRISTATE GENERAT | | 01/31/2011 | SCHEDULED REDEMPTION | | 1,540,800 | 1,540,800 | 1,547,105 | 1,544,360 | | (3,560) | | (3,560) | | 1,540,800 | | | | 93,064 | 01/31/2018 |
| 89655N-AA-8 | TRL 2004-1 ABS | | 12/14/2011 | SCHEDULED REDEMPTION | | 282,850 | 282,850 | 282,850 | 282,850 | | | | | | 282,850 | | | | 9,279 | 08/14/2027 |
| 89655X-AA-6 | TRL 2006-1A, A1 ABS | | 12/14/2011 | SCHEDULED REDEMPTION | | 1,255,187 | 1,255,187 | 1,255,187 | 1,303,999 | | (48,813) | | (48,813) | | 1,255,187 | | | | 43,632 | 05/14/2036 |
| 89655V-AA-0 | TRLT II 2003-1 ABS | | 12/12/2011 | SCHEDULED REDEMPTION | | 496,140 | 496,140 | 496,140 | 496,140 | | | | | | 496,140 | | | | 18,017 | 10/12/2026 |
| 33632*-NN-3 | TTX CO FIRST SECURITY BANK OF UTAH 42-C | | 01/01/2011 | MATURED | | 115,302 | 115,302 | 115,302 | 115,302 | | | | | | 115,302 | | | | 4,762 | 01/01/2011 |
| 33632*-NJ-2 | TTX CO FIRST SECURITY BANK OF UTAH ABS | | 07/01/2011 | Various | | 793,021 | 793,021 | 793,021 | 793,021 | | | | | | 793,021 | | | | 65,504 | 07/01/2013 |
| 33632*-NL-7 | TTX CO FIRST SECURITY BANK OF UTAH ABS | | 01/01/2011 | SCHEDULED REDEMPTION | | 189,931 | 189,931 | 189,931 | 189,931 | | | | | | 189,931 | | | | 10,182 | 07/01/2012 |
| 87305N-AR-9 | TTX CO. 6.61% SR NTS ABS | | 01/15/2011 | SCHEDULED REDEMPTION | | 1,297,290 | 1,297,290 | 1,458,491 | 1,343,158 | | (45,868) | | (45,868) | | 1,297,290 | | | | 85,743 | 01/15/2015 |
| 89861*-AA-9 | TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT | | 02/01/2011 | PRINCIPAL PAYMENT | | 300,028 | 300,028 | 267,499 | 267,499 | | | | | | 267,499 | | 32,529 | 32,529 | | 06/30/2011 |
| 89861*-AB-7 | TUBE-TEX (HANCOCK MEZZ) 12% SUB NTS DUE | | 02/01/2011 | PRINCIPAL PAYMENT | | 135,628 | 646,383 | | | | | | | | | | 135,628 | 135,628 | | 06/30/2014 |
| 87309L-AE-8 | TWCC HOLDING CORP - TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 10,025 | 10,025 | 10,075 | | | (50) | | (50) | | 10,025 | | | | 10,781 | 02/11/2017 |
| 09348L-AE-5 | TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 45,229 | 45,229 | 13,130 | 10,895 | | 34,334 | | 34,334 | | 45,229 | | | | 15,893 | 11/05/2015 |
| 29272#-AA-4 | TXU CORP/ENERGY PLAZA CERT. SER A-1-A AB | | 08/14/2011 | 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 | | 12/31/2011 | SCHEDULED REDEMPTION | | 405,491 | 405,491 | 405,491 | 405,491 | | | | | | 405,491 | | | | 18,211 | 03/31/2021 |
| 902118-AY-4 | TYCO INTL GROUP SA | E | 02/15/2011 | MATURED | | 1,150,000 | 1,150,000 | 1,216,390 | 1,156,300 | | (6,300) | | (6,300) | | 1,150,000 | | | | 38,813 | 02/15/2011 |
| 91154G-9B-5 | U S AIR INC PASS THRU SER 1990-A1 ABS | | 12/29/2011 | Various | | | 1,191,959 | 30,450 | | | | | | | | | | | | 12/29/2011 |
| 903329-AA-8 | U.S. CAPITAL FUNDING I, CORP, CLASS A-1 | E | 11/01/2011 | SCHEDULED REDEMPTION | | 2,743,596 | 2,743,596 | 2,743,596 | 2,743,596 | | | | | | 2,743,596 | | | | 20,699 | 05/01/2034 |
| 912325-A*-8 | U.S. OFFICE PRODUCTS CO. TRANCHE B | | 10/31/2011 | Various | | 4,396 | 1,157,244 | 2,314,489 | | | | | | | | | 4,396 | 4,396 | | 12/31/2011 |
| 990511-9C-3 | U.S. SECURITY ASSOCIATES HOLDINGS INC. T | | 12/30/2011 | SCHEDULED REDEMPTION | | 3,139 | 3,139 | 3,107 | | | 31 | | 31 | | 3,139 | | | | | 07/28/2017 |
| 90261X-GD-8 | UBS AG STAMFORD CT | F | 12/07/2011 | MORGAN STANLEY DEAN WITTER | | 6,062,301 | 6,150,000 | 6,136,532 | 6,136,964 | | 1,035 | | 1,035 | | 6,138,000 | | (75,699) | (75,699) | 406,413 | 08/04/2020 |
| 904764-AJ-6 | UNILEVER CAPITAL CORP | R | 08/30/2011 | J. P. MORGAN SECURITIES, INC. | | 20,268,440 | 19,000,000 | 18,974,920 | 18,983,836 | | 3,311 | | 3,311 | | 18,987,147 | | 1,281,293 | 1,281,293 | 726,249 | 02/15/2014 |
| 94978#-CN-5 | UNION PACIFIC EQUIP. NTS SER A 2004-1 AB | | 07/02/2011 | SCHEDULED REDEMPTION | | 150,532 | 150,532 | 150,532 | 150,532 | | | | | | 150,532 | | | | 8,279 | 01/02/2022 |
| 94978#-CL-9 | UNION PACIFIC EQUIP. NTS SER B 2004-1 AB | | 07/02/2011 | SCHEDULED REDEMPTION | | 304,192 | 304,192 | 304,192 | 304,192 | | | | | | 304,192 | | | | 16,305 | 01/02/2023 |
| 90781#-AA-0 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 07/01/2011 | SCHEDULED REDEMPTION | | 859,182 | 859,182 | 858,827 | 858,911 | | 271 | | 271 | | 859,182 | | | | 47,341 | 07/01/2015 |
| 90781#-AB-8 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 01/02/2011 | Various | | 1,364,421 | 1,364,421 | 1,363,879 | 1,364,149 | | 161 | | 161 | | 1,364,310 | | 111 | 111 | 88,558 | 01/02/2014 |
| 90781#-AC-6 | UNION PACIFIC RAILROAD LEASE-BACKED NOTE | | 07/30/2011 | Various | | 1,506,401 | 1,506,401 | 1,508,537 | 1,507,259 | | (858) | | (858) | | 1,506,402 | | (1) | (1) | 83,003 | 07/30/2012 |
| 94978#-BQ-9 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2011 | SCHEDULED REDEMPTION | | 166,514 | 166,514 | 165,050 | 165,341 | | 1,173 | | 1,173 | | 166,514 | | | | 8,775 | 01/02/2021 |
| 94978#-BR-7 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2011 | SCHEDULED REDEMPTION | | 128,120 | 128,120 | 126,994 | 127,217 | | 902 | | 902 | | 128,120 | | | | 6,752 | 01/02/2021 |
| 94978#-BS-5 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2011 | Various | | 380,542 | 380,542 | 377,215 | 377,903 | | 2,312 | | 2,312 | | 380,215 | | 327 | 327 | 20,055 | 01/02/2021 |
| 94978#-BT-3 | UNION PACIFIC RAILROAD LSE-BACKED NTS, S | | 07/02/2011 | SCHEDULED REDEMPTION | | 369,431 | 369,431 | 365,786 | 366,480 | | 2,950 | | 2,950 | | 369,431 | | | | 19,469 | 01/02/2022 |
| 97181#-LH-4 | UNION PACIFIC RAILROAD SECD NTS SER B AB | | 07/02/2011 | SCHEDULED REDEMPTION | | 221,298 | 221,298 | 221,298 | 221,298 | | | | | | 221,298 | | | | 5,577 | 01/02/2020 |
| 90783V-AA-3 | UNION PACIFIC RAILROAD SERIES 2005-1 ABS | | 07/02/2011 | SCHEDULED REDEMPTION | | 752,869 | 752,869 | 752,869 | 752,869 | | | | | | 752,869 | | | | 38,261 | 01/02/2029 |
| 90783X-AA-9 | UNION PACIFIC RR CO 07-3 ABS | | 07/02/2011 | SCHEDULED REDEMPTION | | 126,863 | 126,863 | 126,863 | 126,863 | | | | | | 126,863 | | | | 7,835 | 01/02/2031 |
| 908594-AC-8 | UNION TANK CAR CO. SR NTS | | 05/15/2011 | SCHEDULED REDEMPTION | | 1,818,182 | 1,818,182 | 1,799,967 | 1,804,362 | | 13,819 | | 13,819 | | 1,818,182 | | | | 85,636 | 05/15/2020 |
| 908594-A*-5 | UNION TANK CAR SECD. NTS ABS | | 06/01/2011 | SCHEDULED REDEMPTION | | 491,455 | 491,455 | 491,455 | 491,455 | | | | | | 491,455 | | | | 33,517 | 06/01/2016 |
| 908594-AB-0 | UNION TANK CAR SR UNSEC. NTS, DUE 2019 | | 06/01/2011 | SCHEDULED REDEMPTION | | 3,181,818 | 3,181,818 | 3,201,045 | 3,197,201 | | (15,383) | | (15,383) | | 3,181,818 | | | | 179,455 | 06/01/2019 |
| H2654#-AA-1 | UNIQUE (FLUGHAFEN ZURICH) 6.33% SR NTS, | F | 04/11/2011 | SCHEDULED REDEMPTION | | 5,400,000 | 5,400,000 | 5,400,000 | 5,400,000 | | | | | | 5,400,000 | | | | 341,820 | 04/11/2015 |

# 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 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 |
| 91019P-CR-1 | UNITED DOMINION RLTY TR | | 10/28/2011 | J. P. MORGAN SECURITIES, INC. | | 21,993,300 | 21,000,000 | 20,948,540 | 22,568,313 | | (531,352) | | (531,352) | | 22,036,961 | | (43,661) | (43,661) | 1,168,154 | 06/01/2013 |
| 911308-AB-0 | UNITED PARCEL | | 08/10/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 7,139,150 | 5,000,000 | 5,426,764 | 5,286,499 | | (12,459) | | (12,459) | | 5,274,040 | | 1,865,110 | 1,865,110 | 532,743 | 04/01/2030 |
| 911312-AG-1 | UNITED PARCEL SERVICE | | 05/12/2011 | GOLDMAN, SACHS & CO. | | 6,377,580 | 6,000,000 | 6,439,356 | 6,294,107 | | (53,640) | | (53,640) | | 6,240,467 | | 137,113 | 137,113 | 226,500 | 01/15/2013 |
| 911365-AU-8 | UNITED RENTALS NORTH AM | | 12/16/2011 | OPPENHEIMER & CO. INC | | 1,118,250 | 1,050,000 | 1,042,125 | 1,042,666 | | 537 | | 537 | | 1,043,204 | | 75,046 | 75,046 | 98,744 | 12/15/2019 |
| 913017-BF-5 | UNITED TECHNOLOGIES CORP | | 12/16/2011 | CALLED @ 102.42383925 | | 16,387,814 | 16,000,000 | 18,249,760 | 16,432,478 | | (299,655) | | (299,655) | | 16,132,822 | | 254,992 | 254,992 | 1,060,044 | 05/15/2012 |
| 91324P-AP-7 | UNITEDHEALTH GROUP | | 03/15/2011 | MATURED | | 15,000,000 | 15,000,000 | 14,832,600 | 14,992,095 | | 7,905 | | 7,905 | | 15,000,000 | | | | 393,750 | 03/15/2011 |
| 91335F-AE-1 | UNIVAR INC TERM B LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 11,250 | 11,250 | 11,250 | | | | | | | 11,250 | | | | 25,704 | 06/30/2017 |
| 914908-AN-8 | UNIVISION COMMUNICATIONS FIRST LIEN TERM | | 04/21/2011 | Various | | 2,312,723 | 2,366,830 | 2,289,437 | 2,286,759 | | 4,019 | | 4,019 | | 2,290,778 | | 21,945 | 21,945 | 44,971 | 03/29/2017 |
| 90312*-AA-2 | UNS GAS, INC SER. A, DUE 2011 | | 08/11/2011 | MATURED | | 9,375,000 | 9,375,000 | 9,375,000 | 9,375,000 | | | | | | 9,375,000 | | | | 577,573 | 08/11/2011 |
| 91529Y-AC-0 | UNUMPROVIDENT CORP | | 03/01/2011 | MATURED | | 1,115,000 | 1,115,000 | 1,195,938 | 1,117,706 | | (2,706) | | (2,706) | | 1,115,000 | | | | 42,509 | 03/01/2011 |
| 90320R-AA-2 | UPC GERMANY GMBH | F | 12/07/2011 | Various | | 6,332,438 | 6,000,000 | 5,950,000 | 5,952,583 | | 5,008 | | 5,008 | | 5,957,591 | | 374,847 | 374,847 | 501,736 | 12/01/2017 |
| 91630*-AA-5 | UPPER PENINSULA POWER WPS F.M.B. | | 11/01/2011 | Various | | 5,222,000 | 5,222,000 | 5,222,000 | 5,315,688 | | (20,105) | | (20,105) | | 5,295,583 | | (73,583) | (73,583) | 2,315,450 | 11/01/2021 |
| 90345K-AA-8 | US AIRWAYS GROUP INC ABS | | 10/22/2011 | SCHEDULED REDEMPTION | | 161,387 | 161,387 | 161,387 | 161,387 | | | | | | 161,387 | | | | 8,434 | 04/22/2023 |
| 91159H-GY-0 | US BANCORP | | 05/19/2011 | MORGAN STANLEY DEAN WITTER | | 14,814,458 | 14,750,000 | 14,730,973 | 14,732,842 | | 2,484 | | 2,484 | | 14,735,326 | | 79,132 | 79,132 | 141,405 | 09/13/2013 |
| 90338W-AK-9 | US ONCOLOGY INC | | 02/04/2011 | OPPENHEIMER & CO. INC | | 1,197,500 | 1,000,000 | 1,050,000 | 1,042,260 | | (793) | | (793) | | 1,041,467 | | 156,033 | 156,033 | 44,104 | 08/15/2017 |
| 991841-9F-6 | US SHIPPING PARTNERS LP SR SEC CLOSING L | | 12/30/2011 | SCHEDULED REDEMPTION | | 67,378 | 67,378 | 38,090 | 41,076 | | 26,302 | | 26,302 | | 67,378 | | | | 105,996 | 08/07/2013 |
| 990936-9A-6 | USI HOLDINGS CORP. TRANCHE B | | 03/15/2011 | J. P. MORGAN SECURITIES, INC. | | 1,442,072 | 1,447,500 | 1,438,288 | 1,438,484 | | 525 | | 525 | | 1,439,008 | | 3,064 | 3,064 | 10,876 | 05/04/2014 |
| 91756*-AA-3 | UTAH STATE RETIREMENT INV. FUND SER. A, | | 07/01/2011 | MATURED | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 567,000 | 07/01/2011 |
| 918005-AY-5 | UTILICORP UNITED | | 02/01/2011 | MATURED | | 8,751,000 | 8,751,000 | 9,057,285 | 8,761,988 | | (10,988) | | (10,988) | | 8,751,000 | | | | 347,852 | 02/01/2011 |
| 91802M-AA-8 | UTILITY CONTRACT FUNDING | | 10/01/2011 | SCHEDULED REDEMPTION | | 981,819 | 981,819 | 981,279 | 981,583 | | 237 | | 237 | | 981,819 | | | | 77,996 | 10/01/2016 |
| 91911X-AR-5 | VALEANT PHARMACEUTICALS | | 05/02/2011 | BARCLAYS BANK | | 2,020,000 | 2,000,000 | 2,000,000 | | | | | | | 2,000,000 | | 20,000 | 20,000 | 20,583 | 07/15/2016 |
| 91911X-9A-4 | VALEANT PHARMACEUTICALS TRANCHE B TERM L | | 01/03/2011 | VARIOUS | | (1,706) | | | | | | | | | | | (1,706) | (1,706) | | 09/27/2016 |
| 92203P-AE-6 | VANGUARD HLT HDG LLC/INC | | 08/17/2011 | Various | | 1,671,763 | 1,755,000 | 1,763,775 | 1,763,228 | | (860) | | (860) | | 1,762,368 | | (90,605) | (90,605) | 147,684 | 02/01/2018 |
| 92203P-AF-3 | VANGUARD HLT HDG LLC/INC | | 06/29/2011 | EXCHANGE | | 1,751,077 | 1,750,000 | 1,751,250 | 1,751,171 | | (95) | | (95) | | 1,751,077 | | | | 127,556 | 02/01/2018 |
| 31679E-AB-0 | Vantiv (Fifth Third) 1st Lien TL | | 12/30/2011 | SCHEDULED REDEMPTION | | 25,452 | 25,452 | 26,347 | 25,351 | | 101 | | 101 | | 25,452 | | | | 59,810 | 11/03/2016 |
| 922463-AA-2 | VEER 2008-1A SENIOR INCOME NOTES LOANS C | | 10/19/2011 | SCHEDULED REDEMPTION | | 1,183,136 | 1,183,136 | 1,064,481 | 1,097,187 | | 85,949 | | 85,949 | | 1,183,136 | | | | 15,582 | 07/19/2017 |
| 911760-AP-1 | VENDEE MTG TR 1992-1 2-Z RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 492,375 | 492,375 | 455,027 | 483,437 | | 8,938 | | 8,938 | | 492,375 | | | | 23,478 | 05/15/2022 |
| 92334N-AA-1 | VEOLIA ENVIRONNEMENT | F | 11/10/2011 | Various | | 20,895,915 | 19,775,000 | 20,372,151 | 20,191,621 | | (182,642) | | (182,642) | | 20,187,951 | | 707,964 | 707,964 | 944,683 | 06/03/2013 |
| 92343V-AB-0 | VERIZON COMMUNICATIONS | | 02/15/2011 | MATURED | | 5,000,000 | 5,000,000 | 4,952,170 | 4,998,582 | | 1,418 | | 1,418 | | 5,000,000 | | | | 133,750 | 02/15/2011 |
| 42951T-AB-3 | VERIZON COMMUNICATIONS INC CTL 2022 SERI | | 01/01/2011 | SCHEDULED REDEMPTION | | 1,319,554 | 1,319,554 | 1,319,554 | 1,319,554 | | | | | | 1,319,554 | | | | 74,969 | 01/01/2022 |
| 92344W-AA-9 | VERIZON MARYLAND INC | | 11/28/2011 | CALLED @ 101.50 | | 11,672,500 | 11,500,000 | 11,433,645 | 11,490,041 | | 7,706 | | 7,706 | | 11,497,747 | | 174,753 | 174,753 | 874,599 | 03/01/2012 |
| 92534H-AB-0 | VERTRUE, INC. FIRST LIEN TERM FACILITY | | 04/14/2011 | SCHEDULED REDEMPTION | | 265,998 | 265,998 | 243,016 | 245,241 | | 20,757 | | 20,757 | | 265,998 | | | | 46,115 | 08/16/2014 |
| 92549*-AA-3 | VETCOR PROFESSIONAL PRACTICES TERM A | | 12/30/2011 | SCHEDULED REDEMPTION | | 175,000 | 175,000 | 175,000 | 175,000 | | | | | | 175,000 | | | | 302,715 | 02/01/2015 |
| 991197-9B-2 | VETCOR PROFESSIONAL PRACTICES TERM B | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 899 | 02/01/2015 |
| 991197-9C-0 | VETCOR PROFESSIONAL PRACTICES TERM C | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 899 | 02/01/2015 |
| 991197-9D-8 | VETCOR PROFESSIONAL PRACTICES TERM D | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 899 | 02/01/2015 |
| 991197-9E-6 | VETCOR PROFESSIONAL PRACTICES TERM E | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 934 | 02/01/2015 |
| 991197-9F-3 | VETCOR PROFESSIONAL PRACTICES TERM F | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,000 | 5,000 | 5,000 | 5,000 | | | | | | 5,000 | | | | 934 | 02/01/2015 |
| 92549*-AB-1 | VETCOR PROFESSIONAL PRACTICES TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 30,000 | 30,000 | 29,760 | | | 240 | | 240 | | 30,000 | | | | 50,114 | 02/01/2015 |
| 925524-BB-5 | VIACOM INC | | 04/01/2011 | Various | | 14,639,698 | 13,027,000 | 14,559,708 | 14,397,235 | | (44,577) | | (44,577) | | 14,352,658 | | 287,040 | 287,040 | 685,579 | 04/30/2016 |
| 92658T-AG-3 | VIDEOTRON LTEE | A | 11/17/2011 | Various | | 398,576 | 395,000 | 396,481 | 396,014 | | (734) | | (734) | | 395,281 | | 3,296 | 3,296 | 33,066 | 01/15/2014 |
| 92719U-AD-4 | VINACASA CLO CLASS C LOANS | E | 10/14/2011 | SCHEDULED REDEMPTION | | 73,908 | 73,908 | 55,722 | 56,259 | | 17,650 | | 17,650 | | 73,908 | | | | 5,455 | 10/14/2015 |
| 991224-9A-6 | VISANT CORPORATION TRANCHE B TERM LOAN | | 03/01/2011 | Various | | 997,500 | 997,500 | 977,719 | 978,179 | | 19,321 | | 19,321 | | 997,500 | | | | 34,679 | 12/22/2016 |
| 92857W-AE-0 | VODAFONE GROUP PLC | F | 09/29/2011 | CANTOR, FITZGERALD & CO. | | 16,575,900 | 15,000,000 | 13,066,950 | 13,540,600 | | 118,271 | | 118,271 | | 13,658,870 | | 2,917,030 | 2,917,030 | 845,990 | 07/15/2018 |
| 92966*-AB-5 | WABASH VALLEY POWER ASSOC. SERIES B | | 10/31/2011 | SCHEDULED REDEMPTION | | 1,469,997 | 1,469,997 | 1,469,997 | 1,469,997 | | | | | | 1,469,997 | | | | 54,990 | 04/30/2019 |
| 92977U-AN-9 | WACHOVIA AUTO LOAN OWNER TRUST | | 02/20/2011 | SCHEDULED REDEMPTION | | 7,000,000 | 7,000,000 | 7,132,070 | 7,066,266 | | (66,266) | | (66,266) | | 7,000,000 | | | | 64,633 | 12/20/2012 |
| 94978#-EQ-6 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | 01/15/2011 | SCHEDULED REDEMPTION | | 813,648 | 813,648 | 813,648 | 813,648 | | | | | | 813,648 | | | | 46,053 | 01/15/2019 |
| 94978#-ER-4 | WACHOVIA BANK LEASE BACKED (FUR 2006-1) | | 01/15/2011 | SCHEDULED REDEMPTION | | 691,377 | 691,377 | 691,377 | 691,377 | | | | | | 691,377 | | | | 39,132 | 01/15/2019 |
| 94978#-DC-8 | WACHOVIA BANK LEASE BACKED NOTES TRANCHE | | 11/02/2011 | Various | | 200,478 | 200,478 | 200,478 | 200,478 | | | | | | 200,478 | | | | 11,369 | 01/02/2024 |
| 94978#-CY-1 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 07/02/2011 | SCHEDULED REDEMPTION | | 26,146 | 26,146 | 26,146 | 26,146 | | | | | | 26,146 | | | | 1,433 | 01/02/2025 |
| 94978#-CZ-8 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 10/03/2011 | Various | | 144,820 | 144,820 | 144,820 | 144,820 | | | | | | 144,820 | | | | 8,055 | 01/02/2025 |
| 94978#-DB-0 | WACHOVIA BANK LEASE-BACKED RAILCAR NOTES | | 07/02/2011 | SCHEDULED REDEMPTION | | 4,245 | 4,245 | 4,245 | 4,245 | | | | | | 4,245 | | | | 233 | 01/02/2025 |

# 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#-EP-8 | WACHOVIA BANK N.A. LEASE BACKED NOTES 20 | | 01/15/2011 | SCHEDULED REDEMPTION | | 568,466 | 568,466 | 568,466 | 568,466 | | | | | | 568,466 | | | | 32,175 | 01/15/2019 |
| 94978#-FG-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2011 | SCHEDULED REDEMPTION | | 26,213 | 26,213 | 26,213 | 26,213 | | | | | | 26,213 | | | | 1,498 | 09/26/2029 |
| 94978#-FH-5 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 09/15/2011 | Various | | 109,783 | 109,783 | 109,783 | 109,783 | | | | | | 109,783 | | | | 6,460 | 09/26/2029 |
| 94978#-FJ-1 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2011 | SCHEDULED REDEMPTION | | 45,069 | 45,069 | 45,069 | 45,069 | | | | | | 45,069 | | | | 2,587 | 09/26/2029 |
| 94978#-FK-8 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2011 | SCHEDULED REDEMPTION | | 30,312 | 30,312 | 30,312 | 30,312 | | | | | | 30,312 | | | | 1,737 | 01/15/2023 |
| 94978#-FL-6 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 10/15/2011 | Various | | 69,315 | 69,315 | 69,315 | 69,315 | | | | | | 69,315 | | | | 4,040 | 01/15/2028 |
| 94978#-FM-4 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2011 | SCHEDULED REDEMPTION | | 20,077 | 20,077 | 20,077 | 20,077 | | | | | | 20,077 | | | | 1,149 | 01/15/2028 |
| 94978#-FN-2 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 01/15/2011 | SCHEDULED REDEMPTION | | 15,494 | 15,494 | 15,494 | 15,494 | | | | | | 15,494 | | | | 887 | 09/26/2029 |
| 94978#-FP-7 | WACHOVIA BANK N.A. LEASE-BACKED NOTES - | | 09/15/2011 | Various | | 67,578 | 67,578 | 67,578 | 67,578 | | | | | | 67,578 | | | | 3,929 | 09/30/2029 |
| 92928B-AA-9 | WAHA AEROSPACE BV | F | 06/27/2011 | Various | | 5,035,625 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 35,625 | 35,625 | 176,843 | 07/28/2020 |
| 931142-CK-7 | WAL-MART STORES INC | | 09/02/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,374,500 | 5,000,000 | 5,746,550 | | | (7,725) | | (7,725) | | 5,738,825 | | 635,675 | 635,675 | 345,764 | 08/15/2037 |
| 931142-CM-3 | WAL-MART STORES INC | | 09/01/2011 | ROYAL BANK OF SCOTLAND PLC | | 12,211,300 | 10,000,000 | 10,600,100 | 10,587,780 | | (6,255) | | (6,255) | | 10,581,525 | | 1,629,775 | 1,629,775 | 554,556 | 04/15/2038 |
| 931142-CS-0 | WAL-MART STORES INC | | 09/01/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 4,607,400 | 4,000,000 | 3,966,200 | 3,966,533 | | 314 | | 314 | | 3,966,847 | | 640,553 | 640,553 | 210,000 | 04/01/2040 |
| 931142-CX-9 | WAL-MART STORES INC | | 04/29/2011 | RBC DOMINION SECURITIES | | 4,854,100 | 5,000,000 | 4,972,950 | 4,973,906 | | 1,783 | | 1,783 | | 4,975,690 | | (121,590) | (121,590) | 39,375 | 10/25/2015 |
| 92948#-AF-5 | WAL-MART WESTMINSTER CTL ABS | | 11/15/2011 | SCHEDULED REDEMPTION | | 181,832 | 181,832 | 182,310 | 182,138 | | (306) | | (306) | | 181,832 | | | | 12,237 | 05/15/2023 |
| 254687-CC-8 | WALT DISNEY COMPANY | | 07/15/2011 | MATURED | | 9,500,000 | 9,500,000 | 9,749,864 | 9,546,882 | | (46,882) | | (46,882) | | 9,500,000 | | | | 541,500 | 07/15/2011 |
| 25468P-BX-3 | WALT DISNEY COMPANY | | 08/11/2011 | GOLDMAN, SACHS & CO. | | 13,318,218 | 12,900,000 | 12,968,575 | 12,919,983 | | (10,574) | | (10,574) | | 12,909,409 | | 408,809 | 408,809 | 788,109 | 03/01/2012 |
| 93316U-AD-9 | WALTER ENERGY INC TERM LOAN B | | 11/30/2011 | SCHEDULED REDEMPTION | | 47,741 | 47,741 | 47,741 | | | | | | | 47,741 | | | | 4,099 | 04/01/2018 |
| 990457-9G-0 | WARNER CHILCOTT ADDITIONAL TERM LOAN | | 03/17/2011 | SCHEDULED REDEMPTION | | 16,627 | 16,627 | 16,627 | 16,627 | | | | | | 16,627 | | | | 343 | 04/30/2015 |
| 93443N-AW-9 | WARNER CHILCOTT COPR TERM B-1 LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 10,286 | 10,286 | 10,286 | | | | | | | 10,286 | | | | 20,375 | 03/15/2018 |
| 93443N-AX-7 | WARNER CHILCOTT CORP TERM B-2 LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 5,143 | 5,143 | 5,143 | | | | | | | 5,143 | | | | 10,187 | 03/15/2018 |
| 93443N-AY-5 | WARNER CHILCOTT CORP TERM B-3 LOAN | F | 12/30/2011 | SCHEDULED REDEMPTION | | 7,071 | 7,071 | 7,071 | | | | | | | 7,071 | | | | 14,007 | 03/15/2018 |
| 990457-9F-2 | WARNER CHILCOTT TERM A LOAN | | 03/17/2011 | SCHEDULED REDEMPTION | | 593,961 | 593,961 | 593,961 | 593,961 | | | | | | 593,961 | | | | 13,463 | 10/30/2014 |
| 990457-9H-8 | WARNER CHILCOTT TERM B-1 LOAN | | 03/17/2011 | SCHEDULED REDEMPTION | | 229,176 | 229,176 | 229,176 | 229,176 | | | | | | 229,176 | | | | 5,316 | 04/30/2015 |
| 93443N-AX-7 | WARNER CHILCOTT TERM B-2 LOAN | | 03/17/2011 | SCHEDULED REDEMPTION | | 381,619 | 381,619 | 381,619 | 381,619 | | | | | | 381,619 | | | | 8,851 | 04/30/2015 |
| 863572-L9-2 | WASHINGTON MUTUAL 2000-1 M2 | | 02/25/2011 | SCHEDULED REDEMPTION | | 56,626 | 56,626 | 56,626 | 56,626 | | | | | | 56,626 | | | | 121 | 01/25/2040 |
| 991143-9B-6 | WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D | | 03/11/2011 | CREDIT SUISSE | | 211,087 | 250,548 | 229,188 | 171,625 | | | | | | 171,625 | | 39,461 | 39,461 | 1,767 | 02/05/2013 |
| 991143-9C-4 | WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO | | 03/11/2011 | CREDIT SUISSE | | 501,331 | 595,052 | 544,467 | 407,610 | | | | | | 407,610 | | 93,721 | 93,721 | 2,911 | 02/05/2013 |
| 943537-AD-2 | WAVELAND INGOTS CLASS B-2 LOANS CLO | | 12/21/2011 | SCHEDULED REDEMPTION | | 955,063 | 955,063 | 955,063 | 955,063 | | | | | | 955,063 | | | | 49,224 | 06/21/2015 |
| 94403*-AY-2 | WAWA INC SR UNSEC. NTS | | 05/04/2011 | SCHEDULED REDEMPTION | | 2,750,000 | 2,750,000 | 2,750,000 | 2,750,000 | | | | | | 2,750,000 | | | | 161,425 | 05/04/2016 |
| 93443N-AR-0 | WC LUXCO S.A.R.L. TERM B-3 LOAN | F | 03/17/2011 | SCHEDULED REDEMPTION | | 507,303 | 507,303 | 502,411 | 500,123 | | 7,181 | | 7,181 | | 507,303 | | | | 8,480 | 02/20/2016 |
| 94973V-AJ-6 | WELLPOINT INC | | 01/15/2011 | MATURED | | 3,000,000 | 3,000,000 | 2,994,990 | 2,999,957 | | 43 | | 43 | | 3,000,000 | | | | 75,000 | 01/15/2011 |
| 952355-9C-1 | WEST CORP TERM B-5 LOAN | | 03/31/2011 | SCHEDULED REDEMPTION | | 3,713 | 3,713 | 3,708 | 3,708 | | 5 | | 5 | | 3,713 | | | | 5,820 | 07/15/2016 |
| 95235L-AJ-9 | WEST CORPORATION TERM B-4 | | 03/31/2011 | SCHEDULED REDEMPTION | | 11,712 | 11,712 | 11,217 | 11,216 | | 496 | | 496 | | 11,712 | | | | 12,013 | 07/15/2016 |
| 955306-A*-6 | WEST PHARMACEUTICAL SRVS, FLOAT. SER A S | | 04/14/2011 | Various | | 26,759,700 | 27,000,000 | 26,757,000 | 27,000,000 | | 6,049 | 243,000 | (236,951) | | 26,763,049 | | (3,349) | (3,349) | 138,052 | 07/28/2012 |
| 88880L-AB-9 | WEST VIRGINIA TOBACCO STLEMNT FIN 07B AB | | 07/31/2011 | Various | | 8,503,490 | 654,110,000 | 10,445,215 | 19,917,905 | | (4,036,559) | 3,808,308 | (7,844,867) | | 18,574,718 | | (10,071,228) | (10,071,228) | | 06/01/2047 |
| 97180*-QB-7 | WESTAR ENERGY INC | | 01/03/2011 | SCHEDULED REDEMPTION | | 2,564,108 | 2,564,108 | 2,564,108 | 2,565,034 | | (926) | | (926) | | 2,564,108 | | | | 258,206 | 01/03/2019 |
| 96928*-BD-8 | WESTCHESTER COUNTY OF NY CTL 5.57% 12/15 | | 12/15/2011 | SCHEDULED REDEMPTION | | 461,218 | 461,218 | 466,145 | 464,894 | | (3,675) | | (3,675) | | 461,218 | | | | 16,416 | 05/15/2028 |
| 9612EA-AB-1 | WESTPAC SECURITIES NZ LT | F | 12/06/2011 | RBC DOMINION SECURITIES | | 3,902,871 | 3,700,000 | 3,806,523 | 3,782,324 | | (20,845) | | (20,845) | | 3,761,479 | | 141,392 | 141,392 | 174,100 | 07/28/2014 |
| 961815-A#-4 | WESTWOOD ONE, INC. 15.00% SENIOR SECURED | | 10/21/2011 | Various | | 13,718,562 | 13,452,827 | 4,927,742 | 3,603,612 | | (487,782) | | (487,782) | | 3,281,914 | | 10,436,648 | 10,436,648 | 655,203 | 07/15/2012 |
| 94980G-BC-4 | WFHET 2004-2 AII, 1B | | 06/03/2011 | Various | | 412,930 | 469,239 | 469,239 | 469,233 | | 29 | | 29 | | 469,262 | | (56,332) | (56,332) | 1,410 | 05/25/2034 |
| 94979R-AD-2 | WFMBS 2003-8 A4 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 641,755 | 641,755 | 617,689 | 632,470 | | 9,285 | | 9,285 | | 641,755 | | | | 17,229 | 08/25/2018 |
| 949757-AG-3 | WFMBS 2004-6 A7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 889,166 | 889,166 | 873,606 | 884,191 | | 4,975 | | 4,975 | | 889,166 | | | | 31,306 | 06/25/2034 |
| 94981Q-AU-2 | WFMBS 2005-AR16 6A3 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,007,322 | 1,007,322 | 1,005,236 | 1,005,909 | | 1,413 | | 1,413 | | 1,007,322 | | | | 17,324 | 10/25/2035 |
| 94984M-AE-4 | WFMBS 2006-AR14 1A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,569,352 | 2,569,352 | 2,357,380 | 2,351,043 | | 218,308 | | 218,308 | | 2,569,352 | | | | 78,497 | 10/25/2036 |
| 94985A-AA-7 | WFMBS 2006-AR15 A1 RMBS | | 12/01/2011 | Various | | 1,663,761 | 1,663,761 | 1,379,929 | 1,461,601 | | 239,116 | 36,955 | 202,161 | | 1,663,761 | | | | 49,760 | 10/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,106,928 | 1,106,928 | 965,795 | 967,811 | | 139,117 | | 139,117 | | 1,106,928 | | | | 39,451 | 04/25/2036 |
| 949837-BY-3 | WFMBS 2007-10 2A5 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 2,316,496 | 2,316,496 | 2,180,402 | 2,174,411 | | 142,085 | | 142,085 | | 2,316,496 | | | | 88,165 | 07/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 RMBS | | 12/01/2011 | Various | | 2,634,031 | 2,634,031 | 2,328,325 | 2,360,758 | | 298,839 | 25,566 | 273,273 | | 2,634,031 | | | | 88,566 | 08/25/2037 |
| 94985L-AG-0 | WFMBS 2007-13 A7 RMBS | | 12/01/2011 | SCHEDULED REDEMPTION | | 1,566,040 | 1,566,040 | 1,412,862 | 1,406,331 | | 159,709 | | 159,709 | | 1,566,040 | | | | 49,084 | 09/25/2037 |
| 94983U-AD-9 | WFMBS 2007-AR3 A4 RMBS | | 12/01/2011 | Various | | 1,227,976 | 1,227,976 | 1,047,253 | 1,051,747 | | 182,760 | 6,530 | 176,230 | | 1,227,976 | | | | 39,354 | 04/27/2037 |
| 966387-AF-9 | WHITING PETROLEUM CORP | | 11/17/2011 | Various | | 2,932,500 | 3,000,000 | 3,157,500 | 3,152,715 | | (14,334) | | (14,334) | | 3,138,381 | | (205,881) | (205,881) | 173,875 | 10/01/2018 |

# 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 |
| 96950F-AG-9 | WILLIAMS PARTNERS LP | | 07/22/2011 | GOLDMAN, SACHS & CO. | | 9,915,600 | 10,000,000 | 9,629,400 | 3,999,644 | | 12,498 | | 12,498 | | 9,641,902 | | 273,698 | 273,698 | 295,625 | 11/15/2020 |
| 97314V-AA-6 | WIND RIVER CLO, 2004-1A CLASS A1 LOANS | F | 02/14/2011 | CITADEL SECURITIES | | 24,335,938 | 25,000,000 | 23,250,000 | 23,375,047 | | 54,984 | | 54,984 | | 23,430,031 | | 905,907 | 905,907 | 25,526 | 12/19/2016 |
| 97381W-AD-6 | WINDSTREAM CORP | | 12/22/2011 | Various | | 6,258,780 | 6,000,000 | 5,996,250 | 5,989,575 | | (626) | | (626) | | 5,988,949 | | 269,831 | 269,831 | 635,029 | 08/01/2016 |
| 97381H-AF-4 | WINDSTREAM CORP TRANCH B-2 TERM LOAN | | 12/30/2011 | SCHEDULED REDEMPTION | | 79,178 | 79,178 | 79,178 | 79,178 | | | | | | 79,178 | | | | 365 | 12/17/2015 |
| 976656-CA-4 | WISC ELEC POWER | | 03/21/2011 | CITIBANK | | 5,634,750 | 5,000,000 | 5,783,400 | 5,727,488 | | (50,450) | | (50,450) | | 5,677,037 | | (42,287) | (42,287) | 144,167 | 04/01/2014 |
| 92933U-AA-0 | WMHEN 2007-WM1 N1 RMBS | F | 12/31/2010 | VARIOUS | | | (3,403,185) | | | | | | | | | | | | | 01/25/2047 |
| 980888-AC-5 | WOOLWORTHS LIMITED | F | 04/07/2011 | BARCLAYS BANK | | 4,928,900 | 5,000,000 | 4,994,150 | 4,994,454 | | 310 | | 310 | | 4,994,764 | | (65,864) | (65,864) | 70,833 | 09/22/2015 |
| 981811-B*-2 | WORTHINGTON INDS INC FLOATING RATE NOTES | | 06/17/2011 | KNIGHT CAPITAL AMERICAS LP | | 6,720,420 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | (279,580) | (279,580) | 87,436 | 12/17/2014 |
| 98212B-AB-9 | WPX ENERGY INC | | 11/07/2011 | STERNE AGEE & LEACH | | 751,875 | 750,000 | 750,000 | | | | | | | 750,000 | | 1,875 | 1,875 | | 01/15/2022 |
| N9684*-AA-7 | WURTH FINANCE INTL BV GTD SR NTS | F | 09/23/2011 | MATURED | | 10,000,000 | 10,000,000 | 10,079,116 | 10,010,269 | | (10,269) | | (10,269) | | 10,000,000 | | | | 506,000 | 09/23/2011 |
| 98259@-AA-8 | WURTH GROUP OF NORTH AMERICA GTD SR NTS | R | 09/23/2011 | MATURED | | 30,000,000 | 30,000,000 | 29,993,610 | 29,998,381 | | 1,619 | | 1,619 | | 30,000,000 | | | | 1,518,000 | 09/23/2011 |
| 026609-AM-9 | WYETH | | 03/15/2011 | MATURED | | 2,500,000 | 2,500,000 | 2,542,601 | 2,503,844 | | (3,844) | | (3,844) | | 2,500,000 | | | | 86,875 | 03/15/2011 |
| 983024-AE-0 | WYETH | | 08/12/2011 | ROYAL BANK OF SCOTLAND PLC | | 26,715,600 | 24,000,000 | 23,444,980 | 23,722,125 | | 52,583 | | 52,583 | | 23,774,709 | | 2,940,891 | 2,940,891 | 1,378,667 | 02/01/2014 |
| 984121-BN-2 | XEROX CORPORATION | | 08/15/2011 | MATURED | | 8,400,000 | 8,400,000 | 8,804,150 | 8,456,223 | | (56,223) | | (56,223) | | 8,400,000 | | | | 577,500 | 08/15/2011 |
| 983919-AE-1 | XILINX INC 2.625000% 06/15/2017 | | 03/29/2011 | GOLDMAN, SACHS & CO. | | 7,522,860 | 6,000,000 | 6,071,163 | 6,067,813 | | (2,508) | | (2,508) | | 6,065,305 | | 1,457,555 | 1,457,555 | 46,375 | 06/15/2017 |
| 98417E-AK-6 | XSTRATA CANADA FIN CORP | A | 11/03/2011 | WELLS FARGO BROKERAGE SERVICES | | 3,027,120 | 3,000,000 | 2,996,220 | | | | | | | 2,996,220 | | 30,900 | 30,900 | | 11/15/2021 |
| 98385X-AP-1 | XTO ENERGY INC | | 09/02/2011 | CANTOR, FITZGERALD & CO. | | 12,380,200 | 10,000,000 | 10,395,100 | 10,351,578 | | (27,331) | | (27,331) | | 10,324,247 | | 2,055,953 | 2,055,953 | 401,806 | 06/15/2018 |
| 98385X-AT-3 | XTO ENERGY INC | | 09/06/2011 | J. P. MORGAN SECURITIES, INC. | | 1,978,380 | 1,500,000 | 1,495,695 | 1,496,454 | | 241 | | 241 | | 1,496,695 | | 481,685 | 481,685 | 71,500 | 12/15/2018 |
| 98458P-AB-1 | YALE UNIVERSITY | | 11/02/2011 | CANTOR, FITZGERALD & CO. | | 13,817,180 | 13,000,000 | 12,973,480 | 12,979,288 | | 4,447 | | 4,447 | | 12,983,735 | | 833,445 | 833,445 | 400,039 | 10/15/2014 |
| 984753-AB-9 | YANKEE CANDLE CO., INC. TERM LOAN | | 05/04/2011 | Various | | 2,290,772 | 2,292,205 | 2,284,903 | 2,284,237 | | 890 | | 890 | | 2,285,128 | | 5,644 | 5,644 | 22,350 | 02/06/2014 |
| 98544*-AA-5 | YELL GROUP PLC TERM LOAN B1 | R | 06/30/2011 | SCHEDULED REDEMPTION | | 64,912 | 129,824 | 63,496 | 29,651 | | 35,261 | | 35,261 | | 64,912 | | | | 11,912 | 07/31/2014 |
| 989701-AJ-6 | ZIONS BANCORP | | 03/09/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 2,040,000 | 2,000,000 | 2,112,108 | 2,056,530 | | (2,150) | | (2,150) | | 2,054,380 | | (14,380) | (14,380) | 59,667 | 09/15/2015 |
| 989701-AL-1 | ZIONS BANCORP | | 01/28/2011 | MORGAN STANLEY DEAN WITTER | | 4,010,000 | 4,000,000 | 4,033,356 | 4,014,276 | | (341) | | (341) | | 4,013,936 | | (3,936) | (3,936) | 48,339 | 05/15/2014 |
| 17309D-AM-5 | CGCMT 2006-C4, E | | 12/03/2010 | Various | | (469) | | | | | | | | | | | | (469) | | 01/01/9999 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 7,144,646,999 | 10,046,778,420 | 7,038,593,372 | 6,668,516,929 | 27,894,914 | (9,528,695) | 21,313,797 | (2,947,578) | 3,684,373 | 6,954,547,838 | (1,423,578) | 191,522,739 | 190,099,161 | 275,812,567 | XXX |
| 025816-AU-3 | AMERICAN EXPRESS | | 05/17/2011 | Various | | 10,556,500 | 10,000,000 | 10,647,400 | 10,414,598 | | (23,507) | | (23,507) | | 10,391,091 | | 165,409 | 165,409 | 482,611 | 09/01/2066 |
| 06738C-AG-4 | BARCLAYS BANK PLC | F | 01/05/2011 | BANK OF AMERICA | | 2,850,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (150,000) | (150,000) | 14,292 | 06/15/2032 |
| 0557X2-AB-4 | BTMU (CURACAO) HLDG NV | F | 05/16/2011 | BANK OF AMERICA | | 9,975,000 | 10,000,000 | 9,978,137 | 9,986,232 | | 859 | | 859 | | 9,987,091 | | (12,091) | (12,091) | 26,074 | 12/19/2016 |
| 233048-AC-1 | DBS BANK LIMITED | F | 05/11/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | | 28,550,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | (1,450,000) | (1,450,000) | 139,786 | 07/15/2021 |
| 26156F-AA-1 | DRESDNER FUNDING TRUST I 144A | R | 05/11/2011 | Various | | 6,956,250 | 7,500,000 | 5,684,721 | 5,807,407 | | 3,677 | | 3,677 | | 5,811,085 | | 1,145,165 | 1,145,165 | 97,246 | 06/30/2031 |
| 316781-AA-1 | FIFTH THIRD CAP TRUST IV | | 09/30/2011 | Various | | 19,451,500 | 20,000,000 | 19,994,800 | 19,995,042 | | 42 | | 42 | | 19,995,084 | | (543,584) | (543,584) | 1,015,625 | 04/15/2037 |
| 40430L-AA-7 | HSBC FIN CAP TRUST IX | R | 05/25/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 1,443,750 | 1,500,000 | 1,518,615 | 1,510,576 | | (780) | | (780) | | 1,509,796 | | (66,046) | (66,046) | 44,333 | 11/30/2035 |
| 453414-AB-0 | INDEPENDENCE COMM BANK | | 01/01/2011 | CALLED @ 100.00000000 | | 15,000,000 | 15,000,000 | 14,932,650 | 14,975,577 | | | | | | 14,975,577 | | 24,423 | 24,423 | 80,883 | 04/01/2014 |
| 636792-AA-1 | NATL LIFE INSURANCE-VRMT | | 12/01/2011 | VARIOUS | | 3,500,000 | 3,500,000 | | 3,500,000 | | | | | | 3,500,000 | | | | | 09/15/2039 |
| 69352P-AC-7 | PPL CAPITAL FUNDING INC | | 11/09/2011 | Various | | 8,823,750 | 9,000,000 | 8,978,940 | 8,979,056 | | 16 | | 16 | | 8,979,071 | | (155,321) | (155,321) | 422,472 | 03/30/2067 |
| 749770-AQ-6 | RABOBANK NEDERLAND | F | 10/12/2011 | J. P. MORGAN SECURITIES, INC. | | 3,555,900 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | 555,900 | 555,900 | 263,083 | 12/29/2049 |
| 7591EL-AA-7 | REGIONS FINANCING TR II | | 05/17/2011 | ROYAL BANK OF SCOTLAND PLC | | 9,301,000 | 10,000,000 | 5,634,555 | 5,651,727 | | 3,020 | | 3,020 | | 5,654,747 | | 3,646,253 | 3,646,253 | 340,451 | 05/15/2047 |
| 780097-AN-1 | ROYAL BK OF SCOTLAND PLC | F | 03/29/2011 | DEUTSCHE BANK SECURITIES | | 2,020,000 | 2,000,000 | 1,919,320 | 1,965,330 | | 2,810 | | 2,810 | | 1,968,140 | | 51,860 | 51,860 | 38,611 | 11/12/2013 |
| 853250-AB-4 | STANDARD CHARTERED BANK | F | 12/08/2011 | JEFFERIES & COMPANY, INC. | | 602,340 | 600,000 | 598,686 | 599,028 | | 113 | | 113 | | 599,141 | | 3,199 | 3,199 | 46,613 | 09/26/2017 |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY | | 12/01/2011 | VARIOUS | | 20,938,959 | 20,938,959 | | 20,938,959 | | | | | | 20,938,959 | | | | | 12/16/2039 |
| 92977E-AA-3 | WACHOVIA CAPITAL TRUST V | | 04/25/2011 | CALLED @ 102.78800000 | | 1,027,880 | 1,000,000 | 1,093,346 | 1,025,597 | | (1,290) | | (1,290) | | 1,024,307 | | 3,573 | 3,573 | 31,860 | 06/01/2027 |

# 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 |
| 003723-AA-1 | ABN AMRO NA HOLDING CAP | | 05/11/2011 | JEFFERIES & COMPANY, INC. | | 4,819,000 | 5,000,000 | 5,320,800 | 5,111,107 | | (21,589) | | (21,589) | | 5,089,518 | | (270,518) | (270,518) | 170,323 | 01/01/9999 |
| 06738C-82-8 | BARCLAYS BANK PLC | F | 05/24/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | | 6,700,000 | 7,500,000 | 7,522,750 | 7,521,407 | | (162) | | (162) | | 7,521,245 | | (821,245) | (821,245) | 409,814 | 01/01/9999 |
| 05530R-AB-4 | BBVA INTL PREF UNIPERSON | F | 08/12/2011 | Various | | 14,117,500 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | (2,882,500) | (2,882,500) | 589,962 | 01/01/9999 |
| 05565A-AA-1 | BNP PARIBAS | F | 05/17/2011 | BARCLAYS BANK | | 3,430,000 | 3,500,000 | 3,404,905 | 3,407,452 | | 288 | | 288 | | 3,407,740 | | 22,260 | 22,260 | 71,091 | 01/01/9999 |
| 05565A-AB-9 | BNP PARIBAS | F | 05/23/2011 | Various | | 6,278,125 | 6,500,000 | 6,500,000 | 6,500,000 | | | | | | 6,500,000 | | (221,875) | (221,875) | 102,829 | 01/01/9999 |
| 225313-AA-3 | CREDIT AGRICOLE (LONDON) | F | 05/04/2011 | CREDIT AGRICOLE | | 4,700,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (300,000) | (300,000) | 146,567 | 01/01/9999 |
| 225448-AA-7 | CREDIT SUISSE GUERNSEY | F | 05/23/2011 | Various | | 9,820,500 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (179,500) | (179,500) | 302,767 | 01/01/9999 |
| 236363-AA-5 | DANSKE BANK A/S | F | 04/08/2011 | Various | | 9,230,300 | 9,500,000 | 9,618,180 | 9,559,579 | | (2,687) | | (2,687) | | 9,556,892 | | (326,592) | (326,592) | 119,019 | 01/01/9999 |
| 25153R-AA-0 | DEUTSCHE BANK NY | R | 02/22/2011 | J. P. MORGAN SECURITIES, INC. | | 4,650,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (350,000) | (350,000) | 309,540 | 01/01/9999 |
| 251528-AA-3 | DEUTSCHE BK CAP FDG TR I 144A | R | 06/01/2011 | Various | | 16,575,000 | 19,000,000 | 20,969,195 | 18,641,158 | | 1,588 | | 1,588 | | 18,642,747 | | (2,067,747) | (2,067,747) | 195,093 | 01/01/9999 |
| 40411C-AA-0 | HBOS CAPITAL FUNDING LP | F | 03/07/2011 | Various | | 2,259,688 | 2,500,000 | 1,412,285 | 1,412,500 | | | | | | 1,412,500 | | 847,188 | 847,188 | 24,200 | 01/01/9999 |
| 456837-AC-7 | ING GROEP NV | F | 06/01/2011 | Various | | 16,140,000 | 17,500,000 | 11,184,410 | 11,200,000 | | | | | | 11,200,000 | | 4,940,000 | 4,940,000 | 353,719 | 01/01/9999 |
| 62914E-AA-2 | NIB CAPITAL BANK NV | F | 07/01/2011 | WARBURG DILLION READ LLC | | 9,352,500 | 14,500,000 | 3,501,232 | 3,480,000 | | | | | | 3,480,000 | | 5,872,500 | 5,872,500 | 482,649 | 01/01/9999 |
| 65557A-AB-3 | NORDIC BALTIC HOLDING | F | 05/11/2011 | Various | | 29,815,000 | 30,000,000 | 29,916,200 | 29,918,313 | | 231 | | 231 | | 29,918,544 | | (103,544) | (103,544) | 899,480 | 01/01/9999 |
| 66644P-AA-5 | NORTHGROUP PFD CAP CORP | I | 05/17/2011 | CANTOR, FITZGERALD & CO. | | 2,940,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (60,000) | (60,000) | 114,273 | 01/01/9999 |
| 74927P-AA-7 | RBS CAPITAL TRUST II | R | 05/10/2011 | Various | | 5,210,500 | 7,000,000 | 3,639,486 | 3,640,000 | | | | | | 3,640,000 | | 1,570,500 | 1,570,500 | | 01/01/9999 |
| 74927Q-AA-5 | RBS CAPITAL TRUST III | R | 02/10/2011 | BARCLAYS BANK | | 1,500,000 | 2,000,000 | 918,648 | 920,000 | | | | | | 920,000 | | 580,000 | 580,000 | | 01/01/9999 |
| 83367T-AA-7 | SOCIETE GENERALE | F | 05/17/2011 | Various | | 15,993,000 | 17,000,000 | 17,000,000 | 17,000,000 | | | | | | 17,000,000 | | (1,007,000) | (1,007,000) | 572,131 | 01/01/9999 |
| 87089A-AA-6 | SWISS RE CAPITAL I LP | F | 05/11/2011 | Various | | 9,939,000 | 10,000,000 | 10,348,600 | 10,220,618 | | (8,377) | | (8,377) | | 10,212,240 | | (273,240) | (273,240) | 234,178 | 01/01/9999 |
| 90264A-AA-7 | UBS PFD FUNDING TR V | R | 04/13/2011 | CANTOR, FITZGERALD & CO. | | 2,992,500 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | (7,500) | (7,500) | 79,598 | 01/01/9999 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 321,015,441 | 341,538,959 | 291,237,862 | 312,881,260 | | (45,747) | | (45,747) | | 312,835,513 | | 8,179,928 | 8,179,928 | 8,221,173 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 12,486,990,377 | 15,678,741,754 | 11,223,675,632 | 11,500,403,080 | 26,430,053 | 23,111,177 | 21,707,178 | 27,834,053 | (825,017) | 11,827,464,320 | 3,207,399 | 656,318,659 | 659,526,058 | 381,920,723 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 1,258,696,186 | 1,267,291,655 | 1,212,762,396 | | | (256,008) | | (256,008) | | 1,212,617,461 | | 46,078,724 | 46,078,724 | 20,935,290 | XXX |
| 8399999. Total - Bonds | | | | | | 13,745,686,562 | 16,946,033,409 | 12,436,438,028 | 11,500,403,080 | 26,430,053 | 22,855,170 | 21,707,178 | 27,578,045 | (825,017) | 13,040,081,782 | 3,207,399 | 702,397,383 | 705,604,782 | 402,856,013 | XXX |
| 25153X-20-8 | DEUTSCHE BANK CONTINGENT CAPITAL | R | 05/10/2011 | IMPERIAL CAPITAL | 140,000.000 | 3,499,933 | 0.00 | 2,909,200 | 2,909,200 | | | | | | 2,909,200 | | 590,733 | 590,733 | 57,313 | |
| 449388-11-1 | INTERCONNECT DEVICES INC SERIES A PRF(HA | | 04/15/2011 | DISTRIBUTION | 0.000 | 7,614 | 0.00 | | | | | | | | | | 7,614 | 7,614 | | |
| 49906#-12-4 | KNIGHTS APPAREL NON-REDEEMABLE PREFERRED | | 07/19/2011 | DIRECT | 1,551.000 | | 0.00 | | | | | | | | | | | | | |
| 651195-30-7 | NEWELL FINANCIAL TRUST I | | 03/29/2011 | Various | 241,395.000 | 11,162,212 | 0.00 | 11,546,455 | 11,589,034 | | | | | | 11,589,034 | | (426,823) | (426,823) | 158,415 | |
| 949746-80-4 | WELLS FARGO AND COMPANY | | 03/29/2011 | GOLDMAN, SACHS & CO. | 3,000.000 | 3,078,661 | 0.00 | 2,994,150 | 2,994,150 | | | | | | 2,994,150 | | 84,511 | 84,511 | 56,250 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 17,748,419 | XXX | 17,449,805 | 17,492,384 | | | | | | 17,492,384 | | 256,035 | 256,035 | 271,978 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 17,748,419 | XXX | 17,449,805 | 17,492,384 | | | | | | 17,492,384 | | 256,035 | 256,035 | 271,978 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 8,209,762 | XXX | 8,390,625 | | | | | | | 8,390,625 | | (180,863) | (180,863) | 140,625 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 25,958,181 | XXX | 25,840,430 | 17,492,384 | | | | | | 25,883,009 | | 75,172 | 75,172 | 412,603 | XXX |
| 14739#-11-3 | CASCADED ADVANCED TURBINE, INC SER A CON | | 08/17/2011 | Various | 10.000 | | | | | | | | | | | | | | | |
| 205887-10-2 | CONAGRA INC | | 07/27/2011 | DISTRIBUTION | 0.000 | 54 | | | | | | | | | 54 | | 54 | 54 | | |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC | | 03/03/2011 | LAZARD FRERES & COMPANY | 40,000.000 | 1,223,539 | | 910,494 | 1,157,600 | (247,106) | | | (247,106) | | 910,494 | | 313,046 | 313,046 | 5,800 | |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 12/20/2011 | Various | 508.700 | 56,142 | | 46,573 | 47,531 | (957) | | | (957) | | 46,577 | | 9,565 | 9,565 | 1,462 | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 10/24/2011 | Various | 310.000 | 24,879 | | 21,995 | 24,251 | (2,257) | | | (2,257) | | 21,995 | | 2,885 | 2,885 | 83 | |
| 49906#-11-6 | KNIGHTS APPAREL WARRANTS | | 07/19/2011 | DIRECT | 873.000 | | | | | | | | | | | | | | | |
| 49906#-13-2 | KNIGHTS APPAREL WARRANTS | | 07/19/2011 | DIRECT | 318.000 | | | | | | | | | | | | | | | |
| 49906#-10-8 | KNIGHTS APPAREL-COMMON STOCK (HANCOCK ME | | 07/19/2011 | DIRECT | 1,085.700 | | | | | | | | | | | | | | | |
| 57774#-12-6 | MAXON CORPORATION | | 06/14/2011 | DISTRIBUTION | 0.000 | 68,406 | | | | | | | | | | | 68,406 | 68,406 | | |
| 57774#-11-8 | MAXON CORPORATION WARRANTS | | 06/14/2011 | DISTRIBUTION | 0.000 | 27,524 | | | | | | | | | | | 27,524 | 27,524 | | |
| 579062-10-0 | MCAFEE.COM CORPORATION | | 08/31/2011 | DISTRIBUTION | 0.000 | 180 | | | | | | | | | | | 180 | 180 | | |
| 59170@-10-8 | METRO-GOLDWYN-MAYER INC. (MGM) | | 05/20/2011 | Various | 54,000.000 | 1,240,703 | | 1,003,130 | 1,242,000 | (238,870) | | | (238,870) | | 1,003,130 | | 237,572 | 237,572 | | |
| 656568-50-8 | NORTEL NETWORKS CORP | I | 07/27/2011 | DISTRIBUTION | 0.000 | 112 | | | | | | | | | | | 112 | 112 | | |
| 70175R-10-2 | PARMALAT SPA ORDINARY SHARES | R | 05/11/2011 | WARBURG DILLION READ LLC | 4,319,785.000 | 15,946,610 | | 9,694,258 | 10,643,950 | (949,692) | | | (949,692) | | 9,694,258 | | 6,252,353 | 6,252,353 | | |

# 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 |
| 749121-10-9 | QWEST COMM UNICATIONS INTL INC COM | | 06/20/2011 | DISTRIBUTION | 0.000 | 2,231 | | | | | | | | | | | 2,231 | 2,231 | | |
| 806857-10-8 | SCHLUMBERGER LTD | | 01/26/2011 | LAZARD FRERES & COMPANY | 5,000.000 | 424,689 | | 190,295 | 417,500 | (227,205) | | | (227,205) | | 190,295 | | 234,394 | 234,394 | 1,050 | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 12/20/2011 | Various | 11,441.800 | 1,425,200 | | 1,293,783 | 859,077 | (141,273) | | | (141,273) | | 1,293,785 | | 131,415 | 131,415 | 5,936 | |
| 872540-10-9 | TJX COMPANIES INC | | 03/01/2011 | MCMAHAN SECURITIES CO LP | 35,000.000 | 1,754,082 | | 847,733 | 1,553,650 | (705,917) | | | (705,917) | | 847,733 | | 906,349 | 906,349 | 3,750 | |
| 89708X-10-5 | TROPICANA ENTERTAINMENT INC | | 01/21/2011 | CITIBANK | 204,619.000 | 3,460,758 | | 2,487,181 | 3,120,440 | (633,259) | | | (633,259) | | 2,487,181 | | 973,577 | 973,577 | | |
| 89861*-11-9 | TUBULAR TEXTILE MACHINERY INC WARRANTS ( | | 02/01/2011 | DIRECT | 106,763.720 | | | | | | | | | | | | | | | |
| 89861*-10-1 | TUBULAR TEXTILE MACHINERY INCE (HANCOCK | | 03/01/2011 | Various | 352,973.810 | 37 | | | | | | | | | | | 37 | 37 | | |
| 905581-10-4 | UNION CARBIDE CORP. | | 08/31/2011 | DISTRIBUTION | 0.000 | 1,874 | | | | | | | | | | | 1,874 | 1,874 | | |
| 91324P-10-2 | UNITEDHEALTH GROUP INC | | 02/03/2011 | DISTRIBUTION | 0.000 | 30,699 | | | | | | | | | | | 30,699 | 30,699 | | |
| 989209-10-1 | ZEBU INC | | 11/15/2011 | DISTRIBUTION | 0.000 | 12,662 | | | | | | | | | | | 12,662 | 12,662 | | |
| 44938@-10-3 | INTERCONNECT DEVICES INC COMMON STK(HANC | | 04/15/2011 | DISTRIBUTION | 0.000 | 106,635 | | | | | | | | | | | 106,635 | 106,635 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | 25,807,016 | XXX | 16,495,441 | 19,065,999 | (3,146,536) | | | (3,146,536) | | 16,495,447 | | 9,311,569 | 9,311,569 | 18,081 | XXX |
| 02008@-10-6 | ALLSTATE LIFE FINANCIAL SERVICES | | 09/01/2011 | CAPITAL CONTRIBUTION | 250.000 | 134,903 | | 134,903 | 210,877 | (75,974) | | | (75,974) | | 134,903 | | | | | |
| 02005@-10-9 | ALLSTATE SETTLEMENT CORPORATION | | 06/27/2011 | DISTRIBUTION | 0.000 | 3,122,253 | | 3,122,253 | | | | | | | 3,122,253 | | | | | |
| 9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | | | 3,257,156 | XXX | 3,257,156 | 210,877 | (75,974) | | | (75,974) | | 3,257,156 | | | | | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 29,064,172 | XXX | 19,752,597 | 19,276,876 | (3,222,510) | | | (3,222,510) | | 19,752,603 | | 9,311,569 | 9,311,569 | 18,081 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 3,998,764 | XXX | 4,234,869 | | | | | | | 4,234,869 | | (236,105) | (236,105) | 13,643 | XXX |
| 9799999. Total - Common Stocks | | | | | | 33,062,936 | XXX | 23,987,466 | 19,276,876 | (3,222,510) | | | (3,222,510) | | 23,987,471 | | 9,075,464 | 9,075,464 | 31,724 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 59,021,117 | XXX | 49,827,896 | 36,769,261 | (3,222,510) | | | (3,222,510) | | 49,870,481 | | 9,150,636 | 9,150,636 | 444,327 | XXX |
| 9999999 - Totals | | | | | | 13,804,707,680 | XXX | 12,486,265,924 | 11,537,172,341 | 23,207,543 | 22,855,170 | 21,707,178 | 24,355,535 | (825,017) | 13,089,952,262 | 3,207,399 | 711,548,019 | 714,755,418 | 403,300,340 | 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 |
| 76116E-GT-1 | RESOLUTION TR | | 07/20/2011 | TRANSFER | 08/10/2011 | BARCLAYS BANK | 5,000,000 | 3,782,600 | 4,040,700 | 3,789,427 | | 6,827 | | 6,827 | | | 251,273 | 251,273 | | |
| 76116F-AG-2 | RFCO STRIP PRINC | | 07/15/2011 | TRANSFER | 08/08/2011 | BARCLAYS BANK | 27,000,000 | 19,514,520 | 20,655,810 | 19,554,042 | | 39,522 | | 39,522 | | | 1,101,768 | 1,101,768 | | |
| 76116F-AB-3 | RFCS | | 06/09/2011 | TRANSFER | 08/08/2011 | BARCLAYS BANK | 25,000,000 | 10,909,750 | 12,146,000 | 10,989,813 | | 80,063 | | 80,063 | | | 1,156,187 | 1,156,187 | | |
| 912828-MF-4 | TSY INFL IX N/B | | 01/12/2011 | BANK OF AMERICA | 02/04/2011 | SALOMON SMITH BARNEY | 25,000,000 | 26,411,199 | 25,913,902 | 26,402,918 | | (8,281) | | (8,281) | | | (489,016) | (489,016) | 195,974 | 171,972 |
| 912828-PP-9 | TSY INFL IX N/B | | 01/25/2011 | Various | 02/18/2011 | Various | 48,400,000 | 48,199,102 | 47,807,124 | 48,200,084 | | 982 | | 982 | | | (392,960) | (392,960) | 45,556 | 24,072 |
| 912810-QN-1 | US TREASURY N/B | | 02/23/2011 | TRANSFER | 08/08/2011 | Various | 52,900,000 | 53,467,752 | 61,756,986 | 53,463,641 | | (4,111) | | (4,111) | | | 8,293,345 | 8,293,345 | 1,217,076 | 51,213 |
| 912828-PS-3 | US TREASURY N/B | | 02/14/2011 | Various | 03/15/2011 | Various | 298,450,000 | 294,902,347 | 299,482,084 | 294,968,561 | | 66,215 | | 66,215 | | | 4,513,522 | 4,513,522 | 718,884 | 130,428 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 481,750,000 | 457,187,270 | 471,802,605 | 457,368,486 | | 181,216 | | 181,216 | | | 14,434,119 | 14,434,119 | 2,177,490 | 377,685 |
| 71781L-BP-3 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 01/25/2011 | PRAGER MCCARTHY & SEALY | 01/25/2011 | MORGAN KEEGAN & COMPANY, INC. | 1,890,000 | 903,798 | 903,798 | 903,798 | | | | | | | | | | |
| 71781L-BR-9 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 04/20/2011 | PRAGER MCCARTHY & SEALY | 04/26/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | 3,000,000 | 1,321,080 | 1,332,690 | 1,321,835 | | 755 | | 755 | | | 10,855 | 10,855 | | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | | 4,890,000 | 2,224,878 | 2,236,488 | 2,225,633 | | 755 | | 755 | | | 10,855 | 10,855 | | |
| 71781L-BS-7 | PHILADELPHIA PA INDL DEV PENSION FD 99B | | 04/27/2011 | PRAGER MCCARTHY & SEALY | 05/17/2011 | MERRILL LYNCH, PIERCE, FENNER, & SMITH | 3,465,000 | 1,349,063 | 1,341,336 | 1,354,388 | | 5,325 | | 5,325 | | | (13,052) | (13,052) | | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 3,465,000 | 1,349,063 | 1,341,336 | 1,354,388 | | 5,325 | | 5,325 | | | (13,052) | (13,052) | | |
| 88579E-AC-9 | 3M COMPANY | | 02/10/2011 | J. P. MORGAN SECURITIES, INC. | 09/06/2011 | Various | 8,500,000 | 9,029,550 | 10,827,660 | 9,024,053 | | (5,497) | | (5,497) | | | 1,803,607 | 1,803,607 | 476,425 | 201,875 |
| 00084D-AA-8 | ABN AMRO BANK NV | F | 01/27/2011 | CITIBANK | 07/29/2011 | Various | 14,500,000 | 14,487,965 | 14,701,350 | 14,489,850 | | 1,885 | | 1,885 | | | 211,500 | 211,500 | 212,083 | |
| 991335-9A-0 | ACADEMY LTD TERM LOAN B | | 08/08/2011 | VARIOUS | 11/09/2011 | VARIOUS | 1,500,000 | 1,500,000 | 1,490,625 | 1,500,000 | | | | | | | (9,375) | (9,375) | 37,980 | |
| 00809D-AJ-3 | AES TERM B | | 05/25/2011 | BANK OF AMERICA | 06/23/2011 | BANK OF AMERICA | 997,500 | 992,513 | 997,500 | 992,518 | | 5 | | 5 | | | 4,982 | 4,982 | 128 | |
| 02076X-AC-6 | ALPHA NATURAL RESOURCES | | 05/18/2011 | MORGAN STANLEY DEAN WITTER | 12/07/2011 | BANK OF AMERICA | 815,000 | 815,000 | 786,475 | 815,000 | | | | | | | (28,525) | (28,525) | 27,025 | |
| 02932J-AD-9 | AMERICAN ROCK SALT TERM B | | 04/19/2011 | GREENWICH NATWEST | 05/24/2011 | GREENWICH NATWEST | 3,000,000 | 3,010,000 | 3,026,250 | 3,010,024 | | 24 | | 24 | | | 16,226 | 16,226 | 366 | |
| 03073J-AL-8 | AMERISTAR CASINOS, INC. B TERM LOAN | | 05/04/2011 | VARIOUS | 12/12/2011 | VARIOUS | 1,500,000 | 1,496,250 | 1,507,463 | 1,496,555 | | 305 | | 305 | | | 10,907 | 10,907 | 34,734 | |
| 039380-AD-2 | ARCH COAL INC | | 06/09/2011 | MORGAN STANLEY DEAN WITTER | 08/05/2011 | JEFFERIES & COMPANY, INC. | 2,000,000 | 2,007,500 | 2,030,000 | 2,007,340 | | (160) | | (160) | | | 22,660 | 22,660 | 21,778 | |
| 039686-AA-8 | ARDAGH PACKAGING FINANCE | F | 09/19/2011 | OPPENHEIMER & CO. INC | 12/07/2011 | CITIBANK | 4,985,000 | 5,087,363 | 5,097,163 | 5,072,226 | | (15,136) | | (15,136) | | | 24,936 | 24,936 | 296,954 | 158,508 |
| 04010L-AA-1 | ARES CAPITAL CORP 5.750000% 02/01/2016 | | 02/23/2011 | Various | 03/29/2011 | GOLDMAN, SACHS & CO. | 8,900,000 | 9,055,697 | 9,352,031 | 9,052,308 | | (3,389) | | (3,389) | | | 299,723 | 299,723 | 93,821 | 11,644 |
| 04649V-AB-6 | ASURION 2ND LIEN | | 05/20/2011 | BANK OF AMERICA | 06/23/2011 | BARCLAYS BANK | 1,000,000 | 995,000 | 1,012,500 | 995,004 | | 4 | | 4 | | | 17,496 | 17,496 | (1,453) | |
| 04962C-AH-4 | ATTACHMATE CORP TLB | | 02/25/2011 | CREDIT SUISSE | 05/25/2011 | CREDIT SUISSE | 4,000,000 | 3,960,000 | 3,965,000 | 3,960,000 | | | | | | | 5,000 | 5,000 | (5,604) | |
| 991334-9A-3 | AUTO PARTS HOLDINGS LTD 1ST LIEN TLB | | 07/28/2011 | Various | 09/01/2011 | Various | 1,000,000 | 995,000 | 1,005,000 | 995,043 | | 43 | | 43 | | | 9,957 | 9,957 | 1,529 | |
| 05332N-9A-7 | AUTOTRADER.COM, INC. TRANCHE B TERM LOAN | | 01/11/2011 | VARIOUS | 06/14/2011 | VARIOUS | 700,000 | 696,500 | 700,000 | 700,000 | | 3,500 | | 3,500 | | | | | 14,206 | |
| 05348E-AN-9 | AVALONBAY COMMUNITIES | | 03/23/2011 | BARCLAYS BANK | 10/07/2011 | Various | 14,320,000 | 16,148,807 | 16,110,472 | 16,058,325 | | (90,482) | | (90,482) | | | 52,147 | 52,147 | 498,844 | 31,544 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES | | 04/14/2011 | Various | 10/26/2011 | Various | 46,825,000 | 44,969,752 | 46,388,313 | 45,032,733 | | 62,981 | | 62,981 | | | 1,355,580 | 1,355,580 | 1,392,682 | 626,006 |
| 053773-9A-7 | AVIS BUDGET CAR RENTAL LLC TERM B | | 09/21/2011 | MORGAN STANLEY DEAN WITTER | 10/27/2011 | MORGAN STANLEY DEAN WITTER | 500,000 | 490,000 | 495,625 | 490,000 | | | | | | | 5,625 | 5,625 | (250) | |
| 05567L-U5-4 | BNP PARIBAS | F | 02/17/2011 | PARIBAS CAPITAL MARKETS | 05/25/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | 10,000,000 | 9,989,600 | 10,178,700 | 9,990,122 | | 522 | | 522 | | | 188,578 | 188,578 | 98,000 | |
| 05567L-T3-1 | BNP PARIBAS NEW YORK | F | 04/06/2011 | PARIBAS CAPITAL MARKETS | 08/03/2011 | GOLDMAN, SACHS & CO. | 5,000,000 | 5,005,750 | 5,110,235 | 5,005,660 | | (90) | | (90) | | | 104,575 | 104,575 | 106,319 | 57,639 |
| 10112R-AQ-7 | BOSTON PROPERTIES LP | | 05/02/2011 | BANK OF AMERICA | 11/30/2011 | Various | 8,900,000 | 9,833,877 | 9,794,949 | 9,785,595 | | (48,282) | | (48,282) | | | 9,354 | 9,354 | 301,420 | 29,049 |
| 10112R-AR-5 | BOSTON PROPERTIES LP | | 04/26/2011 | FTN FINANCIAL | 09/30/2011 | WACHOVIA SECURITIES | 2,000,000 | 2,177,680 | 2,174,340 | 2,171,125 | | (6,555) | | (6,555) | | | 3,215 | 3,215 | 100,000 | 51,250 |
| 10112R-AS-3 | BOSTON PROPERTIES LP | | 05/19/2011 | Various | 10/11/2011 | Various | 31,820,000 | 30,144,575 | 30,756,931 | 30,218,135 | | 73,560 | | 73,560 | | | 538,796 | 538,796 | 1,064,344 | 354,351 |
| 110394-AB-9 | BRISTOW GROUP INC | | 03/10/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 09/19/2011 | BANK OF AMERICA | 2,000,000 | 2,115,000 | 2,070,000 | 2,101,532 | | (13,468) | | (13,468) | | | (31,532) | (31,532) | 77,917 | |
| 111320-AD-9 | BROADCOM CORP | | 07/12/2011 | GOLDMAN, SACHS & CO. | 10/20/2011 | STIFEL NICOLAUS & CO, INC. | 6,000,000 | 6,071,520 | 6,069,000 | 6,067,092 | | (4,428) | | (4,428) | | | 1,908 | 1,908 | 68,875 | 29,292 |
| 131347-BY-1 | CALPINE CORP | | 01/10/2011 | DEUTSCHE BANK SECURITIES | 09/14/2011 | BARCLAYS BANK | 675,000 | 675,000 | 676,688 | 675,000 | | | | | | | 1,688 | 1,688 | 36,176 | |
| 991331-9A-9 | CAPSUGEL HOLDINGS TERM B | | 07/27/2011 | Various | 09/02/2011 | Various | 500,000 | 497,500 | 501,250 | 497,508 | | 8 | | 8 | | | 3,742 | 3,742 | (249) | |
| 150890-AB-0 | CELANESE US HOLDINGS LLC | | 03/10/2011 | BARCLAYS BANK | 08/10/2011 | GOLDMAN, SACHS & CO. | 1,000,000 | 1,037,500 | 1,030,000 | 1,035,094 | | (2,406) | | (2,406) | | | (5,094) | (5,094) | 59,073 | 31,469 |
| 165258-AA-2 | CHESAPEAKE OIL OP/FIN | | 10/25/2011 | BANK OF AMERICA | 10/26/2011 | BANK OF AMERICA | 450,000 | 450,000 | 454,500 | 450,000 | | | | | | | 4,500 | 4,500 | 248 | |
| 17275R-AK-8 | CISCO SYSTEMS INC | | 03/09/2011 | BANK OF AMERICA | 05/26/2011 | WELLS FARGO BROKERAGE SERVICES | 15,000,000 | 14,965,050 | 15,343,650 | 14,966,162 | | 1,112 | | 1,112 | | | 377,488 | 377,488 | 98,438 | |
| 21987B-AN-8 | CODELCO INC | F | 08/09/2011 | Various | 11/30/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | 9,000,000 | 8,762,670 | 9,005,850 | 8,776,814 | | 14,144 | | 14,144 | | | 229,036 | 229,036 | 272,813 | 116,458 |

# 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 |
| 21987B-AP-3 | CODELCO INC | F | 10/27/2011 | HSBC SECURITIES, INC. | 11/30/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | 10,000,000 | 9,858,900 | 9,994,000 | 9,859,930 | | 1,030 | | 1,030 | | | 134,070 | 134,070 | 34,444 | |
| 20854P-AG-4 | CONSOL ENERGY INC | | 03/02/2011 | BANK OF AMERICA | 06/09/2011 | MORGAN STANLEY DEAN WITTER | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | | | 33,646 | |
| 991272-9A-5 | CPG INTERNATIONAL INC. 1ST LIEN TERM LOA | | 02/17/2011 | CREDIT SUISSE | 03/11/2011 | CREDIT SUISSE | 1,000,000 | 995,000 | 1,007,083 | 995,000 | | | | | | | 12,083 | 12,083 | | |
| 23108K-AB-4 | CUMULUS MEDIA INC TERM LOAN B | | 07/22/2011 | J. P. MORGAN SECURITIES, INC. | 09/28/2011 | J. P. MORGAN SECURITIES, INC. | 3,000,000 | 2,970,000 | 2,992,500 | 2,970,048 | | 48 | | 48 | | | 22,452 | 22,452 | 3,146 | |
| 24713E-AA-5 | DELPHI CORP | | 05/10/2011 | J. P. MORGAN SECURITIES, INC. | 05/17/2011 | STERNE AGEE & LEACH | 1,500,000 | 1,500,000 | 1,505,625 | 1,500,000 | | | | | | | 5,625 | 5,625 | 734 | |
| 24713E-9A-7 | DELPHI CORP TERM B | | 06/10/2011 | Various | 11/09/2011 | Various | 1,000,000 | 997,500 | 1,000,000 | 997,666 | | 166 | | 166 | | | 2,334 | 2,334 | 12,471 | |
| 26972E-AC-2 | EAGLE PARENT TERM LOAN | | 05/25/2011 | VARIOUS | 07/15/2011 | VARIOUS | 3,000,000 | 2,970,000 | 2,981,250 | 2,970,495 | | 495 | | 495 | | | 10,755 | 10,755 | 5,606 | |
| 28167P-AF-1 | EDWARDS (CAYMAN ISLANDS II) EXTENDED TER | F | 02/22/2011 | Various | 07/15/2011 | Various | 6,825,000 | 6,784,844 | 6,827,197 | 6,786,274 | | 1,431 | | 1,431 | | | 40,922 | 40,922 | 58,603 | |
| 991262-9A-6 | EQUIPOWER RESOURCES CORP TERM B ADVANCE | | 01/26/2011 | BARCLAYS BANK | 02/15/2011 | BARCLAYS BANK | 170,000 | 168,300 | 172,550 | 168,302 | | 2 | | 2 | | | 4,248 | 4,248 | 109 | |
| 26884A-AX-1 | ERP OPERATING LP | | 05/02/2011 | GREENWICH CAPITAL MARKETS, INC. | 10/20/2011 | Various | 12,120,000 | 13,589,186 | 13,521,392 | 13,514,784 | | (74,402) | | (74,402) | | | 6,608 | 6,608 | 455,304 | 212,942 |
| 26884A-AY-9 | ERP OPERATING LP | | 04/19/2011 | GREENWICH CAPITAL MARKETS, INC. | 10/13/2011 | Various | 25,000,000 | 25,248,650 | 26,018,406 | 25,238,623 | | (10,027) | | (10,027) | | | 779,783 | 779,783 | 954,664 | 394,514 |
| 313855-H@-0 | FEDERAL SIGNAL CORP 5.24% SER 2002-A | | 03/15/2011 | Various | 05/26/2011 | Various | 21,446 | 21,446 | 21,464 | 21,464 | | 18 | | 18 | | | | | 1,040 | |
| 313855-G*-3 | FEDERAL SIGNAL CORP MW SER 02A | | 05/26/2011 | DIRECT | 06/08/2011 | KNIGHT LIBERTAS, LLC | 21,446 | 21,284 | 21,446 | 21,287 | | 3 | | 3 | | | 158 | 158 | 271 | 186 |
| 31620M-AD-8 | FIDELITY NATIONAL INFORM | | 03/02/2011 | OPPENHEIMER & CO. INC | 06/29/2011 | JEFFERIES & COMPANY, INC. | 1,000,000 | 1,122,500 | 1,057,500 | 1,116,811 | | (5,689) | | (5,689) | | | (59,311) | (59,311) | 37,188 | 11,375 |
| 35177P-AV-9 | FRANCE TELECOM | F | 09/07/2011 | BANK OF AMERICA | 09/09/2011 | Various | 10,000,000 | 9,946,800 | 9,943,550 | 9,946,800 | | | | | | | (3,250) | (3,250) | | |
| 36962G-5C-4 | GENERAL ELEC CAP CORP | | 08/12/2011 | CITIBANK | 10/13/2011 | GOLDMAN, SACHS & CO. | 10,000,000 | 10,087,000 | 9,938,300 | 10,084,080 | | (2,920) | | (2,920) | | | (145,780) | (145,780) | 130,292 | 80,306 |
| 39006#-AA-6 | GREAT ATLANTIC & PACIFIC TEA DIP TERM LO | | 01/06/2011 | VARIOUS | 11/04/2011 | VARIOUS | 500,000 | 495,000 | 492,500 | 497,826 | | 2,826 | | 2,826 | | | (5,326) | (5,326) | 34,545 | |
| 393124-AL-6 | GREEN MOUNTAIN COFFEE ROASTERS, INC. TER | | 01/05/2011 | VARIOUS | 06/09/2011 | VARIOUS | 750,000 | 742,500 | 750,000 | 750,000 | | 7,500 | | 7,500 | | | | | 15,699 | |
| 410345-AG-7 | HANESBRANDS INC | | 03/02/2011 | JEFFERIES & COMPANY, INC. | 08/10/2011 | J. P. MORGAN SECURITIES, INC. | 3,800,000 | 3,709,500 | 3,600,500 | 3,712,459 | | 2,959 | | 2,959 | | | (111,959) | (111,959) | 185,725 | 78,448 |
| 428236-BM-4 | HEWLETT-PACKARD CO | | 05/25/2011 | J. P. MORGAN SECURITIES, INC. | 08/19/2011 | J. P. MORGAN SECURITIES, INC. | 5,000,000 | 4,989,950 | 5,245,100 | 4,990,138 | | 188 | | 188 | | | 254,962 | 254,962 | 50,167 | |
| 438516-AT-3 | HONEYWELL INTERNATIONAL | | 02/04/2011 | MORGAN STANLEY DEAN WITTER | 02/16/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 9,840,000 | 10,248,557 | 10,302,283 | 10,248,298 | | (258) | | (258) | | | 53,985 | 53,985 | 244,606 | 224,352 |
| 438516-BB-1 | HONEYWELL INTERNATIONAL | | 02/14/2011 | BANK OF AMERICA | 08/15/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | 25,000,000 | 24,716,250 | 27,793,750 | 24,718,179 | | 1,929 | | 1,929 | | | 3,075,571 | 3,075,571 | 675,608 | |
| 441520-9A-3 | HOUGHTON INTERNATIONAL INC B-1 TERM LOAN | | 01/27/2011 | DEUTSCHE BANK SECURITIES | 02/17/2011 | BARCLAYS BANK | 170,000 | 169,150 | 173,400 | 169,150 | | | | | | | 4,250 | 4,250 | 34 | |
| 44701P-AT-1 | HUNTSMAN INTERNATIONAL LLC EXTENDED TERM | | 03/07/2011 | VARIOUS | 07/29/2011 | VARIOUS | 1,403,533 | 1,403,533 | 1,366,690 | 1,403,533 | | | | | | | (36,843) | (36,843) | 13,848 | |
| 449786-AH-5 | ING BANK NV | F | 04/08/2011 | DEUTSCHE BANK SECURITIES | 08/16/2011 | WARBURG DILLION READ LLC | 10,000,000 | 9,595,100 | 10,033,100 | 9,620,382 | | 25,282 | | 25,282 | | | 412,718 | 412,718 | 142,014 | 61,806 |
| 44985G-AE-1 | IPIC GMTN LTD | F | 10/27/2011 | GOLDMAN, SACHS & CO. | 10/28/2011 | Various | 2,000,000 | 1,981,940 | 1,992,500 | 1,981,940 | | | | | | | 10,560 | 10,560 | 191 | |
| 46613B-AA-5 | J CREW GROUP INC TERM LOAN | | 02/09/2011 | Various | 03/25/2011 | Various | 1,400,000 | 1,400,000 | 1,414,000 | 1,400,000 | | | | | | | 14,000 | 14,000 | 647 | |
| 46611V-AD-7 | JBS USA TERM B | | 05/24/2011 | J. P. MORGAN SECURITIES, INC. | 06/10/2011 | J. P. MORGAN SECURITIES, INC. | 2,000,000 | 1,990,000 | 2,000,000 | 1,990,000 | | | | | | | 10,000 | 10,000 | | |
| 472319-AG-7 | JEFFERIES GROUP INC 3.875000% 11/01/2029 | | 02/03/2011 | NOMURA SECURITIES INTERNATIONAL, INC. | 03/29/2011 | GOLDMAN, SACHS & CO. | 2,000,000 | 2,098,388 | 2,067,180 | 2,096,449 | | (1,939) | | (1,939) | | | (29,269) | (29,269) | 32,292 | 20,882 |
| 24422E-RE-1 | JOHN DEERE CAPITAL CORP | | 07/07/2011 | CITIBANK | 10/05/2011 | J. P. MORGAN SECURITIES, INC. | 5,000,000 | 4,994,650 | 5,374,800 | 4,994,759 | | 109 | | 109 | | | 380,041 | 380,041 | 48,208 | |
| 478160-AQ-7 | JOHNSON & JOHNSON | | 03/14/2011 | CITIBANK | 05/17/2011 | GOLDMAN, SACHS & CO. | 5,000,000 | 5,821,150 | 5,818,550 | 5,800,542 | | (20,608) | | (20,608) | | | 18,008 | 18,008 | 73,229 | 24,667 |
| 46623E-JE-0 | JPMORGAN CHASE & CO | | 01/14/2011 | J. P. MORGAN SECURITIES, INC. | 02/17/2011 | ROYAL BANK OF SCOTLAND PLC | 5,000,000 | 4,998,550 | 4,991,500 | 4,998,588 | | 38 | | 38 | | | (7,088) | (7,088) | 8,257 | |
| 46625H-HX-1 | JPMORGAN CHASE & CO | | 02/17/2011 | J. P. MORGAN SECURITIES, INC. | 05/05/2011 | J. P. MORGAN SECURITIES, INC. | 5,000,000 | 4,989,700 | 5,078,350 | 4,990,100 | | 400 | | 400 | | | 88,250 | 88,250 | 36,417 | |
| 487836-BE-7 | KELLOGG CO | | 05/16/2011 | MORGAN STANLEY DEAN WITTER | 06/13/2011 | PARIBAS CAPITAL MARKETS | 6,500,000 | 6,483,815 | 6,591,130 | 6,483,970 | | 155 | | 155 | | | 107,160 | 107,160 | 15,844 | |

# 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 |
| 494368-BF-9 | KIMBERLY-CLARK CORP | | 01/27/2011 | MORGAN STANLEY DEAN WITTER | 09/07/2011 | RBC DOMINION SECURITIES | 10,000,000 | 9,914,800 | 10,984,700 | 9,919,038 | | 4,238 | | 4,238 | | | 1,065,662 | 1,065,662 | 235,729 | |
| 49460Y-AN-5 | KINETIC CONCEPTS, INC. TERM B-1 | | 10/20/2011 | BANK OF AMERICA | 11/21/2011 | BANK OF AMERICA | 425,000 | 410,125 | 424,469 | 410,179 | | 54 | | 54 | | | 14,289 | 14,289 | (60) | |
| 49460Y-AQ-8 | KINETIC CONCEPTS, INC. TERM B-2 | | 10/20/2011 | BANK OF AMERICA | 11/21/2011 | BANK OF AMERICA | 850,000 | 824,500 | 845,750 | 824,630 | | 130 | | 130 | | | 21,120 | 21,120 | (30) | |
| 991974-9D-0 | LANGUAGE LINE, LLC TRANCHE B TERM LOAN | | 01/11/2011 | VARIOUS | 01/13/2011 | VARIOUS | 1,000,000 | 990,000 | 1,007,500 | 990,008 | | 8 | | 8 | | | 17,492 | 17,492 | (152) | |
| 53117C-AL-6 | LIBERTY PROPERTY LP | | 02/23/2011 | MORGAN STANLEY DEAN WITTER | 11/15/2011 | BANK OF AMERICA | 5,000,000 | 5,699,000 | 5,685,600 | 5,631,339 | | (67,661) | | (67,661) | | | 54,261 | 54,261 | 374,497 | 135,260 |
| 53117C-AM-4 | LIBERTY PROPERTY LP | | 04/07/2011 | GREENWICH CAPITAL MARKETS, INC. | 10/27/2011 | WACHOVIA SECURITIES | 5,000,000 | 4,915,800 | 4,936,200 | 4,919,717 | | 3,917 | | 3,917 | | | 16,483 | 16,483 | 138,542 | 7,257 |
| 55277J-AA-6 | MF GLOBAL HLDGS LTD 1.875000% 02/01/2016 | | 02/24/2011 | Various | 03/29/2011 | GOLDMAN, SACHS & CO. | 4,000,000 | 4,038,125 | 4,029,000 | 4,037,342 | | (783) | | (783) | | | (8,342) | (8,342) | 10,417 | 1,042 |
| 60937A-AH-2 | MONEYGRAM PAYMENT SYSTEMS TERM B-1 | | 11/18/2011 | BANK OF AMERICA | 12/13/2011 | BANK OF AMERICA | 500,000 | 490,000 | 493,750 | 490,016 | | 16 | | 16 | | | 3,734 | 3,734 | 250 | |
| 55342U-AA-2 | MPT OPER PARTNERSP/FINL | | 04/20/2011 | Various | 06/21/2011 | Various | 7,000,000 | 7,071,250 | 6,920,800 | 7,070,266 | | (984) | | (984) | | | (149,466) | (149,466) | 68,404 | |
| 637417-AD-8 | NATL RETAIL PROPERTIES | | 06/29/2011 | WACHOVIA SECURITIES | 10/26/2011 | WACHOVIA SECURITIES | 10,000,000 | 9,857,700 | 9,827,600 | 9,861,064 | | 3,364 | | 3,364 | | | (33,464) | (33,464) | 172,639 | |
| 991347-9A-5 | NEUSTAR INC. TERM LOAN B | | 11/03/2011 | MORGAN STANLEY DEAN WITTER | 11/29/2011 | MORGAN STANLEY DEAN WITTER | 1,800,000 | 1,773,000 | 1,800,000 | 1,773,000 | | | | | | | 27,000 | 27,000 | (60) | |
| 652482-CB-4 | NEWS AMERICA INC | | 02/09/2011 | J. P. MORGAN SECURITIES, INC. | 10/19/2011 | Various | 15,000,000 | 14,907,000 | 15,264,525 | 14,912,052 | | 5,052 | | 5,052 | | | 352,473 | 352,473 | 455,625 | |
| 656559-9A-1 | NORTEK INC TERM LOAN | | 04/25/2011 | UNION BANK OF SWITZERLAND | 05/20/2011 | UNION BANK OF SWITZERLAND | 1,000,000 | 995,000 | 1,006,250 | 995,005 | | 5 | | 5 | | | 11,245 | 11,245 | (124) | |
| 66858X-AL-5 | NORTHWOODS CAPITAL LTD 2005-5A CLASS C2 | F | 01/18/2011 | EXCHANGE | 03/10/2011 | GUGGENHEIM CAPITAL MARKETS | 20,000,000 | 11,838,494 | 10,800,000 | 11,945,806 | | 107,312 | | 107,312 | | | (1,145,806) | (1,145,806) | 54,117 | 23,800 |
| 66858W-AG-8 | NORTHWOODS CAPITAL LTD V 2005-5A SUBORDI | F | 01/18/2011 | EXCHANGE | 02/15/2011 | MARV CAPITAL INC | 8,600,000 | 8,600 | 7,116,500 | 8,600 | | | | | | | 7,107,900 | 7,107,900 | | |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP | R | 08/05/2011 | ROYAL BANK OF SCOTLAND PLC | 11/29/2011 | ROYAL BANK OF SCOTLAND PLC | 5,000,000 | 5,563,800 | 5,616,550 | 5,546,023 | | (17,777) | | (17,777) | | | 70,527 | 70,527 | 133,222 | 64,778 |
| 826428-AN-4 | NV ENERGY INC | | 02/28/2011 | OPPENHEIMER & CO. INC | 11/07/2011 | CALLED @ 102.25 | 750,000 | 772,200 | 766,875 | 764,995 | | (7,205) | | (7,205) | | | 1,880 | 1,880 | 36,844 | 2,531 |
| 67134F-BA-1 | OAK HILL CREDIT PARTNERS IV CLASS C-3 NO | F | 01/19/2011 | EXCHANGE | 03/03/2011 | GLEACHER DESCAP | 20,000,000 | 10,003,776 | 12,550,000 | 10,164,498 | | 160,722 | | 160,722 | | | 2,385,502 | 2,385,502 | 30,833 | 255,500 |
| 67134B-AA-1 | OAK HILL CREDIT PARTNERS IV SUBORDINATED | F | 01/19/2011 | EXCHANGE | 03/14/2011 | Various | 8,300,000 | 8,300 | 6,780,000 | 8,300 | | | | | | | 6,771,700 | 6,771,700 | 409,297 | |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR | | 08/03/2011 | Various | 08/24/2011 | ROYAL BANK OF SCOTLAND PLC | 9,645,000 | 9,938,811 | 10,374,837 | 9,941,187 | | 2,376 | | 2,376 | | | 433,650 | 433,650 | 149,785 | 32,553 |
| 67087N-AE-4 | OM GROUP, INC. TERM LOAN B | | 07/28/2011 | BANK OF AMERICA | 08/24/2011 | BANK OF AMERICA | 500,000 | 495,000 | 500,000 | 495,017 | | 17 | | 17 | | | 4,983 | 4,983 | 565 | |
| 704549-AL-8 | PEABODY ENERGY CORP | | 11/07/2011 | BANK OF AMERICA | 12/02/2011 | J. P. MORGAN SECURITIES, INC. | 1,750,000 | 1,750,000 | 1,771,875 | 1,750,000 | | | | | | | 21,875 | 21,875 | 6,684 | |
| 70757D-AH-2 | PENN NATIONAL GAMING, INC. TERM LOAN A | | 09/07/2011 | Various | 09/26/2011 | Various | 2,000,000 | 1,875,000 | 1,935,000 | 1,875,284 | | 284 | | 284 | | | 59,716 | 59,716 | 55 | |
| 716495-AK-2 | PETROHAWK ENERGY CORP | | 03/04/2011 | BARCLAYS BANK | 05/31/2011 | EXCHANGE | 5,000,000 | 5,212,500 | 5,204,924 | 5,204,924 | | (7,576) | | (7,576) | | | | | 106,736 | 24,167 |
| 47009Y-AA-5 | PHARMACEUTICAL DEVELOPMENT INC. TERM LOA | | 11/18/2011 | CREDIT SUISSE | 12/16/2011 | CREDIT SUISSE | 2,000,000 | 1,970,000 | 1,980,000 | 1,970,018 | | 18 | | 18 | | | 9,982 | 9,982 | | |
| 72147K-AB-4 | PILGRIM'S PRIDE CORP | | 03/11/2011 | J. P. MORGAN SECURITIES, INC. | 08/08/2011 | Various | 3,000,000 | 2,902,500 | 2,637,925 | 2,905,721 | | 3,221 | | 3,221 | | | (267,796) | (267,796) | 144,074 | 60,375 |
| 740212-AD-7 | PRECISION DRILLING CORP | A | 07/26/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 07/27/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 900,000 | 900,000 | 916,875 | 900,000 | | | | | | | 16,875 | 16,875 | 325 | |
| 742690-AD-2 | PRO RATA FUNDING CLASS A2 | F | 03/24/2011 | SEAPORT GROUP | 11/25/2011 | SCHEDULED REDEMPTION | 10,829,156 | 10,923,912 | 10,829,156 | 10,829,156 | | (94,755) | | (94,755) | | | | | 410,855 | 57,530 |
| 75281A-AM-1 | RANGE RESOURCES CORP | | 05/11/2011 | J. P. MORGAN SECURITIES, INC. | 08/18/2011 | BANK OF AMERICA | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | | | | 35,139 | |
| 755111-BU-4 | RAYTHEON COMPANY | | 01/31/2011 | BANK OF AMERICA | 11/03/2011 | Various | 15,000,000 | 13,747,900 | 16,520,730 | 13,760,599 | | 12,699 | | 12,699 | | | 2,760,131 | 2,760,131 | 735,042 | 199,740 |
| 756109-AK-0 | REALTY INCOME CORP | | 04/26/2011 | Various | 10/26/2011 | GREENWICH CAPITAL MARKETS, INC. | 10,989,000 | 12,537,337 | 12,448,559 | 12,456,659 | | (80,678) | | (80,678) | | | (8,100) | (8,100) | 527,472 | 140,120 |
| 756109-AL-8 | REALTY INCOME CORP | | 05/03/2011 | WACHOVIA SECURITIES | 10/24/2011 | BANK OF AMERICA | 5,000,000 | 5,354,350 | 5,285,900 | 5,340,528 | | (13,822) | | (13,822) | | | (54,628) | (54,628) | 225,208 | 88,646 |
| 75875#-9D-4 | REGAL CINEMAS, INC TERM LOAN | | 02/23/2011 | CREDIT SUISSE | 03/17/2011 | CREDIT SUISSE | 1,000,000 | 1,000,000 | 1,005,000 | 1,000,000 | | | | | | | 5,000 | 5,000 | (181) | |
| 761735-AC-3 | REYNOLDS GROUP HOLDINGS | | 03/08/2011 | Various | 10/20/2011 | Various | 5,000,000 | 5,041,250 | 5,020,000 | 5,039,348 | | (1,902) | | (1,902) | | | (19,348) | (19,348) | 203,194 | 38,194 |
| 76173F-ZZ-3 | REYNOLDS GROUP HOLDINGS US TERM LOAN B | | 03/04/2011 | VARIOUS | 08/09/2011 | VARIOUS | 3,500,000 | 3,500,000 | 3,252,121 | 3,500,000 | | | | | | | (247,879) | (247,879) | 66,989 | |
| 991267-9A-5 | ROVI CORP TERM B LOAN | | 02/04/2011 | MORGAN STANLEY DEAN WITTER | 02/24/2011 | MORGAN STANLEY DEAN WITTER | 1,000,000 | 997,500 | 1,011,250 | 997,500 | | | | | | | 13,750 | 13,750 | | |
| 81211K-AQ-3 | SEALED AIR CORP | | 09/16/2011 | CITIBANK | 10/18/2011 | OPPENHEIMER & CO. INC | 400,000 | 400,000 | 420,000 | 400,000 | | | | | | | 20,000 | 20,000 | 1,625 | |
| 81211K-AR-1 | SEALED AIR CORP | | 09/16/2011 | CITIBANK | 10/17/2011 | OPPENHEIMER & CO. INC | 200,000 | 200,000 | 210,000 | 200,000 | | | | | | | 10,000 | 10,000 | 791 | |
| 81683R-AB-0 | SEMINOLE TRIBE OF FLORIDA SER A | | 03/04/2011 | BANK OF AMERICA | 08/22/2011 | BANK OF AMERICA | 2,000,000 | 2,035,000 | 2,020,000 | 2,025,180 | | (9,820) | | (9,820) | | | (5,180) | (5,180) | 103,398 | 49,283 |

# 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 |
| 81726H-AF-2 | SENSUS USA INC. 2ND LIEN TERM LOAN | | 05/05/2011 | GOLDMAN, SACHS & CO. | 06/10/2011 | GOLDMAN, SACHS & CO. | 1,000,000 | 990,000 | 1,020,000 | 990,020 | | 20 | | 20 | | | 29,980 | 29,980 | (1,579) | |
| 828807-BZ-9 | SIMON PROPERTY GROUP LP | | 02/23/2011 | GREENWICH CAPITAL MARKETS, INC. | 10/27/2011 | WACHOVIA SECURITIES | 10,000,000 | 11,239,700 | 11,317,900 | 11,139,316 | | (100,384) | | (100,384) | | | 178,584 | 178,584 | 563,160 | 149,722 |
| 828807-CD-7 | SIMON PROPERTY GROUP LP | | 04/11/2011 | Various | 09/23/2011 | Various | 21,495,000 | 23,322,083 | 23,737,814 | 23,240,669 | | (81,414) | | (81,414) | | | 497,145 | 497,145 | 791,834 | 216,134 |
| 828807-CF-2 | SIMON PROPERTY GROUP LP | | 04/07/2011 | Various | 09/23/2011 | Various | 36,000,000 | 35,460,330 | 36,758,090 | 35,485,775 | | 25,445 | | 25,445 | | | 1,272,315 | 1,272,315 | 1,557,622 | 591,233 |
| 842400-FJ-7 | SOUTHERN CAL EDISON | | 02/10/2011 | J. P. MORGAN SECURITIES, INC. | 08/15/2011 | ROYAL BANK OF SCOTLAND PLC | 11,700,000 | 12,970,503 | 13,952,835 | 12,895,304 | | (75,199) | | (75,199) | | | 1,057,531 | 1,057,531 | 327,113 | |
| 852061-AK-6 | SPRINT NEXTEL CORP | | 11/04/2011 | J. P. MORGAN SECURITIES, INC. | 11/08/2011 | STERNE AGEE & LEACH | 1,250,000 | 1,250,000 | 1,276,563 | 1,250,000 | | | | | | | 26,563 | 26,563 | 1,563 | |
| 853254-AG-5 | STANDARD CHARTERED PLC | F | 05/09/2011 | GOLDMAN, SACHS & CO. | 12/08/2011 | Various | 15,000,000 | 14,973,900 | 14,621,100 | 14,976,677 | | 2,777 | | 2,777 | | | (355,577) | (355,577) | 274,222 | |
| 854616-AM-1 | STANLEY BLACK & DECKER I 05/17/2012 | | 02/07/2011 | CITIGROUP GLOBAL MARKETS | 03/29/2011 | GOLDMAN, SACHS & CO. | 1,000,000 | 1,202,354 | 1,229,820 | 1,178,334 | | (24,020) | | (24,020) | | | 51,486 | 51,486 | | |
| 88033G-BN-9 | TENET HEALTHCARE CORP | | 11/04/2011 | BANK OF AMERICA | 11/08/2011 | BANK OF AMERICA | 1,750,000 | 1,750,000 | 1,756,563 | 1,750,000 | | | | | | | 6,563 | 6,563 | | |
| 90210E-AM-8 | TEXAS COMPETITIVE ELECTRIC HLDGS CO LLC | | 05/31/2011 | Various | 09/14/2011 | Various | 12,894,575 | 12,379,869 | 10,163,392 | 12,512,817 | | 21,875 | | 21,875 | | | (2,349,425) | (2,349,425) | 146,937 | |
| 891140-AE-8 | TORONTO-DOMINION BANK | A | 10/12/2011 | J. P. MORGAN SECURITIES, INC. | 12/07/2011 | Various | 15,000,000 | 14,916,600 | 15,216,470 | 14,917,435 | | 835 | | 835 | | | 299,035 | 299,035 | 18,868 | |
| 89233P-5E-2 | TOYOTA MOTOR CREDIT CORP | | 09/08/2011 | BANK OF AMERICA | 12/01/2011 | MITSUBISHI UFJ SECURITIES (USA) | 10,000,000 | 9,948,100 | 9,985,400 | 9,950,313 | | 2,213 | | 2,213 | | | 35,087 | 35,087 | 44,722 | |
| 893647-AP-2 | TRANSDIGM INC | | 03/03/2011 | OPPENHEIMER & CO. INC | 08/08/2011 | OPPENHEIMER & CO. INC | 1,000,000 | 1,092,500 | 995,000 | 1,086,771 | | (5,729) | | (5,729) | | | (91,771) | (91,771) | 51,021 | 18,083 |
| 90472V-AB-7 | UNIFRAX CORP. TERM B | | 11/18/2011 | GOLDMAN, SACHS & CO. | 12/14/2011 | GOLDMAN, SACHS & CO. | 500,000 | 490,000 | 498,750 | 490,006 | | 6 | | 6 | | | 8,744 | 8,744 | | |
| 913017-BR-9 | UNITED TECHNOLOGIES CORP | | 08/10/2011 | Various | 11/17/2011 | ROYAL BANK OF SCOTLAND PLC | 15,000,000 | 16,981,400 | 16,839,900 | 16,925,644 | | (55,756) | | (55,756) | | | (85,744) | (85,744) | 406,875 | 221,250 |
| 90320R-AA-2 | UPC GERMANY GMBH | F | 03/08/2011 | OPPENHEIMER & CO. INC | 12/07/2011 | BANK OF AMERICA | 5,000,000 | 5,375,000 | 5,275,000 | 5,322,371 | | (52,629) | | (52,629) | | | (47,371) | (47,371) | 418,663 | 112,847 |
| 91159H-HA-1 | US BANCORP | | 05/19/2011 | MORGAN STANLEY DEAN WITTER | 10/04/2011 | Various | 15,000,000 | 14,942,850 | 16,197,750 | 14,944,573 | | 1,723 | | 1,723 | | | 1,253,177 | 1,253,177 | 228,594 | |
| 91911X-AL-8 | VALEANT PHARMACEUTICALS | | 03/02/2011 | BANK OF AMERICA | 05/02/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 2,000,000 | 2,065,000 | 2,005,000 | 2,063,403 | | (1,597) | | (1,597) | | | (58,403) | (58,403) | 81,375 | 59,625 |
| 92203P-AE-6 | VANGUARD HLT HDG LLC/INC | | 06/29/2011 | EXCHANGE | 08/12/2011 | CREDIT SUISSE FIRST BOSTON CORPORATION | 1,750,000 | 1,751,077 | 1,658,125 | 1,751,051 | | (26) | | (26) | | | (92,926) | (92,926) | 76,222 | 57,556 |
| 94974B-EV-8 | WELLS FARGO & COMPANY | | 03/22/2011 | WELLS FARGO BROKERAGE SERVICES | 08/18/2011 | PARIBAS CAPITAL MARKETS | 5,000,000 | 4,989,650 | 5,368,800 | 4,989,980 | | 330 | | 330 | | | 378,820 | 378,820 | 92,000 | |
| 990671-9C-5 | WESCO AIRCRAFT HARDWARE CORP. TERM B | | 04/19/2011 | Various | 11/04/2011 | Various | 500,000 | 498,750 | 501,649 | 498,857 | | 107 | | 107 | | | 2,792 | 2,792 | 11,039 | |
| 966387-AF-9 | WHITING PETROLEUM CORP | | 08/24/2011 | WELLS FARGO | 11/17/2011 | J. P. MORGAN SECURITIES, INC. | 500,000 | 503,750 | 515,000 | 503,604 | | (146) | | (146) | | | 11,396 | 11,396 | 20,854 | 13,361 |
| 97381W-AT-1 | WINDSTREAM CORP | | 03/14/2011 | J. P. MORGAN SECURITIES, INC. | 09/28/2011 | BANK OF AMERICA | 3,000,000 | 2,973,480 | 2,977,500 | 2,974,338 | | 858 | | 858 | | | 3,162 | 3,162 | 119,479 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 777,186,655 | 752,001,186 | 783,315,757 | 751,668,954 | | (443,304) | | (443,304) | | | 31,646,802 | 31,646,802 | 18,757,800 | 5,429,147 |
| 8399998. Total - Bonds | | | | | | | 1,267,291,655 | 1,212,762,396 | 1,258,696,186 | 1,212,617,461 | | (256,008) | | (256,008) | | | 46,078,724 | 46,078,724 | 20,935,290 | 5,806,832 |
| 949746-80-4 | WELLS FARGO AND COMPANY | | 02/28/2011 | Various | 03/29/2011 | GOLDMAN, SACHS & CO. | 8,000.000 | 8,390,625 | 8,209,762 | 8,390,625 | | | | | | | (180,863) | (180,863) | 140,625 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 8,390,625 | 8,209,762 | 8,390,625 | | | | | | | (180,863) | (180,863) | 140,625 | |
| 8999998. Total - Preferred Stocks | | | | | | | | 8,390,625 | 8,209,762 | 8,390,625 | | | | | | | (180,863) | (180,863) | 140,625 | |
| 464287-43-2 | ISHARES BARLCAYS 20+ YR TR ETF | | 06/21/2011 | Various | 10/24/2011 | Various | 1,475.000 | 138,633 | 145,085 | 138,633 | | | | | | | 6,451 | 6,451 | 1,490 | |
| 464287-65-5 | ISHARES TRUST RUSSELL 2000 INDEX FUND | | 08/03/2011 | Various | 10/24/2011 | Various | 12,670.000 | 1,024,902 | 930,995 | 1,024,902 | | | | | | | (93,907) | (93,907) | 112 | |
| 78462F-10-3 | SPDR S&P 500 ETF TRUST | | 07/18/2011 | WARBURG DILLION READ LLC | 08/08/2011 | WARBURG DILLION READ LLC | 18,970.000 | 2,543,589 | 2,367,327 | 2,543,589 | | | | | | | (176,262) | (176,262) | 10,193 | |
| 881624-20-9 | TEVA PHARMACEUTICAL-ADR | R | 02/10/2011 | CONVERSION | 03/02/2011 | Various | 11,113.400 | 527,744 | 555,357 | 527,744 | | | | | | | 27,613 | 27,613 | 1,849 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | 4,234,869 | 3,998,764 | 4,234,869 | | | | | | | (236,105) | (236,105) | 13,643 | |
| 9799998. Total - Common Stocks | | | | | | | | 4,234,869 | 3,998,764 | 4,234,869 | | | | | | | (236,105) | (236,105) | 13,643 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 12,625,494 | 12,208,526 | 12,625,494 | | | | | | | (416,967) | (416,967) | 154,268 | |
| 9999999 - Totals | | | | | | | | 1,225,387,890 | 1,270,904,712 | 1,225,242,955 | | (256,008) | | (256,008) | | | 45,661,757 | 45,661,757 | 21,089,558 | 5,806,832 |

# 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 | 10,081,440 | 1,000,000.000 | 100.0 |
| 02001@-10-3 | ALLSTATE LIFE INSURANCE COMPANY OF NEW YORK | | 70874 | 2CIB1 | NO | | 524,012,567 | 100,000.000 | 100.0 |
| 16002*-10-4 | CHARTER NATIONAL LIFE INSURANCE COMPANY | | 61808 | 2CIB1 | NO | | 10,884,885 | 110,000.000 | 100.0 |
| 46118*-10-2 | INTRAMERICA LIFE INSURANCE COMPANY | | 64831 | 2CIB1 | NO | | 9,365,849 | 300,000.000 | 100.0 |
| 53301#-10-1 | LINCOLN BENEFIT LIFE COMPANY | | 65595 | 2CIB1 | NO | | 319,454,015 | 25,000.000 | 100.0 |
| 86869#-10-5 | SURETY LIFE INSURANCE COMPANY | | 69310 | 2CIB1 | NO | | 12,390,786 | 2,500,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | 45,606 | 886,189,542 | XXX | XXX |
| 01609*-20-2 | ALIC REINSURANCE COMPANY II | | | 2CIB3 | | | 250,016 | 100,000.000 | 100.0 |
| 01989#-10-9 | ALLSTATE ASSIGNMENT COMPANY | | | 2CIB3 | | | 719,724 | 1,000.000 | 100.0 |
| 02005@-10-9 | ALLSTATE SETTLEMENT COMPANY | | | 2CIB3 | | | 8,867,037 | 1,000.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | | 9,836,776 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | 45,606 | 896,026,318 | XXX | XXX |
| | | | | | | | | | |
| 1999999 - Totals | | | | | | 45,606 | 896,026,318 | 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 | | | 12/07/2011 | BARCLAYS BANK | 03/08/2012 | 16,499,938 | | 22 | | | 16,500,000 | 16,499,916 | | | 0.000 | 0.002 | MAT | | |
| | TREASURY BILL | | | 12/21/2011 | DEUTSCHE BANK SECURITIES | 03/22/2012 | 49,999,381 | | 76 | | | 50,000,000 | 49,999,305 | | | 0.000 | 0.006 | MAT | | |
| | TREASURY BILL | | | 12/28/2011 | DEUTSCHE BANK SECURITIES | 03/29/2012 | 4,999,878 | | 4 | | | 5,000,000 | 4,999,874 | | | 0.000 | 0.010 | MAT | | |
| | TREASURY BILL | C | | 11/29/2011 | DEUTSCHE BANK SECURITIES | 03/01/2012 | 5,999,805 | | 107 | | | 6,000,000 | 5,999,698 | | | 0.000 | 0.020 | MAT | | |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | | 77,499,002 | | 210 | | | 77,500,000 | 77,498,792 | | | XXX | XXX | XXX | | |
| 0599999. Total - U.S. Government Bonds | | | | | | | 77,499,002 | | 210 | | | 77,500,000 | 77,498,792 | | | 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 Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7799999. Total - Issuer Obligations | | | | | | | 77,499,002 | | 210 | | | 77,500,000 | 77,498,792 | | | XXX | XXX | XXX | | |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8399999. Total Bonds | | | | | | | 77,499,002 | | 210 | | | 77,500,000 | 77,498,792 | | | XXX | XXX | XXX | | |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 09248U-70-0 | BLACKROCK LIQUIDITY FED FUND - INSTITUTI | | | 09/01/2011 | DIRECT | XXX | 10,719 | | | | | | 10,719 | | | 0.010 | 0.010 | MON | | |
| 38142B-50-0 | FINANCIAL SQUARE TREASURY INSTRUMENTS FU | | | 08/25/2011 | DIRECT | XXX | 1,532 | | | | | | 1,532 | | | 0.000 | 0.000 | MON | | |
| 8899999. Subtotal - Exempt Money Market Mutual Funds | | | | | | | 12,250 | | | | | XXX | 12,250 | | | XXX | XXX | XXX | | |
| 825252-72-9 | AIM SHORT TERM INVESTMENT CO. LIQUID ASS | | | 12/28/2011 | DIRECT | XXX | 6,917,968 | | | | | | 6,917,968 | 650 | | 0.000 | 0.160 | NA | 1,583 | |
| 38141W-23-2 | FINANCIAL SQUARE MONEY MARKET | | | 12/22/2011 | DIRECT | XXX | 14,253,420 | | | | | | 14,253,420 | 1,852 | | 0.000 | 0.150 | NA | 54 | |
| 4812A2-60-3 | JP MORGAN INSTITUTIONAL PRIME MONEY MARK | | | 12/01/2011 | DIRECT | XXX | 16,183 | | | | | | 16,183 | 1 | | 0.000 | 0.100 | NA | 2 | |
| 09248U-61-9 | TREASURY TEMP FUND | | | 12/01/2011 | DIRECT | XXX | 69,951 | | | | | | 69,951 | 7 | | 0.000 | 0.092 | NA | 19 | |
| 8999999. Subtotal - Class One Money Market Mutual Funds | | | | | | | 21,257,523 | | | | | XXX | 21,257,523 | 2,510 | | XXX | XXX | XXX | 1,658 | |
| 9199999 - Totals | | | | | | | 98,768,775 | | 210 | | | XXX | 98,768,565 | 2,510 | | XXX | XXX | XXX | 1,658 | |

# 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 01/05/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 01/07/2011 | 01/05/2012 | | 3,200,000 | S&P 500 | | 48,640 | (48,640) | | | | | | (48,640) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/12/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 01/14/2011 | 01/12/2012 | | 3,400,000 | S&P 500 | | 41,480 | (41,480) | | | | | | (41,480) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/13/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 01/21/2011 | 01/13/2012 | | 3,900,000 | S&P 500 | | 51,090 | (51,090) | | | | | | (51,090) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/24/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 01/28/2011 | 01/24/2012 | | 5,100,000 | S&P 500 | | 63,750 | (63,750) | | | | | | (63,750) | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/27/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 02/04/2011 | 01/27/2012 | | 2,200,000 | S&P 500 | | 40,260 | (40,260) | | | | | | (40,260) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/03/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 02/11/2011 | 02/03/2012 | | 3,300,000 | S&P 500 | | 63,360 | (63,360) | | | | | | (63,360) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/14/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 02/18/2011 | 02/14/2012 | | 2,900,000 | S&P 500 | | 51,330 | (51,330) | | | | | | (51,330) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/17/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 02/25/2011 | 02/17/2012 | | 3,000,000 | S&P 500 | | 36,300 | (36,300) | | | | | | (36,300) | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/24/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 03/04/2011 | 02/24/2012 | | 3,200,000 | S&P 500 | | 48,000 | (48,000) | | | | | | (48,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/15/2011 | 06/15/2012 | 50 | | 1,325.00 | | 423,000 | (218,250) | 204,750 | | 204,750 | | | (218,250) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/02/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 03/11/2011 | 03/02/2012 | | 3,300,000 | S&P 500 | | 50,160 | (50,160) | | | | | | (50,160) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/05/2011 | 06/15/2012 | 400 | | 1,275.00 | | 2,604,000 | (6,000) | 2,598,000 | | 2,598,000 | | | (6,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/17/2011 | 06/15/2012 | 500 | | 1,275.00 | | 4,505,000 | (1,257,500) | 3,247,500 | | 3,247,500 | | | (1,257,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/24/2011 | 06/15/2012 | 500 | | 1,275.00 | | 4,500,000 | (1,252,500) | 3,247,500 | | 3,247,500 | | | (1,252,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/01/2011 | 06/15/2012 | 450 | | 1,275.00 | | 5,400,000 | (2,477,250) | 2,922,750 | | 2,922,750 | | | (2,477,250) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/29/2011 | 06/15/2012 | 400 | | 1,350.00 | | 2,440,000 | (1,190,000) | 1,250,000 | | 1,250,000 | | | (1,190,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/08/2011 | 06/15/2012 | 400 | | 1,350.00 | | 3,128,000 | (1,878,000) | 1,250,000 | | 1,250,000 | | | (1,878,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/20/2011 | 06/15/2012 | 50 | | 1,350.00 | | 430,000 | (273,750) | 156,250 | | 156,250 | | | (273,750) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/09/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 03/18/2011 | 03/09/2012 | | 2,600,000 | S&P 500 | | 35,100 | (35,100) | | | | | | (35,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 06/15/2012 | 400 | | 1,300.00 | | 3,800,000 | (1,714,000) | 2,086,000 | | 2,086,000 | | | (1,714,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/10/2011 | 06/15/2012 | 350 | | 1,300.00 | | 2,618,000 | (792,750) | 1,825,250 | | 1,825,250 | | | (792,750) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/19/2011 | 03/16/2012 | 500 | | 1,300.00 | | 4,190,000 | (2,792,500) | 1,397,500 | | 1,397,500 | | | (2,792,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/25/2011 | 03/16/2012 | 500 | | 1,300.00 | | 5,000,000 | (3,602,500) | 1,397,500 | | 1,397,500 | | | (3,602,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/15/2011 | 03/16/2012 | 450 | | 1,300.00 | | 4,437,000 | (3,179,250) | 1,257,750 | | 1,257,750 | | | (3,179,250) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/23/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 04/01/2011 | 03/23/2012 | | 3,600,000 | S&P 500 | | 82,800 | (82,800) | | | | | | (82,800) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/01/2011 | 03/16/2012 | 450 | | 1,325.00 | | 4,216,500 | (3,384,000) | 832,500 | | 832,500 | | | (3,384,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/08/2011 | 03/16/2012 | 500 | | 1,325.00 | | 4,600,000 | (3,675,000) | 925,000 | | 925,000 | | | (3,675,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/25/2011 | 03/16/2012 | 600 | | 1,325.00 | | 5,340,000 | (4,230,000) | 1,110,000 | | 1,110,000 | | | (4,230,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 03/30/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 04/08/2011 | 03/30/2012 | | 3,900,000 | S&P 500 | | 72,540 | (72,540) | | | | | | (72,540) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/05/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 04/15/2011 | 04/05/2012 | | 3,600,000 | S&P 500 | | 56,520 | (56,520) | | | | | | (56,520) | | | | 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 CLIQUET 04/13/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 04/25/2011 | 04/13/2012 | | 4,000,000 | S&P 500 | | 87,600 | (87,600) | | | | | | (87,600) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/25/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 04/29/2011 | 04/25/2012 | | 2,000,000 | S&P 500 | | 43,400 | (43,400) | | | | | | (43,400) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/20/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 04/29/2011 | 04/20/2012 | | 3,100,000 | S&P 500 | | 78,430 | (78,430) | | | | | | (78,430) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/03/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/06/2011 | 05/03/2012 | | 1,600,000 | S&P 500 | | 28,320 | (28,320) | | | | | | (28,320) | | | | 100.00/100.00 |
| S&P500 CLIQUET 04/27/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/06/2011 | 04/27/2012 | | 1,700,000 | S&P 500 | | 34,000 | (34,000) | | | | | | (34,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/11/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/13/2011 | 05/11/2012 | | 1,400,000 | S&P 500 | | 26,180 | (26,180) | | | | | | (26,180) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/04/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/13/2011 | 05/04/2012 | | 1,500,000 | S&P 500 | | 30,000 | (30,000) | | | | | | (30,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/11/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/20/2011 | 05/11/2012 | | 4,000,000 | S&P 500 | | 76,000 | (76,000) | | | | | | (76,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/18/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/20/2011 | 05/18/2012 | | 1,400,000 | S&P 500 | | 25,620 | (25,620) | | | | | | (25,620) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/18/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 05/27/2011 | 05/18/2012 | | 2,500,000 | S&P 500 | | 47,750 | (47,750) | | | | | | (47,750) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/25/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 05/27/2011 | 05/25/2012 | | 3,000,000 | S&P 500 | | 65,100 | (65,100) | | | | | | (65,100) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/31/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 06/03/2011 | 05/31/2012 | | 600,000 | S&P 500 | | 8,700 | (8,700) | | | | | | (8,700) | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/25/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 06/03/2011 | 05/25/2012 | | 2,800,000 | S&P 500 | | 46,480 | (46,480) | | | | | | (46,480) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/06/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/10/2011 | 06/06/2012 | | 2,000,000 | S&P 500 | | 35,200 | (35,200) | | | | | | (35,200) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/01/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/10/2011 | 06/01/2012 | | 1,200,000 | S&P 500 | | 17,280 | (17,280) | | | | | | (17,280) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/08/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 06/17/2011 | 06/08/2012 | | 5,000,000 | S&P 500 | | 83,000 | (83,000) | | | | | | (83,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/15/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 06/24/2011 | 06/15/2012 | | 2,000,000 | S&P 500 | | 34,800 | (34,800) | | | | | | (34,800) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/22/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 06/24/2011 | 06/22/2012 | | 2,000,000 | S&P 500 | | 29,000 | (29,000) | | | | | | (29,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/29/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/01/2011 | 06/29/2012 | | 1,300,000 | S&P 500 | | 27,690 | (27,690) | | | | | | (27,690) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/22/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 07/01/2011 | 06/22/2012 | | 1,000,000 | S&P 500 | | 24,700 | (24,700) | | | | | | (24,700) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/05/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/08/2011 | 07/05/2012 | | 1,500,000 | S&P 500 | | 26,250 | (26,250) | | | | | | (26,250) | | | | 100.00/100.00 |
| S&P500 CLIQUET 06/29/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/08/2011 | 06/29/2012 | | 1,800,000 | S&P 500 | | 43,740 | (43,740) | | | | | | (43,740) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/13/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/15/2011 | 07/13/2012 | | 1,000,000 | S&P 500 | | 13,200 | (13,200) | | | | | | (13,200) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/13/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/15/2011 | 07/13/2012 | | 1,000,000 | S&P 500 | | 15,800 | (15,800) | | | | | | (15,800) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/13/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 07/15/2011 | 07/13/2012 | | 1,000,000 | S&P 500 | | 18,600 | (18,600) | | | | | | (18,600) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/20/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/22/2011 | 07/20/2012 | | 1,500,000 | S&P 500 | | 20,850 | (20,850) | | | | | | (20,850) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/20/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/22/2011 | 07/20/2012 | | 1,500,000 | S&P 500 | | 27,450 | (27,324) | 126 | | 126 | | | (27,324) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/20/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/22/2011 | 07/20/2012 | | 1,500,000 | S&P 500 | | 34,650 | (33,906) | 744 | | 744 | | | (33,906) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/25/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/29/2011 | 07/25/2012 | | 2,100,000 | S&P 500 | | 27,090 | (27,090) | | | | | | (27,090) | | | | 100.00/100.00 |
| S&P500 CLIQUET 07/20/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 07/29/2011 | 07/20/2012 | | 2,200,000 | S&P 500 | | 35,860 | (35,131) | 729 | | 729 | | | (35,131) | | | | 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 CLIQUET 08/09/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/12/2011 | 08/09/2012 | | 1,500,000 | S&P 500 | | 21,900 | (11,514) | 10,386 | | 10,386 | | | (11,514) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/03/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 08/12/2011 | 08/03/2012 | | 1,700,000 | S&P 500 | | 24,310 | (23,550) | 760 | | 760 | | | (23,550) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/02/2011 | 12/21/2012 | 450 | | 1,175.00 | | 5,535,000 | 1,581,750 | 7,116,750 | | 7,116,750 | | | 1,581,750 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/29/2011 | 12/21/2012 | 400 | | 1,225.00 | | 5,148,000 | (66,000) | 5,082,000 | | 5,082,000 | | | (66,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 12/21/2012 | 400 | | 1,225.00 | | 4,600,000 | 482,000 | 5,082,000 | | 5,082,000 | | | 482,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/17/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/19/2011 | 08/17/2012 | | 3,000,000 | S&P 500 | | 35,400 | (5,627) | 29,773 | | 29,773 | | | (5,627) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/18/2011 | 12/21/2012 | 350 | | 1,250.00 | | 3,990,000 | (54,250) | 3,935,750 | | 3,935,750 | | | (54,250) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2011 | 12/21/2012 | 500 | | 1,250.00 | | 6,105,000 | (482,500) | 5,622,500 | | 5,622,500 | | | (482,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/26/2011 | 12/21/2012 | 400 | | 1,150.00 | | 5,320,000 | 1,670,000 | 6,990,000 | | 6,990,000 | | | 1,670,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2011 | 12/21/2012 | 500 | | 1,150.00 | | 9,000,000 | (262,500) | 8,737,500 | | 8,737,500 | | | (262,500) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/24/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/26/2011 | 08/24/2012 | | 2,600,000 | S&P 500 | | 35,360 | (33,392) | 1,968 | | 1,968 | | | (33,392) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/17/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 08/26/2011 | 08/17/2012 | | 2,600,000 | S&P 500 | | 40,820 | (10,780) | 30,040 | | 30,040 | | | (10,780) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/31/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/02/2011 | 08/31/2012 | | 1,700,000 | S&P 500 | | 24,650 | (20,506) | 4,144 | | 4,144 | | | (20,506) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/24/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/02/2011 | 08/24/2012 | | 2,100,000 | S&P 500 | | 28,350 | (26,610) | 1,740 | | 1,740 | | | (26,610) | | | | 100.00/100.00 |
| S&P500 CLIQUET 08/31/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/09/2011 | 08/31/2012 | | 2,500,000 | S&P 500 | | 25,000 | (21,891) | 3,109 | | 3,109 | | | (21,891) | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/21/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/23/2011 | 09/21/2012 | | 1,600,000 | S&P 500 | | 13,280 | (12,283) | 997 | | 997 | | | (12,283) | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/14/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/23/2011 | 09/14/2012 | | 1,700,000 | S&P 500 | | 17,510 | (12,518) | 4,992 | | 4,992 | | | (12,518) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2011 | 09/21/2012 | 350 | | 1,175.00 | | 4,725,000 | 383,250 | 5,108,250 | | 5,108,250 | | | 383,250 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/02/2011 | 09/21/2012 | 50 | | 1,225.00 | | 575,000 | (6,250) | 568,750 | | 568,750 | | | (6,250) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/30/2011 | 09/21/2012 | 400 | | 1,150.00 | | 4,804,000 | 1,722,000 | 6,526,000 | | 6,526,000 | | | 1,722,000 | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/21/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 09/30/2011 | 09/21/2012 | | 3,700,000 | S&P 500 | | 40,330 | (36,587) | 3,743 | | 3,743 | | | (36,587) | | | | 100.00/100.00 |
| S&P500 CLIQUET 09/28/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/07/2011 | 09/28/2012 | | 3,200,000 | S&P 500 | | 35,840 | (35,012) | 828 | | 828 | | | (35,012) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1125 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/07/2011 | 09/21/2012 | 400 | | 1,125.00 | | 5,760,000 | 1,482,000 | 7,242,000 | | 7,242,000 | | | 1,482,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2011 | 01/20/2012 | 200 | | 1,275.00 | | 660,000 | (374,000) | 286,000 | | 286,000 | | | (374,000) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/02/2011 | 01/20/2012 | 400 | | 1,275.00 | | 1,440,000 | (868,000) | 572,000 | | 572,000 | | | (868,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/12/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | JP MORGAN CHASE BANK | 10/14/2011 | 10/12/2012 | | 1,700,000 | S&P 500 | | 16,150 | (16,150) | | | | | | (16,150) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/05/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 10/14/2011 | 10/05/2012 | | 2,900,000 | S&P 500 | | 33,350 | (33,083) | 267 | | 267 | | | (33,083) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/18/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/21/2011 | 10/18/2012 | | 1,800,000 | S&P 500 | | 20,160 | (19,842) | 318 | | 318 | | | (19,842) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/12/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/21/2011 | 10/12/2012 | | 3,400,000 | S&P 500 | | 43,180 | (43,155) | 25 | | 25 | | | (43,155) | | | | 100.00/100.00 |
| S&P500 CLIQUET 10/24/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/28/2011 | 10/24/2012 | | 2,500,000 | S&P 500 | | 29,000 | (29,000) | | | | | | (29,000) | | | | 100.00/100.00 |

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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 10/19/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 10/28/2011 | 10/19/2012 | | 2,400,000 | S&P 500 | | 27,840 | (27,378) | 462 | | 462 | | | (27,378) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2011 | 01/20/2012 | 400 | | 1,225.00 | | 3,280,000 | (1,482,000) | 1,798,000 | | 1,798,000 | | | (1,482,000) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/14/2011 | 01/20/2012 | 200 | | 1,300.00 | | 640,000 | (520,000) | 120,000 | | 120,000 | | | (520,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/09/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 11/18/2011 | 11/09/2012 | | 3,400,000 | S&P 500 | | 35,360 | (32,725) | 2,635 | | 2,635 | | | (32,725) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2011 | 01/20/2012 | 300 | | 1,250.00 | | 711,000 | 118,500 | 829,500 | | 829,500 | | | 118,500 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/01/2011 | 01/20/2012 | 150 | | 1,250.00 | | 585,000 | (170,250) | 414,750 | | 414,750 | | | (170,250) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2011 | 01/20/2012 | 100 | | 1,250.00 | | 350,000 | (73,500) | 276,500 | | 276,500 | | | (73,500) | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/30/2011 | 02/17/2012 | 400 | | 1,300.00 | | 1,080,000 | (356,000) | 724,000 | | 724,000 | | | (356,000) | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2011 | 02/17/2012 | 300 | | 1,325.00 | | 690,000 | (387,000) | 303,000 | | 303,000 | | | (387,000) | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2011 | 02/17/2012 | 200 | | 1,325.00 | | 502,000 | (300,000) | 202,000 | | 202,000 | | | (300,000) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/16/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 12/02/2011 | 11/16/2012 | | 3,000,000 | S&P 500 | | 34,500 | (33,763) | 737 | | 737 | | | (33,763) | | | | 100.00/100.00 |
| S&P500 CLIQUET 11/30/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 12/02/2011 | 11/30/2012 | | 3,500,000 | S&P 500 | | 34,930 | (33,055) | 1,875 | | 1,875 | | | (33,055) | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/06/2011 | 02/17/2012 | 150 | | 1,275.00 | | 694,500 | (257,250) | 437,250 | | 437,250 | | | (257,250) | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/07/2012 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | JP MORGAN CHASE BANK | 12/16/2011 | 12/07/2012 | | 3,700,000 | S&P 500 | | 44,400 | (34,641) | 9,759 | | 9,759 | | | (34,641) | | | | 100.00/100.00 |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | 126,341,690 | (32,548,785) | 93,792,905 | XXX | 93,792,905 | | | (32,548,785) | | | XXX | XXX |
| S&P500 INDEX 06/15/2012 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/27/2011 | 06/15/2012 | 200 | | 1,125.00 | | 1,128,000 | (265,000) | 863,000 | | 863,000 | | | (265,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/27/2011 | 09/21/2012 | 100 | | 1,125.00 | | 752,000 | (105,500) | 646,500 | | 646,500 | | | (105,500) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/06/2011 | 01/20/2012 | 200 | | 1,250.00 | | 800,000 | (385,000) | 415,000 | | 415,000 | | | (385,000) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2011 | 01/20/2012 | 100 | | 1,250.00 | | 377,000 | (169,500) | 207,500 | | 207,500 | | | (169,500) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/14/2011 | 01/20/2012 | 200 | | 1,200.00 | | 696,000 | (532,000) | 164,000 | | 164,000 | | | (532,000) | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/14/2011 | 01/20/2012 | 100 | | 1,200.00 | | 349,000 | (267,000) | 82,000 | | 82,000 | | | (267,000) | | | | 100.00/100.00 |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | 4,102,000 | (1,724,000) | 2,378,000 | XXX | 2,378,000 | | | (1,724,000) | | | XXX | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | 130,443,690 | (34,272,785) | 96,170,905 | XXX | 96,170,905 | | | (34,272,785) | | | XXX | XXX |
| 3M USD LIBOR PAYER SWAPTION | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/15/2013 | | 250,000,000 | 5.80 | 5,940,000 | | | 97,383 | | 97,383 | (3,072,701) | | | | | | 0001 |
| 3M USD LIBOR PAYER SWAPTION | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/15/2012 | | 250,000,000 | 5.80 | 4,270,000 | | | | | | (1,158,319) | | | | | | 0001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | 10,210,000 | | | 97,383 | XXX | 97,383 | (4,231,019) | | | | | XXX | XXX |
| INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 03/14/2006 | 03/15/2012 | | 1,000,000,000 | 7.20 | 5,620,000 | | | | | | (53,010) | | | | | | 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 | 119,900 | 59,950 | | (59,941) | | (59,941) | (265) | | | | | | 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 | 42,800 | 21,400 | | (21,396) | | (21,396) | (94) | | | | | | 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 | 10,700 | 5,350 | | (5,349) | | (5,349) | (24) | | | | | | 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 | 51,750 | 25,875 | | (25,865) | | (25,865) | (118) | | | | | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | 10,350 | 5,175 | | (5,173) | | (5,173) | (24) | | | | | | 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 | 49,250 | 24,625 | | (24,609) | | (24,609) | (118) | | | | | | 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 | 9,850 | 4,925 | | (4,922) | | (4,922) | (24) | | | | | | 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 | 81,900 | 40,950 | | (40,905) | | (40,905) | (215) | | | | | | 0002 |
| 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 | 11,700 | 5,850 | | (5,844) | | (5,844) | (31) | | | | | | 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 | 89,120 | 44,560 | | (44,507) | | (44,507) | (246) | | | | | | 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 | 22,280 | 11,140 | | (11,127) | | (11,127) | (62) | | | | | | 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 | 121,220 | 60,610 | | (60,530) | | (60,530) | (342) | | | | | | 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 | 11,020 | 5,510 | | (5,503) | | (5,503) | (31) | | | | | | 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 | 116,800 | 58,400 | | (58,317) | | (58,317) | (374) | | | | | | 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 | 11,680 | 5,840 | | (5,832) | | (5,832) | (37) | | | | | | 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 | 162,820 | 81,410 | | (81,284) | | (81,284) | (550) | | | | | | 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 | 11,630 | 5,815 | | (5,806) | | (5,806) | (39) | | | | | | 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 | 136,320 | 68,160 | | (68,046) | | (68,046) | (500) | | | | | | 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 | 76,370 | 38,185 | | (38,117) | | (38,117) | (298) | | | | | | 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 | 115,000 | 57,500 | | (57,390) | | (57,390) | (542) | | | | | | 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 | 11,500 | 5,750 | | (5,739) | | (5,739) | (54) | | | | | | 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 | 102,960 | 51,480 | | (51,375) | | (51,375) | (553) | | | | | | 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 | 11,440 | 5,720 | | (5,708) | | (5,708) | (61) | | | | | | 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 | 32,910 | 16,455 | | (16,415) | | (16,415) | (211) | | | | | | 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 | 10,970 | 5,485 | | (5,472) | | (5,472) | (70) | | | | | | 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 | 86,720 | 43,360 | | (43,249) | | (43,249) | (576) | | | | | | 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 | 10,840 | 5,420 | | (5,406) | | (5,406) | (72) | | | | | | 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 | 237,240 | 118,620 | | (97,284) | | (97,284) | (22,282) | | | | | | 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 | 13,180 | 6,590 | | (5,405) | | (5,405) | (1,238) | | | | | | 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 | 333,840 | 166,920 | | (140,487) | | (140,487) | (28,465) | | | | | | 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 | 25,680 | 12,840 | | (10,807) | | (10,807) | (2,190) | | | | | | 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 | 315,600 | 157,800 | | (157,274) | | (157,274) | (2,821) | | | | | | 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 | 92,050 | 46,025 | | (45,871) | | (45,871) | (823) | | | | | | 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 | 464,100 | 232,050 | | (231,214) | | (231,214) | (6,091) | | | | | | 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 CAP0232 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/25/2012 | | 15,000,000 | 4.86 | 198,900 | 99,450 | | (99,092) | | (99,092) | (2,611) | | | | | | 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 | 222,000 | 111,000 | | (110,583) | | (110,583) | (3,707) | | | | | | 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 | 29,600 | 14,800 | | (14,744) | | (14,744) | (494) | | | | | | 0002 |
| 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 | 342,470 | 171,235 | | (170,575) | | (170,575) | (6,796) | | | | | | 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 | 217,980 | 108,990 | | (108,557) | | (108,557) | (4,501) | | | | | | 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 | 46,710 | 23,355 | | (23,262) | | (23,262) | (965) | | | | | | 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 | 372,600 | 186,300 | | (185,519) | | (185,519) | (10,899) | | | | | | 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 | 16,200 | 8,100 | | (8,066) | | (8,066) | (474) | | | | | | 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 | 270,980 | 135,490 | | (134,906) | | (134,906) | (9,498) | | | | | | 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 | 15,940 | 7,970 | | (7,936) | | (7,936) | (559) | | | | | | 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 | 338,520 | 169,260 | | (168,486) | | (168,486) | (17,334) | | | | | | 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 | 271,150 | 135,575 | | (134,937) | | (134,937) | (11,781) | | | | | | 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 | 366,240 | 183,120 | | (182,229) | | (182,229) | (14,950) | | | | | | 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 | 17,440 | 8,720 | | (8,678) | | (8,678) | (712) | | | | | | 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 | 500,480 | 250,240 | | (248,952) | | (248,952) | (22,357) | | | | | | 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 | 369,160 | 184,580 | | (183,581) | | (183,581) | (23,909) | | | | | | 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 | 16,780 | 8,390 | | (8,345) | | (8,345) | (1,087) | | | | | | 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 | 326,400 | 163,200 | | (162,230) | | (162,230) | (35,512) | | | | | | 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 | 57,600 | 28,800 | | (28,629) | | (28,629) | (6,267) | | | | | | 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 | 1,170,000 | 585,000 | | (581,999) | | (581,999) | (86,662) | | | | | | 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 | 911,250 | | (1,815,920) | | (1,815,920) | (263,732) | | | | | | 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) | | | | | | 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) | | | | | | 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) | | | | | | 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 | | 214 | | | | (51,182) | | | | | | 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) | | | | | | 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 | | 2,021 | | | | (123,892) | | | | | | 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) | | | | | | 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) | | | | | | 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) | | | | | | 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 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) | | | | | | 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) | | | | | | 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 | | | 1 | | 1 | (28,571) | | | | | | 0002 |
| 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 | | | 2 | | 2 | (31,849) | | | | | | 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 | | | 10 | | 10 | (100,208) | | | | | | 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 | | | 15 | | 15 | (74,250) | | | | | | 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 | | | 12 | | 12 | (66,009) | | | | | | 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 | | | 18 | | 18 | (39,260) | | | | | | 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 | | | 30 | | 30 | (43,013) | | | | | | 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 | | | 74 | | 74 | (66,168) | | | | | | 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) | | | | | | 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 | | 500 | | | | (44,239) | | | | | | 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) | | | | | | 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 | | | 27 | | 27 | (53,104) | | | | | | 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) | | | | | | 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) | | | | | | 0003 |
| 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 | 29,930 | | (59,169) | | (59,169) | (83,786) | | | | | | 0002 |
| 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 | 15,170 | | (29,990) | | (29,990) | (42,467) | | | | | | 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 | 17,316 | | (34,108) | | (34,108) | (48,953) | | | | | | 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 | 28,518 | | (56,181) | | (56,181) | (81,836) | | | | | | 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 | 43,200 | | (84,694) | | (84,694) | (70,428) | | | | | | 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 | 26,400 | | (51,757) | | (51,757) | (43,039) | | | | | | 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 | 112,380 | 21,787 | (214,353) | | (214,353) | (211,217) | | | | | | 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 | 48,698 | 9,441 | (92,887) | | (92,887) | (91,527) | | | | | | 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 | 72,563 | | | (238,259) | | (238,259) | (68,472) | | | | | | 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 | 37,125 | | | (121,900) | | (121,900) | (35,032) | | | | | | 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 | 64,010 | | | (188,484) | | (188,484) | (69,463) | | | | | | 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 | 89,960 | | | (264,896) | | (264,896) | (97,623) | | | | | | 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 | 127,980 | | | (375,021) | | (375,021) | (143,161) | | | | | | 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 CAP0304 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/01/2009 | 03/15/2014 | | 2,400,000 | 2.83 | | 42,660 | | (125,007) | | (125,007) | (47,720) | | | | | | 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 | | 56,420 | | (164,959) | | (164,959) | (65,273) | | | | | | 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 | | 63,700 | | (186,244) | | (186,244) | (73,695) | | | | | | 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 | | 47,875 | | (140,432) | | (140,432) | (41,485) | | | | | | 0002 |
| 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 | | 38,300 | | (112,346) | | (112,346) | (33,188) | | | | | | 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 | | 48,865 | | (143,469) | | (143,469) | (55,402) | | | | | | 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 | | 38,755 | | (113,785) | | (113,785) | (43,939) | | | | | | 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 | | 44,500 | | (129,623) | | (129,623) | (53,465) | | | | | | 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 | | 44,500 | | (129,623) | | (129,623) | (53,465) | | | | | | 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 | | 117,600 | | (339,570) | | (339,570) | (148,704) | | | | | | 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 | | 105,840 | | (305,613) | | (305,613) | (133,834) | | | | | | 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 | | 87,840 | | (256,847) | | (256,847) | (101,090) | | | | | | 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 | | 21,960 | | (64,212) | | (64,212) | (25,273) | | | | | | 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 | | 96,660 | | (276,177) | | (276,177) | (144,307) | | | | | | 0002 |
| INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/15/2014 | | 4,500,000 | 2.77 | | 80,550 | | (230,147) | | (230,147) | (120,256) | | | | | | 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 | | 44,363 | | (128,704) | | (128,704) | (60,251) | | | | | | 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 | | 21,548 | | (62,513) | | (62,513) | (29,265) | | | | | | 0002 |
| INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/19/2009 | 09/15/2014 | | 4,000,000 | 2.74 | | 69,600 | | (197,135) | | (197,135) | (113,633) | | | | | | 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 | | 52,200 | | (147,851) | | (147,851) | (85,225) | | | | | | 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 | | 65,400 | | (188,292) | | (188,292) | (98,850) | | | | | | 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 | | 32,700 | | (94,146) | | (94,146) | (49,425) | | | | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | | 3,200,000 | 2.49 | | 55,360 | | (153,563) | | (153,563) | (107,319) | | | | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | | 740,000 | 2.49 | | 12,802 | | (35,511) | | (35,511) | (24,818) | | | | | | 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 | | 2,768 | | (7,678) | | (7,678) | (5,366) | | | | | | 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 | | 2,400,000 | 2.73 | | 45,720 | | (131,467) | | (131,467) | (73,336) | | | | | | 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 | | 26,670 | | (76,689) | | (76,689) | (42,779) | | | | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | | 2,600,000 | 2.68 | | 49,010 | | (136,127) | | (136,127) | (85,290) | | | | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | | 700,000 | 2.68 | | 13,195 | | (36,650) | | (36,650) | (22,963) | | | | | | 0002 |

# SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 | | | | (114,235) | | (114,235) | (54,438) | | | | | 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 | | 1,100,000 | 2.67 | | | | (78,537) | | (78,537) | (37,426) | | | | | 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 | | 1,300,000 | 2.61 | | | | (88,352) | | (88,352) | (47,225) | | | | | 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 | | 900,000 | 2.61 | | | | (61,167) | | (61,167) | (32,694) | | | | | 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 | | 2,100,000 | 2.67 | | | | (139,930) | | (139,930) | (76,886) | | | | | 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 | | 2,000,000 | 2.67 | | | | (133,266) | | (133,266) | (73,225) | | | | | 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 | | 2,000,000 | 2.46 | | | | (131,216) | | (131,216) | (84,139) | | | | | 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 | | 3,800,000 | 2.46 | | | | (249,309) | | (249,309) | (159,864) | | | | | 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 | | 1,700,000 | 2.26 | | | | (98,484) | | (98,484) | (80,831) | | | | | 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 | | 3,550,000 | 2.26 | | | | (205,658) | | (205,658) | (168,795) | | | | | 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 | | | | (37,656) | | (37,656) | (30,906) | | | | | 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 | | 2,000,000 | 1.94 | | | | (102,078) | | (102,078) | (114,625) | | | | | 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 | | 3,550,000 | 1.94 | | | | (181,189) | | (181,189) | (203,459) | | | | | 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 | | | | (17,864) | | (17,864) | (20,059) | | | | | 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 | | | 1,598 | (121,835) | | (121,835) | (182,381) | | | | | 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 | | 1,200,000 | 1.71 | | | | (55,455) | | (55,455) | (69,586) | | | | | 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 | | 2,500,000 | 1.71 | | | | (115,531) | | (115,531) | (144,971) | | | | | 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 | | 1,300,000 | 1.41 | | | | (49,148) | | (49,148) | (84,662) | | | | | 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 | | 2,000,000 | 1.41 | | | | (75,613) | | (75,613) | (130,249) | | | | | 0002 |
| INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/12/2011 | 11/15/2015 | | 3,200,000 | 2.19 | | | | (191,528) | | (191,528) | (191,528) | | | | | 0002 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/12/2011 | 11/15/2015 | | 9,700,000 | 2.19 | | | | (580,569) | | (580,569) | (580,569) | | | | | | 0002 |
| INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 01/14/2011 | 12/15/2015 | | 1,800,000 | 2.13 | | | | (107,035) | | (107,035) | (107,035) | | | | | | 0002 |
| INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 01/14/2011 | 12/15/2015 | | 6,700,000 | 2.13 | | | | (398,408) | | (398,408) | (398,408) | | | | | | 0002 |
| INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 02/18/2011 | 01/15/2016 | | 1,500,000 | 2.56 | | | | (92,948) | | (92,948) | (92,950) | | | | | | 0002 |
| INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 02/18/2011 | 01/15/2016 | | 4,000,000 | 2.56 | | | | (247,860) | | (247,860) | (247,860) | | | | | | 0002 |
| INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/15/2011 | 02/15/2016 | | 1,300,000 | 2.20 | | | | (75,441) | | (75,441) | (75,441) | | | | | | 0002 |
| INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/15/2011 | 02/15/2016 | | 4,900,000 | 2.20 | | | | (284,353) | | (284,353) | (284,353) | | | | | | 0002 |
| INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/07/2011 | 03/15/2016 | | 1,700,000 | 2.50 | | | | (103,203) | | (103,203) | (103,203) | | | | | | 0002 |
| INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/07/2011 | 03/15/2016 | | 9,300,000 | 2.50 | | | | (564,580) | | (564,580) | (564,580) | | | | | | 0002 |
| INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/20/2011 | 04/15/2016 | | 2,100,000 | 2.03 | | | | (115,845) | | (115,845) | (115,845) | | | | | | 0002 |
| INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/20/2011 | 04/15/2016 | | 5,200,000 | 2.03 | | | | (286,853) | | (286,853) | (286,853) | | | | | | 0002 |
| INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/16/2011 | 05/15/2016 | | 4,100,000 | 1.84 | | | | (198,459) | | (198,459) | (198,459) | | | | | | 0002 |
| INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/16/2011 | 05/15/2016 | | 8,100,000 | 1.84 | | | | (392,079) | | (392,079) | (392,079) | | | | | | 0002 |
| INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/21/2011 | 06/15/2016 | | 4,300,000 | 1.84 | | | | (206,080) | | (206,080) | (206,080) | | | | | | 0002 |
| INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/21/2011 | 06/15/2016 | | 7,900,000 | 1.84 | | | | (378,613) | | (378,613) | (378,613) | | | | | | 0002 |
| INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/25/2011 | 07/15/2016 | | 6,600,000 | 1.29 | | | | (145,391) | | (145,391) | (145,390) | | | | | | 0002 |
| INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/25/2011 | 07/15/2016 | | 1,400,000 | 1.29 | | | | (30,841) | | (30,841) | (30,841) | | | | | | 0002 |
| INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/22/2011 | 08/15/2016 | | 4,600,000 | 1.11 | | | | (26,629) | | (26,629) | (26,629) | | | | | | 0002 |
| INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/22/2011 | 08/15/2016 | | 5,000,000 | 1.11 | | | | (28,945) | | (28,945) | (28,945) | | | | | | 0002 |
| INT RATE CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 09/15/2016 | | 2,000,000 | 1.29 | | 88,000 | | 74,740 | | 74,740 | (13,260) | | | | | | 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 CAP0359 ON LIABILITY-STRIKE 5YR CMS EFF.09/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 09/15/2016 | | 3,300,000 | 1.29 | | 145,200 | | 123,322 | | 123,322 | (21,878) | | | | | | 0002 |
| INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 10/15/2016 | | 2,000,000 | 1.29 | | 90,800 | | 77,200 | | 77,200 | (13,600) | | | | | | 0002 |
| INT RATE CAP0361 ON LIABILITY-STRIKE 5YR CMS EFF.10/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 10/15/2016 | | 2,400,000 | 1.29 | | 108,960 | | 92,641 | | 92,641 | (16,319) | | | | | | 0002 |
| INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 11/15/2016 | | 900,000 | 1.29 | | 41,940 | | 35,786 | | 35,786 | (6,154) | | | | | | 0002 |
| INT RATE CAP0363 ON LIABILITY-STRIKE 5YR CMS EFF.11/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 12/22/2011 | 11/15/2016 | | 700,000 | 1.29 | | 32,620 | | 27,834 | | 27,834 | (4,786) | | | | | | 0002 |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | 22,024,902 | 7,648,699 | 35,560 | (17,845,940) | XXX | (17,845,940) | (11,314,452) | | | | | XXX | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 32,234,902 | 7,648,699 | 35,560 | (17,748,557) | XXX | (17,748,557) | (15,545,472) | | | | | 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 | | | | | | | | | | 10,210,000 | 126,341,690 | (32,548,785) | 93,890,289 | XXX | 93,890,289 | (4,231,019) | | (32,548,785) | | | XXX | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | 4,102,000 | (1,724,000) | 2,378,000 | XXX | 2,378,000 | | | (1,724,000) | | | XXX | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | 22,024,902 | 7,648,699 | 35,560 | (17,845,940) | XXX | (17,845,940) | (11,314,452) | | | | | 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 | | | | | | | | | | 32,234,902 | 138,092,389 | (34,237,225) | 78,422,348 | XXX | 78,422,348 | (15,545,472) | | (34,272,785) | | | XXX | XXX |
| S&P500 INDEX 06/15/2012 1425 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/06/2011 | 06/15/2012 | 350 | | 1,425.00 | | (1,855,000) | 1,459,500 | (395,500) | | (395,500) | | | 1,459,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/04/2011 | 06/15/2012 | 100 | | 1,375.00 | | (751,000) | 520,500 | (230,500) | | (230,500) | | | 520,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/11/2011 | 06/15/2012 | 400 | | 1,375.00 | | (2,796,000) | 1,874,000 | (922,000) | | (922,000) | | | 1,874,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 06/15/2012 | 350 | | 1,375.00 | | (2,306,500) | 1,499,750 | (806,750) | | (806,750) | | | 1,499,750 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/03/2011 | 06/15/2012 | 350 | | 1,375.00 | | (1,942,500) | 1,135,750 | (806,750) | | (806,750) | | | 1,135,750 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/25/2011 | 03/16/2012 | 50 | | 1,350.00 | | (365,000) | 308,500 | (56,500) | | (56,500) | | | 308,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/15/2011 | 03/16/2012 | 450 | | 1,350.00 | | (3,195,000) | 2,686,500 | (508,500) | | (508,500) | | | 2,686,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/19/2011 | 03/16/2012 | 500 | | 1,375.00 | | (2,250,000) | 1,930,000 | (320,000) | | (320,000) | | | 1,930,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/01/2011 | 03/16/2012 | 450 | | 1,375.00 | | (3,015,000) | 2,727,000 | (288,000) | | (288,000) | | | 2,727,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/08/2011 | 03/16/2012 | 500 | | 1,375.00 | | (3,270,000) | 2,950,000 | (320,000) | | (320,000) | | | 2,950,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/25/2011 | 03/16/2012 | 600 | | 1,375.00 | | (3,744,000) | 3,360,000 | (384,000) | | (384,000) | | | 3,360,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/29/2011 | 03/16/2012 | 450 | | 1,400.00 | | (2,772,000) | 2,628,000 | (144,000) | | (144,000) | | | 2,628,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/29/2011 | 06/15/2012 | 400 | | 1,400.00 | | (1,616,000) | 960,000 | (656,000) | | (656,000) | | | 960,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/08/2011 | 06/15/2012 | 400 | | 1,400.00 | | (2,160,000) | 1,504,000 | (656,000) | | (656,000) | | | 1,504,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/15/2011 | 06/15/2012 | 350 | | 1,400.00 | | (1,750,000) | 1,176,000 | (574,000) | | (574,000) | | | 1,176,000 | | | | 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 | 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 06/15/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/13/2011 | 06/15/2012 | 400 | | 1,400.00 | | (2,576,000) | 1,920,000 | (656,000) | | (656,000) | | | 1,920,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/20/2011 | 06/15/2012 | 400 | | 1,400.00 | | (2,456,000) | 1,800,000 | (656,000) | | (656,000) | | | 1,800,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/04/2011 | 12/21/2012 | 50 | | 1,325.00 | | (419,500) | 51,250 | (368,250) | | (368,250) | | | 51,250 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/09/2011 | 12/21/2012 | 500 | | 1,325.00 | | (4,200,000) | 517,500 | (3,682,500) | | (3,682,500) | | | 517,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/22/2011 | 12/21/2012 | 350 | | 1,400.00 | | (2,775,500) | 1,247,750 | (1,527,750) | | (1,527,750) | | | 1,247,750 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2011 | 12/21/2012 | 300 | | 1,200.00 | | (4,453,500) | 186,000 | (4,267,500) | | (4,267,500) | | | 186,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 12/21/2012 | 300 | | 1,275.00 | | (2,691,000) | (268,500) | (2,959,500) | | (2,959,500) | | | (268,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 12/21/2012 | 150 | | 1,275.00 | | (1,344,000) | (135,750) | (1,479,750) | | (1,479,750) | | | (135,750) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/29/2011 | 12/21/2012 | 400 | | 1,275.00 | | (4,000,000) | 54,000 | (3,946,000) | | (3,946,000) | | | 54,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/02/2011 | 09/21/2012 | 200 | | 1,250.00 | | (2,040,000) | 63,000 | (1,977,000) | | (1,977,000) | | | 63,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2011 | 01/20/2012 | 200 | | 1,350.00 | | (200,000) | 190,000 | (10,000) | | (10,000) | | | 190,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2011 | 01/20/2012 | 400 | | 1,350.00 | | (600,000) | 580,000 | (20,000) | | (20,000) | | | 580,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/29/2011 | 01/20/2012 | 300 | | 1,350.00 | | (78,000) | 63,000 | (15,000) | | (15,000) | | | 63,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/21/2011 | 09/21/2012 | 500 | | 1,275.00 | | (4,600,000) | 362,500 | (4,237,500) | | (4,237,500) | | | 362,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/28/2011 | 09/21/2012 | 500 | | 1,275.00 | | (5,162,500) | 925,000 | (4,237,500) | | (4,237,500) | | | 925,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/02/2011 | 01/20/2012 | 400 | | 1,375.00 | | (240,000) | 236,000 | (4,000) | | (4,000) | | | 236,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/14/2011 | 01/20/2012 | 200 | | 1,325.00 | | (440,000) | 401,000 | (39,000) | | (39,000) | | | 401,000 | | | | 100.00/100.00 |
| S&P500 INDEX 01/20/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/01/2011 | 01/20/2012 | 150 | | 1,325.00 | | (150,000) | 120,750 | (29,250) | | (29,250) | | | 120,750 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/11/2011 | 12/21/2012 | 250 | | 1,300.00 | | (2,592,500) | 451,250 | (2,141,250) | | (2,141,250) | | | 451,250 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/11/2011 | 12/21/2012 | 200 | | 1,300.00 | | (2,072,000) | 359,000 | (1,713,000) | | (1,713,000) | | | 359,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/18/2011 | 12/21/2012 | 500 | | 1,300.00 | | (4,480,000) | 197,500 | (4,282,500) | | (4,282,500) | | | 197,500 | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/30/2011 | 02/17/2012 | 400 | | 1,350.00 | | (480,000) | 280,000 | (200,000) | | (200,000) | | | 280,000 | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/02/2011 | 02/17/2012 | 300 | | 1,375.00 | | (288,000) | 225,000 | (63,000) | | (63,000) | | | 225,000 | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2011 | 02/17/2012 | 200 | | 1,375.00 | | (200,000) | 158,000 | (42,000) | | (42,000) | | | 158,000 | | | | 100.00/100.00 |
| S&P500 INDEX 02/17/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/06/2011 | 02/17/2012 | 150 | | 1,375.00 | | (150,000) | 118,500 | (31,500) | | (31,500) | | | 118,500 | | | | 100.00/100.00 |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | (82,476,500) | 36,822,250 | (45,654,250) | XXX | (45,654,250) | | | 36,822,250 | | | XXX | XXX |
| S&P500 INDEX 01/20/2012 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/06/2011 | 01/20/2012 | 200 | | 1,175.00 | | (380,000) | 278,000 | (102,000) | | (102,000) | | | 278,000 | | | | 100.00/100.00 |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options | | | | | | | | | | | (380,000) | 278,000 | (102,000) | XXX | (102,000) | | | 278,000 | | | XXX | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | (82,856,500) | 37,100,250 | (45,756,250) | XXX | (45,756,250) | | | 37,100,250 | | | 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 |

# 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) |
| 0779999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0789999. Total Written Options - Call Options and Warrants | | | | | | | | | | | (82,476,500) | 36,822,250 | (45,654,250) | XXX | (45,654,250) | | | 36,822,250 | | | XXX | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | (380,000) | 278,000 | (102,000) | XXX | (102,000) | | | 278,000 | | | 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 | | | | | | | | | | | (82,856,500) | 37,100,250 | (45,756,250) | XXX | (45,756,250) | | | 37,100,250 | | | XXX | XXX |
| 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%) | | | (290,430) | | | (115,624) | | | | | 16,186 | | 99.42/98.74 |
| 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%) | | | (116,172) | | | (46,249) | | | | | 6,474 | | 99.42/98.74 |
| 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%) | | | (185,485) | | | (390,125) | | | | | 33,079 | | 99.75/99.71 |
| 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%) | | | (129,258) | | | (271,864) | | | | | 23,051 | | 99.97/99.43 |
| 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%) | | | (43,086) | | | (90,621) | | | | | 7,684 | | 99.97/99.43 |
| 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%) | | | (43,086) | | | (90,621) | | | | | 7,684 | | 99.97/99.43 |
| 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%) | | | (97,706) | | | (229,860) | | | | | 16,201 | | 99.98/99.20 |
| 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%) | | | (73,280) | | | (172,395) | | | | | 12,151 | | 99.98/99.22 |
| 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%) | | | (83,050) | | | (195,381) | | | | | 13,771 | | 99.98/99.28 |
| 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%) | | | (455,131) | | | (569,950) | | | | | 58,579 | | 99.97/99.23 |
| 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%) | | | (1,849,425) | | | (1,818,427) | | | | | 202,084 | | 99.99/99.85 |
| 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%) | | | (986,308) | | | (1,322,523) | | | | | 114,692 | | 99.98/99.93 |
| 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%) | | | (271,992) | | | (1,024,160) | | | | | 52,798 | | 99.96/99.54 |
| 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%) | | | (652,780) | | | (2,457,985) | | | | | 126,716 | | 99.96/99.58 |
| 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%) | | | (326,390) | | | (1,228,992) | | | | | 63,358 | | 99.96/99.58 |
| INT RATE SWAP0779 ON FIXED RATE SECURITIES | LOAN # 122660 | SCHEDULE B | Interest | UBS AG | 11/01/2009 | 09/05/2012 | | 27,096,247 | US0001M(5.2800%) | | | (1,384,395) | | | (884,673) | | | | | 111,901 | | 99.98/94.58 |

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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 SWAP0863 ON FIXED RATE SECURITIES | LOAN # 122945 | SCHEDULE B | Interest | UBS AG | 03/16/2009 | 05/01/2012 | | 8,000,000 | US0003M(4.9720%) | | | (373,150) | | | (118,391) | | | | | 23,126 | | 99.20/96.78 |
| 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%) | | | (466,438) | | | (147,988) | | | | | 28,907 | | 98.15/99.70 |
| 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%) | | | (53,874) | | | (17,093) | | | | | 3,339 | | 97.95/94.03 |
| 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%) | | | (127,804) | | | (40,549) | | | | | 7,921 | | 98.98/96.59 |
| 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%) | | | (268,668) | | | (85,241) | | | | | 16,650 | | 98.98/96.59 |
| 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%) | | | (202,762) | | | (184,060) | | | | | 25,068 | | 99.79/99.87 |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | (8,480,669) | | XXX | (11,502,771) | | | | | 971,419 | XXX | XXX |
| 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%) | | | (45,000) | (659,862) | | (719,557) | | 62,758 | | | 14,832 | 14,832.23 | 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%) | | | (180,001) | (2,639,448) | | (2,878,228) | | 251,031 | | | 59,329 | 59,328.91 | 100.00/100.00 |
| INT RATE SWAP0571 ON FIXED RATE SECURITIES | D2488*AA1 | SCHEDULE D | Currency | DEUTSCHE BANK | 11/01/2009 | 02/09/2012 | | 18,576,375 | USD 4.820%(EUR 3.870%) | | | 125,464 | 10,401 | | 24,574 | | 603,376 | | | 30,748 | 30,747.83 | 100.00/100.00 |
| INT RATE SWAP0571 ON FIXED RATE SECURITIES | G3107#AA3 | SCHEDULE D | Currency | DEUTSCHE BANK | 11/01/2009 | 02/09/2012 | | 4,423,625 | USD 4.820%(EUR 3.870%) | | | 29,877 | 2,477 | | 5,852 | | 143,683 | | | 7,322 | 7,322.04 | 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) | | | (228,952) | (3,272,751) | | (1,956,504) | | | | | 91,450 | 91,449.51 | 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) | | | (906,977) | (10,480,138) | | (5,344,365) | | | | | 362,100 | 362,100.04 | 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) | | | 92,294 | (1,175,849) | | 274,091 | | 11,495 | | | 97,784 | 97,783.66 | 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%) | | | 418,444 | (5,146,664) | | (3,250,501) | | 2,117,203 | | | 612,607 | 612,607.27 | 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%) | | | 166,334 | 1,782,108 | | 2,710,300 | | 54,914 | | | 163,523 | 163,522.87 | 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%) | | | (16,621) | (1,916,916) | | (1,225,278) | | 506,889 | | | 238,361 | 238,360.69 | 100.00/100.00 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | (545,139) | (23,496,642) | XXX | (12,359,618) | | 3,751,349 | | | 1,678,055 | XXX | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | (9,025,808) | (23,496,642) | XXX | (23,862,389) | | 3,751,349 | | | 2,649,474 | XXX | XXX |
| INT RATE SWAP0018 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/11/2018 | | 1,000,000 | 8.6750%(US0001M) | | | 313,856 | 2,976,001 | | 2,976,001 | 636,920 | | (112,416) | | 12,698 | | 0004 |
| INT RATE SWAP0019 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2019 | | 1,000,000 | 8.6950%(US0001M) | | | 316,061 | 3,473,603 | | 3,473,603 | 843,553 | | (112,751) | | 13,644 | | 0004 |
| INT RATE SWAP0020 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2020 | | 1,000,000 | 8.7150%(US0001M) | | | 317,938 | 3,995,851 | | 3,995,851 | 1,067,132 | | (113,427) | | 14,534 | | 0004 |
| INT RATE SWAP0021 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2021 | | 1,000,000 | 8.7350%(US0001M) | | | 319,426 | 4,546,767 | | 4,546,767 | 1,310,679 | | (114,504) | | 15,370 | | 0004 |
| INT RATE SWAP0022 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 06/08/1992 | 06/10/2022 | | 1,000,000 | 8.7550%(US0001M) | | | 320,602 | 5,126,286 | | 5,126,286 | 1,571,034 | | (115,907) | | 16,163 | | 0004 |

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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 SWAP0481 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | CREDIT SUISSE FB | 03/17/2009 | 04/15/2012 | | 2,594,000 | US0003M(3.7870%) | | | (89,661) | (24,273) | | (24,273) | 6,967 | | 601 | (31,841) | 6,990 | | 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%) | | | 2,737,660 | 7,942,385 | | 7,942,385 | 4,467,555 | | | | 941,435 | | 0006 |
| INT RATE SWAP0832 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 01/09/2007 | 01/11/2012 | | 50,000,000 | 5.0480%(US0001M) | | | 2,406,382 | 72,280 | | 72,280 | (2,320,282) | | | | 43,400 | | 0004 |
| INT RATE SWAP0835 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 01/26/2007 | 01/30/2012 | | 30,000,000 | 5.3030%(US0001M) | | | 1,520,709 | 124,532 | | 124,532 | (1,466,946) | | | | 43,004 | | 0004 |
| INT RATE SWAP1025 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 10/21/2009 | 10/23/2013 | | 350,000,000 | 2.3625%(US0003M) | | | 7,190,981 | 10,366,266 | | 10,366,266 | (1,172,392) | | | | 2,356,789 | | 0004 |
| INT RATE SWAP1026 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 10/22/2009 | 10/26/2013 | | 300,000,000 | 2.3910%(US0003M) | | | 6,249,344 | 9,081,134 | | 9,081,134 | (1,038,823) | | | | 2,024,677 | | 0004 |
| INT RATE SWAP1027 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 10/23/2009 | 10/27/2012 | | 300,000,000 | 1.9880%(US0003M) | | | 5,040,128 | 3,290,190 | | 3,290,190 | (3,617,181) | | | | 1,362,160 | | 0004 |
| INT RATE SWAP1028 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 08/01/2010 | 10/27/2012 | | 350,000,000 | 1.9775%(US0003M) | | | 5,843,400 | 3,808,374 | | 3,808,374 | (4,183,704) | | | | 1,589,186 | | 0004 |
| INT RATE SWAP1029 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 10/27/2009 | 04/30/2013 | | 500,000,000 | 2.2550%(US0003M) | | | 9,771,242 | 10,352,766 | | 10,352,766 | (4,778,858) | | | | 2,884,773 | | 0004 |
| INT RATE SWAP1030 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | BARCLAY'S CAPITAL | 10/27/2009 | 04/30/2013 | | 500,000,000 | 2.2090%(US0003M) | | | 9,540,603 | 10,048,035 | | 10,048,035 | (4,552,248) | | | | 2,884,773 | | 0004 |
| INT RATE SWAP1031 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | CREDIT SUISSE FB | 10/28/2009 | 04/30/2013 | | 500,000,000 | 2.1250%(US0003M) | | | 9,119,436 | 9,491,569 | | 9,491,569 | (4,138,439) | | | | 2,884,773 | | 0004 |
| INT RATE SWAP1032 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 10/29/2009 | 04/30/2013 | | 250,000,000 | 2.1538%(US0003M) | | | 4,631,793 | 4,841,013 | | 4,841,013 | (2,140,035) | | | | 1,442,387 | | 0004 |
| INT RATE SWAP1052 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 02/15/2013 | | 177,553,000 | US0003M(1.7090%) | | | (1,258,538) | (2,043,161) | | (2,043,161) | (360,224) | | 1,220,652 | (2,903,589) | 943,192 | | 0005 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | | 79,190,000 | US0003M(1.7460%) | | | (274,425) | (1,005,119) | | (1,005,119) | (228,357) | | 501,329 | (1,278,091) | 434,731 | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | | 86,700,000 | US0003M(1.7950%) | | | (765,672) | (1,225,980) | | (1,225,980) | (321,344) | | 546,101 | (1,450,737) | 492,440 | | 0005 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 438,500,000 | US0003M(1.8150%) | | | (3,553,536) | (6,523,078) | | (6,523,078) | (1,807,811) | | 2,820,470 | (7,796,350) | 2,529,946 | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | | 50,000,000 | US0003M(1.8790%) | | | (157,139) | (849,237) | | (849,237) | (266,863) | | 312,490 | (894,864) | 301,253 | | 0005 |
| INT RATE SWAP1057 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 07/22/2013 | | 32,500,000 | US0003M(1.9350%) | | | (327,078) | (620,064) | | (620,064) | (215,923) | | 201,774 | (605,915) | 202,891 | | 0005 |
| INT RATE SWAP1058 ON MTN LIAB | IM Contracts | Exhibit 7 | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | | 976,398,000 | 1.8140%(US0003M) | | | 6,181,177 | 14,511,854 | | 14,511,854 | 3,998,103 | | (6,104,061) | 16,617,812 | 5,633,374 | | 0004 |
| INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11 | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 08/19/2011 | 10/23/2013 | | 350,000,000 | US0003M(0.5213%) | | | (60,765) | 1,228,388 | | 1,228,388 | 1,228,388 | | | | 2,356,789 | | 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 | 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 SWAP1128 ON FIXED RATE SECURITIES EFF.10/31/11 | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 08/19/2011 | 04/30/2013 | | 500,000,000 | US0003M(0.5025%) | | | (57,122) | 1,256,832 | | 1,256,832 | 1,256,832 | | | | 2,884,773 | | 0005 |
| INT RATE SWAP1129 ON FIXED RATE SECURITIES EFF.10/27/11 | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 08/19/2011 | 10/27/2012 | | 350,000,000 | US0003M(0.5163%) | | | (50,298) | 395,847 | | 395,847 | 395,847 | | | | 1,589,186 | | 0005 |
| INT RATE SWAP1130 ON FIXED RATE SECURITIES EFF.10/31/11 | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 08/19/2011 | 04/30/2013 | | 250,000,000 | US0003M(0.5063%) | | | (30,150) | 615,995 | | 615,995 | 615,995 | | | | 1,442,387 | | 0005 |
| INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11 | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 08/19/2011 | 10/26/2013 | | 300,000,000 | US0003M(0.5238%) | | | (49,042) | 1,043,332 | | 1,043,332 | 1,043,332 | | | | 2,024,677 | | 0005 |
| INT RATE SWAP1132 ON FIXED RATE SECURITIES EFF.10/27/11 | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 08/19/2011 | 10/27/2012 | | 300,000,000 | US0003M(0.5075%) | | | (38,446) | 357,474 | | 357,474 | 357,474 | | | | 1,362,160 | | 0005 |
| INT RATE SWAP1133 ON FIXED RATE SECURITIES EFF.10/31/11 | DEBT SECURITIES | SCHEDULE D | Interest | BARCLAY'S CAPITAL | 08/19/2011 | 04/30/2013 | | 500,000,000 | US0003M(0.5075%) | | | (61,358) | 1,223,709 | | 1,223,709 | 1,223,709 | | | | 2,884,773 | | 0005 |
| INT RATE SWAP1134 ON FIXED RATE SECURITIES EFF.10/31/11 | DEBT SECURITIES | SCHEDULE D | Interest | CREDIT SUISSE FB | 08/19/2011 | 04/30/2013 | | 500,000,000 | US0003M(0.5030%) | | | (57,546) | 1,253,519 | | 1,253,519 | 1,253,519 | | | | 2,884,773 | | 0005 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 64,989,965 | 99,133,090 | XXX | 99,133,090 | (11,332,391) | | (1,069,650) | 1,656,426 | 46,504,100 | 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 | credit event/(5.0000) | 1,720,000 | | (554,596) | (112,797) | | (112,797) | 426,939 | | (351,818) | | | 4FE | 0008 |
| CDS CS1937958 ON BERRY 500 3/20/12 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 01/29/2009 | 03/20/2012 | | 2,000,000 | credit event/(5.0000) | 380,000 | | (222,451) | (10,920) | | (10,920) | 169,636 | | (121,062) | | | 4FE | 0008 |
| 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 | credit event/(5.0000) | 620,000 | | (291,024) | 79,922 | | 79,922 | (49,167) | | (189,635) | | | 6FE | 0008 |
| CDS CS2518476 ON CITIZENS COMMUNICATIONS | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 09/18/2008 | 09/20/2013 | | 4,000,000 | credit event/(3.5200) | | | (142,756) | 75,684 | | 75,684 | 327,955 | | | | | 3FE | 0008 |
| CDS CS2546584 ON UNUMPROVIDENT CORPORATI | BOND PORTFOLIO | Schedule D | Credit | CREDIT SUISSE FB | 10/03/2008 | 12/20/2013 | | 2,500,000 | credit event/(2.2500) | | | (57,031) | (10,275) | | (10,275) | 24,887 | | | | | 2FE | 0008 |
| CDS CS2654099 ON GA PACIFIC LLC | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 01/07/2009 | 03/20/2013 | | 3,000,000 | credit event/(7.0500) | | | (214,438) | (241,394) | | (241,394) | 183,047 | | | | | 2FE | 0008 |
| 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 | credit event/(4.4500) | | | (135,354) | 47,835 | | 47,835 | 337,942 | | | | | 3FE | 0008 |
| CDS CS3030430 ON LEN 100 03/20/2015 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/10/2009 | 03/20/2015 | | 9,000,000 | credit event/(1.0000) | 903,101 | | (262,454) | 545,634 | | 545,634 | (112,394) | | (171,204) | | | 4FE | 0008 |
| CDS CS3030448 ON BWA 100 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/10/2009 | 12/20/2014 | | 5,000,000 | credit event/(1.0000) | 34,757 | | (57,611) | (12,662) | | (12,662) | 62,308 | | (6,917) | | | 2FE | 0008 |
| CDS CS3071368 ON CTX 100 03/20/2015 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/29/2010 | 03/20/2015 | | 2,000,000 | credit event/(1.0000) | 34,522 | | (27,042) | 132,480 | | 132,480 | 48,729 | | (6,764) | | | 3FE | 0008 |
| CDS CS3171200 ON RIG-TRANS 100 06/20/2013 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 05/24/2010 | 06/20/2013 | | 5,000,000 | credit event/(1.0000) | 5,946 | | (52,640) | (42,336) | | (42,336) | 40,113 | | (1,946) | | | 2FE | 0008 |
| CDS CS3178890 ON KMG 100 06/20/2015 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 06/03/2010 | 06/20/2015 | | 10,000,000 | credit event/(1.0000) | 183,977 | | (138,220) | (96,409) | | (96,409) | 60,446 | | (36,831) | | | 2FE | 0008 |
| CDS CS3181449 ON GSF 100 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 06/04/2010 | 12/20/2014 | | 10,000,000 | credit event/(1.0000) | 167,816 | | (138,699) | (133,701) | | (133,701) | 104,840 | | (37,310) | | | 2FE | 0008 |
| CDS CS3217318 ON MRHMC 100 09/20/2015 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 07/21/2010 | 09/20/2015 | | 2,700,000 | credit event/(1.0000) | 278,281 | | (81,843) | 237,101 | | 237,101 | 101,107 | | (54,468) | | | 4FE | 0008 |
| 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 | credit event/(1.0000) | 173,048 | | (59,087) | 124,735 | | 124,735 | 53,419 | | (33,740) | | | 3FE | 0008 |
| 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 | credit event/(5.0000) | (284,231) | | (197,840) | (532,988) | | (532,988) | 13,999 | | 55,632 | | | 3FE | 0008 |
| CDS CS3329931 ON FRCA 100 03/20/2016 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 03/08/2011 | 03/20/2016 | | 4,000,000 | credit event/(1.0000) | | 321,976 | (85,025) | 859,212 | | 859,212 | 589,151 | | (51,914) | | | 3FE | 0008 |
| CDS CS3332497 ON DISHN-DBS 500 03/20/2016 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 03/09/2011 | 03/20/2016 | | 3,000,000 | credit event/(5.0000) | | (280,425) | (78,665) | (222,289) | | (222,289) | 13,051 | | 45,085 | | | 3FE | 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 | 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) |
| CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/2 | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 07/21/2011 | 09/20/2014 | | 5,000,000 | credit event/(1.0000) | | 240,871 | (56,294) | 552,768 | | 552,768 | 345,551 | | (33,654) | | | 2FE | 0008 |
| CDS CS3427214 ON BACORP 100 09/20/2016 | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 08/10/2011 | 09/20/2016 | | 15,000,000 | credit event/(1.0000) | | 1,371,756 | (164,012) | 1,821,514 | | 1,821,514 | 554,187 | | (104,429) | | | 1FE | 0008 |
| CDS CS3429772 ON MWD 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/11/2011 | 09/20/2013 | | 10,000,000 | credit event/(1.0000) | | 374,441 | (108,109) | 577,430 | | 577,430 | 271,653 | | (68,664) | | | 1FE | 0008 |
| CDS CS3429798 ON BACORP 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/11/2011 | 09/20/2013 | | 20,000,000 | credit event/(1.0000) | | 1,038,803 | (269,382) | 1,084,352 | | 1,084,352 | 236,042 | | (190,493) | | | 1FE | 0008 |
| CDS CS3445133 ON CRDSUI-USA 100 09/20/14 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/06/2011 | 09/20/2014 | | 10,000,000 | credit event/(1.0000) | | (105,096) | (21,261) | (58,514) | | (58,514) | 35,620 | | 10,962 | | | 1FE | 0008 |
| CDS CS3447691 ON ALLYFI 500 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | BANK OF AMERICA | 09/07/2011 | 09/20/2013 | | 3,000,000 | credit event/(5.0000) | | 30,000 | (52,548) | 29,554 | | 29,554 | 4,186 | | (4,631) | | | 4FE | 0008 |
| CDS CS3447709 ON GS 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | BANK OF AMERICA | 09/07/2011 | 09/20/2013 | | 25,000,000 | credit event/(1.0000) | | 544,590 | (163,930) | 1,005,803 | | 1,005,803 | 545,282 | | (84,069) | | | 1FE | 0008 |
| CDS CS3447717 ON MWD 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | BNPPARIBAS | 09/07/2011 | 09/20/2013 | | 15,000,000 | credit event/(1.0000) | | 627,423 | (144,773) | 866,145 | | 866,145 | 335,579 | | (96,856) | | | 1FE | 0008 |
| CDS CS3450257 ON F-MOTCRLLC 500 09/20/13 | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/08/2011 | 09/20/2013 | | 5,000,000 | credit event/(5.0000) | | (199,826) | (48,550) | (224,922) | | (224,922) | (55,713) | | 30,616 | | | 3FE | 0008 |
| CDS CS3452832 ON ALLYFI 500 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 09/09/2011 | 09/20/2013 | | 2,000,000 | credit event/(5.0000) | | 29,709 | (35,906) | 19,703 | | 19,703 | (5,489) | | (4,517) | | | 4FE | 0008 |
| CDS CS3457930 ON AIG-INTLEA 500 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/14/2011 | 09/20/2013 | | 1,500,000 | credit event/(5.0000) | | 41,250 | (28,531) | 39,109 | | 39,109 | 3,890 | | (6,031) | | | 3FE | 0008 |
| CDS CS3473283 ON WFC 100 12/20/2012 | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/22/2011 | 12/20/2012 | | 10,000,000 | credit event/(1.0000) | | 31,027 | (34,587) | (6,667) | | (6,667) | (30,892) | | (6,802) | | | 1FE | 0008 |
| CDS CS3473291 ON WFC 100 06/20/2013 | BOND PORTFOLIO | Schedule D | Credit | BNPPARIBAS | 09/22/2011 | 06/20/2013 | | 10,000,000 | credit event/(1.0000) | | 43,158 | (34,524) | (2,154) | | (2,154) | (38,566) | | (6,746) | | | 1FE | 0008 |
| CDS CS3486095 ON ALLYFI 500 12/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/30/2011 | 12/20/2013 | | 3,000,000 | credit event/(5.0000) | | 210,000 | (61,988) | 39,931 | | 39,931 | (146,414) | | (23,655) | | | 4FE | 0008 |
| CDS CS3491210 ON DISHN-DDBS 500 12/20/2016 | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 10/11/2011 | 12/20/2016 | | 5,000,000 | credit event/(5.0000) | | (95,201) | (52,224) | (348,567) | | (348,567) | (257,392) | | 4,026 | | | 3FE | 0008 |
| CDS CS3496326 ON KINMKS 100 12/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/17/2011 | 12/20/2014 | | 15,000,000 | credit event/(1.0000) | | 755,065 | (79,516) | 600,936 | | 600,936 | (105,863) | | (48,266) | | | 3FE | 0008 |
| CDS CS3498892 ON EP 100 12/20/2016 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/17/2011 | 12/20/2016 | | 5,000,000 | credit event/(1.0000) | | 365,580 | (24,749) | 377,118 | | 377,118 | 25,870 | | (14,333) | | | 3FE | 0008 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | 4,217,217 | 5,345,101 | (4,177,660) | 7,060,371 | XXX | 7,060,371 | 4,113,538 | | (1,610,434) | | | XXX | XXX |
| 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) | | | (244,206) | 5,641,903 | | 5,641,903 | | 1,240,726 | | | 175,804 | | 0007 |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | (244,206) | 5,641,903 | XXX | 5,641,903 | | 1,240,726 | | | 175,804 | XXX | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | 4,217,217 | 5,345,101 | 60,568,099 | 111,835,364 | XXX | 111,835,364 | (7,218,853) | 1,240,726 | (2,680,084) | 1,656,426 | 46,679,904 | XXX | XXX |
| CDS CN9297281 ON FTD BASKET | | | Credit | MERRILL LYNCH | 07/19/2007 | 07/20/2017 | | 100,000,000 | 0.7000/(credit event) | | | 709,722 | | | (33,485,711) | | | | | 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/(credit event) | | | 126,736 | | | (1,205,497) | | | | | 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/(credit event) | | | 329,501 | | | (5,142,637) | | | | | 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/(credit event) | 267,130 | | 49,686 | 153,528 | | 175,966 | | | (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/(credit event) | 252,241 | | 52,568 | 144,971 | | 192,110 | | | (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/(credit event) | | | 101,389 | | | (61,191) | | | | | 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/(credit event) | 311,989 | | 40,906 | 179,599 | | 220,736 | | | (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/(credit event) | 659,555 | | 74,014 | 382,356 | | 432,778 | | | (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/(credit event) | 69,467 | | 87,511 | 41,210 | | 142,093 | | | (13,878) | | 2,000,000 | 4FE | |

# 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) |
| CDS CS3038094 ON GE-CAPCORP 100 12/20/2014 | | | Credit | GOLDMAN SACHS | 12/17/2009 | 12/20/2014 | | 10,000,000 | 1.0000/(credit event) | (336,893) | | 168,693 | (199,855) | | (340,481) | | | 67,304 | | 10,000,000 | 1FE | |
| CDS CX4722570 ON ALLSTATE BESPOKE AA | | | Credit | GOLDMAN SACHS | 03/20/2009 | 06/20/2014 | | 65,000,000 | 0.6300/(credit event) | (52,338,615) | | 10,384,447 | (24,618,534) | | (28,553,869) | | | 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/(credit event) | | | 18,757 | | | 3,206 | | | | | 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/(credit event) | | | 50,694 | | | 27,560 | | | | | 10,000,000 | 2FE | |
| CDS SPI200TT8 ON LOWES COMPANIES | | | Credit | DEUTSCHE BANK | 11/01/2009 | 09/20/2014 | | 5,000,000 | 0.3500/(credit event) | | | 17,743 | | | (21,223) | | | | | 5,000,000 | 2FE | |
| CDS SPS500V67 ON CONOCO PHILLIPS | | | Credit | GOLDMAN SACHS | 01/21/2005 | 03/20/2012 | | 10,000,000 | 0.2800/(credit event) | | | 28,389 | | | (2,858) | | | | | 10,000,000 | 1FE | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | (51,115,125) | | 12,240,758 | (23,916,724) | XXX | (67,619,016) | | | 9,732,916 | | 302,000,000 | XXX | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | (51,115,125) | | 12,240,758 | (23,916,724) | XXX | (67,619,016) | | | 9,732,916 | | 302,000,000 | XXX | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | 56,509,296 | 99,133,090 | XXX | 87,630,319 | (11,332,391) | | (1,069,650) | 1,656,426 | 47,475,520 | XXX | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | (46,897,908) | 5,345,101 | 8,063,098 | (16,856,354) | XXX | (60,558,645) | 4,113,538 | | 8,122,482 | | 302,000,000 | XXX | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | (789,345) | (17,854,739) | XXX | (6,717,715) | | 4,992,075 | | | 1,853,859 | XXX | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1209999. Total Swaps | | | | | | | | | | (46,897,908) | 5,345,101 | 63,783,049 | 64,421,998 | XXX | 20,353,959 | (7,218,853) | 4,992,075 | 7,052,832 | 1,656,426 | 351,329,378 | XXX | XXX |
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | 47,587,190 | (6,198,343) | 26,918,013 | XXX | 26,552,266 | | 3,751,349 | 2,827,465 | | 2,649,474 | XXX | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | 36,452,119 | 12,993,800 | 60,603,659 | 94,086,807 | XXX | 94,086,807 | (22,764,325) | 1,240,726 | (2,680,084) | 1,656,426 | 46,679,904 | XXX | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | (51,115,125) | | 12,240,758 | (23,916,724) | XXX | (67,619,016) | | | 9,732,916 | | 302,000,000 | XXX | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1449999 - Totals | | | | | | | | | | (14,663,007) | 60,580,990 | 66,646,074 | 97,088,096 | XXX | 53,020,057 | (22,764,325) | 4,992,075 | 9,880,297 | 1,656,426 | 351,329,378 | 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 | 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. |

# 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 01/07/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 01/15/2010 | 01/07/2011 | 01/07/2011 | EXPIRATION | | 3,800,000 | S&P 500 | 66,500 | | | | | | | | | | | | 100.00/100.00 |
| S&P500 CLIQUET 01/21/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 01/29/2010 | 01/21/2011 | 01/21/2011 | EXERCISE | | 3,200,000 | S&P 500 | 41,920 | | 6,658 | 2,823 | 6,658 | | | | 2,823 | | | | 100.00/100.00 |
| S&P500 CLIQUET 02/11/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 02/19/2010 | 02/11/2011 | 02/11/2011 | EXERCISE | | 3,200,000 | S&P 500 | 71,680 | | 202,157 | 95,616 | 202,157 | | | | 95,616 | | | | 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 | 02/18/2011 | EXERCISE | | 1,600,000 | S&P 500 | 32,480 | | 96,395 | 47,658 | 96,395 | | | | 47,658 | | | | 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 | 02/25/2011 | EXERCISE | | 3,100,000 | S&P 500 | 73,160 | | 24,412 | 16,764 | 24,412 | | | | 16,764 | | | | 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 | 03/04/2011 | EXPIRATION | | 2,600,000 | S&P 500 | 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 | 03/11/2011 | EXERCISE | | 4,200,000 | S&P 500 | 92,400 | | 126,265 | 17,535 | 126,265 | | | | 17,535 | | | | 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 | 03/18/2011 | EXERCISE | 300 | 1,175.00 | | 3,000,600 | | 3,381,000 | 499,500 | 3,381,000 | | | | 499,500 | | | | 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 | 02/01/2011 | SALE | 200 | 1,100.00 | | 2,400,400 | | 4,019,600 | 790,600 | 4,019,600 | | | | 790,600 | | | | 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 | 03/14/2011 | SALE | 300 | 1,100.00 | | 3,600,600 | | 5,729,400 | 885,900 | 5,729,400 | | | | 885,900 | | | | 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 | 03/18/2011 | EXERCISE | 300 | 1,100.00 | | 3,360,600 | | 5,631,000 | 787,500 | 5,631,000 | | | | 787,500 | | | | 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 | 03/14/2011 | SALE | 200 | 1,100.00 | | 2,240,400 | | 3,819,600 | 590,600 | 3,819,600 | | | | 590,600 | | | | 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 | 03/18/2011 | EXERCISE | 500 | 1,100.00 | | 5,601,000 | | 9,385,000 | 1,312,500 | 9,385,000 | | | | 1,312,500 | | | | 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 | 03/25/2011 | EXPIRATION | | 2,700,000 | S&P 500 | 65,880 | | | (10,364) | | | | | (10,364) | | | | 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 | 03/18/2011 | EXERCISE | 600 | 1,125.00 | | 6,061,200 | | 9,762,000 | 1,431,000 | 9,762,000 | | | | 1,431,000 | | | | 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 | 01/26/2011 | SALE | 300 | 1,100.00 | | 3,531,600 | | 6,449,400 | 549,900 | 6,449,400 | | | | 549,900 | | | | 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 | 03/18/2011 | EXERCISE | 500 | 1,075.00 | | 6,701,000 | | 10,635,000 | 1,402,500 | 10,635,000 | | | | 1,402,500 | | | | 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 | 03/18/2011 | EXERCISE | 500 | 1,050.00 | | 7,151,000 | | 11,885,000 | 1,472,500 | 11,885,000 | | | | 1,472,500 | | | | 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 | 01/18/2011 | SALE | 500 | 1,225.00 | | 2,051,000 | | 3,499,000 | 996,500 | 3,499,000 | | | | 996,500 | | | | 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 | 01/13/2011 | SALE | 500 | 1,250.00 | | 1,306,000 | | 2,199,000 | 531,500 | 2,199,000 | | | | 531,500 | | | | 100.00/100.00 |
| S&P500 INDEX 01/21/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/03/2011 | 01/21/2011 | 01/11/2011 | SALE | 50 | 1,275.00 | | | 75,000 | 56,400 | (18,600) | 56,400 | | | | (18,600) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2011 | 03/18/2011 | 02/15/2011 | SALE | 300 | 1,300.00 | | | 690,000 | 1,124,400 | 434,400 | 1,124,400 | | | | 434,400 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2011 | 03/18/2011 | 02/15/2011 | SALE | 200 | 1,300.00 | | | 460,000 | 753,600 | 293,600 | 753,600 | | | | 293,600 | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/17/2011 | 04/15/2011 | 02/23/2011 | SALE | 300 | 1,325.00 | | | 1,134,000 | 791,400 | (342,600) | 791,400 | | | | (342,600) | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/17/2011 | 04/15/2011 | 02/24/2011 | SALE | 200 | 1,325.00 | | | 756,000 | 489,600 | (266,400) | 489,600 | | | | (266,400) | | | | 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 | 04/01/2011 | EXPIRATION | | 3,500,000 | S&P 500 | 80,500 | | | (4,886) | | | | | (4,886) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 05/20/2011 | 04/04/2011 | SALE | 250 | 1,350.00 | | | 842,500 | 424,500 | (418,000) | 424,500 | | | | (418,000) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 05/20/2011 | 04/06/2011 | SALE | 50 | 1,350.00 | | | 168,500 | 84,900 | (83,600) | 84,900 | | | | (83,600) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 05/20/2011 | 04/06/2011 | SALE | 150 | 1,350.00 | | | 507,000 | 254,700 | (252,300) | 254,700 | | | | (252,300) | | | | 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 | 04/08/2011 | EXPIRATION | | 3,400,000 | S&P 500 | 74,800 | | | (11,210) | | | | | (11,210) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/08/2011 | 05/20/2011 | 04/08/2011 | SALE | 300 | 1,325.00 | | | 1,140,000 | 911,400 | (228,600) | 911,400 | | | | (228,600) | | | | 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 | 04/21/2011 | EXPIRATION | | 4,000,000 | S&P 500 | 82,800 | | | (34,711) | | | | | (34,711) | | | | 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 | 05/05/2011 | EXPIRATION | | 2,900,000 | S&P 500 | 43,500 | | | (1,898) | | | | | (1,898) | | | | 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 | 05/09/2011 | SALE | 300 | 1,100.00 | | 2,793,600 | | 7,349,400 | 2,121,900 | 7,349,400 | | | | 2,121,900 | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 05/20/2011 | 05/10/2011 | SALE | 50 | 1,350.00 | | | 169,000 | 59,900 | (109,100) | 59,900 | | | | (109,100) | | | | 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 | 05/12/2011 | EXERCISE | | 2,700,000 | S&P 500 | 46,170 | | 143,799 | 71,977 | 143,799 | | | | 71,977 | | | | 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 | 05/13/2011 | EXERCISE | | 4,600,000 | S&P 500 | 51,520 | | 260,355 | 127,024 | 260,355 | | | | 127,024 | | | | 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 | 05/20/2011 | EXERCISE | | 2,700,000 | S&P 500 | 55,350 | | 189,670 | 51,659 | 189,670 | | | | 51,659 | | | | 100.00/100.00 |
| S&P500 CLIQUET 05/24/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | BARCLAY'S CAPITAL | 05/28/2010 | 05/24/2011 | 05/24/2011 | EXERCISE | | 3,000,000 | S&P 500 | 61,800 | | 256,959 | 121,839 | 256,959 | | | | 121,839 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 05/26/2011 | SALE | 50 | 1,350.00 | | | 120,000 | 24,900 | (95,100) | 24,900 | | | | (95,100) | | | | 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 | 05/27/2011 | EXERCISE | | 3,300,000 | S&P 500 | 52,800 | | 163,505 | 64,654 | 163,505 | | | | 64,654 | | | | 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 | 06/10/2011 | EXERCISE | | 3,700,000 | S&P 500 | 85,470 | | 205,779 | 3,859 | 205,779 | | | | 3,859 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/20/2011 | 06/15/2012 | 06/10/2011 | SALE | 350 | 1,350.00 | | | 3,010,000 | 1,819,300 | (1,190,700) | 1,819,300 | | | | (1,190,700) | | | | 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 | 06/17/2011 | EXERCISE | 600 | 1,050.00 | | 6,715,200 | | 13,763,400 | 746,400 | 13,763,400 | | | | 746,400 | | | | 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 | 06/17/2011 | EXERCISE | 500 | 1,050.00 | | 5,136,000 | | 11,469,500 | 622,000 | 11,469,500 | | | | 622,000 | | | | 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 | 06/17/2011 | EXERCISE | 100 | 1,125.00 | | 760,200 | | 1,543,900 | 4,400 | 1,543,900 | | | | 4,400 | | | | 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 | 06/17/2011 | EXERCISE | 600 | 1,075.00 | | 6,613,200 | | 12,263,400 | 542,400 | 12,263,400 | | | | 542,400 | | | | 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 | 06/17/2011 | EXERCISE | 750 | 1,075.00 | | 5,941,500 | | 15,329,250 | 678,000 | 15,329,250 | | | | 678,000 | | | | 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 | 06/17/2011 | EXERCISE | 500 | 1,075.00 | | 4,816,000 | | 10,219,500 | 452,000 | 10,219,500 | | | | 452,000 | | | | 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 | 06/17/2011 | EXERCISE | 600 | 1,075.00 | | 7,363,200 | | 12,263,400 | 542,400 | 12,263,400 | | | | 542,400 | | | | 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 | 06/17/2011 | EXERCISE | 600 | 1,100.00 | | 5,653,200 | | 10,763,400 | 308,400 | 10,763,400 | | | | 308,400 | | | | 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 | 06/17/2011 | EXERCISE | 600 | 1,100.00 | | 6,271,200 | | 10,763,400 | 308,400 | 10,763,400 | | | | 308,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/14/2011 | 06/17/2011 | 06/17/2011 | EXERCISE | 500 | 1,100.00 | | | 9,900,000 | 8,969,500 | (930,500) | 8,969,500 | | | | (930,500) | | | | 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 | 06/17/2011 | EXERCISE | 200 | 1,100.00 | | 1,862,400 | | 3,587,800 | 102,800 | 3,587,800 | | | | 102,800 | | | | 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 | 06/17/2011 | EXERCISE | 550 | 1,100.00 | | 6,931,100 | | 9,866,450 | 282,700 | 9,866,450 | | | | 282,700 | | | | 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 | 06/17/2011 | EXERCISE | | 2,700,000 | S&P 500 | 37,800 | | 25,726 | (86,848) | 25,726 | | | | (86,848) | | | | 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 | 06/17/2011 | EXERCISE | 500 | 1,025.00 | | 7,281,000 | | 12,719,500 | 772,000 | 12,719,500 | | | | 772,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/04/2011 | 06/15/2012 | 06/17/2011 | SALE | 450 | 1,325.00 | | | 4,500,000 | 2,924,100 | (1,575,900) | 2,924,100 | | | | (1,575,900) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/11/2011 | 06/15/2012 | 06/17/2011 | SALE | 50 | 1,325.00 | | | 470,000 | 324,900 | (145,100) | 324,900 | | | | (145,100) | | | | 100.00/100.00 |
| S&P500 INDEX 08/19/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/07/2011 | 08/19/2011 | 06/23/2011 | SALE | 400 | 1,300.00 | | | 1,292,000 | 755,200 | (536,800) | 755,200 | | | | (536,800) | | | | 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 | 06/24/2011 | EXERCISE | | 2,300,000 | S&P 500 | 29,440 | | 113,342 | 8,689 | 113,342 | | | | 8,689 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/11/2011 | 06/15/2012 | 06/24/2011 | SALE | 350 | 1,325.00 | | | 3,290,000 | 2,270,800 | (1,019,200) | 2,270,800 | | | | (1,019,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 06/15/2012 | 06/24/2011 | SALE | 150 | 1,325.00 | | | 1,380,000 | 973,200 | (406,800) | 973,200 | | | | (406,800) | | | | 100.00/100.00 |
| S&P500 INDEX 07/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/26/2011 | 07/15/2011 | 06/24/2011 | SALE | 50 | 1,350.00 | | | 70,000 | 2,950 | (67,050) | 2,950 | | | | (67,050) | | | | 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 | 07/01/2011 | EXERCISE | | 3,200,000 | S&P 500 | 68,800 | | 387,520 | 191,398 | 387,520 | | | | 191,398 | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 06/15/2012 | 07/01/2011 | SALE | 200 | 1,325.00 | | | 1,840,000 | 1,789,600 | (50,400) | 1,789,600 | | | | (50,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/03/2011 | 06/15/2012 | 07/01/2011 | SALE | 250 | 1,325.00 | | | 1,975,000 | 2,237,000 | 262,000 | 2,237,000 | | | | 262,000 | | | | 100.00/100.00 |
| S&P500 INDEX 08/19/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 08/19/2011 | 07/06/2011 | SALE | 200 | 1,325.00 | | | 802,000 | 599,600 | (202,400) | 599,600 | | | | (202,400) | | | | 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 | 07/21/2011 | EXERCISE | | 3,600,000 | S&P 500 | 72,360 | | 335,308 | 127,768 | 335,308 | | | | 127,768 | | | | 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 | 08/04/2011 | EXPIRATION | | 3,400,000 | S&P 500 | 54,740 | | | (123,743) | | | | | (123,743) | | | | 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 | 08/05/2011 | EXPIRATION | | 2,200,000 | S&P 500 | 29,040 | | | (77,576) | | | | | (77,576) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/03/2011 | 06/15/2012 | 08/05/2011 | SALE | 100 | 1,325.00 | | | 790,000 | 449,800 | (340,200) | 449,800 | | | | (340,200) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/15/2011 | 06/15/2012 | 08/05/2011 | SALE | 300 | 1,325.00 | | | 2,538,000 | 1,349,400 | (1,188,600) | 1,349,400 | | | | (1,188,600) | | | | 100.00/100.00 |
| S&P500 INDEX 08/19/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 08/19/2011 | 08/09/2011 | SALE | 200 | 1,325.00 | | | 802,000 | 800 | (801,200) | 800 | | | | (801,200) | | | | 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 | 08/15/2011 | SALE | 600 | 1,150.00 | | 5,527,200 | | 4,078,800 | (4,870,200) | 4,078,800 | | | | (4,870,200) | | | | 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 | 08/15/2011 | SALE | 200 | 1,150.00 | | 2,132,400 | | 1,359,600 | (1,623,400) | 1,359,600 | | | | (1,623,400) | | | | 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 | 08/18/2011 | EXPIRATION | | 4,000,000 | S&P 500 | 59,200 | | | (218,180) | | | | | (218,180) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/29/2011 | 10/21/2011 | 08/18/2011 | SALE | 400 | 1,225.00 | | | 3,760,000 | 799,200 | (2,960,800) | 799,200 | | | | (2,960,800) | | | | 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 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 CLIQUET 08/19/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | GOLDMAN SACHS & CO | 08/27/2010 | 08/19/2011 | 08/19/2011 | EXPIRATION | | 3,200,000 | S&P 500 | 49,920 | | | (183,747) | | | | | (183,747) | | | | 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 | 08/23/2011 | SALE | 300 | | 1,125.00 | 3,288,600 | | 1,439,400 | (3,587,100) | 1,439,400 | | | | (3,587,100) | | | | 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 | 08/23/2011 | SALE | 300 | | 1,150.00 | 3,198,600 | | 1,109,400 | (3,365,100) | 1,109,400 | | | | (3,365,100) | | | | 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 | 08/24/2011 | SALE | 100 | | 1,150.00 | 1,066,200 | | 464,800 | (1,026,700) | 464,800 | | | | (1,026,700) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 09/16/2011 | 08/24/2011 | SALE | 200 | | 1,150.00 | | 3,320,000 | 929,600 | (2,390,400) | 929,600 | | | | (2,390,400) | | | | 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 | 08/26/2011 | SALE | 300 | | 1,125.00 | 3,288,600 | | 1,919,400 | (3,107,100) | 1,919,400 | | | | (3,107,100) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 09/16/2011 | 08/26/2011 | SALE | 100 | | 1,150.00 | | 1,660,000 | 499,800 | (1,160,200) | 499,800 | | | | (1,160,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2011 | 12/21/2012 | 08/26/2011 | SALE | 400 | | 1,200.00 | | 3,420,000 | 4,227,200 | 807,200 | 4,227,200 | | | | 807,200 | | | | 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 | 09/02/2011 | EXPIRATION | | 2,000,000 | S&P 500 | 36,000 | | | (99,754) | | | | | (99,754) | | | | 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 | 09/07/2011 | SALE | 100 | | 1,200.00 | 960,200 | | 549,800 | (726,700) | 549,800 | | | | (726,700) | | | | 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 | 09/07/2011 | SALE | 200 | | 1,200.00 | 2,120,400 | | 1,099,600 | (1,453,400) | 1,099,600 | | | | (1,453,400) | | | | 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 | 09/07/2011 | SALE | 300 | | 1,075.00 | 4,560,600 | | 3,173,400 | (3,014,100) | 3,173,400 | | | | (3,014,100) | | | | 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 | 09/09/2011 | SALE | 100 | | 1,225.00 | 943,200 | | 385,800 | (736,700) | 385,800 | | | | (736,700) | | | | 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 | 09/09/2011 | SALE | 100 | | 1,225.00 | 970,200 | | 385,800 | (736,700) | 385,800 | | | | (736,700) | | | | 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 | 09/09/2011 | EXPIRATION | | 3,100,000 | S&P 500 | 61,070 | | | (136,943) | | | | | (136,943) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/05/2010 | 09/16/2011 | 09/09/2011 | SALE | 200 | | 1,100.00 | 2,660,400 | | 1,499,600 | (2,231,400) | 1,499,600 | | | | (2,231,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/05/2010 | 09/16/2011 | 09/16/2011 | EXERCISE | 300 | | 1,100.00 | 3,990,600 | | 3,501,900 | (2,094,600) | 3,501,900 | | | | (2,094,600) | | | | 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 | 09/16/2011 | EXERCISE | 300 | | 1,175.00 | 2,850,600 | | 1,251,900 | (2,694,600) | 1,251,900 | | | | (2,694,600) | | | | 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 | 09/16/2011 | EXERCISE | 200 | | 1,075.00 | 3,040,400 | | 2,834,600 | (1,290,400) | 2,834,600 | | | | (1,290,400) | | | | 100.00/100.00 |
| S&P500 FUTURES 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/13/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 50 | | 1,225.00 | | 8,750 | | (8,750) | | | | | (8,750) | | | | 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 | 09/22/2011 | EXPIRATION | | 3,000,000 | S&P 500 | 59,100 | | | (124,116) | | | | | (124,116) | | | | 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 | 09/23/2011 | EXPIRATION | | 4,400,000 | S&P 500 | 75,240 | | | (138,930) | | | | | (138,930) | | | | 100.00/100.00 |
| S&P500 INDEX 09/23/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/22/2011 | 09/23/2011 | 09/23/2011 | EXPIRATION | 100 | | 1,150.00 | | 25,000 | | (25,000) | | | | | (25,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/30/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/23/2011 | 09/30/2011 | 09/30/2011 | EXPIRATION | 100 | | 1,150.00 | | 160,000 | | (160,000) | | | | | (160,000) | | | | 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 | 10/06/2011 | EXPIRATION | | 4,100,000 | S&P 500 | 50,430 | | | (89,950) | | | | | (89,950) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/23/2011 | 09/21/2012 | 10/07/2011 | SALE | 400 | | 1,175.00 | | 4,000,000 | 4,659,200 | 659,200 | 4,659,200 | | | | 659,200 | | | | 100.00/100.00 |
| S&P500 INDEX 10/07/2011 1160 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/03/2011 | 10/07/2011 | 10/07/2011 | EXPIRATION | 300 | | 1,160.00 | | 231,000 | | (231,000) | | | | | (231,000) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2011 | 10/21/2011 | 10/10/2011 | SALE | 300 | | 1,150.00 | | 1,500,000 | 1,499,400 | (600,000) | 1,499,400 | | | | (600,000) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/26/2011 | 10/21/2011 | 10/11/2011 | SALE | 300 | | 1,150.00 | | 1,920,000 | 1,619,400 | (300,600) | 1,619,400 | | | | (300,600) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 10/21/2011 | 10/12/2011 | SALE | 300 | | 1,175.00 | | 1,890,000 | 1,289,400 | (600,600) | 1,289,400 | | | | (600,600) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/16/2011 | 10/21/2011 | 10/12/2011 | SALE | 250 | | 1,150.00 | | 2,067,500 | 1,649,500 | (418,000) | 1,649,500 | | | | (418,000) | | | | 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 | 10/13/2011 | EXPIRATION | | 5,300,000 | S&P 500 | 78,440 | | | (170,766) | | | | | (170,766) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 10/21/2011 | 10/14/2011 | SALE | 100 | | 1,175.00 | | 408,000 | 482,800 | 74,800 | 482,800 | | | | 74,800 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 10/21/2011 | 10/14/2011 | SALE | 100 | | 1,175.00 | | 630,000 | 482,800 | (147,200) | 482,800 | | | | (147,200) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/25/2011 | 10/21/2011 | 10/18/2011 | SALE | 100 | | 1,200.00 | | 1,460,000 | 222,800 | (1,237,200) | 222,800 | | | | (1,237,200) | | | | 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 | 10/20/2011 | EXPIRATION | | 4,100,000 | S&P 500 | 65,190 | | | (127,473) | | | | | (127,473) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/25/2011 | 10/21/2011 | 10/20/2011 | SALE | 150 | | 1,200.00 | | 2,190,000 | 220,200 | (1,969,800) | 220,200 | | | | (1,969,800) | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 10/21/2011 | 10/20/2011 | SALE | 300 | | 1,175.00 | | 1,224,000 | 1,139,400 | (84,600) | 1,139,400 | | | | (84,600) | | | | 100.00/100.00 |
| S&P500 FUTURES 10/21/2011 1180 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 10/20/2011 | 10/21/2011 | 10/21/2011 | EXPIRATION | 120 | | 1,180.00 | | 930,000 | | (930,000) | | | | | (930,000) | | | | 100.00/100.00 |
| S&P500 INDEX 10/28/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/20/2011 | 10/28/2011 | 10/26/2011 | SALE | 150 | | 1,200.00 | | 480,000 | 659,700 | 179,700 | 659,700 | | | | 179,700 | | | | 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 | 10/27/2011 | EXPIRATION | | 4,300,000 | S&P 500 | 66,220 | | | (111,718) | | | | | (111,718) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/12/2011 | 12/21/2012 | 10/27/2011 | SALE | 400 | | 1,175.00 | | 4,940,000 | 6,879,200 | 1,939,200 | 6,879,200 | | | | 1,939,200 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 11/18/2011 | 10/27/2011 | SALE | 300 | | 1,200.00 | | 1,680,000 | 2,549,400 | 869,400 | 2,549,400 | | | | 869,400 | | | | 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 | 11/02/2011 | SALE | 400 | | 1,200.00 | 4,240,800 | | 2,667,200 | (2,438,800) | 2,667,200 | | | | (2,438,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/09/2011 | 12/21/2012 | 11/02/2011 | SALE | 200 | | 1,200.00 | | 2,050,000 | 2,859,600 | 809,600 | 2,859,600 | | | | 809,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2011 | 12/21/2012 | 11/02/2011 | SALE | 100 | | 1,200.00 | | 855,000 | 1,429,800 | 574,800 | 1,429,800 | | | | 574,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/24/2011 | 11/18/2011 | 11/02/2011 | SALE | 100 | | 1,175.00 | | 570,000 | 729,800 | 159,800 | 729,800 | | | | 159,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2011 | 11/18/2011 | 11/02/2011 | SALE | 300 | | 1,175.00 | | 1,500,000 | 2,189,400 | 689,400 | 2,189,400 | | | | 689,400 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/28/2011 | 09/21/2012 | 11/02/2011 | SALE | 100 | | 1,250.00 | | 1,180,000 | 1,019,800 | (160,200) | 1,019,800 | | | | (160,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 11/18/2011 | 11/03/2011 | SALE | 300 | | 1,200.00 | | 1,149,000 | 1,799,400 | 650,400 | 1,799,400 | | | | 650,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 11/18/2011 | 11/03/2011 | SALE | 100 | | 1,200.00 | | 560,000 | 599,800 | 39,800 | 599,800 | | | | 39,800 | | | | 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 | 11/04/2011 | EXPIRATION | | 3,700,000 | S&P 500 | 49,580 | | | (83,775) | | | | | (83,775) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/22/2011 | 12/21/2012 | 11/04/2011 | SALE | 350 | | 1,325.00 | | 4,130,000 | 2,935,800 | (1,194,200) | 2,935,800 | | | | (1,194,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/04/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/01/2011 | 11/04/2011 | 11/04/2011 | EXERCISE | 200 | | 1,225.00 | | 312,000 | 564,400 | 252,400 | 564,400 | | | | 252,400 | | | | 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 | 11/08/2011 | SALE | 400 | | 1,200.00 | 4,240,800 | | 3,559,200 | (1,546,800) | 3,559,200 | | | | (1,546,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/03/2011 | 11/18/2011 | 11/08/2011 | SALE | 200 | | 1,225.00 | | 830,000 | 979,600 | 149,600 | 979,600 | | | | 149,600 | | | | 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 | 11/11/2011 | EXPIRATION | | 3,800,000 | S&P 500 | 53,580 | | | (98,481) | | | | | (98,481) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/14/2011 | SALE | 50 | | 1,200.00 | | 230,000 | 268,400 | 38,400 | 268,400 | | | | 38,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 11/18/2011 | 11/14/2011 | SALE | 100 | | 1,200.00 | | 383,000 | 536,800 | 153,800 | 536,800 | | | | 153,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/03/2011 | 11/18/2011 | 11/14/2011 | SALE | 200 | | 1,225.00 | | 830,000 | 739,600 | 90,400 | 739,600 | | | | 90,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/15/2011 | SALE | 100 | | 1,200.00 | | 460,000 | 611,800 | 151,800 | 611,800 | | | | 151,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/15/2011 | SALE | 150 | | 1,200.00 | | 690,000 | 887,700 | 197,700 | 887,700 | | | | 197,700 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/21/2011 | 12/16/2011 | 11/16/2011 | SALE | 200 | | 1,275.00 | | 1,820,000 | 453,600 | (1,366,400) | 453,600 | | | | (1,366,400) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/24/2011 | 11/18/2011 | 11/16/2011 | SALE | 200 | | 1,175.00 | | 1,140,000 | 1,479,600 | 339,600 | 1,479,600 | | | | 339,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/21/2011 | 12/16/2011 | 11/17/2011 | SALE | 100 | | 1,275.00 | | 910,000 | 176,800 | (733,200) | 176,800 | | | | (733,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/26/2011 | 11/18/2011 | 11/17/2011 | SALE | 100 | | 1,150.00 | | 750,000 | 839,800 | 89,800 | 839,800 | | | | 89,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/28/2011 | 12/16/2011 | 11/22/2011 | SALE | 500 | | 1,275.00 | | 4,100,000 | 219,000 | (3,881,000) | 219,000 | | | | (3,881,000) | | | | 100.00/100.00 |
| S&P500 INDEX 11/25/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/21/2011 | 11/25/2011 | 11/25/2011 | EXPIRATION | 200 | | 1,200.00 | | 290,000 | | (290,000) | | | | | (290,000) | | | | 100.00/100.00 |
| S&P500 INDEX 11/25/2011 1190 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2011 | 11/25/2011 | 11/25/2011 | EXPIRATION | 100 | | 1,190.00 | | 153,000 | | (153,000) | | | | | (153,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/17/2011 | 12/16/2011 | 11/29/2011 | SALE | 100 | | 1,200.00 | | 610,000 | 272,800 | (337,200) | 272,800 | | | | (337,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/16/2011 | 12/16/2011 | 11/29/2011 | SALE | 200 | | 1,200.00 | | 1,400,000 | 545,600 | (854,400) | 545,600 | | | | (854,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1175 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 12/16/2011 | 12/01/2011 | SALE | 150 | | 1,175.00 | | 2,400,000 | 1,094,700 | (1,305,300) | 1,094,700 | | | | (1,305,300) | | | | 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 | 12/02/2011 | SALE | 300 | | 1,225.00 | 2,910,600 | | 1,349,400 | (2,018,100) | 1,349,400 | | | | (2,018,100) | | | | 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 | 12/02/2011 | EXPIRATION | | 3,600,000 | S&P 500 | 54,000 | | | (67,320) | | | | | (67,320) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/09/2011 | 12/21/2012 | 12/02/2011 | SALE | 200 | | 1,200.00 | | 2,050,000 | 2,968,600 | 918,600 | 2,968,600 | | | | 918,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/18/2011 | 12/21/2012 | 12/02/2011 | SALE | 150 | | 1,250.00 | | 1,710,000 | 1,799,700 | 89,700 | 1,799,700 | | | | 89,700 | | | | 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 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/04/2011 | 12/21/2012 | 12/02/2011 | SALE | 250 | | 1,250.00 | | 3,050,000 | 2,999,500 | (50,500) | 2,999,500 | | | | (50,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/02/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/28/2011 | 12/02/2011 | 12/02/2011 | EXERCISE | 170 | | 1,225.00 | | 81,600 | 327,590 | 245,990 | 327,590 | | | | 245,990 | | | | 100.00/100.00 |
| S&P500 INDEX 12/02/2011 1220 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/28/2011 | 12/02/2011 | 12/02/2011 | EXERCISE | 65 | | 1,220.00 | | 38,350 | 157,755 | 119,405 | 157,755 | | | | 119,405 | | | | 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 | 12/05/2011 | SALE | 200 | | 1,225.00 | 1,940,400 | | 999,600 | (1,245,400) | 999,600 | | | | (1,245,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2011 | 12/16/2011 | 12/06/2011 | SALE | 150 | | 1,225.00 | | 270,000 | 659,700 | 389,700 | 659,700 | | | | 389,700 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2011 | 12/16/2011 | 12/07/2011 | SALE | 150 | | 1,225.00 | | 270,000 | 674,700 | 404,700 | 674,700 | | | | 404,700 | | | | 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 | 12/09/2011 | EXPIRATION | 3,400,000 | S&P 500 | 59,160 | | | | (62,186) | | | | | (62,186) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/22/2011 | 12/16/2011 | 12/13/2011 | SALE | 200 | | 1,225.00 | | 360,000 | 481,600 | 121,600 | 481,600 | | | | 121,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1245 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2011 | 12/16/2011 | 12/14/2011 | SALE | 200 | | 1,245.00 | | 220,000 | 57,600 | (162,400) | 57,600 | | | | (162,400) | | | | 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 | 12/16/2011 | EXERCISE | 500 | | 1,075.00 | 5,501,000 | | 7,502,000 | (3,275,500) | 7,502,000 | | | | (3,275,500) | | | | 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 | 12/16/2011 | EXERCISE | 600 | | 1,075.00 | 6,931,200 | | 9,002,400 | (3,930,600) | 9,002,400 | | | | (3,930,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1075 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/07/2011 | 12/16/2011 | 12/16/2011 | EXERCISE | 300 | | 1,075.00 | | 4,080,000 | 4,501,200 | 421,200 | 4,501,200 | | | | 421,200 | | | | 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 | 12/16/2011 | EXERCISE | 750 | | 1,100.00 | 8,626,500 | | 9,378,000 | (5,370,750) | 9,378,000 | | | | (5,370,750) | | | | 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 | 12/16/2011 | EXERCISE | 200 | | 1,100.00 | 2,354,400 | | 2,500,800 | (1,432,200) | 2,500,800 | | | | (1,432,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1100 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/09/2011 | 12/16/2011 | 12/16/2011 | EXERCISE | 200 | | 1,100.00 | | 2,240,000 | 2,500,800 | 260,800 | 2,500,800 | | | | 260,800 | | | | 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 | 12/16/2011 | EXERCISE | 500 | | 1,125.00 | 5,501,000 | | 5,002,000 | (3,915,500) | 5,002,000 | | | | (3,915,500) | | | | 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 | 12/16/2011 | EXERCISE | 500 | | 1,125.00 | 5,251,000 | | 5,002,000 | (3,915,500) | 5,002,000 | | | | (3,915,500) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/07/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 235 | | 1,350.00 | | 58,750 | | (58,750) | | | | | (58,750) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1243 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/14/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | | 28,000 | 1,243.00 | | 100,800 | | (100,800) | | | | | (100,800) | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/23/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 01/03/2011 | 12/23/2011 | 12/23/2011 | EXPIRATION | 4,300,000 | S&P 500 | | | 81,700 | | (81,700) | | | | | (81,700) | | | | 100.00/100.00 |
| S&P500 INDEX 12/23/2011 1255 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 12/23/2011 | 12/23/2011 | EXERCISE | 350 | | 1,255.00 | | 154,000 | 361,200 | 207,200 | 361,200 | | | | 207,200 | | | | 100.00/100.00 |
| S&P500 CLIQUET 12/29/2011 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CREDIT SUISSE FB | 01/03/2011 | 12/29/2011 | 12/29/2011 | EXPIRATION | 2,000,000 | S&P 500 | | | 27,600 | | (27,600) | | | | | (27,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/30/2011 1255 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 01/03/2012 | 12/30/2011 | EXERCISE | 50 | | 1,255.00 | | 32,500 | 12,950 | (19,550) | 12,950 | | | | (19,550) | | | | 100.00/100.00 |
| S&P500 INDEX 12/30/2011 1255 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/16/2011 | 01/03/2012 | 12/30/2011 | EXERCISE | 100 | | 1,255.00 | | 63,000 | 25,900 | (37,100) | 25,900 | | | | (37,100) | | | | 100.00/100.00 |
| S&P500 INDEX 12/30/2011 1260 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/28/2011 | 12/30/2011 | 12/30/2011 | EXPIRATION | 100 | | 1,260.00 | | 51,000 | | (51,000) | | | | | (51,000) | | | | 100.00/100.00 |
| 0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | 205,481,220 | 120,866,550 | 382,864,795 | (64,881,668) | 382,864,795 | XXX | | | (64,881,668) | | | | XXX |
| S&P500 INDEX 03/18/2011 775 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/08/2010 | 03/18/2011 | 03/18/2011 | EXPIRATION | 1,000 | | 775.00 | 1,252,000 | | | (40,000) | | | | | (40,000) | | | | 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 | 03/18/2011 | EXPIRATION | 50 | | 1,250.00 | 204,100 | | | (194,750) | | | | | (194,750) | | | | 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 | 01/12/2011 | SALE | 200 | | 1,250.00 | 290,400 | | 39,600 | (260,400) | 39,600 | | | | (260,400) | | | | 100.00/100.00 |
| S&P500 INDEX 01/21/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/03/2011 | 01/21/2011 | 01/19/2011 | SALE | 50 | | 1,275.00 | | 80,000 | 12,900 | (67,100) | 12,900 | | | | (67,100) | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/12/2011 | 02/18/2011 | 02/04/2011 | SALE | 200 | | 1,275.00 | | 420,000 | 89,600 | (330,400) | 89,600 | | | | (330,400) | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/20/2011 | 02/18/2011 | 02/10/2011 | SALE | 200 | | 1,275.00 | | 404,000 | 55,600 | (348,400) | 55,600 | | | | (348,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/18/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 300 | | 1,275.00 | | 765,000 | | (765,000) | | | | | (765,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/04/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 200 | | 1,275.00 | | 302,000 | | (302,000) | | | | | (302,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/24/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 500 | | 1,275.00 | | 665,000 | | (665,000) | | | | | (665,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/28/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 300 | | 1,275.00 | | 183,000 | | (183,000) | | | | | (183,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/02/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 150 | | 1,275.00 | | 148,500 | | (148,500) | | | | | (148,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/07/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 100 | | 1,275.00 | | 70,000 | | (70,000) | | | | | (70,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/08/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 100 | | 1,275.00 | | 40,000 | | (40,000) | | | | | (40,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/01/2011 | 03/18/2011 | 02/04/2011 | SALE | 200 | | 1,225.00 | | 190,000 | 139,600 | (50,400) | 139,600 | | | | (50,400) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 250 | | 1,200.00 | | 45,000 | | (45,000) | | | | | (45,000) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 250 | | 1,200.00 | | 22,500 | | (22,500) | | | | | (22,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/16/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 150 | | 1,200.00 | | 31,500 | | (31,500) | | | | | (31,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/17/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 200 | | 1,200.00 | | 16,000 | | (16,000) | | | | | (16,000) | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1350 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/01/2011 | 04/15/2011 | 04/06/2011 | SALE | 50 | | 1,350.00 | | 100,000 | 94,900 | (5,100) | 94,900 | | | | (5,100) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1325 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/05/2011 | 05/20/2011 | 05/05/2011 | SALE | 200 | | 1,325.00 | | 466,000 | 179,600 | (286,400) | 179,600 | | | | (286,400) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1350 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/06/2011 | 05/20/2011 | 05/10/2011 | SALE | 50 | | 1,350.00 | | 177,500 | 54,900 | (122,600) | 54,900 | | | | (122,600) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1350 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 05/26/2011 | SALE | 50 | | 1,350.00 | | 125,000 | 159,900 | 34,900 | 159,900 | | | | 34,900 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/07/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,275.00 | | 386,000 | | (386,000) | | | | | (386,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/05/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,275.00 | | 208,000 | | (208,000) | | | | | (208,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,275.00 | | 162,000 | | (162,000) | | | | | (162,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1300 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/27/2011 | 06/17/2011 | 06/17/2011 | EXERCISE | 50 | | 1,300.00 | | 71,500 | 102,950 | 31,450 | 102,950 | | | | 31,450 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 300 | | 1,225.00 | | 105,000 | | (105,000) | | | | | (105,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/11/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 400 | | 1,225.00 | | 184,000 | | (184,000) | | | | | (184,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 400 | | 1,225.00 | | 136,000 | | (136,000) | | | | | (136,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 550 | | 1,200.00 | | 176,000 | | (176,000) | | | | | (176,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,250.00 | | 100,000 | | (100,000) | | | | | (100,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 750 | | 1,175.00 | | 138,750 | | (138,750) | | | | | (138,750) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 500 | | 1,175.00 | | 70,000 | | (70,000) | | | | | (70,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,175.00 | | 16,000 | | (16,000) | | | | | (16,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/13/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 100 | | 1,175.00 | | 3,500 | | (3,500) | | | | | (3,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/13/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,175.00 | | 8,000 | | (8,000) | | | | | (8,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/14/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 800 | | 1,150.00 | | 12,000 | | (12,000) | | | | | (12,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/14/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 500 | | 1,150.00 | | 5,000 | | (5,000) | | | | | (5,000) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/16/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 550 | | 1,150.00 | | 5,500 | | (5,500) | | | | | (5,500) | | | | 100.00/100.00 |
| S&P500 INDEX 07/15/2011 1350 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/26/2011 | 07/15/2011 | 06/24/2011 | SALE | 50 | | 1,350.00 | | 208,500 | 367,900 | 159,400 | 367,900 | | | | 159,400 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/12/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 75 | | 1,125.00 | | 90,000 | | (90,000) | | | | | (90,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/07/2011 | 09/16/2011 | 09/16/2011 | EXERCISE | 300 | | 1,250.00 | | 333,000 | 997,500 | 664,500 | 997,500 | | | | 664,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/23/2011 1130 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/22/2011 | 09/23/2011 | 09/23/2011 | EXPIRATION | 100 | | 1,130.00 | | 141,000 | | (141,000) | | | | | (141,000) | | | | 100.00/100.00 |
| S&P500 INDEX 09/23/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/22/2011 | 09/23/2011 | 09/23/2011 | EXERCISE | 100 | | 1,150.00 | | 228,000 | 135,600 | (92,400) | 135,600 | | | | (92,400) | | | | 100.00/100.00 |
| S&P500 INDEX 09/30/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/27/2011 | 09/30/2011 | 09/30/2011 | EXERCISE | 100 | | 1,150.00 | | 64,000 | 185,700 | 121,700 | 185,700 | | | | 121,700 | | | | 100.00/100.00 |
| S&P500 INDEX 10/14/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/11/2011 | 10/14/2011 | 10/14/2011 | EXPIRATION | 300 | | 1,175.00 | | 189,000 | | (189,000) | | | | | (189,000) | | | | 100.00/100.00 |
| S&P500 INDEX 10/28/2011 1185 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/26/2011 | 10/28/2011 | 10/28/2011 | EXPIRATION | 150 | | 1,185.00 | | 22,500 | | (22,500) | | | | | (22,500) | | | | 100.00/100.00 |
| S&P500 INDEX 11/11/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2011 | 11/11/2011 | 11/11/2011 | EXPIRATION | 139 | | 1,200.00 | | 9,035 | | (9,035) | | | | | (9,035) | | | | 100.00/100.00 |
| S&P500 INDEX 11/11/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/08/2011 | 11/11/2011 | 11/11/2011 | EXPIRATION | 11 | | 1,200.00 | | 660 | | (660) | | | | | (660) | | | | 100.00/100.00 |
| S&P500 INDEX 11/11/2011 1210 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/10/2011 | 11/11/2011 | 11/11/2011 | EXPIRATION | 50 | | 1,210.00 | | 22,000 | | (22,000) | | | | | (22,000) | | | | 100.00/100.00 |

# SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Hedged Item(s) | Schedule / Exhibit Identifier | Type(s) of Risk(s) | Exchange or Counterparty | Trade Date | Date of Maturity or Expiration | Termination Date | Indicate Exercise, Expiration, Maturity or Sale | 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 | Consideration Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (a) |
| S&P500 FUTURES 11/18/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 11/15/2011 | 11/18/2011 | 11/18/2011 | EXPIRATION | 100 | | 1,200.00 | | 65,000 | | (65,000) | | | | | (65,000) | | | | 100.00/100.00 |
| S&P500 INDEX 11/25/2011 1180 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/21/2011 | 11/25/2011 | 11/23/2011 | SALE | 100 | | 1,180.00 | | 110,000 | 174,800 | 64,800 | 174,800 | | | | 64,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/21/2011 | 12/16/2011 | 12/06/2011 | SALE | 200 | | 1,250.00 | | 688,000 | 331,600 | (356,400) | 331,600 | | | | (356,400) | | | | 100.00/100.00 |
| S&P500 INDEX 12/09/2011 1240 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2011 | 12/09/2011 | 12/09/2011 | EXPIRATION | 170 | | 1,240.00 | | 136,000 | | (136,000) | | | | | (136,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/09/2011 1235 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/05/2011 | 12/09/2011 | 12/09/2011 | EXPIRATION | 95 | | 1,235.00 | | 64,600 | | (64,600) | | | | | (64,600) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/11/2011 | 12/16/2011 | 12/13/2011 | SALE | 350 | | 1,250.00 | | 555,000 | 247,200 | (307,800) | 247,200 | | | | (307,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/21/2011 | 12/16/2011 | 12/13/2011 | SALE | 300 | | 1,250.00 | | 344,000 | 164,800 | (179,200) | 164,800 | | | | (179,200) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/19/2011 | 12/19/2011 | 12/16/2011 | SALE | 200 | | 1,250.00 | | 2,220,000 | | (2,220,000) | | | | | (2,220,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/20/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 320 | | 1,150.00 | | 1,608,000 | | (1,608,000) | | | | | (1,608,000) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1325 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/21/2011 | 12/19/2011 | 12/16/2011 | SALE | 75 | | 1,325.00 | | 1,087,500 | | (1,087,500) | | | | | (1,087,500) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 200 | | 1,075.00 | | 2,000 | | (2,000) | | | | | (2,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1245 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/13/2011 | 12/16/2011 | 12/16/2011 | EXERCISE | 250 | | 1,245.00 | | 350,000 | 498,500 | 148,500 | 498,500 | | | | 148,500 | | | | 100.00/100.00 |
| 0029999. Subtotal - Purchased Options - Hedging Effective - Put Options | | | | | | | | | | | | 1,746,500 | 14,576,045 | 4,033,150 | (11,077,645) | 4,033,150 | XXX | | | (11,077,645) | | | | XXX |
| 0079999. Subtotal - Purchased Options - Hedging Effective | | | | | | | | | | | | 207,227,720 | 135,442,595 | 386,897,945 | (75,959,313) | 386,897,945 | XXX | | | (75,959,313) | | | | XXX |
| 3M USD LIBOR PAYER SWAPTION | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 11/12/2009 | 05/16/2011 | 05/16/2011 | EXPIRATION | | 250,000,000 | 5.80 | 2,150,000 | | | | 2,150,000 | | 2,127,419 | | | (2,150,000) | | | 0001 |
| 0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants | | | | | | | | | | | | 2,150,000 | | | | 2,150,000 | XXX | 2,127,419 | | | (2,150,000) | | | 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 | 01/05/2011 | MATURITY | | 2,000,000 | 4.36 | 38,280 | 12,760 | | | 51,040 | | 51,040 | | | (51,040) | | | 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 | 01/05/2011 | MATURITY | | 6,000,000 | 4.36 | 114,840 | 38,280 | | | 153,120 | | 153,119 | | | (153,120) | | | 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 | 01/25/2011 | MATURITY | | 3,000,000 | 4.32 | 56,880 | 18,960 | | | 75,840 | | 75,836 | | | (75,840) | | | 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 | 01/25/2011 | MATURITY | | 8,000,000 | 4.32 | 113,760 | 37,920 | | | 151,680 | | 151,672 | | | (151,680) | | | 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 | 02/02/2011 | MATURITY | | 3,000,000 | 4.46 | 58,860 | 19,620 | | | 78,480 | | 78,475 | | | (78,480) | | | 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 | 02/02/2011 | MATURITY | | 3,000,000 | 4.46 | 58,860 | 19,620 | | | 78,480 | | 78,475 | | | (78,480) | | | 0002 |
| INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 02/07/2006 | 02/09/2011 | 02/09/2011 | MATURITY | | 1,000,000 | 4.49 | 18,750 | 6,250 | | | 25,000 | | 24,998 | | | (25,000) | | | 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 | 02/09/2011 | MATURITY | | 4,000,000 | 4.49 | 75,000 | 25,000 | | | 100,000 | | 99,992 | | | (100,000) | | | 0002 |
| INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/13/2006 | 02/15/2011 | 02/15/2011 | MATURITY | | 2,000,000 | 4.58 | 35,700 | 11,900 | | | 47,600 | | 47,596 | | | (47,600) | | | 0002 |
| INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 02/15/2011 | 02/15/2011 | MATURITY | | 6,000,000 | 4.58 | 107,100 | 35,700 | | | 142,800 | | 142,787 | | | (142,800) | | | 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 | 02/23/2011 | MATURITY | | 3,000,000 | 4.55 | 50,400 | 16,800 | | | 67,200 | | 67,193 | | | (67,200) | | | 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 | 02/23/2011 | MATURITY | | 6,000,000 | 4.55 | 100,800 | 33,600 | | | 134,400 | | 134,385 | | | (134,400) | | | 0002 |
| INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 02/27/2006 | 03/01/2011 | 03/01/2011 | MATURITY | | 5,000,000 | 4.65 | 84,300 | 28,100 | | | 112,400 | | 112,386 | | | (112,400) | | | 0002 |
| INT RATE CAP0168 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/01/2011 | 03/01/2011 | MATURITY | | 7,000,000 | 4.65 | 118,020 | 39,340 | | | 157,360 | | 157,341 | | | (157,360) | | | 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 | 03/08/2011 | MATURITY | | 2,000,000 | 4.72 | 36,900 | 12,300 | | | 49,200 | | 49,193 | | | (49,200) | | | 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 | 03/08/2011 | MATURITY | | 8,000,000 | 4.72 | 147,600 | 49,200 | | | 196,800 | | 196,773 | | | (196,800) | | | 0002 |
| INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/14/2006 | 03/17/2011 | 03/17/2011 | MATURITY | | 4,000,000 | 4.75 | 72,528 | 24,176 | | | 96,704 | | 96,689 | | | (96,704) | | | 0002 |
| INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/17/2011 | 03/17/2011 | MATURITY | | 10,000,000 | 4.75 | 181,320 | 60,440 | | | 241,760 | | 241,722 | | | (241,760) | | | 0002 |
| INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/15/2006 | 03/01/2011 | 03/01/2011 | MATURITY | | 10,700,000 | 6.80 | 49,755 | | | | 49,755 | | 49,755 | | | (49,755) | | | 0003 |
| INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR | COMMERCIAL MORTGAGES | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/15/2006 | 03/01/2011 | 03/01/2011 | MATURITY | | 6,800,000 | 6.80 | 31,620 | | | | 31,620 | | 31,620 | | | (31,620) | | | 0003 |
| INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/20/2006 | 03/22/2011 | 03/22/2011 | MATURITY | | 9,000,000 | 4.60 | 165,240 | 55,080 | | | 220,320 | | 220,283 | | | (220,320) | | | 0002 |
| INT RATE CAP0175 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/22/2011 | 03/22/2011 | MATURITY | | 8,000,000 | 4.60 | 146,880 | 48,960 | | | 195,840 | | 195,807 | | | (195,840) | | | 0002 |
| INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 03/27/2006 | 03/29/2011 | 03/29/2011 | MATURITY | | 10,000,000 | 4.68 | 180,000 | 60,000 | | | 240,000 | | 239,956 | | | (240,000) | | | 0002 |
| INT RATE CAP0176 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 03/29/2011 | 03/29/2011 | MATURITY | | 9,000,000 | 4.68 | 162,000 | 54,000 | | | 216,000 | | 215,960 | | | (216,000) | | | 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 | 04/05/2011 | MATURITY | | 14,000,000 | 4.83 | 266,280 | 88,760 | | | 355,040 | | 354,969 | | | (355,040) | | | 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 | 04/05/2011 | MATURITY | | 9,000,000 | 4.83 | 171,180 | 57,060 | | | 228,240 | | 228,195 | | | (228,240) | | | 0002 |
| INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 04/12/2011 | 04/12/2011 | MATURITY | | 8,000,000 | 4.89 | 154,200 | 51,400 | | | 205,600 | | 205,556 | | | (205,600) | | | 0002 |
| INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 04/10/2006 | 04/12/2011 | 04/12/2011 | MATURITY | | 23,000,000 | 4.89 | 443,325 | 147,775 | | | 591,100 | | 590,972 | | | (591,100) | | | 0002 |

# 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 CAP0179 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 04/19/2011 | 04/19/2011 | MATURITY | | 8,000,000 | 4.92 | 155,040 | 51,680 | | | 206,720 | | 206,672 | | | (206,720) | | | 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 | 04/19/2011 | MATURITY | | 16,000,000 | 4.92 | 310,080 | 103,360 | | | 413,440 | | 413,345 | | | (413,440) | | | 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 | 04/24/2011 | MATURITY | | 6,000,000 | 4.89 | 114,750 | 38,250 | | | 153,000 | | 152,962 | | | (153,000) | | | 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 | 04/24/2011 | MATURITY | | 16,000,000 | 4.89 | 306,000 | 102,000 | | | 408,000 | | 407,899 | | | (408,000) | | | 0002 |
| INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 05/04/2011 | 05/04/2011 | MATURITY | | 5,000,000 | 5.01 | 97,800 | 32,600 | | | 130,400 | | 130,365 | | | (130,400) | | | 0002 |
| INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/02/2006 | 05/04/2011 | 05/04/2011 | MATURITY | | 18,000,000 | 5.01 | 352,080 | 117,360 | | | 469,440 | | 469,313 | | | (469,440) | | | 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 | 05/10/2011 | MATURITY | | 2,000,000 | 5.01 | 39,360 | 13,120 | | | 52,480 | | 52,465 | | | (52,480) | | | 0002 |
| INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/08/2006 | 05/10/2011 | 05/10/2011 | MATURITY | | 18,000,000 | 5.01 | 354,240 | 118,080 | | | 472,320 | | 472,184 | | | (472,320) | | | 0002 |
| INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 05/18/2011 | 05/18/2011 | MATURITY | | 8,000,000 | 5.01 | 163,440 | 54,480 | | | 217,920 | | 217,853 | | | (217,920) | | | 0002 |
| INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/16/2006 | 05/18/2011 | 05/18/2011 | MATURITY | | 25,000,000 | 5.01 | 510,750 | 170,250 | | | 681,000 | | 680,791 | | | (681,000) | | | 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 | 05/24/2011 | MATURITY | | 8,000,000 | 4.90 | 157,800 | 52,600 | | | 210,400 | | 210,332 | | | (210,400) | | | 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 | 05/24/2011 | MATURITY | | 29,000,000 | 4.90 | 572,025 | 190,675 | | | 762,700 | | 762,453 | | | (762,700) | | | 0002 |
| INT RATE CAP0186 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 06/01/2011 | 06/01/2011 | MATURITY | | 24,000,000 | 4.95 | 487,800 | 162,600 | | | 650,400 | | 650,175 | | | (650,400) | | | 0002 |
| INT RATE CAP0186 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 05/30/2006 | 06/01/2011 | 06/01/2011 | MATURITY | | 29,000,000 | 4.95 | 589,425 | 196,475 | | | 785,900 | | 785,628 | | | (785,900) | | | 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 | 06/07/2011 | MATURITY | | 5,000,000 | 4.94 | 96,375 | 32,125 | | | 128,500 | | 128,453 | | | (128,500) | | | 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 | 06/07/2011 | MATURITY | | 20,000,000 | 4.94 | 385,500 | 128,500 | | | 514,000 | | 513,814 | | | (514,000) | | | 0002 |
| INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 06/14/2011 | 06/14/2011 | MATURITY | | 8,000,000 | 4.94 | 141,360 | 47,120 | | | 188,480 | | 188,408 | | | (188,480) | | | 0002 |
| INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 06/12/2006 | 06/14/2011 | 06/14/2011 | MATURITY | | 32,000,000 | 4.94 | 565,440 | 188,480 | | | 753,920 | | 753,632 | | | (753,920) | | | 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 | 06/21/2011 | MATURITY | | 9,000,000 | 5.11 | 163,620 | 54,540 | | | 218,160 | | 218,072 | | | (218,160) | | | 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 | 06/21/2011 | MATURITY | | 30,000,000 | 5.11 | 545,400 | 181,800 | | | 727,200 | | 726,908 | | | (727,200) | | | 0002 |
| INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 06/28/2011 | 06/28/2011 | MATURITY | | 8,000,000 | 5.21 | 144,000 | 48,000 | | | 192,000 | | 191,919 | | | (192,000) | | | 0002 |
| INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 06/26/2006 | 06/28/2011 | 06/28/2011 | MATURITY | | 31,000,000 | 5.21 | 558,000 | 186,000 | | | 744,000 | | 743,686 | | | (744,000) | | | 0002 |
| INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/07/2011 | 07/07/2011 | MATURITY | | 4,000,000 | 5.19 | 72,360 | 24,120 | | | 96,480 | | 96,437 | | | (96,480) | | | 0002 |
| INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/05/2006 | 07/07/2011 | 07/07/2011 | MATURITY | | 33,000,000 | 5.19 | 596,970 | 198,990 | | | 795,960 | | 795,603 | | | (795,960) | | | 0002 |
| INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 07/12/2011 | 07/12/2011 | MATURITY | | 4,000,000 | 5.11 | 72,000 | 24,000 | | | 96,000 | | 95,956 | | | (96,000) | | | 0002 |
| INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/10/2006 | 07/12/2011 | 07/12/2011 | MATURITY | | 18,000,000 | 5.11 | 324,000 | 108,000 | | | 432,000 | | 431,800 | | | (432,000) | | | 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 | 07/19/2011 | MATURITY | | 5,000,000 | 5.04 | 90,600 | 30,200 | | | 120,800 | | 120,742 | | | (120,800) | | | 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 | 07/19/2011 | MATURITY | | 21,000,000 | 5.04 | 380,520 | 126,840 | | | 507,360 | | 507,115 | | | (507,360) | | | 0002 |
| INT RATE CAP0194 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/19/2006 | 07/21/2011 | 07/21/2011 | MATURITY | | 34,000,000 | 5.06 | 617,100 | 205,700 | | | 822,800 | | 822,398 | | | (822,800) | | | 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 | 07/27/2011 | MATURITY | | 24,000,000 | 5.01 | 435,240 | 145,080 | | | 580,320 | | 580,026 | | | (580,320) | | | 0002 |
| INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 08/02/2011 | 08/02/2011 | MATURITY | | 4,000,000 | 4.92 | 75,180 | 25,060 | | | 100,240 | | 100,187 | | | (100,240) | | | 0002 |
| INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 07/31/2006 | 08/02/2011 | 08/02/2011 | MATURITY | | 25,000,000 | 4.92 | 469,875 | 156,625 | | | 626,500 | | 626,171 | | | (626,500) | | | 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 | 08/09/2011 | MATURITY | | 5,000,000 | 4.85 | 90,600 | 30,200 | | | 120,800 | | 120,734 | | | (120,800) | | | 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 | 08/09/2011 | MATURITY | | 23,000,000 | 4.85 | 416,760 | 138,920 | | | 555,680 | | 555,376 | | | (555,680) | | | 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 | 08/31/2011 | MATURITY | | 5,000,000 | 4.77 | 87,375 | 29,125 | | | 116,500 | | 116,428 | | | (116,500) | | | 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 | 08/31/2011 | MATURITY | | 14,000,000 | 4.77 | 244,650 | 81,550 | | | 326,200 | | 325,999 | | | (326,200) | | | 0002 |
| INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/07/2011 | 09/07/2011 | MATURITY | | 4,000,000 | 4.72 | 72,720 | 24,240 | | | 96,960 | | 96,898 | | | (96,960) | | | 0002 |
| INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 09/05/2006 | 09/07/2011 | 09/07/2011 | MATURITY | | 22,000,000 | 4.72 | 399,960 | 133,320 | | | 533,280 | | 532,939 | | | (533,280) | | | 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 | 09/11/2011 | MATURITY | | 1,000,000 | 4.72 | 18,270 | 6,090 | | | 24,360 | | 24,344 | | | (24,360) | | | 0002 |

# 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 CAP0200 ON LIABILITY-STRIKE 5YR CMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/07/2006 | 09/11/2011 | 09/11/2011 | MATURITY | | 14,000,000 | 4.72 | 255,780 | 85,260 | | | 341,040 | | 340,817 | | | (341,040) | | | 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 | 09/13/2011 | MATURITY | | 6,000,000 | 4.73 | 108,540 | 36,180 | | | 144,720 | | 144,625 | | | (144,720) | | | 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 | 09/13/2011 | MATURITY | | 13,000,000 | 4.73 | 235,170 | 78,390 | | | 313,560 | | 313,353 | | | (313,560) | | | 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 | 09/20/2011 | MATURITY | | 2,000,000 | 4.80 | 35,250 | 11,750 | | | 47,000 | | 46,968 | | | (47,000) | | | 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 | 09/20/2011 | MATURITY | | 12,000,000 | 4.80 | 211,500 | 70,500 | | | 282,000 | | 281,808 | | | (282,000) | | | 0002 |
| INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 09/27/2011 | 09/27/2011 | MATURITY | | 2,000,000 | 4.52 | 36,150 | 12,050 | | | 48,200 | | 48,166 | | | (48,200) | | | 0002 |
| INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 09/25/2006 | 09/27/2011 | 09/27/2011 | MATURITY | | 12,000,000 | 4.52 | 216,900 | 72,300 | | | 289,200 | | 288,996 | | | (289,200) | | | 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 | 10/04/2011 | MATURITY | | 10,000,000 | 4.55 | 186,600 | 62,200 | | | 248,800 | | 248,618 | | | (248,800) | | | 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 | 10/04/2011 | MATURITY | | 2,000,000 | 4.55 | 37,320 | 12,440 | | | 49,760 | | 49,724 | | | (49,760) | | | 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 | 10/25/2011 | MATURITY | | 4,000,000 | 4.79 | 71,400 | 23,800 | | | 95,200 | | 95,123 | | | (95,200) | | | 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 | 10/25/2011 | MATURITY | | 1,000,000 | 4.79 | 17,850 | 5,950 | | | 23,800 | | 23,781 | | | (23,800) | | | 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 | 11/08/2011 | MATURITY | | 13,000,000 | 4.70 | 225,810 | 75,270 | | | 301,080 | | 300,562 | | | (301,080) | | | 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 | 11/08/2011 | MATURITY | | 2,000,000 | 4.70 | 34,740 | 11,580 | | | 46,320 | | 46,240 | | | (46,320) | | | 0002 |
| INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 11/01/2009 | 08/15/2014 | 11/08/2011 | SALE | | 300,000 | 2.77 | | 20,370 | | | 20,370 | | 12,696 | | | (20,370) | | | 0002 |
| INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 10/19/2009 | 09/15/2014 | 11/08/2011 | SALE | | 1,000,000 | 2.74 | | 65,400 | | | 65,400 | | 38,275 | | | (65,400) | | | 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 | 11/08/2011 | SALE | | 1,200,000 | 2.73 | | 86,400 | | | 86,400 | | 51,926 | | | (86,400) | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | 11/08/2011 | SALE | | 3,400,000 | 2.68 | | 241,886 | | | 241,886 | | 130,570 | | | (241,886) | | | 0002 |
| INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/22/2010 | 12/15/2014 | 11/08/2011 | SALE | | 100,000 | 2.68 | | 7,114 | | | 7,114 | | 3,840 | | | (7,114) | | | 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 | 11/08/2011 | SALE | | 1,600,000 | 2.61 | | 105,193 | | | 105,193 | | 50,618 | | | (105,193) | | | 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 | 11/08/2011 | SALE | | 600,000 | 2.61 | | 39,447 | | | 39,447 | | 18,982 | | | (39,447) | | | 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 | 11/08/2011 | SALE | | 3,300,000 | 2.67 | | 220,917 | | | 220,917 | | 99,069 | | | (220,917) | | | 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 | 11/08/2011 | SALE | | 300,000 | 2.67 | | 20,083 | | | 20,083 | | 9,006 | | | (20,083) | | | 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 | 11/08/2011 | SALE | | 6,700,000 | 2.46 | | 450,921 | | | 450,921 | | 157,707 | | | (450,921) | | | 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 | 11/08/2011 | SALE | | 5,900,000 | 2.46 | | 397,079 | | | 397,079 | | 138,876 | | | (397,079) | | | 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 | 11/08/2011 | SALE | | 6,100,000 | 2.26 | | 331,901 | | | 331,901 | | 63,342 | | | (331,901) | | | 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 | 11/08/2011 | SALE | | 700,000 | 2.26 | | 38,087 | | | 38,087 | | 7,269 | | | (38,087) | | | 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 | 11/08/2011 | SALE | | 3,600,000 | 1.66 | | 134,374 | | 1,374 | 134,374 | | (75,161) | | | (134,374) | | | 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 | 11/08/2011 | SALE | | 3,800,000 | 1.71 | | 153,534 | | | 153,534 | | (44,748) | | | (153,534) | | | 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 | 11/08/2011 | SALE | | 800,000 | 1.71 | | 32,323 | | | 32,323 | | (9,421) | | | (32,323) | | | 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 | 11/08/2011 | SALE | | 3,000,000 | 1.41 | | 93,506 | | | 93,506 | | (81,955) | | | (93,506) | | | 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 | 11/08/2011 | SALE | | 500,000 | 1.41 | | 15,584 | | | 15,584 | | (13,659) | | | (15,584) | | | 0002 |
| INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/12/2011 | 11/15/2015 | 11/08/2011 | SALE | | 7,100,000 | 2.19 | | 421,061 | | | 421,061 | | | | | (421,061) | | | 0002 |
| INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 01/12/2011 | 11/15/2015 | 11/08/2011 | SALE | | 4,400,000 | 2.19 | | 260,939 | | | 260,939 | | | | | (260,939) | | | 0002 |
| INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 02/18/2011 | 01/15/2016 | 11/08/2011 | SALE | | 4,000,000 | 2.56 | | 232,048 | | | 232,048 | | | | | (232,048) | | | 0002 |
| INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 02/18/2011 | 01/15/2016 | 11/08/2011 | SALE | | 1,700,000 | 2.56 | | 98,620 | | | 98,620 | | | | | (98,620) | | | 0002 |
| INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/15/2011 | 02/15/2016 | 11/08/2011 | SALE | | 4,200,000 | 2.20 | | 222,448 | | | 222,448 | | | | | (222,448) | | | 0002 |
| INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 03/15/2011 | 02/15/2016 | 11/08/2011 | SALE | | 2,300,000 | 2.20 | | 121,817 | | | 121,817 | | | | | (121,817) | | | 0002 |
| INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 04/07/2011 | 03/15/2016 | 11/08/2011 | SALE | | 13,600,000 | 2.50 | | 824,000 | | | 824,000 | | | | | (824,000) | | | 0002 |
| INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | MORGAN STANLEY | 06/16/2011 | 05/15/2016 | 11/08/2011 | SALE | | 28,000,000 | 1.84 | | 1,148,384 | | | 1,148,384 | | | | | (1,148,384) | | | 0002 |

# 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/21/2011 | 06/15/2016 | 11/08/2011 | SALE | | 40,900,000 | 1.84 | | 1,776,258 | | | 1,776,258 | | | | | (1,776,258) | | | 0002 |
| INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 07/21/2011 | 06/15/2016 | 11/08/2011 | SALE | | 800,000 | 1.84 | | 34,743 | | | 34,743 | | | | | (34,743) | | | 0002 |
| INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 08/25/2011 | 07/15/2016 | 11/08/2011 | SALE | | 12,100,000 | 1.29 | | 180,000 | | | 180,000 | | | | | (180,000) | | | 0002 |
| INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | JP MORGAN CHASE BANK | 09/22/2011 | 08/15/2016 | 11/08/2011 | SALE | | 26,800,000 | 1.11 | | | 104,000 | | | | | | | 104,000 | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | 11/09/2011 | SALE | | 1,300,000 | 2.49 | | 82,968 | | | 82,968 | | | | | (82,968) | | | 0002 |
| INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | UBS AG | 11/23/2009 | 10/15/2014 | 11/09/2011 | SALE | | 700,000 | 2.49 | | 44,675 | | | 44,675 | | | | | (44,675) | | | 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 | 11/09/2011 | SALE | | 1,300,000 | 2.67 | | 91,000 | | | 91,000 | | | | | (91,000) | | | 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 | 11/09/2011 | SALE | | 500,000 | 2.67 | | 35,000 | | | 35,000 | | | | | (35,000) | | | 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 | 11/09/2011 | SALE | | 4,000,000 | 1.94 | | 195,122 | | | 195,122 | | | | | (195,122) | | | 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 | 11/09/2011 | SALE | | 100,000 | 1.94 | | 4,878 | | | 4,878 | | | | | (4,878) | | | 0002 |
| INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 01/14/2011 | 12/15/2015 | 11/09/2011 | SALE | | 4,800,000 | 2.13 | | 269,159 | | | 269,159 | | | | | (269,159) | | | 0002 |
| INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | BANK OF AMERICA | 01/14/2011 | 12/15/2015 | 11/09/2011 | SALE | | 5,900,000 | 2.13 | | 330,841 | | | 330,841 | | | | | (330,841) | | | 0002 |
| INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/20/2011 | 04/15/2016 | 11/09/2011 | SALE | | 30,600,000 | 2.03 | | 1,475,841 | | | 1,475,841 | | | | | (1,475,841) | | | 0002 |
| INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12 | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 05/20/2011 | 04/15/2016 | 11/09/2011 | SALE | | 3,300,000 | 2.03 | | 159,159 | | | 159,159 | | | | | (159,159) | | | 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 | 11/15/2011 | MATURITY | | 2,000,000 | 4.61 | 34,620 | 11,540 | | | 46,160 | | 46,119 | | | (46,160) | | | 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 | 11/15/2011 | MATURITY | | 2,000,000 | 4.61 | 34,620 | 11,540 | | | 46,160 | | 46,119 | | | (46,160) | | | 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 | 11/27/2011 | MATURITY | | 7,000,000 | 4.56 | 118,650 | 39,550 | | | 158,200 | | 158,052 | | | (158,200) | | | 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 | 11/27/2011 | MATURITY | | 1,000,000 | 4.56 | 16,950 | 5,650 | | | 22,600 | | 22,579 | | | (22,600) | | | 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 | 11/30/2011 | MATURITY | | 6,000,000 | 4.50 | 104,400 | 34,800 | | | 139,200 | | 139,068 | | | (139,200) | | | 0002 |
| INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 12/04/2006 | 12/06/2011 | 12/06/2011 | MATURITY | | 6,000,000 | 4.38 | 106,200 | 35,400 | | | 141,600 | | 141,462 | | | (141,600) | | | 0002 |
| INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 11/01/2009 | 12/06/2011 | 12/06/2011 | MATURITY | | 2,000,000 | 4.38 | 35,400 | 11,800 | | | 47,200 | | 47,154 | | | (47,200) | | | 0002 |
| INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT | T-LINKED PRODUCTS | EXHIBIT 5 | Interest | GOLDMAN SACHS | 12/20/2006 | 12/22/2011 | 12/22/2011 | MATURITY | | 6,000,000 | 4.56 | 100,260 | 33,420 | | | 133,680 | | 133,541 | | | (133,680) | | | 0002 |
| 0109999. Subtotal - Purchased Options - Hedging Other - Caps | | | | | | | | | | | | 16,738,953 | 16,015,606 | 104,000 | 1,374 | 32,754,559 | XXX | 22,944,382 | | | (32,650,559) | | | XXX |
| 0149999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 18,888,953 | 16,015,606 | 104,000 | 1,374 | 34,904,559 | XXX | 25,071,801 | | | (34,800,559) | | | XXX |
| 0219999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0369999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | 207,631,220 | 120,866,550 | 382,864,795 | (64,881,668) | 385,014,795 | XXX | 2,127,419 | | (64,881,668) | (2,150,000) | | | XXX |
| 0379999. Total Purchased Options - Put Options | | | | | | | | | | | | 1,746,500 | 14,576,045 | 4,033,150 | (11,077,645) | 4,033,150 | XXX | | | (11,077,645) | | | | XXX |
| 0389999. Total Purchased Options - Caps | | | | | | | | | | | | 16,738,953 | 16,015,606 | 104,000 | 1,374 | 32,754,559 | XXX | 22,944,382 | | | (32,650,559) | | | XXX |
| 0399999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0409999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0419999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999. Total Purchased Options | | | | | | | | | | | | 226,116,673 | 151,458,201 | 387,001,945 | (75,957,939) | 421,802,504 | XXX | 25,071,801 | | (75,959,313) | (34,800,559) | | | XXX |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/26/2010 | 03/18/2011 | 02/01/2011 | SALE | 200 | | 1,275.00 | (679,600) | | (864,400) | (291,400) | (864,400) | | | | (291,400) | | | | 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 | 03/02/2011 | SALE | 50 | | 1,275.00 | (169,900) | | (202,600) | (59,350) | (202,600) | | | | (59,350) | | | | 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 | 03/18/2011 | EXERCISE | 600 | | 1,275.00 | (2,458,800) | | (763,200) | 955,800 | (763,200) | | | | 955,800 | | | | 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 | 03/18/2011 | EXERCISE | 650 | | 1,275.00 | (3,183,700) | | (826,800) | 1,035,450 | (826,800) | | | | 1,035,450 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/14/2011 | 03/18/2011 | 03/18/2011 | EXERCISE | 400 | | 1,275.00 | | (2,472,000) | (508,800) | 1,963,200 | (508,800) | | | | 1,963,200 | | | | 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 | 03/18/2011 | EXERCISE | 50 | | 1,250.00 | (244,900) | | (188,600) | 22,150 | (188,600) | | | | 22,150 | | | | 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 | 03/18/2011 | EXERCISE | 350 | | 1,200.00 | (1,703,800) | | (3,070,200) | (397,950) | (3,070,200) | | | | (397,950) | | | | 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 | 03/18/2011 | EXERCISE | 500 | | 1,200.00 | (1,974,000) | | (4,386,000) | (568,500) | (4,386,000) | | | | (568,500) | | | | 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 | 03/18/2011 | SALE | 500 | | 1,300.00 | (2,399,000) | | (2,001,000) | 46,500 | (2,001,000) | | | | 46,500 | | | | 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 | 03/14/2011 | SALE | 500 | | 1,225.00 | (3,624,000) | | (3,351,000) | (438,500) | (3,351,000) | | | | (438,500) | | | | 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 | 01/26/2011 | SALE | 150 | | 1,175.00 | (1,264,200) | | (2,400,300) | (242,550) | (2,400,300) | | | | (242,550) | | | | 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 | 01/03/2011 | SALE | 650 | | 1,250.00 | (5,159,700) | | (6,761,300) | (414,050) | (6,761,300) | | | | (414,050) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2010 | 12/16/2011 | 02/04/2011 | SALE | 500 | | 1,300.00 | (2,949,000) | | (4,031,000) | (448,500) | (4,031,000) | | | | (448,500) | | | | 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 | 01/07/2011 | SALE | 500 | | 1,275.00 | (3,149,000) | | (4,251,000) | (48,500) | (4,251,000) | | | | (48,500) | | | | 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 | 01/21/2011 | SALE | 200 | | 1,275.00 | (1,415,600) | | (1,820,400) | (139,400) | (1,820,400) | | | | (139,400) | | | | 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 | 01/14/2011 | SALE | 400 | | 1,275.00 | (2,831,200) | | (3,720,800) | (358,800) | (3,720,800) | | | | (358,800) | | | | 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 | 01/12/2011 | SALE | 50 | | 1,225.00 | (219,815) | | (712,685) | (247,685) | (712,685) | | | | (247,685) | | | | 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 01/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/17/2010 | 01/21/2011 | 01/12/2011 | SALE | 50 | | 1,225.00 | (391,065) | | (712,685) | (247,685) | (712,685) | | | | (247,685) | | | | 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 | 01/14/2011 | SALE | 50 | | 1,225.00 | (391,065) | | (697,685) | (232,685) | (697,685) | | | | (232,685) | | | | 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 | 01/18/2011 | SALE | 100 | | 1,200.00 | (679,630) | | (2,232,870) | (777,870) | (2,232,870) | | | | (777,870) | | | | 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 | 01/19/2011 | SALE | 100 | | 1,175.00 | (999,630) | | (2,632,870) | (602,870) | (2,632,870) | | | | (602,870) | | | | 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 | 01/18/2011 | SALE | 500 | | 1,225.00 | (1,599,000) | | (3,351,000) | (1,348,500) | (3,351,000) | | | | (1,348,500) | | | | 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 | 01/06/2011 | SALE | 50 | | 1,250.00 | (223,565) | | (350,185) | (103,935) | (350,185) | | | | (103,935) | | | | 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 | 01/07/2011 | SALE | 50 | | 1,250.00 | (223,565) | | (316,435) | (70,185) | (316,435) | | | | (70,185) | | | | 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 | 01/10/2011 | SALE | 50 | | 1,250.00 | (206,065) | | (293,935) | (47,685) | (293,935) | | | | (47,685) | | | | 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 | 01/13/2011 | SALE | 50 | | 1,250.00 | (206,065) | | (397,685) | (151,435) | (397,685) | | | | (151,435) | | | | 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 | 01/13/2011 | SALE | 500 | | 1,250.00 | (799,000) | | (1,701,000) | (608,500) | (1,701,000) | | | | (608,500) | | | | 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 | 01/26/2011 | SALE | 100 | | 1,275.00 | (159,800) | | (308,200) | (108,200) | (308,200) | | | | (108,200) | | | | 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 | 02/14/2011 | SALE | 400 | | 1,275.00 | (639,200) | | (2,280,800) | (1,480,800) | (2,280,800) | | | | (1,480,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/21/2011 | 12/16/2011 | 02/18/2011 | SALE | 500 | | 1,350.00 | | (2,690,000) | (3,586,000) | (896,000) | (3,586,000) | | | | (896,000) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/28/2011 | 12/16/2011 | 02/25/2011 | SALE | 400 | | 1,350.00 | | (1,816,000) | (2,600,800) | (784,800) | (2,600,800) | | | | (784,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/03/2011 | 12/16/2011 | 02/11/2011 | SALE | 450 | | 1,325.00 | | (2,920,500) | (3,366,900) | (446,400) | (3,366,900) | | | | (446,400) | | | | 100.00/100.00 |
| S&P500 FUTURES 02/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 01/12/2011 | 02/18/2011 | 02/17/2011 | SALE | 50 | | 1,250.00 | | (555,000) | (1,110,185) | (555,185) | (1,110,185) | | | | (555,185) | | | | 100.00/100.00 |
| S&P500 FUTURES 02/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 01/12/2011 | 02/18/2011 | 02/14/2011 | SALE | 50 | | 1,250.00 | | (555,000) | (997,685) | (442,685) | (997,685) | | | | (442,685) | | | | 100.00/100.00 |
| S&P500 FUTURES 02/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 01/13/2011 | 02/18/2011 | 01/25/2011 | SALE | 50 | | 1,275.00 | | (325,000) | (312,685) | 12,315 | (312,685) | | | | 12,315 | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2011 | 02/18/2011 | 02/15/2011 | SALE | 300 | | 1,300.00 | | (411,000) | (825,600) | (414,600) | (825,600) | | | | (414,600) | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/13/2011 | 02/18/2011 | 02/15/2011 | SALE | 200 | | 1,300.00 | | (274,000) | (560,400) | (286,400) | (560,400) | | | | (286,400) | | | | 100.00/100.00 |
| S&P500 FUTURES 03/18/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 02/14/2011 | 03/18/2011 | 03/07/2011 | SALE | 50 | | 1,325.00 | | (287,500) | (140,185) | 147,315 | (140,185) | | | | 147,315 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/17/2011 | 03/18/2011 | 02/23/2011 | SALE | 300 | | 1,325.00 | | (840,000) | (465,600) | 374,400 | (465,600) | | | | 374,400 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/17/2011 | 03/18/2011 | 02/24/2011 | SALE | 200 | | 1,325.00 | | (560,000) | (268,400) | 291,600 | (268,400) | | | | 291,600 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 03/18/2011 | 03/08/2011 | SALE | 100 | | 1,350.00 | | (127,000) | (28,200) | 98,800 | (28,200) | | | | 98,800 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/04/2011 | 04/15/2011 | 03/29/2011 | SALE | 50 | | 1,325.00 | | (278,750) | (125,185) | 153,565 | (125,185) | | | | 153,565 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/07/2011 | 04/15/2011 | 03/29/2011 | SALE | 50 | | 1,325.00 | | (275,000) | (125,185) | 149,815 | (125,185) | | | | 149,815 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/07/2011 | 04/15/2011 | 03/30/2011 | SALE | 50 | | 1,350.00 | | (135,000) | (56,435) | 78,565 | (56,435) | | | | 78,565 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/11/2011 | 04/15/2011 | 03/30/2011 | SALE | 50 | | 1,350.00 | | (70,000) | (56,435) | 13,565 | (56,435) | | | | 13,565 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/11/2011 | 04/15/2011 | 03/30/2011 | SALE | 50 | | 1,350.00 | | (70,000) | (70,185) | (185) | (70,185) | | | | (185) | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/24/2011 | 04/15/2011 | 03/30/2011 | SALE | 50 | | 1,350.00 | | (25,000) | (70,185) | (45,185) | (70,185) | | | | (45,185) | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 04/15/2011 | 04/01/2011 | SALE | 50 | | 1,350.00 | | (120,000) | (32,100) | 87,900 | (32,100) | | | | 87,900 | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 04/15/2011 | 04/04/2011 | SALE | 250 | | 1,350.00 | | (600,000) | (103,000) | 497,000 | (103,000) | | | | 497,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/14/2011 | 04/15/2011 | 04/05/2011 | SALE | 50 | | 1,375.00 | | (25,000) | (5,185) | 19,815 | (5,185) | | | | 19,815 | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 04/15/2011 | 04/06/2011 | SALE | 200 | | 1,350.00 | | (480,000) | (64,400) | 415,600 | (64,400) | | | | 415,600 | | | | 100.00/100.00 |
| S&P500 INDEX 04/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/08/2011 | 04/15/2011 | 04/08/2011 | SALE | 300 | | 1,325.00 | | (780,000) | (450,600) | 329,400 | (450,600) | | | | 329,400 | | | | 100.00/100.00 |
| S&P500 FUTURES 05/20/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/29/2011 | 05/20/2011 | 04/19/2011 | SALE | 100 | | 1,325.00 | | (602,500) | (277,870) | 324,630 | (277,870) | | | | 324,630 | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 05/20/2011 | 04/20/2011 | SALE | 100 | | 1,300.00 | | (314,000) | (382,200) | (68,200) | (382,200) | | | | (68,200) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 05/20/2011 | 04/26/2011 | SALE | 100 | | 1,300.00 | | (314,000) | (515,200) | (201,200) | (515,200) | | | | (201,200) | | | | 100.00/100.00 |
| S&P500 FUTURES 05/20/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/18/2011 | 05/20/2011 | 04/26/2011 | SALE | 100 | | 1,300.00 | | (760,000) | (1,147,870) | (387,870) | (1,147,870) | | | | (387,870) | | | | 100.00/100.00 |
| S&P500 INDEX 03/16/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/25/2011 | 03/16/2012 | 04/29/2011 | SALE | 450 | | 1,350.00 | | (3,285,000) | (3,960,900) | (675,900) | (3,960,900) | | | | (675,900) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 05/20/2011 | 05/03/2011 | SALE | 150 | | 1,300.00 | | (471,000) | (903,300) | (432,300) | (903,300) | | | | (432,300) | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 05/20/2011 | 05/04/2011 | SALE | 150 | | 1,300.00 | | (471,000) | (777,300) | (306,300) | (777,300) | | | | (306,300) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/04/2011 | 06/15/2012 | 05/06/2011 | SALE | 350 | | 1,375.00 | | (2,628,500) | (2,643,200) | (14,700) | (2,643,200) | | | | (14,700) | | | | 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 | 05/09/2011 | SALE | 300 | | 1,250.00 | (1,499,400) | | (3,000,600) | (1,007,100) | (3,000,600) | | | | (1,007,100) | | | | 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 | 05/09/2011 | SALE | 300 | | 1,250.00 | (1,751,400) | | (3,510,600) | (983,100) | (3,510,600) | | | | (983,100) | | | | 100.00/100.00 |
| S&P500 INDEX 06/15/2012 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/18/2011 | 06/15/2012 | 05/13/2011 | SALE | 400 | | 1,350.00 | | (2,836,000) | (3,560,800) | (724,800) | (3,560,800) | | | | (724,800) | | | | 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 | 06/17/2011 | EXERCISE | 600 | | 1,150.00 | (4,318,800) | | (7,764,600) | (296,400) | (7,764,600) | | | | (296,400) | | | | 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 | 06/17/2011 | EXERCISE | 750 | | 1,150.00 | (3,598,500) | | (9,705,750) | (370,500) | (9,705,750) | | | | (370,500) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/28/2010 | 06/17/2011 | 06/17/2011 | EXERCISE | 500 | | 1,150.00 | (4,149,000) | | (6,470,500) | (247,000) | (6,470,500) | | | | (247,000) | | | | 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 | 06/17/2011 | EXERCISE | 550 | | 1,200.00 | (2,385,900) | | (4,367,550) | (1,025,200) | (4,367,550) | | | | (1,025,200) | | | | 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 | 06/17/2011 | EXERCISE | 600 | | 1,175.00 | (3,598,800) | | (6,264,600) | (680,400) | (6,264,600) | | | | (680,400) | | | | 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 | 06/17/2011 | EXERCISE | 600 | | 1,175.00 | (3,898,800) | | (6,264,600) | (680,400) | (6,264,600) | | | | (680,400) | | | | 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 | 06/17/2011 | EXERCISE | 550 | | 1,175.00 | (4,833,400) | | (5,742,550) | (623,700) | (5,742,550) | | | | (623,700) | | | | 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 | 06/17/2011 | EXERCISE | 200 | | 1,250.00 | (999,600) | | (588,200) | 740,800 | (588,200) | | | | 740,800 | | | | 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 | 06/17/2011 | EXPIRATION | 50 | | 1,300.00 | (239,900) | | | 204,750 | | | | | 204,750 | | | | 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 | 06/17/2011 | EXERCISE | 600 | | 1,275.00 | (3,898,800) | | (264,600) | 2,906,400 | (264,600) | | | | 2,906,400 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/14/2011 | 06/17/2011 | 06/17/2011 | EXERCISE | 500 | | 1,225.00 | | (4,675,000) | (2,720,500) | 1,954,500 | (2,720,500) | | | | 1,954,500 | | | | 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 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 06/17/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/21/2010 | 06/17/2011 | 06/17/2011 | EXERCISE | 600 | | 1,225.00 | (3,358,800) | | (3,264,600) | 1,628,400 | (3,264,600) | | | | 1,628,400 | | | | 100.00/100.00 |
| S&P500 INDEX 07/15/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/07/2011 | 07/15/2011 | 06/23/2011 | SALE | 400 | | 1,300.00 | | (880,000) | (320,800) | 559,200 | (320,800) | | | | 559,200 | | | | 100.00/100.00 |
| S&P500 FUTURES 07/15/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/10/2011 | 07/15/2011 | 06/29/2011 | SALE | 50 | | 1,300.00 | | (160,000) | (188,935) | (28,935) | (188,935) | | | | (28,935) | | | | 100.00/100.00 |
| S&P500 FUTURES 07/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/06/2011 | 07/15/2011 | 06/30/2011 | SALE | 50 | | 1,325.00 | | (120,000) | (90,185) | 29,815 | (90,185) | | | | 29,815 | | | | 100.00/100.00 |
| S&P500 INDEX 07/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 07/15/2011 | 07/01/2011 | SALE | 200 | | 1,325.00 | | (600,000) | (314,400) | 285,600 | (314,400) | | | | 285,600 | | | | 100.00/100.00 |
| S&P500 INDEX 07/15/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/27/2011 | 07/15/2011 | 07/06/2011 | SALE | 200 | | 1,325.00 | | (600,000) | (320,400) | 279,600 | (320,400) | | | | 279,600 | | | | 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 | 07/21/2011 | SALE | 300 | | 1,250.00 | (793,800) | | (1,178,200) | (201,700) | (1,178,200) | | | | (201,700) | | | | 100.00/100.00 |
| S&P500 FUTURES 08/19/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 06/17/2011 | 08/19/2011 | 08/09/2011 | SALE | 100 | | 1,300.00 | | (622,500) | (7,870) | 614,630 | (7,870) | | | | 614,630 | | | | 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 | 08/15/2011 | SALE | 400 | | 1,225.00 | (2,279,200) | | (924,800) | 3,037,200 | (924,800) | | | | 3,037,200 | | | | 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 | 08/15/2011 | SALE | 200 | | 1,225.00 | (1,139,600) | | (488,400) | 1,492,600 | (488,400) | | | | 1,492,600 | | | | 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 | 08/15/2011 | SALE | 200 | | 1,225.00 | (1,359,600) | | (488,400) | 1,492,600 | (488,400) | | | | 1,492,600 | | | | 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 | 08/23/2011 | SALE | 300 | | 1,200.00 | (2,099,400) | | (345,600) | 3,099,900 | (345,600) | | | | 3,099,900 | | | | 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 | 08/23/2011 | SALE | 300 | | 1,225.00 | (2,039,400) | | (198,600) | 2,772,900 | (198,600) | | | | 2,772,900 | | | | 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 | 08/24/2011 | SALE | 300 | | 1,250.00 | (1,751,400) | | (150,600) | 2,376,900 | (150,600) | | | | 2,376,900 | | | | 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 | 08/26/2011 | SALE | 300 | | 1,250.00 | (1,739,400) | | (126,600) | 2,400,900 | (126,600) | | | | 2,400,900 | | | | 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 | 08/26/2011 | SALE | 100 | | 1,250.00 | (579,800) | | (50,200) | 792,300 | (50,200) | | | | 792,300 | | | | 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 | 09/07/2011 | SALE | 300 | | 1,200.00 | (2,099,400) | | (405,600) | 3,039,900 | (405,600) | | | | 3,039,900 | | | | 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 | 09/09/2011 | SALE | 100 | | 1,225.00 | (679,800) | | (28,200) | 962,300 | (28,200) | | | | 962,300 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 09/16/2011 | 09/09/2011 | SALE | 100 | | 1,225.00 | | (1,125,000) | (28,200) | 1,096,800 | (28,200) | | | | 1,096,800 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 09/16/2011 | 09/14/2011 | SALE | 75 | | 1,225.00 | | (843,750) | (3,450) | 840,300 | (3,450) | | | | 840,300 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/26/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 125 | | 1,225.00 | | (1,406,250) | | 1,406,250 | | | | | 1,406,250 | | | | 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 | 09/16/2011 | EXPIRATION | 300 | | 1,250.00 | (1,739,400) | | | 2,527,500 | | | | | 2,527,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/09/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 300 | | 1,400.00 | | (732,000) | | 732,000 | | | | | 732,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/30/2011 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/23/2011 | 09/30/2011 | 09/30/2011 | EXPIRATION | 100 | | 1,200.00 | | (30,000) | | 30,000 | | | | | 30,000 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2011 | 10/21/2011 | 10/10/2011 | SALE | 100 | | 1,225.00 | | (170,000) | (87,200) | 82,800 | (87,200) | | | | 82,800 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2011 | 10/21/2011 | 10/10/2011 | SALE | 200 | | 1,225.00 | | (340,000) | (172,400) | 167,600 | (172,400) | | | | 167,600 | | | | 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 | 10/11/2011 | SALE | 300 | | 1,150.00 | (2,774,400) | | (2,550,600) | 2,271,900 | (2,550,600) | | | | 2,271,900 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 10/21/2011 | 10/11/2011 | SALE | 300 | | 1,250.00 | | (750,000) | (90,600) | 659,400 | (90,600) | | | | 659,400 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/16/2011 | 10/21/2011 | 10/12/2011 | SALE | 250 | | 1,225.00 | | (800,000) | (318,000) | 482,000 | (318,000) | | | | 482,000 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/26/2011 | 10/21/2011 | 10/12/2011 | SALE | 300 | | 1,275.00 | | (240,000) | (33,600) | 206,400 | (33,600) | | | | 206,400 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/25/2011 | 10/21/2011 | 10/14/2011 | SALE | 200 | | 1,350.00 | | (710,000) | (2,200) | 707,800 | (2,200) | | | | 707,800 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 10/21/2011 | 10/18/2011 | SALE | 100 | | 1,250.00 | | (250,000) | (10,200) | 239,800 | (10,200) | | | | 239,800 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/29/2011 | 10/21/2011 | 10/19/2011 | SALE | 400 | | 1,350.00 | | (792,000) | (2,400) | 789,600 | (2,400) | | | | 789,600 | | | | 100.00/100.00 |
| S&P500 INDEX 10/21/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/25/2011 | 10/21/2011 | 10/19/2011 | SALE | 50 | | 1,350.00 | | (177,500) | (300) | 177,200 | (300) | | | | 177,200 | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2011 | 09/21/2012 | 10/21/2011 | SALE | 100 | | 1,225.00 | | (1,063,000) | (1,184,200) | (121,200) | (1,184,200) | | | | (121,200) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/23/2011 | 09/21/2012 | 10/21/2011 | SALE | 400 | | 1,225.00 | | (3,084,000) | (4,736,800) | (1,652,800) | (4,736,800) | | | | (1,652,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/12/2011 | 12/21/2012 | 10/27/2011 | SALE | 400 | | 1,225.00 | | (3,920,000) | (5,680,800) | (1,760,800) | (5,680,800) | | | | (1,760,800) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 11/18/2011 | 10/27/2011 | SALE | 300 | | 1,275.00 | | (660,000) | (855,600) | (195,600) | (855,600) | | | | (195,600) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1200 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/30/2011 | 09/21/2012 | 10/27/2011 | SALE | 400 | | 1,200.00 | | (3,800,000) | (5,840,800) | (2,040,800) | (5,840,800) | | | | (2,040,800) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/27/2011 | 09/21/2012 | 10/28/2011 | SALE | 400 | | 1,250.00 | | (4,652,000) | (4,720,800) | (68,800) | (4,720,800) | | | | (68,800) | | | | 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 | 11/02/2011 | SALE | 300 | | 1,300.00 | (1,814,400) | | (450,600) | 1,698,900 | (450,600) | | | | 1,698,900 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/05/2010 | 12/16/2011 | 11/02/2011 | SALE | 100 | | 1,300.00 | (589,800) | | (150,200) | 566,300 | (150,200) | | | | 566,300 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2011 | 12/21/2012 | 11/02/2011 | SALE | 300 | | 1,250.00 | | (1,950,000) | (3,480,600) | (1,530,600) | (3,480,600) | | | | (1,530,600) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/26/2011 | 11/18/2011 | 11/02/2011 | SALE | 100 | | 1,250.00 | | (230,000) | (214,200) | 15,800 | (214,200) | | | | 15,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/23/2011 | 11/18/2011 | 11/02/2011 | SALE | 300 | | 1,250.00 | | (570,000) | (642,600) | (72,600) | (642,600) | | | | (72,600) | | | | 100.00/100.00 |
| S&P500 INDEX 09/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/14/2011 | 09/21/2012 | 11/02/2011 | SALE | 250 | | 1,225.00 | | (2,657,500) | (2,875,500) | (218,000) | (2,875,500) | | | | (218,000) | | | | 100.00/100.00 |
| S&P500 INDEX 11/04/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/01/2011 | 11/04/2011 | 11/03/2011 | SALE | 100 | | 1,275.00 | | (12,000) | (31,200) | (19,200) | (31,200) | | | | (19,200) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2011 | 12/21/2012 | 11/04/2011 | SALE | 150 | | 1,250.00 | | (975,000) | (1,830,300) | (855,300) | (1,830,300) | | | | (855,300) | | | | 100.00/100.00 |
| S&P500 INDEX 11/04/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/01/2011 | 11/04/2011 | 11/04/2011 | EXPIRATION | 100 | | 1,275.00 | | (12,000) | | 12,000 | | | | | 12,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/07/2011 | 12/16/2011 | 11/08/2011 | SALE | 200 | | 1,325.00 | | (1,210,000) | (265,400) | 944,600 | (265,400) | | | | 944,600 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/03/2011 | 12/16/2011 | 11/08/2011 | SALE | 200 | | 1,325.00 | | (1,298,000) | (265,400) | 1,032,600 | (265,400) | | | | 1,032,600 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 11/18/2011 | 11/08/2011 | SALE | 100 | | 1,275.00 | | (140,000) | (147,200) | (7,200) | (147,200) | | | | (7,200) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/15/2011 | 11/18/2011 | 11/08/2011 | SALE | 100 | | 1,275.00 | | (220,000) | (147,200) | 72,800 | (147,200) | | | | 72,800 | | | | 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 | 11/11/2011 | SALE | 150 | | 1,250.00 | (1,190,700) | | (648,300) | 816,450 | (648,300) | | | | 816,450 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/09/2011 | 12/21/2012 | 11/11/2011 | SALE | 400 | | 1,250.00 | | (3,200,000) | (5,240,800) | (2,040,800) | (5,240,800) | | | | (2,040,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/19/2011 | 12/21/2012 | 11/11/2011 | SALE | 50 | | 1,250.00 | | (325,000) | (655,100) | (330,100) | (655,100) | | | | (330,100) | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/24/2011 | 11/18/2011 | 11/14/2011 | SALE | 50 | | 1,275.00 | | (78,000) | (22,600) | 55,400 | (22,600) | | | | 55,400 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 11/18/2011 | 11/14/2011 | SALE | 100 | | 1,275.00 | | (140,000) | (45,200) | 94,800 | (45,200) | | | | 94,800 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/18/2011 | 11/18/2011 | 11/14/2011 | SALE | 200 | | 1,275.00 | | (280,000) | (136,400) | 143,600 | (136,400) | | | | 143,600 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/15/2011 | SALE | 100 | | 1,300.00 | | (60,000) | (6,100) | 53,900 | (6,100) | | | | 53,900 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/15/2011 | SALE | 150 | | 1,300.00 | | (90,000) | (9,150) | 80,850 | (9,150) | | | | 80,850 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/24/2011 | 11/18/2011 | 11/16/2011 | SALE | 200 | | 1,275.00 | | (312,000) | (30,400) | 281,600 | (30,400) | | | | 281,600 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1275 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/24/2011 | 11/18/2011 | 11/17/2011 | SALE | 50 | | 1,275.00 | | (78,000) | (800) | 77,200 | (800) | | | | 77,200 | | | | 100.00/100.00 |
| S&P500 INDEX 11/18/2011 1300 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/12/2011 | 11/18/2011 | 11/17/2011 | SALE | 50 | | 1,300.00 | | (30,000) | (300) | 29,700 | (300) | | | | 29,700 | | | | 100.00/100.00 |
| S&P500 INDEX 11/25/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/21/2011 | 11/25/2011 | 11/25/2011 | EXPIRATION | 200 | | 1,250.00 | | (26,000) | | 26,000 | | | | | 26,000 | | | | 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 | 11/29/2011 | SALE | 300 | | 1,300.00 | (1,814,400) | | (30,600) | 2,118,900 | (30,600) | | | | 2,118,900 | | | | 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 | 12/01/2011 | SALE | 50 | | 1,300.00 | (349,400) | | (19,600) | 338,650 | (19,600) | | | | 338,650 | | | | 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 | 12/01/2011 | SALE | 100 | | 1,300.00 | (604,800) | | (39,200) | 677,300 | (39,200) | | | | 677,300 | | | | 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 | 12/02/2011 | SALE | 300 | | 1,300.00 | (2,096,400) | | (180,600) | 1,968,900 | (180,600) | | | | 1,968,900 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/02/2011 | 12/21/2012 | 12/02/2011 | SALE | 400 | | 1,225.00 | | (3,880,000) | (5,364,800) | (1,484,800) | (5,364,800) | | | | (1,484,800) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/07/2011 | 12/16/2011 | 12/05/2011 | SALE | 200 | | 1,325.00 | | (1,210,000) | (40,400) | 1,169,600 | (40,400) | | | | 1,169,600 | | | | 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 | 12/06/2011 | SALE | 150 | | 1,300.00 | (1,048,200) | | (76,800) | 997,950 | (76,800) | | | | 997,950 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/14/2011 | 12/16/2011 | 12/07/2011 | SALE | 50 | | 1,325.00 | | (333,000) | (11,600) | 321,400 | (11,600) | | | | 321,400 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/07/2011 | 12/16/2011 | 12/07/2011 | SALE | 100 | | 1,325.00 | | (605,000) | (23,200) | 581,800 | (23,200) | | | | 581,800 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1375 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/11/2011 | 12/16/2011 | 12/12/2011 | SALE | 450 | | 1,375.00 | | (2,250,000) | (2,700) | 2,247,300 | (2,700) | | | | 2,247,300 | | | | 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 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P500 INDEX 12/16/2011 1150 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 08/20/2010 | 12/16/2011 | 12/16/2011 | EXERCISE | 600 | | 1,150.00 | (4,738,800) | | (4,503,600) | 5,141,400 | (4,503,600) | | | | 5,141,400 | | | | 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 | 12/16/2011 | EXERCISE | 200 | | 1,150.00 | (1,849,600) | | (1,501,200) | 1,713,800 | (1,501,200) | | | | 1,713,800 | | | | 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 | 12/16/2011 | EXPIRATION | 100 | | 1,250.00 | (793,800) | | | 876,500 | | | | | 876,500 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1250 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 10/11/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 300 | | 1,250.00 | | (876,000) | | 876,000 | | | | | 876,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/04/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 500 | | 1,350.00 | | (2,750,000) | | 2,750,000 | | | | | 2,750,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1350 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/28/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 100 | | 1,350.00 | | (454,000) | | 454,000 | | | | | 454,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1325 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/14/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 350 | | 1,325.00 | | (2,331,000) | | 2,331,000 | | | | | 2,331,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/25/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 400 | | 1,400.00 | | (1,716,000) | | 1,716,000 | | | | | 1,716,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1400 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/18/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 500 | | 1,400.00 | | (2,400,000) | | 2,400,000 | | | | | 2,400,000 | | | | 100.00/100.00 |
| S&P500 INDEX 12/21/2012 1225 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/02/2011 | 12/21/2012 | 12/16/2011 | SALE | 50 | | 1,225.00 | | (485,000) | (575,100) | (90,100) | (575,100) | | | | (90,100) | | | | 100.00/100.00 |
| S&P500 INDEX 12/16/2011 1245 CALL | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/14/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 80 | | 1,245.00 | | (23,200) | | 23,200 | | | | | 23,200 | | | | 100.00/100.00 |
| 0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants | | | | | | | | | | | | (116,439,865) | (94,783,450) | (206,265,750) | 58,007,950 | (206,265,750) | XXX | | | 58,007,950 | | | | XXX |
| S&P500 INDEX 01/21/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 12/30/2010 | 01/21/2011 | 01/12/2011 | SALE | 200 | | 1,200.00 | (89,600) | | (10,200) | 83,800 | (10,200) | | | | 83,800 | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/12/2011 | 02/18/2011 | 02/04/2011 | SALE | 200 | | 1,225.00 | | (174,000) | (28,400) | 145,600 | (28,400) | | | | 145,600 | | | | 100.00/100.00 |
| S&P500 INDEX 02/18/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/20/2011 | 02/18/2011 | 02/10/2011 | SALE | 200 | | 1,225.00 | | (160,000) | (20,400) | 139,600 | (20,400) | | | | 139,600 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 01/18/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 300 | | 1,175.00 | | (210,000) | | 210,000 | | | | | 210,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/24/2011 | 03/18/2011 | 03/16/2011 | SALE | 250 | | 1,225.00 | | (150,000) | (190,500) | (40,500) | (190,500) | | | | (40,500) | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/24/2011 | 03/18/2011 | 03/17/2011 | SALE | 250 | | 1,225.00 | | (150,000) | (22,750) | 127,250 | (22,750) | | | | 127,250 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/01/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 200 | | 1,125.00 | | (60,000) | | 60,000 | | | | | 60,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 02/28/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 300 | | 1,125.00 | | (30,000) | | 30,000 | | | | | 30,000 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/07/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 100 | | 1,125.00 | | (4,000) | | 4,000 | | | | | 4,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 04/15/2011 1250 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 03/14/2011 | 04/15/2011 | 03/24/2011 | SALE | 50 | | 1,250.00 | | (215,000) | (106,435) | 108,565 | (106,435) | | | | 108,565 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 250 | | 1,100.00 | | (2,500) | | 2,500 | | | | | 2,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/15/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 250 | | 1,100.00 | | (2,500) | | 2,500 | | | | | 2,500 | | | | 100.00/100.00 |
| S&P500 INDEX 03/18/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 03/16/2011 | 03/18/2011 | 03/18/2011 | EXPIRATION | 250 | | 1,100.00 | | (22,500) | | 22,500 | | | | | 22,500 | | | | 100.00/100.00 |
| S&P500 INDEX 05/20/2011 1275 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/05/2011 | 05/20/2011 | 05/05/2011 | SALE | 200 | | 1,275.00 | | (220,000) | (60,400) | 159,600 | (60,400) | | | | 159,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1225 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/05/2011 | 06/17/2011 | 05/10/2011 | SALE | 200 | | 1,225.00 | | (110,000) | (70,400) | 39,600 | (70,400) | | | | 39,600 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1200 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 05/16/2011 | SALE | 200 | | 1,200.00 | | (60,000) | (64,400) | (4,400) | (64,400) | | | | (4,400) | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 04/07/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,100.00 | | (60,000) | | 60,000 | | | | | 60,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 500 | | 1,100.00 | | (40,000) | | 40,000 | | | | | 40,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/10/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,100.00 | | (16,000) | | 16,000 | | | | | 16,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/11/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 400 | | 1,100.00 | | (40,000) | | 40,000 | | | | | 40,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/12/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 400 | | 1,100.00 | | (28,000) | | 28,000 | | | | | 28,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 750 | | 1,100.00 | | (75,000) | | 75,000 | | | | | 75,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/16/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 750 | | 1,075.00 | | (37,500) | | 37,500 | | | | | 37,500 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 05/19/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 500 | | 1,075.00 | | (25,000) | | 25,000 | | | | | 25,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/02/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,075.00 | | (4,000) | | 4,000 | | | | | 4,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/13/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 200 | | 1,075.00 | | (2,000) | | 2,000 | | | | | 2,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/14/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 800 | | 1,075.00 | | (4,000) | | 4,000 | | | | | 4,000 | | | | 100.00/100.00 |
| S&P500 INDEX 06/17/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 06/13/2011 | 06/17/2011 | 06/17/2011 | EXPIRATION | 100 | | 1,125.00 | | (1,500) | | 1,500 | | | | | 1,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1175 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 07/07/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 300 | | 1,175.00 | | (150,000) | | 150,000 | | | | | 150,000 | | | | 100.00/100.00 |
| S&P500 INDEX 09/16/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/12/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 75 | | 1,075.00 | | (24,750) | | 24,750 | | | | | 24,750 | | | | 100.00/100.00 |
| S&P500 FUTURES 09/16/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 09/13/2011 | 09/16/2011 | 09/16/2011 | EXPIRATION | 50 | | 1,075.00 | | (12,500) | | 12,500 | | | | | 12,500 | | | | 100.00/100.00 |
| S&P500 INDEX 09/30/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 09/27/2011 | 09/30/2011 | 09/30/2011 | EXPIRATION | 100 | | 1,100.00 | | (12,000) | | 12,000 | | | | | 12,000 | | | | 100.00/100.00 |
| S&P500 INDEX 11/25/2011 1150 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CBOE | 11/21/2011 | 11/25/2011 | 11/23/2011 | SALE | 100 | | 1,150.00 | | (40,000) | (40,200) | (200) | (40,200) | | | | (200) | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1125 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/19/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 400 | | 1,125.00 | | (1,950,000) | | 1,950,000 | | | | | 1,950,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1075 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/20/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 640 | | 1,075.00 | | (1,920,000) | | 1,920,000 | | | | | 1,920,000 | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 12/07/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 235 | | 1,100.00 | | (88,125) | | 88,125 | | | | | 88,125 | | | | 100.00/100.00 |
| S&P500 FUTURES 12/16/2011 1100 PUT | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | CME | 07/21/2011 | 12/16/2011 | 12/16/2011 | EXPIRATION | 225 | | 1,100.00 | | (675,000) | | 675,000 | | | | | 675,000 | | | | 100.00/100.00 |
| 0449999. Subtotal - Written Options - Hedging Effective - Put Options | | | | | | | | | | | | (89,600) | (6,775,875) | (614,085) | 6,255,790 | (614,085) | XXX | | | 6,255,790 | | | | XXX |
| 0499999. Subtotal - Written Options - Hedging Effective | | | | | | | | | | | | (116,529,465) | (101,559,325) | (206,879,835) | 64,263,740 | (206,879,835) | XXX | | | 64,263,740 | | | | 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 | | | | | | | | | | | | (116,439,865) | (94,783,450) | (206,265,750) | 58,007,950 | (206,265,750) | XXX | | | 58,007,950 | | | | XXX |
| 0799999. Total Written Options - Put Options | | | | | | | | | | | | (89,600) | (6,775,875) | (614,085) | 6,255,790 | (614,085) | XXX | | | 6,255,790 | | | | 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 | | | | | | | | | | | | (116,529,465) | (101,559,325) | (206,879,835) | 64,263,740 | (206,879,835) | XXX | | | 64,263,740 | | | | XXX |
| INT RATE SWAP0239 ON FIXED RATE SECURITIES | 844895AR3 | D 1 | Interest | BANK OF AMERICA | 02/14/2001 | 02/15/2011 | 02/15/2011 | MATURITY | | 18,000,000 | US0003M(6.1140%) | | | | (101,054) | | | | | | | | | 99.77/99.78 |
| INT RATE SWAP0247 ON FIXED RATE SECURITIES | 494550AH9 | D 1 | Interest | UBS AG | 03/09/2001 | 02/15/2011 | 02/15/2011 | MATURITY | | 8,000,000 | US0003M(5.8540%) | | | | (55,684) | | | | | | | | | 99.73/99.73 |

# 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 SWAP0432 ON FIXED RATE SECURITIES | G2978#AC7 | D 1 | Interest | BANK OF AMERICA | 03/18/2009 | 12/15/2015 | 03/17/2011 | SALE | | 47,000,000 | US0003M(4.8125%) | | | (5,994,260) | (471,474) | (5,455,201) | | | | | (539,059) | (5,455,201) | | 99.97/99.97 |
| INT RATE SWAP0455 ON FIXED RATE SECURITIES | Loan # 122422 | SCHEDULE B | Interest | BANK OF AMERICA | 03/17/2009 | 05/01/2014 | 03/17/2011 | SALE | | 8,971,000 | US0003M(4.5075%) | | | (881,387) | (84,003) | (829,061) | | | | | (52,326) | (829,061) | | 99.79/99.85 |
| INT RATE SWAP0472 ON FIXED RATE SECURITIES | Loan # 122437 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 07/01/2014 | 03/16/2011 | SALE | | 3,300,000 | US0003M(4.1500%) | | | (302,924) | (27,158) | (273,930) | | | | | (28,994) | (273,930) | | 99.97/99.92 |
| INT RATE SWAP0472 ON FIXED RATE SECURITIES | 34486#AA6 | D 1 | Interest | UBS AG | 03/17/2009 | 07/01/2014 | 03/16/2011 | SALE | | 5,000,000 | US0003M(4.1500%) | | | (458,976) | (41,149) | (415,046) | | | | | (43,930) | (415,046) | | 99.96/99.85 |
| INT RATE SWAP0480 ON FIXED RATE SECURITIES | 48203@AA0 | D 1 | Interest | UBS AG | 03/18/2009 | 05/01/2013 | 03/16/2011 | SALE | | 6,200,000 | US0003M(3.9460%) | | | (411,091) | (48,438) | (391,957) | | | | | (19,134) | (391,957) | | 99.98/99.61 |
| INT RATE SWAP0480 ON FIXED RATE SECURITIES | 48203@AB8 | D 1 | Interest | UBS AG | 03/18/2009 | 05/01/2013 | 03/16/2011 | SALE | | 2,300,000 | US0003M(3.9460%) | | | (152,501) | (17,969) | (145,403) | | | | | (7,098) | (145,403) | | 99.99/99.69 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URE0 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | 03/18/2011 | SALE | | 14,000,000 | US0003M(4.5390%) | | | (1,347,980) | (133,682) | (1,269,802) | | | | | (78,177) | (1,269,802) | | 99.97/99.60 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URG5 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | 03/18/2011 | SALE | | 11,000,000 | US0003M(4.5390%) | | | (1,059,127) | (105,036) | (997,702) | | | | | (61,425) | (997,702) | | 99.97/99.87 |
| INT RATE SWAP0492 ON FIXED RATE SECURITIES | 05947URH3 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 02/10/2014 | 03/18/2011 | SALE | | 6,811,000 | US0003M(4.5390%) | | | (655,792) | (65,036) | (617,759) | | | | | (38,033) | (617,759) | | 99.97/99.93 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | Loan # 122454 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | 03/16/2011 | SALE | | 2,412,000 | US0003M(4.6730%) | | | (258,734) | (22,565) | (238,767) | | | | | (19,967) | (238,767) | | 99.93/99.86 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | Loan # 122458 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | 03/16/2011 | SALE | | 2,415,000 | US0003M(4.6730%) | | | (259,056) | (22,593) | (239,064) | | | | | (19,992) | (239,064) | | 99.94/99.90 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | Loan # 122462 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 06/10/2014 | 03/16/2011 | SALE | | 6,000,000 | US0003M(4.6730%) | | | (643,617) | (56,133) | (593,947) | | | | | (49,670) | (593,947) | | 99.98/99.91 |
| INT RATE SWAP0495 ON FIXED RATE SECURITIES | 75884RAL7 | D 1 | Interest | UBS AG | 03/17/2009 | 06/10/2014 | 03/16/2011 | SALE | | 5,000,000 | US0003M(4.6730%) | | | (536,348) | (46,777) | (494,956) | | | | | (41,392) | (494,956) | | 99.98/99.87 |
| INT RATE SWAP0516 ON FIXED RATE SECURITIES | 01403*AB9 | D 1 | Interest | UBS AG | 03/18/2009 | 09/24/2014 | 03/16/2011 | SALE | | 16,000,000 | US0003M(5.2460%) | | | (2,107,596) | (169,302) | (1,956,583) | | | | | (151,013) | (1,956,583) | | 99.99/99.80 |
| INT RATE SWAP0522 ON FIXED RATE SECURITIES | 52108HYK4 | D 1 | Interest | UBS AG | 03/18/2009 | 10/15/2013 | 03/16/2011 | SALE | | 15,000,000 | US0003M(4.9750%) | | | (1,523,733) | (150,115) | (1,453,014) | | | | | (70,719) | (1,453,014) | | 99.89/99.56 |
| INT RATE SWAP0522 ON FIXED RATE SECURITIES | 52108HZY3 | D 1 | Interest | UBS AG | 03/18/2009 | 10/15/2013 | 03/16/2011 | SALE | | 15,000,000 | US0003M(4.9750%) | | | (1,523,733) | (150,115) | (1,453,014) | | | | | (70,719) | (1,453,014) | | 99.90/99.49 |
| INT RATE SWAP0525 ON FIXED RATE SECURITIES | 743759AJ1 | D 1 | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 08/09/2014 | 03/17/2011 | SALE | | 1,000,000 | US0003M(4.9910%) | | | (117,524) | (10,435) | (111,612) | | | | | (5,912) | (111,612) | | 99.98/99.96 |
| INT RATE SWAP0547 ON FIXED RATE SECURITIES | 78387GAP8 | D 1 | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 09/15/2014 | 03/17/2011 | SALE | | 8,000,000 | US0003M(4.4700%) | | | (813,453) | (74,162) | (759,455) | | | | | (53,998) | (759,455) | | 99.68/99.91 |
| INT RATE SWAP0562 ON FIXED RATE SECURITIES | 481927AE1 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 12/31/2014 | 03/18/2011 | SALE | | 4,015,720 | US0003M(4.0100%) | | | (216,057) | (33,530) | (194,286) | | | | | (21,771) | (194,286) | | 99.91/94.17 |
| INT RATE SWAP0568 ON FIXED RATE SECURITIES | 08815#AA4 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 12/21/2014 | 03/15/2011 | SALE | | 8,333,333 | US0003M(4.5910%) | | | (924,652) | (75,494) | (846,179) | | | | | (78,473) | (846,179) | | 99.97/99.93 |
| INT RATE SWAP0587 ON FIXED RATE SECURITIES | 806605AE1 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 10/16/2013 | 03/15/2011 | SALE | | 10,000,000 | US0003M(4.2980%) | | | (935,638) | (83,293) | (806,048) | | | | | (129,590) | (806,048) | | 99.93/99.59 |
| INT RATE SWAP0588 ON FIXED RATE SECURITIES | Loan # 122544 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 01/18/2015 | 03/15/2011 | SALE | | 4,000,000 | US0003M(4.5240%) | | | (432,296) | (35,703) | (398,116) | | | | | (34,181) | (398,116) | | 99.97/99.60 |
| INT RATE SWAP0588 ON FIXED RATE SECURITIES | 20557#AC5 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 01/18/2015 | 03/15/2011 | SALE | | 12,000,000 | US0003M(4.5240%) | | | (1,296,889) | (107,109) | (1,194,347) | | | | | (102,542) | (1,194,347) | | 99.99/99.78 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | Loan # 122615 | SCHEDULE B | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | 03/15/2011 | SALE | | 5,300,000 | US0003M(4.9740%) | | | (678,848) | (52,316) | (629,414) | | | | | (49,434) | (629,414) | | 99.80/99.91 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | 42545#AA8 | D 1 | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | 03/15/2011 | SALE | | 3,500,000 | US0003M(4.9740%) | | | (448,296) | (34,548) | (415,651) | | | | | (32,645) | (415,651) | | 99.99/99.92 |
| INT RATE SWAP0598 ON FIXED RATE SECURITIES | 319460AF8 | D 1 | Interest | MORGAN STANLEY | 03/24/2009 | 04/04/2015 | 03/15/2011 | SALE | | 9,000,000 | US0003M(4.9740%) | | | (1,152,760) | (88,838) | (1,068,816) | | | | | (83,944) | (1,068,816) | | 99.99/99.89 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | Loan # 122611 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | 03/17/2011 | SALE | | 8,105,195 | US0003M(4.8255%) | | | (485,505) | (81,625) | (499,238) | | | | | 13,733 | (499,238) | | 99.96/99.59 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | 46625MRB7 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | 03/15/2011 | SALE | | 5,000,000 | US0003M(4.3600%) | | | (256,887) | (42,957) | (259,733) | | | | | 2,846 | (259,733) | | 99.89/99.52 |
| INT RATE SWAP0619 ON FIXED RATE SECURITIES | 084670AS7 | D 1 | Interest | MORGAN STANLEY | 03/18/2009 | 07/11/2012 | 03/15/2011 | SALE | | 12,000,000 | US0003M(4.3600%) | | | (616,530) | (103,098) | (623,359) | | | | | 6,829 | (623,359) | | 99.99/99.14 |
| INT RATE SWAP0628 ON FIXED RATE SECURITIES | Loan # 122645 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 09/01/2012 | 03/17/2011 | SALE | | 20,620,000 | US0003M(4.1810%) | | | (1,054,984) | (177,702) | (1,073,507) | | | | | 18,523 | (1,073,507) | | 99.96/99.88 |
| INT RATE SWAP0635 ON FIXED RATE SECURITIES | Loan # 122660 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 07/27/2012 | 03/15/2011 | SALE | | 9,000,000 | US0003M(4.3890%) | | | (469,918) | (77,787) | (483,276) | | | | | 13,357 | (483,276) | | 99.98/99.67 |
| INT RATE SWAP0635 ON FIXED RATE SECURITIES | 00760HB*2 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 07/27/2012 | 03/15/2011 | SALE | | 10,000,000 | US0003M(4.3890%) | | | (522,132) | (86,431) | (536,973) | | | | | 14,842 | (536,973) | | 99.99/99.72 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 173067GZ6 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | 03/18/2011 | SALE | | 7,000,000 | US0003M(4.6950%) | | | (829,952) | (69,234) | (761,322) | | | | | (68,630) | (761,322) | | 99.98/99.76 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 46625YNE9 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | 03/18/2011 | SALE | | 2,900,000 | US0003M(4.6950%) | | | (343,837) | (28,683) | (315,405) | | | | | (28,432) | (315,405) | | 99.98/99.89 |
| INT RATE SWAP0637 ON FIXED RATE SECURITIES | 744320AG0 | D 1 | Interest | CITIBANK | 03/18/2009 | 06/13/2015 | 03/18/2011 | SALE | | 10,000,000 | US0003M(4.6950%) | | | (1,185,645) | (98,906) | (1,087,603) | | | | | (98,042) | (1,087,603) | | 99.99/99.96 |
| INT RATE SWAP0664 ON FIXED RATE SECURITIES | 69020*AB6 | D 1 | Interest | UBS AG | 03/23/2009 | 12/15/2015 | 03/16/2011 | SALE | | 6,000,000 | US0003M(5.1000%) | | | (865,105) | (61,626) | (776,035) | | | | | (89,070) | (776,035) | | 99.99/99.97 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 494460BD2 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | 03/18/2011 | SALE | | 5,000,000 | US0003M(5.0850%) | | | (695,161) | (53,900) | (640,080) | | | | | (55,081) | (640,080) | | 99.99/99.98 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 494460BD2 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | 03/18/2011 | SALE | | 5,000,000 | US0003M(5.0850%) | | | (695,161) | (53,900) | (640,080) | | | | | (55,081) | (640,080) | | 99.99/99.98 |
| INT RATE SWAP0669 ON FIXED RATE SECURITIES | 980888AA9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | 03/18/2011 | SALE | | 10,000,000 | US0003M(5.0850%) | | | (1,390,323) | (107,799) | (1,280,160) | | | | | (110,163) | (1,280,160) | | 99.99/99.98 |

# 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 SWAP0669 ON FIXED RATE SECURITIES | 980888AA9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 11/15/2015 | 03/18/2011 | SALE | | 10,000,000 | US0003M(5.0850%) | | | (1,390,323) | (107,799) | (1,280,160) | | | | | (110,163) | (1,280,160) | | 99.99/99.98 |
| INT RATE SWAP0671 ON FIXED RATE SECURITIES | 15405EAF5 | D 1 | Interest | MORGAN STANLEY | 03/16/2009 | 01/15/2016 | 03/15/2011 | SALE | | 30,000,000 | US0003M(5.0985%) | | | (4,213,974) | (304,159) | (3,890,349) | | | | | (323,625) | (3,890,349) | | 99.99/99.86 |
| INT RATE SWAP0676 ON FIXED RATE SECURITIES | Loan # 122759 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 09/01/2015 | 03/17/2011 | SALE | | 22,000,000 | US0003M(5.0330%) | | | (2,912,281) | (231,592) | (2,705,986) | | | | | (206,295) | (2,705,986) | | 99.73/99.97 |
| INT RATE SWAP0677 ON FIXED RATE SECURITIES | Loan # 500002 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 10/01/2012 | 03/16/2011 | SALE | | 19,000,000 | US0003M(5.0170%) | | | (1,296,813) | (191,600) | (1,311,909) | | | | | 15,096 | (1,311,909) | | 99.90/99.75 |
| INT RATE SWAP0682 ON FIXED RATE SECURITIES | 126650BC3 | D 1 | Interest | CITIBANK | 03/16/2009 | 01/10/2028 | 03/18/2011 | SALE | | 43,730,000 | US0003M(5.1625%) | | | (6,357,631) | (479,750) | (5,569,677) | | | | | (787,954) | (5,569,677) | | 99.18/99.90 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 466488AL3 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | 03/16/2011 | SALE | | 5,000,000 | US0003M(4.9000%) | | | (569,914) | (49,245) | (529,606) | | | | | (40,307) | (529,606) | | 99.89/99.57 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 88947EAE0 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | 03/16/2011 | SALE | | 4,000,000 | US0003M(4.9000%) | | | (455,931) | (39,396) | (423,685) | | | | | (32,246) | (423,685) | | 99.92/99.63 |
| INT RATE SWAP0689 ON FIXED RATE SECURITIES | 05461TAA5 | D 1 | Interest | UBS AG | 03/23/2009 | 06/01/2014 | 03/16/2011 | SALE | | 6,000,000 | US0003M(4.9000%) | | | (683,896) | (59,094) | (635,528) | | | | | (48,369) | (635,528) | | 99.89/99.66 |
| INT RATE SWAP0694 ON FIXED RATE SECURITIES | 743759AK8 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 09/15/2015 | 03/17/2011 | SALE | | 1,165,000 | US0003M(4.8580%) | | | (148,117) | (11,804) | (136,293) | | | | | (11,824) | (136,293) | | 99.98/99.97 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | 52108MDS9 | D 1 | Interest | UBS AG | 03/23/2009 | 01/15/2016 | 03/16/2011 | SALE | | 1,600,000 | US0003M(4.8255%) | | | (212,551) | (13,096) | (188,837) | | | | | (23,715) | (188,837) | | 99.97/99.80 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | 52108MDS9 | D 1 | Interest | UBS AG | 03/23/2009 | 01/15/2016 | 03/16/2011 | SALE | | 6,400,000 | US0003M(4.8255%) | | | (850,206) | (52,383) | (755,346) | | | | | (94,860) | (755,346) | | 99.97/99.80 |
| INT RATE SWAP0724 ON FIXED RATE SECURITIES | 526057AW4 | D 1 | Interest | UBS AG | 03/23/2009 | 04/15/2016 | 03/16/2011 | SALE | | 10,000,000 | US0003M(5.6280%) | | | (1,726,778) | (114,044) | (1,569,199) | | | | | (157,579) | (1,569,199) | | 99.98/99.86 |
| INT RATE SWAP0725 ON FIXED RATE SECURITIES | 68402LAC8 | D 1 | Interest | UBS AG | 03/16/2009 | 01/15/2016 | 03/16/2011 | SALE | | 20,000,000 | US0003M(5.6200%) | | | (3,379,603) | (227,745) | (3,082,302) | | | | | (297,301) | (3,082,302) | | 99.98/99.82 |
| INT RATE SWAP0728 ON FIXED RATE SECURITIES | 152312AT1 | D 1 | Interest | UBS AG | 03/23/2009 | 05/11/2016 | 03/16/2011 | SALE | | 2,000,000 | US0003M(5.6335%) | | | (348,172) | (22,842) | (315,659) | | | | | (32,513) | (315,659) | | 99.98/99.97 |
| INT RATE SWAP0729 ON FIXED RATE SECURITIES | 902671AA4 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 05/01/2013 | 03/15/2011 | SALE | | 10,000,000 | US0003M(5.5560%) | | | (998,827) | (111,103) | (981,469) | | | | | (17,358) | (981,469) | | 99.99/99.74 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 69352JAH0 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | 03/18/2011 | SALE | | 3,000,000 | US0003M(5.5785%) | | | (503,120) | (35,635) | (467,354) | | | | | (35,766) | (467,354) | | 99.98/99.96 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 48121CJN7 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | 03/18/2011 | SALE | | 29,000,000 | US0003M(5.5785%) | | | (4,863,491) | (344,476) | (4,517,756) | | | | | (345,736) | (4,517,756) | | 99.99/99.97 |
| INT RATE SWAP0743 ON FIXED RATE SECURITIES | 00817YAE8 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/13/2016 | 03/18/2011 | SALE | | 15,000,000 | US0003M(5.5785%) | | | (2,515,599) | (178,177) | (2,336,770) | | | | | (178,829) | (2,336,770) | | 99.98/99.97 |
| INT RATE SWAP0745 ON FIXED RATE SECURITIES | Loan # 122821 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 08/01/2013 | 03/15/2011 | SALE | | 23,250,000 | US0001M(5.4600%) | | | (2,512,517) | (255,384) | (2,449,240) | | | | | (63,276) | (2,449,240) | | 99.68/99.37 |
| INT RATE SWAP0745 ON FIXED RATE SECURITIES | 02635PTD5 | D 1 | Interest | MORGAN STANLEY | 03/17/2009 | 08/01/2013 | 03/15/2011 | SALE | | 10,000,000 | US0001M(5.4600%) | | | (1,080,652) | (109,843) | (1,053,437) | | | | | (27,216) | (1,053,437) | | 99.99/99.22 |
| INT RATE SWAP0751 ON FIXED RATE SECURITIES | 94403*AY2 | D 1 | Interest | UBS AG | 03/16/2009 | 05/04/2016 | 03/17/2011 | SALE | | 15,000,000 | US0003M(5.6285%) | | | (1,806,529) | (177,744) | (1,718,397) | | | | | (88,132) | (1,718,397) | | 99.92/99.78 |
| INT RATE SWAP0753 ON FIXED RATE SECURITIES | 59023BAJ3 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 04/20/2016 | 03/17/2011 | SALE | | 9,000,000 | US0001M(5.6020%) | | | (1,544,206) | (106,883) | (1,438,644) | | | | | (105,562) | (1,438,644) | | 99.89/99.67 |
| INT RATE SWAP0753 ON FIXED RATE SECURITIES | 92976VAJ7 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 04/20/2016 | 03/17/2011 | SALE | | 10,000,000 | US0001M(5.6020%) | | | (1,715,785) | (118,759) | (1,598,493) | | | | | (117,292) | (1,598,493) | | 99.90/99.68 |
| INT RATE SWAP0754 ON FIXED RATE SECURITIES | 60687UAJ6 | D 1 | Interest | CITIBANK | 03/16/2009 | 08/12/2015 | 03/18/2011 | SALE | | 19,000,000 | US0001M(5.6410%) | | | (3,100,496) | (230,100) | (2,922,296) | | | | | (178,200) | (2,922,296) | | 99.95/99.46 |
| INT RATE SWAP0754 ON FIXED RATE SECURITIES | 60687UAK3 | D 1 | Interest | CITIBANK | 03/16/2009 | 08/12/2015 | 03/18/2011 | SALE | | 11,113,000 | US0001M(5.6410%) | | | (1,813,464) | (134,584) | (1,709,236) | | | | | (104,228) | (1,709,236) | | 99.95/99.46 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 07387BAA1 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 06/11/2015 | 03/17/2011 | SALE | | 5,000,000 | US0001M(5.6525%) | | | (804,508) | (59,932) | (759,852) | | | | | (44,656) | (759,852) | | 99.96/99.42 |
| INT RATE SWAP0757 ON FIXED RATE SECURITIES | 59022HFY3 | D 1 | Interest | BANK OF AMERICA | 03/23/2009 | 06/11/2015 | 03/17/2011 | SALE | | 7,500,000 | US0001M(5.6525%) | | | (1,206,761) | (89,897) | (1,139,778) | | | | | (66,983) | (1,139,778) | | 99.95/98.80 |
| INT RATE SWAP0759 ON FIXED RATE SECURITIES | 22545DAJ6 | D 1 | Interest | GOLDMAN SACHS | 03/23/2009 | 06/15/2016 | 03/16/2011 | SALE | | 5,000,000 | US0001M(5.7000%) | | | (912,731) | (58,188) | (830,817) | | | | | (81,914) | (830,817) | | 99.91/99.67 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | 20173MAK6 | D 1 | Interest | UBS AG | 03/23/2009 | 07/10/2016 | 03/16/2011 | SALE | | 5,833,333 | US0001M(5.7380%) | | | (1,081,647) | (44,108) | (984,661) | | | | | (96,986) | (984,661) | | 99.86/99.67 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | 20173MAK6 | D 1 | Interest | UBS AG | 03/23/2009 | 07/10/2016 | 03/16/2011 | SALE | | 8,166,667 | US0001M(5.7380%) | | | (1,514,305) | (61,752) | (1,378,525) | | | | | (135,780) | (1,378,525) | | 99.86/99.67 |
| INT RATE SWAP0762 ON FIXED RATE SECURITIES | 963320AN6 | D 1 | Interest | UBS AG | 03/16/2009 | 06/15/2016 | 03/16/2011 | SALE | | 10,000,000 | US0003M(5.8445%) | | | (1,857,275) | (118,634) | (1,692,777) | | | | | (164,498) | (1,692,777) | | 99.97/99.96 |
| INT RATE SWAP0762 ON FIXED RATE SECURITIES | 792860AJ7 | D 1 | Interest | UBS AG | 03/16/2009 | 06/15/2016 | 03/16/2011 | SALE | | 5,000,000 | US0003M(5.8445%) | | | (928,638) | (59,317) | (846,388) | | | | | (82,249) | (846,388) | | 99.97/99.97 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | 880591CW0 | D 1 | Interest | MORGAN STANLEY | 08/15/2006 | 04/01/2013 | 03/15/2011 | SALE | | 27,500,000 | US0001M(5.4130%) | | | (3,449,648) | (299,339) | (2,579,670) | | | | | (869,978) | (2,579,670) | | 99.58/99.08 |
| INT RATE SWAP0772 ON FIXED RATE SECURITIES | 654730A*4 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 04/01/2013 | 03/15/2011 | SALE | | 25,000,000 | US0001M(5.4130%) | | | (3,136,044) | (272,126) | (2,345,155) | | | | | (790,889) | (2,345,155) | | 99.43/98.49 |
| INT RATE SWAP0773 ON FIXED RATE SECURITIES | 87305QBW0 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 02/01/2015 | 03/15/2011 | SALE | | 40,000,000 | US0001M(5.4525%) | | | (4,601,741) | (438,738) | (5,498,586) | | | | | 896,845 | (5,498,586) | | 99.36/99.47 |
| INT RATE SWAP0773 ON FIXED RATE SECURITIES | 31677AAA2 | D 1 | Interest | MORGAN STANLEY | 11/01/2009 | 02/01/2015 | 03/15/2011 | SALE | | 11,725,000 | US0001M(5.4525%) | | | (1,348,885) | (128,605) | (1,611,773) | | | | | 262,888 | (1,611,773) | | 99.98/99.46 |
| INT RATE SWAP0777 ON FIXED RATE SECURITIES | Loan # 122597 | SCHEDULE B | Interest | UBS AG | 08/16/2006 | 05/01/2015 | 03/16/2011 | SALE | | 26,700,000 | US0001M(5.3875%) | | | (4,020,876) | (292,996) | (3,699,134) | | | | | (321,742) | (3,699,134) | | 99.98/99.61 |
| INT RATE SWAP0785 ON FIXED RATE SECURITIES | 81683RAB0 | D 1 | Interest | UBS AG | 08/16/2006 | 10/01/2013 | 03/17/2011 | SALE | | 17,144,888 | US0001M(5.3320%) | | | (1,226,797) | (193,351) | (1,236,993) | | | | | 10,196 | (1,236,993) | | 99.98/88.34 |
| INT RATE SWAP0787 ON FIXED RATE SECURITIES | 908594AB0 | D 1 | Interest | UBS AG | 08/16/2006 | 06/01/2019 | 03/17/2011 | SALE | | 20,454,545 | US0001M(5.3910%) | | | (2,596,028) | (233,358) | (2,402,564) | | | | | (193,464) | (2,402,564) | | 99.98/97.29 |

# 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 SWAP0812 ON FIXED RATE SECURITIES | 602720B*4 | D 1 | Interest | BANK OF AMERICA | 03/16/2009 | 12/15/2021 | 03/17/2011 | SALE | | 17,000,000 | US0003M(4.9840%) | | | (2,309,936) | (177,012) | (2,054,165) | | | | | (255,771) | (2,054,165) | | 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 | 03/17/2011 | SALE | | 34,750,000 | US0003M(4.8420%) | | | (3,584,019) | (351,223) | (3,444,086) | | | | | (139,933) | (3,444,086) | | 98.31/99.88 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | Loan # 122936 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 02/01/2014 | 03/17/2011 | SALE | | 24,000,000 | US0003M(4.8420%) | | | (2,475,294) | (242,571) | (2,378,649) | | | | | (96,645) | (2,378,649) | | 98.31/99.88 |
| INT RATE SWAP0816 ON FIXED RATE SECURITIES | Loan # 122937 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 02/01/2014 | 03/17/2011 | SALE | | 10,420,000 | US0003M(4.8420%) | | | (1,074,690) | (105,316) | (1,032,730) | | | | | (41,960) | (1,032,730) | | 98.31/99.88 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAK6 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 1,315,789 | US0003M(5.0620%) | | | (190,763) | (11,963) | (174,062) | | | | | (16,701) | (174,062) | | 99.94/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAK6 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 8,684,211 | US0003M(5.0620%) | | | (1,259,033) | (78,958) | (1,148,808) | | | | | (110,226) | (1,148,808) | | 99.94/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAH9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 394,737 | US0003M(5.0620%) | | | (57,229) | (3,589) | (52,219) | | | | | (5,010) | (52,219) | | 91.73/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAH9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 2,605,263 | US0003M(5.0620%) | | | (377,710) | (23,687) | (344,642) | | | | | (33,068) | (344,642) | | 91.73/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAJ9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 1,315,789 | US0003M(5.0620%) | | | (190,763) | (11,963) | (174,062) | | | | | (16,701) | (174,062) | | 99.94/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 17310MAJ9 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 8,684,211 | US0003M(5.0620%) | | | (1,259,033) | (78,958) | (1,148,808) | | | | | (110,226) | (1,148,808) | | 99.94/99.96 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAG1 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 1,315,789 | US0003M(5.0620%) | | | (190,763) | (11,963) | (174,062) | | | | | (16,701) | (174,062) | | 99.95/99.97 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | 61750HAG1 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 03/15/2011 | SALE | | 8,684,211 | US0003M(5.0620%) | | | (1,259,033) | (78,958) | (1,148,808) | | | | | (110,226) | (1,148,808) | | 99.95/99.97 |
| INT RATE SWAP0843 ON FIXED RATE SECURITIES | Loan # 122976 | SCHEDULE B | Interest | MORGAN STANLEY | 03/17/2009 | 06/01/2014 | 03/15/2011 | SALE | | 25,500,000 | US0003M(4.9130%) | | | (2,882,837) | (248,596) | (2,725,841) | | | | | (156,996) | (2,725,841) | | 98.99/99.93 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | Loan # 122983 | SCHEDULE B | Interest | UBS AG | 03/24/2009 | 03/15/2017 | 03/16/2011 | SALE | | 7,047,106 | US0003M(5.1375%) | | | (1,088,057) | (72,946) | (957,378) | | | | | (130,678) | (957,378) | | 99.71/99.97 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | 49307RAD9 | D 1 | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | 03/17/2011 | SALE | | 5,344,000 | US0003M(5.1800%) | | | (827,703) | (57,996) | (748,819) | | | | | (78,884) | (748,819) | | 99.95/99.86 |
| INT RATE SWAP0856 ON FIXED RATE SECURITIES | 49307RAE7 | D 1 | Interest | MERRILL LYNCH | 03/23/2009 | 04/15/2017 | 03/17/2011 | SALE | | 5,640,000 | US0003M(5.1800%) | | | (873,549) | (61,208) | (790,296) | | | | | (83,253) | (790,296) | | 99.95/99.85 |
| INT RATE SWAP0857 ON FIXED RATE SECURITIES | Loan # 123001 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 04/01/2014 | 03/16/2011 | SALE | | 31,050,000 | US0003M(5.0375%) | | | (3,571,847) | (314,476) | (3,355,603) | | | | | (216,244) | (3,355,603) | | 99.94/99.93 |
| INT RATE SWAP0857 ON FIXED RATE SECURITIES | Loan # 123013 | SCHEDULE B | Interest | UBS AG | 03/17/2009 | 04/01/2014 | 03/16/2011 | SALE | | 16,950,000 | US0003M(5.0375%) | | | (1,949,849) | (171,670) | (1,831,803) | | | | | (118,046) | (1,831,803) | | 99.87/99.94 |
| INT RATE SWAP0859 ON FIXED RATE SECURITIES | Loan # 123010 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/17/2009 | 12/01/2017 | 03/17/2011 | SALE | | 19,163,000 | US0001M(5.1175%) | | | (2,879,362) | (207,018) | (2,605,501) | | | | | (273,861) | (2,605,501) | | 99.93/99.75 |
| INT RATE SWAP0866 ON FIXED RATE SECURITIES | Loan # 123035 | SCHEDULE B | Interest | BARCLAY'S CAPITAL | 03/17/2009 | 07/01/2012 | 03/17/2011 | SALE | | 19,700,000 | US0003M(5.1520%) | | | (1,176,373) | (212,308) | (1,219,451) | | | | | 43,078 | (1,219,451) | | 99.03/99.82 |
| INT RATE SWAP0874 ON FIXED RATE SECURITIES | 84604KAE9 | D 1 | Interest | CREDIT SUISSE FB | 03/16/2009 | 06/22/2014 | 03/18/2011 | SALE | | 24,205,000 | US0003M(5.6370%) | | | (3,304,620) | (290,710) | (3,182,767) | | | | | (121,853) | (3,182,767) | | 99.75/99.32 |
| INT RATE SWAP0882 ON FIXED RATE SECURITIES | 902690AP4 | D 1 | Interest | CREDIT SUISSE FB | 03/23/2009 | 06/15/2017 | 03/18/2011 | SALE | | 10,000,000 | US0003M(5.7580%) | | | (1,894,406) | (122,838) | (1,748,031) | | | | | (146,375) | (1,748,031) | | 99.58/99.98 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 46625YNF6 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | 03/17/2011 | SALE | | 10,000,000 | US0003M(5.6630%) | | | (1,591,078) | (119,214) | (1,501,923) | | | | | (89,154) | (1,501,923) | | 99.59/99.76 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 52108H2W3 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | 03/17/2011 | SALE | | 15,000,000 | US0003M(5.6630%) | | | (2,386,616) | (178,820) | (2,252,885) | | | | | (133,731) | (2,252,885) | | 99.58/99.68 |
| INT RATE SWAP0884 ON FIXED RATE SECURITIES | 9297667L1 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 06/15/2015 | 03/17/2011 | SALE | | 3,325,000 | US0003M(5.6630%) | | | (529,033) | (39,639) | (499,390) | | | | | (29,644) | (499,390) | | 99.63/99.87 |
| INT RATE SWAP0885 ON FIXED RATE SECURITIES | 05947UPS1 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 01/15/2014 | 03/15/2011 | SALE | | 2,500,000 | US0003M(5.5790%) | | | (308,779) | (27,883) | (298,485) | | | | | (10,294) | (298,485) | | 99.86/99.01 |
| INT RATE SWAP0885 ON FIXED RATE SECURITIES | 05947UPU6 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 01/15/2014 | 03/15/2011 | SALE | | 500,000 | US0003M(5.5790%) | | | (61,756) | (5,577) | (59,697) | | | | | (2,059) | (59,697) | | 88.17/99.65 |
| INT RATE SWAP0887 ON FIXED RATE SECURITIES | 225470AS2 | D 1 | Interest | MORGAN STANLEY | 03/23/2009 | 09/15/2015 | 03/15/2011 | SALE | | 12,600,000 | US0003M(5.6330%) | | | (2,046,273) | (141,916) | (1,917,388) | | | | | (128,885) | (1,917,388) | | 99.86/99.87 |
| INT RATE SWAP0888 ON FIXED RATE SECURITIES | 61750CAH0 | D 1 | Interest | JP MORGAN CHASE BANK | 03/23/2009 | 12/15/2016 | 03/17/2011 | SALE | | 9,940,000 | US0003M(5.6345%) | | | (1,766,178) | (117,869) | (1,631,188) | | | | | (134,990) | (1,631,188) | | 99.70/99.97 |
| INT RATE SWAP0894 ON FIXED RATE SECURITIES | Loan # 123072 | SCHEDULE B | Interest | GOLDMAN SACHS | 03/17/2009 | 09/01/2017 | 03/16/2011 | SALE | | 21,900,000 | US0003M(5.6690%) | | | (4,174,585) | (251,713) | (3,736,941) | | | | | (437,644) | (3,736,941) | | 99.91/99.98 |
| INT RATE SWAP0852 ON FIXED RATE SECURITIES | Loan # 122983 | SCHEDULE B | Interest | UBS AG | 03/24/2009 | 03/15/2017 | 03/16/2011 | SALE | | 7,952,894 | US0003M(5.1375%) | | | (1,227,908) | (82,322) | (1,080,434) | | | | | (147,475) | (1,080,434) | | 99.71/99.97 |
| INT RATE SWAP0778 ON FIXED RATE SECURITIES | 11778BAA0 | D 1 | Interest | UBS AG | 08/16/2006 | 12/20/2015 | 03/16/2011 | SALE | | 20,500,000 | US0001M(5.4000%) | | | (3,291,982) | (225,477) | (2,989,747) | | | | | (302,235) | (2,989,747) | | 99.98/99.61 |
| INT RATE SWAP0602 ON FIXED RATE SECURITIES | Loan # 122611 | SCHEDULE B | Interest | JP MORGAN CHASE BANK | 03/16/2009 | 08/15/2012 | 03/17/2011 | SALE | | 7,694,805 | US0003M(4.8255%) | | | (460,923) | (77,492) | (473,961) | | | | | 13,038 | (473,961) | | 99.96/99.59 |
| INT RATE SWAP0272 ON FIXED RATE SECURITIES | 42218SAA6 | D 1 | Interest | JP MORGAN CHASE BANK | 06/21/2001 | 04/01/2011 | 04/01/2011 | MATURITY | | 20,000,000 | US0003M(6.0350%) | | | | (286,631) | | | | | | | | | 99.85/98.64 |
| INT RATE SWAP0269 ON FIXED RATE SECURITIES | 361849TR3 | D 1 | Interest | CREDIT SUISSE FB | 03/18/2009 | 04/15/2011 | 04/15/2011 | MATURITY | | 4,750,000 | US0003M(6.1370%) | | | | (80,085) | | | | | | | | | 89.73/93.13 |
| INT RATE SWAP0487 ON FIXED RATE SECURITIES | N6510*AB1 | D 1 | Interest | CREDIT SUISSE FB | 03/26/2004 | 05/04/2011 | 05/04/2011 | MATURITY | | 10,000,000 | US0003M(3.7160%) | | | | (116,587) | | | | | | | | | 99.98/98.22 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | 98259@AA8 | D 1 | Interest | UBS AG | 07/28/2004 | 09/15/2011 | 09/15/2011 | MATURITY | | 15,000,000 | US0003M(4.7370%) | | | | (411,919) | | | | | | | | | 99.98/98.81 |
| INT RATE SWAP0674 ON FIXED RATE SECURITIES | L9385#AB5 | D 1 | Interest | MORGAN STANLEY | 12/02/2005 | 09/17/2011 | 09/17/2011 | MATURITY | | 12,000,000 | US0003M(4.9960%) | | | | (404,956) | | | | | | | | | 99.98/99.60 |
| 0859999. Subtotal - Swaps - Hedging Effective - Interest Rate | | | | | | | | | | | | | | (162,753,146) | (14,968,965) | (151,702,827) | XXX | | | | (11,050,319) | (151,702,827) | | 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 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 SWAP213 ON MTN LIAB | FA4101392 | Exhibit 7 | Currency | MERRILL LYNCH | 11/16/2000 | 01/17/2011 | 01/17/2011 | MATURITY | | 213,450,000 | GBP 6.375%(USD003M+0.50) | | | 24,838,139 | | | | | (20,413,424) | | 24,838,139 | | | 99.16/99.82 |
| INT RATE SWAP241 ON EMTN LIAB | FA4101996 | Exhibit 7 | Currency | MERRILL LYNCH | 02/16/2001 | 01/17/2011 | 01/17/2011 | MATURITY | | 74,715,940 | GBP 6.375%(USD003M+0.45) | | | 4,713,439 | | | | | (3,238,534) | | 4,713,439 | | | 99.98/99.81 |
| INT RATE SWAP248 ON EMTN LIAB | FA4102093 | Exhibit 7 | Currency | MORGAN STANLEY | 03/09/2001 | 01/17/2011 | 01/17/2011 | MATURITY | | 88,080,000 | GBP 6.375%(USD003M+0.44) | | | 7,235,255 | | | | | (5,465,369) | | 7,235,255 | | | 99.98/90.45 |
| INT RATE SWAP0300 ON EMTN LIAB | FA4103299 | Exhibit 7 | Currency | MORGAN STANLEY | 11/08/2001 | 01/17/2011 | 01/17/2011 | MATURITY | | 58,592,000 | GBP 6.375%(USD003M+0.45) | | | 4,951,504 | | | | | (3,771,580) | | 4,951,504 | | | 99.95/99.78 |
| INT RATE SWAP0741 ON FIXED RATE SECURITIES | 81725TC87 | Schedule D | Currency | BARCLAY'S CAPITAL | 06/02/2006 | 11/28/2011 | 11/28/2011 | MATURITY | | 25,000,000 | USD 7.350%(EUR 5.780%) | | | (735,575) | 269,095 | | | | 837,371 | | (735,575) | | | 100.00/100.00 |
| 0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange | | | | | | | | | | | | | | 41,002,761 | 269,095 | | XXX | | (32,051,537) | | 41,002,761 | | | XXX |
| 0909999. Subtotal - Swaps - Hedging Effective | | | | | | | | | | | | | | (121,750,385) | (14,699,870) | (151,702,827) | XXX | | (32,051,537) | | 29,952,442 | (151,702,827) | | XXX |
| INT RATE SWAP0239 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | BANK OF AMERICA | 02/14/2001 | 02/15/2011 | 02/15/2011 | MATURITY | | 5,000,000 | US0003M(6.1140%) | | | | (28,070) | | | (2,959) | | 38,442 | | | | 0005 |
| INT RATE SWAP0245 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 10/09/2002 | 03/01/2011 | 03/01/2011 | MATURITY | | 56,500,000 | US0003M(5.7980%) | | | | (132,357) | | | 131,109 | | 386,218 | | | | 0005 |
| INT RATE SWAP0257 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 05/10/2002 | 02/14/2011 | 02/14/2011 | MATURITY | | 12,155,000 | US0003M(5.8930%) | | | | (39,766) | (2,027) | | 37,617 | | 41,548 | 2,027 | | | 0005 |
| INT RATE SWAP0309 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 03/23/2009 | 02/01/2011 | 02/01/2011 | MATURITY | | 10,000,050 | US0003M(5.8790%) | | | | 15,834 | | | (15,987) | | 62,356 | | | | 0005 |
| INT RATE SWAP0309 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | AMERICAN INT GROUP | 03/23/2009 | 02/01/2011 | 02/01/2011 | MATURITY | | 4,999,950 | US0003M(5.8790%) | | | | 7,917 | | | (7,994) | | 31,177 | | | | 0005 |
| INT RATE SWAP0576 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 01/21/2005 | 01/12/2011 | 01/12/2011 | MATURITY | | 10,000,000 | US0003M(4.1440%) | | | | 2,203 | | | (2,303) | | 13,982 | | | | 0005 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 01/15/2016 | 01/26/2011 | SALE | | 400,000 | US0003M(4.8255%) | | | (50,248) | (3,274) | (33,456) | | 17,660 | | 490 | (16,791) | | | 0005 |
| INT RATE SWAP0697 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 01/15/2016 | 01/26/2011 | SALE | | 1,600,000 | US0003M(4.8255%) | | | (200,990) | (13,096) | (133,824) | | 70,642 | | 1,961 | (67,166) | | | 0005 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 07/10/2016 | 01/26/2011 | SALE | | 4,166,667 | US0001M(5.7380%) | | | (745,048) | (31,506) | (732,821) | | 18,363 | | 9,864 | (12,228) | | | 0005 |
| INT RATE SWAP0761 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 03/23/2009 | 07/10/2016 | 01/26/2011 | SALE | | 5,833,333 | US0001M(5.7380%) | | | (1,043,068) | (44,108) | (1,025,949) | | 25,708 | | 13,809 | (17,119) | | | 0005 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 01/26/2011 | SALE | | 657,895 | US0003M(5.0620%) | | | (92,882) | (5,982) | (49,126) | | 45,617 | | 615 | (43,756) | | | 0005 |
| INT RATE SWAP0828 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/23/2009 | 11/15/2016 | 01/26/2011 | SALE | | 4,342,105 | US0003M(5.0620%) | | | (613,023) | (39,479) | (324,233) | | 301,073 | | 4,058 | (288,790) | | | 0005 |
| INT RATE SWAP0889 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | GOLDMAN SACHS | 03/23/2009 | 06/15/2017 | 01/18/2011 | SALE | | 37,212,000 | US0003M(5.6210%) | | | (6,684,603) | (59,074) | (5,507,531) | | 1,183,186 | | 45,398 | (1,177,072) | | | 0005 |
| INT RATE SWAP1054 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/15/2013 | 01/26/2011 | SALE | | 21,000,000 | US0003M(1.7950%) | | | (398,918) | (2,523) | 26,438 | | 440,700 | | (868) | (425,356) | | | 0005 |
| INT RATE SWAP1056 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 06/13/2013 | 01/26/2011 | SALE | | 15,000,000 | US0003M(1.8790%) | | | (307,561) | (317,337) | (393,091) | | (85,979) | | 12,049 | 85,530 | | | 0005 |
| INT RATE SWAP1103 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 02/17/2011 | 02/22/2016 | 02/23/2011 | SALE | | 10,000,000 | 2.4800%(US0003M) | | | 51,796 | 1,204 | | | | | | 51,796 | | | 0004 |
| INT RATE SWAP1053 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 03/15/2013 | 01/26/2011 | SALE | | 19,460,000 | US0003M(1.7460%) | | | (350,645) | (361,589) | (427,978) | | (76,666) | | 15,440 | 77,333 | | | 0005 |
| INT RATE SWAP0270 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MERRILL LYNCH | 06/11/2001 | 05/15/2011 | 05/15/2011 | MATURITY | | 10,000,000 | US0003M(6.0850%) | | | | (16,549) | (1,506) | | 12,457 | | 200,243 | 1,506 | | | 0005 |
| INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11 | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 05/27/2010 | 06/01/2021 | 05/27/2011 | SALE | | 300,000,000 | US0003M(3.8360%) | | | (17,960,010) | | | | 6,779,938 | | | (17,960,010) | | | 0005 |
| INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11 | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 05/27/2010 | 06/01/2021 | 05/27/2011 | SALE | | 75,000,000 | US0003M(3.8360%) | | | (4,490,003) | | | | 1,694,985 | | | (4,490,003) | | | 0005 |
| INT RATE SWAP1065 ON FIXED RATE SECURITIES EFF.06/02/11 | DEBT SECURITIES | SCHEDULE D | Interest | GOLDMAN SACHS | 05/28/2010 | 06/02/2021 | 05/31/2011 | SALE | | 250,000,000 | US0003M(3.8100%) | | | (14,475,000) | | | | 5,061,199 | | | (14,475,000) | | | 0005 |
| INT RATE SWAP0263 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 07/29/2002 | 06/01/2011 | 06/01/2011 | MATURITY | | 10,000,000 | US0003M(6.1600%) | | | | (185,556) | | | | | 58,326 | | (58,326) | | 0005 |
| INT RATE SWAP0422 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | CREDIT SUISSE FB | 09/08/2003 | 06/01/2011 | 06/01/2011 | MATURITY | | 19,864,000 | US0003M(4.6390%) | | | | (201,331) | | | | | 157,227 | | (157,227) | | 0005 |
| INT RATE SWAP0755 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | GOLDMAN SACHS | 06/19/2006 | 06/21/2011 | 06/21/2011 | MATURITY | | 30,000,000 | 5.6400%(US0001M) | | | | 764,891 | | | (757,705) | | | | | | 0004 |
| INT RATE SWAP0530 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 06/16/2014 | 06/23/2011 | SALE | | 15,000,000 | US0003M(5.0800%) | | | (1,820,216) | (239,770) | (666,770) | | 1,044,524 | | 110,486 | (1,153,446) | | | 0005 |
| INT RATE SWAP0530 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | JP MORGAN CHASE BANK | 03/18/2009 | 06/16/2014 | 06/23/2011 | SALE | | 25,000,000 | US0003M(5.0800%) | | | (3,033,693) | (399,617) | (1,111,283) | | 1,740,873 | | 184,144 | (1,922,410) | | | 0005 |
| INT RATE SWAP0760 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 07/05/2006 | 07/01/2011 | 07/01/2011 | MATURITY | | 15,750,000 | US0001M(5.6530%) | | | | (60,081) | | | | | 366,246 | | (366,246) | | 0005 |
| INT RATE SWAP0359 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | DEUTSCHE BANK | 08/16/2002 | 08/01/2011 | 08/01/2011 | MATURITY | | 8,500,000 | H1515Y(US0003M) | | | | 781 | | | (601) | | (4,652) | | | | 0004 |
| INT RATE SWAP0768 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 08/02/2006 | 08/04/2011 | 08/04/2011 | MATURITY | | 50,000,000 | 5.4225%(US0001M) | | | | 1,535,255 | | | (1,512,398) | | | | | | 0004 |
| INT RATE SWAP1055 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | 08/17/2011 | SALE | | 5,000,000 | US0003M(1.8150%) | | | (118,798) | (116,704) | (68,582) | | | | | (50,215) | | | 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 SWAP1055 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 03/22/2010 | 04/30/2013 | 08/17/2011 | SALE | | 14,000,000 | US0003M(1.8150%) | | | (332,634) | (326,772) | (192,031) | | | | | (140,603) | | | 0005 |
| INT RATE SWAP0529 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 07/28/2004 | 09/15/2011 | 09/15/2011 | MATURITY | | 19,000,000 | US0003M(4.7370%) | | | | (521,764) | | | | | 133,526 | | (133,526) | | 0005 |
| INT RATE SWAP0791 ON VARIABLE RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | UBS AG | 09/18/2006 | 09/20/2011 | 09/20/2011 | MATURITY | | 50,000,000 | 5.3050%(US0001M) | | | | 1,826,957 | | | (1,789,511) | | | | | | 0004 |
| INT RATE SWAP1086 ON FIXED RATE SECURITIES EFF.09/27/11 | DEBT SECURITIES | SCHEDULE D | Interest | BANK OF AMERICA | 09/24/2010 | 09/27/2021 | 09/26/2011 | SALE | | 250,000,000 | US0003M(3.0325%) | | | (23,718,941) | (21,059) | | | (14,904,959) | | | (23,718,941) | | | 0005 |
| INT RATE SWAP1087 ON FIXED RATE SECURITIES EFF.09/27/11 | DEBT SECURITIES | SCHEDULE D | Interest | BANK OF AMERICA | 09/27/2010 | 09/27/2021 | 09/26/2011 | SALE | | 250,000,000 | US0003M(2.9550%) | | | (21,579,479) | (20,521) | | | (16,554,837) | | | (21,579,479) | | | 0005 |
| INT RATE SWAP1117 ON FIXED RATE SECURITIES EFF.06/01/12 | DEBT SECURITIES | SCHEDULE D | Interest | MORGAN STANLEY | 05/27/2011 | 06/01/2019 | 10/05/2011 | SALE | | 475,000,000 | US0003M(3.2000%) | | | (40,100,023) | | | | | | | (40,100,023) | | | 0005 |
| INT RATE SWAP1118 ON FIXED RATE SECURITIES EFF.06/04/12 | DEBT SECURITIES | SCHEDULE D | Interest | GOLDMAN SACHS | 05/31/2011 | 06/04/2019 | 10/06/2011 | SALE | | 250,000,000 | US0003M(3.2000%) | | | (20,125,000) | | | | | | | (20,125,000) | | | 0005 |
| INT RATE SWAP1119 ON FIXED RATE SECURITIES EFF.06/04/12 | DEBT SECURITIES | SCHEDULE D | Interest | GOLDMAN SACHS | 05/31/2011 | 06/04/2022 | 10/06/2011 | SALE | | 75,000,000 | US0003M(3.6300%) | | | (8,820,000) | | | | | | | (8,820,000) | | | 0005 |
| INT RATE SWAP0311 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | SALOMON SWAPCO | 12/14/2001 | 10/15/2011 | 10/15/2011 | MATURITY | | 15,000,000 | US0003M(5.8890%) | | | | (531,661) | | | | | 131,865 | | (131,865) | | 0005 |
| INT RATE SWAP0717 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | CITIBANK | 03/16/2009 | 10/31/2011 | 10/31/2011 | MATURITY | | 15,496,100 | US0003M(5.2375%) | | | | 8,631 | (606) | | (10,863) | | 91,023 | 606 | | | 0005 |
| INT RATE SWAP0312 ON FIXED RATE SECURITIES | DEBT SECURITIES | SCHEDULE D | Interest | BANK OF AMERICA | 12/21/2001 | 12/15/2011 | 12/15/2011 | MATURITY | | 10,000,000 | US0003M(5.8750%) | | | | (411,294) | | | | | 120,984 | | (120,984) | | 0005 |
| 0919999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | | | (167,008,986) | 32,833 | (10,644,376) | XXX | (17,117,113) | | 2,225,958 | (156,364,611) | (968,174) | | XXX |
| CDS CS2523542 ON MORGAN STANLEY | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/19/2008 | 09/20/2013 | 01/20/2011 | SALE | | 25,000,000 | 0.0000%(5.7500%) | | | (3,153,047) | (79,861) | | | 3,006,595 | | | (3,153,047) | | | 0007 |
| CDS CS2559371 ON DEERE & COMPANY | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 10/10/2008 | 12/20/2013 | 03/16/2011 | SALE | | 15,000,000 | 0.0000%(0.9500%) | | | (301,504) | (29,687) | | | 268,229 | | | (301,504) | | | 0007 |
| CDS CS2564488 ON UNION PACIFIC CORPORATI | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 10/15/2008 | 12/20/2013 | 03/16/2011 | SALE | | 10,000,000 | 0.0000%(0.8800%) | | | (195,721) | (18,334) | | | 194,520 | | | (195,721) | | | 0007 |
| CDS CS2595201 ON BANCO BILBAO VIZCAYA AR | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 11/13/2008 | 12/20/2013 | 03/15/2011 | SALE | | 10,000,000 | 0.0000%(0.8200%) | | | 273,440 | (16,856) | | | (446,858) | | | 273,440 | | | 0007 |
| CDS CS2638720 ON TGT 243 12/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 12/11/2008 | 12/20/2013 | 03/16/2011 | SALE | | 20,000,000 | 0.0000%(2.4300%) | | | (1,240,202) | (101,250) | | | 1,280,974 | | | (1,240,202) | | | 0007 |
| CDS CS2899843 UBS300 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/22/2009 | 09/20/2014 | 03/15/2011 | SALE | | 10,000,000 | 0.0000%(3.0000%) | (465,325) | | (648,416) | (43,172) | (311,696) | | 223,744 | | 18,495 | (336,720) | | | 0007 |
| CDS CS2899850 ON BACR-BANK 300 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/22/2009 | 09/20/2014 | 03/17/2011 | SALE | | 10,000,000 | 0.0000%(3.0000%) | (275,721) | | (455,137) | (52,082) | (184,398) | | 513,459 | | 11,251 | (270,739) | | | 0007 |
| CDS CS2920326 ON UBS 100 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | ROYAL BANK OF SCTLND | 07/20/2009 | 09/20/2014 | 03/15/2011 | SALE | | 10,000,000 | 0.0000%(1.0000%) | 394,830 | | 74,883 | (36,485) | 268,459 | | 122,186 | | (15,929) | (193,576) | | | 0007 |
| CDS CS3135379 ON BACF 100 06/20/2017 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 04/13/2010 | 06/20/2017 | 03/16/2011 | SALE | | 15,000,000 | 0.0000%(1.0000%) | 84,187 | | 424,139 | (33,783) | 73,346 | | (593,030) | | (2,533) | 350,793 | | | 0007 |
| CDS CS3155963 ON MAS 100 06/20/2015 | BOND PORTFOLIO | Schedule D | Credit | MORGAN STANLEY | 05/07/2010 | 06/20/2015 | 02/09/2011 | SALE | | 2,000,000 | 0.0000%(1.0000%) | 91,010 | | 79,314 | (4,322) | 77,571 | | (15,969) | | (2,100) | 1,743 | | | 0007 |
| CDS CS3184005 ON BACORP 100 06/20/2020 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/07/2010 | 06/20/2020 | 03/28/2011 | SALE | | 25,000,000 | 0.0000%(1.0000%) | 1,235,054 | | 947,104 | (91,153) | 1,135,552 | | (359,731) | | (30,736) | (188,449) | | | 0007 |
| CDS CS2648968 ON EOP-EOPOPL 110 09/20/2011 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 01/05/2009 | 09/20/2011 | 04/26/2011 | SALE | | 2,500,000 | 0.0000%(1.1000%) | | | (10,398) | (8,861) | | | 12,674 | | | (10,398) | | | 0007 |
| CDS CS3171200 ON RIG-TRANS 100 06/20/2013 | BOND PORTFOLIO | Schedule D | Credit | DEUTSCHE BANK | 05/24/2010 | 06/20/2013 | 05/16/2011 | SALE | | 5,000,000 | 0.0000%(1.0000%) | 5,946 | | 84,115 | (19,630) | 4,052 | | 85,295 | | (740) | 88,167 | | | 0007 |
| CDS CXB679376 ON CDX.NA.HY.15-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 05/12/2011 | 12/20/2015 | 07/01/2011 | SALE | | 20,000,000 | credit event/(5.0000) | (800,000) | | (725,000) | (115,232) | (776,343) | | | | 23,657 | 51,343 | | | 0007 |
| CDS CXB679376 ON CDX.NA.HY.15-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 06/01/2011 | 12/20/2015 | 07/01/2011 | SALE | | 20,000,000 | credit event/(5.0000) | (637,830) | | (775,000) | (71,981) | (626,148) | | | | 11,682 | 148,852 | | | 0007 |
| CDS CXB111222 ON LCDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 07/29/2011 | 06/20/2016 | 08/04/2011 | SALE | | 25,000,000 | credit event/(2.5000) | 234,375 | | 843,750 | (11,083) | 233,709 | | | | (666) | 610,041 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 08/08/2011 | 06/20/2016 | 08/08/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 921,742 | | 1,751,990 | | 921,742 | | | | | 830,248 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | BNPPARIBAS | 08/08/2011 | 06/20/2016 | 08/08/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 921,742 | | 1,781,675 | | 921,742 | | | | | 859,933 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/08/2011 | 06/20/2016 | 08/08/2011 | SALE | | 20,000,000 | credit event/(5.0000) | 975,000 | | 1,350,000 | | 975,000 | | | | | 375,000 | | | 0007 |
| CDS CXB111222 ON LCDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/03/2011 | 06/20/2016 | 08/09/2011 | SALE | | 25,000,000 | credit event/(2.5000) | 625,000 | | 1,625,000 | (12,553) | 622,864 | | | | (2,136) | 1,002,136 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | ROYAL BANK OF SCTLND | 08/08/2011 | 06/20/2016 | 08/09/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 1,666,326 | | 1,209,370 | (7,897) | 1,665,374 | | | | (952) | 456,004 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/08/2011 | 06/20/2016 | 08/09/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 1,666,326 | | 1,152,011 | (7,897) | 1,665,374 | | | | (952) | 513,363 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | CREDIT SUISSE FB | 08/03/2011 | 06/20/2016 | 08/09/2011 | SALE | | 50,000,000 | credit event/(5.0000) | 781,250 | | 3,062,500 | (44,336) | 778,581 | | | | (2,669) | 2,283,920 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 07/29/2011 | 06/20/2016 | 08/15/2011 | SALE | | 30,000,000 | credit event/(5.0000) | 18,750 | | 1,537,500 | (71,003) | 18,580 | | | | (170) | 1,518,920 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | BANK OF AMERICA | 08/15/2011 | 06/20/2016 | 08/22/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 1,123,345 | | 2,260,213 | (53,120) | 1,118,836 | | | | (4,509) | 1,141,377 | | | 0007 |
| CDS CXB777881 ON CDX.NA.IG.16-V1 5Y | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/15/2011 | 06/20/2016 | 08/24/2011 | SALE | | 250,000,000 | credit event/(1.0000) | 1,181,924 | | 2,791,382 | (68,599) | 1,175,825 | | | | (6,099) | 1,615,557 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/09/2011 | 06/20/2016 | 08/24/2011 | SALE | | 20,000,000 | credit event/(5.0000) | | 1,500,000 | 1,500,000 | (54,523) | 1,487,143 | | | | (12,857) | 12,857 | | | 0007 |

# 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 08/25/2011 | 06/20/2016 | 08/30/2011 | SALE | | 20,000,000 | credit event/(5.0000) | | 1,600,000 | 1,375,000 | (18,503) | 1,595,386 | | | | (4,614) | (220,386) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/11/2011 | 06/20/2016 | 08/31/2011 | SALE | | 10,000,000 | credit event/(5.0000) | | 850,000 | 528,000 | (110,628) | 840,761 | | | | (9,239) | (312,761) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/09/2011 | 06/20/2016 | 08/31/2011 | SALE | | 20,000,000 | credit event/(5.0000) | | 1,175,000 | 1,056,000 | (75,211) | 1,160,900 | | | | (14,100) | (104,900) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/02/2011 | 06/20/2016 | 09/15/2011 | SALE | | 10,000,000 | credit event/(5.0000) | | 687,500 | 718,750 | (23,230) | 682,325 | | | | (5,175) | 36,425 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | CITIBANK | 09/02/2011 | 06/20/2016 | 09/15/2011 | SALE | | 10,000,000 | credit event/(5.0000) | | 687,500 | 718,750 | (127,397) | 682,325 | | | | (5,175) | 36,425 | | | 0007 |
| CDS CS3332513 ON DISHN-DDBS 500 03/20/2015 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 03/09/2011 | 03/20/2015 | 09/22/2011 | SALE | | 7,500,000 | credit event/(5.0000) | | (699,998) | (355,957) | (112,037) | (606,826) | | | | 93,172 | 250,869 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 09/19/2011 | 06/20/2016 | 09/28/2011 | SALE | | 15,000,000 | credit event/(5.0000) | | 1,068,750 | 1,293,750 | (24,375) | 1,063,125 | | | | (5,625) | 230,625 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/11/2011 | 06/20/2016 | 09/28/2011 | SALE | | 5,000,000 | credit event/(5.0000) | | 425,000 | 431,250 | (81,566) | 413,573 | | | | (11,427) | 17,677 | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | BARCLAY'S CAPITAL | 08/11/2011 | 06/20/2016 | 10/21/2011 | SALE | | 5,000,000 | credit event/(5.0000) | | 425,000 | 275,000 | (43,830) | 407,008 | | | | (17,992) | (132,008) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/03/2011 | 06/20/2016 | 10/21/2011 | SALE | | 20,000,000 | credit event/(5.0000) | | 2,000,000 | 1,075,000 | (75,943) | 1,974,057 | | | | (25,943) | (899,057) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/11/2011 | 06/20/2016 | 10/25/2011 | SALE | | 5,000,000 | credit event/(5.0000) | | 425,000 | 217,000 | (43,830) | 407,008 | | | | (17,992) | (190,008) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 09/02/2011 | 06/20/2016 | 10/25/2011 | SALE | | 10,000,000 | credit event/(5.0000) | | 687,500 | 434,000 | (58,970) | 666,401 | | | | (21,099) | (232,401) | | | 0007 |
| CDS CXB888993 ON CDX.NA 16 5YR | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/09/2011 | 06/20/2016 | 10/25/2011 | SALE | | 10,000,000 | credit event/(5.0000) | | 587,500 | 434,000 | (3,328) | 561,986 | | | | (25,514) | (127,986) | | | 0007 |
| CDS CS3137920 ON WFC 100 06/20/2017 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 04/16/2010 | 06/20/2017 | 12/12/2011 | SALE | | 10,000,000 | credit event/(1.0000) | (146,040) | | 254,100 | (76,570) | (112,343) | | (167,930) | | 19,541 | 366,443 | | | 0007 |
| CDS CS2554281 ON WINDSTREAM CORP | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 10/08/2008 | 12/20/2013 | 12/13/2011 | SALE | | 3,000,000 | credit event/(3.5500) | | | (91,342) | (102,654) | | | 177,125 | | | (91,342) | | | 0007 |
| CDS CS3373442 ON CYH 500 06/20/2015 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 05/06/2011 | 06/20/2015 | 12/13/2011 | SALE | | 2,750,000 | credit event/(5.0000) | | (33,579) | 130,625 | (79,496) | (28,666) | | | | 4,913 | 159,291 | | | 0007 |
| CDS CS3427222 ON BACORP 100 09/20/2016 | BOND PORTFOLIO | Schedule D | Credit | UBS AG | 08/10/2011 | 09/20/2016 | 12/13/2011 | SALE | | 10,000,000 | credit event/(1.0000) | | 934,900 | 1,160,862 | (97,253) | 872,370 | | | | (62,530) | 288,492 | | | 0007 |
| CDS CS3427230 ON BACORP 100 09/20/2016 | BOND PORTFOLIO | Schedule D | Credit | HSBC | 08/10/2011 | 09/20/2016 | 12/13/2011 | SALE | | 5,000,000 | credit event/(1.0000) | | 457,252 | 567,678 | (47,945) | 426,669 | | | | (30,583) | 141,009 | | | 0007 |
| CDS CS3429806 ON JPM 100 09/20/2014 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 08/11/2011 | 09/20/2014 | 12/13/2011 | SALE | | 35,000,000 | credit event/(1.0000) | | 212,155 | (28,525) | (143,707) | 189,004 | | | | (23,151) | (217,529) | | | 0007 |
| CDS CS3496342 ON KINMKS 500 12/20/2016 | BOND PORTFOLIO | Schedule D | Credit | BANK OF AMERICA | 10/17/2011 | 12/20/2016 | 12/13/2011 | SALE | | 750,000 | credit event/(5.0000) | | (44,312) | (62,340) | (4,604) | (42,979) | | | | 1,333 | (19,360) | | | 0007 |
| CDS CS3401615 ON NAV 500 06/20/2016 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/14/2011 | 06/20/2016 | 12/14/2011 | SALE | | 3,000,000 | credit event/(5.0000) | | (247,701) | (45,464) | (51,549) | (223,000) | | | | 24,701 | 177,536 | | | 0007 |
| CDS CS3414402 ON LEVI→CO 500 09/20/2016 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 06/21/2011 | 09/20/2016 | 12/14/2011 | SALE | | 5,000,000 | credit event/(5.0000) | | 180,971 | 300,000 | (138,804) | 164,388 | | | | (16,583) | 135,612 | | | 0007 |
| CDS CS3432339 ON CSGAG 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | JP MORGAN CHASE BANK | 08/15/2011 | 09/20/2013 | 12/14/2011 | SALE | | 15,000,000 | credit event/(1.0000) | | 62,184 | 78,525 | (60,231) | 52,370 | | | | (9,814) | 26,155 | | | 0007 |
| CDS CS3429764 ON WFC 100 09/20/2013 | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 08/11/2011 | 09/20/2013 | 12/15/2011 | SALE | | 20,000,000 | credit event/(1.0000) | | (41,893) | (41,571) | (63,647) | (35,040) | | | | 6,853 | (6,531) | | | 0007 |
| CDS CS2533764 ON SMITHFIELD FOODS, INC. | BOND PORTFOLIO | Schedule D | Credit | GOLDMAN SACHS | 09/25/2008 | 12/20/2011 | 12/20/2011 | MATURITY | | 3,000,000 | credit event/(5.6500) | | | | (166,675) | | | 150,496 | | | | | | 0007 |
| 0929999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | 923,941 | 21,576,679 | 25,498,823 | (2,885,682) | 22,355,967 | XXX | 4,451,781 | | (174,006) | 3,142,856 | | | XXX |
| INT RATE SWAP0678 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 12/08/2005 | 12/20/2012 | 04/28/2011 | SALE | | 20,148,000 | USD USD0006M0.76(GBP 5.47) | | | (24,008) | (253,644) | (202,725) | | (1,382,460) | | 40,545 | 178,717 | | | 0006 |
| INT RATE SWAP0679 ON FIXED RATE SECURITIES | BOND PORTFOLIO | SCHEDULE D | Currency | BARCLAY'S CAPITAL | 12/08/2005 | 12/20/2015 | 04/28/2011 | SALE | | 20,148,000 | USD USD0006M0.82(GBP 5.47) | | | (688,808) | (264,878) | (352,294) | | (1,022,200) | | 24,941 | (336,514) | | | 0006 |
| 0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | (712,816) | (518,523) | (555,019) | XXX | | (2,404,660) | 65,486 | (157,797) | | | XXX |
| 0969999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | 923,941 | 21,576,679 | (142,222,979) | (3,371,371) | 11,156,573 | XXX | (12,665,332) | (2,404,660) | 2,117,438 | (153,379,552) | (968,174) | | XXX |
| CDS CS3155930 ON MHK 100 06/20/2015 | | | Credit | JP MORGAN CHASE BANK | 05/07/2010 | 06/20/2015 | 02/09/2011 | SALE | | 2,000,000 | 1.0000%(0.0000%) | (91,010) | | (50,624) | 4,322 | (77,571) | | | | 2,100 | 26,947 | | | |
| CDS SPZ500FI1 ON BELLSOUTH CORP | | | Credit | JP MORGAN CHASE BANK | 11/01/2009 | 09/20/2011 | 09/20/2011 | MATURITY | | 5,000,000 | ...0.5200/(credit event) | | | | 18,922 | | | | | | | | | |
| 0989999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | (91,010) | | (50,624) | 23,244 | (77,571) | XXX | | | 2,100 | 26,947 | | | XXX |
| 1029999. Subtotal - Swaps - Replication | | | | | | | | | | | | (91,010) | | (50,624) | 23,244 | (77,571) | XXX | | | 2,100 | 26,947 | | | XXX |
| 1089999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1149999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1159999. Total Swaps - Interest Rate | | | | | | | | | | | | | | (329,762,133) | (14,936,132) | (162,347,202) | XXX | (17,117,113) | | 2,225,958 | (167,414,930) | (152,671,001) | | XXX |
| 1169999. Total Swaps - Credit Default | | | | | | | | | | | | 832,931 | 21,576,679 | 25,448,199 | (2,862,437) | 22,278,396 | XXX | 4,451,781 | | (171,907) | 3,169,803 | | | XXX |
| 1179999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | 40,289,945 | (249,428) | (555,019) | XXX | | (34,456,196) | 65,486 | 40,844,965 | | | XXX |
| 1189999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1199999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1209999. Total Swaps | | | | | | | | | | | | 832,931 | 21,576,679 | (264,023,988) | (18,047,997) | (140,623,825) | XXX | (12,665,332) | (34,456,196) | 2,119,538 | (123,400,163) | (152,671,001) | | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1269999. Subtotal - Forwards | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | 90,698,255 | 33,883,270 | 58,267,725 | (26,395,443) | 28,315,283 | XXX | | (32,051,537) | (11,695,573) | 29,952,442 | (151,702,827) | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | 19,812,894 | 37,592,285 | (142,118,979) | (3,369,997) | 46,061,132 | XXX | 12,406,469 | (2,404,660) | 2,117,438 | (188,180,111) | (968,174) | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | (91,010) | | (50,624) | 23,244 | (77,571) | XXX | | | 2,100 | 26,947 | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | 110,420,139 | 71,475,555 | (83,901,878) | (29,742,196) | 74,298,844 | XXX | 12,406,469 | (34,456,196) | (9,576,035) | (158,200,722) | (152,671,001) | | 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 | 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. |
| 0007 | 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 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) |
| EDH2 | 40 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 03/19/2012 | CME | 12/08/2011 | 99.3900 | 98.9900 | (3,000) | | (3,000) | (3,000) | | | 24,320 | 100.00/100.00 |
| SPH2 | 370 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/16/2012 | CME | 12/08/2011 | 1,251.6000 | 1,252.6000 | 92,875 | | 92,875 | 92,875 | | | 9,250,000 | 100.00/100.00 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | 89,875 | | 89,875 | 89,875 | | | 9,274,320 | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | 89,875 | | 89,875 | 89,875 | | | 9,274,320 | XXX |
| ESH2 | (1,171) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/16/2012 | CME | 12/30/2011 | 1,238.1400 | 1,252.6000 | (846,818) | | (846,818) | (846,818) | | | 5,855,000 | 100.00/100.00 |
| 1339999. Subtotal - Short Futures - Hedging Effective | | | | | | | | | | | | (846,818) | | (846,818) | (846,818) | | | 5,855,000 | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | (846,818) | | (846,818) | (846,818) | | | 5,855,000 | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | (756,943) | | (756,943) | (756,943) | | | 15,129,320 | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | | | | | XXX |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | (756,943) | | (756,943) | (756,943) | | | 15,129,320 | 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 |
|---|---|
| | |

# 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 Effectiveness at Inception and at Termination (a) |
| EDH1 | 50 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 03/14/2011 | CME | 09/10/2010 | 99.4700 | 03/07/2011 | 99.6700 | SALE | | 25,645 | | | 100.00/100.00 |
| EDM1 | 20 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 06/13/2011 | CME | 12/15/2010 | 99.4200 | 04/20/2011 | 99.6900 | SALE | | 13,658 | | | 100.00/100.00 |
| EDU1 | 73 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 09/19/2011 | CME | 12/15/2010 | 99.4500 | 09/07/2011 | 99.6000 | SALE | | 26,738 | | | 100.00/100.00 |
| EDZ1 | 10 | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 12/19/2011 | CME | 09/07/2011 | 99.4700 | 10/10/2011 | 99.4500 | SALE | | (398) | | | 100.00/100.00 |
| ESH1 | 635 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 12/30/2010 | 1,258.9400 | 01/10/2011 | 1,268.5500 | SALE | | 304,591 | | | 100.00/100.00 |
| ESH2 | 50 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/16/2012 | CME | 12/12/2011 | 1,234.2500 | 12/12/2011 | 1,238.8100 | SALE | | 11,395 | | | 100.00/100.00 |
| ESM1 | 979 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/17/2011 | CME | 03/18/2011 | 1,270.1300 | 03/18/2011 | 1,277.9000 | SALE | | 379,982 | | | 100.00/100.00 |
| ESU1 | 457 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/16/2011 | CME | 06/23/2011 | 1,269.7400 | 06/23/2011 | 1,271.4300 | SALE | | 38,490 | | | 100.00/100.00 |
| ESZ1 | 1,030 | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/16/2011 | CME | 09/14/2011 | 1,162.3500 | 09/15/2011 | 1,168.4100 | SALE | | 311,762 | | | 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 | 1,229.5400 | 03/11/2011 | 1,296.3100 | SALE | | 8,711,762 | | | 100.00/100.00 |
| SPH2 | 130 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/16/2012 | CME | 12/06/2011 | 1,249.1500 | 12/14/2011 | 1,220.0500 | SALE | | (946,231) | | | 100.00/100.00 |
| SPM1 | 278 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/17/2011 | CME | 03/18/2011 | 1,292.5100 | 06/17/2011 | 1,303.1100 | SALE | | 736,141 | | | 100.00/100.00 |
| SPU1 | 196 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/16/2011 | CME | 09/14/2011 | 1,259.4900 | 09/16/2011 | 1,216.7300 | EXPIRATION | | (2,095,219) | | | 100.00/100.00 |
| SPZ1 | 83 | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/16/2011 | CME | 10/21/2011 | 1,180.0000 | 12/06/2011 | 1,255.0000 | SALE | | 1,555,943 | | | 100.00/100.00 |
| 1279999. Subtotal - Long Futures - Hedging Effective | | | | | | | | | | | | | | | 9,074,259 | | | XXX |
| EDH2 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/19/2012 | CME | 04/30/2010 | 97.6700 | 08/15/2011 | 99.5300 | SALE | | 782,323 | | | 0001 |
| EDH2 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/19/2012 | CME | 04/30/2010 | 97.6700 | 01/26/2011 | 99.0500 | SALE | | 178,604 | | | 0001 |
| EDH3 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/18/2013 | CME | 04/30/2010 | 96.6200 | 01/26/2011 | 97.9200 | SALE | | 169,530 | | | 0001 |
| EDM2 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 06/18/2012 | CME | 04/30/2010 | 97.3900 | 01/26/2011 | 98.7800 | SALE | | 180,554 | | | 0001 |
| EDU2 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 09/17/2012 | CME | 04/30/2010 | 97.1200 | 08/15/2011 | 99.5700 | SALE | | 1,030,123 | | | 0001 |
| EDU2 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 09/17/2012 | CME | 04/30/2010 | 97.1200 | 01/26/2011 | 98.5000 | SALE | | 179,904 | | | 0001 |
| EDZ1 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 12/19/2011 | CME | 04/30/2010 | 97.9600 | 08/15/2011 | 99.4900 | SALE | | 641,623 | | | 0001 |
| EDZ1 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 12/19/2011 | CME | 04/30/2010 | 97.9600 | 01/26/2011 | 99.2700 | SALE | | 170,154 | | | 0001 |
| EDZ2 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 12/17/2012 | CME | 04/30/2010 | 96.8500 | 08/15/2011 | 99.5300 | SALE | | 1,128,823 | | | 0001 |
| EDZ2 | 52 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 12/17/2012 | CME | 04/30/2010 | 96.8500 | 01/26/2011 | 98.2300 | SALE | | 179,254 | | | 0001 |
| EDH3 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/18/2013 | CME | 04/30/2010 | 96.6200 | 10/27/2011 | 99.3100 | SALE | | 1,130,898 | | | 0001 |
| EDM2 | 168 | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 06/18/2012 | CME | 04/30/2010 | 97.3900 | 10/31/2011 | 99.4400 | SALE | | 862,098 | | | 0001 |
| 1289999. Subtotal - Long Futures - Hedging Other | | | | | | | | | | | | | | | 6,633,888 | | | XXX |
| 1329999. Subtotal - Long Futures | | | | | | | | | | | | | | | 15,708,147 | | | XXX |
| EDU1 | (54) | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 09/19/2011 | CME | 07/21/2011 | 99.6400 | 08/11/2011 | 99.5900 | SALE | | 7,963 | | | 100.00/100.00 |
| EDZ1 | (80) | | EURO DOLLAR | EQUITY INDEX ANNUITY | EXHIBIT 5 | Interest | 12/19/2011 | CME | 10/10/2011 | 99.5300 | 12/07/2011 | 99.4600 | SALE | | 14,316 | | | 100.00/100.00 |
| ESH1 | (3,638) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 03/11/2011 | 1,301.8100 | 03/18/2011 | 1,303.9400 | SALE | | (386,116) | | | 100.00/100.00 |
| ESH2 | (784) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/16/2012 | CME | 12/15/2011 | 1,230.4800 | 12/27/2011 | 1,242.4000 | SALE | | (467,209) | | | 100.00/100.00 |
| ESM1 | (5,211) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 06/17/2011 | CME | 06/09/2011 | 1,323.5400 | 06/17/2011 | 1,312.1700 | SALE | | 2,962,374 | | | 100.00/100.00 |
| ESU1 | (5,308) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 09/16/2011 | CME | 09/08/2011 | 1,232.0300 | 09/16/2011 | 1,209.5100 | SALE | | 5,977,950 | | | 100.00/100.00 |
| ESZ1 | (12,748) | | INDEX FUTURES - EMINI S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/16/2011 | CME | 12/12/2011 | 1,199.6000 | 12/16/2011 | 1,217.1400 | SALE | | (11,182,768) | | | 100.00/100.00 |
| SPH1 | (13) | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 03/18/2011 | CME | 03/11/2011 | 1,294.3000 | 03/18/2011 | 1,287.7100 | EXPIRATION | | 21,382 | | | 100.00/100.00 |
| SPZ1 | (729) | | INDEX FUTURES - S & P 500 | EQUITY INDEX ANNUITY | EXHIBIT 5 | Equity/Index | 12/16/2011 | CME | 12/16/2011 | 1,257.4700 | 12/16/2011 | 1,223.0000 | SALE | | 6,282,377 | | | 100.00/100.00 |
| 1339999. Subtotal - Short Futures - Hedging Effective | | | | | | | | | | | | | | | 3,230,269 | | | XXX |
| EDH1 | (202) | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/14/2011 | CME | 03/04/2010 | 99.0300 | 03/14/2011 | 99.6900 | EXPIRATION | | (333,539) | | | 0001 |
| EDH2 | (168) | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 03/19/2012 | CME | 10/27/2011 | 99.4300 | 10/31/2011 | 99.4500 | SALE | | (8,786) | | | 0001 |
| EDM1 | (52) | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 06/13/2011 | CME | 01/26/2011 | 99.5400 | 06/13/2011 | 99.7500 | EXPIRATION | | (27,784) | | | 0001 |
| EDU1 | (52) | | EURO DOLLAR | DEBT SECURITIES | SCHEDULE D | Interest | 09/19/2011 | CME | 01/26/2011 | 99.4400 | 09/19/2011 | 99.6500 | EXPIRATION | | (27,719) | | | 0001 |
| 1349999. Subtotal - Short Futures - Hedging Other | | | | | | | | | | | | | | | (397,827) | | | XXX |
| 1389999. Subtotal - Short Futures | | | | | | | | | | | | | | | 2,832,442 | | | XXX |
| 1399999. Subtotal - Hedging Effective | | | | | | | | | | | | | | | 12,304,528 | | | XXX |
| 1409999. Subtotal - Hedging Other | | | | | | | | | | | | | | | 6,236,061 | | | XXX |

# 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 Effectiveness at Inception and at Termination (a) |
| 1419999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX |
| 1429999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX |
| 1439999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX |
| 1449999 - Totals | | | | | | | | | | | | | | | 18,540,589 | | | 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 portfolio and hedged against the increase or decrease in the interest rate. |

# 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 | | 96,060,750 | (45,756,250) | 96,060,750 | 96,153,625 | (46,606,068) | 96,153,625 | 15,129,320 | 15,129,320 |
| AMERICAN INTERNATIONAL GROUP | Y | N | | 20,118,508 | | 20,118,508 | 20,118,508 | | 20,118,508 | 72,408 | 72,408 |
| BANK OF AMERICA | Y | Y | | 1,417,713 | (3,155,482) | | 1,468,135 | (9,072,116) | | 30,242,873 | 28,505,104 |
| BARCLAYS BANK | Y | Y | 15,478,000 | 13,354,656 | | | 14,282,847 | | | 5,933,070 | 3,809,726 |
| BNP PARIBAS | Y | Y | | 866,145 | (2,154) | 863,991 | 866,145 | (2,154) | 863,991 | | |
| CITI BANK | Y | Y | | 2,374,282 | (15,508,895) | | 2,648,373 | (13,023,663) | | 25,551,333 | 12,416,720 |
| CREDIT SUISSE | Y | Y | 12,676,669 | 10,823,859 | (34,548) | | 10,823,859 | (34,548) | | 5,776,536 | 3,889,178 |
| DEUTSCHE BANK | Y | Y | 5,031,657 | 5,695,991 | (283,730) | 380,604 | 5,817,628 | (304,952) | 481,018 | 12,213,873 | 12,213,873 |
| GOLDMAN SACHS CAPITAL MARKETS LP | Y | Y | | 2,918,990 | (27,880,480) | | 3,007,265 | (32,020,489) | | 115,000,000 | 90,038,510 |
| GOLDMAN SACHS & COMPANY | Y | Y | | 20,865 | | 20,865 | 20,865 | | 20,865 | | |
| HSBC | Y | Y | | | | | | | | | |
| JP MORGAN CHASE & COMPANY | Y | Y | 3,120,000 | 15,645,035 | (15,677,634) | | 15,695,033 | (14,412,356) | | 27,739,333 | 24,586,734 |
| MERRILL LYNCH | Y | Y | | 7,942,580 | | 7,942,580 | 7,942,580 | (33,485,711) | | 100,941,435 | 100,941,435 |
| MORGAN STANLEY | Y | Y | 24,693,189 | 38,344,441 | (14,585,872) | | 38,344,441 | (16,566,172) | | 21,332,099 | 20,397,479 |
| ROYAL BANK | Y | Y | | | | | | (184,060) | | 25,068 | 25,068 |
| SALOMON SWAPCO INC. | N | N | | | | | | | | | |
| UBS AG | Y | Y | 1,857,491 | 9,995,713 | (5,606,388) | 2,531,835 | 9,995,713 | (9,209,615) | | 6,501,350 | 6,501,350 |
| 0299999. Total NAIC 1 Designation | | | 62,857,006 | 129,518,778 | (82,735,182) | 31,858,384 | 131,031,393 | (128,315,836) | 21,484,383 | 351,329,378 | 303,397,585 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 0899999 - Totals | | | 62,857,006 | 225,579,528 | (128,491,432) | 127,919,134 | 227,185,018 | (174,921,903) | 117,638,008 | 366,458,698 | 318,526,905 |

# 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>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| | | | | | | |
| 9999999 - Totals | | | | | | XXX |

NONE

General Interrogatories:

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>Code | 4<br>NAIC Designation/ Market Indicator | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. 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 |
| 09248U-61-9 | TREASURY TEMP FUND | | 1 | 8,979 | 8,979 | 12/31/2012 |
| 23585L-A3-2 | DANAHER CORP | | 1 | 1,174,977 | 1,174,999 | 01/03/2012 |
| 38141W-23-2 | FINANCIAL SQUARE MONEY MARKET | | 1 | 5,428,239 | 5,428,239 | 12/31/2012 |
| 4812A2-60-3 | JP MORGAN INSTITUTIONAL PRIME MONEY MARKET | | 1 | 4,306 | 4,306 | 12/31/2012 |
| 66522T-A4-8 | NORTHERN ILLINOIS GAS | | 1 | 2,999,937 | 2,999,862 | 01/04/2012 |
| 7743E2-A3-2 | ROCKWELL AUTOMATION | | 1 | 1,999,944 | 1,999,978 | 01/03/2012 |
| 825252-72-9 | AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO | | 1 | 782,438 | 782,438 | 12/31/2012 |
| 91820L-AD-2 | VF CORPORATION | | 1 | 1,999,768 | 1,999,693 | 01/13/2012 |
| 97684G-A9-4 | WISCONSIN PUBLIC SERVICE | | 1 | 999,928 | 999,944 | 01/09/2012 |
| 97684G-AH-6 | WISCONSIN PUBLIC SERVICE | | 1 | 2,999,565 | 2,999,693 | 01/17/2012 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | | 1 | 12,500,000 | 12,500,000 | 01/03/2012 |
| 06738L-A4-1 | BARD (C. R.) INC | | 1 | 9,999,650 | 9,999,708 | 01/04/2012 |
| 09248U-61-9 | TREASURY TEMP FUND | | 1 | 37,307 | 37,307 | 12/31/2012 |
| 19587E-A3-4 | COLONIAL PIPELINE CO | | 1 | 8,499,830 | 8,499,972 | 01/03/2012 |
| 23585L-A3-2 | DANAHER CORP | | 1 | 11,999,760 | 11,999,987 | 01/03/2012 |
| 38141W-23-2 | FINANCIAL SQUARE MONEY MARKET | | 1 | 8,793,117 | 8,793,117 | 12/31/2012 |
| 4812A2-60-3 | JP MORGAN INSTITUTIONAL PRIME MONEY MARKET | | 1 | 4,230 | 4,230 | 12/31/2012 |
| 63743C-AK-9 | NATIONAL RURAL UTILITIES | | 1 | 7,499,033 | 7,499,663 | 01/19/2012 |
| 63743C-AL-7 | NATIONAL RURAL UTILITIES | | 1 | 14,997,900 | 14,999,288 | 01/20/2012 |
| 66522T-A4-8 | NORTHERN ILLINOIS GAS | | 1 | 16,999,643 | 16,999,221 | 01/04/2012 |
| 74835J-AT-1 | QUESTAR CORP | | 1 | 5,998,446 | 5,998,917 | 01/27/2012 |
| 7743E2-A5-7 | ROCKWELL AUTOMATION | | 1 | 999,958 | 999,972 | 01/05/2012 |
| 825252-72-9 | AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO | | 1 | 5,730,627 | 5,730,627 | 12/31/2012 |
| 83700E-A4-0 | SOUTH CAROLINA ELECTRIC & GAS | | 1 | 1,187,954 | 1,187,951 | 01/04/2012 |
| 83701L-AA-9 | SOUTH CAROLINA FUEL CO | | 1 | 997,911 | 997,850 | 01/10/2012 |
| 84755L-AB-0 | SPECTRA ENERGY LLC | | 1 | 3,999,608 | 3,999,411 | 01/11/2012 |
| 91820L-A9-1 | VF CORPORATION | | 1 | 2,499,800 | 2,499,722 | 01/09/2012 |
| 91820L-AD-2 | VF CORPORATION | | 1 | 999,884 | 999,847 | 01/13/2012 |
| 97684G-A9-4 | WISCONSIN PUBLIC SERVICE | | 1 | 1,999,856 | 1,999,889 | 01/09/2012 |
| 97684G-AA-1 | WISCONSIN PUBLIC SERVICE | | 1 | 4,999,603 | 4,999,712 | 01/10/2012 |
| 97684G-AH-6 | WISCONSIN PUBLIC SERVICE | | 1 | 4,499,348 | 4,499,540 | 01/17/2012 |
| | ARMY & AIRFORCE EXCHANGE SERVICE | | 1 | 30,000,000 | 30,000,000 | 01/03/2012 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | 173,641,545 | 173,644,062 | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | 173,641,545 | 173,644,062 | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 6199999. Total - Issuer Obligations | | | | 173,641,545 | 173,644,062 | XXX |
| 6299999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6399999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6499999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6599999. Total Bonds | | | | 173,641,545 | 173,644,062 | XXX |
| 7099999. Total - Preferred Stocks | | | | | | XXX |
| 7599999. Total - Common Stocks | | | | | | XXX |
| 7699999. Total - Preferred and Common Stocks | | | | | | XXX |
| 9999999 - Totals | | | | 173,641,545 | 173,644,062 | XXX |

General Interrogatories:

1. Total activity for the year — Fair Value $ (262,676,438) — Book/Adjusted Carrying Value $ (262,673,868)
2. Average balance for the year — Fair Value $ 309,965,199 — Book/Adjusted Carrying Value $ 309,965,081
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 173,641,545 — Book/Adjusted Carrying Value $ 173,644,062

# 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>* |
|---|---|---|---|---|---|---|---|
| Bank of New York Mellon | New York, New York | | 0.010 | 383 | | 43,306,096 | XXX |
| Citibank, N.A | New York, New York | | 0.020 | 128,793 | | 132,204,176 | XXX |
| BMO Harris N.A | Chicago, Illinois | | 0.010 | 83 | | (6,065,339) | XXX |
| J.P. Morgan Chase Bank N.A | New York, New York | | 0.010 | 1,736 | | 108,416,863 | XXX |
| The Northern Trust Company | Chicago, Illinois | | | | | (24,849,242) | XXX |
| Wells Fargo Bank N.A | Charlotte, North Carolina | | | | | (25,482,159) | XXX |
| UMB Bank N.A | Kansas City, Missouri | | | | | (2,030,239) | XXX |
| US Bank | St Paul, Minnesota | | | | | 205,740 | 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 | 130,994 | | 225,705,895 | 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 | 130,994 | | 225,705,895 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | 130,994 | | 225,705,895 | XXX |

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. | January | 66,059,854 | 4. | April | 24,918,565 | 7. | July | 13,227,213 | 10. | October | 66,524,186 |
| 2. | February | 24,092,530 | 5. | May | (520,644) | 8. | August | 68,535,638 | 11. | November | 64,909,301 |
| 3. | March | 33,452,462 | 6. | June | 74,127,593 | 9. | September | 66,601,373 | 12. | December | 225,705,895 |

# 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 | | 12/28/2011 | | 03/22/2012 | 11,499,948 | | 2 |
| TREASURY BILL | | 11/28/2011 | | 02/23/2012 | 3,499,948 | | 32 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | 14,999,896 | | 34 |
| 0599999. Total - U.S. Government Bonds | | | | | 14,999,896 | | 34 |
| 1099999. Total - All Other Government Bonds | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | |
| BARD (C. R.) INC | | 12/27/2011 | | 01/04/2012 | 9,999,708 | | 486 |
| COLONIAL PIPELINE CO | | 12/30/2011 | | 01/03/2012 | 8,499,972 | | 28 |
| CONOCOPHILLIPS QATAR | | 10/26/2011 | | 01/20/2012 | 9,873,384 | | 5,698 |
| DANAHER CORP | | 12/30/2011 | | 01/03/2012 | 13,174,986 | | 14 |
| GEORGIA TRANSMISSION CORP. | | 11/23/2011 | | 01/25/2012 | 1,499,650 | | 569 |
| NATIONAL RURAL UTILITIES | | 12/19/2011 | | 01/19/2012 | 7,499,663 | | 244 |
| NATIONAL RURAL UTILITIES | | 12/16/2011 | | 01/20/2012 | 14,999,288 | | 600 |
| NORTHERN ILLINOIS GAS | | 12/21/2011 | | 01/04/2012 | 19,999,083 | | 3,361 |
| QUESTAR CORP | | 12/30/2011 | | 01/27/2012 | 5,998,917 | | 83 |
| ROCKWELL AUTOMATION | | 12/29/2011 | | 01/03/2012 | 1,999,978 | | 33 |
| ROCKWELL AUTOMATION | | 12/22/2011 | | 01/05/2012 | 999,972 | | 69 |
| SOUTH CAROLINA ELECTRIC & GAS | | 12/30/2011 | | 01/04/2012 | 1,187,951 | | 33 |
| SOUTH CAROLINA FUEL CO | | 12/30/2011 | | 01/10/2012 | 997,850 | | 33 |
| SPECTRA ENERGY LLC | | 12/28/2011 | | 01/11/2012 | 3,999,411 | | 236 |
| VF CORPORATION | | 12/30/2011 | | 01/09/2012 | 2,499,722 | | 69 |
| VF CORPORATION | | 12/30/2011 | | 01/13/2012 | 2,999,540 | | 77 |
| WASHINGTON GAS LIGHT CO. | | 12/23/2011 | | 01/05/2012 | 7,999,929 | | 160 |
| WISCONSIN PUBLIC SERVICE | | 12/19/2011 | | 01/09/2012 | 2,999,833 | | 271 |
| WISCONSIN PUBLIC SERVICE | | 12/30/2011 | | 01/10/2012 | 4,999,712 | | 64 |
| WISCONSIN PUBLIC SERVICE | | 12/30/2011 | | 01/17/2012 | 7,499,233 | | 96 |
| ARMY & AIRFORCE EXCHANGE SERVICE | | 12/30/2011 | 0.230 | 01/03/2012 | 42,500,000 | 543 | |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 172,227,782 | 543 | 12,225 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | 172,227,782 | 543 | 12,225 |
| 4899999. Total - Hybrid Securities | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | 187,227,678 | 543 | 12,259 |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | | |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | | |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | | |
| 8399999. Total Bonds | | | | | 187,227,678 | 543 | 12,259 |
| | | | | | | | |
| | | | | | | | |
| | | | | | | | |
| 8699999 - Total Cash Equivalents | | | | | 187,227,678 | 543 | 12,259 |

# 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 | | | 182,909 | 264,879 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | B | LIFE INSURANCE | 6,044,948 | 6,857,094 | | |
| 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 | | | 639,642 | 946,360 |
| 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 | | | 180,266 | 267,053 |
| 33. New York NY | B | LIFE INSURANCE | | | 11,420,258 | 15,252,360 |
| 34. North Carolina NC | B | LIFE INSURANCE | | | 444,877 | 608,543 |
| 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 | 6,044,948 | 6,857,094 | 12,867,952 | 17,339,195 |
| 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 | | | | |

# 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 | 97,088,096 | |
| 2. | Part B, Section 1, Column 14 | | |
| 3. | Total (Line 1 plus Line 2) | | 97,088,096 |
| 4. | Part D, Column 5 | 225,579,528 | |
| 5. | Part D, Column 6 | (128,491,432) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | Fair Value Check | |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 53,020,057 | |
| 8. | Part B, Section 1, Column 13 | (756,943) | |
| 9. | Total (Line 7 plus Line 8) | | 52,263,114 |
| 10. | Part D, Column 8 | 227,185,018 | |
| 11. | Part D, Column 9 | (174,921,903) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | Potential Exposure Check | |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | 351,329,378 | |
| 14. | Part B, Section 1, Column 19 | 15,129,320 | |
| 15. | Part D, Column 11 | 366,458,698 | |
| 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 | 930,155,893 | 930,155,893 | |
| 2. Cost of cash equivalents acquired | 37,809,434,828 | 37,809,434,828 | |
| 3. Accrual of discount | 1,582,228 | 1,582,228 | |
| 4. Unrealized valuation increase (decrease) | | | |
| 5. Total gain (loss) on disposals | 1,671 | 1,671 | |
| 6. Deduct consideration received on disposals | 38,553,946,943 | 38,553,946,943 | |
| 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) | 187,227,677 | 187,227,677 | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 187,227,677 | 187,227,677 | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

# ALLSTATE LIFE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING EXHIBITS/SCHEDULES OR ATTACHMENTS

Certification for Equity Indexed Annuities

Certification for Equity Indexed Universal Life

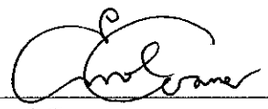
**Allstate Life Insurance Company**

**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, 2011. 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: 1/20/2012

3100 Sanders Road - Suite J5A
Northbrook, Illinois 60062-7154

Phone: (847) 402-7651
Fax: (847) 402-7376

**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, 2011. 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: 1/20/2012

3100 Sanders Road - Suite J5A
Northbrook, Illinois 60062-7154

Phone: (847) 402-7651
Fax: (847) 402-7376

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