PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

24074201120100100

# ANNUAL STATEMENT

**For the Year Ended December 31, 2011**
OF THE CONDITION AND AFFAIRS OF THE

## The Ohio Casualty Insurance Company

**NAIC Group Code** 0111 (Current Period) 0111 (Prior Period) **NAIC Company Code** 24074 **Employer's ID Number** 31-0396250

**Organized under the Laws of** Ohio **, State of Domicile or Port of Entry** Ohio

**Country of Domicile** United States of America

**Incorporated/Organized** November 6, 1919 **Commenced Business** March 1, 1920

**Statutory Home Office** 9450 Seward Road (Street and Number) , Fairfield, OH 45014 (City or Town, State and Zip Code)

**Main Administrative Office** 175 Berkeley Street (Street and Number)
Boston, MA 02116 (City or Town, State and Zip Code) 617-357-9500 (Area Code) (Telephone Number)

**Mail Address** 175 Berkeley Street (Street and Number or P.O. Box) , Boston, MA 02116 (City or Town, State and Zip Code)

**Primary Location of Books and Records** 175 Berkeley Street (Street and Number) Boston, MA 02116 (City or Town, State and Zip Code) 617-357-9500 (Area Code) (Telephone Number)

**Internet Web Site Address** www.lmac.com

**Statutory Statement Contact** Pamela Heenan (Name) 617-357-9500 x44689 (Area Code) (Telephone Number) (Extension)
Statutory.Compliance@LibertyMutual.com (E-Mail Address) 617-574-5955 (Fax Number)

## OFFICERS

### Chairman of the Board

James Paul Condrin, III #

| | Name | Title |
|---|---|---|
| 1. | James Paul Condrin, III # | President and Chief Executive Officer |
| 2. | Dexter Robert Legg | Secretary |
| 3. | James Paul McKenney # | Treasurer and Chief Financial Officer |

### VICE-PRESIDENTS

| Name | Title | Name | Title |
|---|---|---|---|
| Anthony Alexander Fontanes | EVP and Chief Investment Officer | Michael Jospeh Fallon # | Executive Vice President |

### DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| James Paul Condrin, III # | John Derek Doyle | Michael Joseph Fallon | Dexter Robert Legg # |
| Christopher Charles Mansfield | James Paul McKenney # | | |

State of Massachusetts

County of Suffolk 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.

| (Signature) | (Signature) | (Signature) |
|---|---|---|
| James Paul Condrin, III # | Dexter Robert Legg | James Paul McKenney # |
| (Printed Name) | (Printed Name) | (Printed Name) |
| 1. | 2. | 3. |
| President and Chief Executive Officer | Secretary | Treasurer and Chief Financial Officer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to (or affirmed) before me on this
23rd day of January , 2012, by

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

# SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | | | |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 |
| | Amount | Percentage | Amount | Securities Lending Reinvested Collateral Amount | Total (Col. 3 + 4) Amount | Percentage |
| 1. Bonds: | | | | | | |
| 1.1 U.S. treasury securities | 47,022,684 | 1.21 | 47,022,684 | | 47,022,684 | 1.21 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | 69,227,103 | 1.78 | 69,227,103 | | 69,227,103 | 1.78 |
| 1.22 Issued by U.S. government sponsored agencies | | | | | | |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 10,960,002 | 0.28 | 10,960,002 | | 10,960,002 | 0.28 |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 149,454,215 | 3.83 | 149,454,215 | | 149,454,215 | 3.83 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 150,837,347 | 3.87 | 150,837,347 | | 150,837,347 | 3.87 |
| 1.43 Revenue and assessment obligations | 613,571,012 | 15.73 | 613,571,012 | | 613,571,012 | 15.73 |
| 1.44 Industrial development and similar obligations | | | | | | |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 146,351,578 | 3.75 | 146,351,578 | | 146,351,578 | 3.75 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 176,605,281 | 4.53 | 176,605,281 | | 176,605,281 | 4.53 |
| 1.513 All other | | | | | | |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 201,322,532 | 5.16 | 201,322,532 | | 201,322,532 | 5.16 |
| 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 | 59,153 | 0.00 | 59,153 | | 59,153 | 0.00 |
| 1.523 All other | 187,536,764 | 4.81 | 187,536,764 | | 187,536,764 | 4.81 |
| 2. Other debt and other fixed income securities (excluding short term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 959,806,273 | 24.61 | 959,806,273 | | 959,806,273 | 24.61 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 284,896,141 | 7.31 | 284,896,141 | | 284,896,141 | 7.31 |
| 2.3 Affiliated securities | | | | | | |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | 7,874,507 | 0.20 | 7,874,507 | | 7,874,507 | 0.20 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | | | | | |
| 3.22 Unaffiliated | 9,544,400 | 0.24 | 9,544,400 | | 9,544,400 | 0.24 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | | | | | |
| 3.32 Unaffiliated | 218,483,436 | 5.60 | 218,483,436 | | 218,483,436 | 5.60 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | 313,386,642 | 8.04 | 313,386,642 | | 313,386,642 | 8.04 |
| 3.42 Unaffiliated | | | | | | |
| 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 | 101,689,613 | 2.61 | 101,689,613 | | 101,689,613 | 2.61 |
| 4.6 Mezzanine real estate loans | | | | | | |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 28,393,247 | 0.73 | 28,393,247 | | 28,393,247 | 0.73 |
| 5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt) | | | | | | |
| 5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt) | | | | | | |
| 6. Contract loans | | | | | | |
| 7. Derivatives | | | | | | |
| 8. Receivables for securities | 8,742,010 | 0.22 | 8,742,010 | | 8,742,010 | 0.22 |
| 9. Securities Lending (Line 10, Asset Page reinvested collateral) | 60,001,971 | 1.54 | 60,001,971 | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 142,916,936 | 3.67 | 142,916,936 | 60,001,971 | 202,918,907 | 5.20 |
| 11. Other invested assets | 10,803,078 | 0.28 | 10,803,078 | | 10,803,078 | 0.28 |
| 12. Total invested assets | 3,899,485,925 | 100.00 | 3,899,485,925 | 60,001,971 | 3,899,485,925 | 100.00 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

**Real Estate**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 29,521,876 |
| 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) | 464,680 | 464,680 |
| 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 | 1,593,309 | |
| | 8.2 Totals, Part 3, Column 9 | | 1,593,309 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) | | 28,393,247 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 28,393,247 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

**Mortgage Loans**

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 110,331,168 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisitions (Part 2, Column 7) | | |
| | 2.2 Additional investment made after acquisitions (Part 2, Column 8) | 169,361 | 169,361 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | | |
| | 3.2 Totals, Part 3, Column 11 | | |
| 4. | Accrual of discount | | |
| 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 | | (378,123) |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 7,858,946 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | |
| 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 | | |
| | 10.2 Totals, Part 3, Column 10 | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | | 102,263,460 |
| 12. | Total valuation allowance | | (573,847) |
| 13. | Subtotal (Line 11 plus Line 12) | | 101,689,613 |
| 14. | Deduct total nonadmitted accounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | | 101,689,613 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

**Other Long-Term Invested Assets**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 1,496,111 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 11,013,597 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 32,939 | 11,046,536 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | (9,623) | |
| | 5.2 Totals, Part 3, Column 9 | (258,097) | (267,720) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (14,634) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 1,227,073 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | 230,142 | 230,142 |
| 11. | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) | | 10,803,078 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 10,803,078 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

**Bonds and Stocks**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 3,589,438,949 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 716,965,406 |
| 3. | Accrual of discount | | 3,293,189 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | (9,227,329) | |
| | 4.2 Part 2, Section 1, Column 15 | (1,558,200) | |
| | 4.3 Part 2, Section 2, Column 13 | (6,889,444) | |
| | 4.4 Part 4,Column 11 | (3,436,370) | (21,111,343) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 9,989,028 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 718,342,462 |
| 7. | Deduct amortization of premium | | 15,792,409 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | (5,713,240) | |
| | 8.4 Part 4, Column 15 | (29,564) | (5,742,804) |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 4,082,788 | |
| | 9.2 Part 2, Section 1, Column 17 | 35,350 | |
| | 9.3 Part 2, Section 2, Column 14 | 6,631,728 | |
| | 9.4 Part 4, Column 13 | 1,008,618 | 11,758,484 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | 3,546,939,070 |
| 11. | Deduct total nonadmitted accounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 3,546,939,070 |

# 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 | 262,601,365 | 276,060,183 | 263,600,730 | 254,923,270 |
| Governments | 2. Canada | | | | |
| (Including all obligations guaranteed | 3. Other Countries | 10,960,002 | 11,002,340 | 10,952,290 | 11,000,000 |
| by governments) | 4. Totals | 273,561,367 | 287,062,523 | 274,553,020 | 265,923,270 |
| U.S. States, Territories and Posessions (Direct and guranteed) | 5. Totals | 149,454,215 | 162,047,320 | 156,236,823 | 145,120,000 |
| U.S. Political Subdivisions of States, Territories and Posessions (Direct and guaranteed) | 6. Totals | 150,837,347 | 166,832,943 | 158,269,536 | 145,070,000 |
| 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 | 991,498,825 | 1,044,243,901 | 1,012,581,217 | 972,929,924 |
| | 8. United States | 1,146,401,146 | 1,192,085,521 | 1,162,556,959 | 1,162,286,453 |
| Industrial and Miscellaneous | 9. Canada | 63,984,513 | 66,336,266 | 65,861,707 | 62,585,000 |
| and Hybrid Securities (unaffiliated) | 10. Other Countries | 221,912,672 | 228,129,663 | 225,726,053 | 221,404,000 |
| | 11. Totals | 1,432,298,331 | 1,486,551,450 | 1,454,144,719 | 1,446,275,453 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 2,997,650,085 | 3,146,738,137 | 3,055,785,315 | 2,975,318,647 |
| **PREFERRED STOCKS** | 14. United States | 9,544,400 | 9,963,700 | 11,449,565 | |
| Industrial and Miscellaneous (unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 9,544,400 | 9,963,700 | 11,449,565 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 9,544,400 | 9,963,700 | 11,449,565 | |
| **COMMON STOCKS** | 20. United States | 75,192,184 | 75,192,184 | 82,016,570 | |
| Industrial and Miscellaneous (unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | 151,165,759 | 151,165,759 | 176,448,206 | |
| | 23. Totals | 226,357,943 | 226,357,943 | 258,464,776 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 313,386,642 | 313,386,642 | 158,996,485 | |
| | **25. Total Common Stocks** | 539,744,585 | 539,744,585 | 417,461,261 | |
| | 26. Total Stocks | 549,288,985 | 549,708,285 | 428,910,826 | |
| | 27. Total Bonds and Stocks | 3,546,939,070 | 3,696,446,422 | 3,484,696,141 | |

# 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 | 47,121,000 | 49,688,250 | 122,920,133 | 42,870,779 | 1,203 | 262,601,365 | 8.388 | 287,957,066 | 8.928 | 262,601,365 | |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 Totals | 47,121,000 | 49,688,250 | 122,920,133 | 42,870,779 | 1,203 | 262,601,365 | 8.388 | 287,957,066 | 8.928 | 262,601,365 | |
| **2. All Other Governments** | | | | | | | | | | | |
| 2.1 Class 1 | | 9,973,969 | 986,033 | | | 10,960,002 | 0.350 | 9,967,897 | 0.309 | | 10,960,002 |
| 2.2 Class 2 | | | | | | | | | | | |
| 2.3 Class 3 | | | | | | | | | | | |
| 2.4 Class 4 | | | | | | | | | | | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 Totals | | 9,973,969 | 986,033 | | | 10,960,002 | 0.350 | 9,967,897 | 0.309 | | 10,960,002 |
| **3. U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | |
| 3.1 Class 1 | 4,318,459 | 103,792,581 | 20,710,800 | 18,670,711 | 1,961,664 | 149,454,215 | 4.774 | 151,977,391 | 4.712 | 149,454,215 | |
| 3.2 Class 2 | | | | | | | | | | | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 Totals | 4,318,459 | 103,792,581 | 20,710,800 | 18,670,711 | 1,961,664 | 149,454,215 | 4.774 | 151,977,391 | 4.712 | 149,454,215 | |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 Class 1 | 6,839,568 | 74,833,869 | 36,806,923 | 26,632,956 | | 145,113,316 | 4.635 | 148,995,479 | 4.620 | 145,113,316 | |
| 4.2 Class 2 | 589,021 | 2,608,448 | 2,526,562 | | | 5,724,031 | 0.183 | 5,809,244 | 0.180 | 5,724,031 | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 Totals | 7,428,589 | 77,442,317 | 39,333,485 | 26,632,956 | | 150,837,347 | 4.818 | 154,804,723 | 4.800 | 150,837,347 | |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 Class 1 | 119,308,616 | 323,666,757 | 234,333,808 | 136,542,368 | 112,821,746 | 926,673,295 | 29.600 | 1,002,793,721 | 31.093 | 922,444,274 | 4,229,021 |
| 5.2 Class 2 | 902,065 | 20,585,705 | 18,310,337 | 8,961,290 | 10,335,001 | 59,094,398 | 1.888 | 45,211,093 | 1.402 | 59,094,398 | |
| 5.3 Class 3 | 494,944 | 2,229,790 | 2,814,436 | | | 5,539,170 | 0.177 | 710,195 | 0.022 | 3,588,484 | 1,950,686 |
| 5.4 Class 4 | | | | | | | | | | | |
| 5.5 Class 5 | | | | | | | | | | | |
| 5.6 Class 6 | 191,962 | | | | | 191,962 | 0.006 | | | 191,962 | |
| 5.7 Totals | 120,897,587 | 346,482,252 | 255,458,581 | 145,503,658 | 123,156,747 | 991,498,825 | 31.671 | 1,048,715,009 | 32.517 | 985,319,118 | 6,179,707 |

# 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 | 198,966,444 | 310,108,601 | 156,375,226 | 17,245,533 | 24,957,092 | 707,652,896 | 22.604 | 797,105,959 | 24.715 | 558,241,988 | 149,410,908 |
| 6.2 Class 2 | 87,291,550 | 290,691,762 | 129,150,612 | 9,253,884 | 2,034,427 | 518,422,235 | 16.560 | 439,562,677 | 13.629 | 403,557,349 | 114,864,886 |
| 6.3 Class 3 | 648,471 | 53,914,911 | 80,766,083 | 11,416,138 | 2,933,044 | 149,678,647 | 4.781 | 116,118,931 | 3.600 | 114,366,587 | 35,312,060 |
| 6.4 Class 4 | 263,697 | 52,887,544 | 95,215,606 | 4,013,300 | | 152,380,147 | 4.867 | 178,291,867 | 5.528 | 123,653,873 | 28,726,274 |
| 6.5 Class 5 | | 9,888,448 | 25,490,066 | | | 35,378,514 | 1.130 | 35,476,382 | 1.100 | 28,617,289 | 6,761,225 |
| 6.6 Class 6 | 1,236,025 | 543,193 | | | 3,463 | 1,782,681 | 0.057 | 5,192,284 | 0.161 | 1,659,538 | 123,143 |
| 6.7 Totals | 288,406,187 | 718,034,459 | 486,997,593 | 41,928,855 | 29,928,026 | 1,565,295,120 | 49.999 | 1,571,748,100 | 48.734 | 1,230,096,624 | 335,198,496 |
| **7. Hybrid Securities** | | | | | | | | | | | |
| 7.1 Class 1 | | | | | | | | | | | |
| 7.2 Class 2 | | | | | | | | | | | |
| 7.3 Class 3 | | | | | | | | | | | |
| 7.4 Class 4 | | | | | | | | | | | |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | | | | |
| 7.7 Totals | | | | | | | | | | | |
| **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) 376,554,087 | 872,064,027 | 572,132,923 | 241,962,347 | 139,741,705 | 2,202,455,089 | 70.351 | X X X | X X X | 2,037,855,158 | 164,599,931 |
| 9.2 Class 2 | (d) 88,782,636 | 313,885,915 | 149,987,511 | 18,215,174 | 12,369,428 | 583,240,664 | 18.630 | X X X | X X X | 468,375,778 | 114,864,886 |
| 9.3 Class 3 | (d) 1,143,415 | 56,144,701 | 83,580,519 | 11,416,138 | 2,933,044 | 155,217,817 | 4.958 | X X X | X X X | 117,955,071 | 37,262,746 |
| 9.4 Class 4 | (d) 263,697 | 52,887,544 | 95,215,606 | 4,013,300 | | 152,380,147 | 4.867 | X X X | X X X | 123,653,873 | 28,726,274 |
| 9.5 Class 5 | (d) | 9,888,448 | 25,490,066 | | | (c) 35,378,514 | 1.130 | X X X | X X X | 28,617,289 | 6,761,225 |
| 9.6 Class 6 | (d) 1,427,987 | 543,193 | | | 3,463 | (c) 1,974,643 | 0.063 | X X X | X X X | 1,851,500 | 123,143 |
| 9.7 Totals | 468,171,822 | 1,305,413,828 | 926,406,625 | 275,606,959 | 155,047,640 | (b) 3,130,646,874 | 100.000 | X X X | X X X | 2,778,308,669 | 352,338,205 |
| 9.8 Line 9.7 as a % of Col. 6 | 14.954 | 41.698 | 29.592 | 8.804 | 4.953 | 100.000 | X X X | X X X | X X X | 88.746 | 11.254 |
| **10. Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 Class 1 | 453,553,952 | 998,772,233 | 456,689,769 | 332,847,809 | 156,933,750 | X X X | X X X | 2,398,797,513 | 74.377 | 2,213,601,825 | 185,195,688 |
| 10.2 Class 2 | 83,326,164 | 262,730,539 | 126,656,840 | 6,133,980 | 11,735,491 | X X X | X X X | 490,583,014 | 15.211 | 397,682,660 | 92,900,354 |
| 10.3 Class 3 | 3,240,947 | 42,896,026 | 60,030,875 | 7,566,320 | 3,094,958 | X X X | X X X | 116,829,126 | 3.622 | 94,645,438 | 22,183,688 |
| 10.4 Class 4 | 6,078,400 | 40,800,675 | 125,117,702 | 2,285,413 | 4,009,677 | X X X | X X X | 178,291,867 | 5.528 | 111,356,443 | 66,935,424 |
| 10.5 Class 5 | 1,767,369 | 14,688,545 | 19,020,468 | | | X X X | X X X | (c) 35,476,382 | 1.100 | 29,985,440 | 5,490,942 |
| 10.6 Class 6 | 67,672 | 5,121,149 | | | 3,463 | X X X | X X X | (c) 5,192,284 | 0.161 | 4,963,629 | 228,655 |
| 10.7 Totals | 548,034,504 | 1,365,009,167 | 787,515,654 | 348,833,522 | 175,777,339 | X X X | X X X | (b) 3,225,170,186 | 100.000 | 2,852,235,435 | 372,934,751 |
| 10.8 Line 10.7 as a % of Col. 8 | 16.992 | 42.324 | 24.418 | 10.816 | 5.450 | X X X | X X X | 100.000 | X X X | 88.437 | 11.563 |
| **11. Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 Class 1 | 360,510,025 | 776,622,976 | 531,883,491 | 236,913,891 | 131,924,775 | 2,037,855,158 | 65.094 | 2,213,601,825 | 68.635 | 2,037,855,158 | X X X |
| 11.2 Class 2 | 73,005,772 | 262,866,425 | 110,314,743 | 10,453,346 | 11,735,492 | 468,375,778 | 14.961 | 397,682,660 | 12.331 | 468,375,778 | X X X |
| 11.3 Class 3 | 1,143,415 | 34,856,171 | 67,606,303 | 11,416,138 | 2,933,044 | 117,955,071 | 3.768 | 94,645,438 | 2.935 | 117,955,071 | X X X |
| 11.4 Class 4 | 263,697 | 44,737,056 | 74,639,820 | 4,013,300 | | 123,653,873 | 3.950 | 111,356,443 | 3.453 | 123,653,873 | X X X |
| 11.5 Class 5 | | 7,532,094 | 21,085,195 | | | 28,617,289 | 0.914 | 29,985,440 | 0.930 | 28,617,289 | X X X |
| 11.6 Class 6 | 1,427,987 | 423,513 | | | | 1,851,500 | 0.059 | 4,963,629 | 0.154 | 1,851,500 | X X X |
| 11.7 Totals | 436,350,896 | 1,127,038,235 | 805,529,552 | 262,796,675 | 146,593,311 | 2,778,308,669 | 88.746 | 2,852,235,435 | 88.437 | 2,778,308,669 | X X X |
| 11.8 Line 11.7 as a % of Col. 6 | 15.706 | 40.566 | 28.994 | 9.459 | 5.276 | 100.000 | X X X | X X X | X X X | 100.000 | X X X |
| 11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9 | 13.938 | 36.000 | 25.730 | 8.394 | 4.683 | 88.746 | X X X | X X X | X X X | 88.746 | X X X |
| **12. Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 Class 1 | 16,044,062 | 95,441,051 | 40,249,432 | 5,048,456 | 7,816,930 | 164,599,931 | 5.258 | 185,195,688 | 5.742 | X X X | 164,599,931 |
| 12.2 Class 2 | 15,776,864 | 51,019,490 | 39,672,768 | 7,761,828 | 633,936 | 114,864,886 | 3.669 | 92,900,354 | 2.880 | X X X | 114,864,886 |
| 12.3 Class 3 | | 21,288,530 | 15,974,216 | | | 37,262,746 | 1.190 | 22,183,688 | 0.688 | X X X | 37,262,746 |
| 12.4 Class 4 | | 8,150,488 | 20,575,786 | | | 28,726,274 | 0.918 | 66,935,424 | 2.075 | X X X | 28,726,274 |
| 12.5 Class 5 | | 2,356,354 | 4,404,871 | | | 6,761,225 | 0.216 | 5,490,942 | 0.170 | X X X | 6,761,225 |
| 12.6 Class 6 | | 119,680 | | | 3,463 | 123,143 | 0.004 | 228,655 | 0.007 | X X X | 123,143 |
| 12.7 Totals | 31,820,926 | 178,375,593 | 120,877,073 | 12,810,284 | 8,454,329 | 352,338,205 | 11.254 | 372,934,751 | 11.563 | X X X | 352,338,205 |
| 12.8 Line 12.7 as a % of Col. 6 | 9.031 | 50.626 | 34.307 | 3.636 | 2.399 | 100.000 | X X X | X X X | X X X | X X X | 100.000 |
| 12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9 | 1.016 | 5.698 | 3.861 | 0.409 | 0.270 | 11.254 | X X X | X X X | X X X | X X X | 11.254 |

(a) Includes $ 335,537,668 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 8,785,240 current year, $ 10,628,053 prior year of bonds with Z designations and $ 0 current year, $ 199,230,289 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 is under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 615,475 current year, $ 225,192 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 $ 99,011,836; NAIC 2 $ 33,984,953; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

# 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 | 45,715,914 | 3,165,707 | | | | 48,881,621 | 1.561 | 49,787,275 | 1.544 | 48,881,621 | |
| 1.2 Residential Mortgage-Backed Securities | 1,405,086 | 46,522,543 | 122,920,133 | 42,870,779 | 1,203 | 213,719,744 | 6.827 | 238,169,791 | 7.385 | 213,719,744 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 1.5 Totals | 47,121,000 | 49,688,250 | 122,920,133 | 42,870,779 | 1,203 | 262,601,365 | 8.388 | 287,957,066 | 8.928 | 262,601,365 | |
| **2. All Other Governments** | | | | | | | | | | | |
| 2.1 Issuer Obligations | | 9,973,969 | 986,033 | | | 10,960,002 | 0.350 | 9,967,897 | 0.309 | | 10,960,002 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 2.5 Totals | | 9,973,969 | 986,033 | | | 10,960,002 | 0.350 | 9,967,897 | 0.309 | | 10,960,002 |
| **3. U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 3.1 Issuer Obligations | 4,318,459 | 103,792,581 | 20,710,800 | 18,670,711 | 1,961,664 | 149,454,215 | 4.774 | 151,977,391 | 4.712 | 149,454,215 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 3.5 Totals | 4,318,459 | 103,792,581 | 20,710,800 | 18,670,711 | 1,961,664 | 149,454,215 | 4.774 | 151,977,391 | 4.712 | 149,454,215 | |
| **4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | |
| 4.1 Issuer Obligations | 7,428,589 | 77,442,317 | 39,333,485 | 26,632,956 | | 150,837,347 | 4.818 | 154,804,723 | 4.800 | 150,837,347 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 4.5 Totals | 7,428,589 | 77,442,317 | 39,333,485 | 26,632,956 | | 150,837,347 | 4.818 | 154,804,723 | 4.800 | 150,837,347 | |
| **5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | |
| 5.1 Issuer Obligations | 32,226,225 | 230,434,778 | 204,603,709 | 78,148,278 | 68,158,022 | 613,571,012 | 19.599 | 612,383,784 | 18.988 | 607,391,305 | 6,179,707 |
| 5.2 Residential Mortgage-Backed Securities | 88,671,362 | 116,047,474 | 50,854,872 | 67,355,380 | 54,998,725 | 377,927,813 | 12.072 | 436,331,225 | 13.529 | 377,927,813 | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 5.5 Totals | 120,897,587 | 346,482,252 | 255,458,581 | 145,503,658 | 123,156,747 | 991,498,825 | 31.671 | 1,048,715,009 | 32.517 | 985,319,118 | 6,179,707 |
| **6. Industrial and Miscellaneous** | | | | | | | | | | | |
| 6.1 Issuer Obligations | 258,264,002 | 616,617,438 | 456,994,377 | 30,034,069 | 11,789,317 | 1,373,699,203 | 43.879 | 1,338,988,662 | 41.517 | 1,055,949,203 | 317,750,000 |
| 6.2 Residential Mortgage-Backed Securities | 384,545 | 23,457,508 | 14,331,619 | 5,225,265 | 17,140,160 | 60,539,097 | 1.934 | 72,647,526 | 2.253 | 57,728,782 | 2,810,315 |
| 6.3 Commercial Mortgage-Backed Securities | 28,397,039 | 60,936,766 | 9,042,281 | 735 | | 98,376,821 | 3.142 | 160,111,912 | 4.964 | 89,097,587 | 9,279,234 |
| 6.4 Other Loan-Backed and Structured Securities | 1,360,601 | 17,022,747 | 6,629,316 | 6,668,786 | 998,549 | 32,679,999 | 1.044 | | | 27,321,052 | 5,358,947 |
| 6.5 Totals | 288,406,187 | 718,034,459 | 486,997,593 | 41,928,855 | 29,928,026 | 1,565,295,120 | 49.999 | 1,571,748,100 | 48.734 | 1,230,096,624 | 335,198,496 |
| **7. Hybrid Securities** | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | | | | | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | | | | | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | | | | | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | | | | | | |
| 7.5 Totals | | | | | | | | | | | |
| **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 | 347,953,189 | 1,041,426,790 | 722,628,404 | 153,486,014 | 81,909,003 | 2,347,403,400 | 74.981 | XXX | XXX | 2,012,513,691 | 334,889,709 |
| 9.2 Residential Mortgage-Backed Securities | 90,460,993 | 186,027,525 | 188,106,624 | 115,451,424 | 72,140,088 | 652,186,654 | 20.832 | XXX | XXX | 649,376,339 | 2,810,315 |
| 9.3 Comercial Mortgage-Backed Securities | 28,397,039 | 60,936,766 | 9,042,281 | 735 | | 98,376,821 | 3.142 | XXX | XXX | 89,097,587 | 9,279,234 |
| 9.4 Other Loan-Backed and Structured Securitites | 1,360,601 | 17,022,747 | 6,629,316 | 6,668,786 | 998,549 | 32,679,999 | 1.044 | XXX | XXX | 27,321,052 | 5,358,947 |
| 9.5 Totals | 468,171,822 | 1,305,413,828 | 926,406,625 | 275,606,959 | 155,047,640 | 3,130,646,874 | 100.000 | XXX | XXX | 2,778,308,669 | 352,338,205 |
| 9.6 Line 9.5 as a % of Col. 6 | 14.954 | 41.698 | 29.592 | 8.804 | 4.953 | 100.000 | XXX | XXX | XXX | 88.746 | 11.254 |
| **10. Total Bonds Prior Year** | | | | | | | | | | | |
| 10.1 Issuer Obligations | 424,648,375 | 1,016,337,781 | 626,063,984 | 152,236,452 | 98,623,140 | XXX | XXX | 2,317,909,732 | 71.869 | 1,986,769,096 | 331,140,636 |
| 10.2 Residential Mortgage-Backed Securities | 88,260,081 | 262,091,581 | 130,218,894 | 189,423,787 | 77,154,199 | XXX | XXX | 747,148,542 | 23.166 | 747,106,615 | 41,927 |
| 10.3 Comercial Mortgage-Backed Securities | 35,126,048 | 86,579,805 | 31,232,776 | 7,173,283 | | XXX | XXX | 160,111,912 | 4.964 | 118,359,724 | 41,752,188 |
| 10.4 Other Loan-Backed and Structured Securitites | | | | | | XXX | XXX | | | | |
| 10.5 Totals | 548,034,504 | 1,365,009,167 | 787,515,654 | 348,833,522 | 175,777,339 | XXX | XXX | 3,225,170,186 | 100.000 | 2,852,235,435 | 372,934,751 |
| 10.6 Line 10.5 as a % of Col. 8 | 16.992 | 42.324 | 24.418 | 10.816 | 5.450 | XXX | XXX | 100.000 | XXX | 88.437 | 11.563 |
| **11. Total Publicly Traded Bonds** | | | | | | | | | | | |
| 11.1 Issuer Obligations | 319,071,686 | 873,000,211 | 605,278,768 | 140,709,803 | 74,453,223 | 2,012,513,691 | 64.284 | 1,986,769,096 | 61.602 | 2,012,513,691 | XXX |
| 11.2 Residential Mortgage-Backed Securities | 90,460,993 | 183,251,283 | 188,106,624 | 115,417,351 | 72,140,088 | 649,376,339 | 20.743 | 747,106,615 | 23.165 | 649,376,339 | XXX |
| 11.3 Comercial Mortgage-Backed Securities | 25,457,616 | 58,124,392 | 5,514,844 | 735 | | 89,097,587 | 2.846 | 118,359,724 | 3.670 | 89,097,587 | XXX |
| 11.4 Other Loan-Backed and Structured Securitites | 1,360,601 | 12,662,349 | 6,629,316 | 6,668,786 | | 27,321,052 | 0.873 | | | 27,321,052 | XXX |
| 11.5 Totals | 436,350,896 | 1,127,038,235 | 805,529,552 | 262,796,675 | 146,593,311 | 2,778,308,669 | 88.746 | 2,852,235,435 | 88.437 | 2,778,308,669 | XXX |
| 11.6 Line 11.5 as a % of Col. 6 | 15.706 | 40.566 | 28.994 | 9.459 | 5.276 | 100.000 | XXX | XXX | XXX | 100.000 | XXX |
| 11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 | 13.938 | 36.000 | 25.730 | 8.394 | 4.683 | 88.746 | XXX | XXX | XXX | 88.746 | XXX |
| **12. Total Privately Placed Bonds** | | | | | | | | | | | |
| 12.1 Issuer Obligations | 28,881,503 | 168,426,579 | 117,349,636 | 12,776,211 | 7,455,780 | 334,889,709 | 10.697 | 331,140,636 | 10.267 | XXX | 334,889,709 |
| 12.2 Residential Mortgage-Backed Securities | | 2,776,242 | | 34,073 | | 2,810,315 | 0.090 | 41,927 | 0.001 | XXX | 2,810,315 |
| 12.3 Comercial Mortgage-Backed Securities | 2,939,423 | 2,812,374 | 3,527,437 | | | 9,279,234 | 0.296 | 41,752,188 | 1.295 | XXX | 9,279,234 |
| 12.4 Other Loan-Backed and Structured Securitites | | 4,360,398 | | | 998,549 | 5,358,947 | 0.171 | | | XXX | 5,358,947 |
| 12.5 Totals | 31,820,926 | 178,375,593 | 120,877,073 | 12,810,284 | 8,454,329 | 352,338,205 | 11.254 | 372,934,751 | 11.563 | XXX | 352,338,205 |
| 12.6 Line 12.5 as a % of Col. 6 | 9.031 | 50.626 | 34.307 | 3.636 | 2.399 | 100.000 | XXX | XXX | XXX | XXX | 100.000 |
| 12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 | 1.016 | 5.698 | 3.861 | 0.409 | 0.270 | 11.254 | XXX | XXX | XXX | XXX | 11.254 |

# 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 | 112,638,376 | 112,638,376 | | | |
| 2. Cost of short-term investments acquired | 2,344,415,511 | 2,344,415,511 | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | 2,358,042,051 | 2,358,042,051 | | | |
| 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) | 99,011,836 | 99,011,836 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 99,011,836 | 99,011,836 | | | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: _____.

## NONE Schedule DB - Part A and B Verification

## NONE Schedule DB - Part C - Section 1

## NONE Schedule DB - Part C - Section 2

## NONE Schedule DB - Verification

# 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 | 14,354,177 | 14,354,177 | |
| 2. Cost of cash equivalents acquired | 45,879,928 | 45,879,928 | |
| 3. Accrual of discount | 2,071 | 2,071 | |
| 4. Unrealized valuation increase (decrease) | | | |
| 5. Total gain (loss) on disposals | | | |
| 6. Deduct consideration received on disposals | 23,577,159 | 23,577,159 | |
| 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) | 36,659,017 | 36,659,017 | |
| 11. Deduct total nonadmitted amounts | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 36,659,017 | 36,659,017 | |

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: .

# SCHEDULE A - PART 1

## Showing All Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation | Current Year's Other Than Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V. | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| One story office building, 9450 Seward Road | | Fairfield | OH | 11/30/1998 | 12/31/2007 | 38,702,765 | | 28,393,247 | 28,393,247 | 1,593,309 | | | (1,593,309) | | 5,364,999 | 2,841,488 |
| 0199999 Properties occupied by the reporting entity - Health Care Delivery | | | | | | 38,702,765 | | 28,393,247 | 28,393,247 | 1,593,309 | | | (1,593,309) | | 5,364,999 | 2,841,488 |
| | | | | | | | | | | | | | | | | |
| 0399999 Total Properties occupied by the reporting entity | | | | | | 38,702,765 | | 28,393,247 | 28,393,247 | 1,593,309 | | | (1,593,309) | | 5,364,999 | 2,841,488 |
| 0699999 Totals | | | | | | 38,702,765 | | 28,393,247 | 28,393,247 | 1,593,309 | | | (1,593,309) | | 5,364,999 | 2,841,488 |

# SCHEDULE A - PART 2

## Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Description of Property | City | State | Date Acquired | Name of Vendor | Actual Cost at Time of Acquisition | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Additional Investment Made After Acquisition |
| One story office building, 9450 Seward Road | Fairfield | OH | 11/30/1998 | | | | | 464,680 |
| 0199999 Acquired by purchase | | | | | | | | 464,680 |
| 0399999 Totals | | | | | | | | 464,680 |

## NONE Schedule A - Part 3

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8021903 | | BESSEMER | AL | | 05/08/2008 | 6.250 | 40,553 | | | | | | 41,544 | 12/31/2010 |
| A8061101 | | BIRMINGHAM | AL | | 08/12/2008 | 6.750 | 46,590 | | | | | | 72,556 | 12/31/2010 |
| A8081902 | | DECATUR | AL | | 11/07/2008 | 6.625 | 269,077 | | | | | | 347,754 | 12/31/2010 |
| A7122704 | | FLORALA | AL | | 02/14/2008 | 6.625 | 40,036 | | | | | | 81,682 | 12/31/2010 |
| B0052807 | | FLORENCE | AL | | 07/30/2010 | 6.500 | 18,497 | | | | | | 35,028 | 12/31/2010 |
| A7102901 | | FOLEY | AL | | 01/11/2008 | 6.750 | 34,479 | | | | | | 16,817 | 12/31/2010 |
| A8041402 | | GADSDEN | AL | | 06/27/2008 | 6.625 | 137,017 | | | | | | 161,296 | 12/31/2010 |
| B0062402 | | MONTGOMERY | AL | | 09/23/2010 | 5.625 | 28,267 | | | | | | 37,097 | 12/31/2010 |
| B0062404 | | MONTGOMERY | AL | | 09/23/2010 | 5.625 | 32,116 | | | | | | 49,889 | 12/31/2010 |
| B0080303 | | RUSSELLVILLE | AR | | 09/30/2010 | 6.000 | 35,745 | | | | | | 60,590 | 12/31/2010 |
| A7122706 | | APACHE JUNCTION | AZ | | 02/27/2008 | 6.375 | 163,747 | | | | | | 216,130 | 12/31/2010 |
| A8031004 | | BENSON | AZ | | 06/04/2008 | 6.875 | 139,065 | | | | | | 222,308 | 12/31/2010 |
| A8012406 | | CHANDLER | AZ | | 03/31/2008 | 5.750 | 90,502 | | | | | | 161,996 | 12/31/2010 |
| A9042402 | | CHANDLER | AZ | | 07/17/2009 | 6.500 | 15,199 | | | | | | 32,184 | 12/31/2010 |
| A9091401 | | CHANDLER | AZ | | 11/20/2009 | 7.375 | 84,932 | | | | | | 164,336 | 12/31/2010 |
| A9111302 | | CHANDLER | AZ | | 12/29/2009 | 7.250 | 75,407 | | | | | | 113,308 | 12/31/2010 |
| B0042803 | | CHANDLER | AZ | | 06/30/2010 | 6.500 | 11,327 | | | | | | 16,176 | 12/31/2010 |
| A7110201 | | GILBERT | AZ | | 02/14/2008 | 6.500 | 73,729 | | | | | | 96,533 | 12/31/2010 |
| A8050501 | | GILBERT | AZ | | 07/01/2008 | 6.875 | 83,965 | | | | | | 109,905 | 12/31/2010 |
| A9031206 | | GILBERT | AZ | | 05/29/2009 | 6.625 | 42,687 | | | | | | 64,062 | 12/31/2010 |
| A9051401 | | GILBERT | AZ | | 07/16/2009 | 7.750 | 29,125 | | | | | | 42,792 | 12/31/2010 |
| B0040510 | | GLENDALE | AZ | | 06/10/2010 | 7.500 | 9,408 | | | | | | 17,707 | 12/31/2010 |
| A8030702 | | GOODYEAR | AZ | | 06/04/2008 | 6.125 | 151,240 | | | | | | 209,638 | 12/31/2010 |
| B0030404 | | GOODYEAR | AZ | | 04/28/2010 | 6.875 | 19,975 | | | | | | 30,665 | 12/31/2010 |
| A8032503 | | MESA | AZ | | 06/19/2008 | 6.375 | 41,009 | | | | | | 55,668 | 12/31/2010 |
| A8091502 | | MESA | AZ | | 11/17/2008 | 6.500 | 199,122 | | | | | | 262,224 | 12/31/2010 |
| A9102102 | | MESA | AZ | | 12/29/2009 | 7.500 | 18,557 | | | | | | 30,832 | 12/31/2010 |
| A9103004 | | MESA | AZ | | 12/30/2009 | 6.500 | 89,212 | | | | | | 128,678 | 12/31/2010 |
| A9122801 | | MESA | AZ | | 02/18/2010 | 6.625 | 8,061 | | | | | | 15,309 | 12/31/2010 |
| B0022501 | | MESA | AZ | | 03/30/2010 | 6.750 | 54,288 | | | | | | 85,222 | 12/31/2010 |
| B0060201 | | MESA | AZ | | 10/03/2003 | 6.875 | 37,799 | | | | | | 62,486 | 12/31/2010 |
| B0080608 | | MESA | AZ | | 10/14/2010 | 5.750 | 39,016 | | | | | | 59,600 | 12/31/2010 |
| A8012302 | | ORO VALLEY | AZ | | 03/19/2008 | 6.250 | 32,565 | | | | | | 51,785 | 12/31/2010 |
| B0062507 | | ORO VALLEY | AZ | | 09/21/2010 | 6.250 | 27,429 | | | | | | 36,925 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8081203 | | PAYSON | AZ | | 11/05/2008 | 6.625 | 14,490 | | | | | | 33,640 | 12/31/2010 |
| A8041401 | | PEORIA | AZ | | 06/19/2008 | 6.500 | 46,836 | | | | | | 64,547 | 12/31/2010 |
| A5050903 | | PHOENIX | AZ | | 06/20/2005 | 5.625 | 24,580 | | | | | | 29,069 | 12/31/2010 |
| A6101109 | | PHOENIX | AZ | | 12/11/2006 | 6.125 | 61,933 | | | | | | 30,656 | 12/31/2010 |
| A7081702 | | PHOENIX | AZ | | 12/14/2007 | 6.375 | 60,846 | | | | | | 76,825 | 12/31/2010 |
| A8030711 | | PHOENIX | AZ | | 06/09/2008 | 6.000 | 78,134 | | | | | | 144,701 | 12/31/2010 |
| A8031002 | | PHOENIX | AZ | | 06/06/2008 | 6.500 | 36,248 | | | | | | 48,220 | 12/31/2010 |
| A8111701 | | PHOENIX | AZ | | 01/09/2009 | 7.000 | 13,795 | | | | | | 20,853 | 12/31/2010 |
| A9021301 | | PHOENIX | AZ | | 07/01/2009 | 6.875 | 49,276 | | | | | | 76,996 | 12/31/2010 |
| A9042003 | | PHOENIX | AZ | | 06/15/2009 | 7.375 | 12,335 | | | | | | 23,535 | 12/31/2010 |
| A9042706 | | PHOENIX | AZ | | 06/29/2009 | 7.125 | 8,638 | | | | | | 33,450 | 12/31/2010 |
| A9070201 | | PHOENIX | AZ | | 08/27/2009 | 7.250 | 14,545 | | | | | | 18,069 | 12/31/2010 |
| A9082402 | | PHOENIX | AZ | | 10/08/2009 | 7.250 | 20,235 | | | | | | 37,779 | 12/31/2010 |
| A9121101 | | PHOENIX | AZ | | 02/24/2010 | 6.875 | 10,837 | | | | | | 18,684 | 12/31/2010 |
| B0040509 | | PHOENIX | AZ | | 06/01/2010 | 7.250 | 5,845 | | | | | | 8,341 | 12/31/2010 |
| B0063007 | | PHOENIX | AZ | | 09/02/2010 | 6.625 | 27,465 | | | | | | 43,936 | 12/31/2010 |
| B0090106 | | PHOENIX | AZ | | 11/08/2010 | 6.625 | 4,606 | | | | | | 7,365 | 12/31/2010 |
| A8010301 | | PRESCOTT VALLEY | AZ | | 03/13/2008 | 6.125 | 113,840 | | | | | | 144,778 | 12/31/2010 |
| A6032201 | | SCOTTSDALE | AZ | | 06/09/2006 | 6.250 | 41,316 | | | | | | 49,105 | 12/31/2010 |
| A7102203 | | SCOTTSDALE | AZ | | 12/14/2007 | 6.299 | 295,995 | | | | | | 225,568 | 12/31/2010 |
| A7120416 | | SCOTTSDALE | AZ | | 02/21/2008 | 6.375 | 25,159 | | | | | | 31,574 | 12/31/2010 |
| A8041501 | | SCOTTSDALE | AZ | | 06/05/2008 | 6.625 | 40,486 | | | | | | 29,999 | 12/31/2010 |
| A8071401 | | SCOTTSDALE | AZ | | 09/26/2008 | 6.625 | 116,084 | | | | | | 159,579 | 12/31/2010 |
| B0032504 | | SCOTTSDALE | AZ | | 05/19/2010 | 7.125 | 28,266 | | | | | | 35,668 | 12/31/2010 |
| B0041902 | | SCOTTSDALE | AZ | | 07/21/2010 | 6.625 | 29,279 | | | | | | 60,183 | 12/31/2010 |
| A8022221 | | SUN CITY | AZ | | 04/24/2008 | 6.250 | 19,597 | | | | | | 51,345 | 12/31/2010 |
| B0030802 | | SURPRISE | AZ | | 04/27/2010 | 7.000 | 7,641 | | | | | | 22,179 | 12/31/2010 |
| A8021506 | | TEMPE | AZ | | 05/05/2008 | 5.625 | 24,380 | | | | | | 35,552 | 12/31/2010 |
| A8022012 | | TEMPE | AZ | | 05/07/2008 | 6.000 | 73,419 | | | | | | 100,623 | 12/31/2010 |
| A8051402 | | TEMPE | AZ | | 07/07/2008 | 6.375 | 139,760 | | | | | | 191,500 | 12/31/2010 |
| A8111101 | | TEMPE | AZ | | 01/20/2009 | 7.125 | 23,012 | | | | | | 26,241 | 12/31/2010 |
| A9041601 | | TEMPE | AZ | | 06/11/2009 | 7.000 | 32,997 | | | | | | 47,958 | 12/31/2010 |
| A9071402 | | TEMPE | AZ | | 09/01/2009 | 7.500 | 107,106 | | | | | | 136,793 | 12/31/2010 |
| A9103005 | | TEMPE | AZ | | 12/29/2009 | 6.750 | 54,188 | | | | | | 74,237 | 12/31/2010 |
| A7100501 | | TUCSON | AZ | | 12/12/2007 | 6.375 | 55,348 | | | | | | 163,792 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8020803 | | TUCSON | AZ | | 04/29/2008 | 5.625 | 81,145 | | | | | | 87,535 | 12/31/2010 |
| A8022802 | | TUCSON | AZ | | 05/29/2008 | 6.000 | 61,183 | | | | | | 146,364 | 12/31/2010 |
| A8041003 | | TUCSON | AZ | | 06/30/2008 | 6.250 | 99,204 | | | | | | 148,436 | 12/31/2010 |
| A8052202 | | TUCSON | AZ | | 07/30/2008 | 7.000 | 49,432 | | | | | | 56,711 | 12/31/2010 |
| A8081906 | | TUCSON | AZ | | 09/15/2008 | 6.375 | 499,793 | | | | | | 640,736 | 12/31/2010 |
| A8090302 | | TUCSON | AZ | | 11/13/2008 | 6.500 | 27,237 | | | | | | 44,363 | 12/31/2010 |
| A9111601 | | TUCSON | AZ | | 01/19/2010 | 7.000 | 2,302 | | | | | | 5,822 | 12/31/2010 |
| B0072704 | | TUCSON | AZ | | 11/02/2010 | 6.375 | 9,199 | | | | | | 15,144 | 12/31/2010 |
| A9010702 | | YUMA | AZ | | 02/25/2009 | 7.375 | 31,742 | | | | | | 70,817 | 12/31/2010 |
| A8013103 | | AGOURA HILLS | CA | | 04/17/2008 | 6.125 | 154,895 | | | | | | 229,539 | 12/31/2010 |
| A8092403 | | ALAMEDA | CA | | 11/24/2008 | 6.750 | 23,940 | | | | | | 48,904 | 12/31/2010 |
| A8020810 | | ALHAMBRA | CA | | 03/31/2008 | 6.000 | 166,257 | | | | | | 204,385 | 12/31/2010 |
| A8112501 | | ALHAMBRA | CA | | 01/30/2009 | 7.000 | 143,703 | | | | | | 203,622 | 12/31/2010 |
| B0032507 | | ANAHEIM | CA | | 06/01/2010 | 6.000 | 17,619 | | | | | | 26,796 | 12/31/2010 |
| A9030422 | | APPLE VALLEY | CA | | 05/18/2009 | 6.375 | 23,043 | | | | | | 45,323 | 12/31/2010 |
| A6113004 | | ARTESIA | CA | | 02/12/2007 | 6.125 | 48,588 | | | | | | 103,372 | 12/31/2010 |
| A8021406 | | ATASCADERO | CA | | 04/25/2008 | 6.000 | 39,100 | | | | | | 51,240 | 12/31/2010 |
| A8032001 | | ATASCADERO | CA | | 06/16/2008 | 6.625 | 176,496 | | | | | | 269,837 | 12/31/2010 |
| A9042707 | | ATASCADERO | CA | | 06/30/2009 | 7.125 | 8,638 | | | | | | 33,450 | 12/31/2010 |
| A8012102 | | BAKERSFIELD | CA | | 03/25/2008 | 5.625 | 57,154 | | | | | | 82,593 | 12/31/2010 |
| A8021504 | | BAKERSFIELD | CA | | 11/05/2008 | 6.250 | 70,546 | | | | | | 221,099 | 12/31/2010 |
| B0031003 | | BAKERSFIELD | CA | | 08/11/2010 | 6.000 | 18,357 | | | | | | 53,295 | 12/31/2010 |
| B0040803 | | BAKERSFIELD | CA | | 09/11/2003 | 7.250 | 21,157 | | | | | | 28,811 | 12/31/2010 |
| A9101304 | | BALDWIN PARK | CA | | 12/16/2009 | 7.625 | 19,838 | | | | | | 33,199 | 12/31/2010 |
| A9081811 | | BELLFLOWER | CA | | 10/20/2009 | 7.875 | 56,709 | | | | | | 91,206 | 12/31/2010 |
| A7102204 | | BERKELEY | CA | | 12/21/2007 | 6.375 | 129,317 | | | | | | 118,147 | 12/31/2010 |
| A9030407 | | BERKELEY | CA | | 05/26/2009 | 6.375 | 117,200 | | | | | | 207,132 | 01/14/2011 |
| A9112002 | | BERKELEY | CA | | 03/18/2010 | 6.750 | 6,930 | | | | | | 11,355 | 12/31/2010 |
| A8011401 | | BERMUDA DUNES | CA | | 03/12/2008 | 6.000 | 180,779 | | | | | | 170,391 | 12/31/2010 |
| B0071504 | | BREA | CA | | 10/01/2010 | 5.500 | 92,967 | | | | | | 137,607 | 12/31/2010 |
| A9021701 | | BURBANK | CA | | 04/01/2009 | 6.250 | 25,283 | | | | | | 42,876 | 12/31/2010 |
| B0062902 | | BURBANK | CA | | 09/02/2010 | 6.375 | 30,625 | | | | | | 62,263 | 12/31/2010 |
| B0071411 | | BURBANK | CA | | 10/07/2010 | 5.500 | 37,487 | | | | | | 63,184 | 12/31/2010 |
| A5030301 | | BURLINGAME | CA | | 05/25/2005 | 5.625 | 42,874 | | | | | | 152,592 | 12/31/2010 |
| A8082904 | | BURLINGAME | CA | | 11/10/2008 | 6.875 | 219,466 | | | | | | 268,153 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0072306 | | CAMPBELL | CA | | 10/19/2010 | 5.750 | 66,027 | | | | | | 106,184 | 12/31/2010 |
| A8021904 | | CANOGA PARK | CA | | 05/05/2008 | 5.750 | 36,619 | | | | | | 48,453 | 12/31/2010 |
| A9102004 | | CANOGA PARK | CA | | 12/31/2009 | 6.750 | 119,648 | | | | | | 191,813 | 12/19/2011 |
| B0042301 | | CANOGA PARK | CA | | 03/23/2000 | 6.750 | 9,997 | | | | | | 32,236 | 12/31/2010 |
| A7102601 | | CARSON | CA | | 01/17/2008 | 6.250 | 60,831 | | | | | | 78,223 | 12/31/2010 |
| A9102302 | | CARSON | CA | | 12/23/2009 | 6.625 | 104,053 | | | | | | 164,459 | 12/31/2010 |
| B0061405 | | CARSON | CA | | 08/31/2010 | 5.250 | 80,115 | | | | | | 125,629 | 12/31/2010 |
| A5062801 | | CATHEDRAL CITY | CA | | 09/21/2005 | 5.625 | 117,478 | | | | | | 192,766 | 12/31/2010 |
| A8073101 | | CATHEDRAL CITY | CA | | 09/30/2008 | 6.750 | 124,606 | | | | | | 117,396 | 12/31/2010 |
| B0071302 | | CATHEDRAL CITY | CA | | 09/08/2010 | 5.250 | 51,658 | | | | | | 87,748 | 12/31/2010 |
| A9120803 | | CHATSWORTH | CA | | 02/05/2010 | 7.125 | 19,939 | | | | | | 24,433 | 12/31/2010 |
| B0051205 | | CHATSWORTH | CA | | 07/27/2010 | 6.375 | 30,942 | | | | | | 42,137 | 12/31/2010 |
| B0063003 | | CHATSWORTH | CA | | 10/29/2010 | 6.500 | 36,845 | | | | | | 51,025 | 12/31/2010 |
| B0071207 | | CHATSWORTH | CA | | 11/15/2010 | 6.000 | 20,296 | | | | | | 27,542 | 12/31/2010 |
| B0080606 | | CHATSWORTH | CA | | 01/17/2001 | 6.625 | 4,766 | | | | | | 8,000 | 12/31/2010 |
| A7111202 | | CHICO | CA | | 01/17/2008 | 6.250 | 50,997 | | | | | | 91,120 | 12/31/2010 |
| B0020902 | | CHICO | CA | | 04/12/2010 | 7.125 | 14,114 | | | | | | 21,601 | 12/31/2010 |
| B0082001 | | CHICO | CA | | 10/26/2010 | 6.500 | 84,217 | | | | | | 127,010 | 12/31/2010 |
| A6110102 | | CHULA VISTA | CA | | 02/13/2007 | 6.375 | 47,775 | | | | | | 55,309 | 12/31/2010 |
| A8111801 | | CHULA VISTA | CA | | 01/20/2009 | 7.625 | 22,041 | | | | | | 33,739 | 12/31/2010 |
| A9030306 | | CHULA VISTA | CA | | 04/23/2009 | 6.500 | 30,668 | | | | | | 47,854 | 12/31/2010 |
| A9030416 | | CHULA VISTA | CA | | 04/29/2009 | 6.625 | 13,826 | | | | | | 20,913 | 12/31/2010 |
| A9030408 | | CITY OF COMMERCE | CA | | 04/29/2009 | 6.250 | 11,837 | | | | | | 15,357 | 12/31/2010 |
| B0072303 | | CLEARLAKE | CA | | 10/12/2010 | 5.875 | 54,043 | | | | | | 75,006 | 12/31/2010 |
| B0051206 | | CONCORD | CA | | 07/21/2010 | 6.125 | 98,419 | | | | | | 140,283 | 12/31/2010 |
| A8112505 | | CORONA | CA | | 01/29/2009 | 7.375 | 9,818 | | | | | | 18,322 | 12/31/2010 |
| A9022705 | | CORONA | CA | | 04/28/2009 | 6.750 | 32,225 | | | | | | 71,691 | 12/31/2010 |
| A9040907 | | CORONA | CA | | 06/12/2009 | 6.875 | 111,335 | | | | | | 211,983 | 12/31/2010 |
| A9041301 | | CORONA | CA | | 06/11/2009 | 6.875 | 13,012 | | | | | | 22,752 | 12/31/2010 |
| B0021106 | | CORONA | CA | | 04/08/2010 | 6.625 | 7,607 | | | | | | 11,729 | 12/31/2010 |
| A8030703 | | CORTE MADERA | CA | | 06/03/2008 | 6.125 | 40,914 | | | | | | 66,732 | 12/31/2010 |
| A8052004 | | COSTA MESA | CA | | 08/06/2008 | 7.125 | 33,079 | | | | | | 53,285 | 12/31/2010 |
| A9022401 | | COSTA MESA | CA | | 04/09/2009 | 6.750 | 11,531 | | | | | | 26,060 | 12/31/2010 |
| B0072907 | | COSTA MESA | CA | | 09/11/2003 | 6.375 | 25,802 | | | | | | 40,221 | 12/31/2010 |
| A8112506 | | COVINA | CA | | 01/29/2009 | 7.375 | 7,854 | | | | | | 16,912 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8021408 | | CUDAHY | CA | | 04/28/2008 | 6.000 | 49,526 | | | | | | 194,705 | 12/31/2010 |
| B0061109 | | CULVER CITY | CA | | 06/20/2001 | 6.000 | 40,236 | | | | | | 54,984 | 12/31/2010 |
| B0090304 | | DINUBA | CA | | 11/10/2010 | 6.250 | 7,979 | | | | | | 12,015 | 12/31/2010 |
| A6052406 | | DIXON | CA | | 08/02/2006 | 6.250 | 49,984 | | | | | | 41,546 | 12/31/2010 |
| B0072611 | | DOWNEY | CA | | 11/23/2010 | 6.375 | 12,986 | | | | | | 28,265 | 12/31/2010 |
| A6030705 | | EL CAJON | CA | | 06/08/2006 | 6.125 | 27,705 | | | | | | 42,275 | 12/31/2010 |
| A8032501 | | EL CAJON | CA | | 06/18/2008 | 6.250 | 119,991 | | | | | | 271,788 | 12/31/2010 |
| A9030305 | | EL CAJON | CA | | 04/23/2009 | 6.625 | 10,485 | | | | | | 15,477 | 12/31/2010 |
| A9101401 | | EL CAJON | CA | | 01/06/2000 | 6.125 | 19,916 | | | | | | 68,888 | 12/31/2010 |
| A9122101 | | EL CAJON | CA | | 02/11/2010 | 7.875 | 24,704 | | | | | | 34,474 | 12/31/2010 |
| B0042902 | | EL CAJON | CA | | 06/30/2010 | 6.500 | 17,952 | | | | | | 23,602 | 12/31/2010 |
| B0072904 | | EL CAJON | CA | | 10/01/2010 | 5.000 | 193,122 | | | | | | 359,530 | 12/31/2010 |
| B0080204 | | EL CAJON | CA | | 06/06/2001 | 6.375 | 14,583 | | | | | | 31,699 | 12/31/2010 |
| B0042302 | | EL CENTRO | CA | | 06/30/2010 | 6.500 | 13,828 | | | | | | 19,961 | 12/31/2010 |
| A7121801 | | EL CERRITO | CA | | 04/28/2008 | 6.125 | 65,248 | | | | | | 88,200 | 12/31/2010 |
| B0061006 | | ELK GROVE | CA | | 08/20/2010 | 6.375 | 24,791 | | | | | | 42,636 | 12/31/2010 |
| A8061002 | | ENCINITAS | CA | | 09/26/2008 | 6.875 | 285,059 | | | | | | 375,187 | 12/31/2010 |
| A8080801 | | ENCINITAS | CA | | 10/03/2008 | 6.625 | 45,199 | | | | | | 96,372 | 12/31/2010 |
| A8030605 | | ESCONDIDO | CA | | 06/09/2008 | 6.250 | 133,324 | | | | | | 189,405 | 12/31/2010 |
| A8030608 | | ESCONDIDO | CA | | 06/04/2008 | 6.125 | 19,390 | | | | | | 142,771 | 12/31/2010 |
| A8032506 | | ESCONDIDO | CA | | 06/25/2008 | 6.250 | 26,577 | | | | | | 67,432 | 12/31/2010 |
| A9040805 | | ESCONDIDO | CA | | 05/28/2009 | 7.125 | 12,879 | | | | | | 17,297 | 12/31/2010 |
| B0021105 | | ESCONDIDO | CA | | 03/30/2010 | 6.875 | 84,480 | | | | | | 117,346 | 12/31/2010 |
| B0062201 | | FAIR OAKS | CA | | 08/24/2010 | 6.250 | 28,584 | | | | | | 47,259 | 12/31/2010 |
| A5052301 | | FOLSOM | CA | | 07/20/2005 | 6.125 | 122,887 | | | | | | 124,123 | 12/31/2010 |
| A5092602 | | FOSTER CITY | CA | | 12/28/2005 | 5.875 | 48,758 | | | | | | 83,606 | 12/31/2010 |
| B0030904 | | FOSTER CITY | CA | | 05/10/2010 | 6.000 | 11,727 | | | | | | 21,782 | 12/31/2010 |
| A8031009 | | FOUNTAIN VALLEY | CA | | 06/13/2008 | 6.500 | 37,728 | | | | | | 64,021 | 12/31/2010 |
| A8090502 | | FREMONT | CA | | 11/18/2008 | 6.500 | 51,183 | | | | | | 297,840 | 12/31/2010 |
| A7100503 | | FRESNO | CA | | 12/20/2007 | 6.375 | 81,569 | | | | | | 104,075 | 12/31/2010 |
| A7100504 | | FRESNO | CA | | 12/12/2007 | 6.500 | 56,866 | | | | | | 117,640 | 12/31/2010 |
| A7121401 | | FRESNO | CA | | 02/08/2008 | 6.000 | 50,658 | | | | | | 52,178 | 12/31/2010 |
| A8040201 | | FRESNO | CA | | 06/05/2008 | 5.875 | 29,196 | | | | | | 118,071 | 12/31/2010 |
| A8042801 | | FRESNO | CA | | 07/01/2008 | 6.500 | 84,795 | | | | | | 199,254 | 12/31/2010 |
| A8082801 | | FRESNO | CA | | 11/21/2008 | 7.000 | 251,388 | | | | | | 511,749 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8082802 | | FRESNO | CA | | 09/30/2008 | 6.500 | 180,905 | | | | | | 220,236 | 12/31/2010 |
| A8121001 | | FRESNO | CA | | 03/05/2009 | 7.000 | 24,297 | | | | | | 113,308 | 12/31/2010 |
| B0042104 | | FRESNO | CA | | 06/25/2010 | 6.375 | 7,058 | | | | | | 9,571 | 12/31/2010 |
| B0051007 | | FRESNO | CA | | 08/02/2010 | 6.000 | 22,177 | | | | | | 55,089 | 12/31/2010 |
| B0052802 | | FRESNO | CA | | 07/09/2010 | 6.375 | 29,536 | | | | | | 49,419 | 12/31/2010 |
| B0072307 | | FRESNO | CA | | 10/19/2010 | 5.750 | 23,260 | | | | | | 32,036 | 12/31/2010 |
| A9090403 | | FULLERTON | CA | | 10/30/2009 | 7.375 | 44,665 | | | | | | 121,146 | 12/31/2010 |
| A8122301 | | GARDEN GROVE | CA | | 03/10/2009 | 7.000 | 5,766 | | | | | | 9,715 | 12/31/2010 |
| A8091801 | | GARDENA | CA | | 11/12/2008 | 6.750 | 59,852 | | | | | | 77,708 | 12/31/2010 |
| A8031401 | | GLENDALE | CA | | 06/11/2008 | 6.250 | 24,576 | | | | | | 29,868 | 12/31/2010 |
| A8121601 | | GLENDALE | CA | | 01/14/2009 | 6.875 | 37,329 | | | | | | 64,218 | 12/31/2010 |
| A8121602 | | GLENDALE | CA | | 01/14/2009 | 6.875 | 17,229 | | | | | | 28,478 | 12/31/2010 |
| A9030301 | | GLENDORA | CA | | 04/30/2009 | 6.625 | 40,326 | | | | | | 66,297 | 12/31/2010 |
| A8060904 | | GOLETA | CA | | 08/21/2008 | 7.000 | 39,646 | | | | | | 115,594 | 12/31/2010 |
| B0080603 | | GRANITE BAY | CA | | 10/07/2010 | 6.000 | 24,028 | | | | | | 32,740 | 12/31/2010 |
| A8030604 | | HANFORD | CA | | 05/22/2008 | 6.250 | 40,436 | | | | | | 41,718 | 12/31/2010 |
| B0030301 | | HAWTHORNE | CA | | 05/14/2010 | 7.250 | 7,944 | | | | | | 17,936 | 12/31/2010 |
| B0072006 | | HAWTHORNE | CA | | 08/19/2010 | 6.750 | 155,130 | | | | | | 297,208 | 12/31/2010 |
| A7101203 | | HAYWARD | CA | | 12/19/2007 | 6.375 | 170,469 | | | | | | 242,535 | 12/31/2010 |
| A7101601 | | HESPERIA | CA | | 12/06/2007 | 6.500 | 39,839 | | | | | | 25,568 | 12/31/2010 |
| B0081104 | | HIGHLAND | CA | | 11/30/2010 | 6.500 | 41,371 | | | | | | 59,010 | 12/31/2010 |
| B0060101 | | HIGHLAND PARK | CA | | 07/27/2010 | 6.000 | 33,488 | | | | | | 49,419 | 12/31/2010 |
| B0030803 | | HOLLYWOOD | CA | | 04/01/2008 | 6.500 | 15,746 | | | | | | 24,409 | 12/31/2010 |
| A6092203 | | HUNTINGTON BEACH | CA | | 12/12/2006 | 6.000 | 73,049 | | | | | | 123,351 | 12/31/2010 |
| A7113002 | | HUNTINGTON BEACH | CA | | 01/31/2008 | 6.000 | 67,937 | | | | | | 94,873 | 12/31/2010 |
| A8021307 | | HUNTINGTON BEACH | CA | | 04/01/2008 | 6.125 | 14,644 | | | | | | 39,305 | 12/31/2010 |
| B0062803 | | HUNTINGTON BEACH | CA | | 09/15/2010 | 6.375 | 36,171 | | | | | | 51,685 | 12/31/2010 |
| A8121701 | | INDIO | CA | | 02/13/2009 | 7.000 | 12,089 | | | | | | 13,428 | 12/31/2010 |
| A9031901 | | INDIO | CA | | 05/21/2009 | 6.500 | 17,914 | | | | | | 23,417 | 12/31/2010 |
| A9031902 | | INDIO | CA | | 05/21/2009 | 6.500 | 17,061 | | | | | | 11,682 | 12/31/2010 |
| A9031903 | | INDIO | CA | | 05/21/2009 | 6.500 | 68,756 | | | | | | 98,055 | 12/31/2010 |
| A9031904 | | INDIO | CA | | 05/21/2009 | 6.500 | 15,133 | | | | | | 20,581 | 12/31/2010 |
| A9031906 | | INDIO | CA | | 05/21/2009 | 6.500 | 13,222 | | | | | | 17,995 | 12/31/2010 |
| A9031907 | | INDIO | CA | | 05/21/2009 | 6.500 | 9,974 | | | | | | 16,424 | 12/31/2010 |
| A9031908 | | INDIO | CA | | 05/21/2009 | 6.500 | 7,495 | | | | | | 11,451 | 12/31/2010 |

E04.5

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9031909 | | INDIO | CA | | 05/21/2009 | 6.500 | 11,386 | | | | | | 14,615 | 12/31/2010 |
| A7122102 | | IRVINE | CA | | 03/05/2008 | 6.125 | 41,609 | | | | | | 51,435 | 12/31/2010 |
| A8040402 | | IRVINE | CA | | 08/18/2008 | 6.625 | 26,317 | | | | | | 55,809 | 12/31/2010 |
| A8040403 | | IRVINE | CA | | 08/18/2008 | 6.625 | 41,799 | | | | | | 115,224 | 12/31/2010 |
| B0052801 | | IRVINE | CA | | 07/22/2010 | 5.750 | 37,468 | | | | | | 64,213 | 12/31/2010 |
| B0070703 | | IRVINE | CA | | 09/03/2010 | 5.375 | 30,906 | | | | | | 56,974 | 12/31/2010 |
| B0072310 | | IRVINE | CA | | 09/20/2010 | 5.500 | 19,238 | | | | | | 31,513 | 12/31/2010 |
| B0072705 | | IRWINDALE | CA | | 09/01/2010 | 6.625 | 25,077 | | | | | | 40,344 | 12/31/2010 |
| A8031011 | | KING CITY | CA | | 06/04/2008 | 5.750 | 23,157 | | | | | | 145,140 | 12/31/2010 |
| A9031203 | | LAGUNA HILLS | CA | | 06/03/2009 | 6.875 | 13,578 | | | | | | 28,990 | 12/31/2010 |
| A5022301 | | LAGUNA NIGUEL | CA | | 05/18/2005 | 5.875 | 46,021 | | | | | | 170,643 | 12/31/2010 |
| A6081102 | | LAKE FOREST | CA | | 10/30/2006 | 6.625 | 77,631 | | | | | | 106,330 | 12/31/2010 |
| A8053002 | | LAKE FOREST | CA | | 08/12/2008 | 6.500 | 51,985 | | | | | | 38,209 | 12/31/2010 |
| A9022701 | | LAKE FOREST | CA | | 06/05/2009 | 7.500 | 64,512 | | | | | | 185,534 | 12/31/2010 |
| A8041805 | | LANCASTER | CA | | 07/14/2008 | 6.375 | 57,597 | | | | | | 154,444 | 12/31/2010 |
| A8051401 | | LANCASTER | CA | | 07/31/2008 | 6.500 | 90,358 | | | | | | 144,055 | 12/31/2010 |
| B0040503 | | LANCASTER | CA | | 07/28/2003 | 6.500 | 5,621 | | | | | | 10,125 | 12/31/2010 |
| A8021907 | | LONG BEACH | CA | | 05/05/2008 | 6.000 | 55,042 | | | | | | 90,346 | 12/31/2010 |
| A5051101 | | LOS ANGELES | CA | | 07/22/2005 | 5.750 | 29,104 | | | | | | 81,934 | 12/31/2010 |
| A5111007 | | LOS ANGELES | CA | | 01/07/2008 | 6.250 | 252,537 | | | | | | 407,153 | 12/31/2010 |
| A7101201 | | LOS ANGELES | CA | | 12/06/2007 | 6.500 | 67,730 | | | | | | 97,297 | 12/31/2010 |
| A8020401 | | LOS ANGELES | CA | | 04/09/2008 | 6.000 | 124,941 | | | | | | 252,147 | 12/31/2010 |
| A8071701 | | LOS ANGELES | CA | | 09/08/2008 | 6.625 | 139,497 | | | | | | 223,708 | 12/31/2010 |
| A8072302 | | LOS ANGELES | CA | | 10/01/2008 | 6.750 | 41,926 | | | | | | 195,927 | 12/31/2010 |
| A8073102 | | LOS ANGELES | CA | | 10/09/2008 | 6.750 | 13,461 | | | | | | 14,210 | 12/31/2010 |
| A8112502 | | LOS ANGELES | CA | | 02/05/2009 | 6.750 | 17,038 | | | | | | 34,269 | 12/31/2010 |
| A8120201 | | LOS ANGELES | CA | | 01/29/2009 | 6.875 | 24,120 | | | | | | 65,091 | 12/31/2010 |
| A9031310 | | LOS ANGELES | CA | | 06/02/2009 | 7.125 | 135,841 | | | | | | 261,572 | 12/31/2010 |
| A9040704 | | LOS ANGELES | CA | | 06/24/2009 | 7.250 | 51,498 | | | | | | 110,397 | 12/31/2010 |
| A9081701 | | LOS ANGELES | CA | | 10/14/2009 | 7.125 | 8,450 | | | | | | 63,693 | 12/31/2010 |
| A9102303 | | LOS ANGELES | CA | | 12/23/2009 | 6.625 | 148,647 | | | | | | 273,832 | 12/31/2010 |
| A9102304 | | LOS ANGELES | CA | | 12/23/2009 | 6.625 | 100,485 | | | | | | 156,251 | 12/31/2010 |
| A9122803 | | LOS ANGELES | CA | | 02/10/2010 | 7.125 | 24,337 | | | | | | 38,609 | 12/31/2010 |
| B0032907 | | LOS ANGELES | CA | | 05/28/2010 | 6.750 | 22,347 | | | | | | 42,442 | 12/31/2010 |
| B0041402 | | LOS ANGELES | CA | | 06/30/2010 | 6.500 | 22,360 | | | | | | 28,797 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0041504 | | LOS ANGELES | CA | | 06/23/2010 | 6.250 | 8,795 | | | | | | 13,874 | 12/31/2010 |
| B0061406 | | LOS ANGELES | CA | | 10/26/2000 | 6.750 | 15,513 | | | | | | 28,262 | 12/31/2010 |
| B0061725 | | LOS ANGELES | CA | | 07/31/2000 | 6.125 | 9,536 | | | | | | 22,583 | 12/31/2010 |
| B0062801 | | LOS ANGELES | CA | | 09/15/2010 | 6.375 | 55,463 | | | | | | 77,096 | 12/31/2010 |
| B0070903 | | LOS ANGELES | CA | | 08/25/2010 | 6.000 | 29,498 | | | | | | 40,525 | 12/31/2010 |
| B0081103 | | LOS ANGELES | CA | | 10/27/2010 | 5.625 | 22,501 | | | | | | 32,311 | 12/31/2010 |
| B0082404 | | LOS ANGELES | CA | | 11/30/2010 | 5.875 | 38,405 | | | | | | 52,442 | 12/31/2010 |
| A5021502 | | LOS GATOS | CA | | 05/06/2005 | 5.375 | 28,179 | | | | | | 55,609 | 12/31/2010 |
| A9110904 | | MADERA | CA | | 02/22/2010 | 7.125 | 7,623 | | | | | | 15,405 | 12/31/2010 |
| A7120707 | | MANTECA | CA | | 02/26/2008 | 6.000 | 40,524 | | | | | | 78,310 | 12/31/2010 |
| A8061312 | | MANTECA | CA | | 08/28/2008 | 6.750 | 69,159 | | | | | | 142,515 | 12/31/2010 |
| B0012702 | | MANTECA | CA | | 10/31/2002 | 7.000 | 7,730 | | | | | | 11,849 | 12/31/2010 |
| A60104023 | | MENLO PARK | CA | | 09/05/2008 | 5.875 | 134,276 | | | | | | 189,236 | 12/31/2010 |
| A7110701 | | MENLO PARK | CA | | 01/18/2008 | 6.500 | 35,922 | | | | | | 107,164 | 12/31/2010 |
| A7120417 | | MILLBRAE | CA | | 04/03/2008 | 6.375 | 114,465 | | | | | | 159,355 | 12/31/2010 |
| A9031209 | | MILPITAS | CA | | 05/11/2009 | 6.625 | 20,787 | | | | | | 40,342 | 12/31/2010 |
| B0022502 | | MILPITAS | CA | | 04/22/2010 | 6.625 | 29,604 | | | | | | 62,355 | 12/31/2010 |
| A7121402 | | MISSION VIEJO | CA | | 03/14/2008 | 6.000 | 45,917 | | | | | | 165,448 | 12/31/2010 |
| B0062505 | | MISSION VIEJO | CA | | 09/01/2010 | 5.375 | 63,698 | | | | | | 105,608 | 12/31/2010 |
| A9072301 | | MODESTO | CA | | 10/13/2009 | 7.750 | 13,470 | | | | | | 24,408 | 12/31/2010 |
| B0072703 | | MODESTO | CA | | 09/30/2010 | 6.625 | 76,425 | | | | | | 114,415 | 12/31/2010 |
| A8111901 | | MONROVIA | CA | | 01/23/2009 | 7.000 | 10,634 | | | | | | 10,692 | 12/31/2010 |
| A8111902 | | MONROVIA | CA | | 01/23/2009 | 7.250 | 8,205 | | | | | | 11,060 | 12/31/2010 |
| B0040508 | | MONROVIA | CA | | 06/21/2010 | 6.750 | 32,980 | | | | | | 50,470 | 12/31/2010 |
| A5101003 | | MORENO VALLEY | CA | | 12/21/2005 | 5.875 | 31,409 | | | | | | 46,262 | 12/31/2010 |
| B0040802 | | MORENO VALLEY | CA | | 06/11/2010 | 6.250 | 23,515 | | | | | | 32,425 | 12/31/2010 |
| A5092101 | | MOUNTAIN VIEW | CA | | 12/01/2005 | 5.750 | 46,128 | | | | | | 93,768 | 12/31/2010 |
| A9060301 | | MT VIEW | CA | | 10/29/2009 | 7.750 | 8,949 | | | | | | 20,872 | 12/31/2010 |
| A5022802 | | NATIONAL CITY | CA | | 05/23/2005 | 5.875 | 67,911 | | | | | | 115,891 | 12/31/2010 |
| A8051201 | | NATIONAL CITY | CA | | 07/18/2008 | 6.750 | 325,081 | | | | | | 415,367 | 12/31/2010 |
| A7122002 | | NEWARK | CA | | 02/28/2008 | 6.125 | 45,713 | | | | | | 68,478 | 12/31/2010 |
| A5051004 | | NEWPORT BEACH | CA | | 07/22/2005 | 5.750 | 60,121 | | | | | | 86,865 | 12/31/2010 |
| A8031005 | | NEWPORT BEACH | CA | | 06/12/2008 | 6.250 | 36,969 | | | | | | 79,966 | 12/31/2010 |
| B0040102 | | NEWPORT BEACH | CA | | 06/18/2010 | 6.875 | 25,293 | | | | | | 44,106 | 12/31/2010 |
| B0080610 | | NEWPORT BEACH | CA | | 10/28/2010 | 5.875 | 6,324 | | | | | | 14,242 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9030401 | | NORTHRIDGE | CA | | 04/29/2009 | 6.375 | 45,547 | | | | | | 108,051 | 12/31/2010 |
| A9030421 | | OAKDALE | CA | | 05/19/2009 | 6.875 | 13,510 | | | | | | 33,387 | 12/31/2010 |
| A9031601 | | OAKDALE | CA | | 05/28/2009 | 6.750 | 80,847 | | | | | | 137,446 | 12/31/2010 |
| A8012505 | | OAKLAND | CA | | 04/23/2008 | 6.000 | 40,709 | | | | | | 57,199 | 12/31/2010 |
| B0042001 | | OAKLAND | CA | | 07/13/2010 | 6.500 | 11,817 | | | | | | 19,975 | 12/31/2010 |
| B0043003 | | OAKLAND | CA | | 07/12/2010 | 6.125 | 63,235 | | | | | | 86,720 | 12/31/2010 |
| A9110602 | | OCEANSIDE | CA | | 01/11/2010 | 7.000 | 9,482 | | | | | | 13,922 | 12/31/2010 |
| B0061726 | | OCEANSIDE | CA | | 08/18/2010 | 6.750 | 51,710 | | | | | | 197,984 | 12/31/2010 |
| A9012701 | | ONTARIO | CA | | 03/31/2009 | 7.000 | 13,838 | | | | | | 20,383 | 12/31/2010 |
| A9030417 | | ONTARIO | CA | | 05/08/2009 | 6.500 | 6,261 | | | | | | 9,535 | 12/31/2010 |
| A9030418 | | ONTARIO | CA | | 05/08/2009 | 6.500 | 11,762 | | | | | | 17,358 | 12/31/2010 |
| B0032906 | | ONTARIO | CA | | 05/28/2010 | 6.375 | 35,234 | | | | | | 54,846 | 12/31/2010 |
| B0081802 | | ONTARIO | CA | | 10/20/2010 | 6.250 | 22,542 | | | | | | 42,847 | 12/31/2010 |
| A9030601 | | ORANGE | CA | | 04/20/2009 | 6.625 | 98,445 | | | | | | 228,996 | 12/31/2010 |
| B0051203 | | OXNARD | CA | | 07/02/2010 | 6.750 | 107,800 | | | | | | 132,771 | 12/31/2010 |
| B0080403 | | OXNARD | CA | | 10/06/2010 | 5.750 | 60,025 | | | | | | 80,335 | 12/31/2010 |
| A9042302 | | PACIFIC GROVE | CA | | 05/15/2009 | 6.625 | 40,980 | | | | | | 45,389 | 12/31/2010 |
| A8082102 | | PALM DESERT | CA | | 10/30/2008 | 6.625 | 115,272 | | | | | | 156,948 | 12/31/2010 |
| B0031704 | | PALM DESERT | CA | | 05/28/2010 | 6.250 | 14,674 | | | | | | 24,301 | 12/31/2010 |
| A9052001 | | PALM SPRINGS | CA | | 07/29/2009 | 7.375 | 34,881 | | | | | | 48,789 | 12/31/2010 |
| A6110101 | | PALO ALTO | CA | | 01/04/2007 | 6.250 | 116,567 | | | | | | 168,327 | 12/31/2010 |
| A8020811 | | PASADENA | CA | | 03/31/2008 | 5.750 | 303,742 | | | | | | 423,016 | 12/31/2010 |
| A8012903 | | PASO ROBLES | CA | | 04/17/2008 | 6.000 | 42,940 | | | | | | 46,179 | 12/31/2010 |
| A8012904 | | PASO ROBLES | CA | | 04/17/2008 | 6.000 | 42,940 | | | | | | 53,919 | 12/31/2010 |
| A7101701 | | POMONA | CA | | 12/11/2007 | 6.625 | 235,599 | | | | | | 95,485 | 12/31/2010 |
| A7111402 | | POMONA | CA | | 01/24/2008 | 6.125 | 61,112 | | | | | | 120,635 | 12/31/2010 |
| A9101303 | | POMONA | CA | | 12/16/2009 | 7.750 | 8,087 | | | | | | 11,220 | 12/31/2010 |
| A9102003 | | POMONA | CA | | 12/14/2009 | 6.875 | 39,473 | | | | | | 84,781 | 12/31/2010 |
| A8111103 | | POWAY | CA | | 01/12/2009 | 6.875 | 40,503 | | | | | | 94,550 | 12/31/2010 |
| A8062302 | | RANCHO CARDOVA | CA | | 07/10/2008 | 6.750 | 190,693 | | | | | | 308,020 | 12/31/2010 |
| B0051401 | | RANCHO CUCAMONGA | CA | | 06/29/2010 | 7.750 | 8,272 | | | | | | 11,584 | 12/31/2010 |
| A7101802 | | RANCHO CUCAMONGO | CA | | 01/04/2008 | 6.250 | 47,771 | | | | | | 45,217 | 12/31/2010 |
| A7112101 | | RANCHO MIRAGE | CA | | 02/13/2008 | 6.000 | 82,064 | | | | | | 112,134 | 12/31/2010 |
| B0072609 | | REDONDO BEACH | CA | | 09/22/2010 | 5.250 | 40,245 | | | | | | 69,495 | 12/31/2010 |
| A5040501 | | REDWOOD CITY | CA | | 06/29/2005 | 6.250 | 40,977 | | | | | | 77,861 | 06/17/2011 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A7101501 | | REDWOOD CITY | CA | | 12/21/2007 | 6.625 | 231,824 | | | | | | 374,859 | 12/31/2010 |
| A8012308 | | REDWOOD CITY | CA | | 04/01/2008 | 6.125 | 52,990 | | | | | | 71,848 | 12/31/2010 |
| A9040807 | | REDWOOD CITY | CA | | 06/26/2009 | 7.000 | 53,137 | | | | | | 63,920 | 12/31/2010 |
| A8061601 | | RESEDA | CA | | 08/28/2008 | 6.625 | 90,650 | | | | | | 191,231 | 12/31/2010 |
| B0052805 | | RIALTO | CA | | 08/05/2010 | 5.875 | 61,491 | | | | | | 120,204 | 12/31/2010 |
| A6061603 | | RIVERSIDE | CA | | 09/06/2006 | 6.500 | 162,412 | | | | | | 190,108 | 12/31/2010 |
| A7010502 | | RIVERSIDE | CA | | 01/31/2008 | 6.300 | 68,981 | | | | | | 68,391 | 12/31/2010 |
| A7110202 | | RIVERSIDE | CA | | 01/15/2008 | 6.500 | 140,340 | | | | | | 183,440 | 12/31/2010 |
| A8061310 | | RIVERSIDE | CA | | 09/04/2008 | 6.875 | 418,680 | | | | | | 544,307 | 12/31/2010 |
| B0080602 | | ROCKLIN | CA | | 10/07/2010 | 6.125 | 14,875 | | | | | | 24,685 | 12/31/2010 |
| A9020210 | | RODEO | CA | | 04/28/2009 | 7.375 | 26,337 | | | | | | 39,067 | 12/31/2010 |
| A8121503 | | ROHNERT PARK | CA | | 01/29/2009 | 7.000 | 83,895 | | | | | | 163,217 | 12/31/2010 |
| B0061802 | | ROSEMEAD | CA | | 09/16/2010 | 6.250 | 98,832 | | | | | | 139,433 | 12/31/2010 |
| B0051701 | | RUBIDOUX | CA | | 08/31/2010 | 6.250 | 72,278 | | | | | | 101,440 | 12/31/2010 |
| A8020802 | | SACRAMENTO | CA | | 03/27/2008 | 6.250 | 36,446 | | | | | | 73,372 | 12/31/2010 |
| A8070103 | | SACRAMENTO | CA | | 09/08/2008 | 6.750 | 68,466 | | | | | | 598,667 | 12/31/2010 |
| A8070802 | | SACRAMENTO | CA | | 08/27/2008 | 6.625 | 212,594 | | | | | | 307,085 | 12/31/2010 |
| A8081805 | | SACRAMENTO | CA | | 10/29/2008 | 6.500 | 82,111 | | | | | | 106,149 | 12/31/2010 |
| A9010501 | | SACRAMENTO | CA | | 02/02/2009 | 7.250 | 21,337 | | | | | | 26,470 | 12/31/2010 |
| A9030409 | | SACRAMENTO | CA | | 05/20/2009 | 6.750 | 22,215 | | | | | | 41,858 | 12/31/2010 |
| B0062804 | | SACRAMENTO | CA | | 08/31/2010 | 5.750 | 32,986 | | | | | | 49,559 | 12/31/2010 |
| B0072308 | | SACRAMENTO | CA | | 10/19/2010 | 5.750 | 24,760 | | | | | | 39,325 | 12/31/2010 |
| A9022406 | | SALINAS | CA | | 05/05/2009 | 6.500 | 15,855 | | | | | | 30,888 | 12/31/2010 |
| B0020903 | | SAN BERNARDINO | CA | | 03/31/2010 | 6.500 | 18,456 | | | | | | 42,442 | 12/31/2010 |
| B0030201 | | SAN BERNARDINO | CA | | 04/30/2010 | 6.375 | 11,727 | | | | | | 15,260 | 12/31/2010 |
| A8112401 | | SAN BUENAVENTURA | CA | | 01/27/2009 | 7.125 | 63,283 | | | | | | 96,944 | 12/31/2010 |
| A9021802 | | SAN BUENAVENTURA | CA | | 04/23/2009 | 7.000 | 9,015 | | | | | | 38,332 | 12/31/2010 |
| A9021803 | | SAN BUENAVENTURA | CA | | 04/23/2009 | 7.000 | 6,324 | | | | | | 39,055 | 12/31/2010 |
| A8072901 | | SAN CARLOS | CA | | 10/09/2008 | 6.375 | 97,667 | | | | | | 143,666 | 12/31/2010 |
| B0032903 | | SAN CARLOS | CA | | 06/22/2010 | 7.000 | 7,368 | | | | | | 11,210 | 12/31/2010 |
| B0052810 | | SAN CLEMENTE | CA | | 08/10/2010 | 6.500 | 17,020 | | | | | | 34,489 | 12/31/2010 |
| A8022701 | | SAN DEIGO | CA | | 05/29/2008 | 6.000 | 158,464 | | | | | | 204,788 | 12/31/2010 |
| B0062806 | | SAN DEIGO | CA | | 09/10/2010 | 6.250 | 60,842 | | | | | | 100,393 | 12/31/2010 |
| A5041102 | | SAN DIEGO | CA | | 06/21/2005 | 6.000 | 25,636 | | | | | | 44,247 | 12/31/2010 |
| A5101303 | | SAN DIEGO | CA | | 12/20/2005 | 5.750 | 30,711 | | | | | | 100,285 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A7102402 | | SAN DIEGO | CA | | 03/10/2008 | 6.250 | 64,285 | | | | | | 158,742 | 12/31/2010 |
| A8012801 | | SAN DIEGO | CA | | 04/16/2008 | 5.750 | 70,644 | | | | | | 92,970 | 12/31/2010 |
| A8123001 | | SAN DIEGO | CA | | 03/03/2009 | 7.125 | 21,929 | | | | | | 30,629 | 12/31/2010 |
| A9030410 | | SAN DIEGO | CA | | 04/30/2009 | 7.375 | 49,444 | | | | | | 132,986 | 12/31/2010 |
| A9060501 | | SAN DIEGO | CA | | 07/29/2009 | 8.250 | 13,139 | | | | | | 18,684 | 12/31/2010 |
| A9102701 | | SAN DIEGO | CA | | 03/27/1998 | 7.125 | 12,559 | | | | | | 20,596 | 12/31/2010 |
| A9110901 | | SAN DIEGO | CA | | 12/29/2009 | 6.500 | 13,381 | | | | | | 16,661 | 12/31/2010 |
| B0022601 | | SAN DIEGO | CA | | 04/26/2010 | 6.375 | 28,134 | | | | | | 53,869 | 12/31/2010 |
| B0032607 | | SAN DIEGO | CA | | 05/03/2010 | 6.250 | 42,554 | | | | | | 58,305 | 12/31/2010 |
| B0040602 | | SAN DIEGO | CA | | 06/23/2010 | 7.875 | 17,522 | | | | | | 27,061 | 12/31/2010 |
| B0050706 | | SAN DIEGO | CA | | 11/03/2004 | 6.500 | 33,322 | | | | | | 82,201 | 12/31/2010 |
| B0061701 | | SAN DIEGO | CA | | 09/26/2000 | 5.250 | 7,208 | | | | | | 8,044 | 12/31/2010 |
| B0063005 | | SAN DIEGO | CA | | 09/14/2010 | 6.000 | 45,764 | | | | | | 60,959 | 12/31/2010 |
| B0080201 | | SAN DIEGO | CA | | 09/29/2010 | 5.875 | 30,096 | | | | | | 48,093 | 12/31/2010 |
| B0080404 | | SAN DIEGO | CA | | 11/30/2010 | 5.375 | 95,514 | | | | | | 132,323 | 12/31/2010 |
| B0082405 | | SAN DIEGO | CA | | 11/15/2010 | 5.875 | 38,767 | | | | | | 114,169 | 12/31/2010 |
| A9020303 | | SAN FERNANDO | CA | | 05/06/2009 | 6.875 | 49,124 | | | | | | 62,500 | 12/31/2010 |
| B0061102 | | SAN FERNANDO | CA | | 04/18/2001 | 6.250 | 31,646 | | | | | | 56,588 | 12/31/2010 |
| A7091702 | | SAN FRANCISCO | CA | | 12/03/2007 | 6.250 | 215,545 | | | | | | 294,582 | 12/31/2010 |
| B0031102 | | SAN FRANCISCO | CA | | 06/01/2010 | 6.750 | 45,356 | | | | | | 65,501 | 12/31/2010 |
| B0031901 | | SAN FRANCISCO | CA | | 06/29/2010 | 7.375 | 35,411 | | | | | | 54,448 | 12/31/2010 |
| A6082803 | | SAN JOSE | CA | | 11/29/2006 | 6.438 | 73,323 | | | | | | 102,686 | 12/31/2010 |
| A7080908 | | SAN JOSE | CA | | 12/10/2007 | 6.500 | 48,908 | | | | | | 33,212 | 12/31/2010 |
| A7112003 | | SAN JOSE | CA | | 01/04/2008 | 6.125 | 99,609 | | | | | | 119,345 | 12/31/2010 |
| A7113003 | | SAN JOSE | CA | | 02/13/2008 | 6.000 | 19,681 | | | | | | 196,519 | 12/31/2010 |
| A7120501 | | SAN JOSE | CA | | 02/14/2008 | 6.125 | 74,386 | | | | | | 89,804 | 12/31/2010 |
| A8021407 | | SAN JOSE | CA | | 04/25/2008 | 6.000 | 35,841 | | | | | | 322,560 | 12/31/2010 |
| A8062001 | | SAN JOSE | CA | | 08/18/2008 | 6.625 | 46,984 | | | | | | 93,135 | 12/31/2010 |
| A8082601 | | SAN JOSE | CA | | 10/23/2008 | 6.500 | 8,071 | | | | | | 22,907 | 12/31/2010 |
| A8082701 | | SAN JOSE | CA | | 11/06/2008 | 6.375 | 124,566 | | | | | | 174,339 | 12/31/2010 |
| A8091803 | | SAN JOSE | CA | | 11/17/2008 | 6.625 | 40,575 | | | | | | 48,273 | 12/31/2010 |
| A9101602 | | SAN JOSE | CA | | 12/18/2009 | 6.750 | 17,864 | | | | | | 26,990 | 12/31/2010 |
| A9112003 | | SAN JOSE | CA | | 01/04/2010 | 6.500 | 48,468 | | | | | | 77,616 | 12/31/2010 |
| A9122103 | | SAN JOSE | CA | | 03/16/2010 | 6.625 | 20,805 | | | | | | 28,206 | 12/31/2010 |
| B0051901 | | SAN JOSE | CA | | 07/29/2010 | 6.750 | 33,798 | | | | | | 53,275 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8010304 | | SAN LEANDRO | CA | | 03/20/2008 | 6.500 | 40,058 | | | | | | 44,530 | 12/31/2010 |
| A7010201 | | SAN LUIS OBISPO | CA | | 02/08/2007 | 6.250 | 89,552 | | | | | | 122,494 | 12/31/2010 |
| A7092002 | | SAN LUIS OBISPO | CA | | 12/06/2007 | 6.375 | 83,156 | | | | | | 112,965 | 12/31/2010 |
| A7122104 | | SAN LUIS OBISPO | CA | | 03/25/2008 | 6.125 | 49,890 | | | | | | 136,250 | 12/31/2010 |
| A8082203 | | SAN LUIS OBISPO | CA | | 11/05/2008 | 6.750 | 39,900 | | | | | | 59,459 | 12/31/2010 |
| B0031201 | | SAN LUIS OBISPO | CA | | 05/22/2000 | 6.750 | 3,655 | | | | | | 14,670 | 12/31/2010 |
| B0072701 | | SAN LUIS OBISPO | CA | | 09/30/2010 | 6.250 | 19,284 | | | | | | 24,600 | 12/31/2010 |
| B0072702 | | SAN LUIS OBISPO | CA | | 10/06/2010 | 6.250 | 66,876 | | | | | | 89,645 | 12/31/2010 |
| A5051901 | | SAN MARCOS | CA | | 08/09/2005 | 5.625 | 81,404 | | | | | | 115,462 | 12/31/2010 |
| A7120415 | | SAN MARCOS | CA | | 01/28/2008 | 6.125 | 96,497 | | | | | | 98,587 | 12/31/2010 |
| A9040603 | | SAN MARCOS | CA | | 10/01/2009 | 7.625 | 89,437 | | | | | | 188,928 | 12/31/2010 |
| A9032302 | | SAN PEDRO | CA | | 05/28/2009 | 6.625 | 26,410 | | | | | | 46,103 | 12/31/2010 |
| A7110506 | | SAN RAMON | CA | | 02/05/2008 | 6.000 | 36,473 | | | | | | 51,216 | 12/31/2010 |
| A8010302 | | SANTA ANA | CA | | 03/14/2008 | 6.500 | 300,647 | | | | | | 536,367 | 12/31/2010 |
| A8051202 | | SANTA ANA | CA | | 07/10/2008 | 6.625 | 65,789 | | | | | | 90,340 | 12/31/2010 |
| A8090301 | | SANTA ANA | CA | | 11/17/2008 | 6.500 | 59,735 | | | | | | 89,819 | 12/31/2010 |
| A9040903 | | SANTA ANA | CA | | 07/06/2009 | 6.500 | 17,588 | | | | | | 29,062 | 12/31/2010 |
| A9042705 | | SANTA ANA | CA | | 06/30/2009 | 7.125 | 26,086 | | | | | | 64,820 | 12/31/2010 |
| A9081810 | | SANTA ANA | CA | | 10/20/2009 | 7.875 | 39,547 | | | | | | 53,211 | 12/31/2010 |
| A9101603 | | SANTA ANA | CA | | 11/30/2009 | 8.125 | 55,343 | | | | | | 89,140 | 12/31/2010 |
| B0051303 | | SANTA ANA | CA | | 07/22/2010 | 6.625 | 38,944 | | | | | | 56,585 | 12/31/2010 |
| B0072305 | | SANTA ANA | CA | | 07/30/2003 | 7.000 | 12,909 | | | | | | 24,821 | 12/31/2010 |
| A8110503 | | SANTA CLARA | CA | | 01/08/2009 | 7.125 | 8,629 | | | | | | 14,633 | 12/31/2010 |
| B0052701 | | SANTA CLARITA | CA | | 07/28/2000 | 6.250 | 16,870 | | | | | | 21,126 | 12/31/2010 |
| A9012601 | | SANTA CRUZ | CA | | 03/30/2009 | 6.750 | 11,513 | | | | | | 17,297 | 12/31/2010 |
| A8111903 | | SANTA FE SPRINGS | CA | | 01/30/2009 | 6.875 | 11,174 | | | | | | 32,877 | 12/31/2010 |
| A6021006 | | SANTA MARIA | CA | | 04/13/2006 | 5.875 | 77,733 | | | | | | 141,659 | 12/31/2010 |
| A6082902 | | SANTA MARIA | CA | | 11/08/2006 | 6.250 | 251,517 | | | | | | 228,953 | 12/31/2010 |
| A8021306 | | SANTA MARIA | CA | | 04/24/2008 | 5.875 | 23,593 | | | | | | 32,200 | 12/31/2010 |
| A9043001 | | SANTA MARIA | CA | | 07/01/2009 | 7.125 | 50,798 | | | | | | 80,551 | 12/31/2010 |
| A9040606 | | SANTA MONICA | CA | | 06/18/2009 | 6.750 | 7,519 | | | | | | 10,354 | 12/31/2010 |
| B0012902 | | SANTA MONICA | CA | | 03/29/2010 | 6.250 | 17,282 | | | | | | 132,883 | 12/31/2010 |
| A7121102 | | SANTA ROSA | CA | | 04/10/2008 | 6.100 | 100,085 | | | | | | 146,090 | 12/31/2010 |
| A8011701 | | SANTA ROSA | CA | | 04/11/2008 | 6.250 | 130,598 | | | | | | 211,085 | 12/31/2010 |
| A8022210 | | SAUSALITO | CA | | 05/15/2008 | 6.000 | 48,946 | | | | | | 133,245 | 12/31/2010 |

E04.11

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8050601 | | SHERMAN OAKS | CA | | 07/01/2008 | 6.625 | 61,542 | | | | | | 71,226 | 12/31/2010 |
| B0062802 | | SHERMAN OAKS | CA | | 09/15/2010 | 6.375 | 48,229 | | | | | | 66,445 | 12/31/2010 |
| A7100303 | | SIGNAL HILL | CA | | 01/11/2008 | 6.250 | 21,247 | | | | | | 69,069 | 12/31/2010 |
| A7111301 | | SIMI VALLEY | CA | | 01/23/2008 | 6.250 | 54,015 | | | | | | 96,664 | 12/31/2010 |
| A8022202 | | SIMI VALLEY | CA | | 05/27/2008 | 6.000 | 166,802 | | | | | | 262,774 | 12/31/2010 |
| A9031204 | | SOUTH PASADENA | CA | | 05/08/2009 | 6.875 | 45,099 | | | | | | 61,191 | 12/31/2010 |
| B0030908 | | SOUTH SAN FRANCISCO | CA | | 05/27/2010 | 6.875 | 9,414 | | | | | | 14,851 | 12/31/2010 |
| B0020201 | | STANTON | CA | | 03/31/2010 | 7.125 | 13,509 | | | | | | 25,832 | 12/31/2010 |
| B0021803 | | STANTON | CA | | 04/29/2010 | 6.875 | 44,967 | | | | | | 94,600 | 12/31/2010 |
| A5110102 | | STOCKTON | CA | | 01/30/2006 | 6.000 | 124,426 | | | | | | 249,275 | 12/31/2010 |
| A8063001 | | STOCKTON | CA | | 09/09/2008 | 6.750 | 71,227 | | | | | | 205,619 | 12/31/2010 |
| A9030203 | | STOCKTON | CA | | 05/28/2009 | 6.375 | 46,027 | | | | | | 74,710 | 12/31/2010 |
| A5021707 | | SUNNYVALE | CA | | 05/06/2005 | 5.625 | 32,281 | | | | | | 76,017 | 12/31/2010 |
| A9052102 | | SUNNYVALE | CA | | 07/28/2009 | 7.625 | 18,238 | | | | | | 46,311 | 12/31/2010 |
| B0050302 | | SUNNYVALE | CA | | 07/21/2010 | 7.125 | 129,716 | | | | | | 172,375 | 12/31/2010 |
| B0012201 | | TARZANA | CA | | 03/09/2010 | 7.000 | 23,655 | | | | | | 43,768 | 12/31/2010 |
| B0072005 | | TARZANA | CA | | 09/22/2010 | 6.125 | 14,304 | | | | | | 25,141 | 12/31/2010 |
| A8020402 | | TEHACHAPI | CA | | 11/03/2008 | 6.250 | 30,205 | | | | | | 70,938 | 12/31/2010 |
| A6102706 | | THOUSAND OAKS | CA | | 01/10/2007 | 6.375 | 50,596 | | | | | | 120,779 | 12/31/2010 |
| A8082101 | | THOUSAND PALMS | CA | | 10/30/2008 | 6.625 | 76,847 | | | | | | 61,074 | 12/31/2010 |
| A7121204 | | TORRANCE | CA | | 02/27/2008 | 6.125 | 133,913 | | | | | | 180,568 | 12/31/2010 |
| A5050606 | | TRACY | CA | | 07/12/2005 | 5.875 | 64,699 | | | | | | 120,865 | 12/31/2010 |
| A8032502 | | TRACY | CA | | 06/18/2008 | 6.125 | 40,138 | | | | | | 59,974 | 12/31/2010 |
| A8071804 | | TRUCKEE | CA | | 01/28/2009 | 6.875 | 71,788 | | | | | | 97,306 | 12/31/2010 |
| B0032509 | | TUSTIN | CA | | 05/26/2010 | 6.875 | 10,590 | | | | | | 19,973 | 12/31/2010 |
| A8012902 | | TWENTYNINE PALMS | CA | | 04/14/2008 | 6.125 | 175,106 | | | | | | 191,056 | 12/31/2010 |
| A7092115 | | UNION CITY | CA | | 12/05/2007 | 6.400 | 149,713 | | | | | | 132,193 | 12/31/2010 |
| B0090702 | | UPLAND | CA | | 11/22/2010 | 6.500 | 7,258 | | | | | | 10,671 | 12/31/2010 |
| A8121203 | | VALLEJO | CA | | 02/20/2009 | 7.375 | 6,060 | | | | | | 11,511 | 12/31/2010 |
| B0060303 | | VALLEJO | CA | | 07/20/2010 | 6.500 | 57,123 | | | | | | 114,524 | 12/31/2010 |
| A5090801 | | VAN NUYS | CA | | 11/22/2005 | 5.750 | 44,833 | | | | | | 97,412 | 12/31/2010 |
| A9032701 | | VAN NUYS | CA | | 06/10/2009 | 6.875 | 46,881 | | | | | | 53,308 | 12/31/2010 |
| A8110702 | | VENTURA | CA | | 01/14/2009 | 7.250 | 33,108 | | | | | | 47,372 | 12/31/2010 |
| B0071902 | | VENTURA | CA | | 10/25/2010 | 6.000 | 24,534 | | | | | | 53,934 | 12/31/2010 |
| A8120101 | | VERNON | CA | | 02/12/2009 | 6.875 | 8,858 | | | | | | 42,683 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0071303 | | VISTA | CA | | 09/23/2010 | 5.750 | 14,999 | | | | | | 20,516 | 12/31/2010 |
| A9101305 | | WALNUT | CA | | 12/16/2009 | 7.875 | 17,657 | | | | | | 24,223 | 12/31/2010 |
| B0060105 | | WALNUT CREEK | CA | | 07/14/2010 | 7.125 | 19,739 | | | | | | 28,638 | 12/31/2010 |
| A7112004 | | WATSONVILLE | CA | | 02/11/2008 | 6.125 | 76,881 | | | | | | 104,618 | 12/31/2010 |
| A8111202 | | WEST COVINA | CA | | 01/27/2009 | 7.250 | 7,457 | | | | | | 24,264 | 12/31/2010 |
| B0060701 | | WEST HOLLYWOOD | CA | | 07/29/2010 | 6.375 | 69,636 | | | | | | 97,024 | 12/31/2010 |
| A8081506 | | WEST SACRAMENTO | CA | | 10/15/2008 | 6.625 | 26,224 | | | | | | 89,040 | 12/31/2010 |
| A9021902 | | WEST SACRAMENTO | CA | | 04/28/2009 | 6.750 | 10,955 | | | | | | 20,395 | 12/31/2010 |
| A7101803 | | WESTMINSTER | CA | | 01/29/2008 | 6.250 | 53,123 | | | | | | 173,745 | 12/31/2010 |
| B0010501 | | WHITTIER | CA | | 04/12/2010 | 7.000 | 17,634 | | | | | | 34,691 | 12/31/2010 |
| B0072003 | | WHITTIER | CA | | 10/14/2010 | 6.250 | 28,554 | | | | | | 39,938 | 12/31/2010 |
| A8050703 | | WOODLAND | CA | | 07/09/2008 | 6.375 | 64,795 | | | | | | 71,177 | 12/31/2010 |
| A9020305 | | WOODLAND | CA | | 04/01/2009 | 6.875 | 21,350 | | | | | | 39,476 | 12/31/2010 |
| B0052501 | | WOODLAND HILLS | CA | | 10/01/2010 | 6.500 | 78,202 | | | | | | 116,046 | 12/31/2010 |
| A5110704 | | AURORA | CO | | 02/13/2006 | 5.875 | 32,055 | | | | | | 131,884 | 12/31/2010 |
| A7110501 | | AURORA | CO | | 01/30/2008 | 6.250 | 36,498 | | | | | | 73,023 | 12/31/2010 |
| A7112105 | | AURORA | CO | | 01/22/2008 | 6.250 | 105,849 | | | | | | 147,269 | 12/31/2010 |
| A8041803 | | BOULDER | CO | | 06/12/2008 | 6.750 | 28,803 | | | | | | 64,589 | 12/31/2010 |
| B0072001 | | CASTLE ROCK | CO | | 09/30/2010 | 5.500 | 21,407 | | | | | | 36,014 | 12/31/2010 |
| A5060103 | | COLORADO SPRINGS | CO | | 11/14/2005 | 5.750 | 93,407 | | | | | | 158,595 | 12/31/2010 |
| A5121602 | | COLORADO SPRINGS | CO | | 02/07/2006 | 6.125 | 53,964 | | | | | | 94,711 | 12/31/2010 |
| A8020101 | | COLORADO SPRINGS | CO | | 04/09/2008 | 5.750 | 29,251 | | | | | | 27,895 | 12/31/2010 |
| A8082902 | | COLORADO SPRINGS | CO | | 11/10/2008 | 6.500 | 161,565 | | | | | | 254,949 | 12/31/2010 |
| A9072101 | | COLORADO SPRINGS | CO | | 08/28/2009 | 8.000 | 33,713 | | | | | | 74,404 | 12/31/2010 |
| A8050103 | | COMMERCE CITY | CO | | 07/16/2008 | 6.500 | 127,194 | | | | | | 210,343 | 12/31/2010 |
| B0030402 | | COMMERCE CITY | CO | | 04/22/2010 | 6.250 | 12,893 | | | | | | 16,900 | 12/31/2010 |
| A7091103 | | DENVER | CO | | 12/13/2007 | 6.500 | 181,066 | | | | | | 316,781 | 12/31/2010 |
| A7120412 | | DENVER | CO | | 01/18/2008 | 6.250 | 286,651 | | | | | | 352,037 | 12/31/2010 |
| A8082009 | | DENVER | CO | | 10/02/2008 | 6.550 | 58,148 | | | | | | 57,072 | 12/31/2010 |
| B0062903 | | DENVER | CO | | 08/17/2010 | 5.900 | 47,441 | | | | | | 144,161 | 12/31/2010 |
| A7110502 | | ESTES PARK | CO | | 01/11/2008 | 6.750 | 56,021 | | | | | | 77,649 | 12/31/2010 |
| A5060601 | | FIRESTONE | CO | | 08/24/2005 | 5.750 | 37,701 | | | | | | 60,368 | 12/31/2010 |
| A8080806 | | FORT COLLINS | CO | | 10/28/2008 | 7.125 | 102,605 | | | | | | 132,125 | 12/31/2010 |
| B0072903 | | FREDERICK | CO | | 10/20/2010 | 5.750 | 70,529 | | | | | | 125,295 | 12/31/2010 |
| A8061203 | | GOLDEN | CO | | 08/20/2008 | 6.500 | 64,548 | | | | | | 85,615 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8011807 | | GRAND JUNCTION | CO | | 07/25/2008 | 6.625 | 324,698 | | | | | | 418,142 | 12/31/2010 |
| A8061308 | | GREELEY | CO | | 08/25/2008 | 6.500 | 45,062 | | | | | | 58,946 | 12/31/2010 |
| A8050801 | | LAKEWOOD | CO | | 09/30/2008 | 6.550 | 232,651 | | | | | | 283,503 | 12/31/2010 |
| A9042704 | | LITTLETON | CO | | 07/15/2009 | 7.125 | 11,361 | | | | | | 19,859 | 12/31/2010 |
| A9120302 | | LONE TREE | CO | | 01/29/2010 | 6.750 | 52,887 | | | | | | 114,188 | 12/31/2010 |
| B0012701 | | LONGMONT | CO | | 03/24/2010 | 6.625 | 41,024 | | | | | | 57,064 | 12/31/2010 |
| B0041401 | | PARKER | CO | | 06/15/2010 | 6.250 | 31,157 | | | | | | 43,599 | 12/31/2010 |
| A8080805 | | PLATTEVILLE | CO | | 10/28/2008 | 7.125 | 40,502 | | | | | | 56,698 | 12/31/2010 |
| B0072706 | | SUPERIOR | CO | | 10/29/2010 | 6.000 | 72,083 | | | | | | 102,447 | 12/31/2010 |
| A8061001 | | WESTMINSTER | CO | | 08/27/2008 | 7.000 | 217,512 | | | | | | 293,123 | 12/31/2010 |
| B0080302 | | WESTMINSTER | CO | | 10/14/2010 | 6.000 | 37,485 | | | | | | 80,427 | 12/31/2010 |
| A9121701 | | AVON | CT | | 04/27/2010 | 7.250 | 84,378 | | | | | | 142,611 | 12/31/2010 |
| A8061208 | | BETHEL | CT | | 08/12/2008 | 6.875 | 47,802 | | | | | | 64,510 | 12/31/2010 |
| A7121902 | | DANBURY | CT | | 02/12/2008 | 6.500 | 118,130 | | | | | | 124,807 | 12/31/2010 |
| A8121506 | | NEWINGTON | CT | | 01/29/2009 | 7.000 | 57,481 | | | | | | 81,033 | 12/31/2010 |
| B0080612 | | STRATFORD | CT | | 10/26/2010 | 5.250 | 22,246 | | | | | | 41,255 | 12/31/2010 |
| A8112602 | | WINDSOR | CT | | 01/30/2009 | 6.750 | 23,854 | | | | | | 55,750 | 12/31/2010 |
| A8081501 | | WINDSOR LOCKS | CT | | 10/06/2008 | 6.875 | 48,510 | | | | | | 51,156 | 12/31/2010 |
| B0040901 | | WASHINGTON | DC | | 06/22/2010 | 6.750 | 5,815 | | | | | | 8,161 | 12/31/2010 |
| A5050901 | | BEAR | DE | | 08/05/2005 | 5.875 | 55,761 | | | | | | 86,350 | 12/31/2010 |
| B0071410 | | BOCA RATON | FL | | 09/29/2010 | 5.250 | 86,497 | | | | | | 154,685 | 12/31/2010 |
| A7110702 | | BRADENTON | FL | | 01/25/2008 | 6.400 | 26,712 | | | | | | 42,900 | 12/31/2010 |
| B0032503 | | CAPE CORAL | FL | | 07/23/2010 | 6.250 | 70,293 | | | | | | 109,170 | 12/31/2010 |
| A7121804 | | CLEARWATER | FL | | 02/28/2008 | 6.500 | 106,734 | | | | | | 122,972 | 12/31/2010 |
| A8021104 | | COCONUT CREEK | FL | | 04/25/2008 | 6.125 | 61,986 | | | | | | 74,200 | 12/31/2010 |
| A7112701 | | CORAL GABLES | FL | | 01/18/2008 | 6.625 | 43,561 | | | | | | 54,669 | 12/31/2010 |
| A8022214 | | CORAL GABLES | FL | | 05/12/2008 | 6.250 | 60,196 | | | | | | 85,929 | 12/31/2010 |
| A8022215 | | CORAL GABLES | FL | | 05/12/2008 | 6.250 | 22,853 | | | | | | 34,153 | 12/31/2010 |
| A8022216 | | CORAL GABLES | FL | | 05/12/2008 | 6.250 | 31,424 | | | | | | 62,840 | 12/31/2010 |
| A8022217 | | CORAL GABLES | FL | | 05/12/2008 | 6.250 | 24,485 | | | | | | 39,444 | 12/31/2010 |
| B0051304 | | CORAL SPRINGS | FL | | 06/30/2010 | 6.250 | 18,812 | | | | | | 25,747 | 12/31/2010 |
| A8062008 | | DAVIE | FL | | 08/28/2008 | 6.625 | 357,157 | | | | | | 728,944 | 12/31/2010 |
| A8022219 | | DELRAY BEACH | FL | | 05/15/2008 | 6.100 | 28,580 | | | | | | 39,007 | 12/31/2010 |
| A50831063 | | FORT MEYERS | FL | | 12/21/2007 | 6.250 | 53,131 | | | | | | 67,762 | 12/31/2010 |
| A7091402 | | FORT WALTON BEACH | FL | | 01/14/2008 | 6.375 | 84,668 | | | | | | 104,967 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8052001 | | GAINESVILLE | FL | | 07/15/2008 | 6.875 | 95,785 | | | | | | 116,847 | 12/31/2010 |
| A8071101 | | GAINSVILLE | FL | | 09/10/2008 | 6.700 | 191,831 | | | | | | 196,031 | 12/31/2010 |
| A9042004 | | HAINES CITY | FL | | 06/30/2009 | 7.125 | 28,304 | | | | | | 41,055 | 12/31/2010 |
| A9021203 | | HOLLYWOOD | FL | | 04/16/2009 | 7.125 | 12,378 | | | | | | 26,085 | 12/31/2010 |
| A7120701 | | JACKSONVILLE | FL | | 02/26/2008 | 6.125 | 78,958 | | | | | | 100,641 | 12/31/2010 |
| A9101301 | | JACKSONVILLE | FL | | 12/09/2009 | 7.125 | 79,142 | | | | | | 154,069 | 12/31/2010 |
| B0020506 | | JACKSONVILLE | FL | | 03/26/2010 | 6.375 | 11,708 | | | | | | 15,586 | 12/31/2010 |
| B0022602 | | JACKSONVILLE | FL | | 04/23/2010 | 6.375 | 46,226 | | | | | | 71,480 | 12/31/2010 |
| B0022603 | | JACKSONVILLE | FL | | 04/23/2010 | 6.375 | 47,093 | | | | | | 75,277 | 12/31/2010 |
| B0072905 | | JACKSONVILLE | FL | | 10/28/2010 | 6.750 | 26,035 | | | | | | 35,007 | 12/31/2010 |
| B0072906 | | JACKSONVILLE | FL | | 10/28/2010 | 6.750 | 28,442 | | | | | | 38,131 | 12/31/2010 |
| B0082506 | | JACKSONVILLE | FL | | 11/17/2010 | 6.000 | 13,946 | | | | | | 23,660 | 12/31/2010 |
| B0070103 | | JENSEN BEACH | FL | | 09/10/2010 | 6.125 | 22,891 | | | | | | 31,439 | 12/31/2010 |
| B0080402 | | KISSIMMEE | FL | | 11/30/2010 | 5.375 | 28,674 | | | | | | 100,589 | 12/31/2010 |
| A7121803 | | LARGO | FL | | 02/29/2008 | 6.500 | 162,602 | | | | | | 199,622 | 12/31/2010 |
| A8030713 | | MELBOURNE | FL | | 06/25/2008 | 6.375 | 30,757 | | | | | | 44,036 | 12/31/2010 |
| A7102404 | | MIAMI | FL | | 12/14/2007 | 6.500 | 58,896 | | | | | | 39,811 | 12/31/2010 |
| A7102405 | | MIAMI | FL | | 12/14/2007 | 6.500 | 56,577 | | | | | | 41,270 | 12/31/2010 |
| A7103102 | | MIAMI | FL | | 01/16/2008 | 6.500 | 65,056 | | | | | | 96,927 | 12/31/2010 |
| A7103103 | | MIAMI | FL | | 01/16/2008 | 6.500 | 65,056 | | | | | | 96,927 | 12/31/2010 |
| A7103104 | | MIAMI | FL | | 01/16/2008 | 6.500 | 32,528 | | | | | | 48,376 | 12/31/2010 |
| A7103105 | | MIAMI | FL | | 01/16/2008 | 6.500 | 32,528 | | | | | | 40,466 | 12/31/2010 |
| A7120502 | | MIAMI | FL | | 02/11/2008 | 6.125 | 29,248 | | | | | | 40,554 | 12/31/2010 |
| A7120705 | | MIAMI | FL | | 02/13/2008 | 6.125 | 139,039 | | | | | | 217,888 | 12/31/2010 |
| A8030506 | | MIAMI | FL | | 05/23/2008 | 5.875 | 42,735 | | | | | | 60,169 | 12/31/2010 |
| A8080101 | | MIAMI | FL | | 10/23/2008 | 6.875 | 52,415 | | | | | | 92,162 | 12/31/2010 |
| A8030601 | | NAVARRE | FL | | 09/18/2008 | 6.625 | 259,655 | | | | | | 281,216 | 12/31/2010 |
| A9122802 | | NORTH PALM BEACH | FL | | 12/27/2000 | 6.875 | 12,906 | | | | | | 20,130 | 12/31/2010 |
| A6032402 | | OCALA | FL | | 06/09/2006 | 6.200 | 45,906 | | | | | | 39,445 | 12/31/2010 |
| A8093003 | | OCALA | FL | | 11/04/2008 | 6.750 | 75,813 | | | | | | 106,513 | 12/31/2010 |
| B0011902 | | ORANGE PARK | FL | | 03/22/2010 | 6.850 | 10,089 | | | | | | 17,093 | 12/31/2010 |
| A7091206 | | ORLANDO | FL | | 12/04/2007 | 6.625 | 69,814 | | | | | | 41,184 | 12/31/2010 |
| A8022212 | | ORLANDO | FL | | 04/23/2008 | 6.000 | 68,189 | | | | | | 92,839 | 12/31/2010 |
| A8022213 | | ORLANDO | FL | | 05/13/2008 | 6.250 | 27,629 | | | | | | 70,143 | 12/31/2010 |
| A8082903 | | ORLANDO | FL | | 11/13/2008 | 6.875 | 139,789 | | | | | | 189,730 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9100601 | | ORLANDO | FL | | 12/23/2009 | 6.625 | 24,697 | | | | | | 54,779 | 12/31/2010 |
| B0022303 | | ORLANDO | FL | | 08/02/2010 | 6.500 | 24,801 | | | | | | 43,290 | 12/31/2010 |
| B0051103 | | ORLANDO | FL | | 07/29/2010 | 6.375 | 135,724 | | | | | | 230,026 | 12/31/2010 |
| B0070102 | | ORLANDO | FL | | 10/29/2010 | 5.125 | 89,861 | | | | | | 173,961 | 12/31/2010 |
| B0072606 | | ORLANDO | FL | | 11/30/2010 | 6.250 | 42,439 | | | | | | 102,877 | 12/31/2010 |
| A9032402 | | PALM COAST | FL | | 05/11/2009 | 7.125 | 27,788 | | | | | | 49,777 | 12/31/2010 |
| B0032203 | | PANAMA CITY | FL | | 05/20/2010 | 6.250 | 10,095 | | | | | | 13,645 | 12/31/2010 |
| B0033102 | | PASADENA | FL | | 05/28/2010 | 6.750 | 8,122 | | | | | | 11,427 | 12/31/2010 |
| A8080407 | | PEMBROKE PINES | FL | | 10/23/2008 | 6.375 | 80,526 | | | | | | 140,025 | 12/31/2010 |
| B0032606 | | PEMBROKE PINES | FL | | 06/14/2010 | 6.250 | 42,326 | | | | | | 67,310 | 12/31/2010 |
| A7091403 | | PENSACOLA | FL | | 01/14/2008 | 6.375 | 40,531 | | | | | | 54,494 | 12/31/2010 |
| A7121016 | | PENSACOLA | FL | | 02/28/2008 | 6.250 | 27,426 | | | | | | 46,934 | 12/31/2010 |
| B0080601 | | PENSACOLA | FL | | 10/29/2010 | 6.250 | 56,284 | | | | | | 77,211 | 12/31/2010 |
| A9040706 | | PERRY | FL | | 06/16/2009 | 6.750 | 10,989 | | | | | | 17,297 | 12/31/2010 |
| B0010604 | | PLANT CITY | FL | | 03/24/2010 | 6.900 | 13,495 | | | | | | 15,996 | 12/31/2010 |
| B0020907 | | POMPANO BEACH | FL | | 03/31/2010 | 6.750 | 34,239 | | | | | | 52,989 | 12/31/2010 |
| A8022220 | | PORT CHARLOTTE | FL | | 05/15/2008 | 6.100 | 40,827 | | | | | | 71,805 | 12/31/2010 |
| A8030706 | | RIVERVIEW | FL | | 06/02/2008 | 6.125 | 79,673 | | | | | | 136,000 | 12/31/2010 |
| A6061304 | | SANFORD | FL | | 08/21/2006 | 6.750 | 94,852 | | | | | | 120,393 | 12/31/2010 |
| B0062406 | | SARASOTA | FL | | 09/09/2010 | 5.375 | 30,046 | | | | | | 42,460 | 12/31/2010 |
| A8012303 | | SPRING HILL | FL | | 04/14/2008 | 6.500 | 49,114 | | | | | | 57,295 | 12/31/2010 |
| A8081801 | | ST PETERSBURG | FL | | 10/24/2008 | 6.750 | 71,338 | | | | | | 91,060 | 12/31/2010 |
| A8021502 | | TALLAHASSEE | FL | | 04/25/2008 | 6.375 | 66,063 | | | | | | 99,435 | 12/31/2010 |
| A8121507 | | TALLAHASSEE | FL | | 02/25/2009 | 7.000 | 87,268 | | | | | | 103,454 | 12/31/2010 |
| A7112102 | | TAMPA | FL | | 01/31/2008 | 6.500 | 49,891 | | | | | | 65,980 | 12/31/2010 |
| A8061701 | | TAMPA | FL | | 08/22/2008 | 6.625 | 47,812 | | | | | | 68,972 | 12/31/2010 |
| A8081102 | | TAMPA | FL | | 10/02/2008 | 6.500 | 14,778 | | | | | | 24,811 | 12/31/2010 |
| A8082008 | | TAMPA | FL | | 10/20/2008 | 6.700 | 75,355 | | | | | | 72,016 | 12/31/2010 |
| A9040806 | | TAMPA | FL | | 06/10/2009 | 6.875 | 12,517 | | | | | | 20,407 | 12/31/2010 |
| B0010605 | | TAMPA | FL | | 03/24/2010 | 6.900 | 16,428 | | | | | | 25,651 | 12/31/2010 |
| B0011401 | | TAMPA | FL | | 03/30/2010 | 7.125 | 14,072 | | | | | | 22,240 | 12/31/2010 |
| B0080301 | | TAMPA | FL | | 09/27/2010 | 6.375 | 48,229 | | | | | | 81,992 | 12/31/2010 |
| B0082505 | | TAMPA | FL | | 11/23/2010 | 6.500 | 27,581 | | | | | | 42,568 | 12/31/2010 |
| B0021102 | | VALRICO | FL | | 03/31/2010 | 6.750 | 26,186 | | | | | | 39,585 | 12/31/2010 |
| A7102306 | | WESLEY CHAPEL | FL | | 12/21/2007 | 6.875 | 57,038 | | | | | | 102,345 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9042701 | | WINTER GARDEN | FL | | 07/07/2009 | 6.750 | 32,441 | | | | | | 43,455 | 12/31/2010 |
| A9100602 | | WINTER PARK | FL | | 12/23/2009 | 6.625 | 27,523 | | | | | | 63,632 | 12/31/2010 |
| B0052702 | | WINTER PARK | FL | | 08/26/2010 | 6.875 | 72,422 | | | | | | 114,822 | 12/31/2010 |
| A8021905 | | ALPHARETTA | GA | | 05/13/2008 | 6.250 | 44,206 | | | | | | 31,835 | 12/31/2010 |
| A8030401 | | ALPHARETTA | GA | | 05/15/2008 | 6.250 | 286,245 | | | | | | 385,349 | 12/31/2010 |
| A9022301 | | ALPHARETTA | GA | | 04/23/2009 | 6.625 | 33,874 | | | | | | 34,727 | 12/31/2010 |
| B0031802 | | ALPHARETTA | GA | | 07/12/2001 | 6.375 | 14,687 | | | | | | 20,962 | 12/31/2010 |
| A7091705 | | ATHENS | GA | | 12/03/2007 | 6.500 | 304,638 | | | | | | 424,502 | 12/31/2010 |
| B0090801 | | ATHENS | GA | | 11/18/2010 | 6.875 | 14,085 | | | | | | 22,022 | 12/31/2010 |
| B0090802 | | ATHENS | GA | | 11/18/2010 | 6.875 | 12,935 | | | | | | 17,801 | 12/31/2010 |
| A7120602 | | ATLANTA | GA | | 02/28/2008 | 6.375 | 21,512 | | | | | | 29,086 | 12/31/2010 |
| A8020801 | | ATLANTA | GA | | 04/15/2008 | 6.000 | 58,484 | | | | | | 163,450 | 12/31/2010 |
| A8021501 | | ATLANTA | GA | | 04/21/2008 | 6.250 | 39,313 | | | | | | 78,408 | 12/31/2010 |
| A8030501 | | ATLANTA | GA | | 04/28/2008 | 5.875 | 228,810 | | | | | | 286,869 | 12/31/2010 |
| A8050201 | | ATLANTA | GA | | 07/24/2008 | 6.250 | 69,038 | | | | | | 94,121 | 12/31/2010 |
| A8072803 | | ATLANTA | GA | | 09/18/2008 | 7.375 | 148,554 | | | | | | 222,955 | 12/31/2010 |
| A8072812 | | ATLANTA | GA | | 09/18/2008 | 7.375 | 243,090 | | | | | | 320,436 | 12/31/2010 |
| A8081101 | | ATLANTA | GA | | 10/02/2008 | 6.750 | 151,069 | | | | | | 161,356 | 12/31/2010 |
| A8082010 | | ATLANTA | GA | | 11/12/2008 | 6.500 | 38,651 | | | | | | 84,563 | 12/31/2010 |
| A9081801 | | ATLANTA | GA | | 11/10/2009 | 7.750 | 24,130 | | | | | | 42,972 | 12/31/2010 |
| B0051102 | | ATLANTA | GA | | 06/30/2010 | 6.625 | 10,302 | | | | | | 15,188 | 12/31/2010 |
| B0072201 | | ATLANTA | GA | | 09/28/2010 | 5.375 | 87,735 | | | | | | 155,078 | 12/31/2010 |
| A8121508 | | AUGUSTA | GA | | 02/25/2009 | 7.000 | 42,817 | | | | | | 57,811 | 12/31/2010 |
| A7121205 | | CALHOUN | GA | | 04/25/2008 | 6.750 | 33,224 | | | | | | 40,740 | 12/31/2010 |
| A8041802 | | CALHOUN | GA | | 06/19/2008 | 6.250 | 45,058 | | | | | | 71,018 | 12/31/2010 |
| A8021304 | | CANTON | GA | | 03/21/2008 | 6.000 | 42,985 | | | | | | 57,912 | 12/31/2010 |
| A8072807 | | CENTERVILLE | GA | | 09/18/2008 | 7.375 | 229,586 | | | | | | 295,852 | 12/31/2010 |
| B0052502 | | COLLEGE PARK | GA | | 07/29/2010 | 5.750 | 70,165 | | | | | | 106,148 | 12/31/2010 |
| B0090310 | | COLLEGE PARK | GA | | 11/30/2010 | 6.500 | 17,985 | | | | | | 26,391 | 12/31/2010 |
| A8020603 | | COLUMBAS | GA | | 04/01/2008 | 6.000 | 32,582 | | | | | | 54,810 | 12/31/2010 |
| A9111901 | | COMMERCE | GA | | 12/30/2009 | 6.625 | 89,266 | | | | | | 136,086 | 12/31/2010 |
| A7122602 | | CUMMING | GA | | 03/11/2008 | 6.500 | 54,096 | | | | | | 65,681 | 12/31/2010 |
| A8021303 | | DACULA | GA | | 03/21/2008 | 6.000 | 47,127 | | | | | | 60,253 | 12/31/2010 |
| A8022702 | | DACULA | GA | | 05/16/2008 | 6.250 | 228,971 | | | | | | 307,859 | 12/31/2010 |
| A8072805 | | DACULA | GA | | 09/18/2008 | 7.375 | 229,586 | | | | | | 284,911 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8072806 | | DALLAS | GA | | 09/18/2008 | 7.375 | 216,075 | | | | | | 329,104 | 12/31/2010 |
| A8082502 | | DECATUR | GA | | 11/12/2008 | 6.625 | 53,814 | | | | | | 72,957 | 12/31/2010 |
| A9081802 | | DECATUR | GA | | 11/10/2009 | 7.750 | 9,084 | | | | | | 15,892 | 12/31/2010 |
| A9081803 | | DECATUR | GA | | 11/10/2009 | 7.750 | 29,382 | | | | | | 51,056 | 12/31/2010 |
| A9081809 | | DECATUR | GA | | 11/10/2009 | 7.750 | 7,806 | | | | | | 26,957 | 12/31/2010 |
| B0022204 | | DECATUR | GA | | 04/29/2010 | 7.750 | 6,554 | | | | | | 9,125 | 12/31/2010 |
| B0070202 | | DECATUR | GA | | 08/26/2010 | 5.750 | 17,936 | | | | | | 24,442 | 12/31/2010 |
| B0072901 | | DECATUR | GA | | 11/15/2010 | 6.375 | 24,670 | | | | | | 37,254 | 12/31/2010 |
| B0010705 | | DORAVILLE | GA | | 03/05/2010 | 7.375 | 13,520 | | | | | | 18,479 | 12/31/2010 |
| A8020604 | | DULUTH | GA | | 04/01/2008 | 5.750 | 142,125 | | | | | | 208,942 | 12/31/2010 |
| A8090505 | | DUNWOODY | GA | | 10/16/2008 | 6.500 | 82,252 | | | | | | 107,010 | 12/31/2010 |
| A7092113 | | EAST ELLIJAY | GA | | 12/18/2007 | 6.375 | 50,769 | | | | | | 75,247 | 12/31/2010 |
| B0060103 | | EVANS | GA | | 08/31/2010 | 6.500 | 74,404 | | | | | | 108,237 | 12/31/2010 |
| A8072804 | | FAIRBURN | GA | | 09/18/2008 | 7.375 | 216,075 | | | | | | 321,572 | 12/31/2010 |
| A8072810 | | FOREST PARK | GA | | 09/18/2008 | 7.375 | 229,586 | | | | | | 331,235 | 12/31/2010 |
| A8030712 | | GARDEN CITY | GA | | 06/30/2008 | 6.375 | 80,900 | | | | | | 117,220 | 12/31/2010 |
| A9081805 | | HAPEVILLE | GA | | 11/10/2009 | 7.750 | 9,510 | | | | | | 16,506 | 12/31/2010 |
| B0052806 | | JOHNS CREEK | GA | | 08/06/2010 | 6.375 | 86,770 | | | | | | 119,846 | 12/31/2010 |
| A6032401 | | JONESBORO | GA | | 06/01/2006 | 6.375 | 33,755 | | | | | | 16,721 | 12/31/2010 |
| A9081804 | | JONESBORO | GA | | 11/10/2009 | 7.750 | 14,052 | | | | | | 24,344 | 12/31/2010 |
| B0062504 | | KINGSLAND | GA | | 09/17/2010 | 6.375 | 14,317 | | | | | | 22,952 | 12/31/2010 |
| A8020702 | | LAVONIA | GA | | 04/04/2008 | 5.750 | 31,565 | | | | | | 29,649 | 12/31/2010 |
| A8121502 | | LAWRENCEVILLE | GA | | 01/29/2009 | 7.000 | 71,133 | | | | | | 124,036 | 12/31/2010 |
| B0020105 | | LAWRENCEVILLE | GA | | 03/31/2010 | 6.550 | 32,432 | | | | | | 44,853 | 12/31/2010 |
| A9042301 | | LILBURN | GA | | 06/30/2009 | 7.500 | 59,952 | | | | | | 109,872 | 12/31/2010 |
| A8080408 | | LITHONIA | GA | | 10/01/2008 | 6.500 | 32,160 | | | | | | 42,772 | 12/31/2010 |
| A9081808 | | LITHONIA | GA | | 11/10/2009 | 7.750 | 11,355 | | | | | | 30,277 | 12/31/2010 |
| A8072811 | | MABLETON | GA | | 09/18/2008 | 7.375 | 229,586 | | | | | | 323,988 | 12/31/2010 |
| B0090210 | | MACON | GA | | 11/18/2010 | 6.500 | 18,290 | | | | | | 25,564 | 12/31/2010 |
| A7100103 | | MARIETTA | GA | | 04/25/2008 | 6.750 | 37,808 | | | | | | 60,760 | 12/31/2010 |
| A7120303 | | MARIETTA | GA | | 01/30/2008 | 5.875 | 404,248 | | | | | | 236,142 | 12/31/2010 |
| A8092201 | | MARIETTA | GA | | 10/30/2008 | 6.875 | 105,367 | | | | | | 143,095 | 12/31/2010 |
| A9031001 | | MARIETTA | GA | | 05/06/2009 | 7.375 | 24,015 | | | | | | 40,289 | 12/31/2010 |
| B0030102 | | MARIETTA | GA | | 05/07/2010 | 6.375 | 5,792 | | | | | | 10,270 | 12/31/2010 |
| B0071304 | | MARIETTA | GA | | 09/14/2010 | 5.750 | 20,475 | | | | | | 29,545 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0042802 | | MARTINEZ | GA | | 07/30/2010 | 6.875 | 55,852 | | | | | | 82,863 | 12/31/2010 |
| B0060102 | | MARTINEZ | GA | | 08/31/2010 | 6.500 | 62,003 | | | | | | 87,362 | 12/31/2010 |
| B0060104 | | MARTINEZ | GA | | 08/31/2010 | 6.500 | 55,803 | | | | | | 80,481 | 12/31/2010 |
| A9033002 | | MCDONOUGH | GA | | 06/10/2009 | 6.500 | 108,524 | | | | | | 160,655 | 12/31/2010 |
| A8091109 | | MONTEZUMA | GA | | 11/26/2008 | 6.875 | 15,975 | | | | | | 20,436 | 12/31/2010 |
| A8020602 | | MORROW | GA | | 03/17/2008 | 6.250 | 64,951 | | | | | | 72,236 | 12/31/2010 |
| A8030502 | | NEWNAN | GA | | 06/05/2008 | 6.125 | 42,762 | | | | | | 56,130 | 12/31/2010 |
| A8072809 | | NORCROSS | GA | | 09/25/2008 | 7.375 | 229,586 | | | | | | 305,089 | 12/31/2010 |
| B0020104 | | NORCROSS | GA | | 04/29/2010 | 6.600 | 29,026 | | | | | | 39,573 | 12/31/2010 |
| A9123002 | | POOLER | GA | | 03/22/2010 | 7.000 | 11,328 | | | | | | 15,779 | 12/31/2010 |
| A9081807 | | RIVERDALE | GA | | 11/10/2009 | 7.750 | 8,800 | | | | | | 27,326 | 12/31/2010 |
| A8070303 | | ROSWELL | GA | | 08/28/2008 | 6.625 | 52,040 | | | | | | 94,213 | 12/31/2010 |
| A8082007 | | ROSWELL | GA | | 10/23/2008 | 6.750 | 14,362 | | | | | | 17,649 | 12/31/2010 |
| B0051403 | | ROSWELL | GA | | 06/30/2010 | 6.250 | 13,835 | | | | | | 19,564 | 12/31/2010 |
| B0031005 | | SANDY SPRINGS | GA | | 05/04/2010 | 6.500 | 12,455 | | | | | | 18,226 | 12/31/2010 |
| A7120401 | | SAVANNAH | GA | | 01/31/2008 | 6.500 | 72,403 | | | | | | 136,038 | 12/31/2010 |
| A8020605 | | SAVANNAH | GA | | 04/01/2008 | 6.000 | 41,706 | | | | | | 88,970 | 12/31/2010 |
| A9092501 | | SAVANNAH | GA | | 11/25/2009 | 7.500 | 38,099 | | | | | | 65,015 | 12/31/2010 |
| A9123001 | | SAVANNAH | GA | | 03/22/2010 | 7.000 | 14,204 | | | | | | 19,612 | 12/31/2010 |
| A8012901 | | SMYRNA | GA | | 04/04/2008 | 5.750 | 112,199 | | | | | | 110,200 | 12/31/2010 |
| A8120504 | | SMYRNA | GA | | 02/02/2009 | 7.000 | 33,646 | | | | | | 55,906 | 12/31/2010 |
| B0071301 | | SMYRNA | GA | | 08/12/2010 | 5.875 | 57,750 | | | | | | 84,913 | 12/31/2010 |
| B0072301 | | STATESBORO | GA | | 09/15/2010 | 5.750 | 36,101 | | | | | | 52,373 | 12/31/2010 |
| A9081806 | | STONE MOUNTAIN | GA | | 11/10/2009 | 7.750 | 12,917 | | | | | | 22,439 | 12/31/2010 |
| B0042102 | | STONE MOUNTAIN | GA | | 06/01/2010 | 7.250 | 12,342 | | | | | | 18,901 | 12/31/2010 |
| A8082803 | | STONE MOUTNAIN | GA | | 10/29/2008 | 6.625 | 38,999 | | | | | | 53,458 | 12/31/2010 |
| A8053003 | | SUGAR HILL | GA | | 08/15/2008 | 6.625 | 176,879 | | | | | | 220,842 | 12/31/2010 |
| A7120305 | | WARNER ROBBINS | GA | | 02/08/2008 | 6.150 | 174,537 | | | | | | 216,228 | 12/31/2010 |
| A8012301 | | WATKINSVILLE | GA | | 03/24/2008 | 6.000 | 180,249 | | | | | | 213,365 | 12/31/2010 |
| A8030503 | | WATKINSVILLE | GA | | 06/19/2008 | 6.125 | 41,825 | | | | | | 54,291 | 12/31/2010 |
| A8030504 | | WATKINSVILLE | GA | | 06/30/2008 | 6.125 | 52,151 | | | | | | 67,334 | 12/31/2010 |
| A8072808 | | WINDER | GA | | 09/18/2008 | 7.375 | 216,075 | | | | | | 323,420 | 12/31/2010 |
| A7092601 | | WOODSTOCK | GA | | 12/13/2007 | 6.625 | 157,122 | | | | | | 216,534 | 12/31/2010 |
| A8012304 | | WOODSTOCK | GA | | 04/22/2008 | 6.000 | 143,237 | | | | | | 137,375 | 12/31/2010 |
| B0052803 | | WOODSTOCK | GA | | 08/18/2010 | 6.000 | 66,291 | | | | | | 105,957 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8091105 | | WRIGHTSVILLE | GA | | 11/26/2008 | 6.875 | 15,975 | | | | | | 21,656 | 12/31/2010 |
| A7121901 | | DES MOINES | IA | | 02/08/2008 | 6.750 | 31,647 | | | | | | 43,700 | 12/31/2010 |
| A7091201 | | MARSHALLTOWN | IA | | 12/26/2007 | 6.250 | 21,444 | | | | | | 227,885 | 12/31/2010 |
| A7041301 | | AMMON | ID | | 01/16/2008 | 6.875 | 179,578 | | | | | | 243,977 | 12/31/2010 |
| A7100203 | | BOISE | ID | | 12/20/2007 | 6.500 | 77,004 | | | | | | 94,567 | 12/31/2010 |
| A8021403 | | BOISE | ID | | 04/08/2008 | 6.000 | 52,823 | | | | | | 93,582 | 12/31/2010 |
| A8111102 | | BOISE | ID | | 01/20/2009 | 7.250 | 9,212 | | | | | | 13,838 | 12/31/2010 |
| A9122202 | | BOISE | ID | | 03/12/2010 | 6.875 | 11,798 | | | | | | 17,370 | 12/31/2010 |
| A8030402 | | CHUBBUCK | ID | | 05/27/2008 | 6.125 | 24,310 | | | | | | 33,394 | 12/31/2010 |
| A8052003 | | EAGLE | ID | | 08/13/2008 | 6.650 | 59,642 | | | | | | 61,935 | 12/31/2010 |
| B0042703 | | GRANVILLE | ID | | 06/24/2010 | 7.500 | 15,456 | | | | | | 25,301 | 12/31/2010 |
| A9022706 | | KETCHUM | ID | | 05/21/2009 | 6.375 | 46,880 | | | | | | 69,234 | 12/31/2010 |
| A9100101 | | POCATELLO | ID | | 12/10/2009 | 7.500 | 149,380 | | | | | | 210,323 | 12/31/2010 |
| B0032512 | | BEDFORD PARK | IL | | 07/19/2010 | 6.250 | 50,242 | | | | | | 64,126 | 12/31/2010 |
| A9092502 | | BOLINGBROOK | IL | | 12/15/2009 | 7.750 | 73,524 | | | | | | 138,699 | 12/31/2010 |
| A8022107 | | CHICAGO | IL | | 05/19/2008 | 6.125 | 183,677 | | | | | | 241,171 | 12/31/2010 |
| A8071805 | | CHICAGO | IL | | 09/17/2008 | 6.625 | 50,179 | | | | | | 73,050 | 12/31/2010 |
| A9061701 | | CHICAGO | IL | | 09/03/2009 | 8.000 | 45,159 | | | | | | 97,038 | 12/31/2010 |
| B0032511 | | CHICAGO | IL | | 07/19/2010 | 6.250 | 49,364 | | | | | | 69,134 | 12/31/2010 |
| B0032513 | | CHICAGO | IL | | 07/19/2010 | 6.250 | 41,394 | | | | | | 46,080 | 12/31/2010 |
| B0051204 | | CHICAGO | IL | | 09/29/2010 | 6.250 | 47,703 | | | | | | 72,693 | 12/31/2010 |
| B0060404 | | CHICAGO | IL | | 08/19/2010 | 6.125 | 27,867 | | | | | | 47,385 | 12/31/2010 |
| B0060802 | | CHICAGO | IL | | 09/30/2010 | 6.750 | 33,450 | | | | | | 48,560 | 12/31/2010 |
| A7102501 | | CHICAGO RIDGE | IL | | 01/22/2008 | 6.000 | 127,062 | | | | | | 213,213 | 12/31/2010 |
| A7111403 | | CICERO | IL | | 02/13/2008 | 6.375 | 133,793 | | | | | | 174,002 | 12/31/2010 |
| A8011002 | | CRYSTAL LAKE | IL | | 03/31/2008 | 6.375 | 57,063 | | | | | | 84,647 | 12/31/2010 |
| A8020806 | | DES PLAINES | IL | | 06/24/2008 | 6.625 | 124,925 | | | | | | 207,601 | 12/31/2010 |
| B0011201 | | ELGIN | IL | | 02/26/2010 | 6.750 | 15,516 | | | | | | 22,782 | 12/31/2010 |
| A9101302 | | ELMHURST | IL | | 12/29/2009 | 7.375 | 108,602 | | | | | | 236,391 | 12/31/2010 |
| A8010802 | | GALESBURG | IL | | 03/13/2008 | 6.375 | 30,512 | | | | | | 39,374 | 12/31/2010 |
| A9071401 | | GENEVA | IL | | 09/30/2009 | 8.125 | 84,747 | | | | | | 180,198 | 12/31/2010 |
| B0011202 | | HINSDALE | IL | | 06/25/2001 | 6.750 | 7,447 | | | | | | 18,141 | 12/31/2010 |
| A9042708 | | HOFFMAN ESTATES | IL | | 07/16/2009 | 6.500 | 56,397 | | | | | | 72,384 | 12/31/2010 |
| B0010801 | | HOMEWOOD | IL | | 02/25/2010 | 6.875 | 15,279 | | | | | | 25,988 | 12/31/2010 |
| B0032904 | | JOLIET | IL | | 05/28/2010 | 6.625 | 47,024 | | | | | | 67,240 | 12/14/2011 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0032514 | | LINCOLNSHIRE | IL | | 07/19/2010 | 6.250 | 57,358 | | | | | | 95,038 | 12/31/2010 |
| B0052101 | | LOVES PARK | IL | | 07/21/2010 | 6.750 | 19,152 | | | | | | 26,652 | 12/31/2010 |
| A8031008 | | NORMAL | IL | | 06/20/2008 | 6.125 | 178,213 | | | | | | 258,344 | 12/31/2010 |
| B0040702 | | WAUKEGAN | IL | | 06/21/2010 | 6.750 | 64,783 | | | | | | 107,027 | 12/31/2010 |
| B0071208 | | WEST CHICAGO | IL | | 10/29/2010 | 5.875 | 21,017 | | | | | | 28,789 | 12/31/2010 |
| A8012306 | | ANGOLA | IN | | 03/05/2008 | 6.125 | 26,427 | | | | | | 35,659 | 12/31/2010 |
| B0062506 | | BROWNSBURG | IN | | 09/28/2010 | 5.750 | 71,424 | | | | | | 157,219 | 12/31/2010 |
| A8080804 | | CHESTERFIELD | IN | | 10/28/2008 | 7.125 | 39,151 | | | | | | 53,970 | 12/31/2010 |
| A8012104 | | CROWN POINT | IN | | 04/15/2008 | 6.125 | 40,780 | | | | | | 47,075 | 12/31/2010 |
| B0070702 | | EVANSVILLE | IN | | 09/29/2010 | 6.125 | 57,830 | | | | | | 86,469 | 12/31/2010 |
| A9022709 | | FORT WAYNE | IN | | 04/30/2009 | 6.750 | 84,365 | | | | | | 117,074 | 12/31/2010 |
| B0082504 | | FORT WAYNE | IN | | 11/30/2010 | 6.000 | 43,492 | | | | | | 76,044 | 12/31/2010 |
| A9121001 | | GRANGER | IN | | 02/26/2010 | 7.625 | 15,336 | | | | | | 25,277 | 12/31/2010 |
| A7102401 | | INDIANAPOLIS | IN | | 12/20/2007 | 6.625 | 78,193 | | | | | | 92,750 | 12/31/2010 |
| A8031006 | | INDIANAPOLIS | IN | | 06/20/2008 | 6.125 | 77,465 | | | | | | 114,457 | 12/31/2010 |
| A8031007 | | INDIANAPOLIS | IN | | 06/20/2008 | 6.125 | 160,551 | | | | | | 230,888 | 12/31/2010 |
| A8090802 | | INDIANAPOLIS | IN | | 11/05/2008 | 6.550 | 27,887 | | | | | | 40,158 | 12/31/2010 |
| B0020301 | | INDIANAPOLIS | IN | | 03/30/2010 | 7.125 | 34,715 | | | | | | 52,483 | 12/31/2010 |
| A8082602 | | LAWRENCE | IN | | 10/30/2008 | 6.375 | 92,606 | | | | | | 107,257 | 12/31/2010 |
| A7091002 | | LEBANON | IN | | 12/28/2007 | 6.750 | 49,929 | | | | | | 88,117 | 12/31/2010 |
| A8011702 | | MARTINSVILLE | IN | | 03/17/2008 | 6.125 | 31,711 | | | | | | 68,347 | 12/31/2010 |
| A8092303 | | MUNCIE | IN | | 11/21/2008 | 6.750 | 79,803 | | | | | | 106,050 | 12/31/2010 |
| A7083104 | | TERRE HAUTE | IN | | 12/04/2007 | 6.500 | 162,647 | | | | | | 256,370 | 12/31/2010 |
| B0050601 | | ARMA | KS | | 05/20/2010 | 7.000 | 8,795 | | | | | | 12,162 | 12/31/2010 |
| A9081902 | | AUBURN | KS | | 09/17/2009 | 7.061 | 6,717 | | | | | | 9,474 | 12/31/2010 |
| B0021901 | | BASEHOR | KS | | 03/04/2010 | 7.042 | 14,016 | | | | | | 19,313 | 12/31/2010 |
| B0052004 | | BURLINGTON | KS | | 07/01/2010 | 7.000 | 9,016 | | | | | | 12,428 | 12/31/2010 |
| B0012601 | | CHENEY | KS | | 02/18/2010 | 7.082 | 12,400 | | | | | | 17,561 | 12/31/2010 |
| A9073005 | | COTTONWOOD FALLS | KS | | 09/17/2009 | 7.000 | 7,048 | | | | | | 10,065 | 12/31/2010 |
| B0031801 | | EDWARDSVILLE | KS | | 05/06/2010 | 7.000 | 10,022 | | | | | | 13,860 | 12/31/2010 |
| A9073003 | | ERIE | KS | | 08/31/2009 | 7.086 | 6,794 | | | | | | 9,390 | 12/31/2010 |
| B0062202 | | FAIRWAY | KS | | 08/31/2010 | 5.375 | 44,151 | | | | | | 69,273 | 12/31/2010 |
| A9091702 | | GARDEN CITY | KS | | 10/20/2009 | 7.088 | 7,221 | | | | | | 10,427 | 12/31/2010 |
| A9073001 | | HARPER | KS | | 08/27/2009 | 7.083 | 7,457 | | | | | | 10,077 | 12/31/2010 |
| B0040804 | | HORTON | KS | | 06/03/2010 | 7.000 | 8,780 | | | | | | 12,103 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9090901 | | HUMBOLDT | KS | | 10/06/2009 | 7.000 | 6,971 | | | | | | 9,728 | 12/31/2010 |
| A9102206 | | KINGMAN | KS | | 11/05/2009 | 7.092 | 7,561 | | | | | | 10,644 | 12/31/2010 |
| A7100201 | | LANSING | KS | | 12/13/2007 | 6.625 | 64,628 | | | | | | 90,090 | 12/31/2010 |
| B0012603 | | LYNDON | KS | | 02/18/2010 | 7.087 | 12,400 | | | | | | 17,139 | 12/31/2010 |
| A9102204 | | MEDICINE LODGE | KS | | 12/03/2009 | 7.049 | 6,377 | | | | | | 8,799 | 12/31/2010 |
| A9102202 | | MINNEAPOLIS | KS | | 11/19/2009 | 7.080 | 6,813 | | | | | | 9,643 | 12/31/2010 |
| B0051202 | | NEODESHA | KS | | 06/17/2010 | 7.000 | 9,087 | | | | | | 12,576 | 12/31/2010 |
| B0012605 | | NEWTON | KS | | 04/22/2010 | 7.000 | 18,870 | | | | | | 25,849 | 12/31/2010 |
| A5021801 | | OLATHE | KS | | 05/13/2005 | 5.500 | 19,943 | | | | | | 79,104 | 12/31/2010 |
| A8011802 | | OLATHE | KS | | 02/27/2008 | 5.750 | 381,098 | | | | | | 529,558 | 12/31/2010 |
| A8031801 | | OLATHE | KS | | 04/30/2008 | 6.125 | 34,255 | | | | | | 45,710 | 12/31/2010 |
| B0062501 | | OLATHE | KS | | 09/30/2010 | 5.375 | 42,065 | | | | | | 63,788 | 12/31/2010 |
| A8020804 | | OVERLAND PARK | KS | | 03/28/2008 | 5.875 | 58,447 | | | | | | 80,709 | 12/31/2010 |
| A9090402 | | POMONA | KS | | 09/29/2009 | 7.052 | 6,634 | | | | | | 9,354 | 12/31/2010 |
| B0012602 | | SALINA | KS | | 03/04/2010 | 7.049 | 14,454 | | | | | | 20,052 | 12/31/2010 |
| A9073002 | | SEDAN | KS | | 10/01/2009 | 7.000 | 6,639 | | | | | | 9,607 | 12/31/2010 |
| A9090103 | | SYRACUSE | KS | | 09/24/2009 | 7.118 | 6,885 | | | | | | 9,836 | 12/31/2010 |
| B0012604 | | WASHINGTON | KS | | 02/18/2010 | 7.100 | 12,255 | | | | | | 16,970 | 12/31/2010 |
| A8010801 | | ELIZABETHTOWN | KY | | 03/25/2008 | 6.875 | 110,242 | | | | | | 263,598 | 12/31/2010 |
| A8022209 | | GEORGETOWN | KY | | 05/14/2008 | 6.375 | 71,638 | | | | | | 98,043 | 12/31/2010 |
| A8061901 | | LEXINGTON | KY | | 09/08/2008 | 6.750 | 61,763 | | | | | | 93,776 | 12/31/2010 |
| A9082101 | | LEXINGTON | KY | | 11/06/2009 | 7.500 | 87,922 | | | | | | 177,800 | 12/31/2010 |
| A7091901 | | LOUISVILLE | KY | | 12/03/2007 | 6.500 | 91,757 | | | | | | 255,427 | 12/31/2010 |
| A5060303 | | RADCLIFF | KY | | 08/25/2005 | 5.625 | 42,549 | | | | | | 72,459 | 12/31/2010 |
| A6101108 | | BEVERLY | MA | | 12/28/2006 | 6.000 | 73,418 | | | | | | 107,316 | 12/31/2010 |
| B0030502 | | BOSTON | MA | | 05/14/2010 | 6.500 | 41,127 | | | | | | 59,221 | 12/31/2010 |
| A8012404 | | BRIDGEWATER | MA | | 03/26/2008 | 6.375 | 28,327 | | | | | | 31,027 | 12/31/2010 |
| A8121505 | | BROCKTON | MA | | 01/29/2009 | 7.000 | 70,413 | | | | | | 103,755 | 12/31/2010 |
| B0030503 | | FAIRHAVEN | MA | | 05/10/2010 | 6.250 | 28,761 | | | | | | 40,489 | 12/31/2010 |
| A7090601 | | HAVERHILL | MA | | 12/10/2007 | 6.500 | 114,695 | | | | | | 218,361 | 12/31/2010 |
| A8011102 | | LAWRENCE | MA | | 04/30/2008 | 6.375 | 74,803 | | | | | | 112,780 | 12/31/2010 |
| B0021906 | | METHUEN | MA | | 04/05/2010 | 6.750 | 14,471 | | | | | | 24,554 | 12/31/2010 |
| B0051008 | | MIDDLEBORO | MA | | 07/28/2010 | 6.500 | 20,853 | | | | | | 32,322 | 12/31/2010 |
| A8012403 | | NEEDHAM | MA | | 03/26/2008 | 6.375 | 41,210 | | | | | | 54,569 | 12/31/2010 |
| A8100101 | | NEW BEDFORD | MA | | 10/27/2008 | 6.875 | 137,441 | | | | | | 196,611 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8121512 | | NORTH ANDOVER | MA | | 01/29/2009 | 7.000 | 66,595 | | | | | | 99,355 | 12/31/2010 |
| A8121504 | | NORTH BILLERICA | MA | | 01/29/2009 | 7.000 | 109,028 | | | | | | 150,374 | 12/31/2010 |
| A8121513 | | TAUNTON | MA | | 02/25/2009 | 7.000 | 26,019 | | | | | | 28,821 | 12/31/2010 |
| A7082801 | | BALTIMORE | MD | | 12/07/2007 | 6.300 | 91,197 | | | | | | 99,286 | 12/31/2010 |
| B0071903 | | COLUMBIA | MD | | 10/10/2000 | 5.250 | 21,678 | | | | | | 53,210 | 12/31/2010 |
| A8092501 | | DISTRICT HEIGHTS | MD | | 11/04/2008 | 6.750 | 42,613 | | | | | | 62,781 | 12/31/2010 |
| A9031701 | | GLEN BURNIE | MD | | 05/21/2009 | 7.125 | 59,948 | | | | | | 90,101 | 12/31/2010 |
| A8022009 | | PASADENA | MD | | 05/07/2008 | 6.125 | 81,676 | | | | | | 120,695 | 12/31/2010 |
| A8022010 | | PASADENA | MD | | 05/07/2008 | 6.125 | 95,969 | | | | | | 131,890 | 12/31/2010 |
| A8080601 | | PASADENA | MD | | 09/26/2008 | 6.625 | 132,665 | | | | | | 251,109 | 12/31/2010 |
| A8050902 | | BINGHAM | ME | | 07/31/2008 | 6.625 | 25,423 | | | | | | 45,531 | 12/31/2010 |
| A8050901 | | LEWISTON | ME | | 07/31/2008 | 6.625 | 32,219 | | | | | | 42,623 | 12/31/2010 |
| A8050903 | | MILBRIDGE | ME | | 07/31/2008 | 6.625 | 36,980 | | | | | | 61,219 | 12/31/2010 |
| A7092801 | | PORTLAND | ME | | 01/18/2008 | 6.500 | 47,573 | | | | | | 59,170 | 12/31/2010 |
| A6031503 | | SCARBOROUGH | ME | | 06/06/2006 | 6.125 | 35,847 | | | | | | 105,944 | 12/31/2010 |
| A8030603 | | SCARBOROUGH | ME | | 06/06/2008 | 6.000 | 40,864 | | | | | | 52,432 | 12/31/2010 |
| A8050904 | | ANN ARBOR | MI | | 07/14/2008 | 6.750 | 73,741 | | | | | | 108,099 | 12/31/2010 |
| A8081802 | | AUBURN HILLS | MI | | 11/19/2008 | 6.875 | 79,879 | | | | | | 100,710 | 12/31/2010 |
| A9031304 | | AUBURN MILLS | MI | | 04/30/2009 | 6.750 | 10,608 | | | | | | 23,589 | 12/31/2010 |
| A8082001 | | BIRMINGHAM | MI | | 11/03/2008 | 6.750 | 65,837 | | | | | | 81,998 | 12/31/2010 |
| A8030609 | | BRIGHTON | MI | | 06/05/2008 | 6.125 | 49,021 | | | | | | 51,615 | 12/31/2010 |
| A8090305 | | CANTON | MI | | 11/20/2008 | 7.000 | 19,988 | | | | | | 30,949 | 12/31/2010 |
| A9070701 | | CLINTON TOWNSHIP | MI | | 11/25/2009 | 8.000 | 21,303 | | | | | | 37,470 | 12/31/2010 |
| A8090306 | | DEARBORN | MI | | 11/20/2008 | 7.000 | 11,593 | | | | | | 16,484 | 12/31/2010 |
| A8090310 | | DEARBORN HEIGHTS | MI | | 11/20/2008 | 7.000 | 17,590 | | | | | | 26,660 | 12/31/2010 |
| A7112903 | | DETROIT | MI | | 02/01/2008 | 6.500 | 71,285 | | | | | | 32,338 | 12/31/2010 |
| A7112906 | | DETROIT | MI | | 02/01/2008 | 6.500 | 33,591 | | | | | | 42,986 | 12/31/2010 |
| A7112907 | | DETROIT | MI | | 02/01/2008 | 6.500 | 42,771 | | | | | | 48,332 | 12/31/2010 |
| A7112908 | | DETROIT | MI | | 02/01/2008 | 6.500 | 59,880 | | | | | | 54,931 | 12/31/2010 |
| A7112909 | | DETROIT | MI | | 02/01/2008 | 6.500 | 37,068 | | | | | | 27,750 | 12/31/2010 |
| B0020101 | | DETROIT | MI | | 03/31/2010 | 7.125 | 19,476 | | | | | | 32,413 | 12/31/2010 |
| B0020102 | | DETROIT | MI | | 03/31/2010 | 7.125 | 5,066 | | | | | | 8,317 | 12/31/2010 |
| A8062005 | | EAST LANSING | MI | | 08/28/2008 | 6.625 | 121,176 | | | | | | 181,582 | 12/31/2010 |
| A8081803 | | EAST LANSING | MI | | 10/31/2008 | 6.500 | 64,487 | | | | | | 96,969 | 12/31/2010 |
| A7111302 | | FARMINGTON HILLS | MI | | 02/07/2008 | 6.500 | 82,261 | | | | | | 109,862 | 12/31/2010 |

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General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8031402 | | FARMINGTON HILLS | MI | | 05/30/2008 | 6.250 | 74,755 | | | | | | 160,799 | 12/31/2010 |
| A9021002 | | FARMINGTON HILLS | MI | | 03/31/2009 | 7.750 | 67,838 | | | | | | 103,905 | 12/31/2010 |
| A8062004 | | GRAND RAPIDS | MI | | 08/28/2008 | 6.625 | 89,289 | | | | | | 159,313 | 12/31/2010 |
| A8081904 | | HASTINGS | MI | | 10/31/2008 | 7.000 | 36,055 | | | | | | 26,100 | 12/31/2010 |
| B0040501 | | HOLT | MI | | 08/11/2010 | 7.000 | 51,184 | | | | | | 92,111 | 12/31/2010 |
| A8090307 | | HOWELL | MI | | 11/20/2008 | 7.000 | 9,994 | | | | | | 13,750 | 12/31/2010 |
| A9022402 | | KALAMAZOO | MI | | 06/30/2009 | 7.250 | 11,344 | | | | | | 19,015 | 12/31/2010 |
| A9022403 | | KALAMAZOO | MI | | 06/26/2009 | 7.250 | 15,598 | | | | | | 25,163 | 12/31/2010 |
| A9022405 | | KALAMAZOO | MI | | 06/30/2009 | 7.250 | 17,017 | | | | | | 25,042 | 12/31/2010 |
| A8062002 | | LAKE ORION | MI | | 08/29/2008 | 7.000 | 46,338 | | | | | | 57,935 | 12/31/2010 |
| A8062003 | | LAKE ORION | MI | | 08/29/2008 | 7.000 | 46,338 | | | | | | 61,659 | 12/31/2010 |
| A8062007 | | LANSING | MI | | 08/28/2008 | 6.625 | 93,539 | | | | | | 206,647 | 12/31/2010 |
| A9022710 | | LANSING | MI | | 06/01/2009 | 6.750 | 62,177 | | | | | | 77,567 | 12/31/2010 |
| B0060203 | | LANSING | MI | | 07/26/2010 | 6.500 | 48,963 | | | | | | 274,436 | 12/31/2010 |
| A6050101 | | LIVONIA | MI | | 07/10/2006 | 6.375 | 76,875 | | | | | | 129,568 | 12/31/2010 |
| A8072103 | | NOVI | MI | | 09/30/2008 | 6.875 | 104,840 | | | | | | 133,635 | 12/31/2010 |
| A8100103 | | NOVI | MI | | 11/25/2008 | 7.000 | 40,672 | | | | | | 71,275 | 12/31/2010 |
| A8100104 | | NOVI | MI | | 11/25/2008 | 7.000 | 63,043 | | | | | | 119,800 | 12/31/2010 |
| A8021101 | | ORCHARD LAKE | MI | | 07/09/2008 | 6.250 | 135,374 | | | | | | 183,115 | 12/31/2010 |
| A9040302 | | PLYMOUTH | MI | | 05/27/2009 | 6.625 | 30,004 | | | | | | 43,463 | 12/31/2010 |
| A8111203 | | PONTIAC | MI | | 01/21/2009 | 7.250 | 18,425 | | | | | | 26,024 | 12/31/2010 |
| A8081901 | | PORTAGE | MI | | 10/30/2008 | 6.500 | 99,691 | | | | | | 147,262 | 12/31/2010 |
| A9022404 | | PORTAGE | MI | | 06/30/2009 | 7.250 | 18,435 | | | | | | 27,513 | 12/31/2010 |
| A8022201 | | ROCHESTER HILLS | MI | | 04/15/2008 | 5.750 | 22,668 | | | | | | 38,955 | 12/31/2010 |
| A8070301 | | ROCHESTER HILLS | MI | | 10/10/2008 | 6.750 | 53,293 | | | | | | 82,940 | 12/31/2010 |
| A8090311 | | ROYAL OAK | MI | | 11/20/2008 | 7.000 | 11,992 | | | | | | 13,162 | 12/31/2010 |
| A9040804 | | SAUGATUCK | MI | | 05/29/2009 | 7.000 | 21,889 | | | | | | 28,990 | 12/31/2010 |
| A7121001 | | SOUTH LYON | MI | | 03/21/2008 | 6.250 | 186,918 | | | | | | 214,145 | 12/31/2010 |
| A8050203 | | SOUTHFIELD | MI | | 07/30/2008 | 6.750 | 38,767 | | | | | | 58,992 | 12/31/2010 |
| B0051902 | | SOUTHFIELD | MI | | 08/26/2010 | 6.750 | 10,256 | | | | | | 14,522 | 12/31/2010 |
| A8090308 | | SOUTHGATE | MI | | 11/20/2008 | 7.000 | 11,593 | | | | | | 15,769 | 12/31/2010 |
| A8081903 | | SPARTA | MI | | 10/31/2008 | 7.000 | 60,092 | | | | | | 60,378 | 12/31/2010 |
| A7091303 | | STERLING HEIGHTS | MI | | 12/10/2007 | 6.375 | 81,129 | | | | | | 103,831 | 12/31/2010 |
| B0031601 | | STERLING HEIGHTS | MI | | 05/24/2010 | 6.625 | 19,715 | | | | | | 33,824 | 12/31/2010 |
| A8041001 | | TAYLOR | MI | | 06/12/2008 | 6.375 | 54,983 | | | | | | 90,745 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8082508 | | TAYLOR | MI | | 11/12/2008 | 7.125 | 56,019 | | | | | | 82,754 | 12/31/2010 |
| A9102703 | | TAYLOR | MI | | 01/20/2010 | 7.000 | 24,176 | | | | | | 35,053 | 12/31/2010 |
| A9040601 | | TROY | MI | | 06/15/2009 | 7.000 | 28,485 | | | | | | 40,574 | 12/31/2010 |
| A8090309 | | WATERFORD | MI | | 11/20/2008 | 7.000 | 11,992 | | | | | | 16,610 | 12/31/2010 |
| B0070601 | | WEST BLOOMFIELD | MI | | 09/17/2010 | 6.500 | 45,358 | | | | | | 62,189 | 12/31/2010 |
| A8071102 | | YPSILANTI | MI | | 09/29/2008 | 7.000 | 605,972 | | | | | | 1,432,226 | 12/31/2010 |
| A8013104 | | APPLE VALLEY | MN | | 03/31/2008 | 6.125 | 119,736 | | | | | | 181,038 | 12/31/2010 |
| A9031103 | | BLOOMINGTON | MN | | 05/13/2009 | 6.625 | 28,165 | | | | | | 51,832 | 12/31/2010 |
| A8022002 | | BUFFALO | MN | | 04/30/2008 | 6.500 | 51,525 | | | | | | 72,679 | 12/31/2010 |
| A8022003 | | BURNSVILLE | MN | | 04/30/2008 | 6.500 | 135,281 | | | | | | 191,056 | 12/31/2010 |
| A8022005 | | BURNSVILLE | MN | | 04/30/2008 | 5.875 | 147,187 | | | | | | 173,652 | 12/31/2010 |
| B0061731 | | CHANHASSEN | MN | | 08/31/2010 | 6.500 | 33,720 | | | | | | 43,312 | 12/31/2010 |
| B0061730 | | EXCELSIOR | MN | | 08/26/2010 | 6.500 | 24,524 | | | | | | 35,713 | 12/31/2010 |
| A8062010 | | LAKEVILLE | MN | | 08/28/2008 | 6.625 | 259,364 | | | | | | 438,989 | 12/31/2010 |
| A7120304 | | MINNEAPOLIS | MN | | 02/14/2008 | 5.875 | 66,778 | | | | | | 105,317 | 12/31/2010 |
| A8022004 | | MINNEAPOLIS | MN | | 04/30/2008 | 5.750 | 78,160 | | | | | | 104,475 | 12/31/2010 |
| B0051005 | | MINNEAPOLIS | MN | | 07/08/2010 | 6.750 | 45,783 | | | | | | 64,961 | 12/31/2010 |
| A8082202 | | MINNETONKA | MN | | 10/27/2008 | 6.938 | 212,877 | | | | | | 265,756 | 12/31/2010 |
| A8032801 | | ST LOUIS PARK | MN | | 05/01/2008 | 6.125 | 46,883 | | | | | | 93,638 | 12/31/2010 |
| A5051202 | | ST. PAUL | MN | | 07/21/2005 | 5.625 | 81,340 | | | | | | 127,039 | 12/31/2010 |
| B0030901 | | BLUE SPRINGS | MO | | 05/04/2010 | 7.000 | 35,317 | | | | | | 57,244 | 12/31/2010 |
| A8022007 | | COLUMBIA | MO | | 05/07/2008 | 6.375 | 118,451 | | | | | | 156,291 | 12/31/2010 |
| A7122401 | | FLORISSANT | MO | | 03/05/2008 | 6.250 | 40,708 | | | | | | 119,170 | 12/31/2010 |
| A8011803 | | KIRKWOOD | MO | | 03/26/2008 | 6.250 | 88,266 | | | | | | 114,207 | 12/31/2010 |
| A8011804 | | O'FALLON | MO | | 03/26/2008 | 6.250 | 83,075 | | | | | | 109,581 | 12/31/2010 |
| A8021203 | | RAYMORE | MO | | 04/09/2008 | 5.750 | 126,642 | | | | | | 142,735 | 12/31/2010 |
| A8012402 | | ST PETERS | MO | | 04/30/2008 | 6.125 | 78,298 | | | | | | 100,065 | 12/31/2010 |
| B0080202 | | ST. LOUIS | MO | | 11/02/2010 | 6.000 | 25,008 | | | | | | 33,933 | 12/31/2010 |
| A8022218 | | WOODSON TERRACE | MO | | 05/19/2008 | 6.100 | 20,830 | | | | | | 31,981 | 12/31/2010 |
| B0090102 | | BYRAM | MS | | 11/10/2010 | 6.750 | 29,051 | | | | | | 46,435 | 12/31/2010 |
| A8050202 | | HATTIESBURG | MS | | 07/30/2008 | 6.750 | 42,490 | | | | | | 49,678 | 12/31/2010 |
| B0032505 | | HATTIESBURG | MS | | 05/28/2010 | 6.375 | 16,325 | | | | | | 19,696 | 12/31/2010 |
| B0032506 | | HATTIESBURG | MS | | 05/28/2010 | 6.375 | 29,068 | | | | | | 43,394 | 12/31/2010 |
| A8053001 | | RIDGELAND | MS | | 07/31/2008 | 6.500 | 657,629 | | | | | | 886,633 | 12/31/2010 |
| A8031904 | | BOONE | NC | | 06/12/2008 | 6.500 | 57,564 | | | | | | 76,085 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0071203 | | CAMERON | NC | | 09/23/2010 | 6.625 | 41,198 | | | | | | 56,678 | 12/31/2010 |
| B0030101 | | CARY | NC | | 05/07/2010 | 6.375 | 15,349 | | | | | | 23,770 | 12/31/2010 |
| B0052006 | | CHARLOTTE | NC | | 08/12/2010 | 6.250 | 32,667 | | | | | | 48,715 | 12/31/2010 |
| B0072601 | | CHARLOTTE | NC | | 10/27/2010 | 5.875 | 53,405 | | | | | | 86,276 | 12/31/2010 |
| B0012903 | | CLAYTON | NC | | 03/30/2010 | 6.500 | 42,525 | | | | | | 61,632 | 12/31/2010 |
| A5091601 | | DUNN | NC | | 12/09/2005 | 6.000 | 37,437 | | | | | | 66,499 | 12/31/2010 |
| A8072501 | | DURHAM | NC | | 09/19/2008 | 6.750 | 131,032 | | | | | | 308,961 | 12/31/2010 |
| A9030404 | | DURHAM | NC | | 05/21/2009 | 6.500 | 40,947 | | | | | | 65,507 | 12/31/2010 |
| B0032902 | | DURHAM | NC | | 06/01/2010 | 5.750 | 24,467 | | | | | | 34,185 | 12/31/2010 |
| A8041002 | | FAIRVIEW | NC | | 06/02/2008 | 6.100 | 156,418 | | | | | | 195,146 | 12/31/2010 |
| A7121015 | | FAYETTEVILLE | NC | | 03/31/2008 | 6.250 | 128,231 | | | | | | 147,925 | 12/31/2010 |
| A8022001 | | FAYETTEVILLE | NC | | 05/09/2008 | 6.500 | 50,408 | | | | | | 67,213 | 12/31/2010 |
| B0072004 | | FAYETTEVILLE | NC | | 10/19/2010 | 6.250 | 48,090 | | | | | | 74,607 | 12/31/2010 |
| A8020808 | | FUQUAY-VARINA | NC | | 04/11/2008 | 6.000 | 102,036 | | | | | | 144,222 | 12/31/2010 |
| A7092112 | | GARNER | NC | | 12/12/2007 | 6.375 | 46,365 | | | | | | 55,936 | 12/31/2010 |
| A8021503 | | GRAHAM | NC | | 04/15/2008 | 5.875 | 83,241 | | | | | | 107,170 | 12/31/2010 |
| B0032901 | | GREENSBORO | NC | | 07/22/2010 | 7.125 | 49,742 | | | | | | 70,833 | 12/31/2010 |
| B0072605 | | GREENSBORO | NC | | 10/27/2010 | 5.125 | 85,368 | | | | | | 118,802 | 12/31/2010 |
| A5110305 | | GREENVILLE | NC | | 01/31/2006 | 6.250 | 65,284 | | | | | | 106,116 | 12/31/2010 |
| A8071007 | | HIGH POINT | NC | | 09/30/2008 | 6.875 | 88,134 | | | | | | 124,877 | 12/31/2010 |
| B0040601 | | JACKSONVILLE | NC | | 06/28/2010 | 6.875 | 34,313 | | | | | | 62,452 | 12/31/2010 |
| A7100202 | | KANNAPOLIS | NC | | 12/14/2007 | 6.375 | 72,761 | | | | | | 88,624 | 12/31/2010 |
| B0052808 | | LENOIR | NC | | 07/30/2010 | 6.500 | 18,497 | | | | | | 29,559 | 12/31/2010 |
| B0032401 | | MATTHEWS | NC | | 05/27/2010 | 5.875 | 35,163 | | | | | | 58,293 | 12/31/2010 |
| A9021901 | | MORRISVILLE | NC | | 07/01/2009 | 7.250 | 29,628 | | | | | | 45,286 | 12/31/2010 |
| B0072604 | | NEW BERN | NC | | 10/29/2010 | 5.125 | 87,460 | | | | | | 123,304 | 12/31/2010 |
| A9080601 | | PINEVILLE | NC | | 10/30/2009 | 8.125 | 25,520 | | | | | | 45,034 | 12/31/2010 |
| B0071204 | | RAEFORD | NC | | 09/23/2010 | 6.625 | 27,465 | | | | | | 53,431 | 12/31/2010 |
| A7102302 | | RALEIGH | NC | | 12/21/2007 | 6.625 | 82,979 | | | | | | 90,691 | 12/31/2010 |
| A8121002 | | RALEIGH | NC | | 02/20/2009 | 7.050 | 11,979 | | | | | | 18,346 | 12/31/2010 |
| A9022704 | | RALEIGH | NC | | 05/28/2009 | 6.500 | 20,179 | | | | | | 32,485 | 12/31/2010 |
| A5081602 | | ROCKY MOUNT | NC | | 12/19/2005 | 6.125 | 77,599 | | | | | | 142,731 | 12/31/2010 |
| A7102007 | | ROCKY MOUNT | NC | | 03/27/2008 | 5.900 | 335,359 | | | | | | 371,691 | 12/31/2010 |
| A7102007A | | ROCKY MOUNT | NC | | 05/19/2008 | 5.900 | 498,847 | | | | | | 552,890 | 12/31/2010 |
| A7102008 | | ROCKY MOUNT | NC | | 03/27/2008 | 5.900 | 419,199 | | | | | | 503,271 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A7102008A | | ROCKY MOUNT | NC | | 05/19/2008 | 5.900 | 251,520 | | | | | | 301,962 | 12/31/2010 |
| A7102009 | | ROCKY MOUNT | NC | | 03/27/2008 | 5.900 | 419,199 | | | | | | 463,320 | 12/31/2010 |
| A7102009A | | ROCKY MOUNT | NC | | 05/19/2008 | 5.900 | 167,680 | | | | | | 185,328 | 12/31/2010 |
| A7102010 | | ROCKY MOUNT | NC | | 03/27/2008 | 5.900 | 503,039 | | | | | | 632,358 | 12/31/2010 |
| A7102010A | | ROCKY MOUNT | NC | | 05/19/2008 | 5.900 | 108,992 | | | | | | 137,011 | 12/31/2010 |
| A7102011 | | ROCKY MOUNT | NC | | 03/27/2008 | 5.900 | 188,640 | | | | | | 243,672 | 12/31/2010 |
| A8110401 | | ROCKY MOUNT | NC | | 01/12/2009 | 7.125 | 20,135 | | | | | | 34,004 | 12/31/2010 |
| B0021601 | | SOUTHPORT | NC | | 03/31/2010 | 6.625 | 15,833 | | | | | | 50,976 | 12/31/2010 |
| A8090303 | | WILSON | NC | | 11/19/2008 | 6.300 | 184,888 | | | | | | 273,998 | 12/31/2010 |
| A8071006 | | FARGO | ND | | 10/03/2008 | 6.875 | 53,354 | | | | | | 74,878 | 12/31/2010 |
| A8030606 | | OMAHA | NE | | 05/05/2008 | 6.250 | 60,592 | | | | | | 94,107 | 12/31/2010 |
| A9020601 | | OMAHA | NE | | 04/02/2009 | 6.750 | 13,498 | | | | | | 17,852 | 12/31/2010 |
| A7061203 | | PAPILLION | NE | | 01/16/2008 | 6.875 | 40,219 | | | | | | 61,836 | 12/31/2010 |
| A7092404 | | EXETER | NH | | 12/17/2007 | 6.625 | 113,415 | | | | | | 159,287 | 12/31/2010 |
| A7092401 | | NORTH HAMPTON | NH | | 12/17/2007 | 6.625 | 57,702 | | | | | | 75,295 | 12/31/2010 |
| A7092403 | | NORTH HAMPTON | NH | | 12/17/2007 | 6.625 | 119,384 | | | | | | 174,319 | 12/31/2010 |
| B0060702 | | DEPTFORD | NJ | | 08/18/2010 | 6.750 | 48,108 | | | | | | 126,178 | 12/31/2010 |
| A7102903 | | MORRISTOWN | NJ | | 01/14/2008 | 6.375 | 53,306 | | | | | | 93,474 | 12/31/2010 |
| A8071008 | | NEWARK | NJ | | 09/22/2008 | 6.950 | 178,487 | | | | | | 253,283 | 12/31/2010 |
| A8082702 | | NEWMARK | NJ | | 11/14/2008 | 6.550 | 59,759 | | | | | | 83,722 | 12/31/2010 |
| A8041403 | | PATERSON | NJ | | 06/19/2008 | 6.500 | 40,982 | | | | | | 62,228 | 12/31/2010 |
| A6092202 | | ALBUQUERQUE | NM | | 11/30/2006 | 6.500 | 75,744 | | | | | | 104,486 | 12/31/2010 |
| A7091704 | | ALBUQUERQUE | NM | | 12/14/2007 | 6.500 | 37,949 | | | | | | 42,299 | 12/31/2010 |
| A7120402 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 65,689 | | | | | | 113,857 | 12/31/2010 |
| A7120403 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 65,689 | | | | | | 113,428 | 12/31/2010 |
| A7120404 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 69,669 | | | | | | 112,398 | 12/31/2010 |
| A7120407 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 89,975 | | | | | | 139,339 | 12/31/2010 |
| A7120409 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 74,848 | | | | | | 128,099 | 12/31/2010 |
| A7120411 | | ALBUQUERQUE | NM | | 02/25/2008 | 6.250 | 87,984 | | | | | | 140,969 | 12/31/2010 |
| A9040103 | | ALBUQUERQUE | NM | | 06/09/2009 | 6.625 | 29,534 | | | | | | 51,953 | 12/31/2010 |
| A9040105 | | ALBUQUERQUE | NM | | 06/09/2009 | 6.625 | 20,163 | | | | | | 39,417 | 12/31/2010 |
| B0040504 | | ALBUQUERQUE | NM | | 10/31/2001 | 7.375 | 11,213 | | | | | | 15,369 | 12/31/2010 |
| B0040505 | | ALBUQUERQUE | NM | | 06/04/2010 | 7.375 | 6,079 | | | | | | 8,233 | 12/31/2010 |
| B0040506 | | ALBUQUERQUE | NM | | 06/04/2010 | 7.375 | 25,378 | | | | | | 34,209 | 12/31/2010 |
| B0050701 | | ALBUQUERQUE | NM | | 07/15/2010 | 6.500 | 16,884 | | | | | | 40,986 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0060403 | | ALBUQUERQUE | NM | | 07/30/2010 | 6.375 | 58,533 | | | | | | 80,158 | 12/31/2010 |
| A7120405 | | BERNALILLO | NM | | 02/25/2008 | 6.250 | 40,766 | | | | | | 70,699 | 12/31/2010 |
| A7120301 | | LAS CRUCES | NM | | 03/20/2008 | 5.875 | 30,412 | | | | | | 37,320 | 12/31/2010 |
| A7121302 | | LAS CRUCES | NM | | 02/29/2008 | 6.000 | 28,020 | | | | | | 48,332 | 12/31/2010 |
| A8061202 | | LAS CRUCES | NM | | 09/05/2008 | 6.500 | 135,940 | | | | | | 227,628 | 12/31/2010 |
| A7120410 | | RIO RANCHO | NM | | 02/25/2008 | 6.250 | 69,271 | | | | | | 109,052 | 12/31/2010 |
| A8120502 | | RIO RANCHO | NM | | 01/15/2009 | 6.750 | 6,598 | | | | | | 10,210 | 12/31/2010 |
| A6062206 | | SANTA FE | NM | | 09/15/2006 | 6.750 | 180,597 | | | | | | 213,089 | 12/31/2010 |
| A7091701 | | SANTA FE | NM | | 12/17/2007 | 6.500 | 45,876 | | | | | | 56,456 | 12/31/2010 |
| A7120702 | | SANTA TERESA | NM | | 02/21/2008 | 6.000 | 83,078 | | | | | | 107,109 | 12/31/2010 |
| A7120408 | | SANTE FE | NM | | 02/25/2008 | 6.250 | 61,150 | | | | | | 110,081 | 12/31/2010 |
| A5081704 | | CARSON CITY | NV | | 11/02/2005 | 5.875 | 76,575 | | | | | | 74,517 | 12/31/2010 |
| A5112206 | | CARSON CITY | NV | | 02/08/2006 | 6.000 | 66,975 | | | | | | 129,268 | 12/31/2010 |
| A6071702 | | CARSON CITY | NV | | 10/02/2006 | 6.875 | 46,736 | | | | | | 68,729 | 12/31/2010 |
| A8030302 | | HENDERSON | NV | | 04/30/2008 | 6.000 | 113,990 | | | | | | 139,717 | 12/31/2010 |
| A9022702 | | HENDERSON | NV | | 05/14/2009 | 7.125 | 16,731 | | | | | | 27,073 | 12/31/2010 |
| A6100502 | | LAS VEGAS | NV | | 12/21/2006 | 6.250 | 58,161 | | | | | | 75,503 | 12/31/2010 |
| A8020812 | | LAS VEGAS | NV | | 04/28/2008 | 6.500 | 81,858 | | | | | | 95,725 | 12/31/2010 |
| A8022705 | | LAS VEGAS | NV | | 05/13/2008 | 6.125 | 44,922 | | | | | | 46,179 | 12/31/2010 |
| A8033103 | | LAS VEGAS | NV | | 07/01/2008 | 6.250 | 312,830 | | | | | | 441,822 | 12/31/2010 |
| A8040901 | | LAS VEGAS | NV | | 07/31/2008 | 6.375 | 148,384 | | | | | | 123,594 | 12/31/2010 |
| A8061704 | | LAS VEGAS | NV | | 09/04/2008 | 6.600 | 55,808 | | | | | | 85,587 | 12/31/2010 |
| A8062006 | | LAS VEGAS | NV | | 08/28/2008 | 6.625 | 331,645 | | | | | | 612,727 | 12/31/2010 |
| A8062009 | | LAS VEGAS | NV | | 08/28/2008 | 6.625 | 722,818 | | | | | | 1,453,379 | 12/31/2010 |
| A9031101 | | LAS VEGAS | NV | | 05/21/2009 | 6.500 | 85,305 | | | | | | 179,435 | 12/31/2010 |
| A9040702 | | LAS VEGAS | NV | | 06/05/2009 | 6.750 | 12,956 | | | | | | 16,719 | 12/31/2010 |
| A9040906 | | LAS VEGAS | NV | | 06/23/2009 | 6.875 | 127,343 | | | | | | 225,470 | 12/31/2010 |
| A9092401 | | LAS VEGAS | NV | | 11/17/2009 | 7.625 | 32,837 | | | | | | 47,094 | 12/31/2010 |
| A9092402 | | LAS VEGAS | NV | | 11/17/2009 | 7.625 | 11,940 | | | | | | 13,555 | 12/31/2010 |
| A9102201 | | LAS VEGAS | NV | | 01/27/2010 | 7.875 | 9,484 | | | | | | 15,718 | 12/31/2010 |
| B0030504 | | LAS VEGAS | NV | | 04/29/2010 | 6.250 | 30,474 | | | | | | 47,119 | 12/31/2010 |
| B0051301 | | LAS VEGAS | NV | | 08/13/2010 | 5.625 | 19,945 | | | | | | 32,273 | 12/31/2010 |
| B0061503 | | LAS VEGAS | NV | | 08/26/2010 | 5.875 | 41,250 | | | | | | 54,372 | 12/31/2010 |
| B0071202 | | LAS VEGAS | NV | | 10/06/2010 | 5.500 | 39,608 | | | | | | 46,339 | 12/31/2010 |
| B0072603 | | LAS VEGAS | NV | | 10/12/2010 | 5.500 | 28,490 | | | | | | 34,670 | 12/31/2010 |

E04.28

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0080609 | | LAS VEGAS | NV | | 10/06/2010 | 6.125 | 27,792 | | | | | | 54,363 | 12/31/2010 |
| B0080611 | | LAS VEGAS | NV | | 10/28/2010 | 7.250 | 47,697 | | | | | | 67,012 | 12/31/2010 |
| A6100402 | | NORTH LAS VEGAS | NV | | 12/21/2006 | 6.125 | 40,060 | | | | | | 189,550 | 12/31/2010 |
| A7121703 | | NORTH LAS VEGAS | NV | | 04/04/2008 | 6.250 | 40,812 | | | | | | 16,311 | 12/31/2010 |
| A7121709 | | NORTH LAS VEGAS | NV | | 04/25/2008 | 6.250 | 16,331 | | | | | | 21,000 | 12/31/2010 |
| A6050103 | | RENO | NV | | 07/07/2006 | 6.750 | 197,102 | | | | | | 251,419 | 12/31/2010 |
| A8031906 | | RENO | NV | | 05/09/2008 | 6.000 | 74,439 | | | | | | 84,005 | 12/31/2010 |
| A8042401 | | RENO | NV | | 07/28/2008 | 6.375 | 34,792 | | | | | | 107,110 | 12/31/2010 |
| A8060901 | | RENO | NV | | 08/27/2008 | 6.875 | 123,376 | | | | | | 189,346 | 12/31/2010 |
| A9030202 | | RENO | NV | | 05/15/2009 | 6.300 | 33,385 | | | | | | 68,931 | 12/31/2010 |
| A9031305 | | RENO | NV | | 05/19/2009 | 6.625 | 31,588 | | | | | | 46,352 | 12/31/2010 |
| A9031306 | | RENO | NV | | 05/19/2009 | 6.625 | 23,051 | | | | | | 36,097 | 12/31/2010 |
| A9040904 | | RENO | NV | | 06/30/2009 | 6.625 | 46,176 | | | | | | 67,041 | 12/31/2010 |
| A9040905 | | RENO | NV | | 06/30/2009 | 6.625 | 43,611 | | | | | | 54,253 | 12/31/2010 |
| A9122302 | | RENO | NV | | 03/01/2010 | 6.750 | 10,261 | | | | | | 20,914 | 12/31/2010 |
| A7111504 | | SPARKS | NV | | 02/01/2008 | 6.375 | 122,051 | | | | | | 176,504 | 12/31/2010 |
| A9021903 | | SPARKS | NV | | 04/27/2009 | 6.500 | 34,536 | | | | | | 53,700 | 12/31/2010 |
| A9021904 | | SPARKS | NV | | 04/27/2009 | 6.500 | 11,109 | | | | | | 22,902 | 12/31/2010 |
| A7100102 | | AMHERST | NY | | 12/27/2007 | 6.500 | 57,297 | | | | | | 70,532 | 12/31/2010 |
| B0072610 | | BETHPAGE | NY | | 11/10/2010 | 6.000 | 62,338 | | | | | | 95,054 | 12/31/2010 |
| B0051302 | | BOWMANSVILLE | NY | | 07/26/2010 | 6.000 | 38,845 | | | | | | 55,031 | 12/31/2010 |
| A8021201 | | BROCKPORT | NY | | 03/28/2008 | 5.750 | 114,681 | | | | | | 158,902 | 12/31/2010 |
| A9032001 | | BRONX | NY | | 06/16/2009 | 7.500 | 17,428 | | | | | | 22,300 | 12/31/2010 |
| B0090103 | | BRONX | NY | | 11/23/2010 | 6.000 | 28,994 | | | | | | 39,350 | 12/31/2010 |
| B0090104 | | BRONX | NY | | 11/23/2010 | 6.000 | 28,994 | | | | | | 39,704 | 12/31/2010 |
| A8012802 | | BUFFALO | NY | | 03/27/2008 | 6.250 | 47,952 | | | | | | 65,380 | 12/31/2010 |
| A7113001 | | CAMILLAS | NY | | 02/08/2008 | 6.300 | 57,344 | | | | | | 71,450 | 12/31/2010 |
| A9062501 | | CENTEREACH | NY | | 08/25/2009 | 8.000 | 50,097 | | | | | | 103,966 | 12/31/2010 |
| A8022704 | | CLARENCE | NY | | 06/19/2008 | 6.250 | 66,628 | | | | | | 91,527 | 12/31/2010 |
| A5110306 | | COLONIE | NY | | 02/09/2006 | 6.125 | 83,967 | | | | | | 104,915 | 12/31/2010 |
| A8080701 | | DEWITT | NY | | 10/27/2008 | 6.750 | 18,279 | | | | | | 27,482 | 12/31/2010 |
| A8031101 | | ENDICOTT | NY | | 05/13/2008 | 6.250 | 113,162 | | | | | | 169,054 | 12/31/2010 |
| A5051601 | | FLUSHING | NY | | 08/10/2005 | 5.500 | 47,985 | | | | | | 119,407 | 12/31/2010 |
| A8071002 | | FLUSHING | NY | | 09/25/2008 | 6.500 | 268,229 | | | | | | 554,190 | 12/31/2010 |
| A7120603 | | GREECE | NY | | 03/31/2008 | 6.250 | 115,732 | | | | | | 142,857 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8021202 | | GREECE | NY | | 03/28/2008 | 5.750 | 237,013 | | | | | | 305,963 | 12/31/2010 |
| A8110403 | | GREECE | NY | | 01/20/2009 | 7.250 | 46,940 | | | | | | 74,373 | 12/31/2010 |
| A8072401 | | HAMBURG | NY | | 10/01/2008 | 6.875 | 43,999 | | | | | | 62,988 | 12/31/2010 |
| B0061403 | | KIRKVILLE | NY | | 09/08/2010 | 5.750 | 39,711 | | | | | | 47,134 | 12/31/2010 |
| A9040802 | | LATHAM | NY | | 06/24/2009 | 6.625 | 21,177 | | | | | | 30,014 | 12/31/2010 |
| A9040803 | | LATHAM | NY | | 06/24/2009 | 6.500 | 25,633 | | | | | | 54,681 | 12/31/2010 |
| A8070801 | | LIVERPOOL | NY | | 09/17/2008 | 6.625 | 273,144 | | | | | | 365,197 | 12/31/2010 |
| A8022604 | | LOCKPORT | NY | | 07/21/2008 | 6.500 | 45,984 | | | | | | 52,095 | 12/31/2010 |
| A8031102 | | LOCKPORT | NY | | 05/13/2008 | 6.500 | 83,644 | | | | | | 114,761 | 12/31/2010 |
| A7121002 | | MIDDLETOWN | NY | | 03/06/2008 | 6.125 | 145,917 | | | | | | 212,269 | 12/31/2010 |
| A8012101 | | NEW YORK | NY | | 04/02/2008 | 6.125 | 40,761 | | | | | | 46,979 | 12/31/2010 |
| B0060901 | | NEW YORK | NY | | 07/26/2010 | 5.750 | 227,335 | | | | | | 311,364 | 12/31/2010 |
| B0082702 | | NEW YORK | NY | | 09/27/2010 | 5.750 | 119,133 | | | | | | 165,681 | 12/31/2010 |
| A8051901 | | NIAGARA FALLS | NY | | 08/18/2008 | 6.625 | 62,958 | | | | | | 91,224 | 12/31/2010 |
| A9022501 | | NIAGARA FALLS | NY | | 04/30/2009 | 6.500 | 71,951 | | | | | | 91,882 | 12/31/2010 |
| A8110402 | | ORCHARD PARK | NY | | 01/20/2009 | 7.250 | 42,736 | | | | | | 71,149 | 12/31/2010 |
| A8021404 | | PENFIELD | NY | | 06/06/2008 | 6.250 | 47,450 | | | | | | 60,785 | 12/31/2010 |
| A8071502 | | PENFIELD | NY | | 10/03/2008 | 6.750 | 43,282 | | | | | | 51,744 | 12/31/2010 |
| A7120604 | | PERINTON | NY | | 03/31/2008 | 6.250 | 53,861 | | | | | | 75,120 | 12/31/2010 |
| A9040703 | | PERINTON | NY | | 06/16/2009 | 6.875 | 24,751 | | | | | | 35,258 | 12/31/2010 |
| A8061207 | | PLATTSBURGH | NY | | 08/14/2008 | 7.125 | 247,621 | | | | | | 332,961 | 12/31/2010 |
| A8032401 | | ROCHESTER | NY | | 05/28/2008 | 6.625 | 41,868 | | | | | | 38,898 | 12/31/2010 |
| A6020204 | | TONOWANDA | NY | | 04/07/2006 | 6.250 | 55,294 | | | | | | 70,529 | 12/31/2010 |
| A6050401 | | WILLIAMSVILLE | NY | | 08/24/2006 | 6.750 | 47,426 | | | | | | 81,420 | 12/31/2010 |
| B0071605 | | AMELIA | OH | | 09/28/2010 | 5.750 | 15,475 | | | | | | 20,320 | 12/31/2010 |
| A8011603 | | ASHLAND | OH | | 03/26/2008 | 6.400 | 27,518 | | | | | | 30,590 | 12/31/2010 |
| A7120708 | | AVON | OH | | 02/12/2008 | 6.250 | 81,263 | | | | | | 127,517 | 12/31/2010 |
| B0081012 | | BEAVERCREEK | OH | | 11/20/2000 | 6.250 | 31,829 | | | | | | 44,693 | 12/31/2010 |
| A8093005 | | BRUNSWICK | OH | | 11/20/2008 | 7.000 | 32,580 | | | | | | 44,414 | 12/31/2010 |
| A7080107 | | CINCINNATI | OH | | 01/28/2008 | 6.750 | 54,021 | | | | | | 77,134 | 12/31/2010 |
| A7111201 | | CINCINNATI | OH | | 08/22/2008 | 6.500 | 33,488 | | | | | | 86,193 | 12/31/2010 |
| A7121802 | | CINCINNATI | OH | | 02/26/2008 | 6.250 | 78,114 | | | | | | 164,487 | 12/31/2010 |
| A7122703 | | CINCINNATI | OH | | 08/01/2008 | 6.500 | 64,982 | | | | | | 135,961 | 12/31/2010 |
| A8032710 | | CINCINNATI | OH | | 08/29/2008 | 6.625 | 165,481 | | | | | | 236,129 | 03/11/2011 |
| A9111801 | | CINCINNATI | OH | | 01/29/2010 | 6.875 | 31,588 | | | | | | 43,901 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0042103 | | CINCINNATI | OH | | 08/02/2010 | 6.500 | 67,794 | | | | | | 95,889 | 12/31/2010 |
| A8072102 | | CLEVELAND | OH | | 09/25/2008 | 6.875 | 80,971 | | | | | | 116,459 | 12/31/2010 |
| A9042401 | | CLEVELAND | OH | | 06/29/2009 | 7.375 | 86,054 | | | | | | 115,598 | 12/31/2010 |
| A9090201 | | CLEVELAND | OH | | 12/30/2009 | 7.625 | 70,537 | | | | | | 167,902 | 12/31/2010 |
| A9111902 | | CLEVELAND | OH | | 09/29/1999 | 7.500 | 7,839 | | | | | | 16,008 | 12/31/2010 |
| A8060503 | | COLUMBUS | OH | | 08/14/2008 | 6.500 | 38,989 | | | | | | 47,359 | 12/31/2010 |
| A8060505 | | COLUMBUS | OH | | 08/15/2008 | 6.500 | 39,076 | | | | | | 51,121 | 12/31/2010 |
| A9042404 | | COLUMBUS | OH | | 07/14/2009 | 6.500 | 13,571 | | | | | | 43,455 | 12/31/2010 |
| A9051301 | | COLUMBUS | OH | | 07/31/2009 | 7.250 | 69,714 | | | | | | 67,050 | 12/31/2010 |
| A8090202 | | CUYAHOGA FALLS | OH | | 11/17/2008 | 6.500 | 29,469 | | | | | | 38,896 | 12/31/2010 |
| B0012901 | | CUYAHOGA FALLS | OH | | 06/30/2010 | 6.750 | 4,859 | | | | | | 15,622 | 12/31/2010 |
| A7122705 | | DAYTON | OH | | 08/01/2008 | 6.500 | 38,989 | | | | | | 82,074 | 12/31/2010 |
| A8050702 | | DAYTON | OH | | 08/01/2008 | 6.500 | 98,514 | | | | | | 197,300 | 12/31/2010 |
| A8103002 | | DAYTON | OH | | 01/23/2009 | 7.125 | 24,929 | | | | | | 39,386 | 12/31/2010 |
| A7110503 | | DUBLIN | OH | | 05/22/2008 | 6.375 | 76,499 | | | | | | 115,578 | 12/31/2010 |
| A6103102 | | EASTLAKE | OH | | 01/25/2007 | 6.375 | 81,307 | | | | | | 150,320 | 12/31/2010 |
| A7082002 | | FAIRFIELD | OH | | 02/29/2008 | 6.625 | 56,052 | | | | | | 77,992 | 12/31/2010 |
| A8121509 | | FAIRFIELD | OH | | 02/25/2009 | 7.000 | 45,596 | | | | | | 58,123 | 12/31/2010 |
| A7062101 | | HAMILTON | OH | | 12/04/2007 | 6.875 | 28,433 | | | | | | 45,217 | 12/31/2010 |
| A7112005 | | HAMILTON | OH | | 01/18/2008 | 6.300 | 42,604 | | | | | | 74,290 | 12/31/2010 |
| A8061201 | | HARRISON | OH | | 08/18/2008 | 6.750 | 153,226 | | | | | | 227,203 | 12/31/2010 |
| A9042406 | | MACEDONIA | OH | | 07/14/2009 | 6.500 | 13,571 | | | | | | 9,191 | 12/31/2010 |
| A8022011 | | MASON | OH | | 05/16/2008 | 6.125 | 99,308 | | | | | | 150,387 | 12/31/2010 |
| A8033102 | | MEDINA | OH | | 06/09/2008 | 6.875 | 284,117 | | | | | | 436,028 | 12/31/2010 |
| A80331023 | | MEDINA | OH | | 11/07/2008 | 7.000 | 97,465 | | | | | | 149,577 | 12/31/2010 |
| A8060504 | | MENTOR | OH | | 08/06/2008 | 6.500 | 39,923 | | | | | | 53,735 | 12/31/2010 |
| A8030715 | | MIAMISBURG | OH | | 06/09/2008 | 6.250 | 200,558 | | | | | | 286,229 | 12/31/2010 |
| B0022201 | | MIDDLEBURG HEIGHTS | OH | | 05/06/2010 | 6.900 | 18,241 | | | | | | 30,931 | 12/31/2010 |
| A8012103 | | MIDDLETOWN | OH | | 03/20/2008 | 6.250 | 332,809 | | | | | | 497,640 | 12/31/2010 |
| A9042405 | | NORWOOD | OH | | 07/14/2009 | 6.500 | 13,571 | | | | | | 11,391 | 12/31/2010 |
| A7103107 | | OREGON | OH | | 01/15/2008 | 6.500 | 61,349 | | | | | | 88,717 | 12/31/2010 |
| A7092402 | | PARMA | OH | | 12/03/2007 | 6.500 | 47,808 | | | | | | 79,365 | 12/31/2010 |
| A8022104 | | ROCKY RIVER | OH | | 05/22/2008 | 6.250 | 62,626 | | | | | | 92,926 | 12/31/2010 |
| A8071005 | | SANDUSKY | OH | | 09/30/2008 | 6.875 | 90,298 | | | | | | 120,536 | 12/31/2010 |
| A8090504 | | SHAKER HEIGHTS | OH | | 11/17/2008 | 6.600 | 15,942 | | | | | | 20,268 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8012803 | | SIDNEY | OH | | 04/11/2008 | 6.250 | 32,821 | | | | | | 36,330 | 12/31/2010 |
| B0030903 | | STRONGSVILLE | OH | | 05/27/2010 | 6.875 | 6,619 | | | | | | 17,394 | 12/31/2010 |
| A7101801 | | TOLEDO | OH | | 12/27/2007 | 6.250 | 114,343 | | | | | | 198,026 | 12/31/2010 |
| A8012804 | | UNIONTOWN | OH | | 04/11/2008 | 6.250 | 36,823 | | | | | | 56,490 | 12/31/2010 |
| A8040401 | | WADSWORTH | OH | | 07/07/2008 | 6.500 | 84,795 | | | | | | 204,753 | 12/31/2010 |
| A8072301 | | WEST CARROLLTON | OH | | 10/08/2008 | 6.625 | 47,069 | | | | | | 87,249 | 12/31/2010 |
| A7090705 | | WESTLAKE | OH | | 12/28/2007 | 6.625 | 42,146 | | | | | | 89,918 | 12/31/2010 |
| A6011103 | | ARDMORE | OK | | 04/04/2006 | 6.000 | 38,967 | | | | | | 75,932 | 12/31/2010 |
| A9091703 | | CALERA | OK | | 11/24/2009 | 7.122 | 7,230 | | | | | | 10,391 | 12/31/2010 |
| A9101601 | | EDMOND | OK | | 10/30/2009 | 6.364 | 52,766 | | | | | | 87,134 | 12/31/2010 |
| A9091704 | | HARTSHORNE | OK | | 10/06/2009 | 7.057 | 7,886 | | | | | | 11,451 | 12/31/2010 |
| B0040101 | | HOLLIS | OK | | 05/06/2010 | 7.000 | 18,038 | | | | | | 24,900 | 12/31/2010 |
| A9091403 | | MARYSVILLE | OK | | 10/01/2009 | 7.000 | 6,556 | | | | | | 9,523 | 12/31/2010 |
| A9090902 | | MAUD | OK | | 09/29/2009 | 7.064 | 6,137 | | | | | | 8,558 | 12/31/2010 |
| A7092004 | | MUSKOGEE | OK | | 12/11/2007 | 6.625 | 45,877 | | | | | | 57,572 | 12/31/2010 |
| A9070601 | | OKLAHOMA CITY | OK | | 08/31/2009 | 7.375 | 24,186 | | | | | | 41,514 | 12/31/2010 |
| B0052602 | | OKLAHOMA CITY | OK | | 08/02/2010 | 5.250 | 96,721 | | | | | | 177,594 | 12/31/2010 |
| A9091402 | | RUSH SPRINGS | OK | | 10/01/2009 | 7.000 | 6,888 | | | | | | 9,920 | 12/31/2010 |
| A9091501 | | SLAUGHTERVILLE | OK | | 11/19/2009 | 7.087 | 6,730 | | | | | | 9,462 | 12/31/2010 |
| A7101602 | | TULSA | OK | | 01/17/2008 | 6.500 | 58,588 | | | | | | 77,786 | 12/31/2010 |
| A9030503 | | ALBANY | OR | | 04/24/2009 | 6.500 | 54,053 | | | | | | 70,697 | 12/31/2010 |
| A9082701 | | ALOHA | OR | | 10/15/2009 | 7.625 | 20,488 | | | | | | 37,626 | 12/31/2010 |
| B0032603 | | BEAVERTON | OR | | 06/18/2010 | 6.500 | 9,852 | | | | | | 13,657 | 12/31/2010 |
| B0062502 | | BEAVERTON | OR | | 08/13/2010 | 5.750 | 15,283 | | | | | | 20,959 | 12/31/2010 |
| A8032505 | | BEND | OR | | 06/12/2008 | 6.500 | 40,982 | | | | | | 63,715 | 12/31/2010 |
| B0063001 | | BEND | OR | | 09/10/2010 | 6.250 | 47,005 | | | | | | 63,911 | 12/31/2010 |
| B0041903 | | CLACKAMAS | OR | | 06/21/2010 | 7.250 | 23,307 | | | | | | 34,450 | 12/31/2010 |
| B0090207 | | CORVALLIS | OR | | 11/30/2010 | 6.250 | 120,407 | | | | | | 162,714 | 12/31/2010 |
| A8022108 | | EUGENE | OR | | 05/07/2008 | 5.875 | 163,116 | | | | | | 220,971 | 12/31/2010 |
| B0052003 | | GRESHAM | OR | | 07/26/2010 | 7.250 | 20,495 | | | | | | 29,386 | 12/31/2010 |
| B0062301 | | HAPPY VALLEY | OR | | 09/08/2010 | 5.500 | 63,725 | | | | | | 99,163 | 12/31/2010 |
| B0022203 | | LAKE OSWEGO | OR | | 04/22/2010 | 7.375 | 13,932 | | | | | | 19,106 | 12/31/2010 |
| A9022708 | | OREGON CITY | OR | | 04/30/2009 | 7.375 | 72,047 | | | | | | 147,420 | 12/31/2010 |
| A8061306 | | PENDLETON | OR | | 08/28/2008 | 7.125 | 22,198 | | | | | | 29,482 | 12/31/2010 |
| A8061307 | | PENDLETON | OR | | 08/28/2008 | 7.125 | 67,455 | | | | | | 130,642 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A7051802 | | PORTLAND | OR | | 06/26/2008 | 6.625 | 76,569 | | | | | | 99,727 | 12/31/2010 |
| A8031403 | | PORTLAND | OR | | 06/11/2008 | 6.000 | 62,138 | | | | | | 81,424 | 12/31/2010 |
| A8032802 | | PORTLAND | OR | | 06/18/2008 | 6.250 | 37,412 | | | | | | 71,280 | 12/31/2010 |
| A8041101 | | PORTLAND | OR | | 07/07/2008 | 6.000 | 168,407 | | | | | | 290,045 | 12/31/2010 |
| A8080603 | | PORTLAND | OR | | 09/24/2008 | 6.500 | 451,092 | | | | | | 574,510 | 12/31/2010 |
| A9020304 | | PORTLAND | OR | | 04/15/2009 | 6.625 | 84,283 | | | | | | 130,575 | 12/31/2010 |
| A9030501 | | PORTLAND | OR | | 06/29/2009 | 7.250 | 95,243 | | | | | | 205,238 | 12/31/2010 |
| A9031602 | | PORTLAND | OR | | 05/20/2009 | 7.000 | 25,304 | | | | | | 54,092 | 12/31/2010 |
| A9060401 | | PORTLAND | OR | | 07/23/2009 | 8.125 | 21,838 | | | | | | 31,702 | 12/31/2010 |
| B0081701 | | PORTLAND | OR | | 11/12/2010 | 6.750 | 14,888 | | | | | | 20,206 | 12/31/2010 |
| A7092003 | | SALEM | OR | | 12/05/2007 | 6.500 | 55,778 | | | | | | 68,983 | 12/31/2010 |
| A9010801 | | SALEM | OR | | 04/09/2009 | 7.375 | 28,893 | | | | | | 37,198 | 12/31/2010 |
| A9022601 | | SALEM | OR | | 04/28/2009 | 6.750 | 51,891 | | | | | | 86,698 | 12/31/2010 |
| B0061001 | | SALEM | OR | | 10/12/2010 | 5.750 | 84,277 | | | | | | 276,960 | 12/31/2010 |
| B0063002 | | TROUTDALE | OR | | 03/30/2001 | 6.250 | 18,440 | | | | | | 23,739 | 12/31/2010 |
| A8033001 | | WEST LINN | OR | | 06/19/2008 | 6.250 | 45,058 | | | | | | 55,843 | 12/31/2010 |
| A8091504 | | WEST LINN | OR | | 10/22/2008 | 6.625 | 45,647 | | | | | | 67,355 | 12/31/2010 |
| A8040701 | | WOOD VILLAGE | OR | | 05/22/2008 | 5.625 | 44,608 | | | | | | 54,794 | 12/31/2010 |
| A8042501 | | BETHLEHEM | PA | | 08/28/2008 | 6.875 | 131,653 | | | | | | 185,459 | 12/31/2010 |
| A7110901 | | BLOOMSBURG | PA | | 01/15/2008 | 6.500 | 85,229 | | | | | | 101,122 | 12/31/2010 |
| A8022105 | | ERIE | PA | | 05/22/2008 | 6.250 | 41,903 | | | | | | 57,942 | 12/31/2010 |
| A5111004 | | FEASTERVILLE | PA | | 02/13/2006 | 6.125 | 45,443 | | | | | | 72,287 | 12/31/2010 |
| A5111005 | | HORSHAM | PA | | 01/17/2006 | 6.125 | 104,848 | | | | | | 173,129 | 12/31/2010 |
| A8070701 | | HUNTINGDON VALLEY | PA | | 10/15/2008 | 6.600 | 19,557 | | | | | | 30,949 | 12/31/2010 |
| A8031010 | | LIMERICK | PA | | 08/22/2008 | 6.600 | 49,862 | | | | | | 64,050 | 12/31/2010 |
| B0061402 | | NEW HOPE | PA | | 10/01/2010 | 6.625 | 51,902 | | | | | | 78,956 | 12/31/2010 |
| A8071501 | | NEWTOWN SQUARE | PA | | 10/23/2008 | 6.500 | 159,023 | | | | | | 230,840 | 12/31/2010 |
| A7112901 | | NORRISTOWN | PA | | 02/27/2008 | 6.125 | 39,715 | | | | | | 49,949 | 12/31/2010 |
| A7120605 | | PHOENIXVILLE | PA | | 02/26/2008 | 6.125 | 79,246 | | | | | | 95,659 | 12/31/2010 |
| A8021401 | | PITTSBURGH | PA | | 04/14/2008 | 5.875 | 33,631 | | | | | | 138,624 | 12/31/2010 |
| A8022805 | | PITTSBURGH | PA | | 06/30/2008 | 6.375 | 36,981 | | | | | | 56,800 | 08/19/2011 |
| A5051801 | | BENNETTSVILLE | SC | | 08/05/2005 | 6.000 | 43,180 | | | | | | 93,296 | 12/31/2010 |
| A8043001 | | BLUFFTON | SC | | 07/10/2008 | 6.625 | 54,116 | | | | | | 93,018 | 12/31/2010 |
| A8022211 | | CHARLESTON | SC | | 05/22/2008 | 6.125 | 93,927 | | | | | | 129,178 | 12/31/2010 |
| A9042403 | | CHARLESTON | SC | | 08/28/2009 | 7.625 | 56,835 | | | | | | 96,944 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8091107 | | COLUMBIA | SC | | 11/26/2008 | 6.875 | 40,938 | | | | | | 53,361 | 12/31/2010 |
| B0080902 | | COLUMBIA | SC | | 11/17/2010 | 6.125 | 10,060 | | | | | | 14,155 | 12/31/2010 |
| A8080406 | | GREENVILLE | SC | | 09/25/2008 | 6.750 | 196,548 | | | | | | 275,894 | 12/31/2010 |
| B0032201 | | GREENVILLE | SC | | 05/26/2010 | 5.875 | 19,340 | | | | | | 29,568 | 12/31/2010 |
| B0080901 | | IRMO | SC | | 11/17/2010 | 6.125 | 4,455 | | | | | | 7,690 | 12/31/2010 |
| B0061107 | | MAULDIN | SC | | 09/01/2010 | 5.750 | 36,101 | | | | | | 68,019 | 12/31/2010 |
| A9110601 | | MURRELLS INLET | SC | | 01/22/2010 | 6.625 | 27,754 | | | | | | 44,118 | 12/31/2010 |
| A7101704 | | NORTH CHARLESTON | SC | | 01/07/2008 | 6.625 | 74,095 | | | | | | 101,821 | 12/31/2010 |
| A8022205 | | ROCK HILL | SC | | 04/21/2008 | 6.125 | 32,624 | | | | | | 33,950 | 12/31/2010 |
| A9103002 | | SUMMERVILLE | SC | | 01/12/2010 | 6.500 | 22,190 | | | | | | 35,837 | 12/31/2010 |
| A8051601 | | BARLETT | TN | | 08/20/2008 | 7.000 | 39,663 | | | | | | 48,416 | 12/31/2010 |
| A8012201 | | CHATTANOOGA | TN | | 03/17/2008 | 6.125 | 56,919 | | | | | | 66,249 | 12/31/2010 |
| B0061101 | | CLARKSVILLE | TN | | 08/26/2010 | 5.375 | 45,215 | | | | | | 62,582 | 12/31/2010 |
| A8012202 | | CORDOVA | TN | | 03/31/2008 | 6.250 | 48,645 | | | | | | 65,419 | 12/31/2010 |
| A8040801 | | FRANKLIN | TN | | 06/05/2008 | 6.375 | 168,973 | | | | | | 183,355 | 12/31/2010 |
| B0062901 | | GATLINBURG | TN | | 08/16/2010 | 6.000 | 44,874 | | | | | | 72,650 | 12/31/2010 |
| A7111503 | | KNOXVILLE | TN | | 01/30/2008 | 6.375 | 99,542 | | | | | | 207,636 | 12/31/2010 |
| A9040602 | | KNOXVILLE | TN | | 06/04/2009 | 7.375 | 37,348 | | | | | | 61,583 | 12/31/2010 |
| B0062403 | | KNOXVILLE | TN | | 09/23/2010 | 5.625 | 42,702 | | | | | | 72,275 | 12/31/2010 |
| A8012310 | | MEMPHIS | TN | | 04/01/2008 | 6.125 | 21,532 | | | | | | 30,625 | 12/31/2010 |
| A9091809 | | MEMPHIS | TN | | 12/08/2009 | 7.625 | 79,726 | | | | | | 237,559 | 12/31/2010 |
| A9101201 | | MEMPHIS | TN | | 12/16/2009 | 6.750 | 47,638 | | | | | | 75,989 | 12/31/2010 |
| A7121706 | | NASHVILLE | TN | | 02/29/2008 | 6.375 | 56,957 | | | | | | 80,801 | 12/31/2010 |
| A8022102 | | NASHVILLE | TN | | 05/22/2008 | 6.500 | 33,622 | | | | | | 57,566 | 12/31/2010 |
| A7102205 | | ABILENE | TX | | 02/28/2008 | 7.125 | 25,203 | | | | | | 41,952 | 12/31/2010 |
| A8081204 | | ABILENE | TX | | 10/23/2008 | 6.850 | 56,583 | | | | | | 105,751 | 12/31/2010 |
| A8082505 | | ABILENE | TX | | 11/14/2008 | 7.000 | 50,370 | | | | | | 86,665 | 12/31/2010 |
| A9021303 | | ADDISON | TX | | 04/07/2009 | 6.750 | 12,684 | | | | | | 18,563 | 12/31/2010 |
| A7092105 | | ALVIN | TX | | 12/06/2007 | 6.500 | 52,803 | | | | | | 72,018 | 12/31/2010 |
| B0021904 | | AMARILLO | TX | | 03/04/2010 | 7.064 | 13,287 | | | | | | 18,363 | 12/31/2010 |
| A9061609 | | ANSON | TX | | 07/30/2009 | 7.066 | 19,843 | | | | | | 27,543 | 12/31/2010 |
| B0031701 | | ARCOLA | TX | | 05/20/2010 | 7.000 | 11,863 | | | | | | 16,369 | 12/31/2010 |
| A7110504 | | ARLINGTON | TX | | 01/15/2008 | 6.375 | 81,216 | | | | | | 138,048 | 12/31/2010 |
| A8022103 | | ARLINGTON | TX | | 05/16/2008 | 6.250 | 40,887 | | | | | | 53,832 | 12/31/2010 |
| A9031301 | | ARLINGTON | TX | | 06/18/2009 | 6.500 | 46,199 | | | | | | 64,820 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9040801 | | ARLINGTON | TX | | 05/29/2009 | 6.875 | 8,091 | | | | | | 11,270 | 12/31/2010 |
| A9080501 | | ARLINGTON | TX | | 09/30/2009 | 8.000 | 10,885 | | | | | | 21,825 | 12/31/2010 |
| A9122102 | | ARLINGTON | TX | | 02/16/2010 | 6.875 | 18,450 | | | | | | 26,688 | 12/31/2010 |
| B0061004 | | ARLINGTON | TX | | 08/20/2010 | 6.375 | 16,321 | | | | | | 28,980 | 12/31/2010 |
| A7091102 | | AUSTIN | TX | | 12/13/2007 | 6.500 | 184,186 | | | | | | 353,315 | 12/31/2010 |
| A7092110 | | AUSTIN | TX | | 12/10/2007 | 6.450 | 65,361 | | | | | | 87,619 | 12/31/2010 |
| A7100302 | | AUSTIN | TX | | 12/10/2007 | 6.750 | 58,717 | | | | | | 67,096 | 12/31/2010 |
| A8041804 | | AUSTIN | TX | | 07/16/2008 | 6.500 | 37,407 | | | | | | 120,835 | 12/31/2010 |
| A8052802 | | AUSTIN | TX | | 07/23/2008 | 6.450 | 54,031 | | | | | | 70,349 | 12/31/2010 |
| A8080802 | | AUSTIN | TX | | 10/15/2008 | 6.600 | 86,052 | | | | | | 117,261 | 12/31/2010 |
| A8082003 | | AUSTIN | TX | | 10/23/2008 | 6.625 | 265,442 | | | | | | 361,770 | 12/31/2010 |
| A8091203 | | AUSTIN | TX | | 11/18/2008 | 6.550 | 63,743 | | | | | | 71,990 | 12/31/2010 |
| A9040705 | | AUSTIN | TX | | 07/10/2009 | 7.125 | 19,883 | | | | | | 33,606 | 12/31/2010 |
| A9122105 | | AUSTIN | TX | | 01/20/2000 | 6.875 | 8,957 | | | | | | 15,984 | 12/31/2010 |
| B0052102 | | AUSTIN | TX | | 07/28/2010 | 6.125 | 15,546 | | | | | | 32,293 | 12/31/2010 |
| A7092005 | | BAYTOWN | TX | | 12/12/2007 | 6.375 | 197,950 | | | | | | 236,854 | 12/31/2010 |
| A8052901 | | BAYTOWN | TX | | 08/15/2008 | 6.750 | 120,190 | | | | | | 157,619 | 12/31/2010 |
| B0032604 | | BEAUMONT | TX | | 06/08/2010 | 7.250 | 15,149 | | | | | | 22,493 | 12/31/2010 |
| B0070901 | | BEAUMONT | TX | | 09/14/2010 | 6.375 | 24,583 | | | | | | 41,377 | 12/31/2010 |
| A7120414 | | BEDFORD | TX | | 01/22/2008 | 6.250 | 52,722 | | | | | | 77,436 | 12/31/2010 |
| B0010701 | | BLOSSOM | TX | | 01/21/2010 | 7.062 | 6,825 | | | | | | 9,595 | 12/31/2010 |
| B0011903 | | BOERNE | TX | | 02/17/2000 | 7.500 | 5,602 | | | | | | 10,053 | 12/31/2010 |
| A9061604 | | BORGER | TX | | 07/30/2009 | 7.000 | 19,206 | | | | | | 26,805 | 12/31/2010 |
| A9102702 | | BROOKSHIRE | TX | | 11/24/2009 | 7.043 | 10,800 | | | | | | 15,116 | 12/31/2010 |
| A8022801 | | BROWNSVILLE | TX | | 04/24/2008 | 6.500 | 163,718 | | | | | | 241,605 | 12/31/2010 |
| A9061101 | | BRYAN | TX | | 07/01/2009 | 7.000 | 19,206 | | | | | | 26,559 | 12/31/2010 |
| A9032102 | | BULLARD | TX | | 05/21/2009 | 6.500 | 20,056 | | | | | | 27,205 | 12/31/2010 |
| B0012502 | | CANTON | TX | | 02/11/2010 | 7.058 | 27,451 | | | | | | 39,000 | 12/31/2010 |
| B0021905 | | CANYON LAKE | TX | | 03/18/2010 | 7.055 | 17,959 | | | | | | 24,737 | 12/31/2010 |
| B0082401 | | CARROLLTON | TX | | 11/01/2010 | 6.125 | 17,765 | | | | | | 24,413 | 12/31/2010 |
| B0061002 | | CEDAR HILL | TX | | 08/20/2010 | 6.500 | 19,221 | | | | | | 32,927 | 12/31/2010 |
| A9061105 | | CISCO | TX | | 08/04/2009 | 7.000 | 17,323 | | | | | | 24,039 | 12/31/2010 |
| A7101205 | | CLEBURNE | TX | | 12/13/2007 | 6.375 | 35,409 | | | | | | 56,714 | 12/31/2010 |
| A8110504 | | CLEVELAND | TX | | 02/09/2009 | 7.125 | 43,934 | | | | | | 76,422 | 12/31/2010 |
| A8021305 | | COLLEGE STATION | TX | | 04/04/2008 | 5.875 | 66,562 | | | | | | 90,084 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9061106 | | COMANCHE | TX | | 07/21/2009 | 7.000 | 20,472 | | | | | | 28,650 | 12/31/2010 |
| A9030412 | | CONROE | TX | | 05/21/2009 | 6.875 | 26,935 | | | | | | 42,447 | 12/31/2010 |
| A9042307 | | CONROE | TX | | 06/25/2009 | 7.125 | 78,983 | | | | | | 113,760 | 12/31/2010 |
| A9042308 | | CONROE | TX | | 06/25/2009 | 7.125 | 126,807 | | | | | | 187,349 | 12/31/2010 |
| A9042803 | | CONROE | TX | | 08/25/2009 | 7.750 | 13,124 | | | | | | 28,357 | 12/31/2010 |
| A8012307 | | CORPUS CHRISTI | TX | | 03/14/2008 | 6.000 | 62,148 | | | | | | 106,905 | 12/31/2010 |
| A8090403 | | CORPUS CHRISTI | TX | | 11/24/2008 | 6.750 | 155,617 | | | | | | 188,216 | 12/31/2010 |
| B0082503 | | CORPUS CHRISTI | TX | | 11/22/2010 | 5.875 | 17,391 | | | | | | 24,147 | 12/31/2010 |
| A7120607 | | CYPRESS | TX | | 03/05/2008 | 6.000 | 62,148 | | | | | | 65,436 | 12/31/2010 |
| B0031001 | | CYPRESS | TX | | 05/20/2010 | 6.250 | 27,411 | | | | | | 40,043 | 12/31/2010 |
| B0061105 | | CYPRESS | TX | | 08/02/2010 | 6.250 | 26,134 | | | | | | 34,341 | 12/31/2010 |
| A7101101 | | DALLAS | TX | | 01/31/2008 | 6.500 | 40,659 | | | | | | 54,057 | 12/31/2010 |
| A7122402 | | DALLAS | TX | | 04/23/2008 | 7.000 | 84,005 | | | | | | 122,850 | 12/31/2010 |
| A8013001 | | DALLAS | TX | | 03/31/2008 | 6.000 | 99,696 | | | | | | 128,476 | 12/31/2010 |
| A8042802 | | DALLAS | TX | | 07/02/2008 | 6.600 | 159,067 | | | | | | 106,858 | 12/31/2010 |
| A8061204 | | DALLAS | TX | | 08/15/2008 | 6.875 | 177,187 | | | | | | 225,348 | 12/31/2010 |
| A8081405 | | DALLAS | TX | | 10/01/2008 | 6.500 | 60,625 | | | | | | 153,178 | 12/31/2010 |
| A8082006 | | DALLAS | TX | | 09/30/2008 | 6.750 | 147,359 | | | | | | 262,776 | 12/31/2010 |
| A9021001 | | DALLAS | TX | | 03/31/2009 | 7.750 | 62,185 | | | | | | 94,112 | 12/31/2010 |
| A9102002 | | DALLAS | TX | | 12/30/2009 | 7.000 | 16,243 | | | | | | 21,702 | 12/31/2010 |
| B0042702 | | DALLAS | TX | | 07/01/2010 | 6.625 | 35,192 | | | | | | 48,181 | 12/31/2010 |
| B0043001 | | DESOTO | TX | | 06/24/2010 | 6.500 | 7,261 | | | | | | 10,041 | 12/31/2010 |
| A9032103 | | EAST BERNARD | TX | | 05/21/2009 | 6.500 | 19,220 | | | | | | 26,098 | 12/31/2010 |
| A8091501 | | EDINBURG | TX | | 11/19/2008 | 7.000 | 21,587 | | | | | | 30,108 | 12/31/2010 |
| A9040101 | | EL PASO | TX | | 06/09/2009 | 6.375 | 10,146 | | | | | | 20,347 | 12/31/2010 |
| A9040701 | | EL PASO | TX | | 06/30/2009 | 6.625 | 49,449 | | | | | | 83,128 | 12/31/2010 |
| B0020904 | | EL PASO | TX | | 03/31/2010 | 6.500 | 8,200 | | | | | | 13,585 | 12/31/2010 |
| B0060202 | | EL PASO | TX | | 08/05/2010 | 6.250 | 12,001 | | | | | | 19,862 | 12/31/2010 |
| A9082401 | | FARMERS BRANCH | TX | | 10/30/2009 | 8.000 | 73,663 | | | | | | 126,831 | 12/31/2010 |
| A6091504 | | FORT WORTH | TX | | 01/10/2007 | 6.500 | 44,442 | | | | | | 60,540 | 12/31/2010 |
| A8020805 | | FORT WORTH | TX | | 04/18/2008 | 6.250 | 60,593 | | | | | | 35,210 | 12/31/2010 |
| A8030610 | | FORT WORTH | TX | | 06/05/2008 | 5.875 | 41,620 | | | | | | 42,474 | 12/31/2010 |
| A8121510 | | FORT WORTH | TX | | 02/25/2009 | 7.000 | 52,841 | | | | | | 80,684 | 12/31/2010 |
| A9061606 | | FORT WORTH | TX | | 03/23/2010 | 7.086 | 20,880 | | | | | | 29,381 | 12/31/2010 |
| B0043002 | | FORT WORTH | TX | | 07/15/2010 | 6.125 | 33,023 | | | | | | 45,648 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0061003 | | FORT WORTH | TX | | 08/20/2010 | 6.500 | 20,296 | | | | | | 32,631 | 12/31/2010 |
| B0072304 | | FORT WORTH | TX | | 11/17/2010 | 5.625 | 51,412 | | | | | | 69,992 | 12/31/2010 |
| B0090703 | | FORT WORTH | TX | | 11/12/2010 | 6.750 | 23,241 | | | | | | 31,704 | 12/31/2010 |
| A8082804 | | FORTH WORTH | TX | | 10/07/2008 | 6.750 | 43,607 | | | | | | 65,192 | 07/07/2011 |
| B0012501 | | FT. WORTH | TX | | 03/18/2010 | 7.036 | 16,335 | | | | | | 23,050 | 12/31/2010 |
| A8022602 | | GARLAND | TX | | 05/01/2008 | 6.250 | 53,971 | | | | | | 83,087 | 12/31/2010 |
| A8082005 | | GARLAND | TX | | 09/30/2008 | 6.750 | 176,489 | | | | | | 228,643 | 12/31/2010 |
| A8121511 | | GARLAND | TX | | 02/25/2009 | 7.000 | 44,104 | | | | | | 92,997 | 12/31/2010 |
| A9032106 | | GLADEWATER | TX | | 08/06/2009 | 7.000 | 19,012 | | | | | | 26,529 | 12/31/2010 |
| A9090401 | | GLEN ROSE | TX | | 10/06/2009 | 7.000 | 11,287 | | | | | | 16,225 | 12/31/2010 |
| A8052301 | | GRAND PRAIRIE | TX | | 07/23/2008 | 6.750 | 94,696 | | | | | | 116,421 | 12/31/2010 |
| A8082002 | | GRAND PRAIRIE | TX | | 09/30/2008 | 6.750 | 104,521 | | | | | | 136,823 | 12/31/2010 |
| A8060502 | | GRANDPRAIRIE | TX | | 08/14/2008 | 6.875 | 48,673 | | | | | | 70,303 | 12/31/2010 |
| B0031703 | | GRAPE CREEK | TX | | 04/01/2010 | 7.062 | 12,568 | | | | | | 17,266 | 12/31/2010 |
| A8090401 | | GREENVILLE | TX | | 11/14/2008 | 7.000 | 47,572 | | | | | | 80,105 | 12/31/2010 |
| A9062201 | | HAMILTON | TX | | 08/27/2009 | 7.000 | 20,491 | | | | | | 28,527 | 12/31/2010 |
| B0010702 | | HARDIN | TX | | 01/21/2010 | 7.054 | 7,158 | | | | | | 10,089 | 12/31/2010 |
| A8020809 | | HARKER HEIGHTS | TX | | 04/18/2008 | 6.125 | 16,312 | | | | | | 35,035 | 12/31/2010 |
| A8051501 | | HILLSBORO | TX | | 07/14/2008 | 6.375 | 44,470 | | | | | | 91,152 | 12/31/2010 |
| A5050801 | | HOUSTON | TX | | 07/29/2005 | 5.875 | 71,095 | | | | | | 136,771 | 12/31/2010 |
| A6090801 | | HOUSTON | TX | | 11/17/2006 | 6.375 | 87,215 | | | | | | 157,223 | 12/31/2010 |
| A7082104 | | HOUSTON | TX | | 01/14/2008 | 6.500 | 49,971 | | | | | | 60,830 | 12/31/2010 |
| A7092104 | | HOUSTON | TX | | 12/06/2007 | 6.500 | 70,160 | | | | | | 90,691 | 12/31/2010 |
| A7101103 | | HOUSTON | TX | | 12/20/2007 | 6.625 | 90,800 | | | | | | 117,718 | 12/31/2010 |
| A7102301 | | HOUSTON | TX | | 12/20/2007 | 6.625 | 88,548 | | | | | | 86,832 | 12/31/2010 |
| A7102403 | | HOUSTON | TX | | 01/09/2008 | 6.500 | 43,508 | | | | | | 58,258 | 12/31/2010 |
| A7103109 | | HOUSTON | TX | | 01/15/2008 | 6.125 | 79,229 | | | | | | 108,245 | 12/31/2010 |
| A7112007 | | HOUSTON | TX | | 01/23/2008 | 6.375 | 58,107 | | | | | | 63,846 | 12/31/2010 |
| A7121903 | | HOUSTON | TX | | 02/12/2008 | 6.500 | 30,574 | | | | | | 56,542 | 12/31/2010 |
| A8012401 | | HOUSTON | TX | | 05/05/2008 | 6.000 | 138,743 | | | | | | 182,814 | 12/31/2010 |
| A8022015 | | HOUSTON | TX | | 06/27/2008 | 6.625 | 19,850 | | | | | | 27,725 | 12/31/2010 |
| A8022903 | | HOUSTON | TX | | 05/20/2008 | 6.250 | 43,370 | | | | | | 86,236 | 12/31/2010 |
| A8031201 | | HOUSTON | TX | | 04/24/2008 | 6.000 | 30,140 | | | | | | 41,965 | 12/31/2010 |
| A8031902 | | HOUSTON | TX | | 05/05/2008 | 6.375 | 47,075 | | | | | | 72,504 | 12/31/2010 |
| A8033104 | | HOUSTON | TX | | 06/23/2008 | 6.500 | 51,523 | | | | | | 93,811 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8052305 | | HOUSTON | TX | | 07/24/2008 | 6.500 | 63,595 | | | | | | 125,593 | 12/31/2010 |
| A8061301 | | HOUSTON | TX | | 09/17/2008 | 6.625 | 671,281 | | | | | | 926,066 | 12/31/2010 |
| A8071801 | | HOUSTON | TX | | 09/29/2008 | 6.875 | 76,316 | | | | | | 169,362 | 12/31/2010 |
| A8080602 | | HOUSTON | TX | | 09/09/2008 | 6.750 | 363,978 | | | | | | 617,460 | 12/31/2010 |
| A8091101 | | HOUSTON | TX | | 11/21/2008 | 6.375 | 61,771 | | | | | | 108,657 | 12/31/2010 |
| A8091802 | | HOUSTON | TX | | 11/25/2008 | 7.000 | 52,002 | | | | | | 66,733 | 12/31/2010 |
| A8092904 | | HOUSTON | TX | | 11/25/2008 | 6.750 | 39,303 | | | | | | 54,118 | 12/31/2010 |
| A8093006 | | HOUSTON | TX | | 11/21/2008 | 6.875 | 89,864 | | | | | | 116,563 | 12/31/2010 |
| A8112101 | | HOUSTON | TX | | 01/30/2009 | 7.125 | 16,683 | | | | | | 28,857 | 12/31/2010 |
| A8112603 | | HOUSTON | TX | | 02/24/2009 | 7.375 | 8,644 | | | | | | 11,234 | 12/31/2010 |
| A9020301 | | HOUSTON | TX | | 03/31/2009 | 7.500 | 60,737 | | | | | | 78,893 | 12/31/2010 |
| A9030411 | | HOUSTON | TX | | 04/29/2009 | 6.875 | 25,389 | | | | | | 37,596 | 12/31/2010 |
| A9031307 | | HOUSTON | TX | | 06/03/2009 | 6.875 | 21,215 | | | | | | 77,386 | 12/31/2010 |
| A9042303 | | HOUSTON | TX | | 06/25/2009 | 7.125 | 24,057 | | | | | | 34,384 | 12/31/2010 |
| A9042304 | | HOUSTON | TX | | 06/25/2009 | 7.125 | 41,447 | | | | | | 56,774 | 12/31/2010 |
| A9042305 | | HOUSTON | TX | | 06/25/2009 | 7.125 | 67,968 | | | | | | 94,624 | 12/31/2010 |
| A9042310 | | HOUSTON | TX | | 06/25/2009 | 7.125 | 105,069 | | | | | | 152,784 | 12/31/2010 |
| A9042311 | | HOUSTON | TX | | 06/25/2009 | 7.125 | 137,676 | | | | | | 205,912 | 12/31/2010 |
| B0021001 | | HOUSTON | TX | | 03/31/2010 | 7.375 | 18,536 | | | | | | 27,519 | 12/31/2010 |
| B0021101 | | HOUSTON | TX | | 04/01/2010 | 6.375 | 28,134 | | | | | | 88,537 | 12/31/2010 |
| B0022604 | | HOUSTON | TX | | 04/30/2010 | 6.625 | 12,847 | | | | | | 19,298 | 12/31/2010 |
| B0030103 | | HOUSTON | TX | | 05/24/2010 | 6.500 | 37,014 | | | | | | 44,094 | 12/31/2010 |
| B0040502 | | HOUSTON | TX | | 06/30/2010 | 7.500 | 14,824 | | | | | | 23,433 | 12/31/2010 |
| B0081202 | | HOUSTON | TX | | 10/29/2010 | 5.750 | 14,856 | | | | | | 22,051 | 12/31/2010 |
| B0090201 | | HOUSTON | TX | | 09/15/2005 | 6.000 | 10,056 | | | | | | 18,273 | 12/31/2010 |
| A6081001 | | HUMBLE | TX | | 10/30/2006 | 6.625 | 44,055 | | | | | | 83,821 | 12/31/2010 |
| A8022208 | | HUMBLE | TX | | 04/22/2008 | 6.375 | 44,129 | | | | | | 60,479 | 12/31/2010 |
| A8031903 | | HUMBLE | TX | | 06/13/2008 | 6.375 | 36,372 | | | | | | 105,448 | 12/31/2010 |
| B0081101 | | HUMBLE | TX | | 10/26/2010 | 6.500 | 45,116 | | | | | | 79,385 | 12/31/2010 |
| A9061702 | | ITASCA | TX | | 08/13/2009 | 7.076 | 6,960 | | | | | | 9,631 | 12/31/2010 |
| A9081905 | | JOAQUIN | TX | | 09/17/2009 | 7.077 | 8,128 | | | | | | 11,668 | 12/31/2010 |
| A7091304 | | KATY | TX | | 12/05/2007 | 6.500 | 171,325 | | | | | | 251,995 | 12/31/2010 |
| A8060401 | | KATY | TX | | 02/02/2009 | 6.500 | 28,684 | | | | | | 32,799 | 12/31/2010 |
| A9040104 | | KATY | TX | | 06/10/2009 | 7.000 | 52,674 | | | | | | 99,958 | 12/31/2010 |
| B0040801 | | KATY | TX | | 05/28/2010 | 7.750 | 14,754 | | | | | | 20,709 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8011605 | | KELLER | TX | | 04/15/2008 | 6.500 | 26,194 | | | | | | 29,225 | 12/31/2010 |
| A8121501 | | KILLEEN | TX | | 01/29/2009 | 7.000 | 99,155 | | | | | | 133,558 | 12/31/2010 |
| A8041801 | | KYLE | TX | | 06/30/2008 | 6.400 | 67,444 | | | | | | 120,549 | 12/31/2010 |
| A9102101 | | LA MARQUE | TX | | 10/29/2009 | 7.092 | 8,132 | | | | | | 11,753 | 12/31/2010 |
| B0070902 | | LA PORTE | TX | | 09/15/2010 | 6.125 | 40,963 | | | | | | 64,673 | 12/31/2010 |
| B0010603 | | LAKE HILLS | TX | | 02/04/2010 | 7.030 | 17,703 | | | | | | 24,810 | 12/31/2010 |
| A7101102 | | LANCASTER | TX | | 12/19/2007 | 6.500 | 67,730 | | | | | | 71,386 | 12/31/2010 |
| A9021003 | | LANCASTER | TX | | 03/31/2009 | 7.750 | 74,904 | | | | | | 115,718 | 12/31/2010 |
| A8070102 | | LAREDO | TX | | 10/01/2008 | 6.875 | 95,196 | | | | | | 143,376 | 12/31/2010 |
| B0030902 | | LAREDO | TX | | 05/20/2010 | 6.000 | 20,640 | | | | | | 34,354 | 12/31/2010 |
| A8093004 | | LEWISVILLE | TX | | 11/25/2008 | 7.250 | 25,831 | | | | | | 35,322 | 12/31/2010 |
| A9062202 | | LLANO | TX | | 09/24/2009 | 7.059 | 10,283 | | | | | | 14,465 | 12/31/2010 |
| A8082504 | | LONGVIEW | TX | | 11/14/2008 | 7.000 | 48,571 | | | | | | 84,184 | 12/31/2010 |
| A9081901 | | LUBBOCK | TX | | 09/29/2009 | 7.041 | 8,459 | | | | | | 12,102 | 12/31/2010 |
| A7102407 | | MCKINNEY | TX | | 12/11/2007 | 6.125 | 74,603 | | | | | | 106,135 | 12/31/2010 |
| A9032101 | | MEMPHIS | TX | | 05/21/2009 | 6.500 | 15,251 | | | | | | 20,842 | 12/31/2010 |
| A8060201 | | MIDLAND | TX | | 08/22/2008 | 7.000 | 54,377 | | | | | | 92,282 | 12/31/2010 |
| A9122301 | | MIDLAND | TX | | 02/26/2010 | 6.750 | 35,130 | | | | | | 56,859 | 12/31/2010 |
| B0032403 | | MIDLAND | TX | | 04/15/2010 | 7.000 | 18,658 | | | | | | 25,819 | 12/31/2010 |
| B0041503 | | MISSION | TX | | 06/04/2010 | 6.500 | 18,241 | | | | | | 26,097 | 12/31/2010 |
| A5060101 | | MISSOURI CITY | TX | | 08/25/2005 | 5.500 | 67,034 | | | | | | 193,538 | 12/31/2010 |
| A7092703 | | MISSOURI CITY | TX | | 12/14/2007 | 6.250 | 48,883 | | | | | | 67,672 | 12/31/2010 |
| A70927033 | | MISSOURI CITY | TX | | 09/29/2008 | 7.250 | 87,098 | | | | | | 120,574 | 12/31/2010 |
| A9061607 | | MOUNT PLEASANT | TX | | 08/13/2009 | 7.058 | 8,708 | | | | | | 12,235 | 12/31/2010 |
| A9072801 | | MT VERNON | TX | | 09/17/2009 | 7.073 | 8,211 | | | | | | 11,548 | 12/31/2010 |
| A5041101 | | NASSAU BAY | TX | | 06/13/2005 | 5.625 | 18,184 | | | | | | 38,073 | 12/31/2010 |
| B0072102 | | NEW BRAUNFELS | TX | | 10/07/2010 | 6.750 | 56,643 | | | | | | 77,241 | 12/31/2010 |
| B0061106 | | NEW CANEY | TX | | 08/31/2010 | 6.000 | 48,489 | | | | | | 68,872 | 12/31/2010 |
| A8012405 | | NORTH RICHLAND HILLS | TX | | 03/26/2008 | 6.375 | 46,014 | | | | | | 66,152 | 03/17/2011 |
| B0012101 | | ODESSA | TX | | 02/11/2010 | 7.000 | 8,996 | | | | | | 12,633 | 12/31/2010 |
| B0012102 | | ODESSA | TX | | 02/11/2010 | 7.044 | 17,703 | | | | | | 24,896 | 12/31/2010 |
| B0021903 | | ODESSA | TX | | 03/04/2010 | 7.043 | 14,162 | | | | | | 19,651 | 12/31/2010 |
| B0021902 | | PARIS | TX | | 03/04/2010 | 7.057 | 13,725 | | | | | | 18,659 | 12/31/2010 |
| A9050101 | | PASADENA | TX | | 07/20/2009 | 7.000 | 49,666 | | | | | | 81,997 | 12/31/2010 |
| B0032510 | | PFLUGERVILLE | TX | | 06/03/2010 | 6.875 | 4,422 | | | | | | 6,184 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| B0081702 | | PFLUGERVILLE | TX | | 11/12/2010 | 6.375 | 6,530 | | | | | | 8,782 | 12/31/2010 |
| A9061102 | | PINELAND | TX | | 07/21/2009 | 7.058 | 22,376 | | | | | | 31,877 | 12/31/2010 |
| A5051802 | | PLANO | TX | | 09/09/2005 | 6.000 | 63,992 | | | | | | 81,463 | 12/31/2010 |
| A8082703 | | PLANO | TX | | 11/05/2008 | 6.500 | 115,489 | | | | | | 149,067 | 12/31/2010 |
| A8090203 | | PLANO | TX | | 10/08/2008 | 6.500 | 137,089 | | | | | | 145,058 | 12/31/2010 |
| A9021302 | | PLANO | TX | | 04/07/2009 | 6.750 | 48,431 | | | | | | 73,601 | 12/31/2010 |
| A9120201 | | PORT ARTHUR | TX | | 02/17/2010 | 7.500 | 7,518 | | | | | | 11,512 | 03/30/2011 |
| B0060801 | | PORT ARTHUR | TX | | 07/01/2010 | 7.000 | 9,938 | | | | | | 13,756 | 12/31/2010 |
| B0010704 | | RIO VISTA | TX | | 01/21/2010 | 7.070 | 6,742 | | | | | | 9,486 | 12/31/2010 |
| A9061605 | | ROCKDALE | TX | | 08/20/2009 | 7.000 | 19,435 | | | | | | 26,959 | 12/31/2010 |
| A5030705 | | ROCKPORT | TX | | 05/26/2005 | 5.875 | 36,196 | | | | | | 83,521 | 12/31/2010 |
| A8082507 | | ROCKWALL | TX | | 11/14/2008 | 7.000 | 42,975 | | | | | | 74,639 | 12/31/2010 |
| A8091702 | | ROUND ROCK | TX | | 11/20/2008 | 6.750 | 115,715 | | | | | | 171,354 | 12/31/2010 |
| A9042702 | | ROUND ROCK | TX | | 07/17/2009 | 7.875 | 26,402 | | | | | | 44,811 | 12/31/2010 |
| A9050402 | | ROWLETT | TX | | 06/29/2009 | 7.250 | 26,944 | | | | | | 45,896 | 12/31/2010 |
| A8091202 | | SACHSE | TX | | 11/20/2008 | 6.875 | 65,900 | | | | | | 103,023 | 12/31/2010 |
| A8060202 | | SAN ANGELO | TX | | 08/19/2008 | 7.000 | 54,377 | | | | | | 46,670 | 12/31/2010 |
| B0052001 | | SAN ANGELO | TX | | 06/17/2010 | 7.000 | 12,078 | | | | | | 16,635 | 12/31/2010 |
| A5110902 | | SAN ANTONIO | TX | | 01/17/2006 | 6.375 | 47,578 | | | | | | 66,199 | 12/31/2010 |
| A7121202 | | SAN ANTONIO | TX | | 01/31/2008 | 6.500 | 76,237 | | | | | | 98,238 | 12/31/2010 |
| A8011001 | | SAN ANTONIO | TX | | 03/07/2008 | 6.125 | 63,424 | | | | | | 89,891 | 12/31/2010 |
| A8012309 | | SAN ANTONIO | TX | | 03/24/2008 | 6.125 | 39,912 | | | | | | 52,424 | 12/31/2010 |
| A8021204 | | SAN ANTONIO | TX | | 07/01/2008 | 6.125 | 147,428 | | | | | | 250,464 | 12/31/2010 |
| A8022703 | | SAN ANTONIO | TX | | 05/09/2008 | 6.125 | 49,006 | | | | | | 72,286 | 12/31/2010 |
| A8033101 | | SAN ANTONIO | TX | | 06/19/2008 | 6.500 | 31,718 | | | | | | 44,430 | 12/31/2010 |
| A9032303 | | SAN ANTONIO | TX | | 05/21/2009 | 6.500 | 27,297 | | | | | | 50,240 | 12/31/2010 |
| A9120802 | | SAN ANTONIO | TX | | 01/07/2010 | 7.029 | 21,065 | | | | | | 29,674 | 12/31/2010 |
| B0010602 | | SAN ANTONIO | TX | | 01/21/2010 | 7.042 | 19,675 | | | | | | 27,544 | 12/31/2010 |
| B0030501 | | SAN ANTONIO | TX | | 05/10/2010 | 6.000 | 16,418 | | | | | | 30,014 | 12/31/2010 |
| B0051101 | | SAN ANTONIO | TX | | 06/16/2010 | 6.500 | 24,967 | | | | | | 60,499 | 12/31/2010 |
| B0062405 | | SAN ANTONIO | TX | | 09/30/2010 | 5.750 | 18,652 | | | | | | 26,150 | 12/31/2010 |
| B0080607 | | SAN ANTONIO | TX | | 10/25/2010 | 5.500 | 21,869 | | | | | | 30,750 | 12/31/2010 |
| B0041502 | | SAN JUAN | TX | | 06/04/2010 | 6.500 | 15,299 | | | | | | 24,723 | 12/31/2010 |
| B0061005 | | SAN MARCOS | TX | | 08/20/2010 | 6.375 | 14,978 | | | | | | 24,168 | 12/31/2010 |
| B0081601 | | SAN SABA | TX | | 10/26/2010 | 5.875 | 47,562 | | | | | | 65,787 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A9072802 | | SEALY | TX | | 08/25/2009 | 7.053 | 9,288 | | | | | | 12,838 | 12/31/2010 |
| A9021204 | | SEGUIN | TX | | 04/16/2009 | 7.125 | 12,378 | | | | | | 29,857 | 12/31/2010 |
| B0010703 | | SEMINOLE | TX | | 01/21/2010 | 7.044 | 7,574 | | | | | | 10,668 | 12/31/2010 |
| A9042001 | | SHERMAN | TX | | 07/01/2009 | 7.625 | 14,819 | | | | | | 30,123 | 12/31/2010 |
| A8093009 | | SOUTH HOUSTON | TX | | 11/24/2008 | 6.750 | 65,857 | | | | | | 81,072 | 12/31/2010 |
| A5062702 | | SPRING | TX | | 09/08/2005 | 5.625 | 92,559 | | | | | | 126,267 | 12/31/2010 |
| A7091305 | | SPRING | TX | | 12/05/2007 | 6.500 | 87,651 | | | | | | 249,506 | 12/31/2010 |
| A7100801 | | SPRING | TX | | 12/31/2007 | 6.625 | 33,910 | | | | | | 35,607 | 12/31/2010 |
| A8010201 | | SPRING | TX | | 03/10/2008 | 6.250 | 101,771 | | | | | | 134,334 | 12/31/2010 |
| A8020701 | | SPRING | TX | | 04/22/2008 | 6.000 | 39,100 | | | | | | 54,810 | 12/31/2010 |
| A8022206 | | SPRING | TX | | 05/12/2008 | 6.000 | 84,996 | | | | | | 52,126 | 12/31/2010 |
| A8033105 | | SPRING | TX | | 06/17/2008 | 6.500 | 187,453 | | | | | | 215,937 | 12/31/2010 |
| A8090312 | | SPRING | TX | | 11/19/2008 | 6.750 | 54,235 | | | | | | 71,779 | 12/31/2010 |
| A8060402 | | STAFFORD | TX | | 08/18/2008 | 6.500 | 43,320 | | | | | | 58,854 | 12/31/2010 |
| A9042309 | | STAFFORD | TX | | 06/25/2009 | 7.125 | 136,227 | | | | | | 190,453 | 12/31/2010 |
| B0062805 | | SUNNYVALE | TX | | 10/07/2010 | 5.875 | 28,823 | | | | | | 39,325 | 12/31/2010 |
| B0030401 | | TEMPLE | TX | | 04/01/2010 | 7.000 | 16,349 | | | | | | 22,632 | 12/31/2010 |
| B0032402 | | TEXAS CITY | TX | | 04/22/2010 | 7.000 | 23,322 | | | | | | 32,281 | 12/31/2010 |
| A6100602 | | THE WOODLANDS | TX | | 12/06/2006 | 6.250 | 44,463 | | | | | | 81,763 | 12/31/2010 |
| A8042301 | | THE WOODLANDS | TX | | 07/21/2008 | 6.375 | 60,477 | | | | | | 77,706 | 12/31/2010 |
| A9122201 | | THE WOODLANDS | TX | | 03/10/2010 | 7.250 | 12,926 | | | | | | 18,226 | 12/31/2010 |
| A5080502 | | TOMBALL | TX | | 11/10/2005 | 6.375 | 38,137 | | | | | | 54,751 | 12/31/2010 |
| A9032104 | | TULIA | TX | | 06/05/2009 | 6.500 | 16,108 | | | | | | 21,918 | 12/31/2010 |
| A8082506 | | TYLER | TX | | 11/14/2008 | 6.625 | 20,729 | | | | | | 35,364 | 12/31/2010 |
| A9061608 | | TYLER | TX | | 08/27/2009 | 7.077 | 8,866 | | | | | | 12,476 | 12/31/2010 |
| A9050102 | | UVALDE | TX | | 07/20/2009 | 7.000 | 28,696 | | | | | | 70,090 | 12/31/2010 |
| A9061610 | | VAN HORN | TX | | 09/30/2009 | 7.091 | 8,792 | | | | | | 12,608 | 12/31/2010 |
| B0082501 | | WEATHERFORD | TX | | 10/28/2010 | 5.750 | 27,485 | | | | | | 37,916 | 12/31/2010 |
| B0032202 | | WELLS | TX | | 04/01/2010 | 7.000 | 14,986 | | | | | | 20,664 | 12/31/2010 |
| B0041501 | | WESLACO | TX | | 06/04/2010 | 6.500 | 18,241 | | | | | | 25,313 | 12/31/2010 |
| A8030701 | | WICHITA FALLS | TX | | 05/19/2008 | 6.625 | 31,402 | | | | | | 45,071 | 12/31/2010 |
| A9120301 | | WINTERS | TX | | 02/04/2010 | 7.000 | 6,580 | | | | | | 9,113 | 12/31/2010 |
| A8042101 | | AMERICAN FORK | UT | | 07/11/2008 | 6.625 | 103,903 | | | | | | 135,135 | 12/31/2010 |
| A7111901 | | BOUNTIFUL | UT | | 01/14/2008 | 6.500 | 41,641 | | | | | | 58,034 | 12/31/2010 |
| A9111702 | | BOUNTIFUL | UT | | 01/15/2010 | 7.750 | 5,489 | | | | | | 9,438 | 11/18/2011 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8030403 | | CEDAR CITY | UT | | 05/27/2008 | 6.125 | 36,465 | | | | | | 49,311 | 12/31/2010 |
| A8052902 | | CENTERVILLE | UT | | 08/22/2008 | 6.625 | 49,381 | | | | | | 88,627 | 12/31/2010 |
| A9113007 | | CLEARFIELD | UT | | 02/11/2010 | 7.375 | 4,450 | | | | | | 7,570 | 12/31/2010 |
| A8090405 | | CLINTON | UT | | 11/12/2008 | 6.500 | 81,640 | | | | | | 94,528 | 12/31/2010 |
| A7121303 | | DRAPER | UT | | 03/13/2008 | 6.375 | 50,948 | | | | | | 50,605 | 12/31/2010 |
| A6120604 | | FARMINGTON | UT | | 02/15/2007 | 6.375 | 56,435 | | | | | | 94,325 | 12/31/2010 |
| A7120709 | | HYDE PARK | UT | | 02/21/2008 | 6.375 | 40,737 | | | | | | 60,918 | 12/31/2010 |
| A7120710 | | HYDE PARK | UT | | 02/21/2008 | 6.375 | 38,340 | | | | | | 50,622 | 12/31/2010 |
| A7120711 | | HYDE PARK | UT | | 02/21/2008 | 6.375 | 34,145 | | | | | | 42,643 | 01/12/2011 |
| A7102303 | | KAYSVILLE | UT | | 01/17/2008 | 6.125 | 29,529 | | | | | | 43,744 | 12/31/2010 |
| A8052903 | | LAYTON | UT | | 08/22/2008 | 6.500 | 49,318 | | | | | | 70,144 | 12/31/2010 |
| A7120418 | | LINDON | UT | | 03/27/2008 | 6.125 | 63,750 | | | | | | 55,281 | 12/31/2010 |
| A8021301 | | LINDON | UT | | 04/15/2008 | 6.375 | 58,228 | | | | | | 75,784 | 12/31/2010 |
| A7122103 | | LOGAN | UT | | 03/12/2008 | 6.250 | 72,690 | | | | | | 111,922 | 12/31/2010 |
| A8081905 | | LOGAN | UT | | 10/24/2008 | 6.625 | 32,276 | | | | | | 43,198 | 12/31/2010 |
| B0040201 | | LOGAN | UT | | 06/14/2010 | 6.125 | 18,848 | | | | | | 31,365 | 12/31/2010 |
| A7122003 | | MIDVALE | UT | | 02/08/2008 | 7.000 | 122,798 | | | | | | 127,910 | 12/31/2010 |
| A9032501 | | MIDWAY | UT | | 12/10/2009 | 7.375 | 49,149 | | | | | | 96,862 | 12/31/2010 |
| A9120102 | | MORGAN | UT | | 02/16/2010 | 6.750 | 23,048 | | | | | | 44,311 | 12/31/2010 |
| A7110601 | | NORTH SALT LAKE | UT | | 01/29/2008 | 6.375 | 32,586 | | | | | | 52,702 | 12/31/2010 |
| A8021405 | | NORTH SALT LAKE | UT | | 04/17/2008 | 6.000 | 89,564 | | | | | | 182,573 | 12/31/2010 |
| A8022901 | | NORTH SALT LAKE | UT | | 05/22/2008 | 5.750 | 32,550 | | | | | | 51,426 | 12/31/2010 |
| A8022017 | | OGDEN | UT | | 05/30/2008 | 6.250 | 39,865 | | | | | | 29,474 | 12/31/2010 |
| A9111301 | | OGDEN | UT | | 12/30/2009 | 6.750 | 67,847 | | | | | | 113,369 | 12/31/2010 |
| A8060601 | | PROVO | UT | | 08/22/2008 | 6.625 | 41,199 | | | | | | 59,038 | 12/31/2010 |
| A9092504 | | RIVERTON | UT | | 11/10/2009 | 6.500 | 50,474 | | | | | | 72,823 | 12/31/2010 |
| A8081404 | | ROY | UT | | 10/27/2008 | 6.875 | 54,338 | | | | | | 135,256 | 12/31/2010 |
| A9111701 | | ROY | UT | | 01/22/2010 | 7.750 | 7,512 | | | | | | 13,464 | 12/31/2010 |
| B0022202 | | ROY | UT | | 05/03/2010 | 6.750 | 11,209 | | | | | | 17,707 | 12/31/2010 |
| A7100901 | | SALT LAKE CITY | UT | | 12/20/2007 | 6.250 | 70,463 | | | | | | 323,037 | 12/31/2010 |
| A7111902 | | SALT LAKE CITY | UT | | 01/24/2008 | 6.250 | 35,484 | | | | | | 49,381 | 12/31/2010 |
| A7112006 | | SALT LAKE CITY | UT | | 02/05/2008 | 6.375 | 105,778 | | | | | | 208,711 | 06/30/2010 |
| A8011703 | | SALT LAKE CITY | UT | | 04/18/2008 | 5.625 | 81,108 | | | | | | 112,430 | 12/31/2010 |
| A8021505 | | SALT LAKE CITY | UT | | 04/28/2008 | 5.625 | 19,474 | | | | | | 27,650 | 12/31/2010 |
| A8021902 | | SALT LAKE CITY | UT | | 05/07/2008 | 6.125 | 86,570 | | | | | | 122,049 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A8022013 | | SALT LAKE CITY | UT | | 06/02/2008 | 5.750 | 67,112 | | | | | | 101,503 | 01/21/2011 |
| A8082205 | | SALT LAKE CITY | UT | | 01/05/2009 | 6.750 | 11,163 | | | | | | 22,662 | 07/28/2011 |
| A8082206 | | SALT LAKE CITY | UT | | 10/27/2008 | 6.875 | 61,847 | | | | | | 83,268 | 12/31/2010 |
| A8082503 | | SALT LAKE CITY | UT | | 10/01/2008 | 6.750 | 13,461 | | | | | | 65,451 | 12/31/2010 |
| A9030502 | | SALT LAKE CITY | UT | | 04/16/2009 | 6.250 | 8,403 | | | | | | 20,914 | 12/31/2010 |
| A9032502 | | SALT LAKE CITY | UT | | 05/29/2009 | 6.625 | 49,163 | | | | | | 79,526 | 12/31/2010 |
| A7072607 | | SANDY | UT | | 01/11/2008 | 6.375 | 119,592 | | | | | | 194,509 | 12/31/2010 |
| A7092114 | | SANDY | UT | | 12/19/2007 | 6.375 | 64,457 | | | | | | 92,063 | 12/31/2010 |
| A7092502 | | ST GEORGE | UT | | 12/03/2007 | 6.625 | 58,057 | | | | | | 77,917 | 12/28/2011 |
| A4092101 | | TAYLORSVILLE | UT | | 09/16/2005 | 5.940 | 63,946 | | | | | | 104,186 | 12/31/2010 |
| A8082901 | | TAYLORSVILLE | UT | | 10/24/2008 | 6.500 | 17,465 | | | | | | 26,630 | 12/31/2010 |
| B0062401 | | TAYLORSVILLE | UT | | 09/08/2010 | 5.750 | 23,104 | | | | | | 31,832 | 12/31/2010 |
| A7102304 | | TOOELE | UT | | 04/30/2008 | 6.750 | 18,706 | | | | | | 25,235 | 12/31/2010 |
| A8081403 | | WEST BOUNTIFUL | UT | | 10/27/2008 | 6.875 | 50,873 | | | | | | 126,904 | 12/31/2010 |
| A9120401 | | WEST BOUNTIFUL | UT | | 01/27/2010 | 7.500 | 21,353 | | | | | | 34,318 | 12/31/2010 |
| A6052609 | | WEST JORDAN | UT | | 07/12/2006 | 6.875 | 40,422 | | | | | | 49,306 | 12/31/2010 |
| A8040202 | | WEST VALLEY CITY | UT | | 06/27/2008 | 5.875 | 93,879 | | | | | | 220,662 | 12/31/2010 |
| A9052101 | | WEST VALLEY CITY | UT | | 07/27/2009 | 7.500 | 7,490 | | | | | | 18,171 | 12/31/2010 |
| A9091002 | | WEST VALLEY CITY | UT | | 10/20/2009 | 7.750 | 18,010 | | | | | | 31,662 | 12/31/2010 |
| B0060401 | | WEST VALLEY CITY | UT | | 08/04/2010 | 6.375 | 26,857 | | | | | | 37,613 | 12/31/2010 |
| A7112002 | | WOODS CROSS | UT | | 01/10/2008 | 6.250 | 41,801 | | | | | | 55,169 | 12/31/2010 |
| A6052201 | | ASHLAND | VA | | 08/07/2006 | 6.750 | 77,450 | | | | | | 99,084 | 12/31/2010 |
| A8030505 | | CHESAPEAKE | VA | | 05/22/2008 | 6.300 | 56,248 | | | | | | 89,515 | 12/31/2010 |
| A8122302 | | CHESAPEAKE | VA | | 02/26/2009 | 7.250 | 64,875 | | | | | | 138,741 | 12/31/2010 |
| A8081502 | | COLONIAL HEIGHTS | VA | | 10/20/2008 | 6.625 | 70,370 | | | | | | 101,674 | 12/31/2010 |
| B0042705 | | CONCORD | VA | | 05/20/2010 | 7.000 | 10,636 | | | | | | 14,701 | 12/31/2010 |
| A6053103 | | FREDERICKSBURG | VA | | 08/15/2006 | 6.500 | 75,301 | | | | | | 165,969 | 12/31/2010 |
| A6090501 | | FREDERICKSBURG | VA | | 01/18/2007 | 6.625 | 111,018 | | | | | | 175,487 | 12/31/2010 |
| B0042801 | | GOSHEN | VA | | 06/17/2010 | 7.000 | 8,372 | | | | | | 11,483 | 12/31/2010 |
| B0052809 | | LYNCHBURG | VA | | 07/30/2010 | 6.500 | 20,129 | | | | | | 29,300 | 12/31/2010 |
| B0032501 | | MIDLOTHIAN | VA | | 04/30/2010 | 6.375 | 21,957 | | | | | | 30,207 | 12/31/2010 |
| B0040507 | | MIDLOTHIAN | VA | | 07/21/2010 | 6.375 | 17,553 | | | | | | 23,601 | 12/31/2010 |
| A8050602 | | NEWPORT NEWS | VA | | 07/22/2008 | 6.750 | 112,856 | | | | | | 242,453 | 12/31/2010 |
| A8120503 | | NORFOLK | VA | | 01/28/2009 | 7.000 | 33,207 | | | | | | 52,953 | 12/31/2010 |
| A8021402 | | PETERSBURG | VA | | 04/30/2008 | 6.125 | 122,286 | | | | | | 170,285 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A7110902 | | PORTSMOUTH | VA | | 01/25/2008 | 6.375 | 65,988 | | | | | | 80,670 | 12/31/2010 |
| A8013101 | | QUINTON | VA | | 04/30/2008 | 6.000 | 40,729 | | | | | | 50,820 | 12/31/2010 |
| A8011801 | | RICHMOND | VA | | 03/27/2008 | 6.250 | 115,890 | | | | | | 164,135 | 12/31/2010 |
| A7110107 | | ROANOKE | VA | | 01/17/2008 | 6.125 | 53,437 | | | | | | 109,738 | 12/31/2010 |
| B0042704 | | SUFFOLK | VA | | 06/29/2010 | 6.500 | 10,591 | | | | | | 23,252 | 12/31/2010 |
| B0042701 | | VICTORIA | VA | | 05/06/2010 | 7.000 | 21,009 | | | | | | 29,004 | 12/31/2010 |
| A9042801 | | WOODBRIDGE | VA | | 07/20/2009 | 6.875 | 17,014 | | | | | | 36,041 | 12/31/2010 |
| A9042201 | | ALGONA | WA | | 06/12/2009 | 7.250 | 115,806 | | | | | | 185,588 | 12/31/2010 |
| A9101604 | | AUBURN | WA | | 12/30/2009 | 6.625 | 118,098 | | | | | | 219,361 | 12/31/2010 |
| B0060703 | | AUBURN | WA | | 08/18/2010 | 6.375 | 30,019 | | | | | | 44,895 | 12/31/2010 |
| A9030602 | | BELLINGHAM | WA | | 04/29/2009 | 6.250 | 17,238 | | | | | | 28,435 | 12/31/2010 |
| A9021905 | | BURLINGTON | WA | | 04/15/2009 | 6.875 | 24,523 | | | | | | 36,343 | 12/31/2010 |
| A9060801 | | BURLINGTON | WA | | 07/31/2009 | 8.375 | 40,287 | | | | | | 61,345 | 12/31/2010 |
| B0011102 | | CENTRALIA | WA | | 03/18/2010 | 7.550 | 15,476 | | | | | | 26,230 | 12/31/2010 |
| A7101001 | | EDGEWOOD | WA | | 12/18/2007 | 6.500 | 46,711 | | | | | | 61,879 | 12/31/2010 |
| A7112001 | | EVERETT | WA | | 01/10/2008 | 6.250 | 48,665 | | | | | | 64,632 | 12/31/2010 |
| A9050801 | | EVERETT | WA | | 07/01/2009 | 7.000 | 76,305 | | | | | | 167,403 | 12/31/2010 |
| A9111101 | | EVERETT | WA | | 01/29/2010 | 6.750 | 50,278 | | | | | | 70,540 | 12/31/2010 |
| B0020503 | | EVERETT | WA | | 03/31/2010 | 7.250 | 4,159 | | | | | | 6,051 | 12/31/2010 |
| A8021102 | | KENNEWICK | WA | | 04/01/2008 | 5.625 | 49,833 | | | | | | 47,075 | 12/31/2010 |
| B0071603 | | KENT | WA | | 09/20/2010 | 6.125 | 16,867 | | | | | | 25,018 | 12/31/2010 |
| A8011602 | | KINGSTON | WA | | 03/18/2008 | 6.000 | 106,027 | | | | | | 210,857 | 12/31/2010 |
| B0050702 | | KIRKLAND | WA | | 07/09/2010 | 5.875 | 34,665 | | | | | | 54,887 | 09/30/2010 |
| B0060902 | | KIRKLAND | WA | | 07/15/2010 | 6.250 | 92,377 | | | | | | 165,813 | 12/31/2010 |
| B0061504 | | KIRKLAND | WA | | 08/11/2010 | 5.625 | 103,035 | | | | | | 146,968 | 12/31/2010 |
| A8070201 | | LACEY | WA | | 09/23/2008 | 6.500 | 348,701 | | | | | | 297,415 | 12/31/2010 |
| A9031202 | | LYNNWOOD | WA | | 05/21/2009 | 7.250 | 209,912 | | | | | | 386,090 | 12/31/2010 |
| B0031101 | | MONROE | WA | | 04/15/2010 | 6.750 | 31,575 | | | | | | 49,301 | 12/31/2010 |
| A8052801 | | MUKILTEO | WA | | 08/04/2008 | 6.625 | 37,982 | | | | | | 70,776 | 12/31/2010 |
| A8092903 | | OLYMPIA | WA | | 11/19/2008 | 6.625 | 45,843 | | | | | | 95,538 | 12/31/2010 |
| A8020807 | | PORT ANGELES | WA | | 06/03/2008 | 6.375 | 133,455 | | | | | | 144,645 | 12/31/2010 |
| A8011806 | | PUYALLUP | WA | | 04/22/2008 | 5.875 | 289,133 | | | | | | 334,141 | 12/31/2010 |
| A6081501 | | RICHLAND | WA | | 09/22/2006 | 5.500 | 155,621 | | | | | | 201,041 | 12/31/2010 |
| A8011103 | | RICHLAND | WA | | 05/08/2008 | 6.500 | 104,554 | | | | | | 151,353 | 12/31/2010 |
| A8050905 | | RICHLAND | WA | | 07/31/2008 | 6.250 | 131,330 | | | | | | 207,953 | 12/31/2010 |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| A80509053 | | RICHLAND | WA | | 03/31/2010 | 7.000 | 5,317 | | | | | | 8,420 | 12/31/2010 |
| A7121014 | | SEATTLE | WA | | 02/25/2008 | 6.500 | 65,175 | | | | | | 83,598 | 12/31/2010 |
| A8011104 | | SEATTLE | WA | | 02/27/2008 | 6.125 | 89,631 | | | | | | 114,543 | 12/31/2010 |
| A8020601 | | SEATTLE | WA | | 04/17/2008 | 6.000 | 39,100 | | | | | | 117,915 | 12/31/2010 |
| A8022016 | | SEATTLE | WA | | 05/12/2008 | 6.125 | 416,745 | | | | | | 557,589 | 12/31/2010 |
| A8041601 | | SEATTLE | WA | | 07/08/2008 | 6.750 | 391,654 | | | | | | 651,675 | 12/31/2010 |
| A8091503 | | SEATTLE | WA | | 11/25/2008 | 6.625 | 160,124 | | | | | | 175,433 | 12/31/2010 |
| A8091902 | | SEATTLE | WA | | 11/18/2008 | 6.875 | 24,385 | | | | | | 33,640 | 12/31/2010 |
| A8091903 | | SEATTLE | WA | | 11/18/2008 | 6.875 | 45,721 | | | | | | 58,155 | 12/31/2010 |
| A9030204 | | SEATTLE | WA | | 05/20/2009 | 6.375 | 67,689 | | | | | | 103,453 | 12/31/2010 |
| A9040901 | | SEATTLE | WA | | 06/25/2009 | 6.875 | 57,883 | | | | | | 75,127 | 12/31/2010 |
| A9040902 | | SEATTLE | WA | | 06/25/2009 | 6.875 | 72,354 | | | | | | 105,020 | 12/31/2010 |
| A9102103 | | SEATTLE | WA | | 12/22/2009 | 6.800 | 68,496 | | | | | | 135,809 | 12/31/2010 |
| B0020507 | | SEATTLE | WA | | 03/16/2010 | 6.375 | 21,661 | | | | | | 36,343 | 12/31/2010 |
| B0061103 | | SEATTLE | WA | | 08/20/2010 | 5.250 | 14,405 | | | | | | 20,706 | 12/31/2010 |
| B0061104 | | SEATTLE | WA | | 08/20/2010 | 5.250 | 30,868 | | | | | | 43,206 | 12/31/2010 |
| B0062503 | | SEATTLE | WA | | 09/01/2010 | 5.875 | 77,046 | | | | | | 131,389 | 12/31/2010 |
| A9071701 | | SETAC | WA | | 10/06/2009 | 7.500 | 35,091 | | | | | | 83,613 | 12/31/2010 |
| A8061209 | | SHORELINE | WA | | 08/27/2008 | 6.500 | 70,931 | | | | | | 93,135 | 12/31/2010 |
| B0012202 | | SHORELINE | WA | | 02/15/2000 | 7.350 | 11,771 | | | | | | 34,619 | 12/31/2010 |
| A7091307 | | SPOKANE | WA | | 12/03/2007 | 6.375 | 45,955 | | | | | | 77,048 | 12/31/2010 |
| B0072801 | | STANWOOD | WA | | 09/28/2010 | 5.875 | 26,484 | | | | | | 43,148 | 12/31/2010 |
| A8011105 | | TACOMA | WA | | 03/26/2008 | 6.250 | 186,918 | | | | | | 253,218 | 12/31/2010 |
| A8071003 | | TACOMA | WA | | 09/30/2008 | 6.750 | 116,222 | | | | | | 161,753 | 12/31/2010 |
| A8121101 | | TUKWILA | WA | | 02/17/2009 | 7.500 | 27,725 | | | | | | 39,995 | 12/31/2010 |
| A9042802 | | TUKWILA | WA | | 07/07/2009 | 6.875 | 19,131 | | | | | | 57,595 | 12/31/2010 |
| A6121509 | | VANCOUVER | WA | | 02/28/2007 | 6.375 | 187,199 | | | | | | 210,945 | 12/31/2010 |
| A7102902 | | VANCOUVER | WA | | 12/19/2007 | 6.250 | 65,830 | | | | | | 87,924 | 12/31/2010 |
| B0071604 | | VANCOUVER | WA | | 09/20/2010 | 6.125 | 14,458 | | | | | | 19,163 | 12/31/2010 |
| A6032904 | | WALLA WALLA | WA | | 06/26/2006 | 6.375 | 50,400 | | | | | | 67,228 | 12/31/2010 |
| A6053104 | | WALLA WALLA | WA | | 10/30/2006 | 6.750 | 76,597 | | | | | | 147,061 | 12/31/2010 |
| A8062701 | | YAKIMA | WA | | 09/09/2008 | 6.500 | 82,077 | | | | | | 110,952 | 12/31/2010 |
| B0090302 | | KIMBERLY | WI | | 11/23/2010 | 6.500 | 31,857 | | | | | | 55,955 | 12/31/2010 |
| A7120609 | | LAKE GENEVA | WI | | 03/10/2008 | 6.250 | 87,475 | | | | | | 102,127 | 12/31/2010 |
| B0020802 | | MARSHFIELD | WI | | 04/15/2010 | 7.250 | 20,592 | | | | | | 29,737 | 12/31/2010 |



General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| 0599999 Mortgages in Good Standing - Commercial Mortgages - All Other * | | | | | | | 99,804,684 | | | | | | 152,482,131 | X X X |
| 0899999 Total Mortgages in Good Standing | | | | | | | 99,804,684 | | | | | | 152,482,131 | X X X |
| A8010303 | | LAKESIDE | AZ | | 02/12/2008 | 6.250 | 201,754 | | | | | | 134,963 | 04/22/2011 |
| A8090201 | | EL DORADO HILLS | CA | | 10/30/2008 | 6.500 | 95,924 | | | | | | 55,902 | 05/03/2011 |
| A8051801 | | DAYTONA BEACH | FL | | 07/15/2008 | 6.250 | 69,932 | | | | | | 30,835 | 11/30/2011 |
| A7052204 | | FLEMING ISLAND | FL | | 04/30/2008 | 7.000 | 34,001 | | | | | | 5,845 | 06/24/2011 |
| A7052205 | | FLEMING ISLAND | FL | | 07/23/2008 | 7.000 | 141,108 | | | | | | 114,766 | 06/24/2011 |
| A8081201 | | FORT WALTON BEACH | FL | | 10/14/2008 | 6.625 | 116,791 | | | | | | 113,705 | 06/27/2011 |
| A8081202 | | FORT WALTON BEACH | FL | | 10/14/2008 | 6.625 | 97,327 | | | | | | 46,091 | 06/28/2011 |
| A7062804 | | MCHENRY | IL | | 10/10/2008 | 7.350 | 34,013 | | | | | | 26,971 | 12/31/2010 |
| A8032708 | | BURLINGTON | KY | | 08/29/2008 | 6.625 | 147,930 | | | | | | 147,862 | 12/29/2011 |
| A8032709 | | ERLANGER | KY | | 08/29/2008 | 6.625 | 192,952 | | | | | | 192,942 | 12/29/2011 |
| A9091802 | | PORTLAND | ME | | 01/25/2010 | 5.250 | 5,564 | | | | | | 7,685 | 12/31/2010 |
| A7112702 | | SOUTHAVEN | MS | | 01/29/2008 | 6.125 | 217,101 | | | | | | 165,294 | 03/11/2011 |
| A71127029 | | SOUTHAVEN | MS | | 12/22/2010 | | 6,803 | | | | | | 5,180 | 03/11/2011 |
| A8021411 | | HOWELL TOWNSHIP | NJ | | 04/25/2008 | 6.250 | 29,972 | | | | | | 16,523 | 06/28/2011 |
| A8032702 | | AMELIA | OH | | 08/29/2008 | 6.625 | 154,362 | | | | | | 154,354 | 12/29/2011 |
| A8032701 | | CINCINNATI | OH | | 08/29/2008 | 6.625 | 145,787 | | | | | | 145,789 | 12/29/2011 |
| A8032707 | | CLEVES | OH | | 08/29/2008 | 6.625 | 222,966 | | | | | | 223,056 | 12/29/2011 |
| A8032706 | | HAMILTON | OH | | 08/29/2008 | 6.625 | 132,921 | | | | | | 132,896 | 12/29/2011 |
| A6061201 | | LENOIR CITY | TN | | 08/29/2006 | 7.000 | 127,579 | | | | | | 138,389 | 12/31/2010 |
| A6122103 | | HOUSTON | TX | | 02/22/2007 | 6.250 | 83,003 | | | | | | 85,150 | 12/31/2010 |
| 1399999 Restructured Mortgages - Commercial Mortgages - All Other * | | | | | | | 2,257,790 | | | | | | 1,944,198 | X X X |
| 1699999 Total Restructured Mortgages | | | | | | | 2,257,790 | | | | | | 1,944,198 | X X X |
| A8022803 | | EVANSVILLE | IN | | 06/30/2008 | 6.375 | 39,633 | | | | | | 52,346 | 12/31/2010 |
| A8022806 | | JOLIET | IL | | 06/30/2008 | 6.375 | 26,484 | | | | | | 31,267 | 12/31/2010 |
| 2199999 Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure - Commercial Mortgages - All Other * | | | | | | | 66,117 | | | | | | 83,613 | X X X |

General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 interest due and unpaid.

# 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 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/ Recorded Investment Excluding Accrued 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 |
| 2499999 Total Mortgages with Overdue Interest Over 90 days, Not in Process of Foreclosure | | | | | | | 66,117 | | | | | | 83,613 | X X X |
| A7102305 | | POMPANO BEACH | FL | | 01/30/2008 | 6.500 | 43,003 | | | | | | 19,709 | 12/29/2011 |
| A7103106 | | SHAKER HEIGHTS | OH | | 01/18/2008 | 6.500 | 91,866 | | | | | | 65,550 | 12/31/2010 |
| 2999999 Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other * | | | | | | | 134,869 | | | | | | 85,259 | X X X |
| 3299999 Total Mortgages in the Process of Foreclosure | | | | | | | 134,869 | | | | | | 85,259 | X X X |
| 3399999 Total Mortgages | | | | | | | 102,263,460 | | | | | | 154,595,201 | X X X |

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General Interrogatory:

1. Mortgages in good standing $ 3,284 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 12,170 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 2,096 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 16,490 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 | | | | | | Value of |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Land and Buildings |
| A9102004 | CANOGA PARK | CA | | 07/01/2011 | 6.750 | | 30,552 | 191,813 |
| B0042902 | EL CAJON | CA | | 01/13/2011 | 6.500 | | 614 | 23,602 |
| B0041504 | LOS ANGELES | CA | | 01/13/2011 | 6.250 | | 481 | 13,874 |
| A8121503 | ROHNERT PARK | CA | | 09/15/2011 | 7.000 | | 2,712 | 163,217 |
| A8121507 | TALLAHASSEE | FL | | 02/11/2011 | 7.000 | | 16,906 | 206,907 |
| B0032512 | BEDFORD PARK | IL | | 05/20/2011 | 6.250 | | 18,982 | 64,126 |
| B0032513 | CHICAGO | IL | | 10/05/2011 | 6.250 | | 8,088 | 46,080 |
| B0032511 | CHICAGO | IL | | 05/20/2011 | 6.250 | | 18,521 | 69,134 |
| A8121512 | NORTH ANDOVER | MA | | 02/11/2011 | 7.000 | | 15,068 | 99,355 |
| A8121504 | NORTH BILLERICA | MA | | 02/11/2011 | 7.000 | | 17,689 | 300,747 |
| A8121513 | TAUNTON | MA | | 09/15/2011 | 7.000 | | 11,662 | 28,821 |
| A8121509 | FAIRFIELD | OH | | 02/11/2011 | 7.000 | | 8,287 | 58,123 |
| A8121510 | FORT WORTH | TX | | 09/15/2011 | 7.000 | | 19,799 | 80,684 |
| 0599999 Mortgages in Good Standing - Commercial Mortgages - All Other * | | | | | | | 169,361 | 1,346,483 |
| 0899999 Total Mortgages in Good Standing | | | | | | | 169,361 | 1,346,483 |
| 3399999 Totals | | | | | | | 169,361 | 1,346,483 |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5061002 | SCOTTSDALE | AZ | | 08/12/2005 | 06/24/2011 | 36,513 | | | | | | | 36,513 | 36,513 | | | |
| B0021602 | NEWARK | CA | | 04/20/2010 | 10/07/2011 | 16,075 | | | | | | | 16,075 | 16,075 | | | |
| A7102006 | SAN RAMON | CA | | 02/22/2008 | 08/31/2011 | 1,312,500 | | | | | | | 1,312,500 | 1,312,500 | | | |
| A5062703 | WEST SACRAMENTO | CA | | 09/19/2005 | 11/15/2011 | 49,526 | | | | | | | 49,526 | 49,526 | | | |
| A9020401 | LARGO | FL | | 05/18/2009 | 03/25/2011 | 58,808 | | | | | | | 58,808 | 58,808 | | | |
| A8120102 | MIAMI | FL | | 02/23/2009 | 03/09/2011 | 5,857 | | | | | | | 5,857 | 5,857 | | | |
| A6011001 | TALLAHASSEE | FL | | 04/10/2006 | 01/21/2011 | 102,176 | | | | | | | 102,176 | 102,176 | | | |
| A7102005 | ALPHARETTA | GA | | 12/28/2007 | 08/31/2011 | 582,942 | | | | | | | 582,942 | 582,942 | | | |
| A8091106 | AUGUSTA | GA | | 11/26/2008 | 07/28/2011 | 35,605 | | | | | | | 35,605 | 35,605 | | | |
| A8091108 | DOUGLASVILLE | GA | | 11/26/2008 | 07/22/2011 | 39,674 | | | | | | | 39,674 | 39,674 | | | |
| A8091601 | WEST BRIDGEWATER | MA | | 11/05/2008 | 09/30/2011 | 65,203 | | | | | | | 65,203 | 43,041 | | (22,162) | (22,162) |
| A7102020 | BRANCHBURG | NJ | | 02/27/2008 | 08/31/2011 | 1,300,045 | | | | | | | 1,300,045 | 1,300,045 | | | |
| A9042002 | NORTHWOOD | OH | | 07/01/2009 | 12/16/2011 | 16,334 | | | | | | | 16,334 | 16,334 | | | |
| B0020103 | TIPP CITY | OH | | 08/22/2005 | 02/10/2011 | 14,845 | | | | | | | 14,845 | 14,845 | | | |
| A7092106 | PORTLAND | OR | | 12/06/2007 | 08/02/2011 | 77,851 | | | | | | | 77,851 | 77,851 | | | |
| A8070101 | EAST NORRITON | PA | | 07/21/2008 | 08/31/2011 | 879,333 | | | | | | | 879,333 | 879,333 | | | |
| A9061103 | DELEON | TX | | 07/21/2009 | 12/27/2011 | 21,126 | | | | | | | 21,126 | 21,126 | | | |
| A8030602 | HOUSTON | TX | | 06/05/2008 | 04/14/2011 | 48,027 | | | | | | | 48,027 | 48,027 | | | |
| 0199999 Mortgages closed by repayment | | | | | | 4,662,440 | | | | | | | 4,662,440 | 4,640,278 | | (22,162) | (22,162) |
| A8021903 | BESSEMER | AL | | 05/08/2008 | | 801 | | | | | | | 801 | 801 | | | |
| A8061101 | BIRMINGHAM | AL | | 08/12/2008 | | 1,318 | | | | | | | 1,318 | 1,318 | | | |
| A8081902 | DECATUR | AL | | 11/07/2008 | | 5,248 | | | | | | | 5,248 | 5,248 | | | |
| A7122704 | FLORALA | AL | | 02/14/2008 | | 835 | | | | | | | 835 | 835 | | | |
| B0052807 | FLORENCE | AL | | 07/30/2010 | | 815 | | | | | | | 815 | 815 | | | |
| A7102901 | FOLEY | AL | | 01/11/2008 | | 937 | | | | | | | 937 | 937 | | | |
| A8041402 | GADSDEN | AL | | 06/27/2008 | | 2,771 | | | | | | | 2,771 | 2,771 | | | |
| B0062402 | MONTGOMERY | AL | | 09/23/2010 | | 549 | | | | | | | 549 | 549 | | | |
| B0062404 | MONTGOMERY | AL | | 09/23/2010 | | 624 | | | | | | | 624 | 624 | | | |
| B0080303 | RUSSELLVILLE | AR | | 09/30/2010 | | 995 | | | | | | | 995 | 995 | | | |
| A7122706 | APACHE JUNCTION | AZ | | 02/27/2008 | | 3,526 | | | | | | | 3,526 | 3,526 | | | |
| A8031004 | BENSON | AZ | | 06/04/2008 | | 7,601 | | | | | | | 7,601 | 7,601 | | | |
| A8012406 | CHANDLER | AZ | | 03/31/2008 | | 5,510 | | | | | | | 5,510 | 5,510 | | | |
| A9042402 | CHANDLER | AZ | | 07/17/2009 | | 750 | | | | | | | 750 | 750 | | | |
| A9091401 | CHANDLER | AZ | | 11/20/2009 | | 2,185 | | | | | | | 2,185 | 2,185 | | | |
| A9111302 | CHANDLER | AZ | | 12/29/2009 | | 1,222 | | | | | | | 1,222 | 1,222 | | | |
| B0042803 | CHANDLER | AZ | | 06/30/2010 | | 305 | | | | | | | 305 | 305 | | | |
| A9051401 | GILBERT | AZ | | 07/16/2009 | | 455 | | | | | | | 455 | 455 | | | |
| A9031206 | GILBERT | AZ | | 05/29/2009 | | 798 | | | | | | | 798 | 798 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8050501 | GILBERT | AZ | | 07/01/2008 | | 1,629 | | | | | | | 1,629 | 1,629 | | | |
| A7110201 | GILBERT | AZ | | 02/14/2008 | | 1,561 | | | | | | | 1,561 | 1,561 | | | |
| B0040510 | GLENDALE | AZ | | 06/10/2010 | | 385 | | | | | | | 385 | 385 | | | |
| B0030404 | GOODYEAR | AZ | | 04/28/2010 | | 333 | | | | | | | 333 | 333 | | | |
| A8030702 | GOODYEAR | AZ | | 06/04/2008 | | 3,273 | | | | | | | 3,273 | 3,273 | | | |
| A8032503 | MESA | AZ | | 06/19/2008 | | 859 | | | | | | | 859 | 859 | | | |
| A8091502 | MESA | AZ | | 11/17/2008 | | 3,952 | | | | | | | 3,952 | 3,952 | | | |
| A9122801 | MESA | AZ | | 02/18/2010 | | 220 | | | | | | | 220 | 220 | | | |
| A9102102 | MESA | AZ | | 12/29/2009 | | 290 | | | | | | | 290 | 290 | | | |
| A9103004 | MESA | AZ | | 12/30/2009 | | 1,616 | | | | | | | 1,616 | 1,616 | | | |
| B0022501 | MESA | AZ | | 03/30/2010 | | 1,451 | | | | | | | 1,451 | 1,451 | | | |
| B0080608 | MESA | AZ | | 10/14/2010 | | 739 | | | | | | | 739 | 739 | | | |
| B0060201 | MESA | AZ | | 10/03/2003 | | 802 | | | | | | | 802 | 802 | | | |
| B0062507 | ORO VALLEY | AZ | | 09/21/2010 | | 742 | | | | | | | 742 | 742 | | | |
| A8012302 | ORO VALLEY | AZ | | 03/19/2008 | | 708 | | | | | | | 708 | 708 | | | |
| A8081203 | PAYSON | AZ | | 11/05/2008 | | 1,576 | | | | | | | 1,576 | 1,576 | | | |
| A8041401 | PEORIA | AZ | | 06/19/2008 | | 964 | | | | | | | 964 | 964 | | | |
| A8030711 | PHOENIX | AZ | | 06/09/2008 | | 1,720 | | | | | | | 1,720 | 1,720 | | | |
| A8031002 | PHOENIX | AZ | | 06/06/2008 | | 746 | | | | | | | 746 | 746 | | | |
| A5050903 | PHOENIX | AZ | | 06/20/2005 | | 1,174 | | | | | | | 1,174 | 1,174 | | | |
| A6101109 | PHOENIX | AZ | | 12/11/2006 | | 1,523 | | | | | | | 1,523 | 1,523 | | | |
| A7081702 | PHOENIX | AZ | | 12/14/2007 | | 1,328 | | | | | | | 1,328 | 1,328 | | | |
| A8111701 | PHOENIX | AZ | | 01/09/2009 | | 252 | | | | | | | 252 | 252 | | | |
| A9021301 | PHOENIX | AZ | | 07/01/2009 | | 876 | | | | | | | 876 | 876 | | | |
| A9042706 | PHOENIX | AZ | | 06/29/2009 | | 830 | | | | | | | 830 | 830 | | | |
| A9042003 | PHOENIX | AZ | | 06/15/2009 | | 206 | | | | | | | 206 | 206 | | | |
| A9082402 | PHOENIX | AZ | | 10/08/2009 | | 333 | | | | | | | 333 | 333 | | | |
| A9070201 | PHOENIX | AZ | | 08/27/2009 | | 243 | | | | | | | 243 | 243 | | | |
| B0063007 | PHOENIX | AZ | | 09/02/2010 | | 711 | | | | | | | 711 | 711 | | | |
| B0090106 | PHOENIX | AZ | | 11/08/2010 | | 117 | | | | | | | 117 | 117 | | | |
| A9121101 | PHOENIX | AZ | | 02/24/2010 | | 183 | | | | | | | 183 | 183 | | | |
| B0040509 | PHOENIX | AZ | | 06/01/2010 | | 131 | | | | | | | 131 | 131 | | | |
| A8010301 | PRESCOTT VALLEY | AZ | | 03/13/2008 | | 2,516 | | | | | | | 2,516 | 2,516 | | | |
| A6032201 | SCOTTSDALE | AZ | | 06/09/2006 | | 1,685 | | | | | | | 1,685 | 1,685 | | | |
| A7102203 | SCOTTSDALE | AZ | | 12/14/2007 | | 4,153 | | | | | | | 4,153 | 4,153 | | | |
| A7120416 | SCOTTSDALE | AZ | | 02/21/2008 | | 542 | | | | | | | 542 | 542 | | | |
| A8041501 | SCOTTSDALE | AZ | | 06/05/2008 | | 819 | | | | | | | 819 | 819 | | | |
| A8071401 | SCOTTSDALE | AZ | | 09/26/2008 | | 3,637 | | | | | | | 3,637 | 3,637 | | | |
| B0032504 | SCOTTSDALE | AZ | | 05/19/2010 | | 450 | | | | | | | 450 | 450 | | | |
| B0041902 | SCOTTSDALE | AZ | | 07/21/2010 | | 496 | | | | | | | 496 | 496 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8022221 | SUN CITY | AZ | | 04/24/2008 | | 423 | | | | | | | 423 | 423 | | | |
| B0030802 | SURPRISE | AZ | | 04/27/2010 | | 125 | | | | | | | 125 | 125 | | | |
| A9103005 | TEMPE | AZ | | 12/29/2009 | | 946 | | | | | | | 946 | 946 | | | |
| A8021506 | TEMPE | AZ | | 05/05/2008 | | 569 | | | | | | | 569 | 569 | | | |
| A8022012 | TEMPE | AZ | | 05/07/2008 | | 1,628 | | | | | | | 1,628 | 1,628 | | | |
| A8051402 | TEMPE | AZ | | 07/07/2008 | | 2,904 | | | | | | | 2,904 | 2,904 | | | |
| A8111101 | TEMPE | AZ | | 01/20/2009 | | 412 | | | | | | | 412 | 412 | | | |
| A9071402 | TEMPE | AZ | | 09/01/2009 | | 1,710 | | | | | | | 1,710 | 1,710 | | | |
| A9041601 | TEMPE | AZ | | 06/11/2009 | | 580 | | | | | | | 580 | 580 | | | |
| A8090302 | TUCSON | AZ | | 11/13/2008 | | 1,453 | | | | | | | 1,453 | 1,453 | | | |
| A8081906 | TUCSON | AZ | | 09/15/2008 | | 6,831 | | | | | | | 6,831 | 6,831 | | | |
| A8052202 | TUCSON | AZ | | 07/30/2008 | | 1,515 | | | | | | | 1,515 | 1,515 | | | |
| A8022802 | TUCSON | AZ | | 05/29/2008 | | 1,356 | | | | | | | 1,356 | 1,356 | | | |
| A8041003 | TUCSON | AZ | | 06/30/2008 | | 2,111 | | | | | | | 2,111 | 2,111 | | | |
| A8020803 | TUCSON | AZ | | 04/29/2008 | | 1,904 | | | | | | | 1,904 | 1,904 | | | |
| A7100501 | TUCSON | AZ | | 12/12/2007 | | 1,916 | | | | | | | 1,916 | 1,916 | | | |
| A9111601 | TUCSON | AZ | | 01/19/2010 | | 61 | | | | | | | 61 | 61 | | | |
| B0072704 | TUCSON | AZ | | 11/02/2010 | | 395 | | | | | | | 395 | 395 | | | |
| A9010702 | YUMA | AZ | | 02/25/2009 | | 544 | | | | | | | 544 | 544 | | | |
| A8013103 | AGOURA HILLS | CA | | 04/17/2008 | | 3,400 | | | | | | | 3,400 | 3,400 | | | |
| A8092403 | ALAMEDA | CA | | 11/24/2008 | | 459 | | | | | | | 459 | 459 | | | |
| A8112501 | ALHAMBRA | CA | | 01/30/2009 | | 2,620 | | | | | | | 2,620 | 2,620 | | | |
| A8020810 | ALHAMBRA | CA | | 03/31/2008 | | 2,519 | | | | | | | 2,519 | 2,519 | | | |
| B0032507 | ANAHEIM | CA | | 06/01/2010 | | 330 | | | | | | | 330 | 330 | | | |
| A9030422 | APPLE VALLEY | CA | | 05/18/2009 | | 447 | | | | | | | 447 | 447 | | | |
| A6113004 | ARTESIA | CA | | 02/12/2007 | | 1,178 | | | | | | | 1,178 | 1,178 | | | |
| A8021406 | ATASCADERO | CA | | 04/25/2008 | | 873 | | | | | | | 873 | 873 | | | |
| A8032001 | ATASCADERO | CA | | 06/16/2008 | | 2,356 | | | | | | | 2,356 | 2,356 | | | |
| A9042707 | ATASCADERO | CA | | 06/30/2009 | | 830 | | | | | | | 830 | 830 | | | |
| A8021504 | BAKERSFIELD | CA | | 11/05/2008 | | 1,450 | | | | | | | 1,450 | 1,450 | | | |
| A8012102 | BAKERSFIELD | CA | | 03/25/2008 | | 2,079 | | | | | | | 2,079 | 2,079 | | | |
| B0040803 | BAKERSFIELD | CA | | 09/11/2003 | | 326 | | | | | | | 326 | 326 | | | |
| B0031003 | BAKERSFIELD | CA | | 08/11/2010 | | 515 | | | | | | | 515 | 515 | | | |
| A9101304 | BALDWIN PARK | CA | | 12/16/2009 | | 492 | | | | | | | 492 | 492 | | | |
| A9081811 | BELLFLOWER | CA | | 10/20/2009 | | 849 | | | | | | | 849 | 849 | | | |
| A9030407 | BERKELEY | CA | | 05/26/2009 | | 1,521 | | | | | | | 1,521 | 1,521 | | | |
| A7102204 | BERKELEY | CA | | 12/21/2007 | | 2,825 | | | | | | | 2,825 | 2,825 | | | |
| A9112002 | BERKELEY | CA | | 03/18/2010 | | 185 | | | | | | | 185 | 185 | | | |
| A8011401 | BERMUDA DUNES | CA | | 03/12/2008 | | 2,738 | | | | | | | 2,738 | 2,738 | | | |
| B0071504 | BREA | CA | | 10/01/2010 | | 1,828 | | | | | | | 1,828 | 1,828 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0071411 | BURBANK | CA | | 10/07/2010 | | 738 | | | | | | | 738 | 738 | | | |
| B0062902 | BURBANK | CA | | 09/02/2010 | | 532 | | | | | | | 532 | 532 | | | |
| A9021701 | BURBANK | CA | | 04/01/2009 | | 502 | | | | | | | 502 | 502 | | | |
| A8082904 | BURLINGAME | CA | | 11/10/2008 | | 2,710 | | | | | | | 2,710 | 2,710 | | | |
| A5030301 | BURLINGAME | CA | | 05/25/2005 | | 3,828 | | | | | | | 3,828 | 3,828 | | | |
| B0072306 | CAMPBELL | CA | | 10/19/2010 | | 1,251 | | | | | | | 1,251 | 1,251 | | | |
| A9102004 | CANOGA PARK | CA | | 12/31/2009 | | 1,784 | | | | | | | 1,784 | 1,784 | | | |
| B0042301 | CANOGA PARK | CA | | 03/23/2000 | | 822 | | | | | | | 822 | 822 | | | |
| A8021904 | CANOGA PARK | CA | | 05/05/2008 | | 839 | | | | | | | 839 | 839 | | | |
| A7102601 | CARSON | CA | | 01/17/2008 | | 1,342 | | | | | | | 1,342 | 1,342 | | | |
| A9102302 | CARSON | CA | | 12/23/2009 | | 1,727 | | | | | | | 1,727 | 1,727 | | | |
| B0061405 | CARSON | CA | | 08/31/2010 | | 1,666 | | | | | | | 1,666 | 1,666 | | | |
| B0071302 | CATHEDRAL CITY | CA | | 09/08/2010 | | 1,061 | | | | | | | 1,061 | 1,061 | | | |
| A5062801 | CATHEDRAL CITY | CA | | 09/21/2005 | | 4,479 | | | | | | | 4,479 | 4,479 | | | |
| A8073101 | CATHEDRAL CITY | CA | | 09/30/2008 | | 1,595 | | | | | | | 1,595 | 1,595 | | | |
| B0071207 | CHATSWORTH | CA | | 11/15/2010 | | 368 | | | | | | | 368 | 368 | | | |
| B0063003 | CHATSWORTH | CA | | 10/29/2010 | | 623 | | | | | | | 623 | 623 | | | |
| B0080606 | CHATSWORTH | CA | | 01/17/2001 | | 252 | | | | | | | 252 | 252 | | | |
| A9120803 | CHATSWORTH | CA | | 02/05/2010 | | 324 | | | | | | | 324 | 324 | | | |
| B0051205 | CHATSWORTH | CA | | 07/27/2010 | | 544 | | | | | | | 544 | 544 | | | |
| B0020902 | CHICO | CA | | 04/12/2010 | | 226 | | | | | | | 226 | 226 | | | |
| B0082001 | CHICO | CA | | 10/26/2010 | | 1,424 | | | | | | | 1,424 | 1,424 | | | |
| A7111202 | CHICO | CA | | 01/17/2008 | | 3,065 | | | | | | | 3,065 | 3,065 | | | |
| A6110102 | CHULA VISTA | CA | | 02/13/2007 | | 1,122 | | | | | | | 1,122 | 1,122 | | | |
| A8111801 | CHULA VISTA | CA | | 01/20/2009 | | 234 | | | | | | | 234 | 234 | | | |
| A9030306 | CHULA VISTA | CA | | 04/23/2009 | | 588 | | | | | | | 588 | 588 | | | |
| A9030416 | CHULA VISTA | CA | | 04/29/2009 | | 260 | | | | | | | 260 | 260 | | | |
| A9030408 | CITY OF COMMERCE | CA | | 04/29/2009 | | 235 | | | | | | | 235 | 235 | | | |
| B0072303 | CLEARLAKE | CA | | 10/12/2010 | | 1,005 | | | | | | | 1,005 | 1,005 | | | |
| B0051206 | CONCORD | CA | | 07/21/2010 | | 2,301 | | | | | | | 2,301 | 2,301 | | | |
| B0021106 | CORONA | CA | | 04/08/2010 | | 341 | | | | | | | 341 | 341 | | | |
| A9022705 | CORONA | CA | | 04/28/2009 | | 1,606 | | | | | | | 1,606 | 1,606 | | | |
| A8112505 | CORONA | CA | | 01/29/2009 | | 275 | | | | | | | 275 | 275 | | | |
| A9040907 | CORONA | CA | | 06/12/2009 | | 1,992 | | | | | | | 1,992 | 1,992 | | | |
| A9041301 | CORONA | CA | | 06/11/2009 | | 369 | | | | | | | 369 | 369 | | | |
| A8030703 | CORTE MADERA | CA | | 06/03/2008 | | 886 | | | | | | | 886 | 886 | | | |
| A9022401 | COSTA MESA | CA | | 04/09/2009 | | 213 | | | | | | | 213 | 213 | | | |
| A8052004 | COSTA MESA | CA | | 08/06/2008 | | 993 | | | | | | | 993 | 993 | | | |
| B0072907 | COSTA MESA | CA | | 09/11/2003 | | 448 | | | | | | | 448 | 448 | | | |
| A8112506 | COVINA | CA | | 01/29/2009 | | 220 | | | | | | | 220 | 220 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8021408 | CUDAHY | CA | | 04/28/2008 | | 1,106 | | | | | | | 1,106 | 1,106 | | | |
| B0061109 | CULVER CITY | CA | | 06/20/2001 | | 744 | | | | | | | 744 | 744 | | | |
| B0090304 | DINUBA | CA | | 11/10/2010 | | 139 | | | | | | | 139 | 139 | | | |
| A6052406 | DIXON | CA | | 08/02/2006 | | 1,246 | | | | | | | 1,246 | 1,246 | | | |
| B0072611 | DOWNEY | CA | | 11/23/2010 | | 1,036 | | | | | | | 1,036 | 1,036 | | | |
| B0080204 | EL CAJON | CA | | 06/06/2001 | | 251 | | | | | | | 251 | 251 | | | |
| B0072904 | EL CAJON | CA | | 10/01/2010 | | 4,091 | | | | | | | 4,091 | 4,091 | | | |
| A9122101 | EL CAJON | CA | | 02/11/2010 | | 359 | | | | | | | 359 | 359 | | | |
| A9101401 | EL CAJON | CA | | 01/06/2000 | | 1,849 | | | | | | | 1,849 | 1,849 | | | |
| B0042902 | EL CAJON | CA | | 06/30/2010 | | 310 | | | | | | | 310 | 310 | | | |
| A6030705 | EL CAJON | CA | | 06/08/2006 | | 936 | | | | | | | 936 | 936 | | | |
| A8032501 | EL CAJON | CA | | 06/18/2008 | | 1,709 | | | | | | | 1,709 | 1,709 | | | |
| A9030305 | EL CAJON | CA | | 04/23/2009 | | 197 | | | | | | | 197 | 197 | | | |
| B0042302 | EL CENTRO | CA | | 06/30/2010 | | 240 | | | | | | | 240 | 240 | | | |
| A7121801 | EL CERRITO | CA | | 04/28/2008 | | 1,432 | | | | | | | 1,432 | 1,432 | | | |
| B0061006 | ELK GROVE | CA | | 08/20/2010 | | 433 | | | | | | | 433 | 433 | | | |
| A8080801 | ENCINITAS | CA | | 10/03/2008 | | 588 | | | | | | | 588 | 588 | | | |
| A8061002 | ENCINITAS | CA | | 09/26/2008 | | 3,568 | | | | | | | 3,568 | 3,568 | | | |
| A9040805 | ESCONDIDO | CA | | 05/28/2009 | | 224 | | | | | | | 224 | 224 | | | |
| A8030608 | ESCONDIDO | CA | | 06/04/2008 | | 4,697 | | | | | | | 4,697 | 4,697 | | | |
| A8032506 | ESCONDIDO | CA | | 06/25/2008 | | 570 | | | | | | | 570 | 570 | | | |
| A8030605 | ESCONDIDO | CA | | 06/09/2008 | | 1,898 | | | | | | | 1,898 | 1,898 | | | |
| B0021105 | ESCONDIDO | CA | | 03/30/2010 | | 1,417 | | | | | | | 1,417 | 1,417 | | | |
| B0062201 | FAIR OAKS | CA | | 08/24/2010 | | 779 | | | | | | | 779 | 779 | | | |
| A5052301 | FOLSOM | CA | | 07/20/2005 | | 7,437 | | | | | | | 7,437 | 7,437 | | | |
| A5092602 | FOSTER CITY | CA | | 12/28/2005 | | 1,772 | | | | | | | 1,772 | 1,772 | | | |
| B0030904 | FOSTER CITY | CA | | 05/10/2010 | | 221 | | | | | | | 221 | 221 | | | |
| A8031009 | FOUNTAIN VALLEY | CA | | 06/13/2008 | | 515 | | | | | | | 515 | 515 | | | |
| A8090502 | FREMONT | CA | | 11/18/2008 | | 2,730 | | | | | | | 2,730 | 2,730 | | | |
| A8082801 | FRESNO | CA | | 11/21/2008 | | 5,577 | | | | | | | 5,577 | 5,577 | | | |
| A8082802 | FRESNO | CA | | 09/30/2008 | | 2,420 | | | | | | | 2,420 | 2,420 | | | |
| A8042801 | FRESNO | CA | | 07/01/2008 | | 1,733 | | | | | | | 1,733 | 1,733 | | | |
| A8121001 | FRESNO | CA | | 03/05/2009 | | 523 | | | | | | | 523 | 523 | | | |
| A8040201 | FRESNO | CA | | 06/05/2008 | | 3,530 | | | | | | | 3,530 | 3,530 | | | |
| A7121401 | FRESNO | CA | | 02/08/2008 | | 1,146 | | | | | | | 1,146 | 1,146 | | | |
| A7100503 | FRESNO | CA | | 12/20/2007 | | 1,182 | | | | | | | 1,182 | 1,182 | | | |
| A7100504 | FRESNO | CA | | 12/12/2007 | | 1,220 | | | | | | | 1,220 | 1,220 | | | |
| B0042104 | FRESNO | CA | | 06/25/2010 | | 125 | | | | | | | 125 | 125 | | | |
| B0051007 | FRESNO | CA | | 08/02/2010 | | 1,009 | | | | | | | 1,009 | 1,009 | | | |
| B0052802 | FRESNO | CA | | 07/09/2010 | | 519 | | | | | | | 519 | 519 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0072307 | FRESNO | CA | | 10/19/2010 | | 441 | | | | | | | 441 | 441 | | | |
| A9090403 | FULLERTON | CA | | 10/30/2009 | | 721 | | | | | | | 721 | 721 | | | |
| A8122301 | GARDEN GROVE | CA | | 03/10/2009 | | 104 | | | | | | | 104 | 104 | | | |
| A8091801 | GARDENA | CA | | 11/12/2008 | | 1,147 | | | | | | | 1,147 | 1,147 | | | |
| A8121601 | GLENDALE | CA | | 01/14/2009 | | 693 | | | | | | | 693 | 693 | | | |
| A8121602 | GLENDALE | CA | | 01/14/2009 | | 320 | | | | | | | 320 | 320 | | | |
| A8031401 | GLENDALE | CA | | 06/11/2008 | | 524 | | | | | | | 524 | 524 | | | |
| A9030301 | GLENDORA | CA | | 04/30/2009 | | 759 | | | | | | | 759 | 759 | | | |
| A8060904 | GOLETA | CA | | 08/21/2008 | | 2,104 | | | | | | | 2,104 | 2,104 | | | |
| B0080603 | GRANITE BAY | CA | | 10/07/2010 | | 439 | | | | | | | 439 | 439 | | | |
| A8030604 | HANFORD | CA | | 05/22/2008 | | 678 | | | | | | | 678 | 678 | | | |
| B0072006 | HAWTHORNE | CA | | 08/19/2010 | | 2,559 | | | | | | | 2,559 | 2,559 | | | |
| B0030301 | HAWTHORNE | CA | | 05/14/2010 | | 335 | | | | | | | 335 | 335 | | | |
| A7101203 | HAYWARD | CA | | 12/19/2007 | | 2,469 | | | | | | | 2,469 | 2,469 | | | |
| A7101601 | HESPERIA | CA | | 12/06/2007 | | 857 | | | | | | | 857 | 857 | | | |
| B0081104 | HIGHLAND | CA | | 11/30/2010 | | 695 | | | | | | | 695 | 695 | | | |
| B0060101 | HIGHLAND PARK | CA | | 07/27/2010 | | 796 | | | | | | | 796 | 796 | | | |
| B0030803 | HOLLYWOOD | CA | | 04/01/2008 | | 276 | | | | | | | 276 | 276 | | | |
| B0062803 | HUNTINGTON BEACH | CA | | 09/15/2010 | | 628 | | | | | | | 628 | 628 | | | |
| A7113002 | HUNTINGTON BEACH | CA | | 01/31/2008 | | 2,419 | | | | | | | 2,419 | 2,419 | | | |
| A6092203 | HUNTINGTON BEACH | CA | | 12/12/2006 | | 2,894 | | | | | | | 2,894 | 2,894 | | | |
| A8021307 | HUNTINGTON BEACH | CA | | 04/01/2008 | | 861 | | | | | | | 861 | 861 | | | |
| A9031901 | INDIO | CA | | 05/21/2009 | | 341 | | | | | | | 341 | 341 | | | |
| A9031902 | INDIO | CA | | 05/21/2009 | | 325 | | | | | | | 325 | 325 | | | |
| A9031903 | INDIO | CA | | 05/21/2009 | | 1,308 | | | | | | | 1,308 | 1,308 | | | |
| A9031904 | INDIO | CA | | 05/21/2009 | | 288 | | | | | | | 288 | 288 | | | |
| A9031906 | INDIO | CA | | 05/21/2009 | | 252 | | | | | | | 252 | 252 | | | |
| A9031907 | INDIO | CA | | 05/21/2009 | | 190 | | | | | | | 190 | 190 | | | |
| A9031908 | INDIO | CA | | 05/21/2009 | | 143 | | | | | | | 143 | 143 | | | |
| A9031909 | INDIO | CA | | 05/21/2009 | | 217 | | | | | | | 217 | 217 | | | |
| A8121701 | INDIO | CA | | 02/13/2009 | | 219 | | | | | | | 219 | 219 | | | |
| A7122102 | IRVINE | CA | | 03/05/2008 | | 618 | | | | | | | 618 | 618 | | | |
| A8040402 | IRVINE | CA | | 08/18/2008 | | 1,435 | | | | | | | 1,435 | 1,435 | | | |
| A8040403 | IRVINE | CA | | 08/18/2008 | | 2,279 | | | | | | | 2,279 | 2,279 | | | |
| B0072310 | IRVINE | CA | | 09/20/2010 | | 381 | | | | | | | 381 | 381 | | | |
| B0070703 | IRVINE | CA | | 09/03/2010 | | 925 | | | | | | | 925 | 925 | | | |
| B0052801 | IRVINE | CA | | 07/22/2010 | | 724 | | | | | | | 724 | 724 | | | |
| B0072705 | IRWINDALE | CA | | 09/01/2010 | | 649 | | | | | | | 649 | 649 | | | |
| A8031011 | KING CITY | CA | | 06/04/2008 | | 2,814 | | | | | | | 2,814 | 2,814 | | | |
| A9031203 | LAGUNA HILLS | CA | | 06/03/2009 | | 385 | | | | | | | 385 | 385 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A5022301 | LAGUNA NIGUEL | CA | | 05/18/2005 | | 4,057 | | | | | | | 4,057 | 4,057 | | | |
| A6081102 | LAKE FOREST | CA | | 10/30/2006 | | 1,820 | | | | | | | 1,820 | 1,820 | | | |
| A9022701 | LAKE FOREST | CA | | 06/05/2009 | | 2,975 | | | | | | | 2,975 | 2,975 | | | |
| A8053002 | LAKE FOREST | CA | | 08/12/2008 | | 1,054 | | | | | | | 1,054 | 1,054 | | | |
| A8041805 | LANCASTER | CA | | 07/14/2008 | | 1,197 | | | | | | | 1,197 | 1,197 | | | |
| A8051401 | LANCASTER | CA | | 07/31/2008 | | 1,233 | | | | | | | 1,233 | 1,233 | | | |
| B0040503 | LANCASTER | CA | | 07/28/2003 | | 152 | | | | | | | 152 | 152 | | | |
| A8021907 | LONG BEACH | CA | | 05/05/2008 | | 2,572 | | | | | | | 2,572 | 2,572 | | | |
| A8020401 | LOS ANGELES | CA | | 04/09/2008 | | 1,881 | | | | | | | 1,881 | 1,881 | | | |
| A5051101 | LOS ANGELES | CA | | 07/22/2005 | | 2,520 | | | | | | | 2,520 | 2,520 | | | |
| A5111007 | LOS ANGELES | CA | | 01/07/2008 | | 15,172 | | | | | | | 15,172 | 15,172 | | | |
| A7101201 | LOS ANGELES | CA | | 12/06/2007 | | 1,456 | | | | | | | 1,456 | 1,456 | | | |
| A8071701 | LOS ANGELES | CA | | 09/08/2008 | | 4,370 | | | | | | | 4,370 | 4,370 | | | |
| A8072302 | LOS ANGELES | CA | | 10/01/2008 | | 2,219 | | | | | | | 2,219 | 2,219 | | | |
| A8073102 | LOS ANGELES | CA | | 10/09/2008 | | 260 | | | | | | | 260 | 260 | | | |
| A8120201 | LOS ANGELES | CA | | 01/29/2009 | | 448 | | | | | | | 448 | 448 | | | |
| A8112502 | LOS ANGELES | CA | | 02/05/2009 | | 866 | | | | | | | 866 | 866 | | | |
| A9031310 | LOS ANGELES | CA | | 06/02/2009 | | 6,448 | | | | | | | 6,448 | 6,448 | | | |
| A9081701 | LOS ANGELES | CA | | 10/14/2009 | | 768 | | | | | | | 768 | 768 | | | |
| A9040704 | LOS ANGELES | CA | | 06/24/2009 | | 873 | | | | | | | 873 | 873 | | | |
| B0032907 | LOS ANGELES | CA | | 05/28/2010 | | 377 | | | | | | | 377 | 377 | | | |
| B0041402 | LOS ANGELES | CA | | 06/30/2010 | | 389 | | | | | | | 389 | 389 | | | |
| B0041504 | LOS ANGELES | CA | | 06/23/2010 | | 396 | | | | | | | 396 | 396 | | | |
| A9102303 | LOS ANGELES | CA | | 12/23/2009 | | 2,467 | | | | | | | 2,467 | 2,467 | | | |
| A9102304 | LOS ANGELES | CA | | 12/23/2009 | | 1,668 | | | | | | | 1,668 | 1,668 | | | |
| A9122803 | LOS ANGELES | CA | | 02/10/2010 | | 396 | | | | | | | 396 | 396 | | | |
| B0070903 | LOS ANGELES | CA | | 08/25/2010 | | 467 | | | | | | | 467 | 467 | | | |
| B0062801 | LOS ANGELES | CA | | 09/15/2010 | | 962 | | | | | | | 962 | 962 | | | |
| B0061406 | LOS ANGELES | CA | | 10/26/2000 | | 256 | | | | | | | 256 | 256 | | | |
| B0061725 | LOS ANGELES | CA | | 07/31/2000 | | 262 | | | | | | | 262 | 262 | | | |
| B0081103 | LOS ANGELES | CA | | 10/27/2010 | | 434 | | | | | | | 434 | 434 | | | |
| B0082404 | LOS ANGELES | CA | | 11/30/2010 | | 710 | | | | | | | 710 | 710 | | | |
| A5021502 | LOS GATOS | CA | | 05/06/2005 | | 2,788 | | | | | | | 2,788 | 2,788 | | | |
| A9110904 | MADERA | CA | | 02/22/2010 | | 124 | | | | | | | 124 | 124 | | | |
| B0012702 | MANTECA | CA | | 10/31/2002 | | 107 | | | | | | | 107 | 107 | | | |
| A7120707 | MANTECA | CA | | 02/26/2008 | | 918 | | | | | | | 918 | 918 | | | |
| A8061312 | MANTECA | CA | | 08/28/2008 | | 1,355 | | | | | | | 1,355 | 1,355 | | | |
| A7110701 | MENLO PARK | CA | | 01/18/2008 | | 767 | | | | | | | 767 | 767 | | | |
| A60104023 | MENLO PARK | CA | | 09/05/2008 | | 2,821 | | | | | | | 2,821 | 2,821 | | | |
| A7120417 | MILLBRAE | CA | | 04/03/2008 | | 2,429 | | | | | | | 2,429 | 2,429 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9031209 | MILPITAS | CA | | 05/11/2009 | | 258 | | | | | | | 258 | 258 | | | |
| B0022502 | MILPITAS | CA | | 04/22/2010 | | 342 | | | | | | | 342 | 342 | | | |
| B0062505 | MISSION VIEJO | CA | | 09/01/2010 | | 1,284 | | | | | | | 1,284 | 1,284 | | | |
| A7121402 | MISSION VIEJO | CA | | 03/14/2008 | | 5,789 | | | | | | | 5,789 | 5,789 | | | |
| A9072301 | MODESTO | CA | | 10/13/2009 | | 335 | | | | | | | 335 | 335 | | | |
| B0072703 | MODESTO | CA | | 09/30/2010 | | 1,978 | | | | | | | 1,978 | 1,978 | | | |
| B0040508 | MONROVIA | CA | | 06/21/2010 | | 552 | | | | | | | 552 | 552 | | | |
| A8111901 | MONROVIA | CA | | 01/23/2009 | | 194 | | | | | | | 194 | 194 | | | |
| A8111902 | MONROVIA | CA | | 01/23/2009 | | 144 | | | | | | | 144 | 144 | | | |
| A5101003 | MORENO VALLEY | CA | | 12/21/2005 | | 1,395 | | | | | | | 1,395 | 1,395 | | | |
| B0040802 | MORENO VALLEY | CA | | 06/11/2010 | | 424 | | | | | | | 424 | 424 | | | |
| A5092101 | MOUNTAIN VIEW | CA | | 12/01/2005 | | 2,069 | | | | | | | 2,069 | 2,069 | | | |
| A9060301 | MT VIEW | CA | | 10/29/2009 | | 137 | | | | | | | 137 | 137 | | | |
| A8051201 | NATIONAL CITY | CA | | 07/18/2008 | | 4,217 | | | | | | | 4,217 | 4,217 | | | |
| A5022802 | NATIONAL CITY | CA | | 05/23/2005 | | 3,206 | | | | | | | 3,206 | 3,206 | | | |
| A7122002 | NEWARK | CA | | 02/28/2008 | | 682 | | | | | | | 682 | 682 | | | |
| A8031005 | NEWPORT BEACH | CA | | 06/12/2008 | | 787 | | | | | | | 787 | 787 | | | |
| A5051004 | NEWPORT BEACH | CA | | 07/22/2005 | | 1,748 | | | | | | | 1,748 | 1,748 | | | |
| B0040102 | NEWPORT BEACH | CA | | 06/18/2010 | | 877 | | | | | | | 877 | 877 | | | |
| B0080610 | NEWPORT BEACH | CA | | 10/28/2010 | | 525 | | | | | | | 525 | 525 | | | |
| A9030401 | NORTHRIDGE | CA | | 04/29/2009 | | 595 | | | | | | | 595 | 595 | | | |
| A9030421 | OAKDALE | CA | | 05/19/2009 | | 319 | | | | | | | 319 | 319 | | | |
| A9031601 | OAKDALE | CA | | 05/28/2009 | | 1,484 | | | | | | | 1,484 | 1,484 | | | |
| A8012505 | OAKLAND | CA | | 04/23/2008 | | 909 | | | | | | | 909 | 909 | | | |
| B0042001 | OAKLAND | CA | | 07/13/2010 | | 315 | | | | | | | 315 | 315 | | | |
| B0043003 | OAKLAND | CA | | 07/12/2010 | | 1,155 | | | | | | | 1,155 | 1,155 | | | |
| A9110602 | OCEANSIDE | CA | | 01/11/2010 | | 158 | | | | | | | 158 | 158 | | | |
| B0061726 | OCEANSIDE | CA | | 08/18/2010 | | 853 | | | | | | | 853 | 853 | | | |
| B0081802 | ONTARIO | CA | | 10/20/2010 | | 396 | | | | | | | 396 | 396 | | | |
| B0032906 | ONTARIO | CA | | 05/28/2010 | | 628 | | | | | | | 628 | 628 | | | |
| A9030417 | ONTARIO | CA | | 05/08/2009 | | 119 | | | | | | | 119 | 119 | | | |
| A9030418 | ONTARIO | CA | | 05/08/2009 | | 224 | | | | | | | 224 | 224 | | | |
| A9012701 | ONTARIO | CA | | 03/31/2009 | | 249 | | | | | | | 249 | 249 | | | |
| A9030601 | ORANGE | CA | | 04/20/2009 | | 2,913 | | | | | | | 2,913 | 2,913 | | | |
| B0051203 | OXNARD | CA | | 07/02/2010 | | 1,192 | | | | | | | 1,192 | 1,192 | | | |
| B0080403 | OXNARD | CA | | 10/06/2010 | | 1,137 | | | | | | | 1,137 | 1,137 | | | |
| A9042302 | PACIFIC GROVE | CA | | 05/15/2009 | | 766 | | | | | | | 766 | 766 | | | |
| A8082102 | PALM DESERT | CA | | 10/30/2008 | | 2,265 | | | | | | | 2,265 | 2,265 | | | |
| B0031704 | PALM DESERT | CA | | 05/28/2010 | | 267 | | | | | | | 267 | 267 | | | |
| A9052001 | PALM SPRINGS | CA | | 07/29/2009 | | 576 | | | | | | | 576 | 576 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6110101 | PALO ALTO | CA | | 01/04/2007 | | 2,801 | | | | | | | 2,801 | 2,801 | | | |
| A8020811 | PASADENA | CA | | 03/31/2008 | | 7,056 | | | | | | | 7,056 | 7,056 | | | |
| A8012903 | PASO ROBLES | CA | | 04/17/2008 | | 815 | | | | | | | 815 | 815 | | | |
| A8012904 | PASO ROBLES | CA | | 04/17/2008 | | 815 | | | | | | | 815 | 815 | | | |
| A7111402 | POMONA | CA | | 01/24/2008 | | 919 | | | | | | | 919 | 919 | | | |
| A7101701 | POMONA | CA | | 12/11/2007 | | 4,974 | | | | | | | 4,974 | 4,974 | | | |
| A9101303 | POMONA | CA | | 12/16/2009 | | 198 | | | | | | | 198 | 198 | | | |
| A9102003 | POMONA | CA | | 12/14/2009 | | 677 | | | | | | | 677 | 677 | | | |
| A8111103 | POWAY | CA | | 01/12/2009 | | 633 | | | | | | | 633 | 633 | | | |
| A8062302 | RANCHO CARDOVA | CA | | 07/10/2008 | | 3,763 | | | | | | | 3,763 | 3,763 | | | |
| B0051401 | RANCHO CUCAMONGA | CA | | 06/29/2010 | | 119 | | | | | | | 119 | 119 | | | |
| A7101802 | RANCHO CUCAMONGO | CA | | 01/04/2008 | | 1,054 | | | | | | | 1,054 | 1,054 | | | |
| A7112101 | RANCHO MIRAGE | CA | | 02/13/2008 | | 1,858 | | | | | | | 1,858 | 1,858 | | | |
| B0072609 | REDONDO BEACH | CA | | 09/22/2010 | | 827 | | | | | | | 827 | 827 | | | |
| A7101501 | REDWOOD CITY | CA | | 12/21/2007 | | 4,894 | | | | | | | 4,894 | 4,894 | | | |
| A5040501 | REDWOOD CITY | CA | | 06/29/2005 | | 1,134 | | | | | | | 1,134 | 1,134 | | | |
| A8012308 | REDWOOD CITY | CA | | 04/01/2008 | | 1,163 | | | | | | | 1,163 | 1,163 | | | |
| A9040807 | REDWOOD CITY | CA | | 06/26/2009 | | 934 | | | | | | | 934 | 934 | | | |
| A8061601 | RESEDA | CA | | 08/28/2008 | | 1,194 | | | | | | | 1,194 | 1,194 | | | |
| B0052805 | RIALTO | CA | | 08/05/2010 | | 1,475 | | | | | | | 1,475 | 1,475 | | | |
| A8061310 | RIVERSIDE | CA | | 09/04/2008 | | 5,241 | | | | | | | 5,241 | 5,241 | | | |
| A7010502 | RIVERSIDE | CA | | 01/31/2008 | | 1,511 | | | | | | | 1,511 | 1,511 | | | |
| A6061603 | RIVERSIDE | CA | | 09/06/2006 | | 3,895 | | | | | | | 3,895 | 3,895 | | | |
| A7110202 | RIVERSIDE | CA | | 01/15/2008 | | 4,757 | | | | | | | 4,757 | 4,757 | | | |
| B0080602 | ROCKLIN | CA | | 10/07/2010 | | 405 | | | | | | | 405 | 405 | | | |
| A9020210 | RODEO | CA | | 04/28/2009 | | 445 | | | | | | | 445 | 445 | | | |
| A8121503 | ROHNERT PARK | CA | | 01/29/2009 | | 1,489 | | | | | | | 1,489 | 1,489 | | | |
| B0061802 | ROSEMEAD | CA | | 09/16/2010 | | 1,748 | | | | | | | 1,748 | 1,748 | | | |
| B0051701 | RUBIDOUX | CA | | 08/31/2010 | | 1,287 | | | | | | | 1,287 | 1,287 | | | |
| B0062804 | SACRAMENTO | CA | | 08/31/2010 | | 633 | | | | | | | 633 | 633 | | | |
| B0072308 | SACRAMENTO | CA | | 10/19/2010 | | 469 | | | | | | | 469 | 469 | | | |
| A9010501 | SACRAMENTO | CA | | 02/02/2009 | | 373 | | | | | | | 373 | 373 | | | |
| A9030409 | SACRAMENTO | CA | | 05/20/2009 | | 408 | | | | | | | 408 | 408 | | | |
| A8070103 | SACRAMENTO | CA | | 09/08/2008 | | 876 | | | | | | | 876 | 876 | | | |
| A8070802 | SACRAMENTO | CA | | 08/27/2008 | | 4,237 | | | | | | | 4,237 | 4,237 | | | |
| A8081805 | SACRAMENTO | CA | | 10/29/2008 | | 1,091 | | | | | | | 1,091 | 1,091 | | | |
| A8020802 | SACRAMENTO | CA | | 03/27/2008 | | 2,146 | | | | | | | 2,146 | 2,146 | | | |
| A9022406 | SALINAS | CA | | 05/05/2009 | | 302 | | | | | | | 302 | 302 | | | |
| B0030201 | SAN BERNARDINO | CA | | 04/30/2010 | | 211 | | | | | | | 211 | 211 | | | |
| B0020903 | SAN BERNARDINO | CA | | 03/31/2010 | | 1,617 | | | | | | | 1,617 | 1,617 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9021802 | SAN BUENAVENTURA | CA | | 04/23/2009 | | 441 | | | | | | | 441 | 441 | | | |
| A9021803 | SAN BUENAVENTURA | CA | | 04/23/2009 | | 310 | | | | | | | 310 | 310 | | | |
| A8112401 | SAN BUENAVENTURA | CA | | 01/27/2009 | | 1,134 | | | | | | | 1,134 | 1,134 | | | |
| A8072901 | SAN CARLOS | CA | | 10/09/2008 | | 1,326 | | | | | | | 1,326 | 1,326 | | | |
| B0032903 | SAN CARLOS | CA | | 06/22/2010 | | 119 | | | | | | | 119 | 119 | | | |
| B0052810 | SAN CLEMENTE | CA | | 08/10/2010 | | 743 | | | | | | | 743 | 743 | | | |
| B0062806 | SAN DEIGO | CA | | 09/10/2010 | | 2,686 | | | | | | | 2,686 | 2,686 | | | |
| A8022701 | SAN DEIGO | CA | | 05/29/2008 | | 2,370 | | | | | | | 2,370 | 2,370 | | | |
| A8012801 | SAN DIEGO | CA | | 04/16/2008 | | 1,109 | | | | | | | 1,109 | 1,109 | | | |
| A7102402 | SAN DIEGO | CA | | 03/10/2008 | | 934 | | | | | | | 934 | 934 | | | |
| A5041102 | SAN DIEGO | CA | | 06/21/2005 | | 1,188 | | | | | | | 1,188 | 1,188 | | | |
| A5101303 | SAN DIEGO | CA | | 12/20/2005 | | 861 | | | | | | | 861 | 861 | | | |
| A8123001 | SAN DIEGO | CA | | 03/03/2009 | | 387 | | | | | | | 387 | 387 | | | |
| A9030410 | SAN DIEGO | CA | | 04/30/2009 | | 1,349 | | | | | | | 1,349 | 1,349 | | | |
| A9060501 | SAN DIEGO | CA | | 07/29/2009 | | 191 | | | | | | | 191 | 191 | | | |
| B0061701 | SAN DIEGO | CA | | 09/26/2000 | | 148 | | | | | | | 148 | 148 | | | |
| B0080201 | SAN DIEGO | CA | | 09/29/2010 | | 563 | | | | | | | 563 | 563 | | | |
| B0063005 | SAN DIEGO | CA | | 09/14/2010 | | 840 | | | | | | | 840 | 840 | | | |
| B0080404 | SAN DIEGO | CA | | 11/30/2010 | | 1,902 | | | | | | | 1,902 | 1,902 | | | |
| B0082405 | SAN DIEGO | CA | | 11/15/2010 | | 716 | | | | | | | 716 | 716 | | | |
| B0032607 | SAN DIEGO | CA | | 05/03/2010 | | 773 | | | | | | | 773 | 773 | | | |
| B0040602 | SAN DIEGO | CA | | 06/23/2010 | | 401 | | | | | | | 401 | 401 | | | |
| B0050706 | SAN DIEGO | CA | | 11/03/2004 | | 1,468 | | | | | | | 1,468 | 1,468 | | | |
| B0022601 | SAN DIEGO | CA | | 04/26/2010 | | 1,287 | | | | | | | 1,287 | 1,287 | | | |
| A9110901 | SAN DIEGO | CA | | 12/29/2009 | | 243 | | | | | | | 243 | 243 | | | |
| A9102701 | SAN DIEGO | CA | | 03/27/1998 | | 272 | | | | | | | 272 | 272 | | | |
| B0061102 | SAN FERNANDO | CA | | 04/18/2001 | | 862 | | | | | | | 862 | 862 | | | |
| A9020303 | SAN FERNANDO | CA | | 05/06/2009 | | 886 | | | | | | | 886 | 886 | | | |
| A7091702 | SAN FRANCISCO | CA | | 12/03/2007 | | 3,188 | | | | | | | 3,188 | 3,188 | | | |
| B0031901 | SAN FRANCISCO | CA | | 06/29/2010 | | 538 | | | | | | | 538 | 538 | | | |
| B0031102 | SAN FRANCISCO | CA | | 06/01/2010 | | 1,184 | | | | | | | 1,184 | 1,184 | | | |
| B0051901 | SAN JOSE | CA | | 07/29/2010 | | 561 | | | | | | | 561 | 561 | | | |
| A9101602 | SAN JOSE | CA | | 12/18/2009 | | 312 | | | | | | | 312 | 312 | | | |
| A9122103 | SAN JOSE | CA | | 03/16/2010 | | 362 | | | | | | | 362 | 362 | | | |
| A9112003 | SAN JOSE | CA | | 01/04/2010 | | 872 | | | | | | | 872 | 872 | | | |
| A7080908 | SAN JOSE | CA | | 12/10/2007 | | 694 | | | | | | | 694 | 694 | | | |
| A6082803 | SAN JOSE | CA | | 11/29/2006 | | 1,746 | | | | | | | 1,746 | 1,746 | | | |
| A7113003 | SAN JOSE | CA | | 02/13/2008 | | 2,521 | | | | | | | 2,521 | 2,521 | | | |
| A7112003 | SAN JOSE | CA | | 01/04/2008 | | 1,496 | | | | | | | 1,496 | 1,496 | | | |
| A7120501 | SAN JOSE | CA | | 02/14/2008 | | 1,111 | | | | | | | 1,111 | 1,111 | | | |

# SCHEDULE B - PART 3

## Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8021407 | SAN JOSE | CA | | 04/25/2008 | | 800 | | | | | | | 800 | 800 | | | |
| A8082601 | SAN JOSE | CA | | 10/23/2008 | | 896 | | | | | | | 896 | 896 | | | |
| A8082701 | SAN JOSE | CA | | 11/06/2008 | | 1,681 | | | | | | | 1,681 | 1,681 | | | |
| A8091803 | SAN JOSE | CA | | 11/17/2008 | | 524 | | | | | | | 524 | 524 | | | |
| A8062001 | SAN JOSE | CA | | 08/18/2008 | | 2,560 | | | | | | | 2,560 | 2,560 | | | |
| A8010304 | SAN LEANDRO | CA | | 03/20/2008 | | 843 | | | | | | | 843 | 843 | | | |
| A7122104 | SAN LUIS OBISPO | CA | | 03/25/2008 | | 1,103 | | | | | | | 1,103 | 1,103 | | | |
| A7010201 | SAN LUIS OBISPO | CA | | 02/08/2007 | | 2,136 | | | | | | | 2,136 | 2,136 | | | |
| A7092002 | SAN LUIS OBISPO | CA | | 12/06/2007 | | 1,815 | | | | | | | 1,815 | 1,815 | | | |
| A8082203 | SAN LUIS OBISPO | CA | | 11/05/2008 | | 765 | | | | | | | 765 | 765 | | | |
| B0031201 | SAN LUIS OBISPO | CA | | 05/22/2000 | | 96 | | | | | | | 96 | 96 | | | |
| B0072701 | SAN LUIS OBISPO | CA | | 09/30/2010 | | 341 | | | | | | | 341 | 341 | | | |
| B0072702 | SAN LUIS OBISPO | CA | | 10/06/2010 | | 1,175 | | | | | | | 1,175 | 1,175 | | | |
| A9040603 | SAN MARCOS | CA | | 10/01/2009 | | 1,391 | | | | | | | 1,391 | 1,391 | | | |
| A5051901 | SAN MARCOS | CA | | 08/09/2005 | | 2,384 | | | | | | | 2,384 | 2,384 | | | |
| A7120415 | SAN MARCOS | CA | | 01/28/2008 | | 1,449 | | | | | | | 1,449 | 1,449 | | | |
| A9032302 | SAN PEDRO | CA | | 05/28/2009 | | 705 | | | | | | | 705 | 705 | | | |
| A7110506 | SAN RAMON | CA | | 02/05/2008 | | 826 | | | | | | | 826 | 826 | | | |
| A8010302 | SANTA ANA | CA | | 03/14/2008 | | 10,023 | | | | | | | 10,023 | 10,023 | | | |
| A9042705 | SANTA ANA | CA | | 06/30/2009 | | 450 | | | | | | | 450 | 450 | | | |
| A9040903 | SANTA ANA | CA | | 07/06/2009 | | 220 | | | | | | | 220 | 220 | | | |
| A9081810 | SANTA ANA | CA | | 10/20/2009 | | 592 | | | | | | | 592 | 592 | | | |
| A8090301 | SANTA ANA | CA | | 11/17/2008 | | 1,186 | | | | | | | 1,186 | 1,186 | | | |
| A8051202 | SANTA ANA | CA | | 07/10/2008 | | 1,321 | | | | | | | 1,321 | 1,321 | | | |
| B0072305 | SANTA ANA | CA | | 07/30/2003 | | 535 | | | | | | | 535 | 535 | | | |
| B0051303 | SANTA ANA | CA | | 07/22/2010 | | 1,024 | | | | | | | 1,024 | 1,024 | | | |
| A9101603 | SANTA ANA | CA | | 11/30/2009 | | 792 | | | | | | | 792 | 792 | | | |
| A8110503 | SANTA CLARA | CA | | 01/08/2009 | | 155 | | | | | | | 155 | 155 | | | |
| B0052701 | SANTA CLARITA | CA | | 07/28/2000 | | 303 | | | | | | | 303 | 303 | | | |
| A9012601 | SANTA CRUZ | CA | | 03/30/2009 | | 214 | | | | | | | 214 | 214 | | | |
| A8111903 | SANTA FE SPRINGS | CA | | 01/30/2009 | | 330 | | | | | | | 330 | 330 | | | |
| A9043001 | SANTA MARIA | CA | | 07/01/2009 | | 870 | | | | | | | 870 | 870 | | | |
| A8021306 | SANTA MARIA | CA | | 04/24/2008 | | 535 | | | | | | | 535 | 535 | | | |
| A6021006 | SANTA MARIA | CA | | 04/13/2006 | | 6,008 | | | | | | | 6,008 | 6,008 | | | |
| A6082902 | SANTA MARIA | CA | | 11/08/2006 | | 6,132 | | | | | | | 6,132 | 6,132 | | | |
| A9040606 | SANTA MONICA | CA | | 06/18/2009 | | 137 | | | | | | | 137 | 137 | | | |
| B0012902 | SANTA MONICA | CA | | 03/29/2010 | | 489 | | | | | | | 489 | 489 | | | |
| A8011701 | SANTA ROSA | CA | | 04/11/2008 | | 2,819 | | | | | | | 2,819 | 2,819 | | | |
| A7121102 | SANTA ROSA | CA | | 04/10/2008 | | 1,481 | | | | | | | 1,481 | 1,481 | | | |
| A8022210 | SAUSALITO | CA | | 05/15/2008 | | 1,085 | | | | | | | 1,085 | 1,085 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8050601 | SHERMAN OAKS | CA | | 07/01/2008 | | 1,237 | | | | | | | 1,237 | 1,237 | | | |
| B0062802 | SHERMAN OAKS | CA | | 09/15/2010 | | 837 | | | | | | | 837 | 837 | | | |
| A7100303 | SIGNAL HILL | CA | | 01/11/2008 | | 1,278 | | | | | | | 1,278 | 1,278 | | | |
| A7111301 | SIMI VALLEY | CA | | 01/23/2008 | | 795 | | | | | | | 795 | 795 | | | |
| A8022202 | SIMI VALLEY | CA | | 05/27/2008 | | 2,495 | | | | | | | 2,495 | 2,495 | | | |
| A9031204 | SOUTH PASADENA | CA | | 05/08/2009 | | 535 | | | | | | | 535 | 535 | | | |
| B0030908 | SOUTH SAN FRANCISCO | CA | | 05/27/2010 | | 156 | | | | | | | 156 | 156 | | | |
| B0020201 | STANTON | CA | | 03/31/2010 | | 587 | | | | | | | 587 | 587 | | | |
| B0021803 | STANTON | CA | | 04/29/2010 | | 1,994 | | | | | | | 1,994 | 1,994 | | | |
| A9030203 | STOCKTON | CA | | 05/28/2009 | | 892 | | | | | | | 892 | 892 | | | |
| A8063001 | STOCKTON | CA | | 09/09/2008 | | 1,385 | | | | | | | 1,385 | 1,385 | | | |
| A5110102 | STOCKTON | CA | | 01/30/2006 | | 3,363 | | | | | | | 3,363 | 3,363 | | | |
| A5021707 | SUNNYVALE | CA | | 05/06/2005 | | 1,696 | | | | | | | 1,696 | 1,696 | | | |
| A9052102 | SUNNYVALE | CA | | 07/28/2009 | | 472 | | | | | | | 472 | 472 | | | |
| B0050302 | SUNNYVALE | CA | | 07/21/2010 | | 2,035 | | | | | | | 2,035 | 2,035 | | | |
| B0012201 | TARZANA | CA | | 03/09/2010 | | 389 | | | | | | | 389 | 389 | | | |
| B0072005 | TARZANA | CA | | 09/22/2010 | | 392 | | | | | | | 392 | 392 | | | |
| A8020402 | TEHACHAPI | CA | | 11/03/2008 | | 621 | | | | | | | 621 | 621 | | | |
| A6102706 | THOUSAND OAKS | CA | | 01/10/2007 | | 1,197 | | | | | | | 1,197 | 1,197 | | | |
| A8082101 | THOUSAND PALMS | CA | | 10/30/2008 | | 1,510 | | | | | | | 1,510 | 1,510 | | | |
| A7121204 | TORRANCE | CA | | 02/27/2008 | | 2,981 | | | | | | | 2,981 | 2,981 | | | |
| A8032502 | TRACY | CA | | 06/18/2008 | | 869 | | | | | | | 869 | 869 | | | |
| A5050606 | TRACY | CA | | 07/12/2005 | | 2,448 | | | | | | | 2,448 | 2,448 | | | |
| A8071804 | TRUCKEE | CA | | 01/28/2009 | | 1,332 | | | | | | | 1,332 | 1,332 | | | |
| B0032509 | TUSTIN | CA | | 05/26/2010 | | 175 | | | | | | | 175 | 175 | | | |
| A8012902 | TWENTYNINE PALMS | CA | | 04/14/2008 | | 2,580 | | | | | | | 2,580 | 2,580 | | | |
| A7092115 | UNION CITY | CA | | 12/05/2007 | | 2,159 | | | | | | | 2,159 | 2,159 | | | |
| B0090702 | UPLAND | CA | | 11/22/2010 | | 122 | | | | | | | 122 | 122 | | | |
| B0060303 | VALLEJO | CA | | 07/20/2010 | | 2,516 | | | | | | | 2,516 | 2,516 | | | |
| A8121203 | VALLEJO | CA | | 02/20/2009 | | 104 | | | | | | | 104 | 104 | | | |
| A9032701 | VAN NUYS | CA | | 06/10/2009 | | 552 | | | | | | | 552 | 552 | | | |
| A5090801 | VAN NUYS | CA | | 11/22/2005 | | 1,267 | | | | | | | 1,267 | 1,267 | | | |
| A8110702 | VENTURA | CA | | 01/14/2009 | | 582 | | | | | | | 582 | 582 | | | |
| B0071902 | VENTURA | CA | | 10/25/2010 | | 678 | | | | | | | 678 | 678 | | | |
| A8120101 | VERNON | CA | | 02/12/2009 | | 163 | | | | | | | 163 | 163 | | | |
| B0071303 | VISTA | CA | | 09/23/2010 | | 430 | | | | | | | 430 | 430 | | | |
| A9101305 | WALNUT | CA | | 12/16/2009 | | 426 | | | | | | | 426 | 426 | | | |
| B0060105 | WALNUT CREEK | CA | | 07/14/2010 | | 310 | | | | | | | 310 | 310 | | | |
| A7112004 | WATSONVILLE | CA | | 02/11/2008 | | 1,147 | | | | | | | 1,147 | 1,147 | | | |
| A8111202 | WEST COVINA | CA | | 01/27/2009 | | 369 | | | | | | | 369 | 369 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0060701 | WEST HOLLYWOOD | CA | | 07/29/2010 | | 1,719 | | | | | | | 1,719 | 1,719 | | | |
| A8081506 | WEST SACRAMENTO | CA | | 10/15/2008 | | 515 | | | | | | | 515 | 515 | | | |
| A9021902 | WEST SACRAMENTO | CA | | 04/28/2009 | | 203 | | | | | | | 203 | 203 | | | |
| A7101803 | WESTMINSTER | CA | | 01/29/2008 | | 2,934 | | | | | | | 2,934 | 2,934 | | | |
| B0072003 | WHITTIER | CA | | 10/14/2010 | | 502 | | | | | | | 502 | 502 | | | |
| B0010501 | WHITTIER | CA | | 04/12/2010 | | 288 | | | | | | | 288 | 288 | | | |
| A9020305 | WOODLAND | CA | | 04/01/2009 | | 388 | | | | | | | 388 | 388 | | | |
| A8050703 | WOODLAND | CA | | 07/09/2008 | | 1,347 | | | | | | | 1,347 | 1,347 | | | |
| B0052501 | WOODLAND HILLS | CA | | 10/01/2010 | | 1,322 | | | | | | | 1,322 | 1,322 | | | |
| A7110501 | AURORA | CO | | 01/30/2008 | | 805 | | | | | | | 805 | 805 | | | |
| A7112105 | AURORA | CO | | 01/22/2008 | | 2,334 | | | | | | | 2,334 | 2,334 | | | |
| A5110704 | AURORA | CO | | 02/13/2006 | | 873 | | | | | | | 873 | 873 | | | |
| A8041803 | BOULDER | CO | | 06/12/2008 | | 573 | | | | | | | 573 | 573 | | | |
| B0072001 | CASTLE ROCK | CO | | 09/30/2010 | | 631 | | | | | | | 631 | 631 | | | |
| A8082902 | COLORADO SPRINGS | CO | | 11/10/2008 | | 2,132 | | | | | | | 2,132 | 2,132 | | | |
| A9072101 | COLORADO SPRINGS | CO | | 08/28/2009 | | 2,198 | | | | | | | 2,198 | 2,198 | | | |
| A5121602 | COLORADO SPRINGS | CO | | 02/07/2006 | | 1,427 | | | | | | | 1,427 | 1,427 | | | |
| A5060103 | COLORADO SPRINGS | CO | | 11/14/2005 | | 2,638 | | | | | | | 2,638 | 2,638 | | | |
| A8020101 | COLORADO SPRINGS | CO | | 04/09/2008 | | 675 | | | | | | | 675 | 675 | | | |
| A8050103 | COMMERCE CITY | CO | | 07/16/2008 | | 2,389 | | | | | | | 2,389 | 2,389 | | | |
| B0030402 | COMMERCE CITY | CO | | 04/22/2010 | | 236 | | | | | | | 236 | 236 | | | |
| B0062903 | DENVER | CO | | 08/17/2010 | | 890 | | | | | | | 890 | 890 | | | |
| A8082009 | DENVER | CO | | 10/02/2008 | | 1,155 | | | | | | | 1,155 | 1,155 | | | |
| A7091103 | DENVER | CO | | 12/13/2007 | | 2,567 | | | | | | | 2,567 | 2,567 | | | |
| A7120412 | DENVER | CO | | 01/18/2008 | | 6,320 | | | | | | | 6,320 | 6,320 | | | |
| A7110502 | ESTES PARK | CO | | 01/11/2008 | | 1,156 | | | | | | | 1,156 | 1,156 | | | |
| A5060601 | FIRESTONE | CO | | 08/24/2005 | | 1,751 | | | | | | | 1,751 | 1,751 | | | |
| A8080806 | FORT COLLINS | CO | | 10/28/2008 | | 1,879 | | | | | | | 1,879 | 1,879 | | | |
| B0072903 | FREDERICK | CO | | 10/20/2010 | | 1,336 | | | | | | | 1,336 | 1,336 | | | |
| A8061203 | GOLDEN | CO | | 08/20/2008 | | 1,309 | | | | | | | 1,309 | 1,309 | | | |
| A8011807 | GRAND JUNCTION | CO | | 07/25/2008 | | 6,518 | | | | | | | 6,518 | 6,518 | | | |
| A8061308 | GREELEY | CO | | 08/25/2008 | | 607 | | | | | | | 607 | 607 | | | |
| A8050801 | LAKEWOOD | CO | | 09/30/2008 | | 4,652 | | | | | | | 4,652 | 4,652 | | | |
| A9042704 | LITTLETON | CO | | 07/15/2009 | | 311 | | | | | | | 311 | 311 | | | |
| A9120302 | LONE TREE | CO | | 01/29/2010 | | 1,436 | | | | | | | 1,436 | 1,436 | | | |
| B0012701 | LONGMONT | CO | | 03/24/2010 | | 714 | | | | | | | 714 | 714 | | | |
| B0041401 | PARKER | CO | | 06/15/2010 | | 562 | | | | | | | 562 | 562 | | | |
| A8080805 | PLATTEVILLE | CO | | 10/28/2008 | | 742 | | | | | | | 742 | 742 | | | |
| B0072706 | SUPERIOR | CO | | 10/29/2010 | | 1,315 | | | | | | | 1,315 | 1,315 | | | |
| B0080302 | WESTMINSTER | CO | | 10/14/2010 | | 688 | | | | | | | 688 | 688 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8061001 | WESTMINSTER | CO | | 08/27/2008 | | 4,115 | | | | | | | 4,115 | 4,115 | | | |
| A8061208 | BETHEL | CT | | 08/12/2008 | | 921 | | | | | | | 921 | 921 | | | |
| A7121902 | DANBURY | CT | | 02/12/2008 | | 2,501 | | | | | | | 2,501 | 2,501 | | | |
| A8121506 | NEWINGTON | CT | | 01/29/2009 | | 1,048 | | | | | | | 1,048 | 1,048 | | | |
| B0080612 | STRATFORD | CT | | 10/26/2010 | | 670 | | | | | | | 670 | 670 | | | |
| A8112602 | WINDSOR | CT | | 01/30/2009 | | 1,225 | | | | | | | 1,225 | 1,225 | | | |
| A8081501 | WINDSOR LOCKS | CT | | 10/06/2008 | | 920 | | | | | | | 920 | 920 | | | |
| B0040901 | WASHINGTON | DC | | 06/22/2010 | | 152 | | | | | | | 152 | 152 | | | |
| A5050901 | BEAR | DE | | 08/05/2005 | | 1,587 | | | | | | | 1,587 | 1,587 | | | |
| B0071410 | BOCA RATON | FL | | 09/29/2010 | | 1,776 | | | | | | | 1,776 | 1,776 | | | |
| A7110702 | BRADENTON | FL | | 01/25/2008 | | 579 | | | | | | | 579 | 579 | | | |
| B0032503 | CAPE CORAL | FL | | 07/23/2010 | | 1,260 | | | | | | | 1,260 | 1,260 | | | |
| A7121804 | CLEARWATER | FL | | 02/28/2008 | | 1,494 | | | | | | | 1,494 | 1,494 | | | |
| A8021104 | COCONUT CREEK | FL | | 04/25/2008 | | 1,361 | | | | | | | 1,361 | 1,361 | | | |
| A8022214 | CORAL GABLES | FL | | 05/12/2008 | | 1,404 | | | | | | | 1,404 | 1,404 | | | |
| A8022215 | CORAL GABLES | FL | | 05/12/2008 | | 534 | | | | | | | 534 | 534 | | | |
| A8022216 | CORAL GABLES | FL | | 05/12/2008 | | 733 | | | | | | | 733 | 733 | | | |
| A8022217 | CORAL GABLES | FL | | 05/12/2008 | | 572 | | | | | | | 572 | 572 | | | |
| A7112701 | CORAL GABLES | FL | | 01/18/2008 | | 914 | | | | | | | 914 | 914 | | | |
| B0051304 | CORAL SPRINGS | FL | | 06/30/2010 | | 339 | | | | | | | 339 | 339 | | | |
| A8062008 | DAVIE | FL | | 08/28/2008 | | 7,118 | | | | | | | 7,118 | 7,118 | | | |
| A8051801 | DAYTONA BEACH | FL | | 07/15/2008 | | 201 | | | | | | | 201 | 201 | | | |
| A8022219 | DELRAY BEACH | FL | | 05/15/2008 | | 625 | | | | | | | 625 | 625 | | | |
| A50831063 | FORT MEYERS | FL | | 12/21/2007 | | 724 | | | | | | | 724 | 724 | | | |
| A7091402 | FORT WALTON BEACH | FL | | 01/14/2008 | | 1,836 | | | | | | | 1,836 | 1,836 | | | |
| A8052001 | GAINESVILLE | FL | | 07/15/2008 | | 1,867 | | | | | | | 1,867 | 1,867 | | | |
| A8071101 | GAINSVILLE | FL | | 09/10/2008 | | 3,757 | | | | | | | 3,757 | 3,757 | | | |
| A9042004 | HAINES CITY | FL | | 06/30/2009 | | 488 | | | | | | | 488 | 488 | | | |
| A9021203 | HOLLYWOOD | FL | | 04/16/2009 | | 350 | | | | | | | 350 | 350 | | | |
| A7120701 | JACKSONVILLE | FL | | 02/26/2008 | | 1,179 | | | | | | | 1,179 | 1,179 | | | |
| A9101301 | JACKSONVILLE | FL | | 12/09/2009 | | 2,077 | | | | | | | 2,077 | 2,077 | | | |
| B0020506 | JACKSONVILLE | FL | | 03/26/2010 | | 212 | | | | | | | 212 | 212 | | | |
| B0022602 | JACKSONVILLE | FL | | 04/23/2010 | | 1,280 | | | | | | | 1,280 | 1,280 | | | |
| B0022603 | JACKSONVILLE | FL | | 04/23/2010 | | 1,304 | | | | | | | 1,304 | 1,304 | | | |
| B0072905 | JACKSONVILLE | FL | | 10/28/2010 | | 424 | | | | | | | 424 | 424 | | | |
| B0072906 | JACKSONVILLE | FL | | 10/28/2010 | | 463 | | | | | | | 463 | 463 | | | |
| B0082506 | JACKSONVILLE | FL | | 11/17/2010 | | 253 | | | | | | | 253 | 253 | | | |
| B0070103 | JENSEN BEACH | FL | | 09/10/2010 | | 413 | | | | | | | 413 | 413 | | | |
| B0080402 | KISSIMMEE | FL | | 11/30/2010 | | 846 | | | | | | | 846 | 846 | | | |
| A7121803 | LARGO | FL | | 02/29/2008 | | 2,277 | | | | | | | 2,277 | 2,277 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8030713 | MELBOURNE | FL | | 06/25/2008 | | 644 | | | | | | | 644 | 644 | | | |
| A8030506 | MIAMI | FL | | 05/23/2008 | | 1,493 | | | | | | | 1,493 | 1,493 | | | |
| A7120705 | MIAMI | FL | | 02/13/2008 | | 2,088 | | | | | | | 2,088 | 2,088 | | | |
| A7120502 | MIAMI | FL | | 02/11/2008 | | 1,021 | | | | | | | 1,021 | 1,021 | | | |
| A7103102 | MIAMI | FL | | 01/16/2008 | | 1,388 | | | | | | | 1,388 | 1,388 | | | |
| A7103103 | MIAMI | FL | | 01/16/2008 | | 1,388 | | | | | | | 1,388 | 1,388 | | | |
| A7103104 | MIAMI | FL | | 01/16/2008 | | 694 | | | | | | | 694 | 694 | | | |
| A7103105 | MIAMI | FL | | 01/16/2008 | | 694 | | | | | | | 694 | 694 | | | |
| A7102404 | MIAMI | FL | | 12/14/2007 | | 1,264 | | | | | | | 1,264 | 1,264 | | | |
| A7102405 | MIAMI | FL | | 12/14/2007 | | 1,215 | | | | | | | 1,215 | 1,215 | | | |
| A8080101 | MIAMI | FL | | 10/23/2008 | | 2,527 | | | | | | | 2,527 | 2,527 | | | |
| A8030601 | NAVARRE | FL | | 09/18/2008 | | 3,419 | | | | | | | 3,419 | 3,419 | | | |
| A9122802 | NORTH PALM BEACH | FL | | 12/27/2000 | | 217 | | | | | | | 217 | 217 | | | |
| A6032402 | OCALA | FL | | 06/09/2006 | | 1,168 | | | | | | | 1,168 | 1,168 | | | |
| A8093003 | OCALA | FL | | 11/04/2008 | | 1,453 | | | | | | | 1,453 | 1,453 | | | |
| B0011902 | ORANGE PARK | FL | | 03/22/2010 | | 170 | | | | | | | 170 | 170 | | | |
| B0022303 | ORLANDO | FL | | 08/02/2010 | | 425 | | | | | | | 425 | 425 | | | |
| B0051103 | ORLANDO | FL | | 07/29/2010 | | 2,387 | | | | | | | 2,387 | 2,387 | | | |
| B0070102 | ORLANDO | FL | | 10/29/2010 | | 1,868 | | | | | | | 1,868 | 1,868 | | | |
| B0072606 | ORLANDO | FL | | 11/30/2010 | | 1,841 | | | | | | | 1,841 | 1,841 | | | |
| A8082903 | ORLANDO | FL | | 11/13/2008 | | 2,632 | | | | | | | 2,632 | 2,632 | | | |
| A9100601 | ORLANDO | FL | | 12/23/2009 | | 439 | | | | | | | 439 | 439 | | | |
| A7091206 | ORLANDO | FL | | 12/04/2007 | | 1,475 | | | | | | | 1,475 | 1,475 | | | |
| A8022212 | ORLANDO | FL | | 04/23/2008 | | 1,399 | | | | | | | 1,399 | 1,399 | | | |
| A8022213 | ORLANDO | FL | | 05/13/2008 | | 1,593 | | | | | | | 1,593 | 1,593 | | | |
| A9032402 | PALM COAST | FL | | 05/11/2009 | | 315 | | | | | | | 315 | 315 | | | |
| B0032203 | PANAMA CITY | FL | | 05/20/2010 | | 184 | | | | | | | 184 | 184 | | | |
| B0033102 | PASADENA | FL | | 05/28/2010 | | 214 | | | | | | | 214 | 214 | | | |
| B0032606 | PEMBROKE PINES | FL | | 06/14/2010 | | 764 | | | | | | | 764 | 764 | | | |
| A8080407 | PEMBROKE PINES | FL | | 10/23/2008 | | 1,505 | | | | | | | 1,505 | 1,505 | | | |
| A7121016 | PENSACOLA | FL | | 02/28/2008 | | 600 | | | | | | | 600 | 600 | | | |
| A7091403 | PENSACOLA | FL | | 01/14/2008 | | 957 | | | | | | | 957 | 957 | | | |
| B0080601 | PENSACOLA | FL | | 10/29/2010 | | 1,056 | | | | | | | 1,056 | 1,056 | | | |
| A9040706 | PERRY | FL | | 06/16/2009 | | 200 | | | | | | | 200 | 200 | | | |
| B0010604 | PLANT CITY | FL | | 03/24/2010 | | 225 | | | | | | | 225 | 225 | | | |
| B0020907 | POMPANO BEACH | FL | | 03/31/2010 | | 1,113 | | | | | | | 1,113 | 1,113 | | | |
| A7102305 | POMPANO BEACH | FL | | 01/30/2008 | | 600 | | | | | | | 600 | 600 | | | |
| A8022220 | PORT CHARLOTTE | FL | | 05/15/2008 | | 893 | | | | | | | 893 | 893 | | | |
| A8030706 | RIVERVIEW | FL | | 06/02/2008 | | 2,450 | | | | | | | 2,450 | 2,450 | | | |
| A6061304 | SANFORD | FL | | 08/21/2006 | | 3,635 | | | | | | | 3,635 | 3,635 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0062406 | SARASOTA | FL | | 09/09/2010 | | 606 | | | | | | | 606 | 606 | | | |
| A8012303 | SPRING HILL | FL | | 04/14/2008 | | 1,025 | | | | | | | 1,025 | 1,025 | | | |
| A8081801 | ST PETERSBURG | FL | | 10/24/2008 | | 907 | | | | | | | 907 | 907 | | | |
| A8121507 | TALLAHASSEE | FL | | 02/25/2009 | | 1,370 | | | | | | | 1,370 | 1,370 | | | |
| A8021502 | TALLAHASSEE | FL | | 04/25/2008 | | 1,402 | | | | | | | 1,402 | 1,402 | | | |
| A7112102 | TAMPA | FL | | 01/31/2008 | | 1,065 | | | | | | | 1,065 | 1,065 | | | |
| A9040806 | TAMPA | FL | | 06/10/2009 | | 322 | | | | | | | 322 | 322 | | | |
| A8081102 | TAMPA | FL | | 10/02/2008 | | 296 | | | | | | | 296 | 296 | | | |
| A8082008 | TAMPA | FL | | 10/20/2008 | | 1,465 | | | | | | | 1,465 | 1,465 | | | |
| A8061701 | TAMPA | FL | | 08/22/2008 | | 1,511 | | | | | | | 1,511 | 1,511 | | | |
| B0080301 | TAMPA | FL | | 09/27/2010 | | 837 | | | | | | | 837 | 837 | | | |
| B0082505 | TAMPA | FL | | 11/23/2010 | | 463 | | | | | | | 463 | 463 | | | |
| B0010605 | TAMPA | FL | | 03/24/2010 | | 274 | | | | | | | 274 | 274 | | | |
| B0011401 | TAMPA | FL | | 03/30/2010 | | 611 | | | | | | | 611 | 611 | | | |
| B0021102 | VALRICO | FL | | 03/31/2010 | | 943 | | | | | | | 943 | 943 | | | |
| A7102306 | WESLEY CHAPEL | FL | | 12/21/2007 | | 1,166 | | | | | | | 1,166 | 1,166 | | | |
| A9042701 | WINTER GARDEN | FL | | 07/07/2009 | | 587 | | | | | | | 587 | 587 | | | |
| A9100602 | WINTER PARK | FL | | 12/23/2009 | | 490 | | | | | | | 490 | 490 | | | |
| B0052702 | WINTER PARK | FL | | 08/26/2010 | | 1,172 | | | | | | | 1,172 | 1,172 | | | |
| B0031802 | ALPHARETTA | GA | | 07/12/2001 | | 666 | | | | | | | 666 | 666 | | | |
| A9022301 | ALPHARETTA | GA | | 04/23/2009 | | 638 | | | | | | | 638 | 638 | | | |
| A8030401 | ALPHARETTA | GA | | 05/15/2008 | | 4,102 | | | | | | | 4,102 | 4,102 | | | |
| A8021905 | ALPHARETTA | GA | | 05/13/2008 | | 2,550 | | | | | | | 2,550 | 2,550 | | | |
| A7091705 | ATHENS | GA | | 12/03/2007 | | 6,538 | | | | | | | 6,538 | 6,538 | | | |
| B0090801 | ATHENS | GA | | 11/18/2010 | | 351 | | | | | | | 351 | 351 | | | |
| B0090802 | ATHENS | GA | | 11/18/2010 | | 323 | | | | | | | 323 | 323 | | | |
| B0072201 | ATLANTA | GA | | 09/28/2010 | | 1,769 | | | | | | | 1,769 | 1,769 | | | |
| B0051102 | ATLANTA | GA | | 06/30/2010 | | 176 | | | | | | | 176 | 176 | | | |
| A7120602 | ATLANTA | GA | | 02/28/2008 | | 605 | | | | | | | 605 | 605 | | | |
| A8021501 | ATLANTA | GA | | 04/21/2008 | | 1,333 | | | | | | | 1,333 | 1,333 | | | |
| A8030501 | ATLANTA | GA | | 04/28/2008 | | 3,518 | | | | | | | 3,518 | 3,518 | | | |
| A8020801 | ATLANTA | GA | | 04/15/2008 | | 3,466 | | | | | | | 3,466 | 3,466 | | | |
| A9081801 | ATLANTA | GA | | 11/10/2009 | | 1,037 | | | | | | | 1,037 | 1,037 | | | |
| A8072803 | ATLANTA | GA | | 09/18/2008 | | 2,647 | | | | | | | 2,647 | 2,647 | | | |
| A8072812 | ATLANTA | GA | | 09/18/2008 | | 4,331 | | | | | | | 4,331 | 4,331 | | | |
| A8050201 | ATLANTA | GA | | 07/24/2008 | | 1,459 | | | | | | | 1,459 | 1,459 | | | |
| A8082010 | ATLANTA | GA | | 11/12/2008 | | 1,207 | | | | | | | 1,207 | 1,207 | | | |
| A8081101 | ATLANTA | GA | | 10/02/2008 | | 1,921 | | | | | | | 1,921 | 1,921 | | | |
| A8121508 | AUGUSTA | GA | | 02/25/2009 | | 775 | | | | | | | 775 | 775 | | | |
| A8041802 | CALHOUN | GA | | 06/19/2008 | | 959 | | | | | | | 959 | 959 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7121205 | CALHOUN | GA | | 04/25/2008 | | 1,071 | | | | | | | 1,071 | 1,071 | | | |
| A8021304 | CANTON | GA | | 03/21/2008 | | 966 | | | | | | | 966 | 966 | | | |
| A8072807 | CENTERVILLE | GA | | 09/18/2008 | | 4,090 | | | | | | | 4,090 | 4,090 | | | |
| B0052502 | COLLEGE PARK | GA | | 07/29/2010 | | 1,355 | | | | | | | 1,355 | 1,355 | | | |
| B0090310 | COLLEGE PARK | GA | | 11/30/2010 | | 465 | | | | | | | 465 | 465 | | | |
| A8020603 | COLUMBAS | GA | | 04/01/2008 | | 728 | | | | | | | 728 | 728 | | | |
| A9111901 | COMMERCE | GA | | 12/30/2009 | | 1,588 | | | | | | | 1,588 | 1,588 | | | |
| A7122602 | CUMMING | GA | | 03/11/2008 | | 1,804 | | | | | | | 1,804 | 1,804 | | | |
| A8021303 | DACULA | GA | | 03/21/2008 | | 1,060 | | | | | | | 1,060 | 1,060 | | | |
| A8022702 | DACULA | GA | | 05/16/2008 | | 4,907 | | | | | | | 4,907 | 4,907 | | | |
| A8072805 | DACULA | GA | | 09/18/2008 | | 4,090 | | | | | | | 4,090 | 4,090 | | | |
| A8072806 | DALLAS | GA | | 09/18/2008 | | 3,851 | | | | | | | 3,851 | 3,851 | | | |
| A8082502 | DECATUR | GA | | 11/12/2008 | | 1,050 | | | | | | | 1,050 | 1,050 | | | |
| A9081802 | DECATUR | GA | | 11/10/2009 | | 391 | | | | | | | 391 | 391 | | | |
| A9081803 | DECATUR | GA | | 11/10/2009 | | 1,263 | | | | | | | 1,263 | 1,263 | | | |
| A9081809 | DECATUR | GA | | 11/10/2009 | | 336 | | | | | | | 336 | 336 | | | |
| B0022204 | DECATUR | GA | | 04/29/2010 | | 127 | | | | | | | 127 | 127 | | | |
| B0072901 | DECATUR | GA | | 11/15/2010 | | 422 | | | | | | | 422 | 422 | | | |
| B0070202 | DECATUR | GA | | 08/26/2010 | | 344 | | | | | | | 344 | 344 | | | |
| B0010705 | DORAVILLE | GA | | 03/05/2010 | | 210 | | | | | | | 210 | 210 | | | |
| A8020604 | DULUTH | GA | | 04/01/2008 | | 3,279 | | | | | | | 3,279 | 3,279 | | | |
| A8090505 | DUNWOODY | GA | | 10/16/2008 | | 1,645 | | | | | | | 1,645 | 1,645 | | | |
| A7092113 | EAST ELLIJAY | GA | | 12/18/2007 | | 1,110 | | | | | | | 1,110 | 1,110 | | | |
| B0060103 | EVANS | GA | | 08/31/2010 | | 1,275 | | | | | | | 1,275 | 1,275 | | | |
| A8072804 | FAIRBURN | GA | | 09/18/2008 | | 3,851 | | | | | | | 3,851 | 3,851 | | | |
| A8072810 | FOREST PARK | GA | | 09/18/2008 | | 4,090 | | | | | | | 4,090 | 4,090 | | | |
| A8030712 | GARDEN CITY | GA | | 06/30/2008 | | 2,206 | | | | | | | 2,206 | 2,206 | | | |
| A9081805 | HAPEVILLE | GA | | 11/10/2009 | | 409 | | | | | | | 409 | 409 | | | |
| B0052806 | JOHNS CREEK | GA | | 08/06/2010 | | 1,516 | | | | | | | 1,516 | 1,516 | | | |
| A9081804 | JONESBORO | GA | | 11/10/2009 | | 604 | | | | | | | 604 | 604 | | | |
| A6032401 | JONESBORO | GA | | 06/01/2006 | | 1,112 | | | | | | | 1,112 | 1,112 | | | |
| B0062504 | KINGSLAND | GA | | 09/17/2010 | | 382 | | | | | | | 382 | 382 | | | |
| A8020702 | LAVONIA | GA | | 04/04/2008 | | 1,026 | | | | | | | 1,026 | 1,026 | | | |
| A8121502 | LAWRENCEVILLE | GA | | 01/29/2009 | | 1,297 | | | | | | | 1,297 | 1,297 | | | |
| B0020105 | LAWRENCEVILLE | GA | | 03/31/2010 | | 809 | | | | | | | 809 | 809 | | | |
| A9042301 | LILBURN | GA | | 06/30/2009 | | 2,765 | | | | | | | 2,765 | 2,765 | | | |
| A9081808 | LITHONIA | GA | | 11/10/2009 | | 488 | | | | | | | 488 | 488 | | | |
| A8080408 | LITHONIA | GA | | 10/01/2008 | | 427 | | | | | | | 427 | 427 | | | |
| A8072811 | MABLETON | GA | | 09/18/2008 | | 4,090 | | | | | | | 4,090 | 4,090 | | | |
| B0090210 | MACON | GA | | 11/18/2010 | | 307 | | | | | | | 307 | 307 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0071304 | MARIETTA | GA | | 09/14/2010 | | 587 | | | | | | | 587 | 587 | | | |
| B0030102 | MARIETTA | GA | | 05/07/2010 | | 159 | | | | | | | 159 | 159 | | | |
| A8092201 | MARIETTA | GA | | 10/30/2008 | | 2,891 | | | | | | | 2,891 | 2,891 | | | |
| A9031001 | MARIETTA | GA | | 05/06/2009 | | 403 | | | | | | | 403 | 403 | | | |
| A7120303 | MARIETTA | GA | | 01/30/2008 | | 6,331 | | | | | | | 6,331 | 6,331 | | | |
| A7100103 | MARIETTA | GA | | 04/25/2008 | | 763 | | | | | | | 763 | 763 | | | |
| B0042802 | MARTINEZ | GA | | 07/30/2010 | | 1,298 | | | | | | | 1,298 | 1,298 | | | |
| B0060104 | MARTINEZ | GA | | 08/31/2010 | | 956 | | | | | | | 956 | 956 | | | |
| B0060102 | MARTINEZ | GA | | 08/31/2010 | | 1,063 | | | | | | | 1,063 | 1,063 | | | |
| A9033002 | MCDONOUGH | GA | | 06/10/2009 | | 3,204 | | | | | | | 3,204 | 3,204 | | | |
| A8091109 | MONTEZUMA | GA | | 11/26/2008 | | 301 | | | | | | | 301 | 301 | | | |
| A8020602 | MORROW | GA | | 03/17/2008 | | 2,221 | | | | | | | 2,221 | 2,221 | | | |
| A8030502 | NEWNAN | GA | | 06/05/2008 | | 926 | | | | | | | 926 | 926 | | | |
| A8072809 | NORCROSS | GA | | 09/25/2008 | | 4,090 | | | | | | | 4,090 | 4,090 | | | |
| B0020104 | NORCROSS | GA | | 04/29/2010 | | 714 | | | | | | | 714 | 714 | | | |
| A9123002 | POOLER | GA | | 03/22/2010 | | 187 | | | | | | | 187 | 187 | | | |
| A9081807 | RIVERDALE | GA | | 11/10/2009 | | 378 | | | | | | | 378 | 378 | | | |
| A8070303 | ROSWELL | GA | | 08/28/2008 | | 1,038 | | | | | | | 1,038 | 1,038 | | | |
| A8082007 | ROSWELL | GA | | 10/23/2008 | | 441 | | | | | | | 441 | 441 | | | |
| B0051403 | ROSWELL | GA | | 06/30/2010 | | 321 | | | | | | | 321 | 321 | | | |
| B0031005 | SANDY SPRINGS | GA | | 05/04/2010 | | 218 | | | | | | | 218 | 218 | | | |
| A9123001 | SAVANNAH | GA | | 03/22/2010 | | 234 | | | | | | | 234 | 234 | | | |
| A9092501 | SAVANNAH | GA | | 11/25/2009 | | 966 | | | | | | | 966 | 966 | | | |
| A8020605 | SAVANNAH | GA | | 04/01/2008 | | 931 | | | | | | | 931 | 931 | | | |
| A7120401 | SAVANNAH | GA | | 01/31/2008 | | 4,278 | | | | | | | 4,278 | 4,278 | | | |
| A8012901 | SMYRNA | GA | | 04/04/2008 | | 1,762 | | | | | | | 1,762 | 1,762 | | | |
| A8120504 | SMYRNA | GA | | 02/02/2009 | | 1,902 | | | | | | | 1,902 | 1,902 | | | |
| B0071301 | SMYRNA | GA | | 08/12/2010 | | 1,088 | | | | | | | 1,088 | 1,088 | | | |
| B0072301 | STATESBORO | GA | | 09/15/2010 | | 688 | | | | | | | 688 | 688 | | | |
| B0042102 | STONE MOUNTAIN | GA | | 06/01/2010 | | 657 | | | | | | | 657 | 657 | | | |
| A9081806 | STONE MOUNTAIN | GA | | 11/10/2009 | | 555 | | | | | | | 555 | 555 | | | |
| A8082803 | STONE MOUTNAIN | GA | | 10/29/2008 | | 767 | | | | | | | 767 | 767 | | | |
| A8053003 | SUGAR HILL | GA | | 08/15/2008 | | 2,330 | | | | | | | 2,330 | 2,330 | | | |
| A7120305 | WARNER ROBBINS | GA | | 02/08/2008 | | 3,872 | | | | | | | 3,872 | 3,872 | | | |
| A8012301 | WATKINSVILLE | GA | | 03/24/2008 | | 2,730 | | | | | | | 2,730 | 2,730 | | | |
| A8030503 | WATKINSVILLE | GA | | 06/19/2008 | | 905 | | | | | | | 905 | 905 | | | |
| A8030504 | WATKINSVILLE | GA | | 06/30/2008 | | 1,129 | | | | | | | 1,129 | 1,129 | | | |
| A8072808 | WINDER | GA | | 09/18/2008 | | 3,851 | | | | | | | 3,851 | 3,851 | | | |
| A8012304 | WOODSTOCK | GA | | 04/22/2008 | | 2,945 | | | | | | | 2,945 | 2,945 | | | |
| A7092601 | WOODSTOCK | GA | | 12/13/2007 | | 5,300 | | | | | | | 5,300 | 5,300 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0052803 | WOODSTOCK | GA | | 08/18/2010 | | 1,859 | | | | | | | 1,859 | 1,859 | | | |
| A8091105 | WRIGHTSVILLE | GA | | 11/26/2008 | | 301 | | | | | | | 301 | 301 | | | |
| A7121901 | DES MOINES | IA | | 02/08/2008 | | 648 | | | | | | | 648 | 648 | | | |
| A7091201 | MARSHALLTOWN | IA | | 12/26/2007 | | 18,552 | | | | | | | 18,552 | 18,552 | | | |
| A7041301 | AMMON | ID | | 01/16/2008 | | 3,642 | | | | | | | 3,642 | 3,642 | | | |
| A7100203 | BOISE | ID | | 12/20/2007 | | 1,092 | | | | | | | 1,092 | 1,092 | | | |
| A8021403 | BOISE | ID | | 04/08/2008 | | 1,187 | | | | | | | 1,187 | 1,187 | | | |
| A8111102 | BOISE | ID | | 01/20/2009 | | 162 | | | | | | | 162 | 162 | | | |
| A9122202 | BOISE | ID | | 03/12/2010 | | 311 | | | | | | | 311 | 311 | | | |
| A8030402 | CHUBBUCK | ID | | 05/27/2008 | | 530 | | | | | | | 530 | 530 | | | |
| A8052003 | EAGLE | ID | | 08/13/2008 | | 1,185 | | | | | | | 1,185 | 1,185 | | | |
| B0042703 | GRANVILLE | ID | | 06/24/2010 | | 370 | | | | | | | 370 | 370 | | | |
| A9022706 | KETCHUM | ID | | 05/21/2009 | | 908 | | | | | | | 908 | 908 | | | |
| A9100101 | POCATELLO | ID | | 12/10/2009 | | 2,331 | | | | | | | 2,331 | 2,331 | | | |
| B0032512 | BEDFORD PARK | IL | | 07/19/2010 | | 723 | | | | | | | 723 | 723 | | | |
| A9092502 | BOLINGBROOK | IL | | 12/15/2009 | | 1,796 | | | | | | | 1,796 | 1,796 | | | |
| A9061701 | CHICAGO | IL | | 09/03/2009 | | 1,942 | | | | | | | 1,942 | 1,942 | | | |
| A8071805 | CHICAGO | IL | | 09/17/2008 | | 662 | | | | | | | 662 | 662 | | | |
| A8022107 | CHICAGO | IL | | 05/19/2008 | | 2,689 | | | | | | | 2,689 | 2,689 | | | |
| B0032513 | CHICAGO | IL | | 07/19/2010 | | 610 | | | | | | | 610 | 610 | | | |
| B0032511 | CHICAGO | IL | | 07/19/2010 | | 712 | | | | | | | 712 | 712 | | | |
| B0051204 | CHICAGO | IL | | 09/29/2010 | | 1,290 | | | | | | | 1,290 | 1,290 | | | |
| B0060404 | CHICAGO | IL | | 08/19/2010 | | 506 | | | | | | | 506 | 506 | | | |
| B0060802 | CHICAGO | IL | | 09/30/2010 | | 853 | | | | | | | 853 | 853 | | | |
| A7102501 | CHICAGO RIDGE | IL | | 01/22/2008 | | 2,895 | | | | | | | 2,895 | 2,895 | | | |
| A7111403 | CICERO | IL | | 02/13/2008 | | 2,881 | | | | | | | 2,881 | 2,881 | | | |
| A8011002 | CRYSTAL LAKE | IL | | 03/31/2008 | | 1,220 | | | | | | | 1,220 | 1,220 | | | |
| A8020806 | DES PLAINES | IL | | 06/24/2008 | | 2,527 | | | | | | | 2,527 | 2,527 | | | |
| B0011201 | ELGIN | IL | | 02/26/2010 | | 267 | | | | | | | 267 | 267 | | | |
| A9101302 | ELMHURST | IL | | 12/29/2009 | | 2,770 | | | | | | | 2,770 | 2,770 | | | |
| A8010802 | GALESBURG | IL | | 03/13/2008 | | 604 | | | | | | | 604 | 604 | | | |
| A9071401 | GENEVA | IL | | 09/30/2009 | | 3,609 | | | | | | | 3,609 | 3,609 | | | |
| B0011202 | HINSDALE | IL | | 06/25/2001 | | 127 | | | | | | | 127 | 127 | | | |
| A9042708 | HOFFMAN ESTATES | IL | | 07/16/2009 | | 1,058 | | | | | | | 1,058 | 1,058 | | | |
| B0010801 | HOMEWOOD | IL | | 02/25/2010 | | 406 | | | | | | | 406 | 406 | | | |
| B0032904 | JOLIET | IL | | 05/28/2010 | | 807 | | | | | | | 807 | 807 | | | |
| A8022806 | JOLIET | IL | | 06/30/2008 | | 408 | | | | | | | 408 | 408 | | | |
| B0032514 | LINCOLNSHIRE | IL | | 07/19/2010 | | 1,028 | | | | | | | 1,028 | 1,028 | | | |
| B0052101 | LOVES PARK | IL | | 07/21/2010 | | 318 | | | | | | | 318 | 318 | | | |
| A7062804 | MCHENRY | IL | | 10/10/2008 | | 395 | | | | | | | 395 | 395 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8031008 | NORMAL | IL | | 06/20/2008 | | 3,858 | | | | | | | 3,858 | 3,858 | | | |
| B0040702 | WAUKEGAN | IL | | 06/21/2010 | | 1,084 | | | | | | | 1,084 | 1,084 | | | |
| B0071208 | WEST CHICAGO | IL | | 10/29/2010 | | 391 | | | | | | | 391 | 391 | | | |
| A8012306 | ANGOLA | IN | | 03/05/2008 | | 584 | | | | | | | 584 | 584 | | | |
| B0062506 | BROWNSBURG | IN | | 09/28/2010 | | 2,047 | | | | | | | 2,047 | 2,047 | | | |
| A8080804 | CHESTERFIELD | IN | | 10/28/2008 | | 717 | | | | | | | 717 | 717 | | | |
| A8012104 | CROWN POINT | IN | | 04/15/2008 | | 895 | | | | | | | 895 | 895 | | | |
| A8022803 | EVANSVILLE | IN | | 06/30/2008 | | 610 | | | | | | | 610 | 610 | | | |
| B0070702 | EVANSVILLE | IN | | 09/29/2010 | | 1,042 | | | | | | | 1,042 | 1,042 | | | |
| B0082504 | FORT WAYNE | IN | | 11/30/2010 | | 788 | | | | | | | 788 | 788 | | | |
| A9022709 | FORT WAYNE | IN | | 04/30/2009 | | 2,463 | | | | | | | 2,463 | 2,463 | | | |
| A9121001 | GRANGER | IN | | 02/26/2010 | | 374 | | | | | | | 374 | 374 | | | |
| B0020301 | INDIANAPOLIS | IN | | 03/30/2010 | | 889 | | | | | | | 889 | 889 | | | |
| A8090802 | INDIANAPOLIS | IN | | 11/05/2008 | | 550 | | | | | | | 550 | 550 | | | |
| A8031006 | INDIANAPOLIS | IN | | 06/20/2008 | | 1,677 | | | | | | | 1,677 | 1,677 | | | |
| A8031007 | INDIANAPOLIS | IN | | 06/20/2008 | | 3,476 | | | | | | | 3,476 | 3,476 | | | |
| A7102401 | INDIANAPOLIS | IN | | 12/20/2007 | | 1,652 | | | | | | | 1,652 | 1,652 | | | |
| A8082602 | LAWRENCE | IN | | 10/30/2008 | | 1,883 | | | | | | | 1,883 | 1,883 | | | |
| A7091002 | LEBANON | IN | | 12/28/2007 | | 1,038 | | | | | | | 1,038 | 1,038 | | | |
| A8011702 | MARTINSVILLE | IN | | 03/17/2008 | | 701 | | | | | | | 701 | 701 | | | |
| A8092303 | MUNCIE | IN | | 11/21/2008 | | 1,530 | | | | | | | 1,530 | 1,530 | | | |
| A7083104 | TERRE HAUTE | IN | | 12/04/2007 | | 9,712 | | | | | | | 9,712 | 9,712 | | | |
| B0050601 | ARMA | KS | | 05/20/2010 | | 90 | | | | | | | 90 | 90 | | | |
| A9081902 | AUBURN | KS | | 09/17/2009 | | 72 | | | | | | | 72 | 72 | | | |
| B0021901 | BASEHOR | KS | | 03/04/2010 | | 145 | | | | | | | 145 | 145 | | | |
| B0052004 | BURLINGTON | KS | | 07/01/2010 | | 77 | | | | | | | 77 | 77 | | | |
| B0012601 | CHENEY | KS | | 02/18/2010 | | 128 | | | | | | | 128 | 128 | | | |
| A9073005 | COTTONWOOD FALLS | KS | | 09/17/2009 | | 76 | | | | | | | 76 | 76 | | | |
| B0031801 | EDWARDSVILLE | KS | | 05/06/2010 | | 103 | | | | | | | 103 | 103 | | | |
| A9073003 | ERIE | KS | | 08/31/2009 | | 73 | | | | | | | 73 | 73 | | | |
| B0062202 | FAIRWAY | KS | | 08/31/2010 | | 1,330 | | | | | | | 1,330 | 1,330 | | | |
| A9091702 | GARDEN CITY | KS | | 10/20/2009 | | 77 | | | | | | | 77 | 77 | | | |
| A9073001 | HARPER | KS | | 08/27/2009 | | 80 | | | | | | | 80 | 80 | | | |
| B0040804 | HORTON | KS | | 06/03/2010 | | 105 | | | | | | | 105 | 105 | | | |
| A9090901 | HUMBOLDT | KS | | 10/06/2009 | | 75 | | | | | | | 75 | 75 | | | |
| A9102206 | KINGMAN | KS | | 11/05/2009 | | 79 | | | | | | | 79 | 79 | | | |
| A7100201 | LANSING | KS | | 12/13/2007 | | 1,366 | | | | | | | 1,366 | 1,366 | | | |
| B0012603 | LYNDON | KS | | 02/18/2010 | | 128 | | | | | | | 128 | 128 | | | |
| A9102204 | MEDICINE LODGE | KS | | 12/03/2009 | | 86 | | | | | | | 86 | 86 | | | |
| A9102202 | MINNEAPOLIS | KS | | 11/19/2009 | | 72 | | | | | | | 72 | 72 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0051202 | NEODESHA | KS | | 06/17/2010 | | 109 | | | | | | | 109 | 109 | | | |
| B0012605 | NEWTON | KS | | 04/22/2010 | | 195 | | | | | | | 195 | 195 | | | |
| B0062501 | OLATHE | KS | | 09/30/2010 | | 848 | | | | | | | 848 | 848 | | | |
| A5021801 | OLATHE | KS | | 05/13/2005 | | 1,792 | | | | | | | 1,792 | 1,792 | | | |
| A8011802 | OLATHE | KS | | 02/27/2008 | | 13,797 | | | | | | | 13,797 | 13,797 | | | |
| A8031801 | OLATHE | KS | | 04/30/2008 | | 752 | | | | | | | 752 | 752 | | | |
| A8020804 | OVERLAND PARK | KS | | 03/28/2008 | | 2,074 | | | | | | | 2,074 | 2,074 | | | |
| A9090402 | POMONA | KS | | 09/29/2009 | | 71 | | | | | | | 71 | 71 | | | |
| B0012602 | SALINA | KS | | 03/04/2010 | | 149 | | | | | | | 149 | 149 | | | |
| A9073002 | SEDAN | KS | | 10/01/2009 | | 71 | | | | | | | 71 | 71 | | | |
| A9090103 | SYRACUSE | KS | | 09/24/2009 | | 73 | | | | | | | 73 | 73 | | | |
| B0012604 | WASHINGTON | KS | | 02/18/2010 | | 126 | | | | | | | 126 | 126 | | | |
| A8032708 | BURLINGTON | KY | | 08/29/2008 | | 1,682 | | | | | | | 1,682 | 1,682 | | | |
| A8010801 | ELIZABETHTOWN | KY | | 03/25/2008 | | 6,218 | | | | | | | 6,218 | 6,218 | | | |
| A8032709 | ERLANGER | KY | | 08/29/2008 | | 2,194 | | | | | | | 2,194 | 2,194 | | | |
| A8022209 | GEORGETOWN | KY | | 05/14/2008 | | 1,510 | | | | | | | 1,510 | 1,510 | | | |
| A9082101 | LEXINGTON | KY | | 11/06/2009 | | 2,229 | | | | | | | 2,229 | 2,229 | | | |
| A8061901 | LEXINGTON | KY | | 09/08/2008 | | 1,911 | | | | | | | 1,911 | 1,911 | | | |
| A7091901 | LOUISVILLE | KY | | 12/03/2007 | | 3,136 | | | | | | | 3,136 | 3,136 | | | |
| A5060303 | RADCLIFF | KY | | 08/25/2005 | | 1,246 | | | | | | | 1,246 | 1,246 | | | |
| A6101108 | BEVERLY | MA | | 12/28/2006 | | 1,685 | | | | | | | 1,685 | 1,685 | | | |
| B0030502 | BOSTON | MA | | 05/14/2010 | | 720 | | | | | | | 720 | 720 | | | |
| A8012404 | BRIDGEWATER | MA | | 03/26/2008 | | 606 | | | | | | | 606 | 606 | | | |
| A8121505 | BROCKTON | MA | | 01/29/2009 | | 1,284 | | | | | | | 1,284 | 1,284 | | | |
| B0030503 | FAIRHAVEN | MA | | 05/10/2010 | | 522 | | | | | | | 522 | 522 | | | |
| A7090601 | HAVERHILL | MA | | 12/10/2007 | | 3,920 | | | | | | | 3,920 | 3,920 | | | |
| A8011102 | LAWRENCE | MA | | 04/30/2008 | | 2,505 | | | | | | | 2,505 | 2,505 | | | |
| B0021906 | METHUEN | MA | | 04/05/2010 | | 384 | | | | | | | 384 | 384 | | | |
| B0051008 | MIDDLEBORO | MA | | 07/28/2010 | | 556 | | | | | | | 556 | 556 | | | |
| A8012403 | NEEDHAM | MA | | 03/26/2008 | | 882 | | | | | | | 882 | 882 | | | |
| A8100101 | NEW BEDFORD | MA | | 10/27/2008 | | 2,608 | | | | | | | 2,608 | 2,608 | | | |
| A8121512 | NORTH ANDOVER | MA | | 01/29/2009 | | 1,148 | | | | | | | 1,148 | 1,148 | | | |
| A8121504 | NORTH BILLERICA | MA | | 01/29/2009 | | 1,683 | | | | | | | 1,683 | 1,683 | | | |
| A8121513 | TAUNTON | MA | | 02/25/2009 | | 297 | | | | | | | 297 | 297 | | | |
| A7082801 | BALTIMORE | MD | | 12/07/2007 | | 2,010 | | | | | | | 2,010 | 2,010 | | | |
| B0071903 | COLUMBIA | MD | | 10/10/2000 | | 1,880 | | | | | | | 1,880 | 1,880 | | | |
| A8092501 | DISTRICT HEIGHTS | MD | | 11/04/2008 | | 1,297 | | | | | | | 1,297 | 1,297 | | | |
| A9031701 | GLEN BURNIE | MD | | 05/21/2009 | | 1,042 | | | | | | | 1,042 | 1,042 | | | |
| A8080601 | PASADENA | MD | | 09/26/2008 | | 4,157 | | | | | | | 4,157 | 4,157 | | | |
| A8022009 | PASADENA | MD | | 05/07/2008 | | 1,781 | | | | | | | 1,781 | 1,781 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8022010 | PASADENA | MD | | 05/07/2008 | | 2,092 | | | | | | | 2,092 | 2,092 | | | |
| A8050902 | BINGHAM | ME | | 07/31/2008 | | 1,400 | | | | | | | 1,400 | 1,400 | | | |
| A8050901 | LEWISTON | ME | | 07/31/2008 | | 1,774 | | | | | | | 1,774 | 1,774 | | | |
| A8050903 | MILBRIDGE | ME | | 07/31/2008 | | 2,037 | | | | | | | 2,037 | 2,037 | | | |
| A9091802 | PORTLAND | ME | | 01/25/2010 | | 74 | | | | | | | 74 | 74 | | | |
| A7092801 | PORTLAND | ME | | 01/18/2008 | | 1,014 | | | | | | | 1,014 | 1,014 | | | |
| A6031503 | SCARBOROUGH | ME | | 06/06/2006 | | 1,478 | | | | | | | 1,478 | 1,478 | | | |
| A8030603 | SCARBOROUGH | ME | | 06/06/2008 | | 900 | | | | | | | 900 | 900 | | | |
| A8050904 | ANN ARBOR | MI | | 07/14/2008 | | 957 | | | | | | | 957 | 957 | | | |
| A8081802 | AUBURN HILLS | MI | | 11/19/2008 | | 1,504 | | | | | | | 1,504 | 1,504 | | | |
| A9031304 | AUBURN MILLS | MI | | 04/30/2009 | | 196 | | | | | | | 196 | 196 | | | |
| A8082001 | BIRMINGHAM | MI | | 11/03/2008 | | 1,262 | | | | | | | 1,262 | 1,262 | | | |
| A8030609 | BRIGHTON | MI | | 06/05/2008 | | 1,061 | | | | | | | 1,061 | 1,061 | | | |
| A8090305 | CANTON | MI | | 11/20/2008 | | 370 | | | | | | | 370 | 370 | | | |
| A9070701 | CLINTON TOWNSHIP | MI | | 11/25/2009 | | 510 | | | | | | | 510 | 510 | | | |
| A8090306 | DEARBORN | MI | | 11/20/2008 | | 215 | | | | | | | 215 | 215 | | | |
| A8090310 | DEARBORN HEIGHTS | MI | | 11/20/2008 | | 326 | | | | | | | 326 | 326 | | | |
| A7112903 | DETROIT | MI | | 02/01/2008 | | 1,510 | | | | | | | 1,510 | 1,510 | | | |
| A7112906 | DETROIT | MI | | 02/01/2008 | | 711 | | | | | | | 711 | 711 | | | |
| A7112907 | DETROIT | MI | | 02/01/2008 | | 906 | | | | | | | 906 | 906 | | | |
| A7112908 | DETROIT | MI | | 02/01/2008 | | 1,268 | | | | | | | 1,268 | 1,268 | | | |
| A7112909 | DETROIT | MI | | 02/01/2008 | | 785 | | | | | | | 785 | 785 | | | |
| B0020101 | DETROIT | MI | | 03/31/2010 | | 846 | | | | | | | 846 | 846 | | | |
| B0020102 | DETROIT | MI | | 03/31/2010 | | 220 | | | | | | | 220 | 220 | | | |
| A8081803 | EAST LANSING | MI | | 10/31/2008 | | 1,289 | | | | | | | 1,289 | 1,289 | | | |
| A8062005 | EAST LANSING | MI | | 08/28/2008 | | 2,416 | | | | | | | 2,416 | 2,416 | | | |
| A9021002 | FARMINGTON HILLS | MI | | 03/31/2009 | | 1,791 | | | | | | | 1,791 | 1,791 | | | |
| A7111302 | FARMINGTON HILLS | MI | | 02/07/2008 | | 2,766 | | | | | | | 2,766 | 2,766 | | | |
| A8031402 | FARMINGTON HILLS | MI | | 05/30/2008 | | 1,603 | | | | | | | 1,603 | 1,603 | | | |
| A8062004 | GRAND RAPIDS | MI | | 08/28/2008 | | 1,780 | | | | | | | 1,780 | 1,780 | | | |
| A8081904 | HASTINGS | MI | | 10/31/2008 | | 1,078 | | | | | | | 1,078 | 1,078 | | | |
| B0040501 | HOLT | MI | | 08/11/2010 | | 1,278 | | | | | | | 1,278 | 1,278 | | | |
| A8090307 | HOWELL | MI | | 11/20/2008 | | 185 | | | | | | | 185 | 185 | | | |
| A9022402 | KALAMAZOO | MI | | 06/30/2009 | | 309 | | | | | | | 309 | 309 | | | |
| A9022403 | KALAMAZOO | MI | | 06/26/2009 | | 425 | | | | | | | 425 | 425 | | | |
| A9022405 | KALAMAZOO | MI | | 06/30/2009 | | 463 | | | | | | | 463 | 463 | | | |
| A8062002 | LAKE ORION | MI | | 08/29/2008 | | 1,408 | | | | | | | 1,408 | 1,408 | | | |
| A8062003 | LAKE ORION | MI | | 08/29/2008 | | 1,408 | | | | | | | 1,408 | 1,408 | | | |
| A8062007 | LANSING | MI | | 08/28/2008 | | 1,865 | | | | | | | 1,865 | 1,865 | | | |
| A9022710 | LANSING | MI | | 06/01/2009 | | 1,133 | | | | | | | 1,133 | 1,133 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0060203 | LANSING | MI | | 07/26/2010 | | 2,156 | | | | | | | 2,156 | 2,156 | | | |
| A6050101 | LIVONIA | MI | | 07/10/2006 | | 1,901 | | | | | | | 1,901 | 1,901 | | | |
| A8072103 | NOVI | MI | | 09/30/2008 | | 1,312 | | | | | | | 1,312 | 1,312 | | | |
| A8100103 | NOVI | MI | | 11/25/2008 | | 492 | | | | | | | 492 | 492 | | | |
| A8100104 | NOVI | MI | | 11/25/2008 | | 762 | | | | | | | 762 | 762 | | | |
| A8021101 | ORCHARD LAKE | MI | | 07/09/2008 | | 2,861 | | | | | | | 2,861 | 2,861 | | | |
| A9040302 | PLYMOUTH | MI | | 05/27/2009 | | 810 | | | | | | | 810 | 810 | | | |
| A8111203 | PONTIAC | MI | | 01/21/2009 | | 324 | | | | | | | 324 | 324 | | | |
| A8081901 | PORTAGE | MI | | 10/30/2008 | | 3,139 | | | | | | | 3,139 | 3,139 | | | |
| A9022404 | PORTAGE | MI | | 06/30/2009 | | 502 | | | | | | | 502 | 502 | | | |
| A8070301 | ROCHESTER HILLS | MI | | 10/10/2008 | | 1,635 | | | | | | | 1,635 | 1,635 | | | |
| A8022201 | ROCHESTER HILLS | MI | | 04/15/2008 | | 524 | | | | | | | 524 | 524 | | | |
| A8090311 | ROYAL OAK | MI | | 11/20/2008 | | 222 | | | | | | | 222 | 222 | | | |
| A9040804 | SAUGATUCK | MI | | 05/29/2009 | | 617 | | | | | | | 617 | 617 | | | |
| A7121001 | SOUTH LYON | MI | | 03/21/2008 | | 4,063 | | | | | | | 4,063 | 4,063 | | | |
| A8050203 | SOUTHFIELD | MI | | 07/30/2008 | | 1,219 | | | | | | | 1,219 | 1,219 | | | |
| B0051902 | SOUTHFIELD | MI | | 08/26/2010 | | 240 | | | | | | | 240 | 240 | | | |
| A8090308 | SOUTHGATE | MI | | 11/20/2008 | | 215 | | | | | | | 215 | 215 | | | |
| A8081903 | SPARTA | MI | | 10/31/2008 | | 1,796 | | | | | | | 1,796 | 1,796 | | | |
| A7091303 | STERLING HEIGHTS | MI | | 12/10/2007 | | 1,771 | | | | | | | 1,771 | 1,771 | | | |
| B0031601 | STERLING HEIGHTS | MI | | 05/24/2010 | | 526 | | | | | | | 526 | 526 | | | |
| A9102703 | TAYLOR | MI | | 01/20/2010 | | 638 | | | | | | | 638 | 638 | | | |
| A8041001 | TAYLOR | MI | | 06/12/2008 | | 766 | | | | | | | 766 | 766 | | | |
| A8082508 | TAYLOR | MI | | 11/12/2008 | | 1,018 | | | | | | | 1,018 | 1,018 | | | |
| A9040601 | TROY | MI | | 06/15/2009 | | 796 | | | | | | | 796 | 796 | | | |
| A8090309 | WATERFORD | MI | | 11/20/2008 | | 222 | | | | | | | 222 | 222 | | | |
| B0070601 | WEST BLOOMFIELD | MI | | 09/17/2010 | | 1,191 | | | | | | | 1,191 | 1,191 | | | |
| A8071102 | YPSILANTI | MI | | 09/29/2008 | | 11,381 | | | | | | | 11,381 | 11,381 | | | |
| A8013104 | APPLE VALLEY | MN | | 03/31/2008 | | 2,647 | | | | | | | 2,647 | 2,647 | | | |
| A9031103 | BLOOMINGTON | MN | | 05/13/2009 | | 827 | | | | | | | 827 | 827 | | | |
| A8022002 | BUFFALO | MN | | 04/30/2008 | | 1,546 | | | | | | | 1,546 | 1,546 | | | |
| A8022003 | BURNSVILLE | MN | | 04/30/2008 | | 4,058 | | | | | | | 4,058 | 4,058 | | | |
| A8022005 | BURNSVILLE | MN | | 04/30/2008 | | 4,720 | | | | | | | 4,720 | 4,720 | | | |
| B0061731 | CHANHASSEN | MN | | 08/31/2010 | | 892 | | | | | | | 892 | 892 | | | |
| B0061730 | EXCELSIOR | MN | | 08/26/2010 | | 649 | | | | | | | 649 | 649 | | | |
| A8062010 | LAKEVILLE | MN | | 08/28/2008 | | 5,169 | | | | | | | 5,169 | 5,169 | | | |
| A8022004 | MINNEAPOLIS | MN | | 04/30/2008 | | 1,227 | | | | | | | 1,227 | 1,227 | | | |
| A7120304 | MINNEAPOLIS | MN | | 02/14/2008 | | 1,537 | | | | | | | 1,537 | 1,537 | | | |
| B0051005 | MINNEAPOLIS | MN | | 07/08/2010 | | 1,186 | | | | | | | 1,186 | 1,186 | | | |
| A8082202 | MINNETONKA | MN | | 10/27/2008 | | 2,618 | | | | | | | 2,618 | 2,618 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8032801 | ST LOUIS PARK | MN | | 05/01/2008 | | 939 | | | | | | | 939 | 939 | | | |
| A5051202 | ST. PAUL | MN | | 07/21/2005 | | 3,151 | | | | | | | 3,151 | 3,151 | | | |
| B0030901 | BLUE SPRINGS | MO | | 05/04/2010 | | 573 | | | | | | | 573 | 573 | | | |
| A8022007 | COLUMBIA | MO | | 05/07/2008 | | 3,933 | | | | | | | 3,933 | 3,933 | | | |
| A7122401 | FLORISSANT | MO | | 03/05/2008 | | 885 | | | | | | | 885 | 885 | | | |
| A8011803 | KIRKWOOD | MO | | 03/26/2008 | | 1,919 | | | | | | | 1,919 | 1,919 | | | |
| A8011804 | O'FALLON | MO | | 03/26/2008 | | 1,806 | | | | | | | 1,806 | 1,806 | | | |
| A8021203 | RAYMORE | MO | | 04/09/2008 | | 4,513 | | | | | | | 4,513 | 4,513 | | | |
| A8012402 | ST PETERS | MO | | 04/30/2008 | | 1,719 | | | | | | | 1,719 | 1,719 | | | |
| B0080202 | ST. LOUIS | MO | | 11/02/2010 | | 453 | | | | | | | 453 | 453 | | | |
| A8022218 | WOODSON TERRACE | MO | | 05/19/2008 | | 456 | | | | | | | 456 | 456 | | | |
| B0090102 | BYRAM | MS | | 11/10/2010 | | 469 | | | | | | | 469 | 469 | | | |
| B0032505 | HATTIESBURG | MS | | 05/28/2010 | | 291 | | | | | | | 291 | 291 | | | |
| B0032506 | HATTIESBURG | MS | | 05/28/2010 | | 518 | | | | | | | 518 | 518 | | | |
| A8050202 | HATTIESBURG | MS | | 07/30/2008 | | 839 | | | | | | | 839 | 839 | | | |
| A8053001 | RIDGELAND | MS | | 07/31/2008 | | 8,911 | | | | | | | 8,911 | 8,911 | | | |
| A7112702 | SOUTHAVEN | MS | | 01/29/2008 | | 4,667 | | | | | | | 4,667 | 4,667 | | | |
| A8031904 | BOONE | NC | | 06/12/2008 | | 1,185 | | | | | | | 1,185 | 1,185 | | | |
| B0071203 | CAMERON | NC | | 09/23/2010 | | 1,066 | | | | | | | 1,066 | 1,066 | | | |
| B0030101 | CARY | NC | | 05/07/2010 | | 422 | | | | | | | 422 | 422 | | | |
| B0052006 | CHARLOTTE | NC | | 08/12/2010 | | 890 | | | | | | | 890 | 890 | | | |
| B0072601 | CHARLOTTE | NC | | 10/27/2010 | | 4,429 | | | | | | | 4,429 | 4,429 | | | |
| B0012903 | CLAYTON | NC | | 03/30/2010 | | 755 | | | | | | | 755 | 755 | | | |
| A5091601 | DUNN | NC | | 12/09/2005 | | 1,644 | | | | | | | 1,644 | 1,644 | | | |
| A8072501 | DURHAM | NC | | 09/19/2008 | | 2,548 | | | | | | | 2,548 | 2,548 | | | |
| A9030404 | DURHAM | NC | | 05/21/2009 | | 779 | | | | | | | 779 | 779 | | | |
| B0032902 | DURHAM | NC | | 06/01/2010 | | 604 | | | | | | | 604 | 604 | | | |
| A8041002 | FAIRVIEW | NC | | 06/02/2008 | | 3,397 | | | | | | | 3,397 | 3,397 | | | |
| A8022001 | FAYETTEVILLE | NC | | 05/09/2008 | | 1,654 | | | | | | | 1,654 | 1,654 | | | |
| A7121015 | FAYETTEVILLE | NC | | 03/31/2008 | | 2,787 | | | | | | | 2,787 | 2,787 | | | |
| B0072004 | FAYETTEVILLE | NC | | 10/19/2010 | | 845 | | | | | | | 845 | 845 | | | |
| A8020808 | FUQUAY-VARINA | NC | | 04/11/2008 | | 1,536 | | | | | | | 1,536 | 1,536 | | | |
| A7092112 | GARNER | NC | | 12/12/2007 | | 1,012 | | | | | | | 1,012 | 1,012 | | | |
| A8021503 | GRAHAM | NC | | 04/15/2008 | | 1,280 | | | | | | | 1,280 | 1,280 | | | |
| B0072605 | GREENSBORO | NC | | 10/27/2010 | | 1,775 | | | | | | | 1,775 | 1,775 | | | |
| B0032901 | GREENSBORO | NC | | 07/22/2010 | | 1,021 | | | | | | | 1,021 | 1,021 | | | |
| A5110305 | GREENVILLE | NC | | 01/31/2006 | | 2,782 | | | | | | | 2,782 | 2,782 | | | |
| A8071007 | HIGH POINT | NC | | 09/30/2008 | | 2,691 | | | | | | | 2,691 | 2,691 | | | |
| B0040601 | JACKSONVILLE | NC | | 06/28/2010 | | 1,324 | | | | | | | 1,324 | 1,324 | | | |
| A7100202 | KANNAPOLIS | NC | | 12/14/2007 | | 1,054 | | | | | | | 1,054 | 1,054 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0052808 | LENOIR | NC | | 07/30/2010 | | 815 | | | | | | | 815 | 815 | | | |
| B0032401 | MATTHEWS | NC | | 05/27/2010 | | 675 | | | | | | | 675 | 675 | | | |
| A9021901 | MORRISVILLE | NC | | 07/01/2009 | | 498 | | | | | | | 498 | 498 | | | |
| B0072604 | NEW BERN | NC | | 10/29/2010 | | 2,673 | | | | | | | 2,673 | 2,673 | | | |
| A9080601 | PINEVILLE | NC | | 10/30/2009 | | 1,075 | | | | | | | 1,075 | 1,075 | | | |
| B0071204 | RAEFORD | NC | | 09/23/2010 | | 711 | | | | | | | 711 | 711 | | | |
| A8121002 | RALEIGH | NC | | 02/20/2009 | | 215 | | | | | | | 215 | 215 | | | |
| A9022704 | RALEIGH | NC | | 05/28/2009 | | 384 | | | | | | | 384 | 384 | | | |
| A7102302 | RALEIGH | NC | | 12/21/2007 | | 1,753 | | | | | | | 1,753 | 1,753 | | | |
| A7102007 | ROCKY MOUNT | NC | | 03/27/2008 | | 4,796 | | | | | | | 4,796 | 4,796 | | | |
| A7102007A | ROCKY MOUNT | NC | | 05/19/2008 | | 7,135 | | | | | | | 7,135 | 7,135 | | | |
| A7102008 | ROCKY MOUNT | NC | | 03/27/2008 | | 5,995 | | | | | | | 5,995 | 5,995 | | | |
| A7102008A | ROCKY MOUNT | NC | | 05/19/2008 | | 3,597 | | | | | | | 3,597 | 3,597 | | | |
| A7102009 | ROCKY MOUNT | NC | | 03/27/2008 | | 5,995 | | | | | | | 5,995 | 5,995 | | | |
| A7102009A | ROCKY MOUNT | NC | | 05/19/2008 | | 2,398 | | | | | | | 2,398 | 2,398 | | | |
| A7102010 | ROCKY MOUNT | NC | | 03/27/2008 | | 7,195 | | | | | | | 7,195 | 7,195 | | | |
| A7102010A | ROCKY MOUNT | NC | | 05/19/2008 | | 1,559 | | | | | | | 1,559 | 1,559 | | | |
| A7102011 | ROCKY MOUNT | NC | | 03/27/2008 | | 2,698 | | | | | | | 2,698 | 2,698 | | | |
| A5081602 | ROCKY MOUNT | NC | | 12/19/2005 | | 6,199 | | | | | | | 6,199 | 6,199 | | | |
| A8110401 | ROCKY MOUNT | NC | | 01/12/2009 | | 361 | | | | | | | 361 | 361 | | | |
| B0021601 | SOUTHPORT | NC | | 03/31/2010 | | 1,379 | | | | | | | 1,379 | 1,379 | | | |
| A8090303 | WILSON | NC | | 11/19/2008 | | 3,773 | | | | | | | 3,773 | 3,773 | | | |
| A8071006 | FARGO | ND | | 10/03/2008 | | 1,616 | | | | | | | 1,616 | 1,616 | | | |
| A9020601 | OMAHA | NE | | 04/02/2009 | | 394 | | | | | | | 394 | 394 | | | |
| A8030606 | OMAHA | NE | | 05/05/2008 | | 868 | | | | | | | 868 | 868 | | | |
| A7061203 | PAPILLION | NE | | 01/16/2008 | | 1,624 | | | | | | | 1,624 | 1,624 | | | |
| A7092404 | EXETER | NH | | 12/17/2007 | | 3,147 | | | | | | | 3,147 | 3,147 | | | |
| A7092403 | NORTH HAMPTON | NH | | 12/17/2007 | | 3,313 | | | | | | | 3,313 | 3,313 | | | |
| A7092401 | NORTH HAMPTON | NH | | 12/17/2007 | | 1,601 | | | | | | | 1,601 | 1,601 | | | |
| B0060702 | DEPTFORD | NJ | | 08/18/2010 | | 2,056 | | | | | | | 2,056 | 2,056 | | | |
| A8021411 | HOWELL TOWNSHIP | NJ | | 04/25/2008 | | 86 | | | | | | | 86 | 86 | | | |
| A7102903 | MORRISTOWN | NJ | | 01/14/2008 | | 3,176 | | | | | | | 3,176 | 3,176 | | | |
| A8071008 | NEWARK | NJ | | 09/22/2008 | | 3,376 | | | | | | | 3,376 | 3,376 | | | |
| A8082702 | NEWMARK | NJ | | 11/14/2008 | | 1,178 | | | | | | | 1,178 | 1,178 | | | |
| A8041403 | PATERSON | NJ | | 06/19/2008 | | 850 | | | | | | | 850 | 850 | | | |
| A7120407 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,984 | | | | | | | 1,984 | 1,984 | | | |
| A7120402 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,449 | | | | | | | 1,449 | 1,449 | | | |
| A7120403 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,449 | | | | | | | 1,449 | 1,449 | | | |
| A7120404 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,537 | | | | | | | 1,537 | 1,537 | | | |
| A7120411 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,940 | | | | | | | 1,940 | 1,940 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7120409 | ALBUQUERQUE | NM | | 02/25/2008 | | 1,650 | | | | | | | 1,650 | 1,650 | | | |
| A7091704 | ALBUQUERQUE | NM | | 12/14/2007 | | 816 | | | | | | | 816 | 816 | | | |
| A6092202 | ALBUQUERQUE | NM | | 11/30/2006 | | 2,366 | | | | | | | 2,366 | 2,366 | | | |
| A9040103 | ALBUQUERQUE | NM | | 06/09/2009 | | 782 | | | | | | | 782 | 782 | | | |
| A9040105 | ALBUQUERQUE | NM | | 06/09/2009 | | 534 | | | | | | | 534 | 534 | | | |
| B0060403 | ALBUQUERQUE | NM | | 07/30/2010 | | 1,447 | | | | | | | 1,447 | 1,447 | | | |
| B0040504 | ALBUQUERQUE | NM | | 10/31/2001 | | 171 | | | | | | | 171 | 171 | | | |
| B0040505 | ALBUQUERQUE | NM | | 06/04/2010 | | 93 | | | | | | | 93 | 93 | | | |
| B0040506 | ALBUQUERQUE | NM | | 06/04/2010 | | 386 | | | | | | | 386 | 386 | | | |
| B0050701 | ALBUQUERQUE | NM | | 07/15/2010 | | 292 | | | | | | | 292 | 292 | | | |
| A7120405 | BERNALILLO | NM | | 02/25/2008 | | 899 | | | | | | | 899 | 899 | | | |
| A7120301 | LAS CRUCES | NM | | 03/20/2008 | | 695 | | | | | | | 695 | 695 | | | |
| A7121302 | LAS CRUCES | NM | | 02/29/2008 | | 427 | | | | | | | 427 | 427 | | | |
| A8061202 | LAS CRUCES | NM | | 09/05/2008 | | 1,818 | | | | | | | 1,818 | 1,818 | | | |
| A8120502 | RIO RANCHO | NM | | 01/15/2009 | | 125 | | | | | | | 125 | 125 | | | |
| A7120410 | RIO RANCHO | NM | | 02/25/2008 | | 1,528 | | | | | | | 1,528 | 1,528 | | | |
| A6062206 | SANTA FE | NM | | 09/15/2006 | | 5,585 | | | | | | | 5,585 | 5,585 | | | |
| A7091701 | SANTA FE | NM | | 12/17/2007 | | 1,569 | | | | | | | 1,569 | 1,569 | | | |
| A7120702 | SANTA TERESA | NM | | 02/21/2008 | | 1,880 | | | | | | | 1,880 | 1,880 | | | |
| A7120408 | SANTE FE | NM | | 02/25/2008 | | 1,349 | | | | | | | 1,349 | 1,349 | | | |
| A6071702 | CARSON CITY | NV | | 10/02/2006 | | 1,062 | | | | | | | 1,062 | 1,062 | | | |
| A5081704 | CARSON CITY | NV | | 11/02/2005 | | 2,132 | | | | | | | 2,132 | 2,132 | | | |
| A5112206 | CARSON CITY | NV | | 02/08/2006 | | 2,891 | | | | | | | 2,891 | 2,891 | | | |
| A8030302 | HENDERSON | NV | | 04/30/2008 | | 2,544 | | | | | | | 2,544 | 2,544 | | | |
| A9022702 | HENDERSON | NV | | 05/14/2009 | | 465 | | | | | | | 465 | 465 | | | |
| A9031101 | LAS VEGAS | NV | | 05/21/2009 | | 1,623 | | | | | | | 1,623 | 1,623 | | | |
| A9092401 | LAS VEGAS | NV | | 11/17/2009 | | 507 | | | | | | | 507 | 507 | | | |
| A9092402 | LAS VEGAS | NV | | 11/17/2009 | | 184 | | | | | | | 184 | 184 | | | |
| A9040906 | LAS VEGAS | NV | | 06/23/2009 | | 2,279 | | | | | | | 2,279 | 2,279 | | | |
| A9040702 | LAS VEGAS | NV | | 06/05/2009 | | 236 | | | | | | | 236 | 236 | | | |
| A8062009 | LAS VEGAS | NV | | 08/28/2008 | | 14,406 | | | | | | | 14,406 | 14,406 | | | |
| A8062006 | LAS VEGAS | NV | | 08/28/2008 | | 6,610 | | | | | | | 6,610 | 6,610 | | | |
| A8061704 | LAS VEGAS | NV | | 09/04/2008 | | 734 | | | | | | | 734 | 734 | | | |
| A8022705 | LAS VEGAS | NV | | 05/13/2008 | | 979 | | | | | | | 979 | 979 | | | |
| A8040901 | LAS VEGAS | NV | | 07/31/2008 | | 3,083 | | | | | | | 3,083 | 3,083 | | | |
| A8033103 | LAS VEGAS | NV | | 07/01/2008 | | 6,611 | | | | | | | 6,611 | 6,611 | | | |
| A8020812 | LAS VEGAS | NV | | 04/28/2008 | | 1,709 | | | | | | | 1,709 | 1,709 | | | |
| A6100502 | LAS VEGAS | NV | | 12/21/2006 | | 1,408 | | | | | | | 1,408 | 1,408 | | | |
| B0051301 | LAS VEGAS | NV | | 08/13/2010 | | 936 | | | | | | | 936 | 936 | | | |
| B0030504 | LAS VEGAS | NV | | 04/29/2010 | | 557 | | | | | | | 557 | 557 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9102201 | LAS VEGAS | NV | | 01/27/2010 | | 395 | | | | | | | 395 | 395 | | | |
| B0061503 | LAS VEGAS | NV | | 08/26/2010 | | 777 | | | | | | | 777 | 777 | | | |
| B0071202 | LAS VEGAS | NV | | 10/06/2010 | | 779 | | | | | | | 779 | 779 | | | |
| B0072603 | LAS VEGAS | NV | | 10/12/2010 | | 560 | | | | | | | 560 | 560 | | | |
| B0080611 | LAS VEGAS | NV | | 10/28/2010 | | 1,918 | | | | | | | 1,918 | 1,918 | | | |
| B0080609 | LAS VEGAS | NV | | 10/06/2010 | | 498 | | | | | | | 498 | 498 | | | |
| A6100402 | NORTH LAS VEGAS | NV | | 12/21/2006 | | 6,519 | | | | | | | 6,519 | 6,519 | | | |
| A7121703 | NORTH LAS VEGAS | NV | | 04/04/2008 | | 881 | | | | | | | 881 | 881 | | | |
| A7121709 | NORTH LAS VEGAS | NV | | 04/25/2008 | | 353 | | | | | | | 353 | 353 | | | |
| A8031906 | RENO | NV | | 05/09/2008 | | 1,650 | | | | | | | 1,650 | 1,650 | | | |
| A6050103 | RENO | NV | | 07/07/2006 | | 4,653 | | | | | | | 4,653 | 4,653 | | | |
| A8060901 | RENO | NV | | 08/27/2008 | | 4,832 | | | | | | | 4,832 | 4,832 | | | |
| A8042401 | RENO | NV | | 07/28/2008 | | 1,137 | | | | | | | 1,137 | 1,137 | | | |
| A9040904 | RENO | NV | | 06/30/2009 | | 857 | | | | | | | 857 | 857 | | | |
| A9040905 | RENO | NV | | 06/30/2009 | | 809 | | | | | | | 809 | 809 | | | |
| A9030202 | RENO | NV | | 05/15/2009 | | 1,704 | | | | | | | 1,704 | 1,704 | | | |
| A9031305 | RENO | NV | | 05/19/2009 | | 590 | | | | | | | 590 | 590 | | | |
| A9031306 | RENO | NV | | 05/19/2009 | | 431 | | | | | | | 431 | 431 | | | |
| A9122302 | RENO | NV | | 03/01/2010 | | 175 | | | | | | | 175 | 175 | | | |
| A9021903 | SPARKS | NV | | 04/27/2009 | | 662 | | | | | | | 662 | 662 | | | |
| A9021904 | SPARKS | NV | | 04/27/2009 | | 213 | | | | | | | 213 | 213 | | | |
| A7111504 | SPARKS | NV | | 02/01/2008 | | 2,628 | | | | | | | 2,628 | 2,628 | | | |
| A7100102 | AMHERST | NY | | 12/27/2007 | | 1,957 | | | | | | | 1,957 | 1,957 | | | |
| B0072610 | BETHPAGE | NY | | 11/10/2010 | | 1,130 | | | | | | | 1,130 | 1,130 | | | |
| B0051302 | BOWMANSVILLE | NY | | 07/26/2010 | | 1,098 | | | | | | | 1,098 | 1,098 | | | |
| A8021201 | BROCKPORT | NY | | 03/28/2008 | | 4,120 | | | | | | | 4,120 | 4,120 | | | |
| A9032001 | BRONX | NY | | 06/16/2009 | | 285 | | | | | | | 285 | 285 | | | |
| B0090103 | BRONX | NY | | 11/23/2010 | | 526 | | | | | | | 526 | 526 | | | |
| B0090104 | BRONX | NY | | 11/23/2010 | | 526 | | | | | | | 526 | 526 | | | |
| A8012802 | BUFFALO | NY | | 03/27/2008 | | 1,044 | | | | | | | 1,044 | 1,044 | | | |
| A7113001 | CAMILLAS | NY | | 02/08/2008 | | 1,247 | | | | | | | 1,247 | 1,247 | | | |
| A9062501 | CENTEREACH | NY | | 08/25/2009 | | 1,232 | | | | | | | 1,232 | 1,232 | | | |
| A8022704 | CLARENCE | NY | | 06/19/2008 | | 2,223 | | | | | | | 2,223 | 2,223 | | | |
| A5110306 | COLONIE | NY | | 02/09/2006 | | 2,930 | | | | | | | 2,930 | 2,930 | | | |
| A8080701 | DEWITT | NY | | 10/27/2008 | | 561 | | | | | | | 561 | 561 | | | |
| A8031101 | ENDICOTT | NY | | 05/13/2008 | | 3,806 | | | | | | | 3,806 | 3,806 | | | |
| A5051601 | FLUSHING | NY | | 08/10/2005 | | 1,426 | | | | | | | 1,426 | 1,426 | | | |
| A8071002 | FLUSHING | NY | | 09/25/2008 | | 5,402 | | | | | | | 5,402 | 5,402 | | | |
| A8110403 | GREECE | NY | | 01/20/2009 | | 1,331 | | | | | | | 1,331 | 1,331 | | | |
| A7120603 | GREECE | NY | | 03/31/2008 | | 3,937 | | | | | | | 3,937 | 3,937 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8021202 | GREECE | NY | | 03/28/2008 | | 8,514 | | | | | | | 8,514 | 8,514 | | | |
| A8072401 | HAMBURG | NY | | 10/01/2008 | | 835 | | | | | | | 835 | 835 | | | |
| B0061403 | KIRKVILLE | NY | | 09/08/2010 | | 757 | | | | | | | 757 | 757 | | | |
| A9040802 | LATHAM | NY | | 06/24/2009 | | 617 | | | | | | | 617 | 617 | | | |
| A9040803 | LATHAM | NY | | 06/24/2009 | | 484 | | | | | | | 484 | 484 | | | |
| A8070801 | LIVERPOOL | NY | | 09/17/2008 | | 8,557 | | | | | | | 8,557 | 8,557 | | | |
| A8031102 | LOCKPORT | NY | | 05/13/2008 | | 1,733 | | | | | | | 1,733 | 1,733 | | | |
| A8022604 | LOCKPORT | NY | | 07/21/2008 | | 1,484 | | | | | | | 1,484 | 1,484 | | | |
| A7121002 | MIDDLETOWN | NY | | 03/06/2008 | | 5,050 | | | | | | | 5,050 | 5,050 | | | |
| A8012101 | NEW YORK | NY | | 04/02/2008 | | 895 | | | | | | | 895 | 895 | | | |
| B0060901 | NEW YORK | NY | | 07/26/2010 | | 4,390 | | | | | | | 4,390 | 4,390 | | | |
| B0082702 | NEW YORK | NY | | 09/27/2010 | | 2,271 | | | | | | | 2,271 | 2,271 | | | |
| A8051901 | NIAGARA FALLS | NY | | 08/18/2008 | | 1,989 | | | | | | | 1,989 | 1,989 | | | |
| A9022501 | NIAGARA FALLS | NY | | 04/30/2009 | | 1,379 | | | | | | | 1,379 | 1,379 | | | |
| A8110402 | ORCHARD PARK | NY | | 01/20/2009 | | 1,212 | | | | | | | 1,212 | 1,212 | | | |
| A8071502 | PENFIELD | NY | | 10/03/2008 | | 1,328 | | | | | | | 1,328 | 1,328 | | | |
| A8021404 | PENFIELD | NY | | 06/06/2008 | | 1,583 | | | | | | | 1,583 | 1,583 | | | |
| A7120604 | PERINTON | NY | | 03/31/2008 | | 1,841 | | | | | | | 1,841 | 1,841 | | | |
| A9040703 | PERINTON | NY | | 06/16/2009 | | 702 | | | | | | | 702 | 702 | | | |
| A8061207 | PLATTSBURGH | NY | | 08/14/2008 | | 4,604 | | | | | | | 4,604 | 4,604 | | | |
| A8032401 | ROCHESTER | NY | | 05/28/2008 | | 854 | | | | | | | 854 | 854 | | | |
| A6020204 | TONOWANDA | NY | | 04/07/2006 | | 2,295 | | | | | | | 2,295 | 2,295 | | | |
| A6050401 | WILLIAMSVILLE | NY | | 08/24/2006 | | 1,817 | | | | | | | 1,817 | 1,817 | | | |
| A8032702 | AMELIA | OH | | 08/29/2008 | | 1,755 | | | | | | | 1,755 | 1,755 | | | |
| B0071605 | AMELIA | OH | | 09/28/2010 | | 444 | | | | | | | 444 | 444 | | | |
| A8011603 | ASHLAND | OH | | 03/26/2008 | | 587 | | | | | | | 587 | 587 | | | |
| A7120708 | AVON | OH | | 02/12/2008 | | 1,779 | | | | | | | 1,779 | 1,779 | | | |
| B0081012 | BEAVERCREEK | OH | | 11/20/2000 | | 1,381 | | | | | | | 1,381 | 1,381 | | | |
| A8093005 | BRUNSWICK | OH | | 11/20/2008 | | 603 | | | | | | | 603 | 603 | | | |
| A7111201 | CINCINNATI | OH | | 08/22/2008 | | 3,830 | | | | | | | 3,830 | 3,830 | | | |
| A7080107 | CINCINNATI | OH | | 01/28/2008 | | 1,114 | | | | | | | 1,114 | 1,114 | | | |
| A7121802 | CINCINNATI | OH | | 02/26/2008 | | 2,692 | | | | | | | 2,692 | 2,692 | | | |
| A7122703 | CINCINNATI | OH | | 08/01/2008 | | 1,319 | | | | | | | 1,319 | 1,319 | | | |
| A8032710 | CINCINNATI | OH | | 08/29/2008 | | 27,497 | | | | | | | 27,497 | 27,497 | | | |
| A8032701 | CINCINNATI | OH | | 08/29/2008 | | 1,658 | | | | | | | 1,658 | 1,658 | | | |
| B0042103 | CINCINNATI | OH | | 08/02/2010 | | 1,499 | | | | | | | 1,499 | 1,499 | | | |
| A9111801 | CINCINNATI | OH | | 01/29/2010 | | 538 | | | | | | | 538 | 538 | | | |
| A9111902 | CLEVELAND | OH | | 09/29/1999 | | 337 | | | | | | | 337 | 337 | | | |
| A8072102 | CLEVELAND | OH | | 09/25/2008 | | 2,035 | | | | | | | 2,035 | 2,035 | | | |
| A9042401 | CLEVELAND | OH | | 06/29/2009 | | 1,895 | | | | | | | 1,895 | 1,895 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9090201 | CLEVELAND | OH | | 12/30/2009 | | 1,749 | | | | | | | 1,749 | 1,749 | | | |
| A8032707 | CLEVES | OH | | 08/29/2008 | | 2,536 | | | | | | | 2,536 | 2,536 | | | |
| A9042404 | COLUMBUS | OH | | 07/14/2009 | | 669 | | | | | | | 669 | 669 | | | |
| A9051301 | COLUMBUS | OH | | 07/31/2009 | | 1,173 | | | | | | | 1,173 | 1,173 | | | |
| A8060503 | COLUMBUS | OH | | 08/14/2008 | | 791 | | | | | | | 791 | 791 | | | |
| A8060505 | COLUMBUS | OH | | 08/15/2008 | | 792 | | | | | | | 792 | 792 | | | |
| A8090202 | CUYAHOGA FALLS | OH | | 11/17/2008 | | 585 | | | | | | | 585 | 585 | | | |
| B0012901 | CUYAHOGA FALLS | OH | | 06/30/2010 | | 405 | | | | | | | 405 | 405 | | | |
| A8103002 | DAYTON | OH | | 01/23/2009 | | 717 | | | | | | | 717 | 717 | | | |
| A8050702 | DAYTON | OH | | 08/01/2008 | | 3,152 | | | | | | | 3,152 | 3,152 | | | |
| A7122705 | DAYTON | OH | | 08/01/2008 | | 791 | | | | | | | 791 | 791 | | | |
| A7110503 | DUBLIN | OH | | 05/22/2008 | | 1,612 | | | | | | | 1,612 | 1,612 | | | |
| A6103102 | EASTLAKE | OH | | 01/25/2007 | | 2,532 | | | | | | | 2,532 | 2,532 | | | |
| A7082002 | FAIRFIELD | OH | | 02/29/2008 | | 1,168 | | | | | | | 1,168 | 1,168 | | | |
| A8121509 | FAIRFIELD | OH | | 02/25/2009 | | 789 | | | | | | | 789 | 789 | | | |
| A7062101 | HAMILTON | OH | | 12/04/2007 | | 1,657 | | | | | | | 1,657 | 1,657 | | | |
| A7112005 | HAMILTON | OH | | 01/18/2008 | | 934 | | | | | | | 934 | 934 | | | |
| A8032706 | HAMILTON | OH | | 08/29/2008 | | 1,512 | | | | | | | 1,512 | 1,512 | | | |
| A8061201 | HARRISON | OH | | 08/18/2008 | | 3,002 | | | | | | | 3,002 | 3,002 | | | |
| A9042406 | MACEDONIA | OH | | 07/14/2009 | | 669 | | | | | | | 669 | 669 | | | |
| A8022011 | MASON | OH | | 05/16/2008 | | 5,776 | | | | | | | 5,776 | 5,776 | | | |
| A8033102 | MEDINA | OH | | 06/09/2008 | | 8,893 | | | | | | | 8,893 | 8,893 | | | |
| A80331023 | MEDINA | OH | | 11/07/2008 | | 3,012 | | | | | | | 3,012 | 3,012 | | | |
| A8060504 | MENTOR | OH | | 08/06/2008 | | 810 | | | | | | | 810 | 810 | | | |
| A8030715 | MIAMISBURG | OH | | 06/09/2008 | | 4,645 | | | | | | | 4,645 | 4,645 | | | |
| B0022201 | MIDDLEBURG HEIGHTS | OH | | 05/06/2010 | | 301 | | | | | | | 301 | 301 | | | |
| A8012103 | MIDDLETOWN | OH | | 03/20/2008 | | 9,418 | | | | | | | 9,418 | 9,418 | | | |
| A9042405 | NORWOOD | OH | | 07/14/2009 | | 669 | | | | | | | 669 | 669 | | | |
| A7103107 | OREGON | OH | | 01/15/2008 | | 2,080 | | | | | | | 2,080 | 2,080 | | | |
| A7092402 | PARMA | OH | | 12/03/2007 | | 945 | | | | | | | 945 | 945 | | | |
| A8022104 | ROCKY RIVER | OH | | 05/22/2008 | | 3,612 | | | | | | | 3,612 | 3,612 | | | |
| A8071005 | SANDUSKY | OH | | 09/30/2008 | | 2,270 | | | | | | | 2,270 | 2,270 | | | |
| A8090504 | SHAKER HEIGHTS | OH | | 11/17/2008 | | 312 | | | | | | | 312 | 312 | | | |
| A8012803 | SIDNEY | OH | | 04/11/2008 | | 922 | | | | | | | 922 | 922 | | | |
| B0030903 | STRONGSVILLE | OH | | 05/27/2010 | | 416 | | | | | | | 416 | 416 | | | |
| A7101801 | TOLEDO | OH | | 12/27/2007 | | 4,005 | | | | | | | 4,005 | 4,005 | | | |
| A8012804 | UNIONTOWN | OH | | 04/11/2008 | | 1,035 | | | | | | | 1,035 | 1,035 | | | |
| A8040401 | WADSWORTH | OH | | 07/07/2008 | | 1,733 | | | | | | | 1,733 | 1,733 | | | |
| A8072301 | WEST CARROLLTON | OH | | 10/08/2008 | | 925 | | | | | | | 925 | 925 | | | |
| A7090705 | WESTLAKE | OH | | 12/28/2007 | | 2,497 | | | | | | | 2,497 | 2,497 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6011103 | ARDMORE | OK | | 04/04/2006 | | 2,991 | | | | | | | 2,991 | 2,991 | | | |
| A9091703 | CALERA | OK | | 11/24/2009 | | 76 | | | | | | | 76 | 76 | | | |
| A9101601 | EDMOND | OK | | 10/30/2009 | | 911 | | | | | | | 911 | 911 | | | |
| A9091704 | HARTSHORNE | OK | | 10/06/2009 | | 84 | | | | | | | 84 | 84 | | | |
| B0040101 | HOLLIS | OK | | 05/06/2010 | | 185 | | | | | | | 185 | 185 | | | |
| A9091403 | MARYSVILLE | OK | | 10/01/2009 | | 71 | | | | | | | 71 | 71 | | | |
| A9090902 | MAUD | OK | | 09/29/2009 | | 66 | | | | | | | 66 | 66 | | | |
| A7092004 | MUSKOGEE | OK | | 12/11/2007 | | 970 | | | | | | | 970 | 970 | | | |
| A9070601 | OKLAHOMA CITY | OK | | 08/31/2009 | | 524 | | | | | | | 524 | 524 | | | |
| B0052602 | OKLAHOMA CITY | OK | | 08/02/2010 | | 1,999 | | | | | | | 1,999 | 1,999 | | | |
| A9091402 | RUSH SPRINGS | OK | | 10/01/2009 | | 74 | | | | | | | 74 | 74 | | | |
| A9091501 | SLAUGHTERVILLE | OK | | 11/19/2009 | | 71 | | | | | | | 71 | 71 | | | |
| A7101602 | TULSA | OK | | 01/17/2008 | | 1,986 | | | | | | | 1,986 | 1,986 | | | |
| A9030503 | ALBANY | OR | | 04/24/2009 | | 691 | | | | | | | 691 | 691 | | | |
| A9082701 | ALOHA | OR | | 10/15/2009 | | 899 | | | | | | | 899 | 899 | | | |
| B0032603 | BEAVERTON | OR | | 06/18/2010 | | 288 | | | | | | | 288 | 288 | | | |
| B0062502 | BEAVERTON | OR | | 08/13/2010 | | 441 | | | | | | | 441 | 441 | | | |
| B0063001 | BEND | OR | | 09/10/2010 | | 831 | | | | | | | 831 | 831 | | | |
| A8032505 | BEND | OR | | 06/12/2008 | | 850 | | | | | | | 850 | 850 | | | |
| B0041903 | CLACKAMAS | OR | | 06/21/2010 | | 574 | | | | | | | 574 | 574 | | | |
| B0090207 | CORVALLIS | OR | | 11/30/2010 | | 2,101 | | | | | | | 2,101 | 2,101 | | | |
| A8022108 | EUGENE | OR | | 05/07/2008 | | 3,677 | | | | | | | 3,677 | 3,677 | | | |
| B0052003 | GRESHAM | OR | | 07/26/2010 | | 420 | | | | | | | 420 | 420 | | | |
| B0062301 | HAPPY VALLEY | OR | | 09/08/2010 | | 1,261 | | | | | | | 1,261 | 1,261 | | | |
| B0022203 | LAKE OSWEGO | OR | | 04/22/2010 | | 344 | | | | | | | 344 | 344 | | | |
| A9022708 | OREGON CITY | OR | | 04/30/2009 | | 1,966 | | | | | | | 1,966 | 1,966 | | | |
| A8061306 | PENDLETON | OR | | 08/28/2008 | | 414 | | | | | | | 414 | 414 | | | |
| A8061307 | PENDLETON | OR | | 08/28/2008 | | 1,255 | | | | | | | 1,255 | 1,255 | | | |
| A8080603 | PORTLAND | OR | | 09/24/2008 | | 6,033 | | | | | | | 6,033 | 6,033 | | | |
| A9030501 | PORTLAND | OR | | 06/29/2009 | | 2,612 | | | | | | | 2,612 | 2,612 | | | |
| A9031602 | PORTLAND | OR | | 05/20/2009 | | 448 | | | | | | | 448 | 448 | | | |
| A9020304 | PORTLAND | OR | | 04/15/2009 | | 2,494 | | | | | | | 2,494 | 2,494 | | | |
| A9060401 | PORTLAND | OR | | 07/23/2009 | | 481 | | | | | | | 481 | 481 | | | |
| A8032802 | PORTLAND | OR | | 06/18/2008 | | 802 | | | | | | | 802 | 802 | | | |
| A8041101 | PORTLAND | OR | | 07/07/2008 | | 3,682 | | | | | | | 3,682 | 3,682 | | | |
| A8031403 | PORTLAND | OR | | 06/11/2008 | | 1,369 | | | | | | | 1,369 | 1,369 | | | |
| A7051802 | PORTLAND | OR | | 06/26/2008 | | 1,548 | | | | | | | 1,548 | 1,548 | | | |
| B0081701 | PORTLAND | OR | | 11/12/2010 | | 241 | | | | | | | 241 | 241 | | | |
| B0061001 | SALEM | OR | | 10/12/2010 | | 7,036 | | | | | | | 7,036 | 7,036 | | | |
| A7092003 | SALEM | OR | | 12/05/2007 | | 1,199 | | | | | | | 1,199 | 1,199 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9022601 | SALEM | OR | | 04/28/2009 | | 959 | | | | | | | 959 | 959 | | | |
| A9010801 | SALEM | OR | | 04/09/2009 | | 1,373 | | | | | | | 1,373 | 1,373 | | | |
| B0063002 | TROUTDALE | OR | | 03/30/2001 | | 326 | | | | | | | 326 | 326 | | | |
| A8091504 | WEST LINN | OR | | 10/22/2008 | | 903 | | | | | | | 903 | 903 | | | |
| A8033001 | WEST LINN | OR | | 06/19/2008 | | 959 | | | | | | | 959 | 959 | | | |
| A8040701 | WOOD VILLAGE | OR | | 05/22/2008 | | 1,047 | | | | | | | 1,047 | 1,047 | | | |
| A8042501 | BETHLEHEM | PA | | 08/28/2008 | | 4,416 | | | | | | | 4,416 | 4,416 | | | |
| A7110901 | BLOOMSBURG | PA | | 01/15/2008 | | 1,978 | | | | | | | 1,978 | 1,978 | | | |
| A8022105 | ERIE | PA | | 05/22/2008 | | 2,417 | | | | | | | 2,417 | 2,417 | | | |
| A5111004 | FEASTERVILLE | PA | | 02/13/2006 | | 1,202 | | | | | | | 1,202 | 1,202 | | | |
| A5111005 | HORSHAM | PA | | 01/17/2006 | | 2,793 | | | | | | | 2,793 | 2,793 | | | |
| A8070701 | HUNTINGDON VALLEY | PA | | 10/15/2008 | | 610 | | | | | | | 610 | 610 | | | |
| A8031010 | LIMERICK | PA | | 08/22/2008 | | 997 | | | | | | | 997 | 997 | | | |
| B0061402 | NEW HOPE | PA | | 10/01/2010 | | 861 | | | | | | | 861 | 861 | | | |
| A8071501 | NEWTOWN SQUARE | PA | | 10/23/2008 | | 3,180 | | | | | | | 3,180 | 3,180 | | | |
| A7112901 | NORRISTOWN | PA | | 02/27/2008 | | 730 | | | | | | | 730 | 730 | | | |
| A7120605 | PHOENIXVILLE | PA | | 02/26/2008 | | 1,764 | | | | | | | 1,764 | 1,764 | | | |
| A8022805 | PITTSBURGH | PA | | 06/30/2008 | | 8,546 | | | | | | | 8,546 | 8,546 | | | |
| A8021401 | PITTSBURGH | PA | | 04/14/2008 | | 4,260 | | | | | | | 4,260 | 4,260 | | | |
| A5051801 | BENNETTSVILLE | SC | | 08/05/2005 | | 5,530 | | | | | | | 5,530 | 5,530 | | | |
| A8043001 | BLUFFTON | SC | | 07/10/2008 | | 1,086 | | | | | | | 1,086 | 1,086 | | | |
| A9042403 | CHARLESTON | SC | | 08/28/2009 | | 898 | | | | | | | 898 | 898 | | | |
| A8022211 | CHARLESTON | SC | | 05/22/2008 | | 2,048 | | | | | | | 2,048 | 2,048 | | | |
| A8091107 | COLUMBIA | SC | | 11/26/2008 | | 771 | | | | | | | 771 | 771 | | | |
| B0080902 | COLUMBIA | SC | | 11/17/2010 | | 272 | | | | | | | 272 | 272 | | | |
| B0032201 | GREENVILLE | SC | | 05/26/2010 | | 372 | | | | | | | 372 | 372 | | | |
| A8080406 | GREENVILLE | SC | | 09/25/2008 | | 3,823 | | | | | | | 3,823 | 3,823 | | | |
| B0080901 | IRMO | SC | | 11/17/2010 | | 121 | | | | | | | 121 | 121 | | | |
| B0061107 | MAULDIN | SC | | 09/01/2010 | | 688 | | | | | | | 688 | 688 | | | |
| A9110601 | MURRELLS INLET | SC | | 01/22/2010 | | 490 | | | | | | | 490 | 490 | | | |
| A7101704 | NORTH CHARLESTON | SC | | 01/07/2008 | | 1,554 | | | | | | | 1,554 | 1,554 | | | |
| A8022205 | ROCK HILL | SC | | 04/21/2008 | | 716 | | | | | | | 716 | 716 | | | |
| A9103002 | SUMMERVILLE | SC | | 01/12/2010 | | 399 | | | | | | | 399 | 399 | | | |
| A8051601 | BARLETT | TN | | 08/20/2008 | | 751 | | | | | | | 751 | 751 | | | |
| A8012201 | CHATTANOOGA | TN | | 03/17/2008 | | 1,258 | | | | | | | 1,258 | 1,258 | | | |
| B0061101 | CLARKSVILLE | TN | | 08/26/2010 | | 923 | | | | | | | 923 | 923 | | | |
| A8012202 | CORDOVA | TN | | 03/31/2008 | | 1,058 | | | | | | | 1,058 | 1,058 | | | |
| A8040801 | FRANKLIN | TN | | 06/05/2008 | | 3,536 | | | | | | | 3,536 | 3,536 | | | |
| B0062901 | GATLINBURG | TN | | 08/16/2010 | | 1,259 | | | | | | | 1,259 | 1,259 | | | |
| B0062403 | KNOXVILLE | TN | | 09/23/2010 | | 829 | | | | | | | 829 | 829 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7111503 | KNOXVILLE | TN | | 01/30/2008 | | 3,417 | | | | | | | 3,417 | 3,417 | | | |
| A9040602 | KNOXVILLE | TN | | 06/04/2009 | | 822 | | | | | | | 822 | 822 | | | |
| A6061201 | LENOIR CITY | TN | | 08/29/2006 | | 1,345 | | | | | | | 1,345 | 1,345 | | | |
| A8012310 | MEMPHIS | TN | | 04/01/2008 | | 473 | | | | | | | 473 | 473 | | | |
| A9091809 | MEMPHIS | TN | | 12/08/2009 | | 3,426 | | | | | | | 3,426 | 3,426 | | | |
| A9101201 | MEMPHIS | TN | | 12/16/2009 | | 832 | | | | | | | 832 | 832 | | | |
| A7121706 | NASHVILLE | TN | | 02/29/2008 | | 1,226 | | | | | | | 1,226 | 1,226 | | | |
| A8022102 | NASHVILLE | TN | | 05/22/2008 | | 1,103 | | | | | | | 1,103 | 1,103 | | | |
| A7102205 | ABILENE | TX | | 02/28/2008 | | 490 | | | | | | | 490 | 490 | | | |
| A8081204 | ABILENE | TX | | 10/23/2008 | | 1,078 | | | | | | | 1,078 | 1,078 | | | |
| A8082505 | ABILENE | TX | | 11/14/2008 | | 932 | | | | | | | 932 | 932 | | | |
| A9021303 | ADDISON | TX | | 04/07/2009 | | 235 | | | | | | | 235 | 235 | | | |
| A7092105 | ALVIN | TX | | 12/06/2007 | | 1,133 | | | | | | | 1,133 | 1,133 | | | |
| B0021904 | AMARILLO | TX | | 03/04/2010 | | 137 | | | | | | | 137 | 137 | | | |
| A9061609 | ANSON | TX | | 07/30/2009 | | 215 | | | | | | | 215 | 215 | | | |
| B0031701 | ARCOLA | TX | | 05/20/2010 | | 122 | | | | | | | 122 | 122 | | | |
| A9122102 | ARLINGTON | TX | | 02/16/2010 | | 490 | | | | | | | 490 | 490 | | | |
| B0061004 | ARLINGTON | TX | | 08/20/2010 | | 285 | | | | | | | 285 | 285 | | | |
| A9080501 | ARLINGTON | TX | | 09/30/2009 | | 162 | | | | | | | 162 | 162 | | | |
| A9040801 | ARLINGTON | TX | | 05/29/2009 | | 146 | | | | | | | 146 | 146 | | | |
| A9031301 | ARLINGTON | TX | | 06/18/2009 | | 873 | | | | | | | 873 | 873 | | | |
| A7110504 | ARLINGTON | TX | | 01/15/2008 | | 1,761 | | | | | | | 1,761 | 1,761 | | | |
| A8022103 | ARLINGTON | TX | | 05/16/2008 | | 876 | | | | | | | 876 | 876 | | | |
| A7100302 | AUSTIN | TX | | 12/10/2007 | | 1,221 | | | | | | | 1,221 | 1,221 | | | |
| A7092110 | AUSTIN | TX | | 12/10/2007 | | 1,412 | | | | | | | 1,412 | 1,412 | | | |
| A7091102 | AUSTIN | TX | | 12/13/2007 | | 2,612 | | | | | | | 2,612 | 2,612 | | | |
| A9040705 | AUSTIN | TX | | 07/10/2009 | | 544 | | | | | | | 544 | 544 | | | |
| A8082003 | AUSTIN | TX | | 10/23/2008 | | 3,450 | | | | | | | 3,450 | 3,450 | | | |
| A8080802 | AUSTIN | TX | | 10/15/2008 | | 1,697 | | | | | | | 1,697 | 1,697 | | | |
| A8091203 | AUSTIN | TX | | 11/18/2008 | | 1,257 | | | | | | | 1,257 | 1,257 | | | |
| A8041804 | AUSTIN | TX | | 07/16/2008 | | 764 | | | | | | | 764 | 764 | | | |
| A8052802 | AUSTIN | TX | | 07/23/2008 | | 1,112 | | | | | | | 1,112 | 1,112 | | | |
| A9122105 | AUSTIN | TX | | 01/20/2000 | | 236 | | | | | | | 236 | 236 | | | |
| B0052102 | AUSTIN | TX | | 07/28/2010 | | 433 | | | | | | | 433 | 433 | | | |
| A8052901 | BAYTOWN | TX | | 08/15/2008 | | 3,748 | | | | | | | 3,748 | 3,748 | | | |
| A7092005 | BAYTOWN | TX | | 12/12/2007 | | 3,649 | | | | | | | 3,649 | 3,649 | | | |
| B0032604 | BEAUMONT | TX | | 06/08/2010 | | 373 | | | | | | | 373 | 373 | | | |
| B0070901 | BEAUMONT | TX | | 09/14/2010 | | 1,074 | | | | | | | 1,074 | 1,074 | | | |
| A7120414 | BEDFORD | TX | | 01/22/2008 | | 1,162 | | | | | | | 1,162 | 1,162 | | | |
| B0010701 | BLOSSOM | TX | | 01/21/2010 | | 71 | | | | | | | 71 | 71 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0011903 | BOERNE | TX | | 02/17/2000 | | 113 | | | | | | | 113 | 113 | | | |
| A9061604 | BORGER | TX | | 07/30/2009 | | 211 | | | | | | | 211 | 211 | | | |
| A9102702 | BROOKSHIRE | TX | | 11/24/2009 | | 115 | | | | | | | 115 | 115 | | | |
| A8022801 | BROWNSVILLE | TX | | 04/24/2008 | | 3,416 | | | | | | | 3,416 | 3,416 | | | |
| A9061101 | BRYAN | TX | | 07/01/2009 | | 211 | | | | | | | 211 | 211 | | | |
| A9032102 | BULLARD | TX | | 05/21/2009 | | 311 | | | | | | | 311 | 311 | | | |
| B0012502 | CANTON | TX | | 02/11/2010 | | 284 | | | | | | | 284 | 284 | | | |
| B0021905 | CANYON LAKE | TX | | 03/18/2010 | | 185 | | | | | | | 185 | 185 | | | |
| B0082401 | CARROLLTON | TX | | 11/01/2010 | | 316 | | | | | | | 316 | 316 | | | |
| B0061002 | CEDAR HILL | TX | | 08/20/2010 | | 330 | | | | | | | 330 | 330 | | | |
| A9061105 | CISCO | TX | | 08/04/2009 | | 189 | | | | | | | 189 | 189 | | | |
| A7101205 | CLEBURNE | TX | | 12/13/2007 | | 775 | | | | | | | 775 | 775 | | | |
| A8110504 | CLEVELAND | TX | | 02/09/2009 | | 781 | | | | | | | 781 | 781 | | | |
| A8021305 | COLLEGE STATION | TX | | 04/04/2008 | | 1,023 | | | | | | | 1,023 | 1,023 | | | |
| A9061106 | COMANCHE | TX | | 07/21/2009 | | 225 | | | | | | | 225 | 225 | | | |
| A9042803 | CONROE | TX | | 08/25/2009 | | 203 | | | | | | | 203 | 203 | | | |
| A9042307 | CONROE | TX | | 06/25/2009 | | 1,363 | | | | | | | 1,363 | 1,363 | | | |
| A9042308 | CONROE | TX | | 06/25/2009 | | 2,188 | | | | | | | 2,188 | 2,188 | | | |
| A9030412 | CONROE | TX | | 05/21/2009 | | 486 | | | | | | | 486 | 486 | | | |
| A8090403 | CORPUS CHRISTI | TX | | 11/24/2008 | | 2,983 | | | | | | | 2,983 | 2,983 | | | |
| A8012307 | CORPUS CHRISTI | TX | | 03/14/2008 | | 1,397 | | | | | | | 1,397 | 1,397 | | | |
| B0082503 | CORPUS CHRISTI | TX | | 11/22/2010 | | 321 | | | | | | | 321 | 321 | | | |
| B0061105 | CYPRESS | TX | | 08/02/2010 | | 712 | | | | | | | 712 | 712 | | | |
| B0031001 | CYPRESS | TX | | 05/20/2010 | | 498 | | | | | | | 498 | 498 | | | |
| A7120607 | CYPRESS | TX | | 03/05/2008 | | 1,397 | | | | | | | 1,397 | 1,397 | | | |
| A7101101 | DALLAS | TX | | 01/31/2008 | | 868 | | | | | | | 868 | 868 | | | |
| A7122402 | DALLAS | TX | | 04/23/2008 | | 1,065 | | | | | | | 1,065 | 1,065 | | | |
| A8013001 | DALLAS | TX | | 03/31/2008 | | 2,241 | | | | | | | 2,241 | 2,241 | | | |
| A8081405 | DALLAS | TX | | 10/01/2008 | | 6,727 | | | | | | | 6,727 | 6,727 | | | |
| A8082006 | DALLAS | TX | | 09/30/2008 | | 2,866 | | | | | | | 2,866 | 2,866 | | | |
| A8042802 | DALLAS | TX | | 07/02/2008 | | 3,204 | | | | | | | 3,204 | 3,204 | | | |
| A8061204 | DALLAS | TX | | 08/15/2008 | | 2,233 | | | | | | | 2,233 | 2,233 | | | |
| A9021001 | DALLAS | TX | | 03/31/2009 | | 1,642 | | | | | | | 1,642 | 1,642 | | | |
| B0042702 | DALLAS | TX | | 07/01/2010 | | 596 | | | | | | | 596 | 596 | | | |
| A9102002 | DALLAS | TX | | 12/30/2009 | | 358 | | | | | | | 358 | 358 | | | |
| B0043001 | DESOTO | TX | | 06/24/2010 | | 195 | | | | | | | 195 | 195 | | | |
| A9032103 | EAST BERNARD | TX | | 05/21/2009 | | 298 | | | | | | | 298 | 298 | | | |
| A8091501 | EDINBURG | TX | | 11/19/2008 | | 400 | | | | | | | 400 | 400 | | | |
| A9040101 | EL PASO | TX | | 06/09/2009 | | 304 | | | | | | | 304 | 304 | | | |
| A9040701 | EL PASO | TX | | 06/30/2009 | | 1,757 | | | | | | | 1,757 | 1,757 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0020904 | EL PASO | TX | | 03/31/2010 | | 146 | | | | | | | 146 | 146 | | | |
| B0060202 | EL PASO | TX | | 08/05/2010 | | 535 | | | | | | | 535 | 535 | | | |
| A9082401 | FARMERS BRANCH | TX | | 10/30/2009 | | 3,135 | | | | | | | 3,135 | 3,135 | | | |
| A9061606 | FORT WORTH | TX | | 03/23/2010 | | 214 | | | | | | | 214 | 214 | | | |
| A8121510 | FORT WORTH | TX | | 02/25/2009 | | 660 | | | | | | | 660 | 660 | | | |
| A8020805 | FORT WORTH | TX | | 04/18/2008 | | 1,308 | | | | | | | 1,308 | 1,308 | | | |
| A8030610 | FORT WORTH | TX | | 06/05/2008 | | 932 | | | | | | | 932 | 932 | | | |
| A6091504 | FORT WORTH | TX | | 01/10/2007 | | 1,035 | | | | | | | 1,035 | 1,035 | | | |
| B0061003 | FORT WORTH | TX | | 08/20/2010 | | 348 | | | | | | | 348 | 348 | | | |
| B0072304 | FORT WORTH | TX | | 11/17/2010 | | 986 | | | | | | | 986 | 986 | | | |
| B0090703 | FORT WORTH | TX | | 11/12/2010 | | 375 | | | | | | | 375 | 375 | | | |
| B0043002 | FORT WORTH | TX | | 07/15/2010 | | 603 | | | | | | | 603 | 603 | | | |
| A8082804 | FORTH WORTH | TX | | 10/07/2008 | | 2,597 | | | | | | | 2,597 | 2,597 | | | |
| B0012501 | FT. WORTH | TX | | 03/18/2010 | | 169 | | | | | | | 169 | 169 | | | |
| A8082005 | GARLAND | TX | | 09/30/2008 | | 3,432 | | | | | | | 3,432 | 3,432 | | | |
| A8121511 | GARLAND | TX | | 02/25/2009 | | 798 | | | | | | | 798 | 798 | | | |
| A8022602 | GARLAND | TX | | 05/01/2008 | | 1,157 | | | | | | | 1,157 | 1,157 | | | |
| A9032106 | GLADEWATER | TX | | 08/06/2009 | | 208 | | | | | | | 208 | 208 | | | |
| A9090401 | GLEN ROSE | TX | | 10/06/2009 | | 121 | | | | | | | 121 | 121 | | | |
| A8082002 | GRAND PRAIRIE | TX | | 09/30/2008 | | 2,033 | | | | | | | 2,033 | 2,033 | | | |
| A8052301 | GRAND PRAIRIE | TX | | 07/23/2008 | | 1,869 | | | | | | | 1,869 | 1,869 | | | |
| A8060502 | GRANDPRAIRIE | TX | | 08/14/2008 | | 937 | | | | | | | 937 | 937 | | | |
| B0031703 | GRAPE CREEK | TX | | 04/01/2010 | | 129 | | | | | | | 129 | 129 | | | |
| A8090401 | GREENVILLE | TX | | 11/14/2008 | | 880 | | | | | | | 880 | 880 | | | |
| A9062201 | HAMILTON | TX | | 08/27/2009 | | 224 | | | | | | | 224 | 224 | | | |
| B0010702 | HARDIN | TX | | 01/21/2010 | | 75 | | | | | | | 75 | 75 | | | |
| A8020809 | HARKER HEIGHTS | TX | | 04/18/2008 | | 358 | | | | | | | 358 | 358 | | | |
| A8051501 | HILLSBORO | TX | | 07/14/2008 | | 924 | | | | | | | 924 | 924 | | | |
| A8052305 | HOUSTON | TX | | 07/24/2008 | | 1,300 | | | | | | | 1,300 | 1,300 | | | |
| A8061301 | HOUSTON | TX | | 09/17/2008 | | 13,282 | | | | | | | 13,282 | 13,282 | | | |
| A8071801 | HOUSTON | TX | | 09/29/2008 | | 6,076 | | | | | | | 6,076 | 6,076 | | | |
| A8092904 | HOUSTON | TX | | 11/25/2008 | | 754 | | | | | | | 754 | 754 | | | |
| A8091802 | HOUSTON | TX | | 11/25/2008 | | 948 | | | | | | | 948 | 948 | | | |
| A8093006 | HOUSTON | TX | | 11/21/2008 | | 1,692 | | | | | | | 1,692 | 1,692 | | | |
| A8112101 | HOUSTON | TX | | 01/30/2009 | | 299 | | | | | | | 299 | 299 | | | |
| A8091101 | HOUSTON | TX | | 11/21/2008 | | 1,954 | | | | | | | 1,954 | 1,954 | | | |
| A8080602 | HOUSTON | TX | | 09/09/2008 | | 11,255 | | | | | | | 11,255 | 11,255 | | | |
| A9042310 | HOUSTON | TX | | 06/25/2009 | | 1,813 | | | | | | | 1,813 | 1,813 | | | |
| A9042311 | HOUSTON | TX | | 06/25/2009 | | 2,376 | | | | | | | 2,376 | 2,376 | | | |
| A9042303 | HOUSTON | TX | | 06/25/2009 | | 415 | | | | | | | 415 | 415 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9042304 | HOUSTON | TX | | 06/25/2009 | | 715 | | | | | | | 715 | 715 | | | |
| A9042305 | HOUSTON | TX | | 06/25/2009 | | 1,173 | | | | | | | 1,173 | 1,173 | | | |
| A9031307 | HOUSTON | TX | | 06/03/2009 | | 601 | | | | | | | 601 | 601 | | | |
| A9030411 | HOUSTON | TX | | 04/29/2009 | | 461 | | | | | | | 461 | 461 | | | |
| A8112603 | HOUSTON | TX | | 02/24/2009 | | 149 | | | | | | | 149 | 149 | | | |
| A9020301 | HOUSTON | TX | | 03/31/2009 | | 1,015 | | | | | | | 1,015 | 1,015 | | | |
| A8012401 | HOUSTON | TX | | 05/05/2008 | | 3,076 | | | | | | | 3,076 | 3,076 | | | |
| A7121903 | HOUSTON | TX | | 02/12/2008 | | 2,337 | | | | | | | 2,337 | 2,337 | | | |
| A8022903 | HOUSTON | TX | | 05/20/2008 | | 1,459 | | | | | | | 1,459 | 1,459 | | | |
| A8022015 | HOUSTON | TX | | 06/27/2008 | | 638 | | | | | | | 638 | 638 | | | |
| A8031201 | HOUSTON | TX | | 04/24/2008 | | 673 | | | | | | | 673 | 673 | | | |
| A8031902 | HOUSTON | TX | | 05/05/2008 | | 992 | | | | | | | 992 | 992 | | | |
| A8033104 | HOUSTON | TX | | 06/23/2008 | | 1,061 | | | | | | | 1,061 | 1,061 | | | |
| A6090801 | HOUSTON | TX | | 11/17/2006 | | 2,093 | | | | | | | 2,093 | 2,093 | | | |
| A7092104 | HOUSTON | TX | | 12/06/2007 | | 1,976 | | | | | | | 1,976 | 1,976 | | | |
| A7082104 | HOUSTON | TX | | 01/14/2008 | | 704 | | | | | | | 704 | 704 | | | |
| A5050801 | HOUSTON | TX | | 07/29/2005 | | 2,690 | | | | | | | 2,690 | 2,690 | | | |
| A7101103 | HOUSTON | TX | | 12/20/2007 | | 1,918 | | | | | | | 1,918 | 1,918 | | | |
| A7103109 | HOUSTON | TX | | 01/15/2008 | | 4,800 | | | | | | | 4,800 | 4,800 | | | |
| A7102301 | HOUSTON | TX | | 12/20/2007 | | 1,229 | | | | | | | 1,229 | 1,229 | | | |
| A7102403 | HOUSTON | TX | | 01/09/2008 | | 928 | | | | | | | 928 | 928 | | | |
| A7112007 | HOUSTON | TX | | 01/23/2008 | | 1,647 | | | | | | | 1,647 | 1,647 | | | |
| B0021001 | HOUSTON | TX | | 03/31/2010 | | 461 | | | | | | | 461 | 461 | | | |
| B0021101 | HOUSTON | TX | | 04/01/2010 | | 1,287 | | | | | | | 1,287 | 1,287 | | | |
| B0030103 | HOUSTON | TX | | 05/24/2010 | | 648 | | | | | | | 648 | 648 | | | |
| B0022604 | HOUSTON | TX | | 04/30/2010 | | 576 | | | | | | | 576 | 576 | | | |
| B0040502 | HOUSTON | TX | | 06/30/2010 | | 607 | | | | | | | 607 | 607 | | | |
| B0090201 | HOUSTON | TX | | 09/15/2005 | | 276 | | | | | | | 276 | 276 | | | |
| B0081202 | HOUSTON | TX | | 10/29/2010 | | 423 | | | | | | | 423 | 423 | | | |
| B0081101 | HUMBLE | TX | | 10/26/2010 | | 763 | | | | | | | 763 | 763 | | | |
| A6081001 | HUMBLE | TX | | 10/30/2006 | | 1,033 | | | | | | | 1,033 | 1,033 | | | |
| A8031903 | HUMBLE | TX | | 06/13/2008 | | 2,059 | | | | | | | 2,059 | 2,059 | | | |
| A8022208 | HUMBLE | TX | | 04/22/2008 | | 937 | | | | | | | 937 | 937 | | | |
| A9061702 | ITASCA | TX | | 08/13/2009 | | 75 | | | | | | | 75 | 75 | | | |
| A9081905 | JOAQUIN | TX | | 09/17/2009 | | 87 | | | | | | | 87 | 87 | | | |
| A9040104 | KATY | TX | | 06/10/2009 | | 1,336 | | | | | | | 1,336 | 1,336 | | | |
| A8060401 | KATY | TX | | 02/02/2009 | | 557 | | | | | | | 557 | 557 | | | |
| A7091304 | KATY | TX | | 12/05/2007 | | 3,680 | | | | | | | 3,680 | 3,680 | | | |
| B0040801 | KATY | TX | | 05/28/2010 | | 213 | | | | | | | 213 | 213 | | | |
| A8011605 | KELLER | TX | | 04/15/2008 | | 547 | | | | | | | 547 | 547 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8121501 | KILLEEN | TX | | 01/29/2009 | | 1,808 | | | | | | | 1,808 | 1,808 | | | |
| A8041801 | KYLE | TX | | 06/30/2008 | | 1,406 | | | | | | | 1,406 | 1,406 | | | |
| A9102101 | LA MARQUE | TX | | 10/29/2009 | | 86 | | | | | | | 86 | 86 | | | |
| B0070902 | LA PORTE | TX | | 09/15/2010 | | 738 | | | | | | | 738 | 738 | | | |
| B0010603 | LAKE HILLS | TX | | 02/04/2010 | | 185 | | | | | | | 185 | 185 | | | |
| A9021003 | LANCASTER | TX | | 03/31/2009 | | 1,978 | | | | | | | 1,978 | 1,978 | | | |
| A7101102 | LANCASTER | TX | | 12/19/2007 | | 1,456 | | | | | | | 1,456 | 1,456 | | | |
| A8070102 | LAREDO | TX | | 10/01/2008 | | 1,184 | | | | | | | 1,184 | 1,184 | | | |
| B0030902 | LAREDO | TX | | 05/20/2010 | | 389 | | | | | | | 389 | 389 | | | |
| A8093004 | LEWISVILLE | TX | | 11/25/2008 | | 462 | | | | | | | 462 | 462 | | | |
| A9062202 | LLANO | TX | | 09/24/2009 | | 110 | | | | | | | 110 | 110 | | | |
| A8082504 | LONGVIEW | TX | | 11/14/2008 | | 899 | | | | | | | 899 | 899 | | | |
| A9081901 | LUBBOCK | TX | | 09/29/2009 | | 91 | | | | | | | 91 | 91 | | | |
| A7102407 | MCKINNEY | TX | | 12/11/2007 | | 1,685 | | | | | | | 1,685 | 1,685 | | | |
| A9032101 | MEMPHIS | TX | | 05/21/2009 | | 236 | | | | | | | 236 | 236 | | | |
| A8060201 | MIDLAND | TX | | 08/22/2008 | | 1,029 | | | | | | | 1,029 | 1,029 | | | |
| B0032403 | MIDLAND | TX | | 04/15/2010 | | 193 | | | | | | | 193 | 193 | | | |
| A9122301 | MIDLAND | TX | | 02/26/2010 | | 605 | | | | | | | 605 | 605 | | | |
| B0041503 | MISSION | TX | | 06/04/2010 | | 317 | | | | | | | 317 | 317 | | | |
| A7092703 | MISSOURI CITY | TX | | 12/14/2007 | | 724 | | | | | | | 724 | 724 | | | |
| A70927033 | MISSOURI CITY | TX | | 09/29/2008 | | 1,020 | | | | | | | 1,020 | 1,020 | | | |
| A5060101 | MISSOURI CITY | TX | | 08/25/2005 | | 5,808 | | | | | | | 5,808 | 5,808 | | | |
| A9061607 | MOUNT PLEASANT | TX | | 08/13/2009 | | 93 | | | | | | | 93 | 93 | | | |
| A9072801 | MT VERNON | TX | | 09/17/2009 | | 88 | | | | | | | 88 | 88 | | | |
| A5041101 | NASSAU BAY | TX | | 06/13/2005 | | 4,456 | | | | | | | 4,456 | 4,456 | | | |
| B0072102 | NEW BRAUNFELS | TX | | 10/07/2010 | | 1,433 | | | | | | | 1,433 | 1,433 | | | |
| B0061106 | NEW CANEY | TX | | 08/31/2010 | | 896 | | | | | | | 896 | 896 | | | |
| A8012405 | NORTH RICHLAND HILLS | TX | | 03/26/2008 | | 984 | | | | | | | 984 | 984 | | | |
| B0012101 | ODESSA | TX | | 02/11/2010 | | 94 | | | | | | | 94 | 94 | | | |
| B0012102 | ODESSA | TX | | 02/11/2010 | | 184 | | | | | | | 184 | 184 | | | |
| B0021903 | ODESSA | TX | | 03/04/2010 | | 146 | | | | | | | 146 | 146 | | | |
| B0021902 | PARIS | TX | | 03/04/2010 | | 141 | | | | | | | 141 | 141 | | | |
| A9050101 | PASADENA | TX | | 07/20/2009 | | 1,377 | | | | | | | 1,377 | 1,377 | | | |
| B0032510 | PFLUGERVILLE | TX | | 06/03/2010 | | 114 | | | | | | | 114 | 114 | | | |
| B0081702 | PFLUGERVILLE | TX | | 11/12/2010 | | 112 | | | | | | | 112 | 112 | | | |
| A9061102 | PINELAND | TX | | 07/21/2009 | | 243 | | | | | | | 243 | 243 | | | |
| A9021302 | PLANO | TX | | 04/07/2009 | | 895 | | | | | | | 895 | 895 | | | |
| A8082703 | PLANO | TX | | 11/05/2008 | | 2,293 | | | | | | | 2,293 | 2,293 | | | |
| A8090203 | PLANO | TX | | 10/08/2008 | | 2,741 | | | | | | | 2,741 | 2,741 | | | |
| A5051802 | PLANO | TX | | 09/09/2005 | | 2,885 | | | | | | | 2,885 | 2,885 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| B0060801 | PORT ARTHUR | TX | | 07/01/2010 | | 84 | | | | | | | 84 | 84 | | | |
| A9120201 | PORT ARTHUR | TX | | 02/17/2010 | | 186 | | | | | | | 186 | 186 | | | |
| B0010704 | RIO VISTA | TX | | 01/21/2010 | | 70 | | | | | | | 70 | 70 | | | |
| A9061605 | ROCKDALE | TX | | 08/20/2009 | | 212 | | | | | | | 212 | 212 | | | |
| A5030705 | ROCKPORT | TX | | 05/26/2005 | | 1,393 | | | | | | | 1,393 | 1,393 | | | |
| A8082507 | ROCKWALL | TX | | 11/14/2008 | | 795 | | | | | | | 795 | 795 | | | |
| A8091702 | ROUND ROCK | TX | | 11/20/2008 | | 2,218 | | | | | | | 2,218 | 2,218 | | | |
| A9042702 | ROUND ROCK | TX | | 07/17/2009 | | 664 | | | | | | | 664 | 664 | | | |
| A9050402 | ROWLETT | TX | | 06/29/2009 | | 733 | | | | | | | 733 | 733 | | | |
| A8091202 | SACHSE | TX | | 11/20/2008 | | 1,241 | | | | | | | 1,241 | 1,241 | | | |
| A8060202 | SAN ANGELO | TX | | 08/19/2008 | | 1,029 | | | | | | | 1,029 | 1,029 | | | |
| B0052001 | SAN ANGELO | TX | | 06/17/2010 | | 113 | | | | | | | 113 | 113 | | | |
| B0051101 | SAN ANTONIO | TX | | 06/16/2010 | | 1,110 | | | | | | | 1,110 | 1,110 | | | |
| B0030501 | SAN ANTONIO | TX | | 05/10/2010 | | 310 | | | | | | | 310 | 310 | | | |
| A9120802 | SAN ANTONIO | TX | | 01/07/2010 | | 221 | | | | | | | 221 | 221 | | | |
| B0010602 | SAN ANTONIO | TX | | 01/21/2010 | | 206 | | | | | | | 206 | 206 | | | |
| B0062405 | SAN ANTONIO | TX | | 09/30/2010 | | 356 | | | | | | | 356 | 356 | | | |
| B0080607 | SAN ANTONIO | TX | | 10/25/2010 | | 1,019 | | | | | | | 1,019 | 1,019 | | | |
| A9032303 | SAN ANTONIO | TX | | 05/21/2009 | | 519 | | | | | | | 519 | 519 | | | |
| A5110902 | SAN ANTONIO | TX | | 01/17/2006 | | 2,024 | | | | | | | 2,024 | 2,024 | | | |
| A8012309 | SAN ANTONIO | TX | | 03/24/2008 | | 882 | | | | | | | 882 | 882 | | | |
| A8021204 | SAN ANTONIO | TX | | 07/01/2008 | | 8,405 | | | | | | | 8,405 | 8,405 | | | |
| A8011001 | SAN ANTONIO | TX | | 03/07/2008 | | 1,402 | | | | | | | 1,402 | 1,402 | | | |
| A7121202 | SAN ANTONIO | TX | | 01/31/2008 | | 1,626 | | | | | | | 1,626 | 1,626 | | | |
| A8022703 | SAN ANTONIO | TX | | 05/09/2008 | | 1,068 | | | | | | | 1,068 | 1,068 | | | |
| A8033101 | SAN ANTONIO | TX | | 06/19/2008 | | 1,032 | | | | | | | 1,032 | 1,032 | | | |
| B0041502 | SAN JUAN | TX | | 06/04/2010 | | 266 | | | | | | | 266 | 266 | | | |
| B0061005 | SAN MARCOS | TX | | 08/20/2010 | | 262 | | | | | | | 262 | 262 | | | |
| B0081601 | SAN SABA | TX | | 10/26/2010 | | 1,334 | | | | | | | 1,334 | 1,334 | | | |
| A9072802 | SEALY | TX | | 08/25/2009 | | 100 | | | | | | | 100 | 100 | | | |
| A9021204 | SEGUIN | TX | | 04/16/2009 | | 350 | | | | | | | 350 | 350 | | | |
| B0010703 | SEMINOLE | TX | | 01/21/2010 | | 79 | | | | | | | 79 | 79 | | | |
| A9042001 | SHERMAN | TX | | 07/01/2009 | | 383 | | | | | | | 383 | 383 | | | |
| A8093009 | SOUTH HOUSTON | TX | | 11/24/2008 | | 2,004 | | | | | | | 2,004 | 2,004 | | | |
| A8090312 | SPRING | TX | | 11/19/2008 | | 1,650 | | | | | | | 1,650 | 1,650 | | | |
| A8033105 | SPRING | TX | | 06/17/2008 | | 4,506 | | | | | | | 4,506 | 4,506 | | | |
| A8022206 | SPRING | TX | | 05/12/2008 | | 2,438 | | | | | | | 2,438 | 2,438 | | | |
| A8010201 | SPRING | TX | | 03/10/2008 | | 2,212 | | | | | | | 2,212 | 2,212 | | | |
| A8020701 | SPRING | TX | | 04/22/2008 | | 873 | | | | | | | 873 | 873 | | | |
| A5062702 | SPRING | TX | | 09/08/2005 | | 3,529 | | | | | | | 3,529 | 3,529 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7091305 | SPRING | TX | | 12/05/2007 | | 1,884 | | | | | | | 1,884 | 1,884 | | | |
| A7100801 | SPRING | TX | | 12/31/2007 | | 716 | | | | | | | 716 | 716 | | | |
| A8060402 | STAFFORD | TX | | 08/18/2008 | | 879 | | | | | | | 879 | 879 | | | |
| A9042309 | STAFFORD | TX | | 06/25/2009 | | 2,351 | | | | | | | 2,351 | 2,351 | | | |
| B0062805 | SUNNYVALE | TX | | 10/07/2010 | | 536 | | | | | | | 536 | 536 | | | |
| B0030401 | TEMPLE | TX | | 04/01/2010 | | 169 | | | | | | | 169 | 169 | | | |
| B0032402 | TEXAS CITY | TX | | 04/22/2010 | | 241 | | | | | | | 241 | 241 | | | |
| A9122201 | THE WOODLANDS | TX | | 03/10/2010 | | 205 | | | | | | | 205 | 205 | | | |
| A8042301 | THE WOODLANDS | TX | | 07/21/2008 | | 1,256 | | | | | | | 1,256 | 1,256 | | | |
| A6100602 | THE WOODLANDS | TX | | 12/06/2006 | | 3,072 | | | | | | | 3,072 | 3,072 | | | |
| A5080502 | TOMBALL | TX | | 11/10/2005 | | 1,031 | | | | | | | 1,031 | 1,031 | | | |
| A9032104 | TULIA | TX | | 06/05/2009 | | 248 | | | | | | | 248 | 248 | | | |
| A9061608 | TYLER | TX | | 08/27/2009 | | 95 | | | | | | | 95 | 95 | | | |
| A8082506 | TYLER | TX | | 11/14/2008 | | 404 | | | | | | | 404 | 404 | | | |
| A9050102 | UVALDE | TX | | 07/20/2009 | | 328 | | | | | | | 328 | 328 | | | |
| A9061610 | VAN HORN | TX | | 09/30/2009 | | 94 | | | | | | | 94 | 94 | | | |
| B0082501 | WEATHERFORD | TX | | 10/28/2010 | | 782 | | | | | | | 782 | 782 | | | |
| B0032202 | WELLS | TX | | 04/01/2010 | | 155 | | | | | | | 155 | 155 | | | |
| B0041501 | WESLACO | TX | | 06/04/2010 | | 317 | | | | | | | 317 | 317 | | | |
| A8030701 | WICHITA FALLS | TX | | 05/19/2008 | | 640 | | | | | | | 640 | 640 | | | |
| A9120301 | WINTERS | TX | | 02/04/2010 | | 69 | | | | | | | 69 | 69 | | | |
| A8042101 | AMERICAN FORK | UT | | 07/11/2008 | | 1,917 | | | | | | | 1,917 | 1,917 | | | |
| A7111901 | BOUNTIFUL | UT | | 01/14/2008 | | 1,834 | | | | | | | 1,834 | 1,834 | | | |
| A9111702 | BOUNTIFUL | UT | | 01/15/2010 | | 133 | | | | | | | 133 | 133 | | | |
| A8030403 | CEDAR CITY | UT | | 05/27/2008 | | 795 | | | | | | | 795 | 795 | | | |
| A8052902 | CENTERVILLE | UT | | 08/22/2008 | | 1,560 | | | | | | | 1,560 | 1,560 | | | |
| A9113007 | CLEARFIELD | UT | | 02/11/2010 | | 112 | | | | | | | 112 | 112 | | | |
| A8090405 | CLINTON | UT | | 11/12/2008 | | 1,620 | | | | | | | 1,620 | 1,620 | | | |
| A7121303 | DRAPER | UT | | 03/13/2008 | | 1,089 | | | | | | | 1,089 | 1,089 | | | |
| A6120604 | FARMINGTON | UT | | 02/15/2007 | | 1,443 | | | | | | | 1,443 | 1,443 | | | |
| A7120709 | HYDE PARK | UT | | 02/21/2008 | | 806 | | | | | | | 806 | 806 | | | |
| A7120710 | HYDE PARK | UT | | 02/21/2008 | | 759 | | | | | | | 759 | 759 | | | |
| A7120711 | HYDE PARK | UT | | 02/21/2008 | | 677 | | | | | | | 677 | 677 | | | |
| A7102303 | KAYSVILLE | UT | | 01/17/2008 | | 1,790 | | | | | | | 1,790 | 1,790 | | | |
| A8052903 | LAYTON | UT | | 08/22/2008 | | 1,579 | | | | | | | 1,579 | 1,579 | | | |
| A7120418 | LINDON | UT | | 03/27/2008 | | 1,409 | | | | | | | 1,409 | 1,409 | | | |
| A8021301 | LINDON | UT | | 04/15/2008 | | 1,236 | | | | | | | 1,236 | 1,236 | | | |
| A7122103 | LOGAN | UT | | 03/12/2008 | | 1,580 | | | | | | | 1,580 | 1,580 | | | |
| A8081905 | LOGAN | UT | | 10/24/2008 | | 634 | | | | | | | 634 | 634 | | | |
| B0040201 | LOGAN | UT | | 06/14/2010 | | 529 | | | | | | | 529 | 529 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A7122003 | MIDVALE | UT | | 02/08/2008 | | 2,430 | | | | | | | 2,430 | 2,430 | | | |
| A9032501 | MIDWAY | UT | | 12/10/2009 | | 782 | | | | | | | 782 | 782 | | | |
| A9120102 | MORGAN | UT | | 02/16/2010 | | 621 | | | | | | | 621 | 621 | | | |
| A8021405 | NORTH SALT LAKE | UT | | 04/17/2008 | | 1,999 | | | | | | | 1,999 | 1,999 | | | |
| A8022901 | NORTH SALT LAKE | UT | | 05/22/2008 | | 686 | | | | | | | 686 | 686 | | | |
| A7110601 | NORTH SALT LAKE | UT | | 01/29/2008 | | 707 | | | | | | | 707 | 707 | | | |
| A8022017 | OGDEN | UT | | 05/30/2008 | | 854 | | | | | | | 854 | 854 | | | |
| A9111301 | OGDEN | UT | | 12/30/2009 | | 1,873 | | | | | | | 1,873 | 1,873 | | | |
| A8060601 | PROVO | UT | | 08/22/2008 | | 755 | | | | | | | 755 | 755 | | | |
| A9092504 | RIVERTON | UT | | 11/10/2009 | | 921 | | | | | | | 921 | 921 | | | |
| A8081404 | ROY | UT | | 10/27/2008 | | 1,031 | | | | | | | 1,031 | 1,031 | | | |
| A9111701 | ROY | UT | | 01/22/2010 | | 182 | | | | | | | 182 | 182 | | | |
| B0022202 | ROY | UT | | 05/03/2010 | | 295 | | | | | | | 295 | 295 | | | |
| A8082503 | SALT LAKE CITY | UT | | 10/01/2008 | | 260 | | | | | | | 260 | 260 | | | |
| A8082205 | SALT LAKE CITY | UT | | 01/05/2009 | | 334 | | | | | | | 334 | 334 | | | |
| A8082206 | SALT LAKE CITY | UT | | 10/27/2008 | | 1,174 | | | | | | | 1,174 | 1,174 | | | |
| A9032502 | SALT LAKE CITY | UT | | 05/29/2009 | | 919 | | | | | | | 919 | 919 | | | |
| A9030502 | SALT LAKE CITY | UT | | 04/16/2009 | | 259 | | | | | | | 259 | 259 | | | |
| A8022013 | SALT LAKE CITY | UT | | 06/02/2008 | | 1,977 | | | | | | | 1,977 | 1,977 | | | |
| A8021902 | SALT LAKE CITY | UT | | 05/07/2008 | | 1,901 | | | | | | | 1,901 | 1,901 | | | |
| A8021505 | SALT LAKE CITY | UT | | 04/28/2008 | | 457 | | | | | | | 457 | 457 | | | |
| A8011703 | SALT LAKE CITY | UT | | 04/18/2008 | | 1,903 | | | | | | | 1,903 | 1,903 | | | |
| A7100901 | SALT LAKE CITY | UT | | 12/20/2007 | | 4,279 | | | | | | | 4,279 | 4,279 | | | |
| A7111902 | SALT LAKE CITY | UT | | 01/24/2008 | | 783 | | | | | | | 783 | 783 | | | |
| A7112006 | SALT LAKE CITY | UT | | 02/05/2008 | | 2,277 | | | | | | | 2,277 | 2,277 | | | |
| A7072607 | SANDY | UT | | 01/11/2008 | | 2,594 | | | | | | | 2,594 | 2,594 | | | |
| A7092114 | SANDY | UT | | 12/19/2007 | | 1,409 | | | | | | | 1,409 | 1,409 | | | |
| A7092502 | ST GEORGE | UT | | 12/03/2007 | | 4,237 | | | | | | | 4,237 | 4,237 | | | |
| A4092101 | TAYLORSVILLE | UT | | 09/16/2005 | | 2,366 | | | | | | | 2,366 | 2,366 | | | |
| A8082901 | TAYLORSVILLE | UT | | 10/24/2008 | | 349 | | | | | | | 349 | 349 | | | |
| B0062401 | TAYLORSVILLE | UT | | 09/08/2010 | | 441 | | | | | | | 441 | 441 | | | |
| A7102304 | TOOELE | UT | | 04/30/2008 | | 378 | | | | | | | 378 | 378 | | | |
| A8081403 | WEST BOUNTIFUL | UT | | 10/27/2008 | | 966 | | | | | | | 966 | 966 | | | |
| A9120401 | WEST BOUNTIFUL | UT | | 01/27/2010 | | 532 | | | | | | | 532 | 532 | | | |
| A6052609 | WEST JORDAN | UT | | 07/12/2006 | | 2,850 | | | | | | | 2,850 | 2,850 | | | |
| A8040202 | WEST VALLEY CITY | UT | | 06/27/2008 | | 2,102 | | | | | | | 2,102 | 2,102 | | | |
| A9091002 | WEST VALLEY CITY | UT | | 10/20/2009 | | 448 | | | | | | | 448 | 448 | | | |
| A9052101 | WEST VALLEY CITY | UT | | 07/27/2009 | | 698 | | | | | | | 698 | 698 | | | |
| B0060401 | WEST VALLEY CITY | UT | | 08/04/2010 | | 469 | | | | | | | 469 | 469 | | | |
| A7112002 | WOODS CROSS | UT | | 01/10/2008 | | 922 | | | | | | | 922 | 922 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A6052201 | ASHLAND | VA | | 08/07/2006 | | 1,815 | | | | | | | 1,815 | 1,815 | | | |
| A8030505 | CHESAPEAKE | VA | | 05/22/2008 | | 1,100 | | | | | | | 1,100 | 1,100 | | | |
| A8122302 | CHESAPEAKE | VA | | 02/26/2009 | | 1,133 | | | | | | | 1,133 | 1,133 | | | |
| A8081502 | COLONIAL HEIGHTS | VA | | 10/20/2008 | | 1,383 | | | | | | | 1,383 | 1,383 | | | |
| B0042705 | CONCORD | VA | | 05/20/2010 | | 109 | | | | | | | 109 | 109 | | | |
| A6053103 | FREDERICKSBURG | VA | | 08/15/2006 | | 4,139 | | | | | | | 4,139 | 4,139 | | | |
| A6090501 | FREDERICKSBURG | VA | | 01/18/2007 | | 4,118 | | | | | | | 4,118 | 4,118 | | | |
| B0042801 | GOSHEN | VA | | 06/17/2010 | | 100 | | | | | | | 100 | 100 | | | |
| B0052809 | LYNCHBURG | VA | | 07/30/2010 | | 887 | | | | | | | 887 | 887 | | | |
| B0040507 | MIDLOTHIAN | VA | | 07/21/2010 | | 309 | | | | | | | 309 | 309 | | | |
| B0032501 | MIDLOTHIAN | VA | | 04/30/2010 | | 608 | | | | | | | 608 | 608 | | | |
| A8050602 | NEWPORT NEWS | VA | | 07/22/2008 | | 2,227 | | | | | | | 2,227 | 2,227 | | | |
| A8120503 | NORFOLK | VA | | 01/28/2009 | | 715 | | | | | | | 715 | 715 | | | |
| A8021402 | PETERSBURG | VA | | 04/30/2008 | | 2,684 | | | | | | | 2,684 | 2,684 | | | |
| A7110902 | PORTSMOUTH | VA | | 01/25/2008 | | 1,431 | | | | | | | 1,431 | 1,431 | | | |
| A8013101 | QUINTON | VA | | 04/30/2008 | | 909 | | | | | | | 909 | 909 | | | |
| A8011801 | RICHMOND | VA | | 03/27/2008 | | 2,520 | | | | | | | 2,520 | 2,520 | | | |
| A7110107 | ROANOKE | VA | | 01/17/2008 | | 1,880 | | | | | | | 1,880 | 1,880 | | | |
| B0042704 | SUFFOLK | VA | | 06/29/2010 | | 184 | | | | | | | 184 | 184 | | | |
| B0042701 | VICTORIA | VA | | 05/06/2010 | | 216 | | | | | | | 216 | 216 | | | |
| A9042801 | WOODBRIDGE | VA | | 07/20/2009 | | 478 | | | | | | | 478 | 478 | | | |
| A9042201 | ALGONA | WA | | 06/12/2009 | | 4,320 | | | | | | | 4,320 | 4,320 | | | |
| A9101604 | AUBURN | WA | | 12/30/2009 | | 3,305 | | | | | | | 3,305 | 3,305 | | | |
| B0060703 | AUBURN | WA | | 08/18/2010 | | 1,324 | | | | | | | 1,324 | 1,324 | | | |
| A9030602 | BELLINGHAM | WA | | 04/29/2009 | | 342 | | | | | | | 342 | 342 | | | |
| A9021905 | BURLINGTON | WA | | 04/15/2009 | | 446 | | | | | | | 446 | 446 | | | |
| A9060801 | BURLINGTON | WA | | 07/31/2009 | | 861 | | | | | | | 861 | 861 | | | |
| B0011102 | CENTRALIA | WA | | 03/18/2010 | | 342 | | | | | | | 342 | 342 | | | |
| A7101001 | EDGEWOOD | WA | | 12/18/2007 | | 1,003 | | | | | | | 1,003 | 1,003 | | | |
| A7112001 | EVERETT | WA | | 01/10/2008 | | 1,073 | | | | | | | 1,073 | 1,073 | | | |
| A9050801 | EVERETT | WA | | 07/01/2009 | | 3,621 | | | | | | | 3,621 | 3,621 | | | |
| B0020503 | EVERETT | WA | | 03/31/2010 | | 106 | | | | | | | 106 | 106 | | | |
| A9111101 | EVERETT | WA | | 01/29/2010 | | 872 | | | | | | | 872 | 872 | | | |
| A8021102 | KENNEWICK | WA | | 04/01/2008 | | 799 | | | | | | | 799 | 799 | | | |
| B0071603 | KENT | WA | | 09/20/2010 | | 304 | | | | | | | 304 | 304 | | | |
| A8011602 | KINGSTON | WA | | 03/18/2008 | | 1,607 | | | | | | | 1,607 | 1,607 | | | |
| B0060902 | KIRKLAND | WA | | 07/15/2010 | | 4,153 | | | | | | | 4,153 | 4,153 | | | |
| B0061504 | KIRKLAND | WA | | 08/11/2010 | | 2,014 | | | | | | | 2,014 | 2,014 | | | |
| B0050702 | KIRKLAND | WA | | 07/09/2010 | | 994 | | | | | | | 994 | 994 | | | |
| A8070201 | LACEY | WA | | 09/23/2008 | | 7,021 | | | | | | | 7,021 | 7,021 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A9031202 | LYNNWOOD | WA | | 05/21/2009 | | 9,969 | | | | | | | 9,969 | 9,969 | | | |
| B0031101 | MONROE | WA | | 04/15/2010 | | 1,401 | | | | | | | 1,401 | 1,401 | | | |
| A8052801 | MUKILTEO | WA | | 08/04/2008 | | 2,348 | | | | | | | 2,348 | 2,348 | | | |
| A8092903 | OLYMPIA | WA | | 11/19/2008 | | 894 | | | | | | | 894 | 894 | | | |
| A8020807 | PORT ANGELES | WA | | 06/03/2008 | | 1,860 | | | | | | | 1,860 | 1,860 | | | |
| A8011806 | PUYALLUP | WA | | 04/22/2008 | | 4,445 | | | | | | | 4,445 | 4,445 | | | |
| A8011103 | RICHLAND | WA | | 05/08/2008 | | 2,167 | | | | | | | 2,167 | 2,167 | | | |
| A6081501 | RICHLAND | WA | | 09/22/2006 | | 3,627 | | | | | | | 3,627 | 3,627 | | | |
| A8050905 | RICHLAND | WA | | 07/31/2008 | | 2,370 | | | | | | | 2,370 | 2,370 | | | |
| A80509053 | RICHLAND | WA | | 03/31/2010 | | 66 | | | | | | | 66 | 66 | | | |
| A8041601 | SEATTLE | WA | | 07/08/2008 | | 21,592 | | | | | | | 21,592 | 21,592 | | | |
| A8091902 | SEATTLE | WA | | 11/18/2008 | | 301 | | | | | | | 301 | 301 | | | |
| A8091903 | SEATTLE | WA | | 11/18/2008 | | 565 | | | | | | | 565 | 565 | | | |
| A8091503 | SEATTLE | WA | | 11/25/2008 | | 2,065 | | | | | | | 2,065 | 2,065 | | | |
| A9030204 | SEATTLE | WA | | 05/20/2009 | | 1,311 | | | | | | | 1,311 | 1,311 | | | |
| A9040901 | SEATTLE | WA | | 06/25/2009 | | 1,036 | | | | | | | 1,036 | 1,036 | | | |
| A9040902 | SEATTLE | WA | | 06/25/2009 | | 1,295 | | | | | | | 1,295 | 1,295 | | | |
| A8011104 | SEATTLE | WA | | 02/27/2008 | | 1,995 | | | | | | | 1,995 | 1,995 | | | |
| A7121014 | SEATTLE | WA | | 02/25/2008 | | 1,380 | | | | | | | 1,380 | 1,380 | | | |
| A8020601 | SEATTLE | WA | | 04/17/2008 | | 873 | | | | | | | 873 | 873 | | | |
| A8022016 | SEATTLE | WA | | 05/12/2008 | | 8,347 | | | | | | | 8,347 | 8,347 | | | |
| A9102103 | SEATTLE | WA | | 12/22/2009 | | 1,187 | | | | | | | 1,187 | 1,187 | | | |
| B0020507 | SEATTLE | WA | | 03/16/2010 | | 392 | | | | | | | 392 | 392 | | | |
| B0062503 | SEATTLE | WA | | 09/01/2010 | | 1,442 | | | | | | | 1,442 | 1,442 | | | |
| B0061103 | SEATTLE | WA | | 08/20/2010 | | 298 | | | | | | | 298 | 298 | | | |
| B0061104 | SEATTLE | WA | | 08/20/2010 | | 638 | | | | | | | 638 | 638 | | | |
| A9071701 | SETAC | WA | | 10/06/2009 | | 898 | | | | | | | 898 | 898 | | | |
| A8061209 | SHORELINE | WA | | 08/27/2008 | | 1,438 | | | | | | | 1,438 | 1,438 | | | |
| B0012202 | SHORELINE | WA | | 02/15/2000 | | 182 | | | | | | | 182 | 182 | | | |
| A7091307 | SPOKANE | WA | | 12/03/2007 | | 1,004 | | | | | | | 1,004 | 1,004 | | | |
| B0072801 | STANWOOD | WA | | 09/28/2010 | | 496 | | | | | | | 496 | 496 | | | |
| A8011105 | TACOMA | WA | | 03/26/2008 | | 4,063 | | | | | | | 4,063 | 4,063 | | | |
| A8071003 | TACOMA | WA | | 09/30/2008 | | 3,595 | | | | | | | 3,595 | 3,595 | | | |
| A9042802 | TUKWILA | WA | | 07/07/2009 | | 340 | | | | | | | 340 | 340 | | | |
| A8121101 | TUKWILA | WA | | 02/17/2009 | | 467 | | | | | | | 467 | 467 | | | |
| A6121509 | VANCOUVER | WA | | 02/28/2007 | | 4,396 | | | | | | | 4,396 | 4,396 | | | |
| A7102902 | VANCOUVER | WA | | 12/19/2007 | | 1,461 | | | | | | | 1,461 | 1,461 | | | |
| B0071604 | VANCOUVER | WA | | 09/20/2010 | | 261 | | | | | | | 261 | 261 | | | |
| A6053104 | WALLA WALLA | WA | | 10/30/2006 | | 1,767 | | | | | | | 1,767 | 1,767 | | | |
| A6032904 | WALLA WALLA | WA | | 06/26/2006 | | 1,255 | | | | | | | 1,255 | 1,255 | | | |

# 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 | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| A8062701 | YAKIMA | WA | | 09/09/2008 | | 1,653 | | | | | | | 1,653 | 1,653 | | | |
| B0090302 | KIMBERLY | WI | | 11/23/2010 | | 1,353 | | | | | | | 1,353 | 1,353 | | | |
| A7120609 | LAKE GENEVA | WI | | 03/10/2008 | | 1,372 | | | | | | | 1,372 | 1,372 | | | |
| B0020802 | MARSHFIELD | WI | | 04/15/2010 | | 325 | | | | | | | 325 | 325 | | | |
| 0299999 Mortgages with partial repayments | | | | | | 2,423,666 | | | | | | | 2,423,666 | 2,423,666 | | | |
| A8022203 | DELAND | FL | | 06/04/2008 | 02/01/2011 | 89,876 | | | | | | | 89,876 | 53,124 | | (36,752) | (36,752) |
| A7122702 | NEW CARLISLE | OH | | 03/12/2008 | 01/13/2011 | 41,568 | | | | | | | 41,568 | 32,811 | | (8,757) | (8,757) |
| A7121201 | SAN ANTONIO | TX | | 02/04/2008 | 01/13/2011 | 88,898 | | | | | | | 88,898 | 72,829 | | (16,069) | (16,069) |
| A7112905 | DETROIT | MI | | 02/01/2008 | 06/30/2011 | 46,511 | | | | | | | 46,511 | 29,498 | | (17,013) | (17,013) |
| A7091301 | CONCORD | NC | | 12/06/2007 | 06/29/2011 | 80,529 | | | | | | | 80,529 | 37,131 | | (43,398) | (43,398) |
| A7091302 | CONCORD | NC | | 04/14/2008 | 06/29/2011 | 60,512 | | | | | | | 60,512 | 16,513 | | (43,999) | (43,999) |
| A7103101 | AURORA | CO | | 12/17/2007 | 03/30/2011 | 86,462 | | | | | | | 86,462 | 57,915 | | (28,547) | (28,547) |
| A7112104 | SANDY | UT | | 01/30/2008 | 03/17/2011 | 216,558 | | | | | | | 216,558 | 222,297 | | 5,739 | 5,739 |
| A7110106 | LIVERMORE | CA | | 01/10/2008 | 09/26/2011 | 61,654 | | | | | | | 61,654 | 30,571 | | (31,083) | (31,083) |
| A8053004 | SHELBY TOWNSHIP | MI | | 08/14/2008 | 09/29/2011 | 80,365 | | | | | | | 80,365 | 45,980 | | (34,385) | (34,385) |
| A7110101 | LAKELAND | FL | | 12/20/2007 | 10/11/2011 | 62,253 | | | | | | | 62,253 | 48,159 | | (14,094) | (14,094) |
| A8082201 | BURNSVILLE | MN | | 10/27/2008 | 12/16/2011 | 119,089 | | | | | | | 119,089 | 76,446 | | (42,642) | (42,642) |
| A8021103 | ATLANTA | GA | | 04/10/2008 | 12/30/2011 | 54,178 | | | | | | | 54,178 | 36,369 | | (17,809) | (17,809) |
| A8021105 | ATLANTA | GA | | 04/10/2008 | 12/30/2011 | 29,173 | | | | | | | 29,173 | 16,850 | | (12,322) | (12,322) |
| A8021106 | ATLANTA | GA | | 04/10/2008 | 12/30/2011 | 33,337 | | | | | | | 33,337 | 18,509 | | (14,830) | (14,830) |
| 0499999 Mortgages transferred | | | | | | 1,150,963 | | | | | | | 1,150,963 | 795,002 | | (355,961) | (355,961) |
| 0599999 Totals | | | | | | 8,237,069 | | | | | | | 8,237,069 | 7,858,946 | | (378,123) | (378,123) |

# 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 Ident-ification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Desig-nation | 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 B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| BLM0L7-DT-3 | THL CREDIT GREENWAY FUND | | BOSTON | MA | THL CREDIT | | 01/26/2011 | 2 | 10,067,745 | 10,108,649 | 10,108,649 | 40,905 | | | | | 533,321 | 2,937,702 | 11.250 |
| 1599999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | | | 10,067,745 | 10,108,649 | 10,108,649 | 40,905 | | | | | 533,321 | 2,937,702 | X X X |
| 000000-00-0 | AVOMARK AGENCY LLC | | FAIRFIELD | OH | DIRECT | | 01/01/1999 | | 325 | 325 | 325 | (48,851) | | | | | 48,575 | | 100.000 |
| 1699999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Affiliated | | | | | | | | | 325 | 325 | 325 | (48,851) | | | | | 48,575 | | X X X |
| BLM0MZ-JY-3 | 10260 EAST COLFAX AVENUE L | | AURORA | CO | STANCORP MORTGAGE INVE | | 04/14/2011 | 2 | 57,915 | 57,915 | 57,915 | | | | | | | | 8.580 |
| BLM0W5-17-6 | 14250 BURNHAVEN DR LLC | | BURNSVILLE | MN | STANCORP MORTGAGE INVE | | 12/30/2011 | 2 | 76,212 | 76,212 | 76,212 | | | | | | | | 5.800 |
| BLM0K4-T2-3 | 1701 DALTON ROAD LLC L | | NEW CARLISLE | OH | STANCORP MORTGAGE INVE | | 01/13/2011 | 2 | 32,811 | 31,774 | 31,774 | (1,037) | | | | | | | 4.400 |
| BLM0M2-1G-4 | 1857 PATERSON AVENUE LLC | | DELAND | FL | STANCORP MORTGAGE INVE | | 02/28/2011 | 2 | 53,124 | 53,124 | 53,124 | | | | | | | | 8.600 |
| 844990-20-0 | 2716 SOUTH SIXTH AVE LLC L | | TUCSCON | AZ | STANCORP MORTGAGE INVE | | 10/30/2009 | 2 | 28,514 | 28,254 | 28,254 | (107) | | | | | | | 4.370 |
| BLM0TW-08-0 | 320 SOUTH IOWA ST | | LAKELAND | FL | STANCORP MORTGAGE INVE | | 10/27/2011 | 2 | 48,159 | 48,159 | 48,159 | | | | | | | | 8.600 |
| BLM0W6-S2-6 | 425 PEACHTREE HILLS AVE | | ATLANTA | GA | STANCORP MORTGAGE INVE | | 12/30/2011 | 2 | 35,601 | 35,601 | 35,601 | | | | | | | | 3.500 |
| BLM0W6-S3-4 | 425 PEACHTREE HILLS AVE | | ATLANTA | GA | STANCORP MORTGAGE INVE | | 12/30/2011 | 2 | 16,437 | 16,437 | 16,437 | | | | | | | | 3.500 |
| BLM0W6-S4-2 | 425 PEACHTREE HILLS AVE | | ATLANTA | GA | STANCORP MORTGAGE INVE | | 12/30/2011 | 2 | 18,037 | 18,037 | 18,037 | | | | | | | | 3.500 |
| BLM0SU-T2-7 | 51779 VAN DYKE AVENUE LLC | | SHELBY TOWNSHIP | MI | STANCORP MORTGAGE INVE | | 09/30/2011 | 2 | 45,980 | 45,980 | 45,980 | | | | | | | | 4.600 |
| BLM0GJ-2Y-4 | 811 SOUTH BRAWLEY AVENUE | | BRAWLEY | CA | STANCORP MORTGAGE INVE | | 09/30/2010 | 2 | 113,211 | 111,385 | 111,385 | (1,827) | | | | | | | 0.074 |
| BLM0E0-MA-7 | 8910 ASTRONAUT BLVD LLC | | CAPE CANAVERAL | FL | STANCORP MORTGAGE INVE | | 06/30/2010 | 2 | 86,789 | 88,083 | 88,083 | 1,294 | | | | | | | 0.030 |
| BLM0Q3-C7-6 | 9 AND 17-21 UNION STREET N | | CONCORD | NC | STANCORP MORTGAGE INVE | | 06/30/2011 | 2 | 16,513 | 16,513 | 16,513 | | | | | | | | 3.500 |
| BLM0Q3-BK-8 | COMMERCIAL OFFICE UNION S | | CONCORD | NC | STANCORP MORTGAGE INVE | | 06/30/2011 | 2 | 37,131 | 37,131 | 37,131 | | | | | | | | 4.370 |
| BLM0Q3-JC-8 | WEST CONGRESS OFFICE LLC | | DETROIT | MI | STANCORP MORTGAGE INVE | | 06/30/2011 | 2 | 29,498 | 29,498 | 29,499 | | | | | | | | 4.370 |
| 1799999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | | | 695,932 | 694,103 | 694,104 | (1,677) | | | | | | | X X X |
| 3999999 Subtotal Unaffiliated | | | | | | | | | 10,763,677 | 10,802,752 | 10,802,753 | 39,228 | | | | | 533,321 | 2,937,702 | X X X |
| 4099999 Subtotal Affiliated | | | | | | | | | 325 | 325 | 325 | (48,851) | | | | | 48,575 | | X X X |
| 4199999 Totals | | | | | | | | | 10,764,002 | 10,803,077 | 10,803,078 | (9,623) | | | | | 581,896 | 2,937,702 | X X X |

# 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 Ident-ification | 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 |
| BLM0L7-DT-3 | THL CREDIT GREENWAY FUND LLC | BOSTON | MA | THL CREDIT | 01/26/2011 | 2 | 10,473,961 | | | 11.250 |
| 1599999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | 10,473,961 | | | X X X |
| 192998-10-2 | 1003 COLLEGE STATION LLC LPFORCLD | COLLEGE STATION | TX | CIRCUIT CITY | 05/01/2009 | | | 8,190 | | 23.700 |
| BLM0MZ-JY-3 | 10260 EAST COLFAX AVENUE LLC LP REFCL | AURORA | CO | STANCORP MORTGAGE INVESTORS, LLC | 04/14/2011 | 2 | 57,915 | | | 8.580 |
| BLM0K4-T4-9 | 12227 SAN PEDRO AVENUE LLC | SAN ANTONIO | TX | STANCORP MORTGAGE INVESTORS, LLC | 01/13/2011 | 2 | 72,218 | | | 4.400 |
| BLM0W5-17-6 | 14250 BURNHAVEN DR LLC | BURNSVILLE | MN | STANCORP MORTGAGE INVESTORS, LLC | 12/30/2011 | 2 | 76,212 | | | 5.800 |
| BLM0K4-T2-3 | 1701 DALTON ROAD LLC LPFORCLD | NEW CARLISLE | OH | STANCORP MORTGAGE INVESTORS, LLC | 01/13/2011 | 2 | 32,811 | | | 4.400 |
| BLM0M2-1G-4 | 1857 PATERSON AVENUE LLC | DELAND | FL | STANCORP MORTGAGE INVESTORS, LLC | 02/28/2011 | 2 | 53,124 | | | 8.600 |
| BLM0TW-08-0 | 320 SOUTH IOWA ST | LAKELAND | FL | STANCORP MORTGAGE INVESTORS, LLC | 10/27/2011 | 2 | 48,159 | | | 8.600 |
| 596997-10-6 | 4110MIDLAND LLC LPFORCLD | MIDLAND | TX | CIRCUIT CITY | 05/01/2009 | | | 18,225 | | 23.700 |
| BLM0W6-S2-6 | 425 PEACHTREE HILLS AVE | ATLANTA | GA | STANCORP MORTGAGE INVESTORS, LLC | 12/30/2011 | 2 | 35,601 | | | 3.500 |
| BLM0W6-S3-4 | 425 PEACHTREE HILLS AVE | ATLANTA | GA | STANCORP MORTGAGE INVESTORS, LLC | 12/30/2011 | 2 | 16,437 | | | 3.500 |
| BLM0W6-S4-2 | 425 PEACHTREE HILLS AVE | ATLANTA | GA | STANCORP MORTGAGE INVESTORS, LLC | 12/30/2011 | 2 | 18,037 | | | 3.500 |
| 929991-10-7 | 4905 WACO LLC LPFORCLD | WACO | TX | CIRCUIT CITY | 05/01/2009 | | | 6,524 | | 23.700 |
| BLM0SU-T2-7 | 51779 VAN DYKE AVENUE LLC | SHELBY TOWNSHIP | MI | STANCORP MORTGAGE INVESTORS, LLC | 09/30/2011 | 2 | 45,980 | | | 4.600 |
| BLM0Q3-C7-6 | 9 AND 17-21 UNION STREET NORTH LLC | CONCORD | NC | STANCORP MORTGAGE INVESTORS, LLC | 06/30/2011 | 2 | 16,513 | | | 3.500 |
| BLM0Q3-BK-8 | COMMERCIAL OFFICE UNION STREET SOUTH | CONCORD | NC | STANCORP MORTGAGE INVESTORS, LLC | 06/30/2011 | 2 | 37,131 | | | 4.370 |
| BLM0Q3-JC-8 | WEST CONGRESS OFFICE LLC | DETROIT | MI | STANCORP MORTGAGE INVESTORS, LLC | 06/30/2011 | 2 | 29,498 | | | 4.370 |
| 1799999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | 539,636 | 32,939 | | X X X |
| 3999999 Subtotal Unaffiliated | | | | | | | 11,013,597 | 32,939 | | X X X |
| 4199999 Totals | | | | | | | 11,013,597 | 32,939 | | X X X |

# 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 Ident-ification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | 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 Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |
| BLM0L7-DT-3 | THL CREDIT GREENWAY FUN | BOSTON | MA | RETURN OF CAPITAL | 01/26/2011 | 04/01/2011 | 406,215 | | | | | | | 406,215 | 406,215 | | | | 123,980 |
| 1599999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | 406,215 | | | | | | | 406,215 | 406,215 | | | | 123,980 |
| 000000-00-0 | AVOMARK AGENCY LLC | FAIRFIELD | OH | RETURN OF CAPITAL | 01/01/1999 | 12/31/2011 | 675 | | | | | | | 675 | 675 | | | | |
| 1699999 Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Affiliated | | | | | | | 675 | | | | | | | 675 | 675 | | | | |
| 192998-10-2 | 1003 COLLEGE STATION LLC | COLLEGE STATION | TX | RETURN OF CAPITAL | 05/01/2009 | 05/11/2011 | 9,529 | 4,912 | | | | 4,912 | | 14,440 | 14,439 | | | | |
| 192998-10-2 | 1003 COLLEGE STATION LLC | COLLEGE STATION | TX | RETURN OF CAPITAL | 05/01/2009 | 05/13/2011 | 257,347 | (60,402) | | | | (60,402) | | 196,945 | 228,789 | | 31,844 | 31,844 | |
| BLM0K4-T4-9 | 12227 SAN PEDRO AVENUE L | SAN ANTONIO | TX | RETURN OF CAPITAL | 01/13/2011 | 09/23/2011 | 72,218 | | | | | | | 72,218 | 69,891 | | (2,327) | (2,327) | |
| 596997-10-6 | 4110MIDLAND LLC LP | MIDLAND | TX | RETURN OF CAPITAL | 05/01/2009 | 12/21/2011 | 373,172 | (95,156) | | | | (95,156) | | 278,016 | 201,616 | | (76,400) | (76,400) | |
| 929991-10-7 | 4905 WACO LLC LPF | WACO | TX | RETURN OF CAPITAL | 05/01/2009 | 11/10/2011 | 380,627 | (107,451) | | | | (107,451) | | 273,176 | 251,247 | | (21,929) | (21,929) | |
| 898994-20-7 | CC 223 ANDOVER PARK E TU | TUKWILA | WA | RETURN OF CAPITAL | 12/01/2009 | 03/15/2011 | | | | | | | | | 54,201 | | 54,201 | 54,201 | |
| 1799999 Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated | | | | | | | 1,092,893 | (258,097) | | | | (258,097) | | 834,795 | 820,183 | | (14,611) | (14,611) | |
| 104471-1X-5 | RAYMOND JAMES NC TAX CR | ST PETERSBURG | FL | RETURN OF CAPITAL | 08/20/2004 | 09/23/2011 | 230,165 | | | 230,142 | | (230,142) | | 23 | | | (23) | (23) | |
| 3399999 State Low Income Housing Tax Credit - Unaffiliated | | | | | | | 230,165 | | | 230,142 | | (230,142) | | 23 | | | (23) | (23) | |
| 3999999 Subtotal Unaffiliated | | | | | | | 1,729,273 | (258,097) | | 230,142 | | (488,239) | | 1,241,033 | 1,226,398 | | (14,634) | (14,634) | 123,980 |
| 4099999 Subtotal Affiliated | | | | | | | 675 | | | | | | | 675 | 675 | | | | |
| 4199999 Totals | | | | | | | 1,729,948 | (258,097) | | 230,142 | | (488,239) | | 1,241,708 | 1,227,073 | | (14,634) | (14,634) | 123,980 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 912827-7L-0 | US TREASURY N/B | | | | 1 | 212,014 | 100.582 | 201,164 | 200,000 | 200,220 | | (1,899) | | | 4.875 | 3.900 | FA | 3,683 | 9,750 | 01/01/2005 | 02/15/2012 |
| 912828-BH-2 | US TREASURY N/B | | | | 1 | 151,031 | 106.493 | 159,740 | 150,000 | 150,194 | | (159) | | | 4.250 | 4.160 | FA | 2,408 | 6,375 | 09/19/2003 | 08/15/2013 |
| 912828-BH-2 | US TREASURY N/B | SD | | | 1 | 855,844 | 106.493 | 905,191 | 850,000 | 851,100 | | (696) | | | 4.250 | 4.160 | FA | 13,645 | 36,125 | 09/19/2003 | 08/15/2013 |
| 912828-FF-2 | US TREASURY N/B | LS | | | 1 | 150,633 | 119.039 | 178,559 | 150,000 | 150,345 | | (80) | | | 5.125 | 5.060 | MN | 993 | 7,688 | 07/16/2007 | 05/15/2016 |
| 912828-FF-2 | US TREASURY N/B | SD | | | 1 | 642,700 | 119.039 | 761,850 | 640,000 | 641,471 | | (340) | | | 5.125 | 5.060 | MN | 6,413 | 32,800 | 07/16/2007 | 05/15/2016 |
| 912828-LH-1 | US TREASURY N/B | | | | 1 | 29,718,615 | 101.036 | 29,906,656 | 29,600,000 | 29,625,067 | | (40,247) | | | 1.750 | 1.610 | FA | 195,658 | 518,000 | 08/21/2009 | 08/15/2012 |
| 912828-LH-1 | US TREASURY N/B | LS | | | 1 | 1,610,255 | 101.036 | 1,616,576 | 1,600,000 | 1,602,166 | | (3,669) | | | 1.750 | 1.520 | FA | 10,576 | 28,000 | 08/21/2009 | 08/15/2012 |
| 912828-LH-1 | US TREASURY N/B | SD | | | 1 | 3,823,200 | 101.036 | 3,839,368 | 3,800,000 | 3,804,900 | | (7,836) | | | 1.750 | 1.540 | FA | 25,118 | 66,500 | 08/21/2009 | 08/15/2012 |
| 912828-LX-6 | US TREASURY N/B | | | | 1 | 9,491,497 | 101.082 | 9,602,790 | 9,500,000 | 9,497,360 | | 2,895 | | | 1.375 | 1.400 | MN | 16,866 | 130,625 | 12/23/2009 | 11/15/2012 |
| 912828-LX-6 | US TREASURY N/B | SD | | | 1 | 499,552 | 101.082 | 505,410 | 500,000 | 499,862 | | 152 | | | 1.375 | 1.400 | MN | 888 | 6,875 | 12/23/2009 | 11/15/2012 |
| 92923W-AA-8 | WHC-IRS TRUST - GTD | | | 1 | 1 | 1,893,513 | 108.531 | 2,017,522 | 1,858,937 | 1,858,936 | | | | | 6.980 | 4.150 | MN | 16,580 | 129,754 | 01/01/2005 | 05/15/2015 |
| 0199999 U.S. Government - Issuer Obligations | | | | | | 49,048,854 | X X X | 49,694,826 | 48,848,937 | 48,881,621 | | (51,879) | | | X X X | X X X | X X X | 292,828 | 972,492 | X X X | X X X |
| 36202B-SZ-9 | G2 1436 | | | | 1 | 457 | 118.272 | 541 | 457 | 456 | | (1) | | | 10.000 | 9.890 | MON | 4 | 46 | 01/01/2005 | 07/01/2018 |
| 36202B-TK-1 | G2 1454 | | | | 1 | 760 | 120.691 | 919 | 762 | 759 | | (1) | | | 10.000 | 9.930 | MON | 6 | 76 | 01/01/2005 | 01/01/2020 |
| 36202C-EN-9 | G2 1941 | | | | 1 | 3,389 | 105.688 | 3,512 | 3,323 | 3,368 | | (30) | | | 9.500 | 9.030 | MON | 26 | 316 | 01/01/2005 | 12/01/2022 |
| 36202C-QA-4 | G2 2249 | | | | 1 | 4,834 | 119.389 | 5,779 | 4,840 | 4,830 | | (3) | | | 8.000 | 7.950 | MON | 32 | 387 | 01/01/2005 | 12/01/2024 |
| 36202E-HR-3 | G2 3840 | | | | 1 | 4,881,330 | 111.163 | 5,385,839 | 4,844,992 | 4,881,730 | | (8,529) | | | 5.000 | 4.580 | MON | 20,187 | 242,250 | 02/04/2009 | 08/01/2035 |
| 36202A-SA-6 | G2 513 | | | | 1 | 293 | 101.857 | 294 | 288 | 289 | | (1) | | | 10.000 | 9.460 | MON | 2 | 29 | 01/01/2005 | 07/01/2015 |
| 36215C-FC-7 | GN 130763 | | | | 1 | 9,925 | 100.475 | 9,540 | 9,495 | 9,642 | | (77) | | | 10.000 | 8.920 | MON | 79 | 949 | 01/01/2005 | 09/01/2015 |
| 36215U-B6-4 | GN 145061 | | | | 1 | 4,773 | 102.437 | 4,677 | 4,565 | 4,639 | | (36) | | | 10.000 | 8.930 | MON | 38 | 457 | 01/01/2005 | 11/01/2015 |
| 362150-VB-7 | GN 150110 | | | | 1 | 661 | 100.476 | 635 | 632 | 642 | | (5) | | | 10.000 | 8.930 | MON | 5 | 63 | 01/01/2005 | 11/01/2015 |
| 36217Y-GQ-5 | GN 207307 | | | | 1 | 2,725 | 103.877 | 2,703 | 2,602 | 2,660 | | (18) | | | 10.000 | 8.980 | MON | 22 | 260 | 01/01/2005 | 07/01/2017 |
| 36218D-YU-1 | GN 219523 | | | | 1 | 3,560 | 100.410 | 3,531 | 3,517 | 3,534 | | (7) | | | 9.000 | 8.700 | MON | 26 | 317 | 01/01/2005 | 12/01/2017 |
| 36218T-A2-4 | GN 231425 | | | | 1 | 300 | 100.321 | 288 | 287 | 288 | | (3) | | | 10.000 | 8.230 | MON | 2 | 29 | 01/01/2005 | 06/01/2012 |
| 36219D-XZ-0 | GN 246496 | | | | 1 | 2,759 | 103.087 | 2,715 | 2,634 | 2,695 | | (15) | | | 10.000 | 8.840 | MON | 22 | 263 | 01/01/2005 | 04/01/2017 |
| 36219S-KW-8 | GN 257809 | | | | 1 | 9,883 | 117.368 | 11,132 | 9,485 | 9,680 | | (97) | | | 10.000 | 9.140 | MON | 79 | 949 | 01/01/2005 | 03/01/2018 |
| 36220P-K4-3 | GN 283915 | | | | 1 | 929 | 105.046 | 940 | 895 | 913 | | (4) | | | 10.000 | 9.260 | MON | 7 | 90 | 01/01/2005 | 03/01/2019 |
| 36220U-U9-0 | GN 288708 | | | | 1 | 2,090 | 100.413 | 2,078 | 2,069 | 2,079 | | (3) | | | 9.000 | 8.770 | MON | 16 | 186 | 01/01/2005 | 02/01/2020 |
| 362201-UJ-2 | GN 294085 | | | | 1 | 3,545 | 100.488 | 3,439 | 3,422 | 3,496 | | (13) | | | 10.000 | 9.340 | MON | 29 | 342 | 01/01/2005 | 11/01/2020 |
| 362202-FL-2 | GN 294571 | | | | 1 | 6,752 | 100.409 | 6,721 | 6,693 | 6,712 | | (9) | | | 9.000 | 8.760 | MON | 50 | 602 | 01/01/2005 | 09/01/2017 |
| 36223A-N4-0 | GN 302011 | | | | 1 | 67 | 100.368 | 67 | 67 | 67 | | | | | 9.000 | 8.680 | MON | 1 | 6 | 01/01/2005 | 05/01/2013 |
| 362096-2V-0 | GN 63788 | | | | 1 | 480 | 105.498 | 521 | 494 | 489 | | 4 | | | 11.500 | 12.160 | MON | 5 | 57 | 01/01/2005 | 04/01/2013 |
| 362102-6S-9 | GN 69281 | | | | 1 | 339 | 100.532 | 351 | 349 | 346 | | 3 | | | 11.500 | 12.170 | MON | 3 | 40 | 01/01/2005 | 04/01/2013 |
| 3620AC-Q2-3 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 21,380,529 | 112.198 | 22,108,348 | 19,704,761 | 21,230,287 | | (130,024) | | | 5.460 | 3.730 | MON | 89,657 | 1,055,103 | 05/11/2010 | 06/30/2021 |
| 3620AH-L5-0 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 27,739,691 | 109.831 | 28,767,650 | 26,192,650 | 27,579,476 | | (159,396) | | | 5.460 | 4.210 | MON | 119,177 | 1,409,484 | 12/22/2009 | 03/04/2021 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 3620AH-MA-8 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 29,077,870 | 112.127 | 30,187,384 | 26,922,493 | 28,837,728 | | (168,685) | | | 5.546 | 3.980 | MON | 124,427 | 1,473,832 | 02/17/2010 | 09/28/2021 |
| 3620AU-SC-9 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 8,158,451 | 112.094 | 8,465,173 | 7,551,852 | 8,117,285 | | (65,131) | | | 5.500 | 3.920 | MON | 34,613 | 409,422 | 05/14/2010 | 03/01/2022 |
| 36297E-ZE-8 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 5,390,366 | 112.072 | 5,615,284 | 5,010,426 | 5,351,027 | | (40,834) | | | 5.390 | 3.900 | MON | 22,505 | 266,571 | 04/02/2010 | 10/28/2021 |
| 36297K-4A-6 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 17,308,575 | 108.893 | 18,159,582 | 16,676,538 | 17,232,579 | | (45,655) | | | 5.460 | 4.650 | MON | 75,878 | 895,925 | 07/07/2009 | 05/20/2021 |
| 36297K-4D-0 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 11,290,804 | 109.178 | 11,880,136 | 10,881,437 | 11,219,403 | | (49,612) | | | 5.472 | 4.490 | MON | 49,619 | 588,128 | 07/23/2009 | 01/20/2019 |
| 36297K-4L-2 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 11,230,648 | 109.513 | 11,664,296 | 10,651,061 | 11,184,801 | | (32,476) | | | 5.460 | 4.490 | MON | 48,462 | 573,833 | 09/18/2009 | 08/19/2023 |
| 36297K-4P-3 | GNMA II REVERSE MTG - FIXED-RA | | | | 1 | 10,715,689 | 109.457 | 11,080,253 | 10,122,928 | 10,659,678 | | (37,612) | | | 5.460 | 4.410 | MON | 46,059 | 545,568 | 10/15/2009 | 04/22/2023 |
| 83162C-JG-9 | SBAP 1998-20F 1 | | | | 1 | 307,311 | 109.267 | 336,632 | 308,082 | 307,694 | | 157 | | | 6.300 | 6.320 | JD | 1,617 | 19,409 | 02/05/2001 | 06/01/2018 |
| 83162C-LA-9 | SBAP_00-20J | | | | 1 | 1,430,757 | 111.599 | 1,523,390 | 1,365,057 | 1,417,088 | | (24,531) | | | 7.125 | 6.540 | AO | 24,315 | 97,260 | 07/29/2008 | 10/01/2020 |
| 83162C-PG-2 | SBAP_05-20A | | | | 1 | 12,756,435 | 109.675 | 14,271,629 | 13,012,655 | 12,794,507 | | 47,509 | | | 4.860 | 5.030 | JJ | 316,208 | 644,550 | 07/29/2008 | 01/01/2025 |
| 83162C-KA-0 | SBAP_99-20F | | | | 1 | 3,182,954 | 110.601 | 3,392,123 | 3,066,991 | 3,154,406 | | (43,175) | | | 6.800 | 6.310 | JD | 17,380 | 208,555 | 07/29/2008 | 06/01/2019 |
| 831641-EN-1 | SBIC 2008-10B 1 | | | | 1 | 5,905,557 | 110.823 | 6,544,715 | 5,905,557 | 5,905,557 | | | | | 5.725 | 5.710 | MS | 113,006 | 338,093 | 09/18/2008 | 09/01/2018 |
| 831641-DU-6 | SBIC_04-P10B | | | | 1 | 552,250 | 105.821 | 584,397 | 552,250 | 552,250 | | | | | 4.754 | 4.740 | FMAN | 4,388 | 26,254 | 08/18/2004 | 08/02/2014 |
| 831641-DW-2 | SBIC_05-P10A | | | | 1 | 918,040 | 106.309 | 975,959 | 918,040 | 918,040 | | | | | 4.638 | 4.620 | FMAN | 7,116 | 42,579 | 02/16/2005 | 02/01/2015 |
| 831641-DY-8 | SBIC_05-P10B | | | | 1 | 17,070,012 | 105.997 | 18,247,712 | 17,215,310 | 17,122,538 | | 69,582 | | | 4.940 | 5.060 | FMAN | 142,128 | 850,436 | 07/29/2008 | 08/01/2015 |
| 831641-ED-3 | SBIC_06-10B | | | | 1 | 19,893,584 | 107.782 | 21,401,468 | 19,856,254 | 19,893,584 | | | | | 5.535 | 5.480 | MS | 367,352 | 1,111,943 | 07/29/2008 | 09/01/2016 |
| 831641-EA-9 | SBIC_06-P10A | | | | 1 | 5,302,502 | 108.651 | 5,713,004 | 5,258,123 | 5,302,502 | | | | | 5.408 | 5.250 | FMAN | 47,523 | 284,359 | 07/29/2008 | 02/01/2016 |
| 0299999 U.S. Government - Residential Mortgage-Backed Securities | | | | | | 214,551,876 | X X X | 226,365,357 | 206,074,333 | 213,719,744 | | (688,728) | | | X X X | X X X | X X X | 1,672,071 | 11,089,018 | X X X | X X X |
| 0599999 Subtotals – U.S. Governments | | | | | | 263,600,730 | X X X | 276,060,183 | 254,923,270 | 262,601,365 | | (740,607) | | | X X X | X X X | X X X | 1,964,899 | 12,061,510 | X X X | X X X |
| 21987B-AP-3 | CODELCO INC. | | F | | 1FE | 985,890 | 103.264 | 1,032,640 | 1,000,000 | 986,033 | | 143 | | | 3.875 | 4.040 | MN | 6,243 | | 10/27/2011 | 11/03/2021 |
| 50065B-AB-8 | KOREA ELECTRIC POWER CORP | | F | | 1FE | 9,966,400 | 99.697 | 9,969,700 | 10,000,000 | 9,973,969 | | 6,072 | | | 3.000 | 3.070 | AO | 71,667 | 300,000 | 09/27/2010 | 10/05/2015 |
| 0699999 All Other Governments - Issuer Obligations | | | | | | 10,952,290 | X X X | 11,002,340 | 11,000,000 | 10,960,002 | | 6,215 | | | X X X | X X X | X X X | 77,910 | 300,000 | X X X | X X X |
| 1099999 Subtotals – All Other Governments | | | | | | 10,952,290 | X X X | 11,002,340 | 11,000,000 | 10,960,002 | | 6,215 | | | X X X | X X X | X X X | 77,910 | 300,000 | X X X | X X X |
| 13062P-GW-6 | CA ST | | | 1 | 1FE | 1,094,888 | 106.963 | 1,064,282 | 995,000 | 1,015,282 | | (12,232) | | | 5.250 | 3.900 | FA | 21,766 | 52,238 | 08/20/2004 | 08/01/2013 |
| 13062P-XQ-0 | CA ST MBIA-IBC | | | | 1FE | 4,741,437 | 121.032 | 5,028,880 | 4,155,000 | 4,569,243 | | (29,114) | | | 5.250 | 4.120 | FA | 90,891 | 218,138 | 05/03/2005 | 02/01/2023 |
| 20772G-KK-3 | CT VAR-REF-SER B | | | | 1FE | 2,756,345 | 124.600 | 3,115,000 | 2,500,000 | 2,643,800 | | (19,236) | | | 5.250 | 4.210 | JD | 10,938 | 131,250 | 10/28/2005 | 06/01/2018 |
| 365418-CB-6 | GARDEN ST PRESERV TR | | | | 1FE | 2,880,025 | 105.108 | 2,627,700 | 2,500,000 | 2,551,090 | | (59,504) | | | 6.375 | 3.850 | MN | 26,563 | 159,375 | 11/08/2005 | 11/01/2012 |
| 365418-CC-4 | GARDEN ST PRESERV TR | | | | 1FE | 3,625,346 | 110.905 | 3,460,236 | 3,120,000 | 3,251,142 | | (67,902) | | | 6.375 | 3.970 | MN | 33,150 | 198,900 | 11/07/2005 | 11/01/2013 |
| 373384-RP-3 | GEORGIA ST | | | | 1FE | 5,000,000 | 103.854 | 5,192,700 | 5,000,000 | 5,000,000 | | | | | 2.580 | 2.580 | AO | 32,250 | 119,683 | 10/06/2010 | 10/01/2017 |
| 57582N-DN-2 | MASSACHUSETTS ST | | | | 1FE | 8,941,360 | 117.628 | 9,410,240 | 8,000,000 | 8,410,455 | | (97,619) | | | 5.500 | 4.040 | MN | 73,333 | 440,000 | 12/20/2005 | 11/01/2015 |
| 57582N-H3-2 | MASSACHUSETTS ST | | | | 1FE | 4,130,869 | 127.258 | 4,613,103 | 3,625,000 | 3,968,642 | | (42,602) | | | 5.500 | 3.920 | JD | 16,615 | 199,375 | 12/15/2007 | 12/01/2018 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 57582N-UA-1 | MASSACHUSETTS ST | | | 1 | 1FE | 5,331,500 | 111.241 | 5,562,050 | 5,000,000 | 5,110,486 | | (39,974) | | | 5.000 | 4.080 | FA | 104,167 | 250,000 | 11/03/2005 | 08/01/2014 |
| 57582N-UN-3 | MASSACHUSETTS ST | | | | 1FE | 5,494,176 | 115.788 | 5,789,400 | 5,000,000 | 5,191,377 | | (48,835) | | | 5.250 | 4.080 | FA | 109,375 | 262,500 | 01/01/2005 | 08/01/2015 |
| 57582N-XC-4 | MASSACHUSETTS ST | | | | 1FE | 8,170,180 | 112.065 | 8,320,826 | 7,425,000 | 7,654,130 | | (82,928) | | | 5.250 | 3.970 | FA | 162,422 | 389,813 | 01/01/2005 | 08/01/2014 |
| 57582N-XF-7 | MASSACHUSETTS ST | | | | 1FE | 5,555,231 | 119.415 | 5,970,750 | 5,000,000 | 5,250,711 | | (49,042) | | | 5.250 | 4.030 | FA | 109,375 | 262,500 | 01/01/2005 | 08/01/2016 |
| 57582N-XP-5 | MASSACHUSETTS ST | | | | 1FE | 3,971,904 | 128.935 | 4,628,767 | 3,590,000 | 3,852,121 | | (19,243) | | | 5.250 | 4.380 | FA | 78,531 | 188,475 | 11/08/2004 | 08/01/2022 |
| 57582N-XP-5 | MASSACHUSETTS ST | SD | | | 1FE | 3,319,140 | 128.935 | 3,868,050 | 3,000,000 | 3,219,042 | | (16,080) | | | 5.250 | 4.380 | FA | 65,625 | 157,500 | 11/08/2004 | 08/01/2022 |
| 57582P-CV-0 | MASSACHUSETTS ST | | | 1,3 | 1FE | 4,995,000 | 76.878 | 3,843,900 | 5,000,000 | 4,995,538 | | (216) | | | 0.819 | 0.820 | FMAN | 6,788 | 37,860 | 06/15/2007 | 05/01/2037 |
| 594610-PA-9 | MI ST | | | | 1FE | 1,220,296 | 103.783 | 1,146,802 | 1,105,000 | 1,125,377 | | (11,137) | | | 6.250 | 3.970 | MN | 11,510 | 69,063 | 03/31/2006 | 11/01/2012 |
| 594610-6J-1 | MICHIGAN ST | | | | 1FE | 7,000,000 | 101.745 | 7,122,150 | 7,000,000 | 7,000,000 | | | | | 2.302 | 2.300 | MN | 26,857 | 166,064 | 10/14/2010 | 11/01/2014 |
| 604129-NU-6 | MINNESOTA ST | | | 1 | 1FE | 4,078,971 | 115.465 | 4,503,135 | 3,900,000 | 4,041,828 | | (16,198) | | | 4.000 | 3.450 | FA | 65,000 | 156,000 | 08/21/2009 | 08/01/2019 |
| 605579-M7-3 | MS SMALL ENTRPRSE REF | | | | 1FE | 22,234,400 | 108.637 | 21,727,400 | 20,000,000 | 20,546,203 | | (313,172) | | | 5.500 | 3.790 | MS | 366,667 | 1,100,000 | 01/25/2006 | 09/01/2013 |
| 605579-7G-0 | MS ST-REF-SER D | | | | 1FE | 5,192,659 | 112.407 | 5,356,194 | 4,765,000 | 4,933,380 | | (62,820) | | | 5.500 | 4.000 | JJ | 131,038 | 262,075 | 08/02/2007 | 07/01/2014 |
| 646039-GS-0 | NEW JERSEY ST | | | | 1FE | 2,100,830 | 120.809 | 2,295,371 | 1,900,000 | 2,008,121 | | (17,167) | | | 5.125 | 3.970 | JJ | 44,901 | 97,375 | 01/17/2006 | 07/15/2017 |
| 646039-KG-1 | NEW JERSEY ST | | | | 1FE | 703,131 | 123.802 | 773,763 | 625,000 | 669,548 | | (5,863) | | | 5.250 | 4.000 | JJ | 15,130 | 32,813 | 08/16/2005 | 07/15/2018 |
| 658256-ZE-5 | NORTH CAROLINA ST | | | 1 | 1FE | 4,643,650 | 111.696 | 5,584,800 | 5,000,000 | 4,710,045 | | 18,390 | | | 4.500 | 5.190 | MS | 75,000 | 225,000 | 02/29/2008 | 03/01/2023 |
| 675594-AN-5 | OCONEE PCR REF DUKE | | | | 1FE | 1,667,771 | 108.837 | 1,795,811 | 1,650,000 | 1,665,248 | | (2,523) | | | 3.600 | 3.400 | FA | 24,750 | 59,400 | 01/26/2011 | 02/01/2017 |
| 677520-CC-0 | OH REF-COMMON SCHS-D | | | | 1FE | 5,657,750 | 120.983 | 6,049,150 | 5,000,000 | 5,340,560 | | (65,046) | | | 5.500 | 3.900 | MS | 80,972 | 275,000 | 09/06/2006 | 09/15/2016 |
| 677519-7D-6 | OH ST-NAT RES-SER K | | | | 1FE | 1,471,204 | 105.820 | 1,460,316 | 1,380,000 | 1,398,094 | | (13,988) | | | 5.000 | 3.910 | AO | 17,250 | 69,000 | 03/31/2006 | 04/01/2013 |
| 677520-GM-4 | OHIO INFRA IMPT-SER A | | | | 1FE | 1,076,360 | 107.770 | 1,077,700 | 1,000,000 | 1,018,311 | | (10,513) | | | 5.000 | 3.850 | MS | 16,667 | 50,000 | 11/17/2005 | 09/01/2013 |
| 709141-3L-7 | PENNSYLVANIA ST | | | 1 | 1FE | 3,031,924 | 116.577 | 3,264,156 | 2,800,000 | 2,910,952 | | (45,896) | | | 5.000 | 3.920 | JJ | 70,000 | 140,000 | 10/06/2006 | 01/01/2016 |
| 70914P-CT-7 | PENNSYLVANIA ST | | | | 1FE | 13,000,000 | 107.584 | 13,985,920 | 13,000,000 | 13,000,000 | | | | | 3.450 | 3.450 | FA | 186,875 | 448,500 | 12/13/2007 | 08/01/2014 |
| 882720-5A-9 | TEXAS ST | | | | 1FE | 4,288,770 | 111.479 | 4,459,160 | 4,000,000 | 4,087,392 | | (31,616) | | | 5.000 | 4.090 | FA | 83,333 | 200,000 | 01/01/2005 | 08/01/2014 |
| 882720-6H-3 | TEXAS ST | | | 1 | 1FE | 1,434,487 | 110.791 | 1,506,758 | 1,360,000 | 1,382,324 | | (8,064) | | | 5.000 | 4.320 | FA | 28,333 | 68,000 | 06/24/2004 | 08/01/2014 |
| 93974A-7M-0 | WA ST-SER D | | | 1 | 1FE | 4,236,080 | 111.473 | 4,458,920 | 4,000,000 | 4,092,711 | | (28,439) | | | 5.000 | 4.170 | JJ | 100,000 | 200,000 | 06/14/2006 | 01/01/2015 |
| 939741-HQ-0 | WASHINGTON SER A | | | | 1FE | 3,191,139 | 109.502 | 2,983,930 | 2,725,000 | 2,841,062 | | (62,227) | | | 6.750 | 4.030 | FA | 76,641 | 183,938 | 10/18/2005 | 02/01/2015 |
| 1199999 U.S. States, Territories and Possessions (Direct and Guaranteed) | | Issuer O | | | | 156,236,823 | X X X | 162,047,320 | 145,120,000 | 149,454,215 | | (1,260,806) | | | X X X | X X X | X X X | 2,362,713 | 6,869,835 | X X X | X X X |
| 1799999 Subtotals – States, Territories and Possessions (Direct and Guaranteed) | | | | | | 156,236,823 | X X X | 162,047,320 | 145,120,000 | 149,454,215 | | (1,260,806) | | | X X X | X X X | X X X | 2,362,713 | 6,869,835 | X X X | X X X |
| 038681-2G-6 | ARAPAHOE SD #5-RF-B | | | | 1FE | 2,321,480 | 117.016 | 2,340,320 | 2,000,000 | 2,125,979 | | (39,286) | | | 6.500 | 4.210 | JD | 5,778 | 130,000 | 07/12/2006 | 12/15/2014 |
| 038681-2H-4 | ARAPAHOE SD #5-RF-B | | | | 1FE | 5,225,904 | 123.233 | 5,323,666 | 4,320,000 | 4,744,942 | | (96,763) | | | 7.000 | 4.270 | JD | 13,440 | 302,400 | 07/12/2006 | 12/15/2015 |
| 133303-TH-0 | CAMERON CNTY-REF-A | | | 1 | 1FE | 2,855,826 | 111.372 | 2,951,358 | 2,650,000 | 2,726,294 | | (22,641) | | | 5.000 | 4.000 | FA | 50,056 | 132,500 | 07/19/2005 | 02/15/2015 |
| 137087-FH-0 | CANAL SCH DIST | | | | 2FE | 1,371,443 | 106.261 | 1,253,880 | 1,180,000 | 1,218,708 | | (24,932) | | | 6.000 | 3.700 | JD | 5,900 | 70,800 | 03/07/2005 | 12/01/2013 |
| 152735-VG-8 | CENTRAL BUCKS PA SCH DIST | | | | 1FE | 2,655,611 | 106.364 | 2,829,282 | 2,660,000 | 2,656,047 | | (4,972) | | | 3.400 | 3.430 | MN | 11,556 | 51,249 | 03/23/2011 | 05/15/2017 |
| 152735-VY-9 | CENTRAL BUCKS PA SCH DIST | | | | 1FE | 2,593,129 | 123.856 | 3,015,894 | 2,435,000 | 2,536,650 | | (8,341) | | | 5.000 | 4.240 | MN | 15,557 | 121,750 | 07/17/2007 | 05/15/2018 |
| 152735-WG-7 | CENTRAL BUCKS PA SCH DIST | | | | 1FE | 2,971,183 | 122.668 | 3,422,437 | 2,790,000 | 2,906,470 | | (15,753) | | | 5.000 | 4.240 | MN | 17,825 | 78,625 | 07/17/2007 | 05/15/2018 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 167560-FA-4 | CHICAGO ILL MET WTR RECLAMATI | | | | 1 | 283,050 | 104.459 | 266,370 | 255,000 | 259,009 | | (3,751) | | | 5.500 | 3.730 | JD | 1,169 | 14,025 | 03/10/2005 | 12/01/2012 |
| 167560-MF-5 | CHICAGO WTR REF-SER A | | | | 1FE | 11,643,158 | 115.570 | 12,683,808 | 10,975,000 | 11,316,652 | | (79,234) | | | 5.000 | 4.130 | JD | 45,729 | 548,750 | 07/19/2007 | 12/01/2015 |
| 180847-VV-4 | CLARK CNTY NEV | | | 1 | 1FE | 2,169,230 | 104.371 | 2,191,791 | 2,100,000 | 2,109,249 | | (9,827) | | | 5.000 | 4.490 | JD | 8,750 | 105,000 | 01/01/2005 | 12/01/2012 |
| 181144-RB-4 | CLARK SD #37 REF | | | | 1FE | 2,776,411 | 122.225 | 2,976,179 | 2,435,000 | 2,607,387 | | (28,036) | | | 5.500 | 4.030 | JD | 11,160 | 133,925 | 03/01/2005 | 06/01/2017 |
| 181144-RC-2 | CLARK SD #37 REF | | | | 1FE | 2,784,617 | 123.654 | 3,010,975 | 2,435,000 | 2,620,193 | | (27,282) | | | 5.500 | 4.040 | JD | 11,160 | 133,925 | 03/01/2005 | 12/01/2017 |
| 208418-DV-2 | CONROE TEX INDPT SCH DIST | | | 1 | 1 | 776,722 | 103.458 | 708,687 | 685,000 | 692,132 | | (11,181) | | | 5.750 | 4.030 | FA | 14,880 | 39,388 | 03/07/2003 | 08/15/2012 |
| 208418-EB-5 | CONROE TEX INDPT SCH DIST | | | 1 | 1FE | 357,179 | 103.233 | 325,184 | 315,000 | 318,280 | | (5,142) | | | 5.750 | 4.030 | FA | 6,843 | 18,113 | 03/07/2003 | 08/15/2012 |
| 215723-HQ-3 | COOK CNTY ILL CMNTY HIGH SCH | | | | 1FE | 558,354 | 128.994 | 644,970 | 500,000 | 534,580 | | (3,873) | | | 5.500 | 4.390 | JD | 2,292 | 27,500 | 01/01/2005 | 12/01/2019 |
| 215723-HV-2 | COOK CNTY ILL CMNTY HIGH SCH | | | | 1FE | 558,354 | 121.599 | 607,995 | 500,000 | 534,519 | | (3,883) | | | 5.500 | 4.390 | JD | 2,292 | 27,500 | 01/01/2005 | 12/01/2019 |
| 215723-JB-4 | COOK CNTY ILL CMNTY HIGH SCH | | | 1 | 1FE | 703,718 | 122.786 | 804,248 | 655,000 | 671,389 | | (12,958) | | | 5.000 | 4.080 | JD | 2,729 | 32,750 | 01/01/2005 | 12/01/2014 |
| 214381-GN-9 | COOK CNTY ILL SCH DIST NO 099CI | | | 1 | 1FE | 2,149,792 | 107.964 | 1,700,433 | 1,575,000 | 1,650,205 | | (79,381) | | | 9.000 | 3.640 | JD | 11,813 | 141,750 | 01/01/2005 | 12/01/2012 |
| 214399-NU-7 | COOK CNTY ILL SCH DIST NO 100B | | | | 1FE | 1,604,444 | 121.958 | 1,481,790 | 1,215,000 | 1,358,011 | | (45,506) | | | 8.200 | 3.890 | JD | 8,303 | 99,630 | 01/13/2006 | 12/01/2014 |
| 233433-4W-8 | DADE-CC-RMKT 4/01/97 | | | | 1FE | 2,887,035 | 121.089 | 2,881,918 | 2,380,000 | 2,609,478 | | (55,454) | | | 7.125 | 4.310 | AO | 42,394 | 169,575 | 06/21/2006 | 10/01/2015 |
| 358802-XU-5 | FRISCO ISD REF | | | | 1FE | 1,936,195 | 103.061 | 1,860,251 | 1,805,000 | 1,817,145 | | (19,108) | | | 5.000 | 3.880 | FA | 34,094 | 90,250 | 01/01/2005 | 08/15/2012 |
| 346843-CU-7 | FT BEND ISD-SCH BLDG | | | 1 | 1FE | 6,573,164 | 115.306 | 7,615,961 | 6,605,000 | 6,578,142 | | 1,792 | | | 4.200 | 4.240 | FA | 104,799 | 277,410 | 07/09/2009 | 02/15/2022 |
| 382604-VM-5 | GOOSE CREEK TEX CONS INDPT S | | | | 1FE | 3,241,830 | 122.656 | 3,679,680 | 3,000,000 | 3,150,578 | | (17,955) | | | 5.000 | 4.170 | FA | 56,667 | 150,000 | 03/28/2006 | 02/15/2019 |
| 442402-6B-4 | HOUSTON TEX INDPT SCH DIST | | | 1 | 1FE | 2,497,179 | 112.704 | 2,603,462 | 2,310,000 | 2,379,092 | | (20,513) | | | 5.000 | 3.970 | FA | 43,633 | 115,500 | 08/02/2005 | 02/15/2015 |
| 445042-6L-3 | HUMBLE ISD-BLDG-RMKT | | | 1 | 1FE | 7,880,000 | 113.334 | 8,930,719 | 7,880,000 | 7,880,000 | | | | | 4.100 | 4.100 | JD | 14,359 | 323,080 | 06/17/2009 | 06/15/2022 |
| 472628-PH-3 | JEFFERSON-A-REF WTS | | | 1 | 2FE | 1,959,264 | 85.408 | 1,537,344 | 1,800,000 | 1,806,649 | | (26,876) | | | 5.250 | 3.710 | AO | 23,625 | 94,500 | 09/20/2005 | 04/01/2012 |
| 490656-JF-3 | KENT CITY SD-REF-IMPT | | | 1 | 1FE | 1,465,546 | 111.927 | 1,471,840 | 1,315,000 | 1,365,295 | | (16,046) | | | 5.250 | 3.840 | JD | 5,753 | 69,038 | 01/01/2005 | 12/01/2014 |
| 495080-PV-9 | KING SD #403 REF | | | 1 | 1FE | 3,249,330 | 114.379 | 3,431,370 | 3,000,000 | 3,094,716 | | (25,495) | | | 5.000 | 4.000 | JD | 12,500 | 150,000 | 03/09/2005 | 06/01/2015 |
| 498035-M8-4 | KITSAP CNTY-REF | | | 1 | 1FE | 1,405,425 | 113.605 | 1,471,185 | 1,295,000 | 1,338,383 | | (11,339) | | | 5.000 | 3.960 | JJ | 32,375 | 64,750 | 04/29/2005 | 07/01/2015 |
| 513174-KA-9 | LAMAR TEX CONS INDPT SCH DIST | | | 1 | 1FE | 3,219,540 | 109.142 | 3,274,260 | 3,000,000 | 3,056,847 | | (25,331) | | | 5.000 | 4.050 | FA | 56,667 | 150,000 | 07/19/2004 | 02/15/2014 |
| 517138-PD-9 | LARIMER SD IMPT MBIA | | | 1 | 2FE | 635,135 | 122.678 | 613,390 | 500,000 | 548,688 | | (13,940) | | | 7.000 | 3.760 | JD | 1,556 | 35,000 | 01/31/2005 | 12/15/2016 |
| 517840-YQ-1 | LAS VEGAS VY WTR-RF-A | | | | 1FE | 6,887,335 | 109.308 | 7,033,970 | 6,435,000 | 6,585,897 | | (58,636) | | | 5.000 | 3.970 | JD | 26,813 | 321,750 | 09/13/2006 | 06/01/2014 |
| 531666-AP-0 | LICKING CNTY OHIO JT VOCATNL S | | | 1 | 1FE | 588,199 | 104.715 | 554,990 | 530,000 | 536,475 | | (6,836) | | | 5.375 | 4.000 | JD | 2,374 | 28,488 | 03/05/2003 | 12/01/2012 |
| 546071-AB-7 | LOUISA VA INDL DEV AUTH SOLID | | | | 1FE | 5,000,000 | 102.475 | 5,123,750 | 5,000,000 | 5,000,000 | | | | | 2.500 | 2.500 | AO | 31,250 | 62,500 | 03/29/2011 | 09/01/2030 |
| 567373-PD-1 | MARICOPA CNTY ARIZ UNI SCH DIS | | | | 1FE | 1,769,454 | 113.304 | 1,699,560 | 1,500,000 | 1,583,689 | | (31,285) | | | 6.250 | 3.880 | JJ | 46,875 | 93,750 | 10/28/2005 | 07/01/2014 |
| 567423-HJ-0 | MARICOPA USD #89 REF | | | | 1FE | 2,290,177 | 127.074 | 2,541,480 | 2,000,000 | 2,206,626 | | (13,593) | | | 5.500 | 4.340 | JJ | 55,000 | 110,000 | 01/01/2005 | 07/01/2023 |
| 569127-BJ-1 | MARION CNTY-REF | | | | 1FE | 1,162,870 | 128.082 | 1,280,820 | 1,000,000 | 1,098,785 | | (11,293) | | | 5.500 | 3.940 | JD | 4,583 | 55,000 | 09/08/2005 | 06/01/2019 |
| 579100-QG-6 | MC ALLEN TEX INDPT SCH DIST | | | 1 | 1FE | 1,084,240 | 112.114 | 1,121,140 | 1,000,000 | 1,031,101 | | (9,239) | | | 5.000 | 3.930 | FA | 18,889 | 50,000 | 07/20/2005 | 02/15/2015 |
| 581663-S3-6 | MC KINNEY TEX INDPT SCH DIST | | | 1 | 1FE | 5,026,195 | 113.377 | 5,209,673 | 4,595,000 | 4,750,788 | | (46,133) | | | 5.250 | 4.080 | FA | 91,134 | 241,238 | 03/16/2005 | 02/15/2015 |
| 587703-LN-7 | MERCEDES TEX INDPT SCH DIST | | | 1 | 1FE | 1,621,926 | 114.001 | 1,704,315 | 1,495,000 | 1,546,919 | | (13,155) | | | 5.000 | 3.960 | FA | 28,239 | 74,750 | 08/24/2005 | 08/15/2015 |
| 597851-RP-1 | MIDLOTHIAN ISD-REF-A | | | 1 | 1FE | 1,435,217 | 109.055 | 1,428,621 | 1,310,000 | 1,343,240 | | (14,800) | | | 5.250 | 3.980 | FA | 25,982 | 68,775 | 01/01/2005 | 02/15/2014 |
| 618533-XX-6 | MORRISTOWN-REF | | | | 1FE | 1,604,575 | 131.126 | 1,671,857 | 1,275,000 | 1,462,603 | | (24,559) | | | 6.500 | 3.940 | FA | 34,531 | 82,875 | 07/14/2005 | 08/01/2018 |
| 652233-AY-3 | NEWPORT NEWS | | | | 1FE | 119,720 | 127.949 | 140,744 | 110,000 | 116,971 | | (1,037) | | | 5.250 | 4.350 | JJ | 2,888 | 5,775 | 07/19/2007 | 07/01/2020 |
| 652233-AY-3 | NEWPORT NEWS | SD | | | 1FE | 446,228 | 127.949 | 524,591 | 410,000 | 435,984 | | (2,478) | | | 5.250 | 4.350 | JJ | 10,763 | 21,525 | 07/19/2007 | 07/01/2020 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 678841-GU-5 | OK CNTY ISD #89 | | | | 1FE | 2,539,036 | 106.690 | 2,560,560 | 2,400,000 | 2,428,503 | | (18,044) | | | 5.000 | 4.170 | JJ | 60,000 | 120,000 | 01/01/2005 | 07/01/2013 |
| 678841-GA-9 | OK CNTY ISD NO 89 | | | 1 | 1FE | 1,658,790 | 100.381 | 1,570,963 | 1,565,000 | 1,566,324 | | (16,752) | | | 5.000 | 3.900 | FA | 32,604 | 78,250 | 11/17/2005 | 02/01/2012 |
| 681712-PH-2 | OMAHA-REF-CONVNTN/ARE | | | | 1FE | 3,917,971 | 126.525 | 4,510,616 | 3,565,000 | 3,780,631 | | (25,133) | | | 5.250 | 4.270 | AO | 46,791 | 187,163 | 11/14/2005 | 04/01/2019 |
| 720594-LV-0 | PIERCE SD 402-REF | | | 1 | 1FE | 2,785,815 | 113.871 | 2,863,856 | 2,515,000 | 2,619,277 | | (28,076) | | | 5.250 | 3.930 | JD | 11,003 | 132,038 | 05/09/2005 | 06/01/2015 |
| 746673-TL-6 | PUTNAM-REF | | | | 1FE | 1,691,715 | 120.019 | 1,800,285 | 1,500,000 | 1,597,402 | | (16,523) | | | 5.250 | 3.870 | AO | 19,688 | 78,750 | 08/26/2005 | 04/01/2017 |
| 780427-JM-3 | ROYAL OAK CITY SD-REF | | | | 1FE | 3,753,596 | 105.900 | 3,637,665 | 3,435,000 | 3,490,168 | | (39,883) | | | 5.000 | 3.740 | MN | 28,625 | 171,750 | 07/14/2004 | 05/01/2013 |
| 797355-WH-3 | SAN DIEGO USD REF-E2 | | | | 1FE | 2,953,241 | 123.956 | 3,111,296 | 2,510,000 | 2,858,938 | | (21,046) | | | 5.500 | 4.070 | JJ | 69,025 | 138,050 | 02/23/2007 | 07/01/2024 |
| 825434-2L-6 | SHREVEPORT-REF-B | | | | 2FE | 1,128,720 | 119.715 | 1,197,150 | 1,000,000 | 1,071,571 | | (10,126) | | | 5.250 | 3.930 | MS | 17,500 | 52,500 | 09/08/2005 | 03/01/2018 |
| 825434-2M-4 | SHREVEPORT-REF-B | | | | 2FE | 1,131,040 | 120.588 | 1,205,880 | 1,000,000 | 1,078,415 | | (9,339) | | | 5.250 | 3.980 | MS | 17,500 | 52,500 | 09/08/2005 | 03/01/2019 |
| 833714-U9-7 | SOCORRO TEX INDPT SCH DIST | | | 1 | 1FE | 1,080,380 | 117.434 | 1,174,340 | 1,000,000 | 1,046,182 | | (8,998) | | | 5.000 | 3.890 | FA | 18,889 | 50,000 | 12/15/2007 | 08/15/2016 |
| 847082-HF-4 | SPARTANBURG CNTY S C SCH DIS | | | 1 | 1FE | 1,073,618 | 118.846 | 1,188,460 | 1,000,000 | 1,035,835 | | (6,148) | | | 5.000 | 4.210 | MS | 16,667 | 50,000 | 01/01/2005 | 03/01/2017 |
| 848712-MH-5 | SPOKANE SD #81 INT | | | 3 | 1FE | 1,073,249 | 114.394 | 1,407,046 | 1,230,000 | 1,234,791 | | (1,323) | | | 5.000 | 4.870 | JD | 5,125 | 61,500 | 03/31/2005 | 06/01/2015 |
| 864766-G7-9 | SUFFOLK CNTY N Y | | | | 1FE | 2,710,956 | 116.669 | 2,916,725 | 2,500,000 | 2,592,757 | | (19,248) | | | 5.250 | 4.300 | MN | 21,875 | 131,250 | 01/01/2005 | 05/01/2016 |
| 864766-G6-1 | SUFFOLK CNTY NY | | | | 1FE | 2,713,535 | 113.810 | 2,845,250 | 2,500,000 | 2,579,078 | | (21,824) | | | 5.250 | 4.220 | MN | 21,875 | 131,250 | 01/01/2005 | 05/01/2015 |
| 921594-XN-2 | VANCOUVER-REF | | | | 1FE | 1,511,119 | 123.142 | 1,619,317 | 1,315,000 | 1,420,778 | | (15,622) | | | 5.500 | 3.960 | JD | 6,027 | 72,325 | 07/13/2005 | 12/01/2017 |
| 921594-XP-7 | VANCOUVER-REF | | | | 1FE | 1,909,830 | 125.010 | 2,075,166 | 1,660,000 | 1,805,878 | | (18,012) | | | 5.500 | 4.030 | JD | 7,608 | 91,300 | 07/13/2005 | 12/01/2018 |
| 926325-FE-6 | VICTORIA TEX INDPT SCH DIST | | | 1 | 1FE | 809,800 | 112.114 | 835,249 | 745,000 | 768,829 | | (7,081) | | | 5.000 | 3.900 | FA | 14,072 | 37,250 | 06/29/2005 | 02/15/2015 |
| 938361-KJ-0 | WASHINGTON SD 15-REF | | | | 1FE | 3,285,758 | 122.878 | 3,563,462 | 2,900,000 | 3,096,428 | | (31,584) | | | 5.500 | 4.100 | JD | 7,089 | 159,500 | 03/22/2005 | 06/15/2017 |
| 984392-DP-2 | YAKIMA SD #90-E VY | | | | 1FE | 1,772,736 | 113.079 | 1,809,264 | 1,600,000 | 1,659,841 | | (19,082) | | | 5.250 | 3.880 | JD | 7,000 | 84,000 | 04/26/2005 | 12/01/2014 |
| 984657-GT-7 | YAMHILL SD 29J-REF | | | | 1FE | 1,410,068 | 125.786 | 1,578,614 | 1,255,000 | 1,350,992 | | (10,745) | | | 5.500 | 4.290 | JD | 3,068 | 69,025 | 11/08/2005 | 06/15/2019 |
| 988168-2U-3 | YSLETA TEX INDPT SCH DIST | | | 1 | 1FE | 2,992,653 | 117.434 | 3,252,922 | 2,770,000 | 2,897,923 | | (24,924) | | | 5.000 | 3.890 | FA | 52,322 | 138,500 | 12/15/2007 | 08/15/2016 |
| 988168-2W-9 | YSLETA TEX INDPT SCH DIST | | | 1 | 1FE | 1,068,990 | 116.183 | 1,161,830 | 1,000,000 | 1,039,743 | | (7,720) | | | 5.000 | 4.040 | FA | 18,889 | 50,000 | 12/15/2007 | 08/15/2016 |
| 988168-Z5-2 | YSLETA TEX INDPT SCH DIST | | | 1 | 1FE | 951,536 | 114.385 | 1,000,869 | 875,000 | 906,276 | | (7,928) | | | 5.000 | 3.930 | FA | 16,528 | 43,750 | 08/18/2005 | 08/15/2015 |
| 1899999 U.S. Political Subdivisions - Issuer Obligations | | | | | | 158,269,536 | X X X | 166,832,943 | 145,070,000 | 150,837,347 | | (1,371,212) | | | X X X | X X X | X X X | 1,574,745 | 7,295,760 | X X X | X X X |
| 2499999 Subtotals – U.S. Political Subdivisions of States, Territories and Possessio | | | | | | 158,269,536 | X X X | 166,832,943 | 145,070,000 | 150,837,347 | | (1,371,212) | | | X X X | X X X | X X X | 1,574,745 | 7,295,760 | X X X | X X X |
| 011855-BE-2 | AK STD LN-SR-A2 | | | | 1FE | 1,044,290 | 101.953 | 1,019,530 | 1,000,000 | 1,003,369 | | (8,065) | | | 5.000 | 4.160 | JD | 4,167 | 50,000 | 05/18/2006 | 06/01/2012 |
| 010608-C5-4 | ALABAMA ST PUB SCH & COLLEGE | | | | 1FE | 10,000,000 | 108.274 | 10,827,400 | 10,000,000 | 10,000,000 | | | | | 3.500 | 3.500 | JD | 29,167 | 350,000 | 12/05/2007 | 12/01/2014 |
| 011842-NU-1 | ALASKA ST INTL ARPTS REVS | | | | 1FE | 1,603,394 | 103.365 | 1,581,485 | 1,530,000 | 1,542,318 | | (16,071) | | | 5.000 | 3.890 | AO | 19,125 | 76,500 | 12/15/2007 | 10/01/2012 |
| 013493-AL-5 | ALBUQUERQUE WTR IMPT | | | 1 | 1FE | 2,025,894 | 114.274 | 2,131,210 | 1,865,000 | 1,930,325 | | (17,091) | | | 5.000 | 3.910 | JJ | 46,625 | 93,250 | 09/23/2005 | 07/01/2015 |
| 041186-SG-3 | AR ST UNIV-REF-BLDG | | | | 1FE | 1,081,300 | 114.913 | 1,149,130 | 1,000,000 | 1,037,101 | | (7,917) | | | 5.000 | 4.030 | AO | 12,500 | 50,000 | 10/05/2005 | 04/01/2016 |
| 041186-SP-3 | AR ST UNIV-REF-BLDG | | | | 1FE | 1,581,782 | 121.461 | 1,749,038 | 1,440,000 | 1,542,391 | | (7,084) | | | 5.000 | 4.190 | AO | 18,000 | 72,000 | 09/09/2005 | 04/01/2023 |
| 041186-SQ-1 | AR ST UNIV-REF-BLDG | | | | 1FE | 564,146 | 120.547 | 620,817 | 515,000 | 551,571 | | (2,268) | | | 5.000 | 4.240 | AO | 6,438 | 25,750 | 09/09/2005 | 04/01/2024 |
| 041186-SR-9 | AR ST UNIV-REF-BLDG | | | | 1FE | 436,716 | 118.777 | 475,108 | 400,000 | 428,044 | | (1,569) | | | 5.000 | 4.290 | AO | 5,000 | 20,000 | 09/09/2005 | 04/01/2025 |
| 040663-W7-7 | ARIZONA ST UNIV REVS | | | 1 | 1FE | 1,268,795 | 102.659 | 1,180,579 | 1,150,000 | 1,160,162 | | (19,773) | | | 5.500 | 3.700 | JJ | 31,625 | 63,250 | 12/21/2005 | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 052476-EP-9 | AUSTIN TEX WTR & WASTEWATER | | | | 1FE | 5,254,871 | 106.869 | 5,140,399 | 4,810,000 | 4,919,643 | | (76,880) | | | 5.375 | 3.650 | MN | 33,035 | 258,538 | 12/15/2007 | 05/15/2013 |
| 052476-UE-6 | AUSTIN TEX WTR & WASTEWATER | | | 1 | 1FE | 5,887,644 | 109.348 | 6,506,206 | 5,950,000 | 5,894,182 | | 2,947 | | | 4.125 | 4.210 | MN | 31,361 | 245,437 | 11/05/2009 | 11/15/2024 |
| 040647-AZ-2 | AZ ST TRANSN-A-GRANT | | | | 1FE | 5,347,150 | 106.799 | 5,339,950 | 5,000,000 | 5,080,111 | | (50,892) | | | 5.000 | 3.890 | JJ | 125,000 | 250,000 | 03/29/2006 | 07/01/2013 |
| 040660-FX-5 | AZ UNIV COPS RESEARCH | | | | 1FE | 2,520,785 | 106.326 | 2,509,294 | 2,360,000 | 2,395,342 | | (20,282) | | | 5.000 | 4.050 | MS | 39,333 | 118,000 | 01/01/2005 | 09/01/2013 |
| 121822-AT-7 | BURLINGTON KANS ENVIRONMENT | | | | 2FE | 5,000,000 | 105.026 | 5,251,300 | 5,000,000 | 5,000,000 | | | | | 5.375 | 5.370 | MS | 89,583 | 268,750 | 03/06/2008 | 09/01/2035 |
| 129682-AA-8 | CALHOUN CNTY S C SOLID WASTE | | | | 1 | 10,368,300 | 127.171 | 10,809,535 | 8,500,000 | 9,495,317 | | (163,513) | | | 6.750 | 4.270 | MN | 95,625 | 573,750 | 01/24/2006 | 05/01/2017 |
| 13033F-XU-9 | CALIFORNIA HEALTH FACS FING A | | | 1 | 1FE | 535,480 | 111.884 | 559,420 | 500,000 | 530,834 | | (4,646) | | | 5.000 | 3.600 | MN | 3,194 | 25,000 | 03/03/2011 | 11/15/2016 |
| 13033L-KM-8 | CALIFORNIA HEALTH FACS FING A | | | | 1FE | 5,060,050 | 111.740 | 5,587,000 | 5,000,000 | 5,052,521 | | (7,529) | | | 4.000 | 3.790 | FA | 75,556 | 102,778 | 01/26/2011 | 08/15/2017 |
| 130795-D8-7 | CALIFORNIA STATEWIDE CMNTYS | | | | 1FE | 5,427,500 | 114.254 | 5,712,700 | 5,000,000 | 5,354,698 | | (72,803) | | | 5.000 | 3.200 | AO | 62,500 | 250,000 | 01/14/2011 | 04/01/2016 |
| 150462-DS-5 | CEDAR PK UTIL-REF | | | 1 | 1FE | 2,639,590 | 109.337 | 2,700,624 | 2,470,000 | 2,525,918 | | (19,951) | | | 5.000 | 4.070 | FA | 46,656 | 123,500 | 08/05/2005 | 08/15/2014 |
| 167664-RQ-6 | CHICAGO IL PUB BLDG COMM | | | | 1 | 1,300,000 | 133.416 | 1,334,160 | 1,000,000 | 1,182,758 | | (24,938) | | | 7.000 | 4.140 | JJ | 35,000 | 70,000 | 07/26/2005 | 01/01/2020 |
| 181503-DE-0 | CLARK SCH BLDG-REF | | | 1 | 1FE | 1,595,156 | 104.501 | 1,536,165 | 1,470,000 | 1,507,169 | | (15,268) | | | 5.000 | 3.830 | JJ | 33,892 | 73,500 | 07/20/2005 | 07/15/2014 |
| 196454-FM-9 | CO ST TRANS-REF-RAN-B | | | | 1FE | 5,340,034 | 116.124 | 5,806,200 | 5,000,000 | 5,140,952 | | (32,214) | | | 5.000 | 4.210 | JD | 11,111 | 250,000 | 01/01/2005 | 12/15/2015 |
| 19679H-CT-7 | CO WTR REF-REVOLV-A-2 | | | | 1FE | 1,153,810 | 126.440 | 1,264,400 | 1,000,000 | 1,088,154 | | (11,393) | | | 5.500 | 3.980 | MS | 18,333 | 55,000 | 07/27/2005 | 09/01/2018 |
| 19679H-CU-4 | CO WTR REF-REVOLV-A-2 | | | | 1FE | 1,156,760 | 128.465 | 1,284,650 | 1,000,000 | 1,096,040 | | (10,554) | | | 5.500 | 4.030 | MS | 18,333 | 55,000 | 07/27/2005 | 09/01/2019 |
| 191783-EB-1 | COCOA W/S REV-REF | | | | 1FE | 2,105,327 | 124.488 | 2,259,457 | 1,815,000 | 1,989,362 | | (20,473) | | | 5.500 | 3.960 | AO | 24,956 | 99,825 | 09/12/2005 | 10/01/2019 |
| 196630-NQ-6 | COLORADO SPRINGS CO UTIL | | | 1 | 1 | 1,513,050 | 114.964 | 1,517,525 | 1,320,000 | 1,399,999 | | (11,520) | | | 5.875 | 3.990 | MN | 9,909 | 77,550 | 08/12/2005 | 11/15/2017 |
| 196630-PP-6 | COLORADO SPRINGS COLO UTILS | | | 1 | 1 | 6,462,127 | 122.922 | 6,477,989 | 5,270,000 | 5,885,060 | | (69,650) | | | 6.600 | 3.900 | MN | 44,444 | 347,820 | 05/02/2005 | 11/15/2018 |
| 197493-MT-3 | COLUMBIA CNTY GA WTR & SEW R | | | | 1FE | 883,028 | 122.723 | 920,423 | 750,000 | 845,087 | | (9,990) | | | 6.000 | 4.100 | JD | 3,750 | 45,000 | 12/15/2007 | 06/01/2020 |
| 220245-LG-7 | CORPUS CHRISTI UTL-RF | | | | 1FE | 1,682,685 | 121.614 | 1,824,210 | 1,500,000 | 1,592,325 | | (14,643) | | | 5.250 | 3.990 | JJ | 36,313 | 78,750 | 01/10/2005 | 07/15/2017 |
| 207758-HV-8 | CT SPL TAX | | | 1 | 1FE | 11,331,946 | 114.411 | 13,025,692 | 11,385,000 | 11,342,147 | | 3,391 | | | 4.250 | 4.300 | FA | 201,609 | 483,863 | 01/21/2009 | 02/01/2021 |
| 246395-PC-5 | DE HSG SR SFM-SER B | | | 1 | 1FE | 3,370,000 | 100.550 | 3,388,535 | 3,370,000 | 3,370,000 | | | | | 4.900 | 4.900 | JJ | 84,035 | 165,130 | 05/17/2007 | 07/01/2038 |
| 246579-JJ-6 | DELAWARE VALLEY PA REGL FIN A | | | 13 | 1FE | 5,000,000 | 69.182 | 3,459,100 | 5,000,000 | 5,000,000 | | | | | 1.003 | 1.000 | MJSD | 4,248 | 42,426 | 06/21/2007 | 06/01/2027 |
| 251237-WY-5 | DETROIT SWR 2ND-D-2 | | | 13 | 1FE | 5,099,453 | 86.510 | 4,065,970 | 4,700,000 | 4,700,000 | | (73,051) | | | 5.500 | 3.900 | JJ | 129,250 | 258,500 | 12/21/2005 | 01/01/2012 |
| 251255-3J-2 | DETROIT WTR 2ND-A-RMK | | | | 2FE | 2,174,960 | 109.125 | 2,182,500 | 2,000,000 | 2,088,526 | | (17,542) | | | 5.250 | 4.160 | JJ | 52,500 | 105,000 | 08/03/2006 | 07/01/2016 |
| 251255-3K-9 | DETROIT WTR 2ND-A-RMK | | | 1 | 2FE | 1,596,397 | 110.164 | 1,602,886 | 1,455,000 | 1,535,273 | | (16,021) | | | 5.250 | 3.900 | JJ | 38,194 | 76,388 | 12/15/2007 | 07/01/2016 |
| 34161D-AJ-4 | FL DEPT TRN-A | | | | 1FE | 5,048,521 | 112.450 | 5,313,263 | 4,725,000 | 4,858,063 | | (34,652) | | | 5.000 | 4.120 | JJ | 118,125 | 236,250 | 11/22/2005 | 07/01/2015 |
| 342816-RD-9 | FL MUN PWR-REF-STANTO | | | 1 | 1FE | 2,275,853 | 103.338 | 2,149,430 | 2,080,000 | 2,100,533 | | (26,716) | | | 5.500 | 4.140 | AO | 28,600 | 114,400 | 06/24/2004 | 10/01/2012 |
| 341535-A2-8 | FLORIDA ST BRD ED PUB ED | | | | 1FE | 2,839,085 | 110.808 | 2,914,250 | 2,630,000 | 2,697,237 | | (26,151) | | | 5.000 | 3.880 | JD | 10,958 | 131,500 | 12/21/2005 | 06/01/2014 |
| 348672-AA-4 | FORT SILL APACHE TRIBE | | | | 3Z | 3,000,000 | 100.000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | 8.500 | 8.500 | FA | 89,250 | | 08/19/2011 | 08/25/2018 |
| 37970R-AB-4 | GLOUCESTER WST-A-RMKT | | | 1 | 2FE | 3,335,000 | 107.356 | 3,580,323 | 3,335,000 | 3,335,000 | | | | | 5.125 | 5.120 | MN | 28,486 | 170,919 | 01/01/2005 | 09/01/2038 |
| 395468-ES-6 | GREENSBORO | | | | 1FE | 4,994,997 | 128.756 | 5,626,637 | 4,370,000 | 4,820,179 | | (38,962) | | | 5.250 | 3.930 | JD | 19,119 | 229,425 | 02/21/2007 | 06/01/2021 |
| 410040-BT-5 | HANCOCK CNTY OHIO HOSP REV | | | | 1FE | 1,352,039 | 112.666 | 1,464,658 | 1,300,000 | 1,348,353 | | (3,686) | | | 5.250 | 4.680 | JD | 5,688 | 43,035 | 03/17/2011 | 12/01/2019 |
| 414004-Z4-6 | HARRIS CNTY TEX | | | 13 | 1FE | 4,995,000 | 65.670 | 3,283,500 | 5,000,000 | 5,000,340 | | 4,781 | | | 0.976 | 0.970 | FMAN | 6,233 | 43,087 | 07/11/2007 | 08/15/2035 |
| 41981T-EB-5 | HAWAII ST HBR SYS REV | | | | 1FE | 1,052,310 | 109.779 | 1,097,790 | 1,000,000 | 1,020,813 | | (6,343) | | | 5.250 | 4.500 | JJ | 26,250 | 52,500 | 06/28/2006 | 01/01/2015 |
| 425203-CE-4 | HENDERSON NEV HEALTH CARE F | | | | 1FE | 1,063,715 | 108.667 | 1,081,237 | 995,000 | 1,052,688 | | (11,027) | | | 5.000 | 3.230 | JJ | 24,875 | 24,875 | 04/07/2011 | 07/01/2015 |
| 442435-AK-9 | HOUSTON TEX UTIL SYS REV | | | | 1FE | 3,221,331 | 101.888 | 3,056,640 | 3,000,000 | 3,012,565 | | (33,774) | | | 5.250 | 4.080 | MN | 20,125 | 157,500 | 01/01/2005 | 05/15/2012 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 442436-G9-6 | HOUSTON TEX WTR & SWR SYS RE | @ | | | 1FE | 6,606,500 | 85.560 | 10,695,000 | 12,500,000 | 8,612,717 | | 395,853 | | | | 4.760 | N/A | | | 05/09/2006 | 12/01/2019 |
| 442436-2F-7 | HOUSTON TX WTR & SWR | | | 1 | 1FE | 5,350,200 | 104.326 | 5,216,300 | 5,000,000 | 5,043,651 | | (46,161) | | | 5.000 | 4.010 | JD | 20,833 | 250,000 | 05/24/2004 | 12/01/2012 |
| 452226-SN-4 | IL SALES TAX REF -Q | | | | 1FE | 165,952 | 102.130 | 148,089 | 145,000 | 146,559 | | (1,850) | | | 6.000 | 3.590 | JD | 387 | 8,700 | 05/02/2005 | 06/15/2012 |
| 452226-RV-7 | IL SALES TAX SER P | | | | 1FE | 2,193,469 | 104.393 | 1,957,369 | 1,875,000 | 1,930,114 | | (31,298) | | | 6.500 | 3.380 | JD | 5,417 | 121,875 | 01/04/2005 | 06/15/2013 |
| 452032-AH-8 | ILLINOIS FIN AUTH | | | 1 | 1FE | 2,000,000 | 104.507 | 2,090,140 | 2,000,000 | 2,000,000 | | | | | 5.750 | 5.750 | AO | 28,750 | 115,000 | 08/14/2008 | 10/01/2028 |
| 452252-AV-1 | ILLINOIS ST TOLL HWY AUTH TOLL | | | 1 | 1FE | 1,560,375 | 111.809 | 1,677,135 | 1,500,000 | 1,553,273 | | (7,102) | | | 5.000 | 4.320 | JJ | 37,500 | 37,500 | 01/19/2011 | 01/01/2018 |
| 455141-MX-6 | IN TRANS FIN AUTH | | | | 1FE | 5,559,850 | 114.018 | 5,700,900 | 5,000,000 | 5,181,879 | | (57,714) | | | 5.500 | 4.160 | JD | 22,917 | 275,000 | 06/23/2004 | 12/01/2014 |
| 455054-AP-1 | INDIANA ST FIN AUTH ENVIRONME | | | | 1FE | 1,914,680 | 106.337 | 2,126,740 | 2,000,000 | 1,922,692 | | 8,012 | | | 3.375 | 4.000 | MS | 22,500 | 63,375 | 02/09/2011 | 03/01/2019 |
| 455059-AC-9 | INDIANA ST FIN AUTH ENVIRONME | | | | 2FE | 7,500,000 | 109.708 | 8,228,100 | 7,500,000 | 7,500,000 | | | | | 4.900 | 4.900 | JJ | 183,750 | 367,500 | 06/02/2009 | 01/01/2016 |
| 455254-FC-1 | INDIANAPOLIS ARPT-RF | | | | 2FE | 5,971,280 | 112.763 | 6,619,188 | 5,870,000 | 5,957,091 | | (14,189) | | | 5.100 | 4.760 | JJ | 138,043 | 222,870 | 01/19/2011 | 01/15/2017 |
| 45528S-VH-6 | INDIANAPOLIS LOC PUB | | | 1 | 1FE | 5,727,450 | 121.855 | 6,092,750 | 5,000,000 | 5,545,728 | | (41,172) | | | 5.250 | 3.960 | JJ | 131,250 | 262,500 | 03/06/2007 | 07/01/2022 |
| 463831-DE-4 | IRVING WTRWKS-REF/IMP | | | 1 | 1FE | 1,101,937 | 110.496 | 1,132,584 | 1,025,000 | 1,050,228 | | (9,007) | | | 5.000 | 4.000 | FA | 19,361 | 51,250 | 08/04/2005 | 08/15/2014 |
| 472682-LZ-4 | JEFFERSON CNTY AL SWR RV | | | 1 | 1FE | 3,749,585 | 102.407 | 3,584,245 | 3,500,000 | 3,524,493 | | (41,044) | | | 5.000 | 3.770 | FA | 72,917 | 175,000 | 12/19/2005 | 08/01/2012 |
| 472712-ER-5 | JEFFERSON CNTY ARK POLLUTN C | | | 1 | 1FE | 992,160 | 100.180 | 1,001,800 | 1,000,000 | 994,941 | | 672 | | | 4.600 | 4.700 | AO | 11,500 | 46,000 | 12/18/2007 | 10/01/2017 |
| 506498-WN-0 | LAFAYETTE UTILS | | | 1 | 1FE | 1,618,080 | 111.424 | 1,671,360 | 1,500,000 | 1,537,878 | | (12,426) | | | 5.250 | 4.290 | MN | 13,125 | 78,750 | 06/30/2004 | 11/01/2014 |
| 533477-AB-1 | LINCOLN CNTY WYO ENVIRONMEN | | | | 1FE | 3,317,475 | 104.640 | 3,662,400 | 3,500,000 | 3,363,174 | | 6,879 | | | 4.125 | 4.500 | JD | 12,031 | 144,375 | 06/17/2004 | 11/01/2025 |
| 544565-AA-2 | LOS ANGELES CALIF IMPT BD ACT | | | 1 | 1FE | 53,428 | 105.536 | 55,822 | 52,894 | 53,126 | | (65) | | | 8.480 | 8.330 | MS | 1,483 | 4,485 | 01/01/2005 | 09/02/2015 |
| 54640A-7J-3 | LOUISIANA PUB FACS AUTH REV | | | | 6* | 207,201 | 102.599 | 194,938 | 190,000 | 191,962 | | (1,963) | | | 5.500 | 3.400 | JJ | 5,225 | 10,450 | 05/24/2005 | 07/01/2012 |
| 575579-FC-6 | MA BAY TRN-REF-B-SR | | | | 1FE | 3,900,995 | 126.646 | 4,432,610 | 3,500,000 | 3,780,877 | | (31,533) | | | 5.250 | 4.000 | JJ | 91,875 | 183,750 | 12/15/2007 | 07/01/2019 |
| 576047-MX-9 | MA WTR MWRA PROG-A | | | | 1FE | 2,367,900 | 129.456 | 2,589,120 | 2,000,000 | 2,245,216 | | (32,194) | | | 6.000 | 3.870 | FA | 50,000 | 120,000 | 12/15/2007 | 08/01/2018 |
| 57604P-NS-9 | MA WTR-REF-A-POOL PG | | | | 1FE | 5,164,796 | 107.807 | 5,104,661 | 4,735,000 | 4,837,908 | | (62,111) | | | 5.250 | 3.820 | FA | 103,578 | 248,588 | 03/22/2006 | 08/01/2013 |
| 57604P-PC-2 | MA WTR-REF-A-POOL PG | | | | 1FE | 5,600,450 | 125.789 | 6,289,450 | 5,000,000 | 5,400,140 | | (52,605) | | | 5.250 | 3.860 | FA | 109,375 | 262,500 | 12/15/2007 | 08/01/2018 |
| 562358-CF-6 | MANCHESTER SCH-REF | | | | 1FE | 1,151,569 | 131.128 | 1,311,280 | 1,000,000 | 1,107,429 | | (7,194) | | | 5.500 | 4.290 | JD | 4,583 | 55,000 | 01/01/2005 | 06/01/2023 |
| 566854-DP-7 | MARICOPA CNTY ARIZ POLLUTION | | | | 2FE | 5,000,000 | 105.200 | 5,260,000 | 5,000,000 | 5,000,000 | | | | | 5.750 | 5.750 | MN | 47,917 | 287,500 | 06/22/2009 | 05/01/2029 |
| 574754-AA-5 | MASHANTUCKET WESTERN PEQU | | | 1 | 2FE | 913,686 | 96.812 | 871,308 | 900,000 | 902,067 | | (1,707) | | | 6.910 | 6.530 | MS | 20,730 | 62,190 | 01/01/2005 | 09/01/2012 |
| 575579-BK-2 | MASSACHUSETTS BAY TRANSN AU | | | 1 | 1FE | 5,410,900 | 102.508 | 5,125,400 | 5,000,000 | 5,034,584 | | (67,225) | | | 5.250 | 3.840 | JJ | 131,250 | 262,500 | 10/26/2005 | 07/01/2012 |
| 575567-VB-5 | MASSACHUSETTS BAY TRANSN AU | | | | 1FE | 2,826,424 | 119.076 | 2,750,656 | 2,310,000 | 2,700,455 | | (12,082) | | | 7.000 | 4.700 | MS | 53,900 | 161,700 | 12/15/2007 | 03/01/2021 |
| 575567-VC-3 | MASSACHUSETTS BAY TRANSN AU | | | | 1FE | 3,291,376 | 118.560 | 3,189,264 | 2,690,000 | 3,144,686 | | 68,854 | | | 7.000 | 4.700 | MS | 62,767 | 94,150 | 12/15/2007 | 03/01/2021 |
| 575579-XH-5 | MASSACHUSETTS BAY TRANSN AU | | | | 1 | 245,502 | 120.475 | 265,045 | 220,000 | 232,169 | | (1,225) | | | 5.500 | 4.140 | JJ | 6,050 | 6,050 | 11/09/2005 | 07/01/2016 |
| 575579-XJ-1 | MASSACHUSETTS BAY TRANSN AU | | | | 1 | 177,563 | 124.490 | 192,960 | 155,000 | 166,298 | | (915) | | | 5.500 | 4.010 | JJ | 4,263 | 4,263 | 11/22/2004 | 07/01/2017 |
| 575579-XK-8 | MASSACHUSETTS BAY TRANSN AU | | | | 1FE | 5,892,058 | 120.230 | 6,348,144 | 5,280,000 | 5,572,064 | | (59,096) | | | 5.500 | 4.140 | JJ | 145,200 | 290,400 | 11/09/2005 | 07/01/2016 |
| 575579-XL-6 | MASSACHUSETTS BAY TRANSN AU | | | | 1FE | 5,550,287 | 123.492 | 5,983,187 | 4,845,000 | 5,198,147 | | (57,214) | | | 5.500 | 4.010 | JJ | 133,238 | 266,475 | 11/22/2004 | 07/01/2017 |
| 57583R-6J-9 | MASSACHUSETTS ST DEV FIN AGY | | | | 1FE | 1,007,410 | 105.861 | 1,058,610 | 1,000,000 | 1,007,200 | | (210) | | | 3.000 | 2.950 | JJ | 15,000 | 14,000 | 01/07/2011 | 07/01/2035 |
| 57583R-6L-4 | MASSACHUSETTS ST DEV FIN AGY | | | | 1FE | 2,256,930 | 108.900 | 2,450,250 | 2,250,000 | 2,256,598 | | (332) | | | 3.500 | 3.470 | JJ | 39,375 | 36,750 | 01/07/2011 | 07/01/2031 |
| 576002-AL-3 | MASSACHUSETTS ST SPL OBLIG D | | | 1 | 1FE | 2,637,539 | 109.549 | 2,634,653 | 2,405,000 | 2,470,152 | | (30,768) | | | 5.250 | 3.830 | JJ | 63,131 | 126,263 | 01/10/2006 | 01/01/2014 |
| 591745-XS-8 | MET ATLANTA TRN-REF-N | | | | 1FE | 1,014,090 | 116.034 | 974,686 | 840,000 | 902,657 | | (8,656) | | | 6.250 | 4.040 | JJ | 26,250 | 52,500 | 04/09/2003 | 07/01/2018 |
| 594695-Q7-6 | MI TRUNK LINE-A-FSA | | | | 1FE | 7,469,348 | 122.917 | 8,389,085 | 6,825,000 | 7,297,570 | | (70,654) | | | 5.500 | 4.150 | MN | 62,563 | 375,375 | 06/19/2009 | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 594695-YY-8 | MI TRUNK LINE-REF-A | | | | 1FE | 1,882,668 | 115.692 | 2,024,610 | 1,750,000 | 1,809,941 | | (14,221) | | | 5.250 | 4.270 | MN | 15,313 | 91,875 | 05/01/2006 | 11/01/2015 |
| 59333A-GJ-4 | MIAMI-DADE EDL REF-B | | | 1 | 1FE | 3,332,910 | 118.305 | 3,549,150 | 3,000,000 | 3,241,433 | | (21,171) | | | 5.250 | 4.190 | AO | 39,375 | 157,500 | 04/19/2007 | 04/01/2021 |
| 59333A-GK-1 | MIAMI-DADE EDL REF-B | | | 1 | 1FE | 2,226,400 | 117.726 | 2,354,520 | 2,000,000 | 2,169,745 | | (13,125) | | | 5.250 | 4.220 | AO | 26,250 | 105,000 | 04/18/2007 | 04/01/2022 |
| 59455T-BY-7 | MICHIGAN MUN BD AUTH | | | 1 | 1FE | 1,356,188 | 111.171 | 1,389,638 | 1,250,000 | 1,285,781 | | (12,186) | | | 5.000 | 3.890 | AO | 15,625 | 62,500 | 07/21/2005 | 10/01/2014 |
| 594692-C7-8 | MICHIGAN ST STRATEGIC FD LTD | | | | 1FE | 2,595,758 | 130.510 | 2,610,200 | 2,000,000 | 2,391,053 | | (33,345) | | | 7.000 | 4.410 | MN | 23,333 | 140,000 | 01/01/2005 | 05/01/2021 |
| 594695-N9-5 | MICHIGAN ST TRUNK LINE | | | 1 | 1FE | 3,801,971 | 116.750 | 4,045,388 | 3,465,000 | 3,754,994 | | (46,978) | | | 5.000 | 3.120 | MN | 28,875 | 173,250 | 02/17/2011 | 11/01/2016 |
| 594712-NU-1 | MICHIGAN ST UNIV | | | 13 | 1FE | 4,995,000 | 59.494 | 2,974,700 | 5,000,000 | 5,001,492 | | 5,902 | | | 0.936 | 0.930 | FMAN | 6,026 | 41,087 | 06/20/2007 | 02/15/2037 |
| 60534P-MX-8 | MISSISSIPPI DEV BK | | | | 1FE | 1,566,401 | 125.743 | 1,829,561 | 1,455,000 | 1,531,071 | | (5,851) | | | 5.250 | 4.590 | MS | 25,463 | 76,388 | 01/01/2005 | 03/01/2022 |
| 60636P-WL-0 | MISSOURI ST ENVIRONMENTAL IM | | | | 1FE | 2,755,625 | 126.154 | 3,153,850 | 2,500,000 | 2,652,443 | | (20,032) | | | 5.250 | 4.160 | JJ | 65,625 | 131,250 | 04/05/2006 | 07/01/2018 |
| 60636P-SR-2 | MO ENVIR-C-ST REVLVG | | | | 1FE | 737,098 | 127.009 | 831,909 | 655,000 | 704,559 | | (6,024) | | | 5.250 | 4.000 | JJ | 17,194 | 34,388 | 01/17/2006 | 01/01/2019 |
| 60636X-H5-5 | MO SFM AMT-HMOWNR-C1 | | | 1 | 1FE | 1,230,000 | 100.975 | 1,241,993 | 1,230,000 | 1,230,000 | | | | | 4.750 | 4.750 | MS | 19,475 | 58,425 | 04/26/2007 | 09/01/2028 |
| 60636X-H7-1 | MO SFM AMT-HMOWNR-C1 | | | 1 | 1FE | 1,545,000 | 100.062 | 1,545,958 | 1,545,000 | 1,545,000 | | | | | 4.800 | 4.800 | MS | 24,720 | 74,160 | 04/26/2007 | 09/01/2038 |
| 60636P-FB-1 | MO ST ENVIRONMENTAL IMPT | | | | 1FE | 1,394,400 | 123.912 | 1,548,900 | 1,250,000 | 1,330,931 | | (12,892) | | | 5.375 | 4.050 | JJ | 33,594 | 67,188 | 08/15/2006 | 07/01/2017 |
| 607167-DV-2 | MOBILE ALA INDL DEV BRD POLLU | | | | 1FE | 8,580,000 | 104.881 | 8,998,790 | 8,580,000 | 8,580,000 | | | | | 4.875 | 4.870 | JD | 34,856 | 418,275 | 02/29/2008 | 06/01/2034 |
| 607769-EL-6 | MODESTO IRR DIST | | | 13 | 1FE | 9,992,500 | 58.783 | 5,878,300 | 10,000,000 | 10,006,197 | | 12,788 | | | 0.983 | 0.970 | MJSD | 8,372 | 82,858 | 06/26/2007 | 09/01/2037 |
| 61212R-A7-1 | MT BRD AMT-SFM-SER B | | | 1 | 1FE | 3,525,000 | 99.480 | 3,506,670 | 3,525,000 | 3,525,000 | | | | | 4.850 | 4.850 | JD | 14,247 | 170,963 | 04/26/2007 | 06/01/2038 |
| 658196-QU-7 | NC EASTERN | | | | 1 | 1,611,618 | 131.932 | 1,767,889 | 1,340,000 | 1,480,298 | | (19,960) | | | 6.500 | 4.490 | JJ | 43,550 | 87,100 | 05/26/2004 | 01/01/2018 |
| 658196-GA-2 | NC EASTERN MUNI PWR | | | 1 | 1 | 1,631,733 | 124.667 | 1,994,672 | 1,600,000 | 1,620,694 | | (3,638) | | | 4.500 | 4.320 | JJ | 36,000 | 72,000 | 01/01/2005 | 01/01/2024 |
| 63967C-6N-7 | NE SFM | | | 1 | 1FE | 1,955,000 | 99.475 | 1,944,736 | 1,955,000 | 1,955,000 | | | | | 4.850 | 4.850 | MS | 31,606 | 94,818 | 05/04/2007 | 09/01/2038 |
| 644614-H3-6 | NEW HAMPSHIRE HEALTH & ED FA | | | | 1FE | 2,379,456 | 106.229 | 2,517,627 | 2,370,000 | 2,378,153 | | (1,304) | | | 3.500 | 3.420 | AO | 20,738 | 44,701 | 03/10/2011 | 10/01/2016 |
| 646088-GA-6 | NEW JERSEY ST HWY AUTH GARD | | | 1 | 1 | 3,114,098 | 124.817 | 3,432,468 | 2,750,000 | 2,953,638 | | (26,214) | | | 6.000 | 4.660 | JJ | 82,500 | 165,000 | 01/01/2005 | 01/01/2019 |
| 646136-HK-0 | NEW JERSEY ST TRANSN TR FD A | | | | 1FE | 3,477,948 | 115.519 | 3,552,209 | 3,075,000 | 3,206,977 | | (41,195) | | | 5.750 | 4.190 | JD | 7,858 | 176,813 | 06/28/2004 | 12/15/2014 |
| 64711M-A9-8 | NEW MEXICO FIN AUTH REV | | | | 1FE | 1,967,270 | 110.467 | 1,993,929 | 1,805,000 | 1,853,953 | | (18,705) | | | 5.000 | 3.830 | JD | 4,011 | 90,250 | 03/02/2005 | 06/15/2014 |
| 64983R-J9-9 | NEW YORK ST DORM AUTH REVS | | | 1 | 1FE | 3,306,156 | 109.814 | 3,277,948 | 2,985,000 | 3,072,311 | | (38,949) | | | 5.250 | 3.800 | FA | 59,203 | 156,713 | 04/20/2005 | 02/15/2014 |
| 649876-VT-3 | NEW YORK ST LOC GOVT ASSISTA | | | | 1FE | 2,768,132 | 117.404 | 2,858,787 | 2,435,000 | 2,590,237 | | (30,810) | | | 5.500 | 3.950 | AO | 33,481 | 133,925 | 07/21/2005 | 04/01/2017 |
| 650028-MG-5 | NEW YORK ST TWY AUTH ST PERS | | | 1 | 1FE | 1,749,110 | 113.915 | 1,839,727 | 1,615,000 | 1,665,461 | | (14,596) | | | 5.000 | 3.950 | MS | 23,776 | 80,750 | 08/16/2005 | 03/15/2015 |
| 650028-JJ-3 | NEW YORK ST TWY AUTH ST PERS | | | 1 | 1FE | 3,235,950 | 117.060 | 3,511,800 | 3,000,000 | 3,114,888 | | (35,976) | | | 5.000 | 4.000 | MS | 44,167 | 150,000 | 08/18/2006 | 03/15/2016 |
| 650028-MJ-9 | NEW YORK ST TWY AUTH ST PERS | | | 1 | 1FE | 2,090,267 | 113.382 | 2,188,273 | 1,930,000 | 1,990,303 | | (17,443) | | | 5.000 | 3.950 | MS | 28,414 | 96,500 | 08/16/2005 | 03/15/2015 |
| 650034-X8-9 | NEW YORK ST URBAN DEV CORP R | | | | 1FE | 5,636,383 | 121.855 | 6,092,750 | 5,000,000 | 5,310,021 | | (52,652) | | | 5.500 | 4.160 | MS | 80,972 | 275,000 | 01/01/2005 | 03/15/2017 |
| 645918-AS-2 | NJ ECON SCH FACS-O | | | 1 | 1FE | 14,167,331 | 111.738 | 14,760,590 | 13,210,000 | 13,578,990 | | (107,955) | | | 5.000 | 4.040 | MS | 220,167 | 660,500 | 01/04/2006 | 03/01/2015 |
| 645788-RU-6 | NJ ENVIR REF-95A-WSTW | | | | 1FE | 2,083,496 | 103.229 | 1,956,190 | 1,895,000 | 1,912,087 | | (25,086) | | | 5.000 | 3.610 | MS | 31,583 | 94,750 | 04/15/2004 | 09/01/2012 |
| 64579F-XA-6 | NJ HLTH ST JOSEPHS | | | | 3FE | 583,386 | 104.768 | 623,370 | 595,000 | 588,484 | | 1,587 | | | 5.750 | 6.330 | JJ | 17,106 | 34,213 | 07/30/2008 | 07/01/2015 |
| 646129-C4-6 | NJ HSG-AMT-SFH-H | | | 1 | 1FE | 836,926 | 101.935 | 805,287 | 790,000 | 802,586 | | (5,376) | | | 5.250 | 4.480 | AO | 10,369 | 41,475 | 07/15/2004 | 04/01/2014 |
| 646139-F8-3 | NJ ST TPK AUTH | | | | 1FE | 1,182,098 | 122.566 | 1,250,173 | 1,020,000 | 1,097,357 | | (17,320) | | | 6.500 | 4.410 | JJ | 33,150 | 66,300 | 08/11/2006 | 01/01/2016 |
| 646139-YC-3 | NJ ST TPK AUTH | | | | 1FE | 12,897,119 | 110.188 | 12,131,699 | 11,010,000 | 11,626,520 | | (192,669) | | | 6.500 | 3.930 | JJ | 463,938 | 715,650 | 11/30/2005 | 01/01/2016 |
| 646133-ET-1 | NJ ST TRAN-A-FED TRAN | | | | 1FE | 5,534,850 | 106.830 | 5,341,500 | 5,000,000 | 5,132,109 | | (73,939) | | | 5.500 | 3.880 | MS | 80,972 | 275,000 | 12/29/2005 | 09/15/2013 |
| 646139-F9-1 | NJ TPK-C-UNREF-MBIA | | | | 1FE | 3,865,941 | 118.776 | 3,943,363 | 3,320,000 | 3,537,810 | | (36,246) | | | 6.500 | 3.950 | JJ | 107,900 | 215,800 | 09/12/2006 | 01/01/2016 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 646136-HM-6 | NJ TRN UNREF-SER C | | | | 1FE | 1,046,212 | 113.222 | 1,047,304 | 925,000 | 964,700 | | (12,392) | | | 5.750 | 4.190 | JD | 2,364 | 53,188 | 06/28/2004 | 12/15/2014 |
| 647200-QF-4 | NM MTG SFM CL I-B-2 | | | 1 | 1FE | 4,955,000 | 101.131 | 5,011,041 | 4,955,000 | 4,955,000 | | | | | 4.750 | 4.750 | JJ | 120,294 | 235,363 | 04/05/2007 | 07/01/2027 |
| 647200-QG-2 | NM MTG SFM CL I-B-2 | | | 1 | 1FE | 4,050,000 | 100.729 | 4,079,525 | 4,050,000 | 4,050,000 | | | | | 4.800 | 4.800 | JJ | 99,240 | 194,400 | 04/05/2007 | 07/01/2032 |
| 663507-BS-9 | NORTHAMPTON AUTH REF | | | | 1FE | 1,376,813 | 115.434 | 1,419,838 | 1,230,000 | 1,281,668 | | (12,606) | | | 5.250 | 4.020 | AO | 16,144 | 64,575 | 02/26/2003 | 10/01/2015 |
| 64986A-HW-4 | NY ENVIR-B-REVLV FDS | | | | 1FE | 4,341,788 | 128.773 | 4,828,988 | 3,750,000 | 4,112,594 | | (39,754) | | | 5.500 | 4.020 | AO | 43,542 | 206,250 | 07/21/2005 | 10/15/2019 |
| 650014-EP-4 | NY TWY-SER B | | | | 1FE | 3,317,935 | 110.531 | 3,315,930 | 3,000,000 | 3,087,882 | | (36,912) | | | 5.250 | 3.870 | AO | 39,375 | 157,500 | 01/01/2005 | 04/01/2014 |
| 64971K-YZ-3 | NYC FIN REF-TAX-D-2 | | | 1 | 1FE | 9,081,910 | 110.779 | 9,416,215 | 8,500,000 | 8,680,157 | | (72,795) | | | 5.000 | 4.030 | MN | 70,833 | 425,000 | 11/09/2005 | 05/01/2014 |
| 64971K-3S-3 | NYC TRANSL-REF-A-1 | | | | 1FE | 2,162,380 | 112.207 | 2,244,140 | 2,000,000 | 2,057,277 | | (18,881) | | | 5.000 | 3.920 | MN | 16,667 | 100,000 | 10/24/2005 | 11/01/2014 |
| 64971K-N2-8 | NYC TRANS-REF-A1 | | | | 1FE | 5,423,600 | 112.378 | 5,618,900 | 5,000,000 | 5,141,873 | | (46,762) | | | 5.000 | 3.920 | MN | 41,667 | 250,000 | 03/18/2005 | 11/01/2014 |
| 67755C-RR-2 | OH BLDG-REF-B-JUVENIL | | | | 1FE | 2,212,940 | 110.847 | 2,255,736 | 2,035,000 | 2,095,917 | | (20,756) | | | 5.000 | 3.840 | AO | 25,438 | 101,750 | 09/28/2005 | 10/01/2014 |
| 676907-PB-8 | OHIO HSG FIN AGY MTG REV FOR I | | | 1 | 1FE | 3,785,000 | 99.224 | 3,755,628 | 3,785,000 | 3,785,000 | | | | | 4.625 | 4.620 | MS | 58,352 | 175,056 | 03/15/2007 | 09/01/2027 |
| 676907-PC-6 | OHIO HSG FIN AGY MTG REV FOR I | | | 1 | 1FE | 2,740,000 | 98.897 | 2,709,778 | 2,740,000 | 2,740,000 | | | | | 4.650 | 4.650 | MS | 42,470 | 127,410 | 03/15/2007 | 03/01/2032 |
| 677525-TL-1 | OHIO ST AIR QUALITY DEV AUTH R | | | | 2FE | 2,000,000 | 103.548 | 2,070,960 | 2,000,000 | 2,000,000 | | | | | 3.875 | 3.870 | JD | 6,458 | 77,500 | 08/13/2009 | 12/01/2038 |
| 677525-TX-5 | OHIO ST AIR QUALITY DEV AUTH R | | | | 2FE | 3,959,480 | 101.246 | 4,049,840 | 4,000,000 | 3,961,290 | | 1,810 | | | 2.875 | 2.950 | JD | 9,583 | 115,000 | 01/13/2011 | 12/01/2027 |
| 67756A-2L-5 | OHIO ST HIGHER EDL FAC COMMN | | | | 1FE | 2,000,000 | 102.972 | 2,059,440 | 2,000,000 | 2,000,000 | | | | | 3.399 | 3.390 | JJ | 7,176 | | 11/16/2011 | 01/01/2019 |
| 677659-RW-6 | OHIO ST WTR DEV AUTH REV | | | | 1FE | 3,618,421 | 119.910 | 3,807,143 | 3,175,000 | 3,373,705 | | (40,545) | | | 5.500 | 3.940 | JD | 14,552 | 174,625 | 03/04/2005 | 06/01/2016 |
| 677659-SC-9 | OHIO ST WTR DEV AUTH REV | | | | 1FE | 6,109,864 | 127.598 | 6,839,253 | 5,360,000 | 5,806,618 | | (50,599) | | | 5.500 | 4.180 | JD | 24,567 | 294,800 | 03/14/2005 | 06/01/2019 |
| 67766W-GU-0 | OHIO ST WTR DEV AUTH WTR POL | | | | 1FE | 5,613,000 | 127.825 | 6,391,250 | 5,000,000 | 5,376,127 | | (39,610) | | | 5.250 | 4.120 | JD | 21,875 | 262,500 | 03/09/2005 | 12/01/2019 |
| 67884N-BT-5 | OKLAHOMA TRANSN-A | | | 1 | 1FE | 3,256,366 | 114.356 | 3,413,527 | 2,985,000 | 3,096,028 | | (27,821) | | | 5.000 | 3.890 | MS | 49,750 | 149,250 | 07/21/2005 | 09/01/2015 |
| 681793-ZH-1 | OMAHA PUB PWR DIST | | | | 1 | 292,500 | 100.463 | 266,227 | 265,000 | 265,523 | | (5,865) | | | 6.150 | 3.680 | FA | 6,791 | 16,298 | 12/20/2005 | 02/01/2012 |
| 686509-TS-9 | ORLANDO UTILS COMM | | | | 1 | 9,642,090 | 117.925 | 9,257,113 | 7,850,000 | 8,560,662 | | (107,487) | | | 6.750 | 3.860 | AO | 132,469 | 529,875 | 05/17/2005 | 10/01/2017 |
| 714392-BZ-9 | PERRIS CALIF SPL TAX | | | | 1FE | 2,748,780 | 145.342 | 2,906,840 | 2,000,000 | 2,454,265 | | (57,960) | | | 8.200 | 4.250 | MS | 54,667 | 164,000 | 05/23/2006 | 09/01/2018 |
| 71883R-ED-1 | PHOENIX CIVIC IMP-REF | | | | 1FE | 1,164,620 | 130.053 | 1,300,530 | 1,000,000 | 1,110,906 | | (9,387) | | | 5.500 | 4.080 | JJ | 27,500 | 55,000 | 08/16/2005 | 07/01/2021 |
| 71883R-GM-9 | PHOENIX IMPT-JR LIEN | | | | 1FE | 5,364,700 | 114.498 | 5,724,900 | 5,000,000 | 5,156,844 | | (40,934) | | | 5.000 | 4.030 | JJ | 125,000 | 250,000 | 06/07/2006 | 07/01/2015 |
| 727817-GX-0 | PLATTE RIV PWR AUTH COLO ELE | | | 1 | 1 | 1,295,568 | 124.201 | 1,341,371 | 1,080,000 | 1,197,125 | | (17,273) | | | 6.000 | 3.930 | JD | 5,400 | 64,800 | 08/31/2005 | 06/01/2018 |
| 735240-LS-0 | PORT PORTLAND OR - PDX INTL A | | | 1 | 2FE | | | | | | | | | | 7.100 | | JJ | 50,588 | | 06/16/2005 | 01/01/2012 |
| 745291-DF-8 | PUERTO RICO PUB FIN CORP | | | | 1FE | 3,184,466 | 119.428 | 3,523,126 | 2,950,000 | 3,110,030 | | (11,708) | | | 5.125 | 4.470 | JD | 12,599 | 151,188 | 08/16/2004 | 06/01/2024 |
| 76218K-FD-0 | RHODE ISLAND DEPOSITORS ECO | | | | 2FE | 5,709,866 | 112.905 | 5,690,412 | 5,040,000 | 5,268,096 | | (82,588) | | | 5.750 | 3.890 | FA | 120,750 | 289,800 | 02/14/2006 | 08/01/2014 |
| 76218K-FE-8 | RI DEPOSITORS | | | | 1 | 1,964,515 | 108.270 | 1,894,725 | 1,750,000 | 1,800,804 | | (30,632) | | | 5.750 | 3.840 | FA | 41,927 | 100,625 | 02/16/2006 | 08/01/2014 |
| 786134-PG-5 | SACRAMENTO SAN REF-B | | | 13 | 1FE | 9,990,000 | 62.864 | 6,286,400 | 10,000,000 | 10,002,711 | | 11,382 | | | 0.883 | 0.870 | MJSD | 7,520 | 72,858 | 06/07/2007 | 06/01/2017 |
| 79575D-B3-3 | SALT RVR AGRIC SER A | | | 1 | 1FE | 4,258,426 | 107.031 | 4,591,630 | 4,290,000 | 4,260,811 | | 911 | | | 4.875 | 4.930 | JJ | 104,569 | 209,138 | 01/13/2009 | 01/01/2031 |
| 810472-FP-0 | SCOTTSDALE ARIZ INDL DEV AUTH | | | | 1FE | 1,459,804 | 111.134 | 1,522,536 | 1,370,000 | 1,449,454 | | (10,349) | | | 5.000 | 3.850 | MS | 22,833 | 34,250 | 02/25/2011 | 09/01/2017 |
| 812643-FN-9 | SEATTLE WASH MUN LT & PWR RE | | | | 1FE | 2,492,119 | 121.772 | 2,697,250 | 2,215,000 | 2,459,571 | | (32,547) | | | 5.000 | 3.000 | FA | 46,146 | 53,222 | 01/18/2011 | 02/01/2018 |
| 816836-AB-6 | SEMINOLE TRIBE OF FLORIDA | | | 1 | 3FE | 1,944,100 | 101.720 | 2,034,400 | 2,000,000 | 1,950,686 | | 6,586 | | | 5.125 | 5.630 | AO | 25,625 | 91,681 | 01/13/2011 | 10/01/2017 |
| 835574-CA-0 | SONOMA CNTY CALIF PENSION OB | | | | 1FE | 4,910,000 | 103.379 | 5,075,909 | 4,910,000 | 4,910,000 | | | | | 3.804 | 3.800 | JD | 15,565 | 186,776 | 08/25/2010 | 12/01/2017 |
| 83703F-EA-6 | SOUTH CAROLINA JOBS-ECONOMI | | | | 1FE | 684,000 | 105.605 | 723,394 | 685,000 | 684,073 | | 73 | | | 3.750 | 3.780 | FA | 10,703 | 6,351 | 04/14/2011 | 08/01/2016 |
| 83703F-EC-2 | SOUTH CAROLINA JOBS-ECONOMI | | | | 1FE | 980,000 | 110.208 | 1,080,038 | 980,000 | 980,000 | | | | | 4.500 | 4.500 | FA | 18,375 | 10,903 | 04/14/2011 | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 874476-FN-9 | TALLAHASSEE FLA ENERGY SYS R | | | | 1FE | 1,113,460 | 116.480 | 1,164,800 | 1,000,000 | 1,099,499 | | (13,961) | | | 5.000 | 2.750 | AO | 12,500 | 25,000 | 04/11/2011 | 10/01/2016 |
| 875290-QH-4 | TAMPA WTR/SWR REF | | | | 1FE | 1,139,060 | 109.576 | 1,095,760 | 1,000,000 | 1,034,604 | | (18,831) | | | 6.000 | 3.930 | AO | 15,000 | 60,000 | 11/08/2005 | 10/01/2013 |
| 882135-XA-9 | TEXAS A & M UNIV REVS | | | 1 | 1FE | 5,353,300 | 113.688 | 5,684,400 | 5,000,000 | 5,142,521 | | (38,929) | | | 5.000 | 4.080 | MN | 31,944 | 250,000 | 12/22/2005 | 05/15/2015 |
| 882135-XX-9 | TEXAS A & M UNIV REVS | | | | 1FE | 4,158,392 | 110.631 | 4,281,420 | 3,870,000 | 3,963,618 | | (37,168) | | | 5.000 | 3.920 | MN | 24,725 | 193,500 | 03/23/2006 | 05/15/2014 |
| 880443-DV-5 | TN ENERGY | | | 1 | 2FE | 3,174,800 | 101.624 | 4,064,960 | 4,000,000 | 3,409,589 | | 88,651 | | | 5.000 | 3.990 | FA | 83,333 | 200,000 | 12/15/2006 | 02/01/2017 |
| 88045R-BS-0 | TN HSG-AMT-HMOWNSHP-2 | | | 1 | 1FE | 3,885,000 | 99.483 | 3,864,915 | 3,885,000 | 3,885,000 | | | | | 4.850 | 4.850 | JJ | 94,818 | 188,423 | 05/02/2007 | 07/01/2038 |
| 896029-YE-9 | TRIBORO BRDG & TUNL | | | | 1 | 561,930 | 112.587 | 562,935 | 500,000 | 521,391 | | (6,986) | | | 5.500 | 3.890 | JJ | 13,750 | 27,500 | 07/20/2005 | 01/01/2017 |
| 896029-8H-1 | TRIBOROUGH BRDG | | | | 1FE | 2,196,180 | 116.674 | 2,333,480 | 2,000,000 | 2,077,850 | | (18,281) | | | 5.250 | 4.150 | MN | 13,417 | 105,000 | 07/28/2004 | 11/15/2015 |
| 88256C-AJ-8 | TX GAS ACQ SER A | | | 1 | 2FE | 6,604,990 | 104.594 | 6,275,640 | 6,000,000 | 6,362,857 | | (52,928) | | | 5.250 | 4.090 | JD | 14,000 | 315,000 | 01/17/2007 | 12/15/2017 |
| 913366-BU-3 | UNIV CALIF REGTS MED CTR POOL | | | 13 | 1FE | 10,000,000 | 61.969 | 6,196,900 | 10,000,000 | 10,000,000 | | | | | 0.976 | 0.970 | FMAN | 12,470 | 86,185 | 07/13/2007 | 05/15/2037 |
| 91523N-DQ-6 | UNIV WA REF-STD FACS | | | 1 | 1FE | 1,787,753 | 113.866 | 1,873,096 | 1,645,000 | 1,700,174 | | (14,866) | | | 5.000 | 3.940 | JD | 6,854 | 82,250 | 05/12/2005 | 06/01/2015 |
| 914455-GW-4 | UNIVERSITY MICH UNIV REVS | | | | 1FE | 1,123,047 | 119.811 | 1,216,082 | 1,015,000 | 1,069,470 | | (9,252) | | | 5.000 | 3.850 | AO | 12,688 | 50,750 | 07/14/2005 | 04/01/2017 |
| 915137-J9-5 | UNIVERSITY TEX UNIV REVS | | | | 1FE | 4,192,616 | 126.350 | 4,801,300 | 3,800,000 | 4,074,905 | | (26,394) | | | 5.000 | 3.990 | FA | 71,778 | 190,000 | 02/22/2007 | 08/15/2020 |
| 91530#-AA-2 | UPENN BLDG LEASE | | | | 1 | 4,175,895 | 96.055 | 4,011,156 | 4,175,895 | 4,175,895 | | | | | 5.650 | 5.650 | MON | 10,486 | 235,937 | 12/23/2003 | 10/15/2024 |
| 90320W-AA-1 | UPMC HEALTH SYSTEM | | | | 1FE | 2,000,000 | 102.059 | 2,041,180 | 2,000,000 | 2,000,000 | | | | | 3.853 | 3.850 | JD | 6,636 | | 11/23/2011 | 12/15/2021 |
| 917565-EL-3 | UT TRN S/TAX REF-C | | | | 1FE | 1,237,301 | 125.997 | 1,385,967 | 1,100,000 | 1,190,848 | | (10,309) | | | 5.250 | 3.950 | JD | 2,567 | 57,750 | 03/28/2007 | 06/15/2019 |
| 92817P-SR-6 | VA RES-A-VA POOLED FI | | | | 1FE | 4,176,141 | 106.348 | 4,142,255 | 3,895,000 | 3,943,786 | | (35,258) | | | 5.000 | 4.020 | MN | 32,458 | 194,750 | 06/29/2004 | 05/01/2013 |
| 92817F-4Q-6 | VA SCH REF-FING-B | | | | 1FE | 6,051,025 | 122.521 | 6,738,655 | 5,500,000 | 5,785,981 | | (44,792) | | | 5.250 | 4.190 | FA | 120,313 | 288,750 | 10/28/2005 | 08/01/2017 |
| 921645-QP-5 | VANCOUVER WTR-REF | | | | 1FE | 5,099,770 | 122.049 | 5,534,922 | 4,535,000 | 4,822,750 | | (46,604) | | | 5.500 | 4.170 | JD | 20,785 | 249,425 | 10/28/2005 | 06/01/2017 |
| 921645-QQ-3 | VANCOUVER WTR-REF | | | | 1FE | 5,387,958 | 124.336 | 5,949,478 | 4,785,000 | 5,120,104 | | (44,750) | | | 5.500 | 4.240 | JD | 21,931 | 263,175 | 03/23/2005 | 06/01/2018 |
| 927676-LQ-7 | VI FIN-SR LIEN-A-MATC | | | | 2FE | 635,856 | 104.865 | 629,190 | 600,000 | 608,167 | | (4,462) | | | 5.000 | 4.180 | AO | 7,500 | 30,000 | 12/03/2004 | 10/01/2013 |
| 927676-LR-5 | VI FIN-SR LIEN-A-MATC | | | | 2FE | 428,105 | 106.703 | 432,147 | 405,000 | 412,450 | | (2,533) | | | 5.000 | 4.280 | AO | 5,063 | 20,250 | 12/03/2004 | 10/01/2014 |
| 927780-X6-8 | VIRGINIA COLLEGE BLDG AUTH VA | | | 1 | 1FE | 4,331,654 | 105.146 | 4,289,957 | 4,080,000 | 4,122,259 | | (37,668) | | | 5.000 | 4.010 | FA | 85,000 | 204,000 | 10/26/2005 | 02/01/2013 |
| 927781-JN-5 | VIRGINIA COLLEGE BLDG AUTH VA | | | | 1FE | 102,754 | 111.960 | 106,362 | 95,000 | 97,655 | | (934) | | | 5.000 | 3.880 | MS | 1,583 | 4,750 | 12/20/2005 | 09/01/2014 |
| 927781-JX-3 | VIRGINIA COLLEGE BLDG AUTH VA | | | | 1FE | 2,547,215 | 111.846 | 2,633,973 | 2,355,000 | 2,420,828 | | (23,142) | | | 5.000 | 3.880 | MS | 39,250 | 117,750 | 12/20/2005 | 09/01/2014 |
| 92817F-4R-4 | VIRGINIA ST PUB SCH AUTH | | | | 1FE | 8,813,520 | 125.026 | 10,002,080 | 8,000,000 | 8,459,176 | | (59,608) | | | 5.250 | 4.240 | FA | 175,000 | 420,000 | 03/30/2005 | 08/01/2018 |
| 924211-X5-9 | VT MUND BD BK SER 1 | | | | 1FE | 3,551,018 | 104.416 | 3,456,170 | 3,310,000 | 3,341,749 | | (33,577) | | | 5.000 | 3.920 | JD | 13,792 | 165,500 | 01/01/2005 | 12/01/2012 |
| 955816-AC-7 | WEST SHORE PA AREA AUTH HOS | | | | 2FE | 3,222,994 | 105.105 | 3,210,958 | 3,055,000 | 3,173,193 | | (49,801) | | | 5.000 | 2.990 | JJ | 76,375 | 57,706 | 01/14/2011 | 01/01/2014 |
| 956597-BR-8 | WEST VIRGINIA ST BLDG COMMN L | | | | 2 | 2,678,646 | 110.615 | 2,671,352 | 2,415,000 | 2,580,799 | | (15,729) | | | 5.375 | 4.400 | JJ | 64,903 | 129,806 | 11/29/2004 | 07/01/2021 |
| 967338-MN-1 | WICHITA KANS WTR & SWR UTIL R | | | 1 | 1FE | 648,312 | 110.192 | 661,152 | 600,000 | 616,368 | | (5,572) | | | 5.000 | 3.940 | AO | 7,500 | 30,000 | 08/05/2005 | 10/01/2014 |
| 97710B-C2-6 | WISCONSIN ST HEALTH & EDL FAC | | | | 1FE | 3,981,503 | 105.461 | 4,176,256 | 3,960,000 | 3,978,232 | | (3,271) | | | 3.750 | 3.640 | FA | 56,100 | 73,837 | 01/21/2011 | 08/15/2016 |
| 97710B-SM-5 | WISCONSIN ST HEALTH & EDL FAC | | | | 1FE | 3,164,100 | 113.968 | 3,419,040 | 3,000,000 | 3,146,187 | | (17,913) | | | 5.000 | 4.150 | FA | 56,667 | 150,000 | 01/14/2011 | 08/15/2018 |
| 2599999 U.S. Special Revenue - Issuer Obligations | | | | | | 634,310,461 | X X X | 646,871,843 | 597,433,789 | 613,571,012 | | (3,589,075) | | | X X X | X X X | X X X | 8,406,474 | 27,178,621 | X X X | X X X |
| 31296P-HH-8 | FG A14732 | | | | 1 | 732,118 | 108.988 | 795,931 | 730,292 | 731,697 | | (936) | | | 5.500 | 5.420 | MON | 3,347 | 40,166 | 07/21/2003 | 05/01/2032 |
| 31297M-BB-3 | FG A31834 | | | | 1 | 394,831 | 108.863 | 425,438 | 390,801 | 393,997 | | (1,733) | | | 5.500 | 5.380 | MON | 1,791 | 21,494 | 03/08/2005 | 05/01/2034 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 31297M-B6-4 | FG A31861 | | | | 1 | 182,455 | 108.863 | 196,599 | 180,593 | 182,057 | | (381) | | | 5.500 | 5.380 | MON | 828 | 9,933 | 03/08/2005 | 01/01/2034 |
| 312927-ZX-7 | FG A81658 | | | | 1 | 1,416,938 | 109.957 | 1,555,895 | 1,415,004 | 1,416,991 | | (1,265) | | | 6.000 | 5.770 | MON | 7,075 | 84,900 | 08/22/2008 | 11/01/2037 |
| 312965-U6-1 | FG B13305 | | | | 1 | 1,298,682 | 106.576 | 1,394,323 | 1,308,289 | 1,299,537 | | (166) | | | 4.500 | 4.840 | MON | 4,906 | 58,873 | 09/03/2004 | 11/01/2018 |
| 312966-DH-4 | FG B13704 | | | | 1 | 975,812 | 106.576 | 1,043,732 | 979,331 | 976,113 | | 1,218 | | | 4.500 | 4.590 | MON | 3,672 | 44,070 | 09/08/2004 | 09/01/2018 |
| 312967-NN-8 | FG B14897 | | | | 1 | 1,085,616 | 106.576 | 1,165,198 | 1,093,303 | 1,086,718 | | 2,191 | | | 4.500 | 4.740 | MON | 4,100 | 49,199 | 08/23/2004 | 09/01/2018 |
| 312967-6E-7 | FG B15369 | | | | 1 | 1,011,561 | 106.576 | 1,085,715 | 1,018,724 | 1,013,325 | | 4,091 | | | 4.500 | 4.640 | MON | 3,820 | 45,843 | 08/23/2004 | 11/01/2018 |
| 312968-PP-9 | FG B15830 | | | | 1 | 499,737 | 106.576 | 536,709 | 503,593 | 501,118 | | 1,164 | | | 4.500 | 4.590 | MON | 1,888 | 22,662 | 09/08/2004 | 12/01/2018 |
| 312968-UH-1 | FG B15984 | | | | 1 | 1,825,311 | 106.576 | 1,960,352 | 1,839,393 | 1,826,255 | | 3,773 | | | 4.500 | 4.920 | MON | 6,898 | 82,773 | 09/08/2004 | 12/01/2018 |
| 312970-4D-5 | FG B18020 | | | | 1 | 412,026 | 106.576 | 439,533 | 412,412 | 412,028 | | 198 | | | 4.500 | 4.390 | MON | 1,547 | 18,559 | 02/09/2005 | 02/01/2019 |
| 312971-4T-8 | FG B18934 | | | | 1 | 5,012,734 | 106.514 | 5,346,155 | 5,019,204 | 5,012,104 | | 1,573 | | | 4.500 | 4.480 | MON | 18,822 | 225,865 | 02/10/2005 | 08/01/2019 |
| 31292H-NH-3 | FG C01292 | | | | 1 | 87,081 | 111.394 | 97,662 | 87,672 | 87,093 | | 182 | | | 6.000 | 6.190 | MON | 438 | 5,260 | 01/01/2005 | 09/01/2030 |
| 31298T-G6-3 | FG C56521 | | | | 1 | 24,384 | 114.582 | 27,922 | 24,369 | 24,905 | | (32) | | | 6.500 | 6.170 | MON | 132 | 1,584 | 01/01/2005 | 09/01/2029 |
| 31298Y-HN-4 | FG C60237 | | | | 1 | 19,072 | 111.394 | 21,483 | 19,286 | 19,113 | | 316 | | | 6.000 | 6.090 | MON | 96 | 1,157 | 01/01/2005 | 02/01/2028 |
| 31287N-B5-6 | FG C62760 | | | | 1 | 154,050 | 111.394 | 172,932 | 155,244 | 154,057 | | 640 | | | 6.000 | 6.690 | MON | 776 | 9,315 | 01/01/2005 | 03/01/2031 |
| 31287Q-KT-7 | FG C64806 | | | | 1 | 86,708 | 111.394 | 97,323 | 87,368 | 86,815 | | 397 | | | 6.000 | 6.050 | MON | 437 | 5,242 | 01/01/2005 | 05/01/2031 |
| 31288G-5M-0 | FG C78052 | | | | 1 | 480,998 | 109.025 | 524,736 | 481,299 | 480,824 | | (88) | | | 5.500 | 5.480 | MON | 2,206 | 26,471 | 01/09/2003 | 10/01/2030 |
| 31288H-N5-5 | FG C78512 | | | | 1 | 663,017 | 108.988 | 723,061 | 663,431 | 662,801 | | (204) | | | 5.500 | 5.480 | MON | 3,041 | 36,489 | 01/09/2003 | 11/01/2032 |
| 3128F6-P6-7 | FG D66745 | | | | 1 | 38,783 | 116.672 | 45,285 | 38,814 | 38,757 | | (24) | | | 7.500 | 7.470 | MON | 243 | 2,911 | 01/01/2005 | 02/01/2023 |
| 31294K-YB-5 | FG E01606 | | | | 1 | 1,160,223 | 105.979 | 1,234,028 | 1,164,408 | 1,160,734 | | 1,411 | | | 4.500 | 4.570 | MON | 4,367 | 52,398 | 09/08/2004 | 09/01/2018 |
| 31283H-R2-3 | FG G01405 | | | | 1 | 152,688 | 111.394 | 169,069 | 151,776 | 152,596 | | (275) | | | 6.000 | 5.780 | MON | 759 | 9,107 | 01/01/2005 | 08/01/2030 |
| 31297T-TE-3 | FGLMC POOL # A37749 | | | | 1 | 1,614,001 | 107.597 | 1,776,317 | 1,650,899 | 1,618,456 | | 6,810 | | | 5.000 | 5.190 | MON | 6,879 | 82,545 | 12/07/2006 | 12/01/2034 |
| 31347N-BH-8 | FH 530940 | | | | 1 | 675 | 101.996 | 688 | 674 | 670 | | (4) | | | 10.500 | 10.230 | MON | 12 | 71 | 01/01/2005 | 04/01/2017 |
| 31288E-2F-3 | FHLMC POOL | | | | 1 | 907,958 | 108.988 | 991,734 | 909,948 | 907,963 | | 1,135 | | | 5.500 | 5.500 | MON | 4,171 | 50,047 | 11/14/2002 | 05/01/2032 |
| 31288E-DD-6 | FHLMC POOL | | | | 1 | 939,198 | 108.988 | 1,030,699 | 945,700 | 940,246 | | 2,146 | | | 5.500 | 5.540 | MON | 4,334 | 52,014 | 10/15/2002 | 03/01/2032 |
| 31288E-DE-4 | FHLMC POOL | | | | 1 | 375,690 | 108.988 | 412,551 | 378,529 | 376,151 | | 362 | | | 5.500 | 5.540 | MON | 1,735 | 20,819 | 10/15/2002 | 09/01/2032 |
| 31288F-5G-5 | FHLMC POOL | | | | 1 | 852,381 | 108.988 | 933,515 | 856,530 | 852,929 | | 1,612 | | | 5.500 | 5.520 | MON | 3,926 | 47,109 | 11/27/2002 | 12/01/2031 |
| 31288H-5U-0 | FHLMC POOL | | | | 1 | 175,617 | 107.660 | 189,841 | 176,334 | 175,717 | | 638 | | | 5.000 | 5.020 | MON | 735 | 8,817 | 03/13/2003 | 03/01/2028 |
| 31288H-6D-7 | FHLMC POOL | | | | 1 | 112,463 | 107.660 | 122,031 | 113,348 | 112,617 | | 538 | | | 5.000 | 5.050 | MON | 472 | 5,667 | 03/13/2003 | 05/01/2032 |
| 31288H-7H-7 | FHLMC POOL | | | | 1 | 913,788 | 107.660 | 991,530 | 920,983 | 914,961 | | 3,858 | | | 5.000 | 5.050 | MON | 3,837 | 46,049 | 03/13/2003 | 06/01/2032 |
| 31288H-N3-0 | FHLMC POOL | | | | 1 | 1,173,426 | 108.988 | 1,280,695 | 1,175,079 | 1,173,243 | | 259 | | | 5.500 | 5.490 | MON | 5,386 | 64,629 | 01/09/2003 | 12/01/2032 |
| 31288H-WB-2 | FHLMC POOL | | | | 1 | 121,034 | 107.660 | 130,837 | 121,528 | 121,094 | | 28 | | | 5.000 | 5.020 | MON | 506 | 6,076 | 03/13/2003 | 04/01/2029 |
| 31288J-NC-6 | FHLMC POOL | | | | 1 | 3,286,294 | 107.660 | 3,571,507 | 3,317,394 | 3,286,656 | | 14,093 | | | 5.000 | 5.370 | MON | 13,822 | 165,870 | 03/17/2003 | 02/01/2032 |
| 312904-E5-0 | FHLMC_1027 | | | | 1 | 14,083 | 114.302 | 16,097 | 14,083 | 14,058 | | (8) | | | 9.000 | 8.950 | MON | 106 | 1,267 | 01/01/2005 | 07/01/2020 |
| 312905-Z7-0 | FHLMC_1087 | | | | 1 | 32,970 | 117.649 | 36,010 | 30,608 | 31,670 | | (223) | | | 8.500 | 7.290 | MON | 217 | 2,602 | 07/02/1998 | 06/01/2021 |
| 312906-RN-2 | FHLMC_1118 | | | | 1 | 76,432 | 113.783 | 86,935 | 76,404 | 81,046 | | (370) | | | 8.250 | 6.610 | MON | 525 | 6,303 | 01/01/2005 | 06/01/2021 |
| 3133T2-CQ-1 | FHLMC_1630-PK | | | | 1 | 891,314 | 112.072 | 983,546 | 877,602 | 885,642 | | (2,190) | | | 6.000 | 5.570 | MON | 4,388 | 52,656 | 05/25/2007 | 11/01/2023 |
| 3133TP-M3-0 | FHLMC_2251-ZB | | | | 1 | 559,354 | 116.282 | 578,346 | 497,365 | 496,845 | | 81 | | | 7.000 | 6.970 | MON | 2,901 | 34,815 | 12/30/2002 | 01/01/2030 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 313398-F9-5 | FHLMC_2333-Z | | | | 1 | 1,118,014 | 99.970 | 1,026,890 | 1,027,198 | 1,103,460 | | (15,689) | | | 7.000 | 5.800 | MON | 5,992 | 71,904 | 12/30/2002 | 07/01/2031 |
| 313398-FA-2 | FHLMC_2333-ZD | | | | 1 | 1,062,539 | 99.970 | 1,026,890 | 1,027,198 | 1,056,051 | | (6,015) | | | 7.000 | 6.490 | MON | 5,992 | 71,904 | 12/30/2002 | 07/01/2031 |
| 3133TV-FN-1 | FHLMC_2355-LC | | | | 1 | 232,793 | 106.927 | 251,716 | 235,409 | 233,266 | | 545 | | | 5.500 | 5.580 | MON | 1,079 | 12,947 | 01/01/2005 | 05/01/2031 |
| 31392V-Z6-2 | FHLMC_2508 | | | | 1 | 3,748,073 | 106.761 | 4,011,509 | 3,757,467 | 3,749,531 | | 1,698 | | | 5.000 | 5.000 | MON | 15,656 | 187,873 | 11/13/2002 | 10/01/2017 |
| 31392V-ZU-9 | FHLMC_2508 | | | | 1 | 2,517,284 | 108.156 | 2,744,340 | 2,537,390 | 2,528,453 | | 4,282 | | | 5.000 | 5.080 | MON | 10,572 | 126,869 | 11/14/2002 | 03/01/2017 |
| 31392W-B3-3 | FHLMC_2512A | | | | 1 | 201,472 | 100.943 | 201,213 | 199,333 | 199,098 | | (94) | | | 5.500 | 5.230 | MON | 914 | 10,963 | 01/01/2005 | 08/01/2012 |
| 31392X-E9-5 | FHLMC_2513-QW | | | | 1 | 174,023 | 100.756 | 176,699 | 175,373 | 174,957 | | 989 | | | 5.500 | 5.640 | MON | 804 | 9,646 | 01/01/2005 | 03/01/2012 |
| 31392W-DQ-0 | FHLMC_2514 | | | | 1 | 1,588,455 | 101.773 | 1,607,878 | 1,579,867 | 1,577,580 | | (1,105) | | | 5.500 | 5.360 | MON | 7,241 | 86,893 | 01/01/2005 | 12/01/2012 |
| 31393F-5M-4 | FHLMC_2522-GD | | | | 1 | 1,846,610 | 107.744 | 1,993,349 | 1,850,079 | 1,846,272 | | 972 | | | 5.500 | 5.490 | MON | 8,480 | 101,754 | 08/26/2003 | 11/01/2017 |
| 31393H-3E-0 | FHLMC_2541-GY | | | | 1 | 7,713,249 | 107.610 | 8,305,419 | 7,718,073 | 7,706,081 | | (3,705) | | | 5.500 | 5.470 | MON | 35,375 | 424,494 | 01/01/2005 | 10/01/2017 |
| 31393H-F7-2 | FHLMC_2543-PQ | | | | 1 | 681,530 | 102.690 | 698,312 | 680,020 | 679,376 | | (387) | | | 5.500 | 5.340 | MON | 3,117 | 37,401 | 12/15/2007 | 08/01/2013 |
| 31393F-RL-2 | FHLMC_2544-AL | | | | 1 | 7,249,243 | 106.557 | 7,722,162 | 7,246,978 | 7,235,473 | | (7,984) | | | 5.500 | 5.460 | MON | 33,215 | 398,584 | 12/12/2002 | 07/01/2015 |
| 31393J-CB-2 | FHLMC_2551 | | | | 1 | 3,837,834 | 101.451 | 3,829,140 | 3,774,374 | 3,785,081 | | (32,225) | | | 5.500 | 4.580 | MON | 17,299 | 207,590 | 07/29/2008 | 01/01/2013 |
| 31393L-NU-3 | FHLMC_2564 | | | | 1 | 396,973 | 102.324 | 406,199 | 396,973 | 396,973 | | | | | 5.500 | 5.410 | MON | 1,819 | 21,833 | 01/01/2005 | 05/01/2013 |
| 31393M-6W-6 | FHLMC_2580 | | | | 1 | 159,569 | 101.199 | 168,928 | 166,927 | 165,950 | | 2,239 | | | 5.000 | 5.830 | MON | 696 | 8,346 | 01/01/2005 | 11/01/2012 |
| 31394G-NX-7 | FHLMC_2659 | | | | 1 | 1,556,105 | 105.360 | 1,678,353 | 1,592,970 | 1,579,867 | | 7,353 | | | 5.500 | 5.800 | MON | 7,301 | 87,613 | 01/01/2005 | 01/01/2016 |
| 31395F-T5-3 | FHLMC_2857-MD | | | | 1 | 23,692,270 | 101.452 | 23,893,780 | 23,551,807 | 23,537,580 | | (38,948) | | | 5.000 | 4.770 | MON | 98,133 | 1,177,590 | 07/29/2008 | 02/01/2013 |
| 31340Y-RU-5 | FHLMC_49 | | | | 1 | 19,196 | 112.720 | 20,944 | 18,580 | 19,102 | | (187) | | | 9.000 | 7.970 | MON | 215 | 1,649 | 08/25/1994 | 06/15/2019 |
| 31392W-UJ-7 | FHR 2510 PE | | | | 1 | 148,277 | 100.620 | 148,226 | 147,313 | 147,125 | | (45) | | | 5.500 | 5.220 | MON | 675 | 8,102 | 01/01/2005 | 07/01/2012 |
| 31393G-BZ-6 | FHR 2545 HE | | | | 1 | 406,045 | 101.000 | 403,660 | 399,663 | 399,343 | | (617) | | | 5.500 | 5.160 | MON | 1,832 | 21,981 | 01/01/2005 | 09/01/2012 |
| 31393W-ML-0 | FHR 2644 BC | | | | 1 | 4,323,873 | 102.955 | 4,745,260 | 4,609,062 | 4,545,404 | | 47,278 | | | 5.000 | 5.890 | MON | 19,204 | 230,453 | 01/01/2005 | 08/01/2014 |
| 31394H-4E-8 | FHR 2662 PH | | | | 1 | 3,584,733 | 102.417 | 3,727,739 | 3,639,766 | 3,625,153 | | 15,987 | | | 5.500 | 5.710 | MON | 16,682 | 200,187 | 01/01/2005 | 09/01/2013 |
| 31394K-JB-1 | FHR 2682 HJ | | | | 1 | 2,494,141 | 109.257 | 2,731,425 | 2,500,000 | 2,494,487 | | 46 | | | 5.500 | 5.500 | MON | 11,458 | 137,500 | 10/16/2003 | 04/01/2018 |
| 31394K-AE-4 | FHR 2687 PG | | | | 1 | 534,666 | 109.500 | 605,579 | 553,040 | 546,829 | | 5,251 | | | 5.500 | 6.270 | MON | 2,535 | 30,417 | 12/15/2007 | 04/01/2014 |
| 31395J-PL-4 | FHR 2892 QD | | | | 1 | 8,413,511 | 100.832 | 8,443,641 | 8,373,969 | 8,364,334 | | (12,636) | | | 5.000 | 4.800 | MON | 34,892 | 418,698 | 07/29/2008 | 09/01/2012 |
| 3137A3-ZP-7 | FHR 3777 AC | | | | 1 | 4,615,305 | 104.393 | 4,717,081 | 4,518,580 | 4,609,311 | | (15,519) | | | 3.500 | 3.160 | MON | 13,179 | 158,150 | 12/14/2010 | 10/01/2025 |
| 31371L-7C-7 | FN 255691 | | | | 1 | 2,606,835 | 108.389 | 2,861,401 | 2,639,937 | 2,608,669 | | 11,888 | | | 4.500 | 4.880 | MON | 9,900 | 118,797 | 02/10/2005 | 08/01/2024 |
| 31371M-GG-6 | FN 255899 | | | | 1 | 177,711 | 109.191 | 194,638 | 178,254 | 177,710 | | 132 | | | 5.500 | 5.480 | MON | 817 | 9,804 | 08/08/2005 | 01/01/2035 |
| 31371N-MV-4 | FN 256972 | | | | 1 | 5,428,397 | 109.660 | 5,948,133 | 5,424,159 | 5,428,377 | | (1,481) | | | 6.000 | 5.840 | MON | 27,121 | 325,450 | 11/16/2007 | 10/01/2037 |
| 31385X-NR-4 | FN 555800 | | | | 1 | 824,793 | 109.316 | 894,146 | 817,946 | 824,688 | | (2,377) | | | 5.500 | 4.980 | MON | 3,749 | 44,987 | 10/23/2003 | 02/01/2032 |
| 31387N-JT-5 | FN 588974 | | | | 1 | 15,747 | 111.472 | 17,642 | 15,826 | 15,751 | | 41 | | | 6.000 | 6.010 | MON | 79 | 950 | 09/25/2001 | 04/01/2030 |
| 31387N-3C-9 | FN 589495 | | | | 1 | 148,557 | 113.816 | 169,082 | 148,557 | 152,285 | | | | | 6.500 | 6.110 | MON | 805 | 9,656 | 01/01/2005 | 02/01/2029 |
| 31387S-W3-6 | FN 592966 | | | | 1 | 150,472 | 113.816 | 171,261 | 150,472 | 154,552 | | | | | 6.500 | 6.100 | MON | 815 | 9,781 | 01/01/2005 | 08/01/2027 |
| 31388J-RU-1 | FN 606299 | | | | 1 | 47,051 | 113.816 | 53,548 | 47,048 | 47,020 | | (27) | | | 6.500 | 6.450 | MON | 255 | 3,058 | 01/01/2005 | 05/01/2031 |
| 31389V-RG-4 | FN 636887 | | | | 1 | 89,919 | 111.472 | 101,082 | 90,680 | 89,923 | | 258 | | | 6.000 | 6.440 | MON | 453 | 5,441 | 01/01/2005 | 05/01/2031 |
| 31362S-3R-4 | FN 70108 | | | | 1 | 556 | 102.532 | 575 | 561 | 557 | | 1 | | | 10.000 | 10.080 | MON | 5 | 56 | 01/01/2005 | 08/01/2015 |
| 31401P-FN-9 | FN 713973 | | | | 1 | 693,579 | 108.144 | 762,439 | 705,022 | 693,339 | | 5,779 | | | 5.000 | 6.000 | MON | 2,938 | 35,251 | 10/23/2003 | 09/01/2032 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 31401X-EL-7 | FN 721139 | | | | 1 | 1,328,690 | 109.254 | 1,445,324 | 1,322,902 | 1,328,758 | | (1,196) | | | 5.500 | 4.970 | MON | 6,063 | 72,760 | 10/07/2004 | 03/01/2034 |
| 31404K-LN-0 | FN 770833 | | | | 1 | 1,672,579 | 108.144 | 1,814,748 | 1,678,085 | 1,672,577 | | 700 | | | 5.000 | 4.990 | MON | 6,992 | 83,904 | 03/26/2004 | 01/01/2034 |
| 31404N-LJ-3 | FN 773529 | | | | 1 | 973,823 | 107.013 | 1,042,117 | 973,823 | 973,823 | | | | | 4.500 | 4.440 | MON | 3,652 | 43,822 | 04/02/2004 | 10/01/2018 |
| 31404N-PV-2 | FN 773636 | | | | 1 | 2,169,505 | 107.013 | 2,322,378 | 2,170,183 | 2,167,641 | | (1,157) | | | 4.500 | 4.420 | MON | 8,138 | 97,658 | 02/05/2004 | 09/01/2018 |
| 31404Q-EC-9 | FN 775131 | | | | 1 | 1,402,403 | 108.144 | 1,525,194 | 1,410,336 | 1,402,430 | | 2,033 | | | 5.000 | 5.120 | MON | 5,876 | 70,517 | 03/29/2004 | 06/01/2033 |
| 31404R-Z6-7 | FN 776665 | | | | 1 | 1,592,174 | 110.050 | 1,757,955 | 1,597,415 | 1,592,187 | | 1,719 | | | 5.000 | 4.990 | MON | 6,656 | 79,871 | 03/26/2004 | 06/01/2033 |
| 31404W-TJ-5 | FN 780953 | | | | 1 | 2,872,207 | 106.372 | 3,093,408 | 2,908,104 | 2,878,964 | | 8,327 | | | 4.000 | 4.340 | MON | 9,694 | 116,324 | 04/01/2004 | 01/01/2019 |
| 31405C-MP-1 | FN 785266 | | | | 1 | 60,777 | 108.025 | 65,747 | 60,863 | 60,768 | | 32 | | | 5.000 | 4.870 | MON | 254 | 3,043 | 04/29/2004 | 03/01/2019 |
| 31406E-JR-6 | FN 807672 | | | | 1 | 1,609,451 | 108.144 | 1,755,197 | 1,623,018 | 1,609,499 | | 6,083 | | | 5.000 | 5.260 | MON | 6,763 | 81,151 | 11/19/2004 | 02/01/2034 |
| 31410E-M9-6 | FN 886984 | | | 3 | 1 | 1,797,983 | 105.631 | 1,868,859 | 1,769,233 | 1,789,735 | | (16,288) | | | 2.303 | 1.920 | MON | 3,395 | 73,298 | 11/15/2006 | 06/01/2036 |
| 31413S-D5-0 | FN 953824 | | | | 1 | 3,513,104 | 108.941 | 3,836,201 | 3,521,357 | 3,512,814 | | 1,697 | | | 6.000 | 5.980 | MON | 17,607 | 211,281 | 11/13/2007 | 07/01/2047 |
| 31417Y-MF-1 | FNMA 10YR | | | | 1 | 45,375,758 | 105.591 | 46,181,659 | 43,736,359 | 45,268,495 | | (581,495) | | | 4.000 | 2.120 | MON | 145,788 | 1,749,454 | 03/12/2010 | 10/01/2019 |
| 31417Y-WQ-6 | FNMA 10YR | | | | 1 | 8,797,213 | 104.716 | 8,844,490 | 8,446,169 | 8,779,502 | | (75,810) | | | 3.500 | 2.110 | MON | 24,635 | 270,981 | 11/22/2010 | 11/01/2020 |
| 31371M-DP-9 | FNMA 20YR | | | | 1 | 479,373 | 108.957 | 524,935 | 481,782 | 479,436 | | 805 | | | 5.000 | 5.060 | MON | 2,007 | 24,089 | 06/13/2005 | 01/01/2025 |
| 31371M-GB-7 | FNMA 20YR | | | | 1 | 2,933,844 | 108.957 | 3,207,906 | 2,944,195 | 2,933,903 | | 3,300 | | | 5.000 | 5.000 | MON | 12,267 | 147,210 | 07/08/2005 | 03/01/2025 |
| 31417Y-M6-1 | FNMA 10YR | | | | 1 | 1,933,692 | 105.591 | 1,975,741 | 1,871,126 | 1,929,232 | | (20,632) | | | 4.000 | 2.410 | MON | 6,237 | 74,845 | 02/18/2010 | 11/01/2019 |
| 31381S-EA-6 | FNMA 10YR BALLOON MULTI | | | | 1 | 3,031,723 | 105.550 | 3,149,784 | 2,984,163 | 3,030,855 | | (1,120) | | | 3.430 | 3.040 | MON | 8,814 | 25,873 | 08/22/2011 | 09/01/2021 |
| 31381Q-UR-5 | FNMA 5YR MULTI BALLOON | | | | 1 | 5,007,813 | 102.560 | 5,128,000 | 5,000,000 | 5,005,573 | | (2,240) | | | 2.940 | 2.860 | MON | 12,658 | 99,633 | 03/10/2011 | 04/01/2016 |
| 31381Q-UC-8 | FNMA 7YR MULTI BALLOON | | | | 1 | 5,003,906 | 106.888 | 5,344,400 | 5,000,000 | 5,002,614 | | (1,292) | | | 3.510 | 3.460 | MON | 15,113 | 118,950 | 03/14/2011 | 05/01/2018 |
| BLM0W3-FC-5 | FNMA DUS MULTI 10YR BALLOON | | | | 1 | 2,526,563 | 102.750 | 2,568,750 | 2,500,000 | 2,526,563 | | | | | 3.290 | 3.160 | MON | 5,712 | | 12/27/2011 | 04/01/2042 |
| BLM0W3-FE-1 | FNMA DUS MULTI 10YR BALLOON | | | | 1 | 4,077,500 | 102.375 | 4,095,000 | 4,000,000 | 4,077,500 | | | | | 2.950 | 2.610 | MON | | | 12/27/2011 | 01/01/2027 |
| BLM0UQ-CB-1 | FNMA DUS MULTI 10YR IO BALLOO | | | | 1 | 2,347,438 | 102.750 | 2,363,250 | 2,300,000 | 2,347,438 | | | | | 3.280 | 3.080 | MON | 3,562 | | 11/18/2011 | 01/01/2042 |
| 31371K-XX-4 | FNMA POOL | | | | 1 | 172,542 | 109.316 | 189,325 | 173,191 | 172,543 | | 219 | | | 5.500 | 5.500 | MON | 794 | 9,526 | 10/15/2002 | 10/01/2031 |
| 31371K-ZA-2 | FNMA POOL | | | | 1 | 1,236,942 | 109.316 | 1,353,445 | 1,238,103 | 1,236,863 | | 338 | | | 5.500 | 5.380 | MON | 5,675 | 68,096 | 11/01/2002 | 11/01/2031 |
| 31390W-N3-2 | FNMA POOL | | | | 1 | 1,243,908 | 109.316 | 1,360,428 | 1,244,491 | 1,243,014 | | (863) | | | 5.500 | 5.470 | MON | 5,704 | 68,447 | 03/21/2003 | 03/01/2032 |
| 31391J-J6-8 | FNMA POOL | | | | 1 | 839,010 | 109.316 | 920,768 | 842,300 | 839,019 | | 186 | | | 5.500 | 5.510 | MON | 3,861 | 46,327 | 10/15/2002 | 05/01/2032 |
| 31391M-HP-1 | FNMA POOL | | | | 1 | 186,568 | 109.316 | 204,717 | 187,270 | 186,568 | | 450 | | | 5.500 | 5.520 | MON | 858 | 10,300 | 10/15/2002 | 11/01/2031 |
| 31391M-J9-5 | FNMA POOL | | | | 1 | 497,737 | 109.316 | 544,362 | 497,971 | 497,770 | | 105 | | | 5.500 | 5.160 | MON | 2,282 | 27,388 | 10/04/2002 | 05/01/2031 |
| 31391P-SU-1 | FNMA POOL | | | | 1 | 1,497,665 | 109.316 | 1,643,472 | 1,503,414 | 1,497,678 | | 1,761 | | | 5.500 | 5.510 | MON | 6,891 | 82,688 | 10/15/2002 | 12/01/2031 |
| 31391R-ZS-4 | FNMA POOL | | | | 1 | 328,363 | 109.316 | 360,361 | 329,651 | 328,385 | | 160 | | | 5.500 | 5.500 | MON | 1,511 | 18,131 | 10/15/2002 | 09/01/2030 |
| 31391S-E7-1 | FNMA POOL | | | | 1 | 1,146,953 | 109.316 | 1,258,522 | 1,151,270 | 1,146,987 | | 1,105 | | | 5.500 | 5.500 | MON | 5,277 | 63,320 | 10/15/2002 | 04/01/2032 |
| 31391T-M8-8 | FNMA POOL | | | | 1 | 292,870 | 109.316 | 322,167 | 294,712 | 292,858 | | 1,107 | | | 5.500 | 5.750 | MON | 1,351 | 16,209 | 10/15/2002 | 02/01/2031 |
| 31391W-E3-1 | FNMA POOL | | | | 1 | 457,968 | 109.316 | 500,867 | 458,183 | 457,968 | | 89 | | | 5.500 | 5.300 | MON | 2,100 | 25,200 | 10/11/2002 | 12/01/2031 |
| 31400C-4T-8 | FNMA POOL | | | | 1 | 807,500 | 109.316 | 888,278 | 812,578 | 808,029 | | 2,135 | | | 5.500 | 5.520 | MON | 3,724 | 44,692 | 10/15/2002 | 01/01/2031 |
| 31401D-S8-5 | FNMA POOL | | | | 1 | 3,776,388 | 109.316 | 4,129,487 | 3,777,569 | 3,773,688 | | (2,471) | | | 5.500 | 5.460 | MON | 17,314 | 207,766 | 03/21/2003 | 10/01/2032 |
| 31401M-UT-6 | FNMA POOL | | | | 1 | 1,696,815 | 109.316 | 1,847,098 | 1,689,687 | 1,696,275 | | (1,810) | | | 5.500 | 5.220 | MON | 7,744 | 92,933 | 03/19/2003 | 07/01/2031 |
| 31401M-UX-7 | FNMA POOL | | | | 1 | 2,053,077 | 109.316 | 2,238,745 | 2,047,957 | 2,053,384 | | 1,832 | | | 5.500 | 4.800 | MON | 9,386 | 112,638 | 03/19/2003 | 07/01/2032 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 31401M-UZ-2 | FNMA POOL | | | | 1 | 372,893 | 109.316 | 407,123 | 372,427 | 372,483 | | (127) | | | 5.500 | 5.450 | MON | 1,707 | 20,484 | 03/21/2003 | 04/01/2032 |
| 31401X-E7-8 | FNMA POOL | | | | 1 | 875,825 | 109.316 | 956,222 | 874,732 | 876,003 | | (261) | | | 5.500 | 4.720 | MON | 4,009 | 48,110 | 03/21/2003 | 05/01/2032 |
| 31371L-X2-0 | FNMA POOL # 255497 | | | | 1 | 1,613,267 | 108.144 | 1,765,339 | 1,632,396 | 1,613,761 | | 5,250 | | | 5.000 | 5.240 | MON | 6,802 | 81,620 | 09/29/2004 | 01/01/2034 |
| 31371M-AB-3 | FNMA POOL # 255702 | | | | 1 | 2,554,380 | 109.332 | 2,798,877 | 2,559,980 | 2,554,045 | | 1,601 | | | 5.000 | 4.960 | MON | 10,667 | 127,999 | 02/25/2005 | 10/01/2024 |
| 31371M-F9-3 | FNMA POOL # 255892 | | | | 1 | 5,099,567 | 108.957 | 5,566,019 | 5,108,455 | 5,099,245 | | 3,196 | | | 5.000 | 4.910 | MON | 21,285 | 255,423 | 06/13/2005 | 01/01/2025 |
| 31371M-T3-1 | FNMA POOL # 256270 | | | | 1 | 268,768 | 110.316 | 293,303 | 265,875 | 268,663 | | (1,018) | | | 6.000 | 5.590 | MON | 1,329 | 15,953 | 12/07/2006 | 10/01/2035 |
| 31376K-JJ-6 | FNMA POOL # 357665 | | | | 1 | 10,825,759 | 108.144 | 11,823,696 | 10,933,289 | 10,826,536 | | 35,254 | | | 5.000 | 5.300 | MON | 45,555 | 546,665 | 11/03/2004 | 02/01/2034 |
| 313920-LC-2 | FNMA_01-36-Z | | | | 1 | 2,167,858 | 116.206 | 2,383,740 | 2,051,306 | 2,143,187 | | (19,997) | | | 7.000 | 5.680 | MON | 11,966 | 143,591 | 12/30/2002 | 04/01/2031 |
| 313921-B5-6 | FNMA_01-59-Z | | | | 1 | 4,798,621 | 116.088 | 5,563,092 | 4,792,133 | 4,784,625 | | (6,168) | | | 7.000 | 6.890 | MON | 27,954 | 335,449 | 09/26/2001 | 10/01/2031 |
| 31392F-DL-8 | FNMA_02-71 | | | | 1 | 2,628,209 | 106.872 | 2,808,820 | 2,628,209 | 2,628,209 | | | | | 5.000 | 4.960 | MON | 10,951 | 131,410 | 09/24/2002 | 10/01/2017 |
| 31392C-T6-1 | FNMA_02-W3 | | | | 1 | 1,064,254 | 111.556 | 1,073,817 | 962,581 | 1,036,375 | | (12,268) | | | 6.500 | 5.530 | MON | 5,214 | 62,568 | 12/30/2002 | 11/01/2031 |
| 31392H-U6-8 | FNMA_03-8-PE | | | | 1 | 3,104,228 | 101.066 | 3,098,291 | 3,065,612 | 3,063,650 | | (13,617) | | | 5.500 | 4.860 | MON | 14,051 | 168,609 | 07/29/2008 | 10/01/2012 |
| 31397S-MX-9 | FNMA_11-28A | | | | 1 | 13,919,819 | 105.810 | 14,299,574 | 13,514,388 | 13,898,762 | | (62,676) | | | 4.000 | 3.470 | MON | 45,048 | 405,432 | 03/03/2011 | 06/01/2024 |
| 313602-Q2-3 | FNMA_89-58-G | | | | 1 | 9,757 | 111.159 | 10,783 | 9,701 | 9,741 | | (16) | | | 8.000 | 7.440 | MON | 65 | 776 | 01/01/2005 | 08/01/2019 |
| 31358H-Y2-5 | FNMA_91-107-P | | | | 1 | 59,717 | 113.886 | 67,545 | 59,309 | 59,383 | | (47) | | | 8.500 | 8.310 | MON | 420 | 5,041 | 05/24/1994 | 07/01/2021 |
| 31359U-LC-7 | FNMA_98-46 | | | | 1 | 241,489 | 116.750 | 285,124 | 244,218 | 242,163 | | 66 | | | 6.000 | 6.080 | MON | 1,221 | 14,653 | 11/13/2001 | 04/01/2028 |
| 31359U-LC-7 | FNMA_98-46 | C | | | 1 | 1,592,864 | 116.750 | 1,880,679 | 1,610,860 | 1,597,308 | | 439 | | | 6.000 | 6.080 | MON | 8,054 | 96,652 | 11/13/2001 | 04/01/2028 |
| 31359U-M8-5 | FNMA_98-62-DC | | | | 1 | 316,656 | 112.153 | 322,931 | 287,938 | 316,047 | | (7,114) | | | 9.000 | 3.740 | MON | 2,160 | 25,914 | 01/01/2005 | 09/01/2027 |
| 313602-EG-5 | FNR 1988-17 C | | | | 1 | 21,270 | 113.424 | 24,269 | 21,397 | 21,264 | | 33 | | | 10.000 | 9.980 | MON | 178 | 2,140 | 01/01/2005 | 03/01/2018 |
| 313602-GQ-1 | FNR 1988-25 B | | | | 1 | 2,495 | 116.047 | 2,933 | 2,527 | 2,500 | | 8 | | | 9.250 | 9.570 | MON | 19 | 234 | 01/01/2005 | 01/01/2017 |
| 313603-BF-8 | FNR 1989-77 J | | | | 1 | 52,819 | 113.221 | 59,417 | 52,478 | 52,733 | | (58) | | | 8.750 | 8.110 | MON | 383 | 4,592 | 01/01/2005 | 10/01/2019 |
| 313603-F8-0 | FNR 1990-21 Z | | | | 1 | 11,195 | 115.990 | 12,388 | 10,680 | 10,854 | | (85) | | | 9.000 | 8.360 | MON | 80 | 961 | 07/31/1992 | 03/01/2020 |
| 31358R-BM-4 | FNR 1992-195 C | | | | 1 | 59,683 | 114.012 | 68,722 | 60,277 | 59,769 | | 122 | | | 7.500 | 7.570 | MON | 377 | 4,521 | 01/01/2005 | 10/01/2022 |
| 31392H-CY-7 | FNR 2002-92 QE | | | | 1 | 704,421 | 100.667 | 709,119 | 704,421 | 704,421 | | | | | 5.500 | 5.420 | MON | 3,229 | 38,743 | 01/01/2005 | 07/01/2012 |
| 31392H-TJ-2 | FNR 2003-1 PG | | | | 1 | 393,693 | 101.566 | 395,532 | 389,434 | 388,548 | | (357) | | | 5.500 | 5.280 | MON | 1,785 | 21,419 | 01/06/2003 | 02/01/2013 |
| 31358J-J6-9 | FNR G-38 D | | | | 1 | 10,624 | 112.354 | 11,941 | 10,628 | 10,615 | | (8) | | | 8.000 | 7.800 | MON | 71 | 850 | 01/01/2005 | 06/01/2020 |
| 31358F-6B-0 | FNR G-6 Z | | | | 1 | 24,475 | 113.895 | 28,536 | 25,055 | 24,719 | | 77 | | | 9.000 | 9.240 | MON | 188 | 2,255 | 10/17/1991 | 01/01/2021 |
| 31397Q-F5-2 | FNR_11-18B_AC | | | | 1 | 8,750,949 | 105.554 | 8,937,095 | 8,466,846 | 8,734,040 | | (63,178) | | | 4.000 | 3.410 | MON | 28,223 | 282,228 | 02/03/2011 | 03/01/2024 |
| 31394A-LU-8 | FNW_04-W10 | | | | 1 | 3,956,693 | 109.891 | 4,395,640 | 4,000,000 | 3,968,088 | | 1,976 | | | 5.500 | 5.570 | MON | 18,333 | 220,000 | 01/01/2005 | 01/01/2023 |
| 31393X-3J-4 | FNW_04-W4 | | | | 1 | 989,840 | 111.891 | 1,118,910 | 1,000,000 | 992,889 | | 480 | | | 5.500 | 5.560 | MON | 4,583 | 55,000 | 01/01/2005 | 07/01/2020 |
| 38373Q-XK-2 | GNMA_03-40-NC | | | | 1 | 2,590,969 | 104.804 | 2,717,987 | 2,593,400 | 2,587,398 | | (1,583) | | | 5.000 | 4.970 | MON | 10,806 | 129,670 | 05/06/2003 | 08/01/2014 |
| 3837H1-US-8 | GNR 1998-19 ZB | | | | 1 | 462,813 | 115.433 | 539,019 | 466,954 | 463,448 | | 728 | | | 6.500 | 6.560 | MON | 2,529 | 30,352 | 01/01/2005 | 03/01/2027 |
| 38373Y-YM-0 | GNR 2003-6 PE | | | | 1 | 1,771,106 | 102.674 | 1,793,179 | 1,746,478 | 1,745,790 | | (1,747) | | | 5.500 | 5.190 | MON | 8,005 | 96,056 | 01/01/2005 | 07/01/2013 |
| 38373M-RV-4 | GNR 2005-87 B | | | 3 | 1 | 1,407,286 | 100.217 | 1,424,586 | 1,421,501 | 1,418,209 | | 12,461 | | | 5.116 | 5.270 | MON | 6,060 | 72,724 | 11/04/2005 | 02/01/2012 |
| 38375B-HL-9 | GNR 2010-H22 JA | | | | 1 | 20,212,690 | 103.642 | 20,948,836 | 20,212,690 | 20,212,690 | | | | | 2.750 | 2.740 | MON | 46,321 | 552,997 | 10/13/2010 | 11/01/2060 |
| 38375B-GM-8 | GNR 2010-H24 HA | | | | 1 | 25,158,766 | 103.628 | 26,200,721 | 25,283,438 | 25,158,875 | | 261 | | | 2.750 | 2.760 | MON | 57,941 | 689,840 | 10/19/2010 | 11/01/2060 |
| 38375B-JH-6 | GNR 2010-H27 JA | | | | 1 | 5,075,748 | 104.635 | 5,311,009 | 5,075,748 | 5,075,748 | | | | | 3.000 | 2.970 | MON | 12,689 | 151,092 | 11/12/2010 | 02/01/2026 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 38375B-HW-5 | GNR 2010-H28 HA | | | | 1 | 6,015,545 | 104.696 | 6,290,259 | 6,008,118 | 6,013,383 | | (2,221) | | | 3.000 | 2.920 | MON | 15,020 | 179,212 | 12/01/2010 | 08/01/2018 |
| 38375B-JT-0 | GNR 2011-H03 HA | | | | 1 | 10,081,017 | 105.465 | 10,651,661 | 10,099,711 | 10,081,703 | | 787 | | | 3.300 | 3.300 | MON | 27,774 | 290,054 | 02/02/2011 | 08/01/2024 |
| 2699999 U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 378,270,756 | X X X | 397,372,058 | 375,496,135 | 377,927,813 | | (795,485) | | | X X X | X X X | X X X | 1,375,842 | 15,965,813 | X X X | X X X |
| 3199999 Subtotals – U.S. Special Revenue | | | | | | 1,012,581,217 | X X X | 1,044,243,901 | 972,929,924 | 991,498,825 | | (4,384,560) | | | X X X | X X X | X X X | 9,782,316 | 43,144,434 | X X X | X X X |
| 00760H-B*-2 | AEGIS GROUP | | E | | 2 | 7,000,000 | 101.913 | 7,133,910 | 7,000,000 | 7,000,000 | | | | | 5.250 | 5.250 | JJ | 156,188 | 367,500 | 07/28/2005 | 07/28/2012 |
| N00927-DA-3 | AEGON NV | | F | 13 | 2FE | 1,382,250 | 43.135 | 1,046,024 | 2,425,000 | 1,400,491 | | | | | 2.397 | 2.770 | JAJO | 9,849 | 79,255 | 04/18/2006 | 01/01/9999 |
| 00130H-BQ-7 | AES CORPORATION (THE) | | | | 3FE | 1,911,875 | 114.775 | 2,008,563 | 1,750,000 | 1,868,425 | | (22,851) | | | 9.750 | 7.850 | AO | 36,021 | 170,625 | 12/29/2009 | 04/15/2016 |
| 008635-AA-2 | AGUILA 3 SA | | F | 1 | 4FE | 2,000,000 | 97.822 | 1,956,440 | 2,000,000 | 1,956,440 | (43,560) | | | | 7.875 | 7.870 | JJ | 66,063 | 80,063 | 01/24/2011 | 01/31/2018 |
| 008686-AA-5 | AHOLD FINANCE USA INC | | | | 2FE | 3,763,723 | 112.280 | 4,193,571 | 3,734,923 | 3,758,208 | | (7,908) | | | 7.820 | 7.600 | JJ | 145,224 | 292,071 | 01/01/2005 | 01/02/2020 |
| 009363-AJ-1 | AIRGAS INC | | | | 2FE | 7,987,920 | 103.950 | 8,316,000 | 8,000,000 | 7,990,503 | | 2,014 | | | 3.250 | 3.280 | AO | 65,000 | 260,722 | 09/27/2010 | 10/01/2015 |
| 010392-EY-0 | ALABAMA POWER COMPANY | | | 1 | 1FE | 2,994,840 | 103.991 | 3,119,730 | 3,000,000 | 2,998,849 | | 1,007 | | | 4.850 | 4.880 | JD | 6,467 | 145,500 | 12/04/2007 | 12/15/2012 |
| 013817-AF-8 | ALCOA INC | | | | 2FE | 4,143,866 | 100.214 | 4,008,560 | 4,000,000 | 4,000,879 | | (27,567) | | | 6.000 | 5.280 | JJ | 110,667 | 240,000 | 12/15/2007 | 01/15/2012 |
| 02005N-AE-0 | ALLY FINANCIAL INC | | | | 4FE | 4,178,600 | 102.914 | 4,373,845 | 4,250,000 | 4,184,581 | | 2,163 | | | 8.000 | 8.250 | MS | 100,111 | 340,000 | 03/10/2010 | 03/15/2020 |
| 00164V-AA-1 | AMC NETWORKS INC | | | 1 | 4FE | 850,000 | 108.750 | 924,375 | 850,000 | 850,000 | | | | | 7.750 | 7.750 | JJ | 33,120 | | 06/22/2011 | 07/15/2021 |
| Q0307#-AB-4 | AMCOR LTD SER B | | F | | 2 | 3,000,000 | 102.402 | 3,072,060 | 3,000,000 | 3,000,000 | | | | | 5.650 | 5.640 | JD | 6,592 | 169,500 | 01/01/2005 | 12/17/2012 |
| 02364W-AU-9 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 5,180,300 | 104.748 | 5,237,400 | 5,000,000 | 5,127,640 | | (37,216) | | | 3.625 | 2.790 | MS | 45,816 | 181,250 | 07/22/2010 | 03/30/2015 |
| 02364W-BC-8 | AMERICA MOVIL SAB DE CV | | F | | 1FE | 5,455,340 | 99.690 | 5,482,950 | 5,500,000 | 5,457,884 | | 2,544 | | | 2.375 | 2.540 | MS | 41,002 | | 08/31/2011 | 09/08/2016 |
| 02666Q-J6-1 | AMERICAN HONDA FINANCE CORP | | | | 1FE | 2,999,850 | 101.941 | 3,058,230 | 3,000,000 | 2,999,796 | | (54) | | | 2.600 | 2.600 | MS | 21,883 | | 09/13/2011 | 09/20/2016 |
| 02666Q-G6-4 | AMERICAN HONDA FINANCE CORP | | | | 1FE | 14,986,050 | 102.092 | 15,313,800 | 15,000,000 | 14,989,161 | | 2,379 | | | 2.500 | 2.510 | MS | 104,167 | 375,000 | 09/14/2010 | 09/21/2015 |
| 02916P-AB-9 | AMERICAN RAILCAR INDUSTRIES | | | 1 | 5FE | 1,977,525 | 101.497 | 2,146,662 | 2,115,000 | 2,036,886 | | 30,482 | | | 7.500 | 9.410 | MS | 52,875 | 158,625 | 12/29/2009 | 03/01/2014 |
| 03060N-AC-4 | AMERICO LIFE INC | | | 1 | 2FE | 2,055,000 | 100.723 | 2,014,460 | 2,000,000 | 2,010,256 | | (7,587) | | | 7.875 | 7.450 | MN | 26,250 | 157,500 | 04/05/2004 | 05/01/2013 |
| 030981-AF-1 | AMERIGAS FINANCE CORP. | | | 1 | 3FE | 1,225,000 | 98.750 | 1,209,688 | 1,225,000 | 1,209,688 | (15,313) | | | | 6.500 | 6.500 | MN | 9,068 | 66,354 | 01/05/2011 | 05/20/2021 |
| 032654-AG-0 | ANALOG DEVICES INC | | | | 1FE | 1,990,560 | 105.762 | 2,115,240 | 2,000,000 | 1,991,818 | | 1,258 | | | 3.000 | 3.100 | AO | 12,667 | 31,833 | 03/30/2011 | 04/15/2016 |
| 034863-AC-4 | ANGLO AMERICAN CAPITAL | | F | | 2FE | 4,995,800 | 99.634 | 4,981,700 | 5,000,000 | 4,997,460 | | 1,304 | | | 2.150 | 2.170 | MS | 28,069 | 107,500 | 09/20/2010 | 09/27/2013 |
| 035229-CV-3 | ANHEUSER-BUSCH COMPANIES IN | | | 1 | 1FE | 1,920,048 | 114.532 | 2,290,640 | 2,000,000 | 1,951,769 | | 8,337 | | | 5.050 | 5.620 | AO | 21,322 | 101,000 | 12/15/2007 | 10/15/2016 |
| 040555-CL-6 | ARIZONA PUBLIC SERVICE CO | | | | 2FE | 3,787,050 | 128.947 | 3,868,410 | 3,000,000 | 3,763,948 | | (23,102) | | | 8.750 | 4.540 | MS | 87,500 | | 09/26/2011 | 03/01/2019 |
| 00212U-AC-1 | ATI HOLDINGS, INC.:TERM LOAN | | | 2 | 4Z | 3,801,806 | 95.667 | 3,749,561 | 3,919,390 | 3,749,562 | (87,250) | 19,688 | | | 7.500 | 14.160 | MJSD | 14,698 | 295,821 | 03/11/2010 | 03/11/2016 |
| 048303-AZ-4 | ATLANTIC CITY ELECTRIC CO | | | | 1FE | 4,973,565 | 106.801 | 5,340,050 | 5,000,000 | 4,993,814 | | 3,442 | | | 6.625 | 6.700 | FA | 138,021 | 331,250 | 01/01/2005 | 08/01/2013 |
| 55312D-AF-5 | AVETA INC.:MMM TERM LOAN | | | 2 | 4FE | 1,408,210 | 99.000 | 1,437,245 | 1,451,762 | 1,422,975 | | 8,763 | | | 8.500 | 13.368 | MJSD | 15,082 | 123,397 | 04/13/2010 | 04/14/2015 |
| 55312D-AG-3 | AVETA INC.:NAMM TERM LOAN | | | 2 | 4FE | 1,408,210 | 99.000 | 1,437,245 | 1,451,762 | 1,422,975 | | 8,763 | | | 8.500 | 13.368 | MJSD | 15,082 | 123,397 | 04/13/2010 | 04/14/2015 |
| 053773-AL-1 | AVIS BUDGET CAR RENTAL LLC/AV | | | 1 | 4FE | 1,696,889 | 104.500 | 1,776,500 | 1,700,000 | 1,696,196 | | (852) | | | 9.625 | 9.630 | MS | 48,178 | 163,625 | 03/05/2010 | 03/15/2016 |
| 067316-AB-5 | BACARDI LTD | | F | | 2FE | 1,963,395 | 129.503 | 1,942,545 | 1,500,000 | 1,941,830 | | (21,565) | | | 8.200 | 3.550 | AO | 30,750 | 61,500 | 08/02/2011 | 04/01/2019 |
| 05523R-AA-5 | BAE SYSTEMS PLC | | F | | 2FE | 4,484,250 | 101.561 | 4,570,245 | 4,500,000 | 4,484,720 | | 470 | | | 3.500 | 3.570 | AO | 35,000 | | 10/05/2011 | 10/11/2016 |
| 064207-UV-3 | BANK OF OKLAHOMA | | | 13 | 2FE | 4,493,520 | 101.154 | 4,551,930 | 4,500,000 | 4,495,678 | | 265 | | | 5.750 | 5.760 | MN | 33,063 | 258,750 | 05/14/2007 | 05/15/2017 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 06423A-AS-2 | BANK ONE CORPORATION | C | | | 1FE | 4,960,950 | 103.784 | 5,189,200 | 5,000,000 | 4,994,534 | | 4,344 | | | 5.250 | 5.350 | JJ | 110,104 | 262,500 | 10/17/2002 | 01/30/2013 |
| 077454-AC-0 | BELDEN INC | | | 1 | 4FE | 1,653,250 | 99.750 | 1,695,750 | 1,700,000 | 1,663,811 | | 5,183 | | | 7.000 | 7.490 | MS | 35,039 | 119,000 | 12/29/2009 | 03/15/2017 |
| 079860-AG-7 | BELLSOUTH CORPORATION | | | 1 | 1FE | 7,612,720 | 110.527 | 8,842,160 | 8,000,000 | 7,848,412 | | 49,130 | | | 5.200 | 5.960 | MS | 122,489 | 416,000 | 08/22/2006 | 09/15/2014 |
| 085790-AU-7 | BERRY PLASTICS CORP | | | 1 | 5FE | 2,400,000 | 102.418 | 2,458,032 | 2,400,000 | 2,400,000 | | | | | 9.500 | 9.500 | MN | 29,133 | 228,000 | 04/22/2010 | 05/15/2018 |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC | LS | F | | 1FE | 2,355,104 | 103.149 | 2,356,955 | 2,285,000 | 2,354,284 | | (819) | | | 4.000 | 3.600 | JD | 5,586 | 45,700 | 11/10/2011 | 12/09/2020 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | | F | | 1FE | 3,140,820 | 103.397 | 3,188,763 | 3,084,000 | 3,140,089 | | (731) | | | 4.000 | 3.770 | AO | 27,071 | | 11/29/2011 | 10/15/2021 |
| 05566G-AA-7 | BNP PARIBAS US MTN LLC | C | | | 1FE | 2,993,610 | 94.016 | 2,820,480 | 3,000,000 | 2,997,927 | | 524 | | | 5.125 | 5.140 | JJ | 70,896 | 153,750 | 01/08/2003 | 01/15/2015 |
| 097014-AG-9 | BOEING CAPITAL CORPORATION | | | | 1FE | 2,991,906 | 100.722 | 3,021,660 | 3,000,000 | 2,999,247 | | 724 | | | 6.500 | 6.540 | FA | 73,667 | 195,000 | 01/01/2005 | 02/15/2012 |
| 09747G-AB-9 | BOISE PAPER HOLDINGS LLC | | | 1 | 3FE | 5,849,505 | 106.000 | 6,307,000 | 5,950,000 | 5,860,504 | | 6,010 | | | 8.000 | 8.250 | AO | 119,000 | 476,000 | 03/09/2010 | 04/01/2020 |
| 097751-AV-3 | BOMBARDIER INC | | | | 3FE | 4,250,000 | 109.013 | 4,633,053 | 4,250,000 | 4,250,000 | | | | | 7.750 | 7.750 | MS | 96,983 | 329,375 | 03/15/2010 | 03/15/2020 |
| 09689R-AA-7 | BOYD GAMING CORP | | | 1 | 5FE | 3,792,000 | 86.896 | 3,475,840 | 4,000,000 | 3,475,840 | (348,519) | 32,359 | | | 7.125 | 8.410 | FA | 118,750 | 285,000 | 01/20/2011 | 02/01/2016 |
| 10513Q-BD-2 | BRANCH BANKING AND TRUST CO | LS | | | 1FE | 1,977,473 | 103.279 | 2,065,580 | 2,000,000 | 2,002,640 | | (2,500) | | | 4.875 | 4.740 | JJ | 44,958 | 97,500 | 03/31/2004 | 01/15/2013 |
| 12189L-AF-8 | BURLINGTON NORTHERN SANTA F | | | | 2FE | 1,227,082 | 103.556 | 1,282,023 | 1,238,000 | 1,227,355 | | 273 | | | 3.450 | 3.550 | MS | 15,305 | | 08/29/2011 | 09/15/2021 |
| 12189L-AF-8 | BURLINGTON NORTHERN SANTA F | LS | | | 2FE | 760,118 | 103.556 | 789,097 | 762,000 | 760,151 | | 33 | | | 3.450 | 3.470 | MS | 9,420 | | 08/29/2011 | 09/15/2021 |
| 131347-BY-1 | CALPINE CORP | | | 1 | 3FE | 1,437,750 | 107.000 | 1,444,500 | 1,350,000 | 1,432,991 | | (4,759) | | | 7.875 | 6.860 | JJ | 49,022 | 53,452 | 05/04/2011 | 01/15/2020 |
| 136375-BA-9 | CANADIAN NATIONAL RAILWAY CO | | A | 1 | 1FE | 3,507,564 | 125.628 | 3,762,559 | 2,995,000 | 3,454,093 | | (53,472) | | | 6.800 | 4.100 | JJ | 93,910 | 101,830 | 02/08/2011 | 07/15/2018 |
| 136385-AK-7 | CANADIAN NATURAL RESOURCES | | A | | 2FE | 2,299,960 | 117.899 | 2,357,980 | 2,000,000 | 2,246,368 | | (41,487) | | | 5.700 | 3.180 | MN | 14,567 | 114,000 | 09/08/2010 | 05/15/2017 |
| 136385-AM-3 | CANADIAN NATURAL RESOURCES | | A | | 2FE | 4,998,550 | 104.376 | 5,218,800 | 5,000,000 | 4,999,460 | | 45 | | | 5.150 | 5.150 | FA | 107,292 | 257,500 | 01/11/2008 | 02/01/2013 |
| 14170T-AF-8 | CAREFUSION CORP | | | | 2FE | 3,000,956 | 108.403 | 3,035,284 | 2,800,000 | 2,929,347 | | (47,336) | | | 5.125 | 3.240 | FA | 59,792 | 143,500 | 06/16/2010 | 08/01/2014 |
| 141781-J#-2 | CARGILL INC | | | | 1 | 6,266,515 | 114.066 | 7,390,879 | 6,479,476 | 6,342,006 | | 19,086 | | | 6.620 | 7.070 | FMAN | 48,852 | 428,942 | 01/01/2005 | 08/20/2018 |
| 141781-AP-9 | CARGILL INCORPORATED | | | 1 | 1FE | 2,992,080 | 102.387 | 3,071,610 | 3,000,000 | 2,999,159 | | 559 | | | 6.375 | 6.410 | JD | 15,938 | 191,250 | 04/30/2002 | 06/01/2012 |
| 12489L-AE-8 | CB RICHARD ELLIS SERVICES INC | | | 1 | 4FE | 276,250 | 115.779 | 289,448 | 250,000 | 268,536 | | (4,414) | | | 11.625 | 9.070 | JD | 1,292 | 29,063 | 02/24/2010 | 06/15/2015 |
| 12480W-AA-1 | CBG FLORIDA REIT CORP | | | 1 | 6FE | 3,250 | 2.270 | 147,550 | 6,500,000 | 3,463 | | | | | | 0.400 | MN | 41,103 | | 06/19/2007 | 05/29/2049 |
| 1248EP-AL-7 | CCO HOLDINGS LLC | | | 1 | 3FE | 2,588,250 | 107.500 | 2,741,250 | 2,550,000 | 2,578,952 | | (5,786) | | | 7.875 | 7.550 | AO | 34,027 | 200,813 | 04/15/2010 | 04/30/2016 |
| 1248EP-AP-8 | CCO HOLDINGS LLC | | | 1 | 3FE | 850,000 | 110.250 | 937,125 | 850,000 | 850,000 | | | | | 8.125 | 8.120 | AO | 11,702 | 69,063 | 04/14/2010 | 04/30/2020 |
| 1248EP-AU-7 | CCO HOLDINGS LLC | | | 1 | 3FE | 1,000,000 | 102.000 | 1,020,000 | 1,000,000 | 1,000,000 | | | | | 6.500 | 6.500 | AO | 11,014 | 30,694 | 05/03/2011 | 04/30/2021 |
| 15135B-AC-5 | CENTENE CORP | | | | 3FE | 1,975,060 | 100.321 | 2,006,420 | 2,000,000 | 1,977,050 | | 1,990 | | | 5.750 | 6.000 | JD | 9,583 | 58,778 | 05/17/2011 | 06/01/2017 |
| 15405C-CP-5 | CENTRAL MAINE POWER CO | | | | 2FE | 4,973,943 | 101.856 | 5,092,800 | 5,000,000 | 4,998,265 | | 3,581 | | | 6.650 | 6.730 | MS | 110,833 | 332,500 | 01/01/2005 | 05/29/2012 |
| 12520*-AB-2 | CFB VENTURE FUND I 98-B SR STR | @ | | | 1FE | 2,505,000 | 99.950 | 2,503,748 | 2,505,000 | 2,505,000 | 23,472 | | | | | | N/A | | | 07/21/1998 | 09/01/2012 |
| 165258-AA-2 | CHESAPEAKE OILFIELD OPERATIN | | | | 3FE | 1,600,000 | 105.007 | 1,680,112 | 1,600,000 | 1,600,000 | | | | | 6.625 | 6.620 | MN | 18,550 | | 10/25/2011 | 11/15/2019 |
| 166751-AH-0 | CHEVRON CORP | | | | 1FE | 9,981,600 | 106.811 | 10,681,100 | 10,000,000 | 9,991,117 | | 3,204 | | | 3.950 | 3.990 | MS | 129,472 | 395,000 | 02/26/2009 | 03/03/2014 |
| 171265-AD-3 | CHUGACH ELECTRIC ASSOCIATIO | | | | 1FE | 6,033,058 | 100.464 | 6,027,840 | 6,000,000 | 5,999,704 | | (6,372) | | | 6.200 | 6.100 | FA | 155,000 | 372,000 | 01/01/2005 | 02/01/2012 |
| 171340-AG-7 | CHURCH & DWIGHT CO | | | | 2FE | 4,498,175 | 103.931 | 4,676,895 | 4,500,000 | 4,498,611 | | 425 | | | 3.350 | 3.350 | JD | 6,700 | 150,750 | 02/22/2011 | 12/15/2015 |
| 171871-AM-8 | CINCINNATI BELL INC | | | 1 | 5FE | 4,190,330 | 93.500 | 3,973,750 | 4,250,000 | 3,973,750 | (57,879) | 4,754 | | | 8.750 | 9.000 | MS | 109,497 | 371,875 | 03/10/2010 | 03/15/2018 |
| 125581-FW-3 | CIT GROUP INC | | | 1 | 4 | 8,809,000 | 100.000 | 10,000,000 | 10,000,000 | 9,093,773 | | 160,329 | | | 7.000 | 9.570 | FMAN | 99,167 | 700,000 | 03/17/2010 | 05/01/2016 |
| 17453B-AJ-0 | CITIZENS COMMUNICATIONS | | | 1 | 3FE | 2,715,625 | 91.750 | 2,523,125 | 2,750,000 | 2,523,125 | (193,641) | 73 | | | 9.000 | 9.130 | FA | 93,500 | 247,500 | 12/29/2009 | 08/15/2031 |
| 18538R-AC-7 | CLEARWATER PAPER CORP | | | 1 | 3FE | 1,895,500 | 112.222 | 1,907,774 | 1,700,000 | 1,833,142 | | (32,425) | | | 10.625 | 7.980 | JD | 8,028 | 180,625 | 12/29/2009 | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 189054-AR-0 | CLOROX COMPANY | | | 1 | 2FE | 3,022,410 | 106.018 | 3,180,540 | 3,000,000 | 3,015,504 | | (3,846) | | | 3.550 | 3.400 | MN | 17,750 | 106,500 | 02/16/2010 | 11/01/2015 |
| 18975F-AC-3 | CNL LIFESTYLE PROPERTIES INC | | | 1 | 3FE | 3,672,213 | 91.600 | 3,389,200 | 3,700,000 | 3,389,200 | (284,487) | 1,474 | | | 7.250 | 7.370 | AO | 56,631 | 141,576 | 03/31/2011 | 04/15/2019 |
| 21987B-AM-0 | CODELCO INC. | | F | | 1FE | 4,911,450 | 128.262 | 6,413,100 | 5,000,000 | 4,930,494 | | 6,899 | | | 7.500 | 7.750 | JJ | 172,917 | 375,000 | 01/20/2009 | 01/15/2019 |
| 193459-AH-7 | COLEMAN CABLE INC | | | | 4FE | 1,002,500 | 99.684 | 996,840 | 1,000,000 | 996,840 | (5,111) | (434) | | | 9.000 | 8.950 | FA | 34,000 | 90,000 | 02/24/2010 | 02/15/2018 |
| 00209T-AA-3 | COMCAST CABLE COMMUNICATIO | | | | 2FE | 7,149,837 | 108.700 | 8,452,512 | 7,776,000 | 7,656,663 | | 85,472 | | | 8.375 | 9.720 | MS | 191,754 | 651,240 | 01/01/2005 | 03/15/2013 |
| 20030N-AE-1 | COMCAST CORPORATION | | | | 2FE | 4,954,750 | 107.959 | 5,397,950 | 5,000,000 | 4,982,727 | | 7,610 | | | 5.300 | 5.480 | JJ | 122,194 | 265,000 | 02/07/2008 | 01/15/2014 |
| 20162U-AB-1 | COMMERCIAL BARGE LINE CO | | | 1 | 4FE | 4,140,000 | 108.500 | 4,340,000 | 4,000,000 | 4,099,182 | | (22,157) | | | 12.500 | 11.620 | JJ | 230,556 | 500,000 | 12/29/2009 | 07/15/2015 |
| 20854P-AD-1 | CONSOL ENERGY INC | | | 1 | 4FE | 4,250,000 | 109.833 | 4,667,903 | 4,250,000 | 4,250,000 | | | | | 8.000 | 8.000 | AO | 85,000 | 361,250 | 03/25/2010 | 04/01/2017 |
| 20854P-AF-6 | CONSOL ENERGY INC | | | 1 | 4FE | 4,250,000 | 109.593 | 4,657,703 | 4,250,000 | 4,250,000 | | | | | 8.250 | 8.250 | AO | 87,656 | 371,875 | 03/25/2010 | 04/01/2020 |
| 21871D-AA-1 | CORELOGIC INC | | | 1 | 4FE | 578,594 | 95.750 | 550,563 | 575,000 | 550,563 | (27,793) | (238) | | | 7.250 | 7.140 | JD | 3,474 | 22,118 | 05/13/2011 | 06/01/2019 |
| 219023-AE-8 | CORN PRODUCTS INTERNATIONAL | | | | 2FE | 5,155,510 | 104.051 | 5,202,550 | 5,000,000 | 5,120,798 | | (29,611) | | | 3.200 | 2.530 | MN | 26,667 | 179,556 | 11/09/2010 | 11/01/2015 |
| 22541L-AC-7 | CREDIT SUISSE (USA) INC | | | 1 | 1FE | 9,836,089 | 100.468 | 9,814,719 | 9,769,000 | 9,768,741 | | (12,140) | | | 6.500 | 6.370 | JJ | 292,799 | 634,985 | 01/01/2005 | 01/15/2012 |
| 22541L-AC-7 | CREDIT SUISSE (USA) INC | LS | | 1 | 1FE | 231,578 | 100.468 | 232,081 | 231,000 | 230,987 | | (117) | | | 6.500 | 6.450 | JJ | 6,924 | 15,015 | 01/01/2005 | 01/15/2012 |
| 22541L-AH-6 | CREDIT SUISSE (USA) INC | C | | | 1FE | 3,973,600 | 104.476 | 4,179,040 | 4,000,000 | 3,994,396 | | 2,768 | | | 5.500 | 5.580 | FA | 83,111 | 220,000 | 01/01/2005 | 08/15/2013 |
| 22541L-AH-6 | CREDIT SUISSE (USA) INC | LS | | | 1FE | 1,047,187 | 104.476 | 1,044,760 | 1,000,000 | 1,010,372 | | (6,095) | | | 5.500 | 4.820 | FA | 20,778 | 55,000 | 01/01/2005 | 08/15/2013 |
| 225434-AP-4 | CREDIT SUISSE (USA) INC | | | 3 | 1FE | 4,944,995 | 98.088 | 4,904,400 | 5,000,000 | 4,944,995 | | | | | 0.644 | 0.840 | JAJO | 7,247 | 26,905 | 12/15/2007 | 04/12/2013 |
| 12626P-AG-8 | CRH AMERICA INC | | | 1 | 2FE | 2,147,836 | 107.426 | 2,153,891 | 2,005,000 | 2,127,436 | | (20,400) | | | 6.000 | 4.550 | MS | 30,409 | 120,300 | 02/03/2011 | 09/30/2016 |
| 12626P-AK-9 | CRH AMERICA INC. | | | | 2FE | 1,995,980 | 100.777 | 2,015,540 | 2,000,000 | 1,996,807 | | 769 | | | 4.125 | 4.160 | JJ | 38,042 | 49,958 | 11/30/2010 | 01/15/2016 |
| 226566-AK-3 | CRICKET COMMUNICATIONS INC | | | 1 | 4FE | 4,937,625 | 104.000 | 5,148,000 | 4,950,000 | 4,940,690 | | 899 | | | 7.750 | 7.790 | MN | 49,019 | 383,625 | 12/29/2009 | 05/15/2016 |
| 23188T-AB-8 | CUSTOM BUILDING PRODUCTS, IN | | | 2 | 4Z | 2,053,831 | 98.125 | 2,035,678 | 2,074,576 | 2,035,678 | (25,535) | 4,158 | | | 5.750 | 9.034 | MJSD | 663 | 114,765 | 03/17/2010 | 03/19/2015 |
| 126650-BY-5 | CVS PASS-THROUGH TRUST | | | | 2FE | 4,000,000 | 103.195 | 4,127,800 | 4,000,000 | 4,000,000 | | | | | 5.926 | 5.920 | MON | 6,584 | | 12/07/2011 | 01/10/2034 |
| 233851-AD-6 | DAIMLER FINANCE NORTH AMERIC | | | | 1FE | 3,995,400 | 102.182 | 4,087,280 | 4,000,000 | 3,995,942 | | 542 | | | 3.000 | 3.020 | MS | 31,000 | 60,000 | 03/21/2011 | 03/28/2016 |
| 233851-AH-7 | DAIMLER FINANCE NORTH AMERIC | | | | 1FE | 1,490,250 | 99.888 | 1,498,320 | 1,500,000 | 1,490,759 | | 509 | | | 2.625 | 2.760 | MS | 11,594 | | 09/07/2011 | 09/15/2016 |
| 235825-AB-2 | DANA HOLDING CORP | | | 1 | 4FE | 1,009,800 | 102.500 | 1,045,500 | 1,020,000 | 1,010,202 | | 402 | | | 6.750 | 6.890 | FA | 26,010 | 37,676 | 07/11/2011 | 02/15/2021 |
| 247817-AA-7 | DELTA AIR LINES INC | | | | 3FE | 3,200,000 | 91.750 | 2,936,000 | 3,200,000 | 2,936,000 | (264,000) | | | | 6.750 | 6.750 | MN | 22,800 | 167,400 | 02/07/2011 | 05/23/2017 |
| 247916-AB-5 | DENBURY RESOURCES INC | | | 1 | 4FE | 1,065,000 | 110.774 | 1,107,740 | 1,000,000 | 1,042,863 | | (11,677) | | | 9.750 | 8.170 | MS | 32,500 | 97,500 | 12/29/2009 | 03/01/2015 |
| 251591-AN-3 | DEVELOPERS DIVERS REALTY | | | 1 | 3FE | 27,886 | 100.618 | 31,192 | 31,000 | 30,126 | | 1,011 | | | 5.375 | 5.450 | AO | 352 | 1,666 | 10/04/2005 | 10/15/2012 |
| 25243Y-AL-3 | DIAGEO CAPITAL PLC | | F | 1 | 1FE | 18,208,920 | 104.853 | 18,873,540 | 18,000,000 | 18,048,358 | | (44,063) | | | 5.200 | 4.930 | JJ | 392,600 | 936,000 | 12/07/2007 | 01/30/2013 |
| 25470X-AE-5 | DISH DBS CORP | | | | 3FE | 1,712,750 | 108.250 | 1,840,250 | 1,700,000 | 1,712,193 | | (557) | | | 6.750 | 6.640 | JD | 9,563 | 65,663 | 05/04/2011 | 06/01/2021 |
| 260543-BW-2 | DOW CHEMICAL COMPANY (THE) | | | | 2FE | 6,871,800 | 113.160 | 6,789,600 | 6,000,000 | 6,520,458 | | (206,430) | | | 7.600 | 3.740 | MN | 58,267 | 456,000 | 04/07/2010 | 05/15/2014 |
| 260543-CC-5 | DOW CHEMICAL COMPANY (THE) | LS | | 1 | 2FE | 5,546,925 | 104.518 | 5,748,490 | 5,500,000 | 5,545,285 | | (1,640) | | | 4.250 | 4.130 | MN | 29,868 | 116,875 | 09/28/2011 | 08/15/2020 |
| 26112T-AE-6 | DOWNSTREAM DEVELOPMENT AU | | | 1 | 4FE | 1,390,718 | 93.500 | 1,309,000 | 1,400,000 | 1,309,000 | (82,101) | 383 | | | 10.500 | 10.620 | JJ | 73,500 | | 06/17/2011 | 07/01/2019 |
| 264399-DW-3 | DUKE ENERGY CAROLINAS | | | 1 | 1FE | 4,953,996 | 100.232 | 5,011,600 | 5,000,000 | 4,999,323 | | 7,442 | | | 6.250 | 6.410 | JJ | 144,097 | 312,500 | 01/01/2005 | 01/15/2012 |
| 264411-AB-5 | DUKE REALTY LP | | | | 2FE | 3,039,485 | 102.130 | 3,063,900 | 3,000,000 | 3,003,684 | | (6,229) | | | 5.875 | 5.650 | FA | 66,583 | 176,250 | 01/01/2005 | 08/15/2012 |
| 26779Y-AA-7 | DYNACAST INTERNATIONAL LLC | | | 1 | 4FE | 680,000 | 94.750 | 644,300 | 680,000 | 644,300 | (35,700) | | | | 9.250 | 9.250 | JJ | 28,305 | | 07/12/2011 | 07/15/2019 |
| 270321-AC-6 | EARTHLINK INC | | | | 4FE | 1,617,296 | 92.000 | 1,541,000 | 1,675,000 | 1,541,000 | (79,071) | 2,774 | | | 8.875 | 9.500 | MN | 18,995 | 73,502 | 05/12/2011 | 05/15/2019 |
| 278058-DD-1 | EATON CORP | | | 1 | 1FE | 1,655,445 | 119.102 | 1,786,530 | 1,500,000 | 1,640,089 | | (15,356) | | | 5.600 | 3.920 | MN | 10,733 | 84,000 | 03/08/2011 | 05/15/2018 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 268520-AA-1 | EH HOLDING CORP | | | | 4FE | 1,200,000 | 104.250 | 1,251,000 | 1,200,000 | 1,200,000 | | | | | 6.500 | 6.500 | JD | 3,467 | 42,033 | 05/17/2011 | 06/15/2019 |
| 28368E-AE-6 | EL PASO CORPORATION | | | | 3FE | 2,558,750 | 116.248 | 2,673,704 | 2,300,000 | 2,554,428 | | (4,322) | | | 7.750 | 6.730 | JJ | 82,193 | 89,125 | 03/21/2011 | 01/15/2032 |
| G2978#-AC-7 | ELECTRIC SUPPLY BOARD | | F | | 2 | 7,000,000 | 111.629 | 7,814,030 | 7,000,000 | 7,000,000 | | | | | 5.190 | 5.190 | JD | 16,147 | 363,300 | 12/15/2003 | 12/15/2015 |
| 29078E-AC-9 | EMBARQ CORP | | | 1 | 2FE | 1,999,900 | 104.563 | 2,091,260 | 2,000,000 | 1,999,846 | | (154) | | | 6.738 | 6.730 | JD | 11,230 | 134,760 | 05/12/2006 | 06/01/2013 |
| 29250N-AC-9 | ENBRIDGE INC | | A | 1 | 1FE | 4,009,680 | 109.741 | 4,389,640 | 4,000,000 | 4,004,011 | | (1,663) | | | 5.800 | 5.750 | JD | 10,311 | 232,000 | 12/15/2007 | 06/15/2014 |
| 29264F-AE-6 | ENDO PHARMACEUTICALS HOLDIN | | | | 3FE | 1,224,000 | 107.063 | 1,284,756 | 1,200,000 | 1,222,937 | | (1,063) | | | 7.000 | 6.710 | JD | 3,733 | 89,133 | 04/11/2011 | 12/15/2020 |
| 29268B-AB-7 | ENEL FINANCE INTERNATION | | F | 1 | 1FE | 960,000 | 99.728 | 997,280 | 1,000,000 | 960,453 | | 453 | | | 6.250 | 7.100 | MS | 18,403 | | 11/29/2011 | 09/15/2017 |
| 29379V-AS-2 | ENTERPRISE PRODUCTS OPERATI | | | | 2FE | 4,988,030 | 103.668 | 5,183,400 | 5,000,000 | 4,989,995 | | 1,965 | | | 3.200 | 3.250 | FA | 66,667 | 88,000 | 02/25/2011 | 02/01/2016 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPERATI | | | | 2FE | 1,491,900 | 102.039 | 1,530,585 | 1,500,000 | 1,492,057 | | 157 | | | 4.050 | 4.110 | FA | 21,431 | | 08/16/2011 | 02/15/2022 |
| 26875P-AC-5 | EOG RESOURCES INC | | | 1 | 1FE | 1,570,708 | 125.223 | 1,659,205 | 1,325,000 | 1,551,449 | | (19,259) | | | 6.875 | 3.960 | AO | 22,773 | 45,547 | 04/27/2011 | 10/01/2018 |
| 26884L-AB-5 | EQT CORP | | | | 2FE | 4,983,365 | 100.540 | 5,027,000 | 5,000,000 | 4,983,291 | | (74) | | | 4.875 | 4.910 | MN | 36,563 | | 11/30/2011 | 11/15/2021 |
| 29444U-AJ-5 | EQUINIX INC. | | | 1 | 3FE | 6,375,000 | 110.000 | 7,012,500 | 6,375,000 | 6,375,000 | | | | | 8.125 | 8.120 | MS | 172,656 | 517,969 | 02/26/2010 | 03/01/2018 |
| 26882P-AS-1 | ERAC USA FINANCE CO | | | | 2FE | 5,629,750 | 111.029 | 5,551,450 | 5,000,000 | 5,464,872 | | (131,816) | | | 5.600 | 2.660 | MN | 46,667 | 280,000 | 09/24/2010 | 05/01/2015 |
| 26882P-BB-7 | ERAC USA FINANCE CO | | | | 2FE | 6,034,096 | 115.486 | 6,257,031 | 5,418,000 | 5,946,722 | | (50,310) | | | 6.375 | 4.440 | AO | 72,917 | 255,000 | 11/22/2011 | 10/15/2017 |
| 302051-AQ-0 | EXIDE TECHNOLOGIES | | | 1 | 4FE | 822,000 | 78.000 | 624,000 | 800,000 | 624,000 | (195,157) | (2,843) | | | 8.625 | 8.030 | FA | 28,750 | 35,650 | 01/13/2011 | 02/01/2017 |
| 30218A-AB-8 | EXPRESS LLC/EXPRESS FIN | | | 1 | 4FE | 4,252,104 | 109.250 | 4,643,125 | 4,250,000 | 4,248,727 | | (2,772) | | | 8.750 | 8.700 | MS | 123,958 | 371,875 | 03/09/2010 | 03/01/2016 |
| 307000-AA-7 | FAMILY DOLLAR STORES INC | | | | 2FE | 1,488,750 | 103.277 | 1,549,155 | 1,500,000 | 1,489,029 | | 279 | | | 5.000 | 5.100 | FA | 31,250 | | 09/23/2011 | 02/01/2021 |
| 31331F-AE-1 | FEDEX CORP | | | 1 | 2FE | 4,322 | 103.736 | 4,484 | 4,322 | 4,322 | | | | | 7.150 | 7.150 | MS | 80 | 309 | 12/02/1993 | 09/28/2012 |
| 31331F-AU-5 | FEDEX CORP | | | 1 | 1FE | 3,404,432 | 101.402 | 3,622,772 | 3,572,683 | 3,501,128 | | 25,699 | | | 7.500 | 8.290 | JJ | 123,555 | 267,951 | 01/01/2005 | 01/15/2018 |
| 31331F-AZ-4 | FEDEX CORP | | | | 2FE | 264,150 | 109.007 | 269,520 | 247,250 | 252,352 | | (3,191) | | | 7.020 | 5.800 | JJ | 8,003 | 17,357 | 01/01/2005 | 01/15/2016 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC | | | | 3FE | 2,578,340 | 105.080 | 2,690,048 | 2,560,000 | 2,578,276 | | (64) | | | 5.875 | 5.770 | FA | 62,667 | | 12/05/2011 | 08/02/2021 |
| 35168X-AA-9 | FRAC TECH SERVICES LLC | | | 1 | 3FE | 1,656,000 | 105.420 | 1,686,720 | 1,600,000 | 1,655,458 | | (542) | | | 7.125 | 6.770 | MN | 14,567 | | 12/08/2011 | 11/15/2016 |
| 35177P-AS-6 | FRANCE TELECOM | | F | 1 | 1FE | 4,977,150 | 106.487 | 5,324,350 | 5,000,000 | 4,987,819 | | 4,408 | | | 4.375 | 4.470 | JJ | 105,122 | 218,750 | 06/29/2009 | 07/08/2014 |
| 35177P-AT-4 | FRANCE TELECOM | | F | 1 | 1FE | 876,174 | 110.530 | 862,134 | 780,000 | 874,416 | | (1,758) | | | 5.375 | 3.520 | JJ | 20,147 | | 10/28/2011 | 07/08/2019 |
| 35177P-AT-4 | FRANCE TELECOM | LS | F | 1 | 1FE | 247,126 | 110.530 | 243,166 | 220,000 | 246,630 | | (496) | | | 5.375 | 3.520 | JJ | 5,683 | | 10/28/2011 | 07/08/2019 |
| 35177P-AW-7 | FRANCE TELECOM SA | | F | | 1FE | 3,576,465 | 100.952 | 3,634,272 | 3,600,000 | 3,576,845 | | 380 | | | 4.125 | 4.200 | MS | 44,138 | | 09/08/2011 | 09/14/2021 |
| 35906A-AB-4 | FRONTIER COMMUNICATIONS | | | 1 | 3FE | 6,347,625 | 101.000 | 6,363,000 | 6,300,000 | 6,339,013 | | (5,601) | | | 8.125 | 8.000 | AO | 127,969 | 511,875 | 03/31/2010 | 10/01/2018 |
| 35906A-AF-5 | FRONTIER COMMUNICATIONS COR | | | | 3FE | 2,000,000 | 103.000 | 2,060,000 | 2,000,000 | 2,000,000 | | | | | 8.250 | 8.250 | AO | 34,833 | 165,000 | 03/26/2010 | 04/15/2017 |
| 35906A-AH-1 | FRONTIER COMMUNICATIONS COR | | | | 3FE | 2,500,000 | 103.000 | 2,575,000 | 2,500,000 | 2,500,000 | | | | | 8.500 | 8.500 | AO | 44,861 | 212,500 | 03/26/2010 | 04/15/2020 |
| 30277M-AA-2 | FUEL TRUST | | | | 2FE | 3,250,000 | 99.894 | 3,246,555 | 3,250,000 | 3,250,000 | | | | | 4.207 | 4.200 | AO | 28,865 | 68,364 | 04/12/2011 | 04/15/2016 |
| 36485M-AA-7 | GARDA WORLD SECURITY CORP | | A | 1 | 4FE | 4,228,274 | 101.556 | 4,316,130 | 4,250,000 | 4,230,120 | | 511 | | | 9.750 | 9.830 | MS | 122,010 | 414,375 | 03/09/2010 | 03/15/2016 |
| 368907-AC-5 | GENERAL AMERICAN TRANSPORT | | | | 2FE | 427,392 | 109.266 | 422,741 | 386,892 | 399,382 | | (7,499) | | | 7.500 | 5.390 | FA | 9,914 | 29,017 | 04/11/2005 | 02/28/2015 |
| 369604-AY-9 | GENERAL ELECTRIC CO | C | | | 1FE | 996,847 | 104.648 | 1,046,480 | 1,000,000 | 999,464 | | 388 | | | 5.000 | 5.040 | FA | 20,833 | 50,000 | 01/01/2005 | 02/01/2013 |
| 369604-BC-6 | GENERAL ELECTRIC CO | | | | 1FE | 6,125,875 | 115.343 | 6,343,865 | 5,500,000 | 6,025,372 | | (78,863) | | | 5.250 | 3.440 | JD | 20,052 | 288,750 | 12/16/2010 | 12/06/2017 |
| 370334-AS-3 | GENERAL MILLS INC | | | 1 | 2FE | 5,865,911 | 100.724 | 5,907,463 | 5,865,000 | 5,864,323 | | (3,200) | | | 6.000 | 5.950 | FA | 132,940 | 351,900 | 12/15/2007 | 02/15/2012 |
| 370334-AS-3 | GENERAL MILLS INC | LS | | 1 | 2FE | 137,616 | 100.724 | 135,977 | 135,000 | 135,066 | | (700) | | | 6.000 | 5.470 | FA | 3,060 | 8,100 | 12/15/2007 | 02/15/2012 |
| 36962G-F7-4 | GENL ELECTRIC CAP CORP | | | 1 | 1FE | 2,789,377 | 100.225 | 3,006,750 | 3,000,000 | 2,833,242 | | 18,082 | | | 5.000 | 5.080 | FA | 57,500 | 165,000 | 01/21/2004 | 02/13/2019 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 372917-AS-3 | GENZYME CORPORATION | | | | 1FE | 2,614,112 | 116.098 | 2,641,230 | 2,275,000 | 2,609,980 | | (4,132) | | | 5.000 | 3.010 | JD | 5,056 | 56,875 | 11/15/2011 | 06/15/2020 |
| 372546-AG-6 | GEORGE WASHINGTON UNIVERSIT | | | | 1FE | 2,000,000 | 106.082 | 2,121,640 | 2,000,000 | 2,000,000 | | | | | 3.643 | 3.640 | MS | 21,453 | 72,860 | 06/23/2010 | 09/15/2015 |
| 372546-AP-6 | GEORGE WASHINGTON UNIVERSIT | | | | 1FE | 2,000,000 | 103.747 | 2,074,940 | 2,000,000 | 2,000,000 | | | | | 3.576 | 3.570 | MS | 25,032 | | 08/18/2011 | 09/15/2021 |
| 37636#-AH-3 | GIVAUDAN FRAGRNC | | | | 2 | 3,000,000 | 105.071 | 3,152,130 | 3,000,000 | 3,000,000 | | | | | 5.490 | 5.490 | AO | 34,313 | 164,700 | 04/16/2004 | 04/16/2016 |
| 36186C-BY-8 | GMAC LLC | | | | 4FE | 4,005,625 | 97.325 | 4,136,313 | 4,250,000 | 4,013,300 | | 3,623 | | | 8.000 | 8.580 | MN | 56,667 | 340,000 | 03/05/2010 | 11/01/2031 |
| 38121E-AJ-2 | GOLDEN STATE PETRO TRANS | | | 1 | 4FE | 2,547,847 | 100.655 | 2,368,560 | 2,353,147 | 2,368,560 | (10,129) | (33,632) | | | 8.040 | 6.320 | FA | 78,830 | 201,366 | 12/15/2007 | 02/01/2019 |
| 38141G-CM-4 | GOLDMAN SACHS GROUP INC | | | | 1FE | 2,996,340 | 103.112 | 3,093,360 | 3,000,000 | 2,998,683 | | 132 | | | 5.500 | 5.510 | MN | 21,083 | 165,000 | 11/07/2002 | 11/15/2014 |
| 38141G-DQ-4 | GOLDMAN SACHS GROUP INC (TH | C | | | 1FE | 3,997,520 | 102.378 | 4,095,120 | 4,000,000 | 3,999,127 | | (51) | | | 5.250 | 5.250 | AO | 44,333 | 210,000 | 10/07/2003 | 10/15/2013 |
| 382410-AD-0 | GOODRICH PETROLEUM CORP | | | 1 | 5FE | 680,063 | 100.366 | 677,471 | 675,000 | 677,471 | (1,928) | (664) | | | 8.875 | 8.710 | MS | 17,639 | 32,116 | 02/25/2011 | 03/15/2017 |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | LS | F | | 2FE | 5,061,309 | 106.068 | 5,144,298 | 4,850,000 | 5,055,012 | | (6,297) | | | 4.875 | 4.270 | JD | 657 | 118,219 | 10/05/2011 | 06/30/2020 |
| 410345-AG-7 | HANESBRANDS INC | | | 1 | 4FE | 934,563 | 101.817 | 967,262 | 950,000 | 935,463 | | 900 | | | 6.375 | 6.600 | JD | 2,692 | 66,619 | 04/21/2011 | 12/15/2020 |
| 418056-AR-8 | HASBRO INC | | | | 2FE | 3,267,660 | 108.995 | 3,269,850 | 3,000,000 | 3,177,624 | | (70,759) | | | 6.125 | 3.500 | MN | 23,479 | 183,750 | 09/15/2010 | 05/15/2014 |
| 404121-AC-9 | HCA INC | | | | 3FE | 1,800,000 | 105.196 | 1,893,528 | 1,800,000 | 1,800,000 | | | | | 6.500 | 6.500 | FA | 48,750 | | 07/26/2011 | 02/15/2020 |
| 428040-CJ-6 | HERTZ CORP | | | 1 | 4FE | 2,000,000 | 101.500 | 2,030,000 | 2,000,000 | 2,000,000 | | | | | 6.750 | 6.750 | AO | 28,500 | 92,625 | 01/25/2011 | 04/15/2019 |
| 431116-AA-0 | HIGHMARK INC | | | 1 | 1FE | 5,239,690 | 107.525 | 5,376,250 | 5,000,000 | 5,064,785 | | (37,650) | | | 6.800 | 5.940 | FA | 128,444 | 340,000 | 09/12/2006 | 08/15/2013 |
| 887315-AY-5 | HISTORIC TW INC | | | | 2FE | 2,391,980 | 119.133 | 2,382,660 | 2,000,000 | 2,377,550 | | (14,430) | | | 6.875 | 3.570 | JD | 6,111 | 68,750 | 09/15/2011 | 06/15/2018 |
| 42307T-AF-5 | HJ HEINZ FINANCE CO | | | 3 | 2FE | 2,481,225 | 101.219 | 2,530,475 | 2,500,000 | 2,498,597 | | 3,384 | | | 6.000 | 6.160 | MS | 44,167 | 150,000 | 02/28/2002 | 03/15/2012 |
| 435758-AD-9 | HOLLY CORP | | | 1 | 3FE | 6,037,500 | 111.506 | 6,411,595 | 5,750,000 | 5,946,885 | | (62,273) | | | 9.875 | 8.700 | JD | 25,236 | 567,813 | 12/29/2009 | 06/15/2015 |
| 435765-AD-4 | HOLLY ENERGY PARTNERS LP | | | 1 | 4FE | 4,250,000 | 105.856 | 4,498,880 | 4,250,000 | 4,250,000 | | | | | 8.250 | 8.250 | MS | 103,240 | 350,625 | 03/05/2010 | 03/15/2018 |
| 437076-AP-7 | HOME DEPOT INC | | | | 1FE | 2,252,180 | 115.682 | 2,313,640 | 2,000,000 | 2,195,401 | | (43,585) | | | 5.400 | 2.890 | MS | 36,000 | 108,000 | 09/07/2010 | 03/01/2016 |
| 441060-AJ-9 | HOSPIRA INC | | | | 2FE | 2,914,500 | 110.636 | 2,765,900 | 2,500,000 | 2,895,395 | | (19,105) | | | 6.050 | 2.780 | MS | 38,233 | 75,625 | 09/20/2011 | 03/30/2017 |
| 441060-AK-6 | HOSPIRA INC | | | | 2FE | 3,626,582 | 108.141 | 3,416,174 | 3,159,000 | 3,511,079 | | (93,323) | | | 6.400 | 2.900 | MN | 25,834 | 202,176 | 02/24/2011 | 05/15/2015 |
| 44106M-AE-2 | HOSPITALITY PROPERTIES | | | 1 | 2FE | 5,190,550 | 100.224 | 5,011,200 | 5,000,000 | 5,001,201 | | (38,976) | | | 6.850 | 6.040 | JJ | 157,931 | 342,500 | 05/23/2006 | 01/15/2012 |
| 44923Q-AA-2 | HYUNDAI CAPITAL AMERICA | | | | 2FE | 2,956,830 | 100.565 | 3,016,950 | 3,000,000 | 2,963,273 | | 6,443 | | | 3.750 | 4.060 | AO | 26,563 | 112,500 | 03/28/2011 | 04/06/2016 |
| 44923Q-AA-2 | HYUNDAI CAPITAL AMERICA | LS | | | 2FE | 2,982,740 | 100.565 | 3,016,950 | 3,000,000 | 2,985,594 | | 2,693 | | | 3.750 | 3.870 | AO | 26,562 | 112,500 | 03/28/2011 | 04/06/2016 |
| 45169U-AA-3 | IGATE CORP | | | 1 | 4FE | 1,750,000 | 104.005 | 1,820,088 | 1,750,000 | 1,750,000 | | | | | 9.000 | 9.000 | MN | 26,250 | 79,625 | 04/14/2011 | 05/01/2016 |
| 452308-AK-5 | ILLINOIS TOOL WORKS INC | | | | 1FE | 45,794 | 105.131 | 48,360 | 46,000 | 45,798 | | 4 | | | 3.375 | 3.420 | MS | 522 | | 08/24/2011 | 09/15/2021 |
| 452308-AK-5 | ILLINOIS TOOL WORKS INC | LS | | | 1FE | 1,447,486 | 105.131 | 1,528,605 | 1,454,000 | 1,447,623 | | 137 | | | 3.375 | 3.420 | MS | 16,494 | | 08/24/2011 | 09/15/2021 |
| 455665-AK-5 | INDIANTOWN COGENERATION L P | | | | 3FE | 4,618,804 | 103.953 | 4,689,255 | 4,510,938 | 4,561,361 | | (11,061) | | | 9.770 | 9.390 | JD | 19,588 | 440,719 | 01/01/2005 | 12/15/2020 |
| 45661T-AL-5 | INERGY LP | | | 1 | 4FE | 4,800,000 | 101.209 | 4,858,032 | 4,800,000 | 4,800,000 | | | | | 6.875 | 6.870 | FA | 137,500 | 164,083 | 01/19/2011 | 08/01/2021 |
| 45824T-AF-2 | INTELSAT JACKSON HOLDINGS SA | | F | 1 | 4FE | 2,550,000 | 100.419 | 2,560,685 | 2,550,000 | 2,550,000 | | | | | 7.500 | 7.500 | AO | 47,813 | 93,500 | 03/22/2011 | 04/01/2021 |
| 459745-FW-0 | INTERNATIONAL LEASE FINANCE C | | | | 3FE | 5,882,383 | 103.506 | 6,158,607 | 5,950,000 | 5,890,960 | | 979 | | | 8.625 | 8.950 | MS | 151,105 | 517,567 | 03/19/2010 | 09/15/2015 |
| 45974T-AF-0 | INTERNATIONAL LEASE FINANCE C | | | 2 | 3FE | 3,957,692 | 100.500 | 4,058,654 | 4,038,462 | 3,986,437 | | 16,216 | | | 6.750 | 12.806 | MJSD | 1,514 | 275,625 | 03/15/2010 | 03/17/2015 |
| 45974V-B4-9 | INTL LEASE FINANCE CORP | | | | 3FE | 3,947,188 | 96.901 | 4,118,293 | 4,250,000 | 4,061,682 | | 67,907 | | | 5.650 | 7.690 | JD | 20,010 | 240,125 | 04/07/2010 | 06/01/2014 |
| 478366-AM-9 | JOHNSON CONTROLS INC | | | | 2FE | 8,589,284 | 106.343 | 8,507,440 | 8,000,000 | 8,320,157 | | (181,984) | | | 4.875 | 2.460 | MS | 114,833 | 390,000 | 07/22/2010 | 09/15/2013 |
| 485134-BK-5 | KANSAS CITY POWER & LIGHT CO | | | 1 | 2FE | 2,311,560 | 118.226 | 2,364,520 | 2,000,000 | 2,293,396 | | (18,164) | | | 6.375 | 3.690 | MS | 42,500 | 63,750 | 07/21/2011 | 03/01/2018 |
| 488360-AF-5 | KEMET CORP | | | 1 | 4FE | 4,203,718 | 106.590 | 4,530,075 | 4,250,000 | 4,207,472 | | 1,340 | | | 10.500 | 10.710 | MN | 74,375 | 446,250 | 04/22/2010 | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 50015Q-AA-8 | KODIAK OIL & GAS CORP | | | | 5FE | 328,800 | 103.625 | 331,600 | 320,000 | 328,743 | | (57) | | | 8.125 | 7.650 | JD | 2,744 | | 12/08/2011 | 12/01/2019 |
| 50075N-AL-8 | KRAFT FOODS INC | | | | 2FE | 2,992,938 | 106.596 | 3,197,880 | 3,000,000 | 2,998,790 | | 212 | | | 5.250 | 5.260 | AO | 39,375 | 157,500 | 01/01/2005 | 10/01/2013 |
| 50075N-BB-9 | KRAFT FOODS INC | | | | 2FE | 14,948,700 | 108.442 | 16,266,300 | 15,000,000 | 14,963,033 | | 7,431 | | | 4.125 | 4.190 | FA | 244,063 | 618,750 | 02/04/2010 | 02/09/2016 |
| 50077B-AC-2 | KRATOS DEFENSE & SECURITY SO | | | 1 | 4FE | 3,611,250 | 103.000 | 3,476,250 | 3,375,000 | 3,476,250 | (106,240) | (28,760) | | | 10.000 | 8.300 | JD | 28,125 | 337,500 | 03/22/2011 | 06/01/2016 |
| 501044-CD-1 | KROGER CO | | | | 2FE | 1,499,297 | 102.420 | 1,536,300 | 1,500,000 | 1,499,838 | | (12) | | | 6.200 | 6.200 | JD | 4,133 | 93,000 | 01/01/2005 | 06/15/2012 |
| 501044-CL-3 | KROGER CO | | | 1 | 2FE | 1,730,400 | 112.094 | 1,681,410 | 1,500,000 | 1,624,415 | | (58,118) | | | 7.500 | 3.260 | JJ | 51,875 | 112,500 | 02/22/2010 | 01/15/2014 |
| 50540R-AF-9 | LABORATORY CORPORATION OF A | | | | 2FE | 2,174,185 | 112.490 | 2,176,682 | 1,935,000 | 2,118,925 | | (43,136) | | | 5.625 | 3.050 | JD | 4,838 | 108,844 | 09/14/2010 | 12/15/2015 |
| 50540R-AF-9 | LABORATORY CORPORATION OF A | LS | | | 2FE | 73,035 | 112.490 | 73,119 | 65,000 | 71,178 | | (1,449) | | | 5.625 | 3.050 | JD | 163 | 3,656 | 09/14/2010 | 12/15/2015 |
| 505861-AD-6 | LAFARGE SA | | F | | 3FE | 11,989,680 | 100.682 | 12,081,840 | 12,000,000 | 11,992,252 | | 1,702 | | | 5.500 | 5.510 | JJ | 315,333 | 681,000 | 07/06/2010 | 07/09/2015 |
| 50181Q-AA-6 | LCOR ALEXANDRIA LLC | | | | 2FE | 7,277,789 | 111.150 | 7,421,607 | 6,677,109 | 6,994,741 | | (49,824) | | | 6.625 | 5.270 | MS | 130,250 | 442,358 | 12/15/2007 | 09/15/2019 |
| 50181Q-AA-6 | LCOR ALEXANDRIA LLC | C | | | 2FE | 15,000 | 111.150 | 15,297 | 13,762 | 14,417 | | (103) | | | 6.625 | 5.270 | MS | 268 | 912 | 12/15/2007 | 09/15/2019 |
| 52517P-SC-6 | LEHMAN BROTHERS HOLDINGS IN | | | | 6 | 650,000 | 25.625 | 1,281,250 | 5,000,000 | 1,236,025 | | 286,361 | | | | 4.090 | JJ | | | 01/01/2005 | 01/18/2012 |
| 5252M0-BZ-9 | LEHMAN BROTHERS HOLDINGS IN | | | | 6* | 271,700 | 25.500 | 510,000 | 2,000,000 | 423,513 | | 81,013 | | | | 1.240 | JJ | | | 01/16/2008 | 01/24/2013 |
| 526107-AC-1 | LENNOX INTERNATIONAL INC. | | | | 2FE | 3,026,460 | 105.273 | 3,158,190 | 3,000,000 | 3,020,942 | | (3,534) | | | 4.900 | 4.750 | MN | 18,783 | 147,000 | 05/10/2010 | 05/15/2017 |
| 536022-AC-0 | LINN ENERGY LLC | | | 1 | 4FE | 6,218,940 | 108.963 | 6,946,391 | 6,375,000 | 6,235,922 | | 9,290 | | | 8.625 | 9.000 | AO | 116,078 | 549,844 | 03/30/2010 | 04/15/2020 |
| 539830-AY-5 | LOCKHEED MARTIN CORP | | | | 1FE | 2,991,900 | 99.137 | 2,974,110 | 3,000,000 | 2,992,013 | | 113 | | | 3.350 | 3.380 | MS | 31,267 | | 09/06/2011 | 09/15/2021 |
| 543218-AA-9 | LONGVIEW FIBRE PAPER AND PAC | | | 1 | 4FE | 795,920 | 100.790 | 806,320 | 800,000 | 796,263 | | 343 | | | 8.000 | 8.120 | JD | 5,333 | 33,244 | 05/17/2011 | 06/01/2016 |
| 548661-AK-3 | LOWES CO CORPORAT | C | | | 1FE | 2,029,500 | 120.739 | 2,414,780 | 2,000,000 | 2,023,965 | | (1,003) | | | 6.500 | 6.380 | MS | 38,278 | 130,000 | 10/17/2002 | 03/15/2029 |
| 548661-CV-7 | LOWES CO INC | LS | | | 1FE | 1,998,540 | 104.641 | 2,092,820 | 2,000,000 | 1,998,493 | | (47) | | | 3.800 | 3.800 | MN | 8,022 | | 11/16/2011 | 11/15/2021 |
| 554153-AC-0 | MAC-GRAY CORP | | | 1 | 4FE | 1,004,593 | 103.105 | 1,065,075 | 1,033,000 | 1,013,231 | | 4,324 | | | 7.625 | 8.240 | FA | 29,756 | 78,766 | 12/29/2009 | 08/15/2015 |
| 314275-AB-4 | MACYS RETAIL HLDGS INC | | | 1 | 2FE | 1,776,456 | 101.113 | 1,820,034 | 1,800,000 | 1,797,512 | | 9,617 | | | 5.350 | 5.930 | MS | 28,355 | 96,300 | 10/16/2009 | 03/15/2012 |
| 314275-AB-4 | MACYS RETAIL HLDGS INC | LS | | 1 | 2FE | 197,384 | 101.113 | 202,226 | 200,000 | 199,724 | | 1,069 | | | 5.350 | 5.930 | MS | 3,151 | 10,700 | 10/16/2009 | 03/15/2012 |
| 55616X-AA-5 | MACYS RETAIL HOLDINGS INC | | | | 2FE | 2,070,000 | 117.384 | 2,347,680 | 2,000,000 | 2,054,700 | | (7,979) | | | 7.450 | 6.840 | JJ | 68,706 | 149,000 | 12/29/2009 | 07/15/2017 |
| 564563-AB-0 | MANTECH INTERNATIONAL CORPO | | | 1 | 3FE | 1,700,000 | 102.606 | 1,744,302 | 1,700,000 | 1,700,000 | | | | | 7.250 | 7.250 | AO | 26,019 | 123,250 | 04/08/2010 | 04/15/2018 |
| 58013M-DR-2 | MCDONALDS CORPORATION | | | 1 | 1FE | 4,111,294 | 100.916 | 4,152,693 | 4,115,000 | 4,114,155 | | (207) | | | 5.750 | 5.760 | MS | 78,871 | 236,613 | 01/01/2005 | 03/01/2012 |
| 58013M-DR-2 | MCDONALDS CORPORATION | LS | | 1 | 1FE | 884,203 | 100.916 | 893,107 | 885,000 | 884,818 | | (45) | | | 5.750 | 5.760 | MS | 16,962 | 50,888 | 01/01/2005 | 03/01/2012 |
| 58405U-AC-6 | MEDCO HEALTH SOLUTIONS INC. | | | 1 | 2FE | 1,982,311 | 108.341 | 2,164,653 | 1,998,000 | 1,994,318 | | 1,682 | | | 7.250 | 7.360 | FA | 54,723 | 144,855 | 01/01/2005 | 08/15/2013 |
| 58405U-AC-6 | MEDCO HEALTH SOLUTIONS INC. | LS | | 1 | 2FE | 1,984 | 108.341 | 2,167 | 2,000 | 1,996 | | 2 | | | 7.250 | 7.360 | FA | 55 | 145 | 01/01/2005 | 08/15/2013 |
| 585515-AD-1 | MELLON FUNDING CORPORATION | C | | 1 | 1FE | 2,974,860 | 109.254 | 3,277,620 | 3,000,000 | 2,992,316 | | 2,212 | | | 5.000 | 5.090 | JD | 12,500 | 150,000 | 11/18/2002 | 12/01/2014 |
| 59217G-AC-3 | MET LIFE GLOB FUNDING I | | | | 1FE | 4,997,450 | 100.694 | 5,034,700 | 5,000,000 | 4,997,963 | | 390 | | | 2.500 | 2.510 | MS | 31,944 | 125,000 | 09/22/2010 | 09/29/2015 |
| 552953-BB-6 | MGM MIRAGE | | | | 4FE | 948,600 | 95.541 | 974,518 | 1,020,000 | 949,613 | | 1,013 | | | 7.625 | 9.370 | JJ | 35,863 | | 11/28/2011 | 01/15/2017 |
| 55303Q-AD-2 | MGM RESORTS INTERNATIONAL | | | 1 | 3FE | 1,700,000 | 111.500 | 1,895,500 | 1,700,000 | 1,700,000 | | | | | 9.000 | 9.000 | MS | 45,050 | 153,000 | 03/09/2010 | 03/15/2020 |
| 600388-AB-8 | MILLER BREWING CO | | | 1 | 2FE | 6,015,598 | 106.371 | 6,382,260 | 6,000,000 | 6,003,617 | | (2,725) | | | 5.500 | 5.450 | FA | 124,667 | 330,000 | 12/15/2007 | 08/15/2013 |
| 60467P-AQ-7 | MIRANT AMERICAS GENERATION L | | | 1 | 3FE | 2,280,000 | 94.181 | 2,260,344 | 2,400,000 | 2,260,344 | (31,092) | 6,023 | | | 8.500 | 9.200 | AO | 51,000 | 204,000 | 02/24/2010 | 10/01/2021 |
| 61166W-AA-9 | MONSANTO CO | | | 1 | 1FE | 7,031,686 | 104.430 | 7,310,100 | 7,000,000 | 7,002,890 | | (6,565) | | | 7.375 | 7.280 | FA | 195,028 | 516,250 | 01/01/2005 | 08/15/2012 |
| 55342U-AC-8 | MPT OPERATING PARTNERSHIP LP | | | | 3FE | 3,000,000 | 99.125 | 2,973,750 | 3,000,000 | 2,973,750 | (26,250) | | | | 6.875 | 6.850 | MN | 140,365 | 105,990 | 04/19/2011 | 05/01/2021 |
| 638671-AJ-6 | NATIONWIDE MUTUAL INSURA | | | 13 | 1FE | 8,339,845 | 97.043 | 8,088,534 | 8,335,000 | 8,332,157 | | (1,543) | | | 5.810 | 5.790 | JD | 21,523 | 484,264 | 02/23/2006 | 12/15/2024 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 639365-AF-2 | NAVIOS MARITIME HOLDINGS INC | | F | | 4FE | 2,800,000 | 79.500 | 2,226,000 | 2,800,000 | 2,226,000 | (574,000) | | | | 8.125 | 8.120 | FA | 85,944 | 124,493 | 01/13/2011 | 02/15/2019 |
| 63946B-AB-6 | NBCUNIVERSAL MEDIA LLC | | | | 2FE | 5,114,450 | 105.409 | 5,270,450 | 5,000,000 | 5,086,057 | | (17,847) | | | 3.650 | 3.100 | AO | 30,924 | 182,500 | 07/02/2010 | 04/30/2015 |
| 63946B-AC-4 | NBCUNIVERSAL MEDIA LLC | | | | 2FE | 4,997,250 | 102.009 | 5,100,450 | 5,000,000 | 4,997,699 | | 340 | | | 2.875 | 2.880 | AO | 35,938 | 142,552 | 09/27/2010 | 04/01/2016 |
| 12644@-BG-9 | NESTLE/ZSF/SEABROOK CTL - A | | | | 1 | 3,150,412 | 118.097 | 3,720,541 | 3,150,412 | 3,150,412 | | | | | 7.020 | 7.010 | MN | 28,259 | 221,316 | 01/01/2005 | 05/15/2018 |
| 641423-BM-9 | NEVADA POWER CO | | | | 2FE | 3,241,950 | 116.722 | 3,501,660 | 3,000,000 | 3,177,579 | | (37,898) | | | 5.950 | 4.390 | MS | 52,558 | 178,500 | 04/05/2010 | 03/15/2016 |
| 641423-BW-7 | NEVADA POWER CO | | | | 2FE | 2,676,207 | 121.072 | 2,840,954 | 2,346,500 | 2,643,218 | | (32,989) | | | 6.500 | 4.270 | FA | 63,551 | 76,261 | 02/16/2011 | 08/01/2018 |
| 641423-BW-7 | NEVADA POWER CO | LS | | | 2FE | 745,323 | 121.072 | 791,206 | 653,500 | 736,136 | | (9,187) | | | 6.500 | 4.270 | FA | 17,699 | 21,239 | 02/16/2011 | 08/01/2018 |
| 64952W-AA-1 | NEW YORK LIFE GLOBAL FDG | C | | | 1FE | 1,993,240 | 107.986 | 2,159,720 | 2,000,000 | 1,998,409 | | 597 | | | 5.375 | 5.410 | MS | 31,653 | 107,520 | 09/04/2003 | 09/15/2013 |
| Q6651#-AA-5 | NEWCREST MINING - SER A | | F | | 2 | 2,500,000 | 101.492 | 2,537,300 | 2,500,000 | 2,500,000 | | | | | 5.410 | 5.410 | MN | 18,785 | 135,250 | 05/11/2005 | 05/11/2012 |
| Q6651#-AE-7 | NEWCREST MINING - SERIES E | | F | 3 | 2 | 2,500,000 | 100.102 | 2,502,550 | 2,500,000 | 2,500,000 | | | | | 1.229 | 1.220 | FMAN | 4,268 | 27,000 | 05/11/2005 | 05/11/2012 |
| 652478-AH-1 | NEWS AMERICA HOLDINGS | | | | 2FE | 3,111,565 | 107.607 | 3,228,210 | 3,000,000 | 3,018,486 | | (16,614) | | | 9.250 | 8.570 | FA | 115,625 | 277,500 | 01/01/2005 | 02/01/2013 |
| 654679-AB-5 | NISKA GAS STORAGE US LLC | | | 1 | 4FE | 8,500,000 | 97.750 | 8,308,750 | 8,500,000 | 8,308,750 | (191,250) | | | | 8.875 | 8.870 | MS | 222,122 | 754,375 | 02/26/2010 | 03/15/2018 |
| 655664-AK-6 | NORDSTROM INC | | | | 1FE | 9,706,338 | 119.022 | 10,003,799 | 8,405,000 | 9,613,076 | | (93,262) | | | 6.250 | 3.570 | JJ | 242,227 | 153,281 | 08/30/2011 | 01/15/2018 |
| 655664-AK-6 | NORDSTROM INC | LS | | | 1FE | 4,061,210 | 119.022 | 4,303,836 | 3,616,000 | 4,010,363 | | (50,757) | | | 6.250 | 4.180 | JJ | 104,211 | 191,781 | 08/30/2011 | 01/15/2018 |
| 655844-AE-8 | NORFOLK SOUTHERN CORPORATI | | | | 2FE | 2,540,960 | 125.969 | 2,519,380 | 2,000,000 | 2,443,299 | | (74,623) | | | 7.700 | 3.170 | MN | 19,678 | 154,000 | 09/01/2010 | 05/15/2017 |
| 656559-BP-5 | NORTEK INC | | | 1 | 5FE | 1,000,000 | 83.178 | 831,780 | 1,000,000 | 831,780 | (168,220) | | | | 8.500 | 8.500 | AO | 17,944 | 39,903 | 04/12/2011 | 04/15/2021 |
| 665501-AE-2 | NORTHERN NAT GAS | | | 1 | 1FE | 5,086,005 | 103.761 | 5,188,050 | 5,000,000 | 5,015,834 | | (18,996) | | | 5.375 | 4.970 | AO | 45,538 | 268,750 | 12/15/2007 | 10/31/2012 |
| 67000X-AM-8 | NOVELIS INC | | | 1 | 4FE | 3,400,000 | 107.500 | 3,655,000 | 3,400,000 | 3,400,000 | | | | | 8.750 | 8.750 | JD | 13,222 | 295,847 | 12/10/2010 | 12/15/2020 |
| 677415-CG-4 | OHIO POWER COMPANY | | | 1 | 2FE | 3,942,440 | 106.533 | 4,261,320 | 4,000,000 | 3,986,273 | | 6,112 | | | 4.850 | 5.020 | JJ | 89,456 | 194,000 | 07/21/2003 | 01/15/2014 |
| 681936-AX-8 | OMEGA HEALTHCARE INVESTORS | | | 1 | 3FE | 1,008,000 | 100.727 | 1,057,634 | 1,050,000 | 1,008,598 | | 598 | | | 6.750 | 7.280 | AO | 14,963 | 35,438 | 09/20/2011 | 10/15/2022 |
| 681904-AM-0 | OMNICARE INC | | | 1 | 3FE | 1,027,500 | 107.750 | 1,077,500 | 1,000,000 | 1,024,402 | | (2,961) | | | 7.750 | 7.260 | JD | 6,458 | 77,500 | 12/08/2010 | 06/01/2018 |
| 68233J-AB-0 | ONCOR ELECTRIC DELIVERY CO | | | | 2FE | 5,463,000 | 107.368 | 5,368,400 | 5,000,000 | 5,233,133 | | (134,611) | | | 5.950 | 3.050 | MS | 99,167 | 297,500 | 04/06/2010 | 09/01/2013 |
| 690368-AH-8 | OVERSEAS SHIPHOLDING GROUP I | | | | 5FE | 7,392,225 | 61.000 | 4,575,000 | 7,500,000 | 4,575,000 | (2,833,679) | 8,972 | | | 8.125 | 8.370 | MS | 154,036 | 609,375 | 03/24/2010 | 03/30/2018 |
| 70213H-AB-4 | PARTNERS HEALTHCARE SYSTEM | | | | 1FE | 4,019,040 | 101.444 | 4,057,760 | 4,000,000 | 4,018,947 | | (93) | | | 3.443 | 3.380 | JJ | 4,591 | | 12/13/2011 | 07/01/2021 |
| 70319W-AA-6 | PATHEON INC | | A | 1 | 4FE | 4,700,500 | 80.000 | 3,740,000 | 4,675,000 | 3,740,000 | (919,229) | (4,084) | | | 8.625 | 8.500 | AO | 85,124 | 403,219 | 04/14/2010 | 04/15/2016 |
| 713448-BK-3 | PEPSICO INC | | | | 1FE | 14,968,200 | 106.454 | 15,968,100 | 15,000,000 | 14,984,881 | | 5,723 | | | 3.750 | 3.790 | MS | 187,500 | 562,500 | 02/25/2009 | 03/01/2014 |
| 714264-AA-6 | PERNOD-RICARD SA | | F | | 2FE | 3,323,850 | 112.899 | 3,386,970 | 3,000,000 | 3,320,664 | | (3,186) | | | 5.750 | 4.330 | AO | 40,250 | | 11/16/2011 | 04/07/2021 |
| 714264-AD-0 | PERNOD-RICARD SA | | F | | 2FE | 5,591,780 | 102.731 | 5,650,205 | 5,500,000 | 5,590,597 | | (1,183) | | | 4.450 | 4.240 | JJ | 44,871 | | 11/22/2011 | 01/15/2022 |
| 716599-AC-9 | PETROLEUM GEO-SERVICES ASA | | F | | 3FE | 1,134,337 | 102.180 | 1,175,070 | 1,150,000 | 1,134,539 | | 202 | | | 7.375 | 7.720 | JD | 11,073 | | 11/09/2011 | 12/15/2018 |
| 718592-AK-4 | PHILLIPS-VAN HEUSEN CORP | | | 1 | 3FE | 1,275,000 | 108.875 | 1,388,156 | 1,275,000 | 1,275,000 | | | | | 7.375 | 7.370 | MN | 12,015 | 94,031 | 04/23/2010 | 05/15/2020 |
| 72650R-AY-8 | PLAINS ALL AMER PIPELINE | LS | | | 2FE | 1,057,200 | 108.889 | 1,088,890 | 1,000,000 | 1,055,906 | | (1,294) | | | 5.000 | 4.250 | FA | 20,833 | | 09/22/2011 | 02/01/2021 |
| 72650R-AF-9 | PLAINS ALL AMERICAN PIPELINE L | | | | 2FE | 2,246,183 | 114.158 | 2,328,823 | 2,040,000 | 2,217,966 | | (28,217) | | | 5.875 | 3.790 | FA | 45,277 | 59,925 | 03/04/2011 | 08/15/2016 |
| 73755L-AF-4 | POTASH CORP OF SASKATCHEWA | LS | A | | 2FE | 1,185,900 | 124.836 | 1,248,360 | 1,000,000 | 1,177,045 | | (8,855) | | | 6.500 | 3.730 | MN | 8,306 | 32,500 | 07/22/2011 | 05/15/2019 |
| 73755L-AJ-6 | POTASH CORP OF SASKATCHEWA | | A | | 2FE | 1,993,040 | 104.691 | 2,093,820 | 2,000,000 | 1,993,979 | | 864 | | | 3.250 | 3.300 | JD | 5,417 | 65,181 | 11/22/2010 | 12/01/2017 |
| 73755L-AG-2 | POTASH CORPORATION OF SASKA | | A | | 2FE | 6,030,960 | 107.208 | 6,432,480 | 6,000,000 | 6,021,609 | | (5,599) | | | 3.750 | 3.640 | MS | 56,875 | 225,000 | 04/05/2010 | 09/30/2015 |
| 74112B-AE-5 | PRESTIGE BRANDS INC | | | 1 | 4FE | 6,283,455 | 103.141 | 6,575,239 | 6,375,000 | 6,297,565 | | 7,512 | | | 8.250 | 8.500 | AO | 131,484 | 525,938 | 03/10/2010 | 04/01/2018 |
| 74308T-AA-8 | PRODUCTION RESOURCE GROUP I | | | 1 | 4FE | 2,000,000 | 91.500 | 1,830,000 | 2,000,000 | 1,830,000 | (170,000) | | | | 8.875 | 8.870 | MN | 29,583 | 96,639 | 04/08/2011 | 05/01/2019 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 743315-AK-9 | PROGRESSIVE CORPORATION (TH | | | 1 | 1FE | 5,993,730 | 100.231 | 6,013,860 | 6,000,000 | 5,999,750 | | 549 | | | 6.375 | 6.380 | JJ | 176,375 | 382,500 | 01/01/2005 | 01/15/2012 |
| 74834L-AL-4 | QUEST DIAGNOSTICS INC | | | | 2FE | 9,803,262 | 111.363 | 10,017,102 | 8,995,000 | 9,560,882 | | (135,578) | | | 5.450 | 3.670 | MN | 81,705 | 490,228 | 03/04/2010 | 11/01/2015 |
| 74837R-AG-9 | QUICKSILVER RESOURCES INC | | | 1 | 4FE | 600,875 | 105.551 | 580,531 | 550,000 | 580,531 | (15,387) | (4,957) | | | 9.125 | 7.180 | FA | 18,960 | 25,094 | 04/13/2011 | 08/15/2014 |
| 747262-AC-7 | QVC INC | | | 1 | 2FE | 2,050,000 | 105.886 | 2,170,663 | 2,050,000 | 2,050,000 | | | | | 7.125 | 7.120 | AO | 30,835 | 146,063 | 03/17/2010 | 04/15/2017 |
| 747262-AE-3 | QVC INC | | | 1 | 2FE | 3,600,000 | 107.181 | 3,858,516 | 3,600,000 | 3,600,000 | | | | | 7.375 | 7.370 | AO | 56,050 | 265,500 | 03/17/2010 | 10/15/2020 |
| 749768-AA-5 | RABOBANK CAPITAL FUNDING TRU | | | 1 | 1FE | 686,134 | 96.562 | 673,037 | 697,000 | 686,226 | | | | | 5.260 | 5.350 | JD | 102 | 36,662 | 01/19/2007 | 12/31/2049 |
| 749768-AA-5 | RABOBANK CAPITAL FUNDING TRU | LS | | 1 | 1FE | 4,235,916 | 96.562 | 4,155,063 | 4,303,000 | 4,236,486 | | | | | 5.260 | 5.350 | JD | 629 | 226,338 | 01/19/2007 | 12/31/2049 |
| 21685W-BL-0 | RABOBANK NEDERLAND NV (NY B | | F | | 1FE | 1,995,100 | 98.000 | 1,960,000 | 2,000,000 | 1,996,216 | | 914 | | | 2.125 | 2.170 | AO | 9,208 | 42,500 | 10/05/2010 | 10/13/2015 |
| 21685W-BL-0 | RABOBANK NEDERLAND NV (NY B | LS | F | | 1FE | 997,550 | 98.000 | 980,000 | 1,000,000 | 998,108 | | 457 | | | 2.125 | 2.170 | AO | 4,604 | 21,250 | 10/05/2010 | 10/13/2015 |
| 76126C-DE-9 | RACERS (COCA COLA ENTERPRIS | | | | 1 | 4,670,078 | 110.922 | 5,259,795 | 4,741,886 | 4,706,558 | | 7,371 | | | 6.625 | 6.860 | MN | 40,141 | 314,151 | 01/01/2005 | 05/15/2018 |
| 76126C-BB-7 | RACERS-1997-S-7-1-HQEL(HYDRO | | | | 1FE | 11,578,448 | | 6,346,980 | | 5,998,956 | | (926,475) | | | 9.500 | 5.840 | MN | 168,427 | 1,318,125 | 01/01/2005 | 05/15/2017 |
| 750753-AC-9 | RAILAMERICA INC | | | 1 | 4FE | 5,068,335 | 110.250 | 5,246,798 | 4,759,000 | 4,970,391 | | (50,733) | | | 9.250 | 7.770 | JJ | 251,554 | 440,208 | 12/29/2009 | 07/01/2015 |
| 75524D-AN-0 | RBS GLOBAL & REXNORD COR | | | 1 | 5FE | 5,270,000 | 106.993 | 5,638,531 | 5,270,000 | 5,270,000 | | | | | 8.500 | 8.500 | MN | 74,658 | 447,950 | 04/21/2010 | 05/01/2018 |
| 75625A-AB-0 | RECKSON OPERATING PARTNERS | | | | 3FE | 6,005,250 | 111.099 | 6,610,391 | 5,950,000 | 5,999,340 | | (4,701) | | | 7.750 | 7.610 | MS | 135,776 | 461,125 | 03/12/2010 | 03/15/2020 |
| 759509-AD-4 | RELIANCE STEEL & ALUM | | | 1 | 2FE | 3,332,182 | 107.339 | 3,391,912 | 3,160,000 | 3,297,375 | | (24,462) | | | 6.200 | 5.170 | MN | 25,034 | 195,920 | 07/20/2010 | 11/15/2016 |
| 761735-AC-3 | REYNOLDS GROUP LLC | | | 1 | 3FE | 1,600,000 | 98.500 | 1,576,000 | 1,600,000 | 1,576,000 | (24,000) | | | | 6.875 | 6.870 | FA | 41,556 | 59,278 | 01/27/2011 | 02/15/2021 |
| 74959H-AB-4 | RGHL US ESCROW II LLC | | | 1 | 5FE | 337,681 | 97.653 | 332,020 | 340,000 | 332,020 | (5,668) | 7 | | | 9.875 | 9.990 | FA | 13,243 | | 07/26/2011 | 08/15/2019 |
| 013716-AR-6 | RIO TINTO ALCAN INC | | A | | 1FE | 2,610,738 | 102.918 | 2,675,868 | 2,600,000 | 2,600,762 | | (1,467) | | | 4.875 | 4.820 | MS | 37,321 | 126,750 | 09/19/2002 | 09/15/2012 |
| 767201-AP-1 | RIO TINTO FINANCE (USA) LTD | | F | | 1FE | 248,500 | 101.777 | 254,443 | 250,000 | 248,576 | | 76 | | | 2.250 | 2.370 | MS | 1,578 | | 09/14/2011 | 09/20/2016 |
| 767201-AP-1 | RIO TINTO FINANCE (USA) LTD | LS | F | | 1FE | 2,733,500 | 101.777 | 2,798,867 | 2,750,000 | 2,734,337 | | 837 | | | 2.250 | 2.370 | MS | 17,359 | | 09/14/2011 | 09/20/2016 |
| 767201-AQ-9 | RIO TINTO FINANCE (USA) LTD | | F | | 1FE | 6,481,005 | 105.116 | 6,832,540 | 6,500,000 | 6,481,163 | | 158 | | | 3.750 | 3.780 | MS | 68,385 | | 09/15/2011 | 09/20/2021 |
| 775109-AK-7 | ROGERS COMMUNICATIONS INC | | A | 1 | 2FE | 3,064,750 | 121.968 | 3,049,200 | 2,500,000 | 3,036,294 | | (28,456) | | | 6.800 | 3.180 | FA | 64,222 | 85,000 | 08/05/2011 | 08/15/2018 |
| 77531Q-AM-0 | ROGERS COMMUNICATIONS INC | | A | | 2FE | 5,896,136 | 117.329 | 5,678,724 | 4,840,000 | 5,609,609 | | (228,820) | | | 7.500 | 2.320 | MS | 106,883 | 363,000 | 09/24/2010 | 03/15/2015 |
| 775371-AV-9 | ROHM AND HAAS HLDS | | | | 2FE | 1,646,446 | 113.077 | 1,639,617 | 1,450,000 | 1,644,900 | | (1,546) | | | 6.000 | 3.380 | MS | 25,617 | | 12/08/2011 | 09/15/2017 |
| 776696-AB-2 | ROPER INDUSTRIES INC | | | | 2FE | 2,798,375 | 107.431 | 2,685,775 | 2,500,000 | 2,656,707 | | (93,424) | | | 6.625 | 2.640 | FA | 62,569 | 165,625 | 06/16/2010 | 08/15/2013 |
| 776696-AC-0 | ROPER INDUSTRIES INC | | | | 2FE | 6,169,106 | 117.947 | 6,386,830 | 5,415,000 | 6,140,637 | | (28,470) | | | 6.250 | 4.180 | MS | 112,813 | 93,750 | 11/15/2011 | 09/01/2019 |
| 777779-AC-3 | ROSETTA RESOURCES INC | | | 1 | 5FE | 4,250,000 | 108.584 | 4,614,820 | 4,250,000 | 4,250,000 | | | | | 9.500 | 9.500 | AO | 85,236 | 403,750 | 04/12/2010 | 04/15/2018 |
| 78108A-AA-2 | RSC EQUIPMENT RENTAL INC | | | 1 | 4FE | 2,247,313 | 109.916 | 2,253,278 | 2,050,000 | 2,185,398 | | (32,207) | | | 10.000 | 7.820 | JJ | 94,528 | 205,000 | 12/29/2009 | 07/15/2015 |
| 78355H-JL-4 | RYDER SYSTEM INC | | | 1 | 2FE | 1,999,740 | 109.282 | 2,185,640 | 2,000,000 | 1,999,729 | | (153) | | | 5.850 | 5.850 | MS | 39,000 | 117,000 | 02/21/2007 | 03/01/2014 |
| 786514-BP-3 | SAFEWAY INC | | | | 2FE | 463,270 | 114.022 | 474,332 | 416,000 | 457,859 | | (5,411) | | | 6.350 | 4.310 | FA | 9,979 | 13,208 | 02/24/2011 | 08/15/2017 |
| 786514-BP-3 | SAFEWAY INC | LS | | | 2FE | 2,029,034 | 114.022 | 2,077,481 | 1,822,000 | 2,005,334 | | (23,700) | | | 6.350 | 4.310 | FA | 43,708 | 57,848 | 02/24/2011 | 08/15/2017 |
| 786514-BT-5 | SAFEWAY INC. | | | | 2FE | 2,226,713 | 102.557 | 2,281,893 | 2,225,000 | 2,226,654 | | (59) | | | 3.400 | 3.380 | JD | 5,464 | | 12/01/2011 | 12/01/2016 |
| 800907-AQ-0 | SANMINA-SCI CORP | | | 1 | 4FE | 2,000,000 | 97.131 | 1,942,620 | 2,000,000 | 1,942,620 | (57,380) | | | | 7.000 | 6.990 | MN | 17,889 | 71,944 | 04/26/2011 | 05/15/2019 |
| 802815-AS-9 | SANTANDER US DEBT SA UNIPERS | | F | | 1FE | 5,000,000 | 94.193 | 4,709,650 | 5,000,000 | 5,000,000 | | | | | 2.991 | 2.990 | AO | 34,895 | 149,550 | 09/27/2010 | 10/07/2013 |
| 803071-AA-7 | SAPPI PAPIER HOLDING GMBH | | F | 1 | 3FE | 3,047,813 | 86.000 | 2,580,000 | 3,000,000 | 2,580,000 | (464,121) | (3,692) | | | 6.625 | 6.360 | AO | 41,958 | 99,927 | 04/05/2011 | 04/15/2019 |
| 78403D-AA-8 | SBA TOWER TRUST | | | | 1FE | 8,112,670 | 102.449 | 8,195,920 | 8,000,000 | 8,084,970 | | (21,089) | | | 4.254 | 3.900 | MON | 15,125 | 326,140 | 03/09/2011 | 04/15/2015 |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT SA | | F | | 1FE | 1,993,580 | 103.962 | 2,079,240 | 2,000,000 | 1,993,676 | | 96 | | | 3.300 | 3.330 | MS | 19,617 | | 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 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 811065-AA-9 | SCRIPPS NETWORKS INTERACTIV | | | | 2FE | 5,992,680 | 100.115 | 6,006,900 | 6,000,000 | 5,992,716 | | 36 | | | 2.700 | 2.720 | JD | 13,500 | | 11/28/2011 | 12/15/2016 |
| 81180W-AB-7 | SEAGATE HDD CAYMAN | | F | 1 | 3FE | 1,450,000 | 104.429 | 1,514,221 | 1,450,000 | 1,450,000 | | | | | 7.750 | 7.750 | JD | 4,994 | 112,687 | 12/08/2010 | 12/15/2018 |
| 81721M-AE-9 | SENIOR HOUSING PROPERTIES TR | | | | 2FE | 3,215,095 | 102.180 | 3,320,850 | 3,250,000 | 3,219,157 | | 2,182 | | | 6.750 | 6.900 | AO | 46,313 | 219,375 | 04/06/2010 | 04/15/2020 |
| 81775#-AB-5 | SES GLOBAL - SERIES B | | | | 2 | 4,000,000 | 109.801 | 4,392,040 | 4,000,000 | 4,000,000 | | | | | 5.830 | 5.830 | MS | 58,948 | 233,200 | 01/01/2005 | 09/30/2015 |
| 826418-BD-6 | SIERRA PACIFIC POWER CO | | | | 2FE | 6,812,820 | 117.569 | 7,054,140 | 6,000,000 | 6,700,627 | | (112,193) | | | 6.000 | 3.120 | MN | 46,000 | 360,000 | 03/23/2011 | 05/15/2016 |
| 78442F-AG-3 | SLM CORPORATION | | | | 2FE | 4,996,450 | 100.570 | 5,028,500 | 5,000,000 | 4,999,472 | | 236 | | | 5.375 | 5.380 | JJ | 123,924 | 268,750 | 12/03/2002 | 01/15/2013 |
| 834376-AL-9 | SOLUTIA INC | | | 1 | 4FE | 4,228,750 | 108.500 | 4,611,250 | 4,250,000 | 4,230,778 | | 749 | | | 7.875 | 7.940 | MS | 98,547 | 334,688 | 03/02/2010 | 03/15/2020 |
| 847791-AA-8 | SPEEDY CASH INTERMEDIATE HOL | | | 1 | 4FE | 1,950,000 | 101.821 | 1,985,510 | 1,950,000 | 1,950,000 | | | | | 10.750 | 10.750 | MN | 26,785 | 106,559 | 05/03/2011 | 05/15/2018 |
| 852061-AD-2 | SPRINT NEXTEL CORPORATION | | | 1 | 4FE | 2,555,000 | 83.000 | 2,324,000 | 2,800,000 | 2,324,000 | (289,355) | 29,945 | | | 6.000 | 7.650 | JD | 14,000 | 168,000 | 12/29/2009 | 12/01/2016 |
| 855030-AJ-1 | STAPLES INC | | | 1 | 2FE | 7,354,945 | 114.482 | 6,863,196 | 5,995,000 | 6,823,208 | | (389,853) | | | 9.750 | 2.730 | JJ | 269,525 | 584,513 | 09/10/2010 | 01/15/2014 |
| 85771P-AB-8 | STATOIL ASA | | F | | 1FE | 15,728,250 | 105.388 | 15,808,200 | 15,000,000 | 15,608,105 | | (100,087) | | | 3.125 | 2.350 | FA | 174,479 | 468,750 | 10/21/2010 | 08/17/2017 |
| 86800X-AA-6 | SUNTRUST PREFERRED CAP I | | | 13 | 3FE | 369,280 | 69.623 | 401,725 | 577,000 | 370,902 | | 343 | | | 4.000 | 5.840 | JD | 1,026 | 33,772 | 10/18/2006 | 01/01/9999 |
| 86800X-AA-6 | SUNTRUST PREFERRED CAP I | LS | | 13 | 3FE | 7,680 | 69.623 | 8,355 | 12,000 | 7,714 | | 7 | | | 4.000 | 5.840 | JD | 21 | 702 | 10/18/2006 | 01/01/9999 |
| 876511-AB-2 | TASEKO MINES LTD | | A | 1 | 4FE | 2,424,000 | 92.161 | 2,211,864 | 2,400,000 | 2,211,864 | (209,657) | (2,479) | | | 7.750 | 7.530 | AO | 39,267 | 93,000 | 04/12/2011 | 04/15/2017 |
| 878742-AR-6 | TECK RESOURCES LTD | | I | | 2FE | 2,698,704 | 105.347 | 2,844,369 | 2,700,000 | 2,698,835 | | 75 | | | 3.850 | 3.850 | FA | 39,270 | 103,373 | 08/03/2010 | 08/15/2017 |
| 878742-AJ-4 | TECK RESOURCES LTD | | A | | 2FE | 4,389,000 | 117.795 | 4,476,210 | 3,800,000 | 4,136,839 | | (129,599) | | | 9.750 | 5.690 | MN | 47,342 | 370,500 | 12/29/2009 | 05/15/2014 |
| 878742-AU-9 | TECK RESOURCES LTD | | A | | 2FE | 1,238,585 | 101.469 | 1,242,995 | 1,225,000 | 1,237,750 | | (835) | | | 3.150 | 2.920 | JJ | 18,865 | | 08/16/2011 | 01/15/2017 |
| 878742-AU-9 | TECK RESOURCES LTD | LS | A | | 2FE | 353,881 | 101.469 | 355,141 | 350,000 | 353,643 | | (239) | | | 3.150 | 2.920 | JJ | 5,390 | | 08/16/2011 | 01/15/2017 |
| 87938W-AF-0 | TELEFONICA EMISIONES SAU | | F | | 2FE | 11,499,742 | 101.250 | 11,251,913 | 11,113,000 | 11,205,453 | | (81,484) | | | 5.855 | 5.050 | FA | 265,689 | 650,666 | 02/20/2008 | 02/04/2013 |
| 87938W-AF-0 | TELEFONICA EMISIONES SAU | LS | F | | 2FE | 1,665,288 | 101.250 | 1,616,962 | 1,597,000 | 1,613,240 | | (14,290) | | | 5.855 | 4.880 | FA | 38,181 | 93,504 | 02/20/2008 | 02/04/2013 |
| 88089P-AF-0 | TERRA CAPITAL INC | | | 1 | 3FE | 1,030,000 | 102.875 | 1,028,750 | 1,000,000 | 1,019,268 | | (5,590) | | | 7.000 | 6.290 | FA | 29,167 | 70,000 | 12/29/2009 | 02/01/2015 |
| 88163V-AC-3 | TEVA PHARM FINANCE LLC | | | | 1FE | 7,101,326 | 113.125 | 7,075,969 | 6,255,000 | 6,935,216 | | (142,784) | | | 5.550 | 2.710 | FA | 144,647 | 256,826 | 03/25/2011 | 02/01/2016 |
| 88165F-AC-6 | TEVA PHARMACEUT FIN BV | | F | | 1FE | 1,743,534 | 101.960 | 1,779,202 | 1,745,000 | 1,743,548 | | 14 | | | 2.400 | 2.410 | MN | 5,933 | | 11/07/2011 | 11/10/2016 |
| 88165F-AC-6 | TEVA PHARMACEUT FIN BV | LS | F | | 1FE | 254,786 | 101.960 | 259,998 | 255,000 | 254,788 | | 2 | | | 2.400 | 2.410 | MN | 867 | | 11/07/2011 | 11/10/2016 |
| 88165F-AF-9 | TEVA PHARMACEUT FIN BV | | F | | 1FE | 3,437,408 | 102.119 | 3,523,106 | 3,450,000 | 3,437,439 | | 31 | | | 3.650 | 3.690 | MN | 17,839 | | 11/07/2011 | 11/10/2021 |
| 88165F-AF-9 | TEVA PHARMACEUT FIN BV | LS | F | | 1FE | 49,817 | 102.119 | 51,059 | 50,000 | 49,818 | | | | | 3.650 | 3.690 | MN | 259 | | 11/07/2011 | 11/10/2021 |
| 90210E-AM-8 | TEXAS COMPETITIVE ELECTRIC H | | | 2 | 5FE | 375,063 | 63.572 | 287,702 | 452,564 | 287,702 | (96,128) | 8,767 | | | 4.776 | 7.201 | MJSD | 1,381 | 10,954 | 08/04/2011 | 10/10/2017 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC INC | | | | 1FE | 9,000,135 | 105.081 | 9,194,588 | 8,750,000 | 8,997,964 | | (2,171) | | | 3.600 | 3.250 | FA | 118,125 | | 12/13/2011 | 08/15/2021 |
| 88732J-AQ-1 | TIME WARNER CABLE INC | | | | 2FE | 3,789,999 | 113.087 | 3,606,344 | 3,189,000 | 3,553,140 | | (164,962) | | | 8.250 | 2.670 | FA | 100,121 | 263,093 | 07/16/2010 | 02/14/2014 |
| 88731E-AC-4 | TIME WARNER ENTERTAINMENT C | | | | 2FE | 2,000,000 | 103.079 | 2,061,580 | 2,000,000 | 2,000,000 | | | | | 10.150 | 10.140 | MN | 33,833 | 203,000 | 01/01/2005 | 05/01/2012 |
| 88731E-AD-2 | TIME WARNER ENTERTAINMENT C | | | | 2FE | 1,988,089 | 105.806 | 2,116,120 | 2,000,000 | 1,998,038 | | 1,330 | | | 8.875 | 8.970 | AO | 44,375 | 177,500 | 01/01/2005 | 10/01/2012 |
| 887317-AJ-4 | TIME WARNER INC | | | | 2FE | 4,964,086 | 104.349 | 5,186,145 | 4,970,000 | 4,965,679 | | 1,080 | | | 3.150 | 3.170 | JJ | 72,189 | 156,990 | 07/07/2010 | 07/15/2015 |
| 887317-AJ-4 | TIME WARNER INC | LS | | | 2FE | 29,964 | 104.349 | 31,305 | 30,000 | 29,974 | | 7 | | | 3.150 | 3.170 | JJ | 436 | 948 | 07/07/2010 | 07/15/2015 |
| 896356-AD-4 | TRINIDAD DRILLING LTD | | A | 1 | 4FE | 1,240,575 | 103.938 | 1,299,225 | 1,250,000 | 1,241,570 | | 947 | | | 7.875 | 8.000 | JJ | 45,391 | 57,148 | 12/09/2010 | 01/15/2019 |
| 87305N-AR-9 | TTX COMPANY | | | 1 | 1FE | 2,403,962 | 102.607 | 2,327,935 | 2,268,788 | 2,314,244 | | (58,041) | | | 6.610 | 4.790 | JJ | 69,151 | 149,953 | 12/15/2007 | 01/15/2015 |
| 900262-AR-7 | TURNER BROADCASTING SYSTEM | | | | 2FE | 1,944,379 | 110.710 | 2,214,200 | 2,000,000 | 1,989,631 | | 6,208 | | | 8.375 | 8.750 | JJ | 83,750 | 167,500 | 01/01/2005 | 07/01/2013 |
| 906548-CE-0 | UNION ELECTRIC CO | | | | 1FE | 2,474,073 | 121.461 | 2,550,681 | 2,100,000 | 2,412,257 | | (51,316) | | | 6.400 | 3.390 | JD | 5,973 | 134,400 | 10/12/2010 | 06/15/2017 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 90782E-BH-6 | UNION PACIFIC CORP | | | | 2FE | 1,811,415 | 119.221 | 1,788,315 | 1,500,000 | 1,749,148 | | (62,267) | | | 9.200 | 3.040 | FA | 57,500 | 69,000 | 03/29/2011 | 11/03/2014 |
| 90342Y-AA-1 | US AGBANK FCB | | | 13 | 1FE | 1,887,270 | 61.245 | 1,837,350 | 3,000,000 | 1,895,670 | | 2,784 | | | 6.110 | 6.110 | JJ | 87,068 | 183,300 | 03/15/2007 | 01/01/9999 |
| 902911-AM-8 | UST INC | | | 1 | 2FE | 4,144,353 | 102.751 | 4,110,040 | 4,000,000 | 4,011,027 | | (20,029) | | | 6.625 | 6.060 | JJ | 122,194 | 265,000 | 01/01/2005 | 07/15/2012 |
| 91911T-AF-0 | VALE OVERSEAS LIMITED | | F | | 2FE | 5,519,050 | 112.150 | 5,607,500 | 5,000,000 | 5,378,012 | | (84,550) | | | 6.250 | 4.190 | JJ | 147,569 | 312,500 | 04/15/2010 | 01/11/2016 |
| 91911T-AG-8 | VALE OVERSEAS LIMITED | | F | | 2FE | 10,986,000 | 113.826 | 11,382,600 | 10,000,000 | 10,766,060 | | (132,209) | | | 6.250 | 4.530 | JJ | 274,306 | 625,000 | 04/15/2010 | 01/23/2017 |
| 92203P-AH-9 | VANGUARD HEALTH HOLDING CO I | | | 1 | 4FE | 2,400,000 | 96.358 | 2,312,592 | 2,400,000 | 2,312,592 | (87,408) | | | | 7.750 | 7.740 | FA | 77,500 | 95,583 | 01/21/2011 | 02/01/2019 |
| 92344U-AA-3 | VERIZON NEW JERSEY INC. | | | 1 | 1FE | 2,883,614 | 100.230 | 3,006,900 | 3,000,000 | 2,998,841 | | 19,581 | | | 5.875 | 6.570 | JJ | 80,292 | 176,250 | 01/01/2005 | 01/17/2012 |
| 918204-AV-0 | VF CORPORATION | | | | 1FE | 4,989,000 | 103.618 | 5,180,900 | 5,000,000 | 4,989,165 | | 165 | | | 3.500 | 3.520 | MS | 61,736 | | 08/17/2011 | 09/01/2021 |
| 925524-BB-5 | VIACOM INC | | | | 2FE | 14,453,920 | 116.626 | 15,161,380 | 13,000,000 | 14,058,649 | | (219,587) | | | 6.250 | 4.170 | AO | 137,674 | 812,500 | 02/25/2010 | 04/30/2016 |
| 927804-EU-4 | VIRGINIA ELECTRIC AND POWER C | | | 1 | 1FE | 6,739,705 | 104.518 | 7,316,260 | 7,000,000 | 6,934,706 | | 51,727 | | | 4.750 | 5.580 | MS | 110,833 | 332,500 | 12/15/2007 | 03/01/2013 |
| 92857W-AD-2 | VODAFONE GROUP PUBLIC LIMITE | | F | | 1FE | 2,157,600 | 110.976 | 2,219,520 | 2,000,000 | 2,101,254 | | (30,600) | | | 5.375 | 3.620 | JJ | 45,090 | 107,500 | 02/11/2010 | 01/30/2015 |
| 931142-CZ-4 | WAL-MART STORES INC | | | | 1FE | 6,072,200 | 106.431 | 6,385,860 | 6,000,000 | 6,069,685 | | (2,515) | | | 3.250 | 3.090 | AO | 35,750 | 97,500 | 08/16/2011 | 10/25/2020 |
| 94975C-AL-1 | WELL FARGO FINL | | | | 1FE | 200,385 | 102.685 | 206,501 | 201,101 | 201,046 | | 63 | | | 5.500 | 5.530 | FA | 4,609 | 11,061 | 01/01/2005 | 08/01/2012 |
| 94975C-AL-1 | WELL FARGO FINL | C | | | 1FE | 3,984,654 | 102.685 | 4,106,269 | 3,998,899 | 3,997,795 | | 1,243 | | | 5.500 | 5.530 | FA | 91,641 | 219,939 | 01/01/2005 | 08/01/2012 |
| 94975C-AL-1 | WELL FARGO FINL | LS | | | 1FE | 847,034 | 102.685 | 821,480 | 800,000 | 804,186 | | (7,011) | | | 5.500 | 4.570 | FA | 18,333 | 44,000 | 01/01/2005 | 08/01/2012 |
| 95816Q-AA-4 | WESTERN EXPRESS INC | | | 1 | 5FE | 2,320,500 | 41.500 | 2,469,250 | 5,950,000 | 2,356,354 | 444,133 | 73,799 | 3,427,329 | | 12.500 | 13.770 | AO | 157,014 | 743,750 | 04/09/2010 | 04/15/2015 |
| 969133-AJ-6 | WILLAMETTE INDUSTRIES INC | | | | 3FE | 7,868,400 | 100.844 | 8,067,520 | 8,000,000 | 7,884,415 | 313,802 | 4,293 | | | 7.350 | 7.510 | JJ | 250,519 | 588,000 | 12/15/2007 | 07/01/2026 |
| 97180*-FV-5 | WILMINGTON TR/AMER AIR SERIES | | | | 6 | 75,638 | 25.000 | 59,840 | 239,360 | 59,840 | (97,659) | | | | | 10.250 | JD | 1,189 | 12,591 | 12/14/1990 | 06/14/2013 |
| 97180*-FW-3 | WILMINGTON TR/AMER AIR SERIES | | | | 6 | 75,637 | 25.000 | 59,840 | 239,360 | 59,840 | (97,659) | | | | | 10.250 | JD | 1,189 | 12,590 | 12/14/1990 | 06/14/2013 |
| 97314X-AE-4 | WIND ACQUISITION FINANCE | | F | 1 | 3FE | 9,286,250 | 89.892 | 7,640,820 | 8,500,000 | 7,640,820 | (1,406,499) | (125,536) | | | 11.750 | 9.550 | JJ | 460,535 | 1,024,250 | 12/29/2009 | 07/15/2015 |
| 97381W-AJ-3 | WINDSTREAM CORP | | | 1 | 3FE | 2,340,000 | 109.701 | 2,632,824 | 2,400,000 | 2,351,169 | | 5,784 | | | 7.875 | 8.310 | MN | 31,500 | 189,000 | 02/19/2010 | 11/01/2017 |
| 92933B-AB-0 | WMG ACQUISITION CORP | | | 1 | 3FE | 3,743,025 | 108.652 | 3,791,955 | 3,490,000 | 3,662,079 | | (42,131) | | | 9.500 | 7.840 | JD | 14,736 | 349,000 | 12/29/2009 | 06/15/2015 |
| 980236-AL-7 | WOODSIDE FINANCE LTD | | F | 1 | 2FE | 4,130,480 | 103.811 | 4,152,440 | 4,000,000 | 4,126,456 | | (4,024) | | | 4.600 | 4.170 | MN | 26,067 | 92,000 | 08/17/2011 | 02/10/2021 |
| 980888-AC-5 | WOOLWORTHS LIMITED | | F | | 1FE | 4,994,150 | 103.405 | 5,170,250 | 5,000,000 | 4,995,470 | | 1,017 | | | 2.550 | 2.570 | MS | 35,063 | 127,500 | 09/14/2010 | 09/22/2015 |
| 980888-AD-3 | WOOLWORTHS LIMITED | | F | | 1FE | 5,157,160 | 105.617 | 5,280,850 | 5,000,000 | 5,151,885 | | (5,275) | | | 4.000 | 3.580 | MS | 55,000 | 100,000 | 08/22/2011 | 09/22/2020 |
| 980888-AE-1 | WOOLWORTHS LTD | | F | | 1FE | 6,003,990 | 104.675 | 6,280,500 | 6,000,000 | 6,003,331 | | (659) | | | 3.150 | 3.130 | AO | 41,475 | 94,500 | 04/21/2011 | 04/12/2016 |
| 981469-AA-7 | WORLD FINANCIAL PROP | | | | 1FM | 1,159,688 | 100.646 | 1,138,953 | 1,131,642 | 1,136,889 | | (5,959) | | | 6.950 | 6.370 | MON | 6,554 | 78,649 | 01/01/2005 | 09/01/2013 |
| 781749-AA-4 | WP ROCKET MERGER SUB INC | | | 1 | 5FE | 2,720,000 | 94.250 | 2,563,600 | 2,720,000 | 2,563,600 | (156,400) | | | | 10.125 | 10.120 | JJ | 138,465 | | 06/24/2011 | 07/15/2019 |
| 983130-AP-0 | WYNN LAS VEGAS LLC / WYNN LAS | | | 1 | 3FE | 3,528,000 | 110.750 | 4,070,063 | 3,675,000 | 3,544,222 | | 6,164 | | | 7.875 | 8.470 | MN | 48,234 | 289,406 | 12/29/2009 | 05/01/2020 |
| 98417E-AG-5 | XSTRATA FINANCE (CANADA) LTD | | A | | 2FE | 4,995,950 | 99.202 | 4,960,100 | 5,000,000 | 4,995,893 | | (57) | | | 3.600 | 3.610 | JJ | 25,500 | | 11/03/2011 | 01/15/2017 |
| 98417E-AK-6 | XSTRATA FINANCE (CANADA) LTD | | A | | 2FE | 1,882,625 | 99.570 | 1,876,895 | 1,885,000 | 1,882,535 | | (90) | | | 4.950 | 4.960 | MN | 13,219 | | 11/03/2011 | 11/15/2021 |
| 98417E-AK-6 | XSTRATA FINANCE (CANADA) LTD | LS | A | | 2FE | 2,112,335 | 99.570 | 2,105,906 | 2,115,000 | 2,112,234 | | (101) | | | 4.950 | 4.960 | MN | 14,831 | | 11/03/2011 | 11/15/2021 |
| 98385X-AA-4 | XTO ENERGY INC | | | 1 | 1FE | 1,110,210 | 102.032 | 1,020,320 | 1,000,000 | 1,005,817 | | (20,337) | | | 7.500 | 5.370 | AO | 15,833 | 75,000 | 02/15/2006 | 04/15/2012 |
| 98419M-AC-4 | XYLEM INC | | | | 2FE | 1,034,630 | 103.271 | 1,032,710 | 1,000,000 | 1,034,159 | | (471) | | | 3.550 | 2.770 | MS | 9,960 | | 12/01/2011 | 09/20/2016 |
| 98419M-AE-0 | XYLEM INC | | | | 2FE | 4,362,095 | 104.901 | 4,510,743 | 4,300,000 | 4,360,498 | | (1,597) | | | 4.875 | 4.690 | AO | 58,811 | | 09/21/2011 | 10/01/2021 |
| 988498-AE-1 | YUM! BRANDS INC | | | | 2FE | 5,398,000 | 108.542 | 5,427,100 | 5,000,000 | 5,299,273 | | (76,217) | | | 4.250 | 2.540 | MS | 62,569 | 212,500 | 09/08/2010 | 09/15/2015 |
| 988498-AH-4 | YUM! BRANDS INC. | | | | 2FE | 1,992,300 | 101.247 | 2,024,940 | 2,000,000 | 1,992,428 | | 128 | | | 3.750 | 3.790 | MN | 25,417 | | 08/22/2011 | 11/01/2021 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 1,261,649,543 | X X X | 1,289,388,116 | 1,241,507,466 | 1,240,702,414 | (9,003,048) | (4,804,391) | 3,427,329 | | X X X | X X X | X X X | 20,764,375 | 64,496,248 | X X X | X X X |
| 059472-AG-5 | BAFC_11-R2_2A4 | | | | 1FM | 2,781,867 | 99.702 | 2,760,636 | 2,768,888 | 2,776,242 | | (9,754) | | | 5.000 | 4.360 | MON | 11,537 | 103,695 | 03/29/2011 | 10/01/2013 |
| 05948K-RH-4 | BOAA_04-5 | | | | 1FM | 1,226,953 | 94.758 | 1,184,475 | 1,250,000 | 1,229,656 | | 553 | | | 6.000 | 6.120 | MON | 6,250 | 75,000 | 04/05/2007 | 05/01/2034 |
| 05948X-RJ-2 | BOAMS_03-6 | | | | 1FM | 4,272,332 | 102.597 | 4,468,115 | 4,355,015 | 4,317,445 | | 11,348 | | | 5.250 | 5.440 | MON | 19,053 | 228,638 | 01/01/2005 | 04/01/2017 |
| 05948X-W8-0 | BOAMS_04-1 | | | | 1FM | 1,666,793 | 100.903 | 1,676,944 | 1,661,936 | 1,657,383 | | (2,054) | | | 5.250 | 5.140 | MON | 7,271 | 87,252 | 01/01/2005 | 04/01/2013 |
| 05949A-BA-7 | BOAMS_04-3 | | | | 1FM | 1,161,938 | 100.961 | 1,186,141 | 1,174,851 | 1,169,877 | | 3,729 | | | 5.250 | 5.370 | MON | 5,140 | 61,680 | 01/01/2005 | 01/01/2013 |
| 05949A-NS-5 | BOAMS_04-7 | | | | 1FM | 1,977,334 | 98.673 | 1,973,460 | 2,000,000 | 1,985,665 | | 1,565 | | | 5.500 | 5.590 | MON | 9,167 | 110,000 | 01/01/2005 | 03/01/2020 |
| 07387A-GC-3 | BSARM_05-12 | | | 3 | 1FM | 2,353,394 | 64.282 | 1,861,664 | 2,896,089 | 1,861,664 | (496,740) | 5,010 | | | 2.266 | 3.350 | MON | 5,470 | 71,316 | 09/15/2006 | 01/01/2036 |
| 17310F-AN-5 | CMSI_06-5 | | | | 5FM | 2,040,961 | 99.514 | 2,019,368 | 2,029,230 | 2,019,368 | (6,297) | (2,168) | | | 6.000 | 5.690 | MON | 10,146 | 121,664 | 02/28/2007 | 06/01/2013 |
| 22541Q-7A-4 | CSFB_04-AR2 | | | 3 | 1FM | 723,437 | 76.077 | 558,839 | 734,571 | 703,690 | | (20,338) | | | 2.758 | 3.170 | MON | 1,689 | 23,352 | 10/13/2006 | 01/01/2034 |
| 172905-BM-2 | CTB_87-F | | | | 1FM | 306,630 | 88.745 | 272,119 | 306,630 | 305,956 | | (508) | | | 8.500 | 8.350 | MON | 2,172 | 25,954 | 01/01/2005 | 02/01/2017 |
| 12669E-4N-3 | CWALT_03-20CB | C | | | 1FM | 768,698 | 102.240 | 778,136 | 761,087 | 763,224 | | (1,372) | | | 5.500 | 5.270 | MON | 3,488 | 41,873 | 12/09/2003 | 01/01/2018 |
| 12667F-AH-8 | CWALT_04-2CB | | | | 1FM | 5,089,337 | 100.000 | 5,107,126 | 5,107,126 | 5,086,715 | | 3,474 | | | 5.125 | 5.150 | MON | 21,812 | 261,917 | 01/25/2007 | 05/01/2016 |
| 12667F-LG-8 | CWALT_04-J5 | | | 3 | 1FM | 1,046,038 | 99.166 | 1,037,342 | 1,046,066 | 1,044,369 | | (1,321) | | | 5.687 | 5.630 | MON | 4,957 | 59,490 | 01/01/2005 | 09/01/2021 |
| 021460-AB-6 | CWALT_06-16CB | | | | 1FM | 912,285 | 61.439 | 729,379 | 1,187,160 | 729,379 | (182,906) | | 68,350 | | 6.000 | 7.470 | MON | 5,936 | 71,344 | 12/15/2007 | 05/01/2036 |
| 12669D-TT-5 | CWHL_02-38 | | | | 1FM | 519,186 | 99.779 | 528,611 | 529,781 | 524,983 | | 2,692 | | | 5.000 | 5.190 | MON | 2,207 | 26,300 | 01/28/2003 | 02/01/2018 |
| 12669E-KZ-8 | CWHL_03-24 | | | | 1FM | 6,803,276 | 101.140 | 7,062,786 | 6,983,178 | 6,936,819 | | 28,995 | | | 4.750 | 5.090 | MON | 27,642 | 331,990 | 01/01/2005 | 11/01/2013 |
| 12669E-GM-2 | CWHL_03-J4 | | | | 1FM | 1,259,388 | 97.857 | 1,231,487 | 1,258,456 | 1,258,022 | | (411) | | | 5.500 | 5.460 | MON | 5,768 | 69,275 | 01/01/2005 | 05/01/2033 |
| 12669G-XY-2 | CWHL_05-12 | | | | 1FM | 1,637,573 | 88.649 | 1,513,657 | 1,707,472 | 1,662,655 | | 7,679 | | | 5.500 | 6.320 | MON | 7,826 | 93,920 | 07/25/2007 | 09/01/2017 |
| 12669G-SY-8 | CWHL_05-6 | | | | 2FM | 218,949 | 98.193 | 214,223 | 218,165 | 217,858 | | (195) | | | 5.250 | 5.080 | MON | 954 | 11,476 | 05/03/2005 | 05/01/2014 |
| 126694-4A-3 | CWHL_06-HYB3 | | | 3 | 1FM | 3,951,877 | 86.260 | 3,405,164 | 3,947,559 | 3,405,164 | 12,310 | (6,504) | | | 2.727 | 3.210 | MON | 8,974 | 132,137 | 12/27/2006 | 05/01/2014 |
| 32052G-AA-2 | FHAMS_06-FA7 | | | | 1FM | 1,487,953 | 66.111 | 1,198,378 | 1,812,675 | 1,198,378 | 23,041 | | 43,691 | | 5.750 | 7.090 | MON | 8,686 | 103,925 | 01/09/2007 | 11/01/2036 |
| 36228F-G6-7 | GSR_04-3F | | | | 1FM | 381,548 | 100.691 | 376,796 | 374,210 | 373,715 | | (326) | | | 5.500 | 5.080 | MON | 1,715 | 20,582 | 01/01/2005 | 12/01/2012 |
| 41161P-MY-6 | HVMLT_05-4 | | | 3 | 1FM | 1,573,108 | 30.200 | 1,059,458 | 3,508,139 | 1,059,458 | 59,520 | 16,040 | 258,624 | | 2.768 | 7.540 | MON | 8,092 | 107,331 | 09/12/2005 | 02/01/2035 |
| 45254T-PK-4 | IMSA_04-2 | | | 3 | 1FM | 174,933 | 99.708 | 174,428 | 174,939 | 174,514 | | (314) | | | 4.995 | 4.940 | MON | 729 | 8,916 | 01/01/2005 | 08/01/2015 |
| 52518R-BE-5 | LSSC_02-GE1 | | | 3 | 1 | 32,698 | 76.782 | 33,974 | 44,248 | 34,073 | | | | | 0.032 | 8.990 | MON | 1 | | 01/28/2002 | 07/01/2024 |
| 61759Q-AE-7 | MSRR 2010-R7 3-A | | | | 1FM | 3,352,715 | 101.044 | 3,361,456 | 3,326,725 | 3,345,353 | | (11,607) | | | 5.500 | 5.130 | MON | 15,247 | 182,970 | 07/13/2010 | 03/01/2017 |
| 65538P-AE-8 | NAA_07-1 | | | 3 | 1FM | 2,288,714 | 69.646 | 2,770,902 | 3,978,551 | 2,445,089 | | 90,981 | | | 6.138 | 6.030 | MON | 20,350 | 228,717 | 12/15/2007 | 11/01/2032 |
| 635419-AE-4 | NATCM_08-1 | | | | 1FM | 2,157,821 | 105.637 | 2,305,757 | 2,182,717 | 2,159,242 | | 7,776 | | | 6.000 | 6.060 | MON | 10,914 | 130,963 | 02/22/2008 | 02/01/2038 |
| 74434U-FL-3 | PHMS_94-27 | | | | 1FM | 63,574 | 113.904 | 72,413 | 63,574 | 63,353 | | 61 | | | 8.250 | 8.210 | MON | 437 | 5,245 | 01/01/2005 | 10/01/2023 |
| 69573R-AB-8 | PWT_I | | | 3 | 1 | 6,585 | 99.917 | 6,580 | 6,585 | 6,585 | | | | | | 0.090 | MON | | | 01/01/2005 | 09/01/2012 |
| 76110G-RZ-6 | RALI_01-QS16 | | | | 1FM | 125,387 | 99.775 | 125,105 | 125,387 | 125,387 | | | | | 6.250 | 6.200 | MON | 653 | 7,836 | 01/01/2005 | 11/01/2031 |
| 76110H-HZ-5 | RALI_03-QS17 | | | | 1FM | 4,796,282 | 104.687 | 5,234,350 | 5,000,000 | 4,861,329 | | 10,570 | | | 5.500 | 5.850 | MON | 22,917 | 275,000 | 01/01/2005 | 02/01/2025 |
| 74958A-AC-8 | RFMSI_06-S7 | | | | 1FM | 1,242,593 | 88.232 | 1,226,304 | 1,389,863 | 1,226,304 | 195,836 | (862) | 178,433 | | 6.250 | 6.220 | MON | 7,239 | 86,866 | 03/06/2007 | 08/01/2036 |
| 783766-MR-6 | RYMS_93-A1 | | | 3 | 1FM | 141,861 | 107.520 | 151,394 | 140,805 | 141,123 | | (269) | | | 7.450 | 7.280 | MON | 874 | 10,493 | 02/08/2001 | 01/01/2023 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 85171U-AA-5 | SLFMT 2011-1 A1 | | | | 1FE | 3,269,304 | 99.874 | 3,267,837 | 3,271,960 | 3,269,278 | | (81) | | | 4.050 | 4.030 | MON | 11,043 | 55,214 | 08/31/2011 | 01/01/2058 |
| 88511Y-AD-4 | TMMAT_11 | | | | 1 | 18,488 | 100.000 | 18,488 | 18,488 | 18,495 | | (3) | | | 8.950 | 8.930 | MON | 138 | 1,664 | 01/01/2005 | 04/01/2017 |
| 939336-QT-3 | WAMMS_03-MS2 | | | | 1FM | 375,765 | 100.992 | 389,223 | 385,400 | 381,287 | | 2,839 | | | 5.000 | 5.260 | MON | 1,606 | 19,232 | 01/28/2003 | 10/01/2017 |
| 3399999 Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed | | | | | | 62,207,575 | X X X | 61,342,515 | 67,727,526 | 60,539,097 | (395,236) | 135,225 | 549,098 | | X X X | X X X | X X X | 278,100 | 3,253,227 | X X X | X X X |
| 05950E-AD-0 | BACM_06-2 | | | 3 | 1FM | 1,710,508 | 104.532 | 1,830,940 | 1,751,560 | 1,732,541 | | 7,595 | | | 5.713 | 6.250 | MON | 8,339 | 101,515 | 08/28/2008 | 07/01/2015 |
| 05952C-AD-2 | BACM_07-5 | | | | 1FM | 923,125 | 102.376 | 1,023,760 | 1,000,000 | 962,428 | | 14,961 | | | 5.587 | 7.190 | MON | 4,656 | 55,870 | 09/17/2008 | 12/01/2015 |
| 07383F-QU-5 | BSCMS_03-T10 | | | | 1FM | 2,595,313 | 102.284 | 2,557,100 | 2,500,000 | 2,526,273 | | (37,391) | | | 4.740 | 3.180 | MON | 9,875 | 118,500 | 02/11/2010 | 03/01/2013 |
| 07383F-A6-5 | BSCMS_04-T14 | | | | 1FM | 1,449,267 | 101.123 | 1,499,995 | 1,483,338 | 1,473,214 | | 9,100 | | | 4.800 | 5.530 | MON | 5,933 | 71,200 | 02/13/2008 | 05/01/2013 |
| 07387B-DY-6 | BSCMS_05-PW10 | | | | 1FM | 2,356,970 | 100.000 | 2,344,164 | 2,344,164 | 2,344,164 | | (1,355) | | | 5.270 | 5.110 | MON | 10,295 | 149,280 | 12/09/2005 | 01/01/2012 |
| 20047G-BQ-9 | COMM_04-LB3A | | | 3 | 1FM | 5,405,859 | 107.255 | 5,362,750 | 5,000,000 | 5,255,429 | | (116,588) | | | 5.358 | 2.880 | MON | 22,328 | 270,708 | 09/08/2010 | 06/01/2014 |
| 126171-AE-7 | COMM_05-C6 | | | 3 | 1FM | 1,851,319 | 101.107 | 1,931,338 | 1,910,192 | 1,887,006 | | 17,014 | | | 5.077 | 5.930 | MON | 8,082 | 96,980 | 08/27/2008 | 07/01/2014 |
| 396789-FT-1 | GCCFC_04-GG1 | | | | 1FM | 2,205,631 | 106.568 | 2,233,665 | 2,096,000 | 2,149,813 | | (34,554) | | | 5.317 | 3.630 | MON | 9,287 | 111,444 | 03/31/2010 | 04/01/2014 |
| 396789-FT-1 | GCCFC_04-GG1 | LS | | | 1FM | 8,317,416 | 106.568 | 8,423,135 | 7,904,000 | 8,106,929 | | (130,303) | | | 5.317 | 3.630 | MON | 35,021 | 420,256 | 03/31/2010 | 04/01/2014 |
| 36828Q-BR-6 | GECMC_03-C2 | | | | 1FM | 5,038,340 | 103.436 | 5,171,800 | 5,000,000 | 5,003,823 | | (9,476) | | | 5.145 | 4.940 | MON | 21,438 | 257,250 | 01/30/2008 | 07/01/2013 |
| 36828Q-QA-7 | GECMC_05-C4 | | | 3 | 1FM | 1,634,760 | 100.000 | 1,626,666 | 1,626,666 | 1,626,666 | | (759) | | | 5.305 | 5.160 | MON | 7,191 | 86,295 | 12/02/2005 | 01/01/2012 |
| 36161R-AD-1 | GFCM_03-1 | | | 3 | 1FM | 2,852,133 | 104.783 | 2,852,606 | 2,722,394 | 2,812,374 | | (61,084) | | | 5.254 | 3.670 | MON | 11,920 | 172,970 | 01/08/2010 | 05/01/2016 |
| 361849-RB-0 | GMACC 2001-C2 A2 | | | | 1FM | 42,684 | 100.000 | 41,849 | 41,849 | 41,849 | | 19 | | | 6.700 | 6.290 | MON | 234 | 2,798 | 01/01/2005 | 01/01/2012 |
| 361849-WC-2 | GMACC 2002-C3 F | | | 3 | 1FM | 2,746,406 | 98.533 | 2,955,990 | 3,000,000 | 2,939,423 | | 55,435 | | | 5.733 | 7.800 | MON | 14,333 | 171,990 | 02/11/2008 | 12/01/2012 |
| 46625Y-VS-9 | JPMCC_05-CB13 | | | | 1FM | 4,448,263 | 101.545 | 4,494,610 | 4,426,225 | 4,426,225 | | 54 | | | 5.247 | 5.100 | MON | 19,354 | 232,244 | 11/18/2005 | 01/01/2012 |
| 52108H-MU-5 | LBUBS 2002-C4 A5 | | | | 1FM | 10,447,266 | 101.320 | 10,132,000 | 10,000,000 | 10,097,040 | | (185,720) | | | 4.853 | 2.930 | MON | 26,961 | 485,300 | 01/29/2010 | 09/11/2012 |
| 52108H-MY-7 | LBUBS_02-C7 | | | | 1FM | 6,937,371 | 101.848 | 7,044,935 | 6,917,106 | 6,916,348 | | (6,918) | | | 4.960 | 4.860 | MON | 19,060 | 343,088 | 01/29/2008 | 12/11/2012 |
| 525180-BK-0 | LHELT_98-1 | | | 3 | 1FE | 6,627 | | 21,119 | | 7,744 | | 2,020 | | | 1.643 | 37.100 | MON | 907 | 9,301 | 11/30/2005 | 03/25/2025 |
| 61760R-BB-7 | MSC 2011-C3 | | | | 1FE | 1,514,994 | 105.391 | 1,580,865 | 1,500,000 | 1,514,644 | | (349) | | | 4.118 | 3.970 | MON | 5,148 | 10,295 | 09/14/2011 | 07/01/2021 |
| 61754J-AD-0 | MSC_07-T27 | | | 3 | 1FM | 6,934,616 | 105.361 | 7,375,270 | 7,000,000 | 6,972,778 | | 14,405 | | | 5.638 | 5.800 | MON | 32,890 | 399,425 | 07/19/2007 | 06/01/2014 |
| 929766-B6-9 | WBCMT 2005-C16 APB | | | | 1FM | 2,853,778 | 101.808 | 2,999,217 | 2,945,954 | 2,909,451 | | 24,397 | | | 4.692 | 5.480 | MON | 11,519 | 138,224 | 02/28/2008 | 08/01/2014 |
| 929766-GT-4 | WBCMT_03-C5 | | | | 1FM | 4,741,211 | 100.885 | 5,044,250 | 5,000,000 | 4,916,964 | | 47,272 | | | 4.107 | 5.180 | MON | 17,113 | 205,350 | 01/30/2008 | 06/01/2013 |
| 929766-GU-1 | WBCMT_03-C5 | | | | 1FM | 3,741,563 | 100.362 | 4,014,480 | 4,000,000 | 3,920,794 | | 46,776 | | | 4.139 | 5.440 | MON | 13,797 | 165,560 | 10/26/2007 | 06/01/2013 |
| 929766-C3-5 | WBCMT_05-C17 | | | 3 | 1FM | 5,172,266 | 108.727 | 5,436,350 | 5,000,000 | 5,103,328 | | (38,966) | | | 5.083 | 4.190 | MON | 21,179 | 254,150 | 03/03/2010 | 02/01/2015 |
| 929766-X4-0 | WBCMT_05-C19 | | | | 1FM | 5,289,063 | 107.629 | 5,381,450 | 5,000,000 | 5,202,136 | | (61,445) | | | 4.699 | 3.300 | MON | 19,579 | 234,950 | 07/23/2010 | 05/01/2015 |
| 93364L-AB-4 | WMCMS_07-SL3 | | | 3 | 1FE | 3,584,760 | 101.057 | 3,498,523 | 3,461,930 | 3,527,437 | | (28,739) | | | 5.938 | 5.030 | MON | 17,132 | 208,110 | 12/15/2007 | 01/01/2017 |
| 3499999 Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed | | | | | | 94,801,509 | X X X | 96,878,827 | 93,631,378 | 94,376,821 | | (474,599) | | | X X X | X X X | X X X | 373,571 | 4,773,053 | X X X | X X X |
| 03027W-AA-0 | AMTT_07-1A | | | | 1FE | 5,378,125 | 106.116 | 5,305,800 | 5,000,000 | 5,234,830 | | (97,194) | | | 5.419 | 3.280 | MON | 12,044 | 270,985 | 06/30/2010 | 04/15/2014 |
| 06606W-AM-6 | BBHE_98-2 | | | 3 | 1FM | 885,914 | 99.948 | 1,300,177 | 1,300,854 | 917,379 | | 12,345 | | | 6.640 | 6.360 | MON | 7,198 | 86,377 | 12/15/2007 | 12/01/2028 |

# SCHEDULE D - PART 1

## Showing All Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | Change in Book/Adjusted Carrying Value | | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Desig-nation | 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Maturity |
| 056061-AK-0 | BXGNT_05-A | | | | 1FE | 944,746 | 101.070 | 954,873 | 944,764 | 943,527 | | (875) | | | 5.409 | 5.350 | MON | 6,508 | 51,233 | 12/20/2005 | 06/15/2016 |
| 1248MB-AG-0 | CBASS_07-CB2 | | | 3 | 1FM | 388,303 | 98.489 | 382,441 | 388,308 | 387,089 | | (284) | | | 5.864 | 5.620 | MON | 1,898 | 21,280 | 02/26/2007 | 06/01/2012 |
| 17309B-AB-3 | CMLTI_06-WF2 | | | 3 | 1FM | 973,554 | 75.415 | 920,069 | 1,220,008 | 973,554 | | 331,127 | 106,361 | | 5.852 | 5.750 | MON | 5,950 | 62,110 | 05/18/2006 | 08/01/2012 |
| 126670-QT-8 | CWL_05-17 | | | 3 | 1FM | 1,362,936 | 50.575 | 1,517,250 | 3,000,000 | 1,579,776 | | 137,200 | | | 5.572 | 5.600 | MON | 13,936 | 169,891 | 12/15/2005 | 07/01/2024 |
| 126670-QT-8 | CWL_05-17 | C | | 3 | 1FM | 2,271,560 | 50.575 | 2,528,750 | 5,000,000 | 2,632,958 | | 228,668 | | | 5.572 | 5.600 | MON | 23,226 | 283,153 | 12/15/2005 | 07/01/2024 |
| 36157R-D7-7 | GECMS_99-HE1 | | | 3 | 1FM | 656,698 | 103.913 | 688,797 | 662,860 | 657,172 | | 597 | | | 6.700 | 6.750 | MON | 3,701 | 44,412 | 12/15/2007 | 02/01/2029 |
| 57643L-LA-2 | MABS_05-AB1 | | | 3 | 1FM | 3,449,822 | 99.502 | 3,432,690 | 3,449,870 | 3,441,711 | | (6,116) | | | 5.183 | 5.120 | MON | 14,901 | 178,705 | 10/07/2005 | 05/01/2015 |
| 604668-AA-1 | MRMX_11-1 | | | | 2FE | 4,000,000 | 99.999 | 3,999,960 | 4,000,000 | 4,000,000 | | | | | 6.250 | 6.240 | JAJO | 16,667 | | 11/30/2011 | 10/20/2021 |
| 57164R-AW-2 | MVCOT_05-2 | | | | 1FE | 662,736 | 100.671 | 667,195 | 662,748 | 661,681 | | (758) | | | 5.250 | 5.190 | MON | 2,900 | 34,794 | 10/26/2005 | 11/01/2015 |
| 571628-AA-4 | MVCOT_07-1A | | | | 1FE | 705,801 | 103.756 | 733,775 | 707,212 | 705,531 | | 276 | | | 5.518 | 5.490 | MON | 3,252 | 39,024 | 12/15/2007 | 10/01/2016 |
| 65106K-AA-9 | NCIT 2010-MH1 | | | | 1FE | 1,334,385 | 100.345 | 1,338,941 | 1,334,337 | 1,334,019 | | (273) | | | 4.500 | 4.460 | MON | 5,004 | 60,045 | 04/08/2010 | 12/01/2016 |
| 65106M-AB-3 | NCIT 2011-MH1 M1 | | | | 1FE | 998,536 | 104.859 | 1,048,590 | 1,000,000 | 998,549 | | 13 | | | 4.300 | 4.300 | MON | 3,583 | 28,667 | 04/27/2011 | 12/01/2033 |
| 73316P-JD-3 | POPLR_05-6 | | | 3 | 1FM | 2,368,753 | 93.590 | 2,216,916 | 2,368,753 | 2,216,916 | 170,955 | | | | 5.680 | 5.990 | MON | 11,212 | 133,011 | 12/13/2005 | 03/01/2016 |
| 759950-FX-1 | RAMC_05-4 | | | 3 | 2FM | 1,768,851 | 93.978 | 1,662,331 | 1,768,851 | 1,768,851 | | | | | 5.565 | 5.480 | MON | 8,203 | 94,237 | 12/09/2005 | 12/01/2014 |
| 760985-GQ-8 | RAMP_02-RS1 | | | 3 | 1FM | 258,803 | 84.275 | 273,093 | 324,050 | 269,384 | | 5,939 | | | 5.910 | 5.860 | MON | 1,596 | 19,151 | 01/11/2002 | 03/01/2023 |
| 760985-NK-3 | RAMP_02-RS4 | | | 3 | 1FM | 199,632 | 71.745 | 220,508 | 307,350 | 212,347 | | 4,419 | | | 6.163 | 6.610 | MON | 1,579 | 18,942 | 12/15/2007 | 08/01/2024 |
| 760985-CM-1 | RAMP_2001-RS1 | | | 3 | 1FM | 382,199 | 92.365 | 468,712 | 507,494 | 399,770 | | | | | 7.510 | 7.290 | MON | 3,176 | 38,017 | 01/01/2005 | 04/01/2027 |
| 76110V-HJ-0 | RFMS2_01-HI4 | | | 3 | 1FM | 247,037 | 92.304 | 318,981 | 345,577 | 266,369 | | 8,180 | | | 7.240 | 6.380 | MON | 2,085 | 181,786 | 06/28/2004 | 01/01/2019 |
| 76110V-NV-6 | RFMS2_03-HS3 | | | 3 | 1FM | 3,369,670 | 94.875 | 5,917,389 | 6,237,037 | 4,202,597 | | 209,910 | | | 5.550 | 5.720 | MON | 28,846 | 346,157 | 03/28/2006 | 07/01/2018 |
| 78487T-AA-2 | SVOVM_05-AA | | | | 1FE | 716,767 | 99.982 | 716,816 | 716,945 | 715,640 | | (694) | | | 5.250 | 5.190 | MON | 3,137 | 37,640 | 11/16/2005 | 06/01/2015 |
| 92178P-AD-9 | VMFI_02-1 | | | 3 | 1FE | 2,161,264 | 107.672 | 2,327,938 | 2,162,065 | 2,160,349 | | (607) | | | 6.570 | 6.560 | MON | 11,808 | 142,048 | 05/31/2002 | 08/01/2019 |
| 3599999 Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Struct | | | | | | 35,486,092 | X X X | 38,941,992 | 43,409,083 | 36,679,999 | 170,955 | 831,873 | 106,361 | | X X X | X X X | X X X | 192,410 | 2,341,665 | X X X | X X X |
| 3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated) | | | | | | 1,454,144,719 | X X X | 1,486,551,450 | 1,446,275,453 | 1,432,298,331 | (9,227,329) | (4,311,892) | 4,082,788 | | X X X | X X X | X X X | 21,608,456 | 74,864,193 | X X X | X X X |
| 7799999 Totals – Issuer Obligations | | | | | | 2,270,467,507 | X X X | 2,325,837,388 | 2,188,980,192 | 2,214,406,611 | (9,003,048) | (11,071,148) | 3,427,329 | | X X X | X X X | X X X | 33,479,045 | 107,112,956 | X X X | X X X |
| 7899999 Totals – Residential Mortgage-Backed Securities | | | | | | 655,030,207 | X X X | 685,079,930 | 649,297,994 | 652,186,654 | (395,236) | (1,348,988) | 549,098 | | X X X | X X X | X X X | 3,326,013 | 30,308,058 | X X X | X X X |
| 7999999 Totals – Commercial Mortgage-Backed Securities | | | | | | 94,801,509 | X X X | 96,878,827 | 93,631,378 | 94,376,821 | | (474,599) | | | X X X | X X X | X X X | 373,571 | 4,773,053 | X X X | X X X |
| 8099999 Totals – Other Loan-Backed and Structured Securities | | | | | | 35,486,092 | X X X | 38,941,992 | 43,409,083 | 36,679,999 | 170,955 | 831,873 | 106,361 | | X X X | X X X | X X X | 192,410 | 2,341,665 | X X X | X X X |
| 8399999 Total Bonds | | | | | | 3,055,785,315 | X X X | 3,146,738,137 | 2,975,318,647 | 2,997,650,085 | (9,227,329) | (12,062,862) | 4,082,788 | | X X X | X X X | X X X | 37,371,039 | 144,535,732 | X X X | X X X |

# 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 Identification | Description | Code | Foreign | 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 (Amortization) / Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (15 + 16 - 17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Desig- nation | Date Acquired |
| 40428H-88-8 | HSBC USA INC | | | 80,000.000 | 25.00 | | 1,314,400 | 16.430 | 1,314,400 | 2,000,000 | 20,444 | 81,556 | | (579,200) | | | (579,200) | | P2LFE | 10/06/2005 |
| 459745-70-9 | INTL LEASE FIN | | | 50.000 | 100,000.0 | 5,960.000 | 298,000 | 14,346.000 | 717,300 | 298,000 | | 30,285 | | | | 35,350 | (35,350) | | P4UFE | 04/20/2006 |
| 61747S-50-4 | MORGAN STANLEY | | | 200,000.000 | 25.00 | 14.710 | 2,942,000 | 14.710 | 2,942,000 | 4,200,000 | 51,112 | 202,780 | | (914,000) | | | (914,000) | | P3LFE | 01/09/2008 |
| 842400-75-6 | SOUTHERN CAL ED | | | 50,000.000 | 100.00 | | 4,990,000 | 99.800 | 4,990,000 | 4,951,565 | | 288,750 | | (65,000) | | | (65,000) | | P2UFE | 12/15/2007 |
| 8499999 Industrial and Miscellaneous (Unaffiliated) | | | | | | | 9,544,400 | X X X | 9,963,700 | 11,449,565 | 71,556 | 603,371 | | (1,558,200) | | 35,350 | (1,593,550) | | X X X | X X X |
| 8999999 Total Preferred Stocks | | | | | | | 9,544,400 | X X X | 9,963,700 | 11,449,565 | 71,556 | 603,371 | | (1,558,200) | | 35,350 | (1,593,550) | | X X X | X X X |

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 65440K-10-6 | 99 CENTS ONLY STORES | | | 3,066.000 | 67,299 | 21.950 | 67,299 | 59,508 | | | | 7,791 | | 7,791 | | L | 12/21/2011 |
| 002535-30-0 | AARONS INC. | | | 4,906.000 | 130,892 | 26.680 | 130,892 | 132,791 | 74 | 116 | | (1,899) | | (1,899) | | L | 11/11/2011 |
| S60684-11-5 | ABOITIZ EQUITY VENTURES INC. | | D | 122,000.000 | 111,752 | 0.916 | 111,752 | 119,371 | | 2,763 | | (6,513) | | (6,513) | (1,105) | U | 11/18/2011 |
| Y0005M-10-9 | ABOITIZ POWER CORP. | | D | 115,000.000 | 78,545 | 0.683 | 78,545 | 77,885 | | 1,949 | | 2,047 | | 2,047 | 329 | U | 11/18/2011 |
| S61559-15-9 | ACC LTD. | | D | 3,336.000 | 71,384 | 21.398 | 71,384 | 74,894 | | 829 | | 8,767 | | 8,767 | (12,277) | U | 07/26/2011 |
| Y0004E-10-8 | ACER INC. | | D | 165,000.000 | 310,200 | 1.880 | 310,200 | 184,585 | | 16,351 | | 151,287 | 309,450 | (158,163) | (9,076) | U | 09/22/2011 |
| 004498-10-1 | ACI WORLDWIDE INC | | | 2,086.000 | 59,743 | 28.640 | 59,743 | 64,083 | | | | (4,340) | | (4,340) | | L | 09/15/2011 |
| 00508Y-10-2 | ACUITY BRANDS INC. | | | 2,817.000 | 149,301 | 53.000 | 149,301 | 164,008 | | 713 | | (14,707) | | (14,707) | | L | 09/15/2011 |
| 005125-10-9 | ACXIOM CORP | | | 5,072.000 | 61,929 | 12.210 | 61,929 | 70,528 | | | | (8,599) | | (8,599) | | L | 11/11/2011 |
| Y00106-13-1 | ADANI ENTERPRISES LTD. | | D | 14,742.000 | 79,386 | 5.385 | 79,386 | 253,495 | | 333 | | (132,556) | | (132,556) | (41,553) | U | 07/26/2011 |
| Y7087B-10-9 | ADARO ENERGY | | D | 935,500.000 | 182,423 | 0.195 | 182,423 | 252,444 | | 2,880 | | (76,961) | | (76,961) | (7,015) | U | 09/22/2011 |
| S61004-21-4 | ADITYA BIRLA NUVO LTD. | | D | 2,577.000 | 35,787 | 13.887 | 35,787 | 55,369 | | 298 | | (10,506) | | (10,506) | (9,076) | U | 07/26/2011 |
| 00738A-10-6 | ADTRAN INC. | | | 4,011.000 | 120,972 | 30.160 | 120,972 | 164,302 | | 680 | | (43,330) | | (43,330) | | L | 11/11/2011 |
| 00751Y-10-6 | ADVANCE AUTO PARTS INC. | | | 4,601.000 | 320,368 | 69.630 | 320,368 | 324,093 | 276 | 524 | | (3,726) | | (3,726) | | L | 12/13/2011 |
| S64125-68-5 | ADVANCED INFO SERVICE PCL | | D | 9,000.000 | 40,077 | 4.453 | 40,077 | 41,307 | | | | (334) | | (334) | (897) | U | 11/18/2011 |
| Y0014U-18-3 | ADVANCED INFO SERVICE PUBLIC C | | D | 54,800.000 | 244,024 | 4.453 | 244,024 | 152,196 | | (23,001) | | 97,428 | | 97,428 | (3,947) | U | 07/11/2011 |
| Y00153-10-9 | ADVANCED SEMICONDUCTOR ENGIN | | D | 304,022.000 | 261,459 | 0.860 | 261,459 | 312,305 | | 4,836 | | (51,922) | | (51,922) | (12,322) | U | 11/18/2011 |
| S62026-73-7 | ADVANTECH CO. LTD. | | D | 17,800.000 | 49,270 | 2.768 | 49,270 | 45,159 | | 1,363 | | 5,298 | | 5,298 | (1,369) | U | 09/22/2011 |
| 007974-10-8 | ADVENT SOFTWARE INC | | | 1,998.000 | 48,671 | 24.360 | 48,671 | 53,925 | | | | (5,254) | | (5,254) | | L | 11/11/2011 |
| 00766T-10-0 | AECOM TECHNOLOGY CORP | | | 7,613.000 | 156,599 | 20.570 | 156,599 | 209,941 | | | | (53,341) | | (53,341) | | L | 12/13/2011 |
| 007865-10-8 | AEROPOSTALE INC | | | 5,044.000 | 76,921 | 15.250 | 76,921 | 107,671 | | | | (30,750) | | (30,750) | | L | 05/16/2011 |
| 008252-10-8 | AFFILIATED MANAGERS GROUP | | | 3,408.000 | 326,998 | 95.950 | 326,998 | 348,930 | | | | (21,933) | | (21,933) | | L | 12/21/2011 |
| 001084-10-2 | AGCO CORP. | | | 6,155.000 | 264,480 | 42.970 | 264,480 | 313,448 | | | | (48,968) | | (48,968) | | L | 11/11/2011 |
| G01198-10-3 | AGILE PROPERTY HOLDINGS LTD. | | D | 90,000.000 | 80,550 | 0.895 | 80,550 | 124,759 | | 3,824 | | (50,669) | | (50,669) | 116 | U | 09/22/2011 |
| SB60LZ-R6-8 | AGRICULTURAL BANK OF CHINA LTD. | | D | 1,184,378.000 | 509,283 | 0.430 | 509,283 | 623,070 | | 8,162 | | (74,568) | | (74,568) | 635 | U | 11/18/2011 |
| SB4TX8-S1-4 | AIA GROUP LTD. | | D | 541,800.000 | 1,691,500 | 3.122 | 1,691,500 | 1,546,933 | | 7,015 | | 163,358 | | 163,358 | 2,672 | U | 11/18/2011 |
| SB04KN-F1-8 | AIR CHINA LTD. | | D | 132,000.000 | 97,548 | 0.739 | 97,548 | 133,417 | | 2,124 | | (12,973) | 47,388 | (60,361) | 10,341 | U | 11/18/2011 |
| Y0029V-10-1 | AIRASIA BHD | | D | 82,400.000 | 97,974 | 1.189 | 97,974 | 70,466 | | 753 | | 30,685 | | 30,685 | (2,226) | U | 01/26/2011 |
| 011659-10-9 | ALASKA AIR GROUP INC. | | | 2,256.000 | 169,403 | 75.090 | 169,403 | 154,378 | | | | 15,025 | | 15,025 | | L | 11/11/2011 |
| 012653-10-1 | ALBEMARLE CORP. | | | 5,741.000 | 295,719 | 51.510 | 295,719 | 379,806 | 1,005 | 1,708 | | (84,087) | | (84,087) | | L | 09/15/2011 |
| 014482-10-3 | ALEXANDER & BALDWIN INC. | | | 2,694.000 | 109,969 | 40.820 | 109,969 | 125,836 | | 1,547 | | (15,867) | | (15,867) | | L | 12/13/2011 |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQUIT | | | 3,973.000 | 274,018 | 68.970 | 274,018 | 309,221 | 1,947 | 3,464 | | (35,204) | | (35,204) | | L | 12/21/2011 |
| G01717-10-0 | ALIBABA.COM LTD. | | D | 81,500.000 | 84,271 | 1.034 | 84,271 | 114,224 | | 1,358 | | (32,512) | 35,947 | (68,459) | 197 | U | 11/18/2011 |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP. | | | 3,217.000 | 334,053 | 103.840 | 334,053 | 297,054 | | | | 36,999 | | 36,999 | | L | 12/13/2011 |
| S65569-38-6 | ALLIANCE FINANCIAL GROUP | | D | 60,500.000 | 75,383 | 1.246 | 75,383 | 64,859 | | 917 | | 13,248 | | 13,248 | (2,724) | U | 09/22/2011 |
| S61471-05-8 | ALLIANCE GLOBAL GROUP INC. | | D | 270,600.000 | 63,862 | 0.236 | 63,862 | 70,325 | | 1,448 | | (7,930) | | (7,930) | 95 | U | 09/22/2011 |
| 018802-10-8 | ALLIANT ENERGY CORP. | | | 6,855.000 | 302,374 | 44.110 | 302,374 | 277,704 | | 5,200 | | 24,670 | | 24,670 | | L | 12/13/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 018804-10-4 | ALLIANT TECHSYSTEMS INC. | | | 2,068.000 | 118,207 | 57.160 | 118,207 | 148,046 | | 1,164 | | (29,839) | | (29,839) | | L | 11/11/2011 |
| 01988P-10-8 | ALLSCRIPTS HEALTHCARE SOLUTIO | | | 12,224.000 | 231,523 | 18.940 | 231,523 | 239,791 | | | | (8,268) | | (8,268) | | L | 12/21/2011 |
| Y0094N-10-9 | ALUMINUM CORP. OF CHINA LTD. | | D | 254,000.000 | 101,600 | 0.400 | 101,600 | 243,809 | | 402 | | (130,269) | | (130,269) | 221 | U | 12/09/2010 |
| Y2943F-14-7 | AMBUJA CEMENTS LTD. | | D | 39,272.000 | 125,278 | 3.190 | 125,278 | 114,918 | | 1,229 | | 29,197 | | 29,197 | (18,837) | U | 07/26/2011 |
| 00164V-10-3 | AMC NETWORKS INC. CL A | | | 3,588.000 | 134,837 | 37.580 | 134,837 | 133,066 | | | | 1,771 | | 1,771 | | L | 08/10/2011 |
| 024835-10-0 | AMERICAN CAMPUS COMMUNITIES I | | | 4,532.000 | 190,163 | 41.960 | 190,163 | 179,331 | | 1,443 | | 10,832 | | 10,832 | | L | 12/21/2011 |
| 02553E-10-6 | AMERICAN EAGLE OUTFITTERS | | | 12,527.000 | 191,538 | 15.290 | 191,538 | 185,558 | 1,328 | 2,655 | | 5,980 | | 5,980 | | L | 12/21/2011 |
| 025932-10-4 | AMERICAN FINANCIAL GROUP INC. | | | 4,930.000 | 181,868 | 36.890 | 181,868 | 173,837 | | 1,527 | | 8,031 | | 8,031 | | L | 12/13/2011 |
| 026375-10-5 | AMERICAN GREETINGS | | | 2,599.000 | 32,513 | 12.510 | 32,513 | 59,311 | 390 | 696 | | (26,797) | | (26,797) | | L | 09/15/2011 |
| 03073T-10-2 | AMERIGROUP CORP. | | | 3,089.000 | 182,498 | 59.080 | 182,498 | 197,215 | | | | (14,717) | | (14,717) | | L | 09/15/2011 |
| 031100-10-0 | AMETEK INC. | | | 10,260.000 | 431,946 | 42.100 | 431,946 | 443,416 | | 1,826 | | (11,470) | | (11,470) | | L | 09/15/2011 |
| Y0122P-10-0 | AMMB HOLDINGS BHD | | D | 107,000.000 | 200,839 | 1.877 | 200,839 | 207,144 | | 6,182 | | (33,381) | | (33,381) | (5,307) | U | 11/18/2011 |
| Y01258-10-5 | AMOREPACIFIC CORP | | D | 194.000 | 177,161 | 913.199 | 177,161 | 184,801 | | | | (2,236) | | (2,236) | (5,404) | U | 01/26/2011 |
| S60538-59-2 | ANEKA TAMBANG | | D | 220,000.000 | 39,380 | 0.179 | 39,380 | 59,273 | | 1,371 | | (18,960) | | (18,960) | (380) | U | 11/18/2011 |
| S60156-44-5 | ANGANG STEEL CO. LTD. | | D | 72,000.000 | 51,840 | 0.720 | 51,840 | 49,900 | | 1,498 | | 3,932 | 62,460 | (58,528) | 136 | U | 12/09/2010 |
| S60803-96-2 | ANHUI CONCH CEMENT CO. LTD. | | D | 80,000.000 | 237,440 | 2.968 | 237,440 | 231,458 | | 2,165 | | (14,616) | | (14,616) | 221 | U | 09/22/2011 |
| 035623-10-7 | ANN INC. | | | 3,353.000 | 83,087 | 24.780 | 83,087 | 101,993 | | | | (18,906) | | (18,906) | | L | 11/11/2011 |
| 03662Q-10-5 | ANSYS INC | | | 5,937.000 | 340,071 | 57.280 | 340,071 | 329,202 | | | | 10,869 | | 10,869 | | L | 12/21/2011 |
| G04011-10-5 | ANTA SPORTS PRODUCTS LTD. | | D | 57,000.000 | 67,659 | 1.187 | 67,659 | 95,733 | | 3,274 | | (18,206) | | (18,206) | 121 | U | 11/18/2011 |
| 00184X-10-5 | AOL INC. | | | 6,097.000 | 92,065 | 15.100 | 92,065 | 114,702 | | | | (22,638) | | (22,638) | | L | 05/16/2011 |
| 03761U-10-6 | APOLLO INVESTMENT CORP. | | | 12,292.000 | 79,160 | 6.440 | 79,160 | 131,082 | 3,442 | 5,459 | | (51,922) | | (51,922) | | L | 09/15/2011 |
| 038336-10-3 | APTARGROUP INC. | | | 4,042.000 | 210,871 | 52.170 | 210,871 | 213,692 | | 1,717 | | (2,821) | | (2,821) | | L | 11/11/2011 |
| 03836W-10-3 | AQUA AMERICA INC. | | | 8,679.000 | 191,372 | 22.050 | 191,372 | 195,591 | | 2,679 | | (4,219) | | (4,219) | | L | 12/13/2011 |
| 039380-10-0 | ARCH COAL INC. | | | 13,774.000 | 199,861 | 14.510 | 199,861 | 380,082 | | 3,915 | | (180,221) | | (180,221) | | L | 12/21/2011 |
| 042735-10-0 | ARROW ELECTRONICS INC. | | | 7,261.000 | 271,634 | 37.410 | 271,634 | 327,441 | | | | (55,807) | | (55,807) | | L | 06/08/2011 |
| 363576-10-9 | ARTHUR J GALLAGHER & CO | | | 7,289.000 | 243,744 | 33.440 | 243,744 | 213,535 | 2,405 | 4,171 | | 30,209 | | 30,209 | | L | 12/21/2011 |
| 04351G-10-1 | ASCENA RETAIL GROUP INC. | | | 4,444.000 | 132,076 | 29.720 | 132,076 | 138,779 | | | | (6,703) | | (6,703) | | L | 12/13/2011 |
| Y0205X-10-3 | ASCENDAS REAL ESTATE INVESTME | | D | 108,000.000 | 147,960 | 1.370 | 147,960 | 177,392 | | 7,164 | | (23,430) | | (23,430) | (4,562) | U | 11/18/2011 |
| 044209-10-4 | ASHLAND INC. | | | 4,961.000 | 283,571 | 57.160 | 283,571 | 302,143 | | 2,539 | | (18,572) | | (18,572) | | L | 12/13/2011 |
| S60563-31-9 | ASIA CEMENT CORP. | | D | 123,340.000 | 138,511 | 1.123 | 138,511 | 139,759 | | 6,137 | | 1,081 | | 1,081 | (4,963) | U | 11/18/2011 |
| S60997-56-6 | ASIAN PAINTS (INDIA) LTD. | | D | 1,820.000 | 88,934 | 48.865 | 88,934 | 128,878 | | 347 | | (18,818) | | (18,818) | (21,126) | U | 07/26/2011 |
| S60024-53-6 | ASM PACIFIC TECHNOLOGY LTD. | | D | 13,500.000 | 151,484 | 11.221 | 151,484 | 146,442 | | 7,587 | | (16,962) | | (16,962) | 192 | U | 11/18/2011 |
| G05384-10-5 | ASPEN INSURANCE HOLDINGS LTD. | | | 4,529.000 | 120,019 | 26.500 | 120,019 | 122,579 | | 1,112 | | (2,560) | | (2,560) | | L | 12/21/2011 |
| 045487-10-5 | ASSOCIATED BANC-CORP | | | 11,315.000 | 126,389 | 11.170 | 126,389 | 156,386 | | 207 | | (29,998) | | (29,998) | | L | 12/21/2011 |
| 046265-10-4 | ASTORIA FINANCIAL CORP. | | | 5,791.000 | 49,166 | 8.490 | 49,166 | 70,793 | | 1,209 | | (21,627) | | (21,627) | | L | 12/21/2011 |
| S60924-98-2 | ASTRA AGRO LESTARI | | D | 24,000.000 | 57,432 | 2.393 | 57,432 | 67,851 | | 1,917 | | (11,141) | | (11,141) | (433) | U | 11/18/2011 |
| Y7117N-14-9 | ASTRA INTERNATIONAL | | D | 131,000.000 | 1,066,340 | 8.140 | 1,066,340 | 814,103 | | 20,706 | | 275,496 | | 275,496 | (6,141) | U | 09/22/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y04327-10-5 | ASUSTEK COMPUTER INC. | | D | 44,920.000 | 321,268 | 7.152 | 321,268 | 335,873 | | 14,003 | | (5,693) | | (5,693) | (13,167) | U | 11/18/2011 |
| 049513-10-4 | ATMEL CORP. | | | 30,003.000 | 243,024 | 8.100 | 243,024 | 417,206 | | | | (174,181) | | (174,181) | | L | 12/21/2011 |
| 049560-10-5 | ATMOS ENERGY CORP. | | | 5,778.000 | 192,696 | 33.350 | 192,696 | 193,581 | | 5,578 | | (885) | | (885) | | L | 12/13/2011 |
| 050095-10-8 | ATWOOD OCEANICS INC | | | 3,532.000 | 140,538 | 39.790 | 140,538 | 145,587 | | | | (5,049) | | (5,049) | | L | 09/15/2011 |
| Y00032-10-5 | AU OPTRONICS CORP. | | D | 488,000.000 | 209,352 | 0.429 | 209,352 | 211,273 | | 5,286 | | 2,582 | 270,078 | (267,496) | (13,292) | U | 11/18/2011 |
| Y0485Q-10-9 | AVICHINA INDUSTRY & TECHNOLOG | | D | 116,000.000 | 48,488 | 0.418 | 48,488 | 70,753 | | | | (22,404) | | (22,404) | 138 | U | 07/11/2011 |
| 053807-10-3 | AVNET INC | | | 9,692.000 | 301,324 | 31.090 | 301,324 | 353,712 | | | | (52,388) | | (52,388) | | L | 11/11/2011 |
| Y0488A-10-1 | AXIATA GROUP BERHAD | | D | 159,300.000 | 258,225 | 1.621 | 258,225 | 231,731 | | 7,114 | | 19,043 | | 19,043 | (6,187) | U | 11/18/2011 |
| S61364-82-4 | AXIS BANK LTD. | | D | 14,468.000 | 219,798 | 15.192 | 219,798 | 430,937 | | | | (140,500) | | (140,500) | (70,639) | U | 07/26/2011 |
| Y0486V-11-5 | AYALA CORP. | | D | 10,376.000 | 71,594 | 6.900 | 71,594 | 72,773 | 333 | 369 | | (310) | | (310) | (268) | U | 11/18/2011 |
| S60551-12-4 | AYALA LAND INC. | | D | 333,600.000 | 115,426 | 0.346 | 115,426 | 128,128 | | 884 | | (9,858) | | (9,858) | (187) | U | 11/18/2011 |
| Y05490-10-0 | BAJAJ AUTO LTD. | | D | 5,555.000 | 162,273 | 29.212 | 162,273 | 178,807 | | | | 12,776 | | 12,776 | (29,310) | U | 07/26/2011 |
| 05874B-10-7 | BALLY TECHNOLOGIES INC. | | | 2,692.000 | 106,496 | 39.560 | 106,496 | 109,730 | | | | (3,234) | | (3,234) | | L | 05/16/2011 |
| 059692-10-3 | BANCORPSOUTH INC. | | | 4,531.000 | 49,932 | 11.020 | 49,932 | 58,121 | 45 | 91 | | (8,189) | | (8,189) | | L | 05/16/2011 |
| Y0606R-11-9 | BANGKOK BANK (F) | | D | 51,800.000 | 258,482 | 4.990 | 258,482 | 270,396 | | 8,567 | | 8,389 | | 8,389 | (11,963) | L | 12/09/2010 |
| S63683-60-1 | BANGKOK BANK THB10 (NVDR) | | D | 33,900.000 | 164,924 | 4.865 | 164,924 | 166,773 | | 2,039 | | 3,648 | | 3,648 | (5,497) | U | 06/16/2011 |
| Y7123P-12-0 | BANK CENTRAL ASIA | | D | 782,000.000 | 727,260 | 0.930 | 727,260 | 590,755 | | 8,121 | | 174,749 | | 174,749 | (3,724) | U | 11/18/2011 |
| Y71188-19-0 | BANK DANAMON INDONESIA | | D | 215,500.000 | 97,191 | 0.451 | 97,191 | 147,633 | | 2,028 | | (34,923) | | (34,923) | (1,173) | U | 11/18/2011 |
| Y7123S-10-8 | BANK MANDIRI (PERSERO) | | D | 595,500.000 | 442,457 | 0.743 | 442,457 | 449,173 | | 6,585 | | 17,914 | | 17,914 | (5,070) | U | 09/22/2011 |
| S67271-21-3 | BANK NEGARA INDONESIA | | D | 478,500.000 | 200,492 | 0.419 | 200,492 | 201,046 | | 2,848 | | (731) | | (731) | (1,819) | U | 09/22/2011 |
| S60759-49-5 | BANK OF AYUDHYA FGN | | D | 123,300.000 | 86,803 | 0.704 | 86,803 | 97,703 | | 1,887 | | (13,756) | | (13,756) | (4,281) | U | 03/25/2011 |
| Y0698A-10-7 | BANK OF CHINA LTD. | | D | 4,311,900.000 | 1,560,908 | 0.362 | 1,560,908 | 2,252,902 | | 75,677 | | (613,462) | | (613,462) | 2,482 | U | 11/18/2011 |
| Y06988-10-2 | BANK OF COMMUNICATIONS CO. LTD | | D | 470,800.000 | 331,914 | 0.705 | 331,914 | 418,226 | | 478 | | (53,194) | 42,197 | (95,391) | 478 | U | 11/18/2011 |
| Y06942-10-9 | BANK OF EAST ASIA LTD. | | D | 100,200.000 | 375,750 | 3.750 | 375,750 | 427,377 | | 11,964 | | (43,621) | | (43,621) | 418 | L | 11/18/2011 |
| 062540-10-9 | BANK OF HAWAII CORP. | | | 2,932.000 | 130,445 | 44.490 | 130,445 | 137,120 | | 3,624 | | (6,676) | | (6,676) | | L | 11/11/2011 |
| S60997-89-7 | BANK OF INDIA | | D | 6,924.000 | 34,724 | 5.015 | 34,724 | 60,770 | | | | (16,085) | | (16,085) | (9,961) | U | 07/26/2011 |
| S60749-68-6 | BANK OF THE PHILIPPINE ISLANDS | | D | 90,060.000 | 113,386 | 1.259 | 113,386 | 119,572 | 1,289 | 1,158 | | (6,928) | | (6,928) | (242) | U | 11/18/2011 |
| S67090-99-3 | BANK RAKYAT INDONESIA | | D | 709,000.000 | 527,496 | 0.744 | 527,496 | 437,220 | | 4,568 | | 116,509 | | 116,509 | (2,863) | U | 09/22/2011 |
| S60758-64-6 | BANPU PCL FGN | | D | 9,400.000 | 162,676 | 17.306 | 162,676 | 243,548 | | 4,776 | | 137,819 | | 137,819 | (10,587) | U | 03/25/2011 |
| 067774-10-9 | BARNES & NOBLE INC. | | | 2,550.000 | 36,924 | 14.480 | 36,924 | 33,783 | | | | 3,141 | | 3,141 | | L | 09/15/2011 |
| Y076A3-10-5 | BBMG CORP. | | D | 71,000.000 | 47,144 | 0.664 | 47,144 | 105,623 | | 479 | | (53,944) | | (53,944) | 132 | U | 09/22/2011 |
| Y07775-10-2 | BDO UNIBANK INC | | D | 53,950.000 | 72,563 | 1.345 | 72,563 | 72,897 | | 889 | | 1,488 | | 1,488 | (428) | U | 07/11/2011 |
| 073302-10-1 | BE AEROSPACE INC | | | 6,695.000 | 259,163 | 38.710 | 259,163 | 246,359 | | | | 12,804 | | 12,804 | | L | 12/21/2011 |
| S67283-51-5 | BEC WORLD THB1(ALIEN MKT) | | D | 60,100.000 | 85,703 | 1.426 | 85,703 | 63,238 | | 2,964 | | 24,089 | | 24,089 | (2,034) | U | 11/18/2011 |
| S62084-22-3 | BEIJING CAPITAL INTERNATIONAL AI | | D | 118,000.000 | 59,236 | 0.502 | 59,236 | 60,461 | | 256 | | (1,914) | | (1,914) | 94 | U | 11/18/2011 |
| Y07702-10-6 | BEIJING ENTERPRISES HOLDINGS LT | | D | 33,000.000 | 198,000 | 6.000 | 198,000 | 213,996 | | 2,877 | | (5,647) | | (5,647) | 207 | U | 09/22/2011 |
| G09702-10-4 | BELLE INTERNATIONAL HOLDINGS L | | D | 272,000.000 | 467,024 | 1.717 | 467,024 | 492,217 | | 9,522 | | 4,003 | | 4,003 | 521 | U | 11/18/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y08366-12-5 | BERJAYA CORP. BHD | | D | 170,100.000 | 51,200 | 0.301 | 51,200 | 57,785 | 814 | 257 | | (7,188) | | (7,188) | (1,513) | U | 09/22/2011 |
| Y0849N-10-7 | BERJAYA SPORTS TOTO BHD | | D | 43,000.000 | 59,555 | 1.385 | 59,555 | 58,071 | | 2,800 | | (1,438) | | (1,438) | (1,544) | L | 09/22/2011 |
| Y0882L-13-3 | BHARAT HEAVY ELECTRICALS LTD. | | D | 37,505.000 | 168,810 | 4.501 | 168,810 | 322,237 | | 2,970 | | (100,605) | | (100,605) | (52,821) | U | 07/26/2011 |
| S60997-23-6 | BHARAT PETROLEUM CORP. LTD. | | D | 5,422.000 | 48,923 | 9.023 | 48,923 | 81,063 | | 1,658 | | (18,853) | | (18,853) | (13,288) | U | 07/26/2011 |
| 06846N-10-4 | BILL BARRETT CORP | | | 2,941.000 | 100,200 | 34.070 | 100,200 | 122,029 | | | | (21,829) | | (21,829) | | L | 09/15/2011 |
| 090572-20-7 | BIO-RAD LABORATORIES INC. CL A | | | 1,268.000 | 121,779 | 96.040 | 121,779 | 154,848 | | | | (33,069) | | (33,069) | | L | 12/21/2011 |
| 092113-10-9 | BLACK HILLS CORP. | | | 2,415.000 | 81,096 | 33.580 | 81,096 | 75,264 | | 1,613 | | 5,832 | | 5,832 | | L | 12/13/2011 |
| 096761-10-1 | BOB EVANS FARMS INC. | | | 1,869.000 | 62,686 | 33.540 | 62,686 | 58,549 | | 1,308 | | 4,137 | | 4,137 | | L | 05/16/2011 |
| Y0920U-10-3 | BOC HONG KONG (HOLDINGS) LTD. | | D | 239,000.000 | 572,883 | 2.397 | 572,883 | 800,806 | | 36,126 | | (228,752) | | (228,752) | 742 | L | 11/18/2011 |
| SB24FZ-32-6 | BOSIDENG INTERNATIONAL HOLDIN | | D | 150,000.000 | 42,450 | 0.283 | 42,450 | 46,319 | 808 | 2,963 | | 3,464 | 21,644 | (18,180) | 1,599 | U | 01/26/2011 |
| 05564E-10-6 | BRE PROPERTIES INC. | | | 4,822.000 | 243,415 | 50.480 | 243,415 | 237,206 | | 5,118 | | 6,209 | | 6,209 | | L | 12/21/2011 |
| G1368B-10-2 | BRILLIANCE CHINA AUTOMOTIVE HO | | D | 146,000.000 | 154,760 | 1.060 | 154,760 | 115,689 | | | | 43,974 | | 43,974 | 199 | U | 09/22/2011 |
| 109641-10-0 | BRINKER INTERNATIONAL INC | | | 5,131.000 | 137,306 | 26.760 | 137,306 | 126,920 | | 2,269 | | 10,385 | | 10,385 | | L | 09/15/2011 |
| 109696-10-4 | BRINK'S CO/THE | | | 3,118.000 | 83,812 | 26.880 | 83,812 | 90,530 | | 573 | | (6,719) | | (6,719) | | L | 11/11/2011 |
| Y73286-11-7 | BRITISH AMERICAN TOBACCO (MALA | | D | 7,000.000 | 110,236 | 15.748 | 110,236 | 108,728 | | 5,031 | | 6,095 | | 6,095 | (4,531) | U | 07/11/2011 |
| 11133T-10-3 | BROADRIDGE FINANCIAL SOLUTIO | | | 7,710.000 | 173,861 | 22.550 | 173,861 | 173,001 | 1,186 | 2,253 | | 859 | | 859 | | L | 12/13/2011 |
| 115236-10-1 | BROWN & BROWN INC. | | | 7,276.000 | 164,656 | 22.630 | 164,656 | 184,615 | | 1,116 | | (19,960) | | (19,960) | | L | 12/13/2011 |
| Y0997Y-10-3 | BS FINANCIAL GROUP INC. | | D | 11,800.000 | 113,186 | 9.592 | 113,186 | 151,699 | | | | (35,004) | | (35,004) | (3,510) | U | 07/11/2011 |
| S60434-85-9 | BUMI RESOURCES | | D | 1,002,500.000 | 240,600 | 0.240 | 240,600 | 298,561 | | 3,861 | | (92,960) | | (92,960) | (1,973) | U | 09/22/2011 |
| Y1028U-10-2 | BURSA MALAYSIA BHD | | D | 25,600.000 | 57,344 | 2.240 | 57,344 | 63,841 | | 1,217 | | (3,438) | | (3,438) | (2,658) | U | 09/22/2011 |
| S65366-51-0 | BYD CO. LTD. | | D | 33,000.000 | 71,544 | 2.168 | 71,544 | 58,890 | | | | 43,098 | 152,912 | (109,814) | 13,479 | U | 11/18/2011 |
| 127055-10-1 | CABOT CORP. | | | 4,098.000 | 131,710 | 32.140 | 131,710 | 168,089 | | 2,116 | | (36,379) | | (36,379) | | L | 09/15/2011 |
| 127387-10-8 | CADENCE DESIGN SYSTEMS INC. | | | 17,480.000 | 181,792 | 10.400 | 181,792 | 189,079 | | | | (7,287) | | (7,287) | | L | 12/21/2011 |
| 133131-10-2 | CAMDEN PROPERTY TRUST | | | 4,618.000 | 287,424 | 62.240 | 287,424 | 286,641 | 2,209 | 4,261 | | 783 | | 783 | | L | 12/21/2011 |
| S65800-12-0 | CANARA BANK | | D | 5,649.000 | 38,679 | 6.847 | 38,679 | 65,482 | | | | (16,069) | | (16,069) | (10,734) | U | 07/26/2011 |
| S61566-73-3 | CAPITAL SECURITIES CORP. | | D | 159,770.000 | 55,121 | 0.345 | 55,121 | 73,970 | | 958 | | (18,150) | | (18,150) | (2,700) | U | 11/18/2011 |
| S63093-03-3 | CAPITALAND LTD. | | D | 165,000.000 | 281,160 | 1.704 | 281,160 | 428,396 | | 7,839 | | (136,186) | 51,069 | (187,255) | (5,907) | U | 09/22/2011 |
| Y1100L-16-0 | CAPITAMALL TRUST | | D | 123,000.000 | 159,900 | 1.300 | 159,900 | 181,722 | 692 | 6,469 | | (20,163) | | (20,163) | (2,727) | U | 11/18/2011 |
| Y1122V-10-5 | CAPITAMALLS ASIA LTD. | | D | 86,000.000 | 86,258 | 1.003 | 86,258 | 78,163 | | 2,462 | | 14,643 | 56,682 | (42,039) | (1,907) | U | 12/09/2010 |
| 140781-10-5 | CARBO CERAMICS INC. | | | 1,264.000 | 155,889 | 123.330 | 155,889 | 194,628 | | 574 | | (38,739) | | (38,739) | | L | 11/11/2011 |
| 142339-10-0 | CARLISLE COS. | | | 3,902.000 | 172,859 | 44.300 | 172,859 | 189,632 | | 1,959 | | (16,773) | | (16,773) | | L | 11/11/2011 |
| 144285-10-3 | CARPENTER TECHNOLOGY CORP. | | | 2,841.000 | 146,255 | 51.480 | 146,255 | 148,116 | | 977 | | (1,861) | | (1,861) | | L | 11/11/2011 |
| 14888B-10-3 | CATALYST HEALTH SOLUTIONS IN | | | 3,158.000 | 164,216 | 52.000 | 164,216 | 199,558 | | | | (35,342) | | (35,342) | | L | 09/22/2011 |
| Y1148A-10-1 | CATCHER TECHNOLOGY CO. LTD. | | D | 32,000.000 | 149,216 | 4.663 | 149,216 | 121,874 | | 3,185 | | 29,295 | | 29,295 | (4,538) | U | 03/25/2011 |
| S64256-63-9 | CATHAY FINANCIAL HOLDING CO. LT | | D | 435,440.000 | 470,275 | 1.080 | 470,275 | 724,642 | | 6,901 | | (269,262) | | (269,262) | (28,651) | U | 09/22/2011 |
| 149150-10-4 | CATHAY GENERAL BANCORP | | | 5,359.000 | 80,010 | 14.930 | 80,010 | 80,475 | | 134 | | (465) | | (465) | | L | 12/13/2011 |
| Y11757-10-4 | CATHAY PACIFIC AIRWAYS LTD. | | D | 77,000.000 | 131,978 | 1.714 | 131,978 | 214,903 | | 8,518 | | (73,778) | | (73,778) | 215 | L | 11/18/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y1242A-10-6 | CELLTRION INC. | | D | 4,341.000 | 137,093 | 31.581 | 137,093 | 143,040 | | | | 158 | | 158 | (6,105) | U | 07/11/2011 |
| S61878-55-9 | CHANG HWA COMMERCIAL BANK LT | | D | 269,960.000 | 146,588 | 0.543 | 146,588 | 200,620 | | 3,755 | | (59,420) | | (59,420) | (7,961) | U | 11/18/2011 |
| S63134-90-2 | CHAODA MODERN AGRICULTURE (H | | D | 188,000.000 | 26,696 | 0.142 | 26,696 | 27,202 | | 701 | | 11,601 | 123,019 | (111,418) | 201 | U | 09/22/2011 |
| 159864-10-7 | CHARLES RIVER LABORATORIES INT | | | 3,203.000 | 87,538 | 27.330 | 87,538 | 124,837 | | | | (37,299) | | (37,299) | | L | 08/10/2011 |
| S64108-52-5 | CHAROEN POKPHAND FEEDMILL (F) | | D | 199,100.000 | 208,259 | 1.046 | 208,259 | 153,198 | | 6,125 | | 58,543 | | 58,543 | (4,310) | U | 11/18/2011 |
| S63153-44-9 | CHAROEN POKPHAND INDONESIA | | D | 481,047.000 | 114,008 | 0.237 | 114,008 | 94,357 | | 1,724 | | 24,567 | | 24,567 | (574) | U | 11/18/2011 |
| 163072-10-1 | CHEESECAKE FACTORY INC/THE | | | 3,600.000 | 105,660 | 29.350 | 105,660 | 108,774 | | | | (3,114) | | (3,114) | | L | 12/21/2011 |
| S61895-38-9 | CHEIL INDUSTRIES INC. | | D | 4,854.000 | 425,570 | 87.674 | 425,570 | 451,297 | | | | (15,421) | | (15,421) | (10,307) | U | 11/18/2011 |
| S61902-28-4 | CHENG SHIN RUBBER INDUSTRY CO. | | D | 105,000.000 | 227,115 | 2.163 | 227,115 | 206,955 | | 4,568 | | 26,549 | | 26,549 | (6,659) | U | 11/18/2011 |
| Y13077-10-5 | CHENG UEI PRECISION INDUSTRY C | | D | 28,248.000 | 55,225 | 1.955 | 55,225 | 62,046 | | 1,719 | | (5,148) | | (5,148) | (2,020) | U | 11/18/2011 |
| Y13213-10-6 | CHEUNG KONG (HOLDINGS) LTD. | | D | 90,000.000 | 1,069,470 | 11.883 | 1,069,470 | 1,383,088 | | 34,109 | | (314,383) | | (314,383) | 1,271 | L | 11/18/2011 |
| S62125-53-9 | CHEUNG KONG INFRASTRUCTURE H | | D | 28,000.000 | 164,024 | 5.858 | 164,024 | 131,210 | | 4,434 | | 32,066 | | 32,066 | 202 | U | 11/18/2011 |
| S61405-79-1 | CHICONY ELECTRONICS CO. LTD. | | D | 36,770.000 | 60,303 | 1.640 | 60,303 | 70,588 | | 2,432 | | (7,777) | | (7,777) | (2,160) | U | 11/18/2011 |
| 168615-10-2 | CHICOS FAS INC. | | | 11,025.000 | 122,819 | 11.140 | 122,819 | 166,078 | | 1,598 | | (43,260) | | (43,260) | | L | 11/11/2011 |
| Y14056-10-8 | CHIMEI INNOLUX CORP. | | D | 327,000.000 | 131,781 | 0.403 | 131,781 | 130,361 | | | | (3,356) | 272,979 | (276,335) | (9,692) | U | 09/22/2011 |
| Y1375F-10-4 | CHINA AGRI-INDUSTRIES HOLDINGS | | D | 103,000.000 | 78,280 | 0.760 | 78,280 | 134,768 | | 1,364 | | (37,554) | | (37,554) | 126 | U | 09/22/2011 |
| S61896-57-7 | CHINA AIRLINES LTD. | | D | 149,000.000 | 64,964 | 0.436 | 64,964 | 62,552 | | 1,610 | | 512 | 52,599 | (52,087) | (3,251) | U | 09/22/2011 |
| SB1DN3-X6-7 | CHINA BLUECHEMICAL LTD. | | D | 118,000.000 | 89,326 | 0.757 | 89,326 | 89,856 | | 1,375 | | 4,001 | | 4,001 | 92 | U | 09/22/2011 |
| SB1W0J-F2-4 | CHINA CITIC BANK CORP. LTD. | | D | 470,000.000 | 264,610 | 0.563 | 264,610 | 321,625 | | 3,509 | | (36,611) | | (36,611) | 355 | U | 11/18/2011 |
| SB1JNK-84-9 | CHINA COAL ENERGY CO. LTD. | | D | 264,000.000 | 284,856 | 1.079 | 284,856 | 432,492 | | 5,416 | | (122,563) | | (122,563) | 414 | U | 09/22/2011 |
| Y14369-10-5 | CHINA COMMUNICATIONS CONSTRU | | D | 284,000.000 | 221,804 | 0.781 | 221,804 | 263,580 | | 6,255 | | (26,935) | | (26,935) | 239 | U | 12/09/2010 |
| SB1HVJ-16-9 | CHINA COMMUNICATIONS SERVICES | | D | 128,000.000 | 57,728 | 0.451 | 57,728 | 78,907 | | 2,140 | | (18,085) | | (18,085) | 77 | U | 09/22/2011 |
| Y1397N-10-1 | CHINA CONSTRUCTION BANK CORP. | | D | 3,097,000.000 | 2,121,445 | 0.685 | 2,121,445 | 2,865,692 | | 89,405 | | (648,371) | | (648,371) | 2,666 | U | 09/22/2011 |
| SB0B8Z-18-9 | CHINA COSCO HOLDINGS CO. LTD. | | D | 170,000.000 | 83,640 | 0.492 | 83,640 | 86,080 | | 1,825 | | 3,831 | 91,585 | (87,754) | 203 | U | 11/18/2011 |
| Y1460P-10-8 | CHINA DEVELOPMENT FINANCIAL HO | | D | 576,780.000 | 163,806 | 0.284 | 163,806 | 216,468 | | 9,319 | | (83,095) | | (83,095) | (8,483) | U | 09/22/2011 |
| G2112Y-10-9 | CHINA DONGXIANG GROUP CO. LTD. | | D | 185,000.000 | 29,600 | 0.160 | 29,600 | 32,874 | | 3,153 | | 5,341 | 48,888 | (43,547) | 126 | U | 11/18/2011 |
| Y1421G-10-6 | CHINA EVERBRIGHT LTD. | | D | 56,000.000 | 87,584 | 1.564 | 87,584 | 114,596 | | 2,507 | | (23,091) | 4,506 | (27,597) | 196 | U | 09/22/2011 |
| S64607-94-8 | CHINA GAS HOLDINGS LTD. | | D | 198,000.000 | 91,080 | 0.460 | 91,080 | 78,603 | | 503 | | 14,857 | | 14,857 | 155 | U | 09/22/2011 |
| SB1YC2-B3-6 | CHINA HIGH SPEED TRANSMISSION | | D | 79,000.000 | 34,602 | 0.438 | 34,602 | 34,281 | | 2,800 | | 21,086 | 113,945 | (92,859) | 18,540 | U | 11/18/2011 |
| S61998-16-7 | CHINA LIFE INSURANCE CO. LTD. | | D | 104,492.000 | 84,534 | 0.809 | 84,534 | 98,944 | | 1,821 | | (19,011) | | (19,011) | (4,152) | U | 11/18/2011 |
| B0A0JP-WY-3 | CHINA LIFE INSURANCE CO. LTD. (CH | | D | 478,000.000 | 1,181,616 | 2.472 | 1,181,616 | 1,621,701 | | 26,398 | | (271,179) | 496,817 | (767,996) | 2,494 | U | 09/22/2011 |
| SB4Q2T-X3-8 | CHINA LONGYUAN POWER GROUP C | | D | 132,826.000 | 103,870 | 0.782 | 103,870 | 127,825 | | 902 | | (16,028) | | (16,028) | 129 | U | 11/18/2011 |
| G21096-10-5 | CHINA MENGNIU DAIRY CO. LTD. | | D | 79,000.000 | 182,490 | 2.310 | 182,490 | 229,078 | | 1,727 | | (33,434) | | (33,434) | 245 | U | 09/22/2011 |
| Y14896-11-5 | CHINA MERCHANTS BANK CO. LTD H | | D | 252,000.000 | 524,160 | 2.080 | 524,160 | 694,719 | | 17,392 | | (112,518) | | (112,518) | 630 | U | 12/09/2010 |
| Y1489Q-10-3 | CHINA MERCHANTS HOLDINGS (INTE | | D | 72,000.000 | 208,800 | 2.900 | 208,800 | 269,202 | | 9,591 | | (69,866) | | (69,866) | 263 | U | 09/22/2011 |
| SB57JY-24-2 | CHINA MINSHENG BANKING CORP. L | | D | 235,500.000 | 204,179 | 0.867 | 204,179 | 211,233 | | 3,059 | | 1,225 | | 1,225 | 315 | U | 11/18/2011 |
| SB1VRC-G6-2 | CHINA MOLYBDENUM CO. LTD. | | D | 85,000.000 | 36,295 | 0.427 | 36,295 | 67,827 | | | | (31,666) | | (31,666) | 134 | U | 11/18/2011 |

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# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y1499J-10-7 | CHINA MOTOR CORP. | | D | 35,000.000 | 31,780 | 0.908 | 31,780 | 33,014 | | 888 | | (414) | | (414) | (1,262) | U | 09/22/2011 |
| SB0Y91-C1-6 | CHINA NATIONAL BUILDING MATERIA | | D | 186,000.000 | 211,296 | 1.136 | 211,296 | 219,707 | | 2,326 | | (976) | | (976) | 210 | U | 09/22/2011 |
| SB29MX-56-1 | CHINA NATIONAL MATERIALS CO. LT | | D | 73,000.000 | 25,915 | 0.355 | 25,915 | 63,360 | | 360 | | (32,245) | | (32,245) | 97 | U | 11/18/2011 |
| S65609-95-0 | CHINA OILFIELD SERVICES LTD. | | D | 100,000.000 | 157,900 | 1.579 | 157,900 | 170,617 | | 2,289 | | (51,386) | | (51,386) | 174 | U | 09/22/2011 |
| Y15004-10-7 | CHINA OVERSEAS LAND & INVESTME | | D | 264,000.000 | 446,160 | 1.690 | 446,160 | 533,324 | | 9,801 | | (46,058) | | (46,058) | 578 | U | 09/22/2011 |
| SB2Q5H-56-7 | CHINA PACIFIC INSURANCE (GROUP) | | D | 111,000.000 | 315,906 | 2.846 | 315,906 | 440,946 | | 4,192 | | (128,318) | | (128,318) | 836 | U | 09/22/2011 |
| S62060-84-3 | CHINA PETROCHEMICAL DEVELOPM | | D | 115,500.000 | 102,795 | 0.890 | 102,795 | 111,807 | | 2,896 | | (4,343) | | (4,343) | (4,177) | U | 03/25/2011 |
| Y15010-10-4 | CHINA PETROLEUM & CHEMICAL CO | | D | 1,078,000.000 | 1,110,340 | 1.030 | 1,110,340 | 1,026,385 | | 33,225 | | 74,104 | | 74,104 | 1,055 | U | 09/22/2011 |
| SB2PFV-H7-2 | CHINA RAILWAY CONSTRUCTION CO | | D | 126,000.000 | 69,426 | 0.551 | 69,426 | 58,631 | | 1,597 | | 23,464 | 110,500 | (87,036) | 10,472 | U | 11/18/2011 |
| SB297K-M7-5 | CHINA RAILWAY GROUP LTD. | | D | 253,000.000 | 79,189 | 0.313 | 79,189 | 61,255 | | 1,855 | | 29,362 | 137,389 | (108,027) | 8,435 | U | 11/18/2011 |
| G2113L-10-6 | CHINA RESOURCES CEMENT HOLDIN | | D | 126,000.000 | 93,870 | 0.745 | 93,870 | 96,744 | | 1,417 | | (1,694) | | (1,694) | 184 | U | 09/22/2011 |
| Y15037-10-7 | CHINA RESOURCES ENTERPRISE | | D | 76,000.000 | 260,452 | 3.427 | 260,452 | 319,988 | | 5,041 | | (49,616) | | (49,616) | 300 | U | 11/18/2011 |
| G2108Y-10-5 | CHINA RESOURCES LAND LTD. | | D | 124,000.000 | 194,680 | 1.570 | 194,680 | 229,882 | | 4,557 | | (33,186) | | (33,186) | 282 | U | 07/11/2011 |
| B0A0GZ-YU-0 | CHINA RESOURCES POWER HOLDIN | | D | 104,000.000 | 200,616 | 1.929 | 200,616 | 193,425 | | 4,239 | | 11,833 | | 11,833 | 186 | U | 11/18/2011 |
| G21187-10-2 | CHINA RONGSHENG HEAVY INDUST | | D | 119,647.000 | 32,903 | 0.275 | 32,903 | 34,089 | | 1,997 | | 1,891 | 70,648 | (68,757) | 97 | U | 09/22/2011 |
| SB39Z8-W4-6 | CHINA SHANSHUI CEMENT GROUP C | | D | 110,000.000 | 73,260 | 0.666 | 73,260 | 85,919 | | 1,959 | | (8,636) | | (8,636) | 142 | U | 09/22/2011 |
| SB09N7-M0-3 | CHINA SHENHUA ENERGY CO. LTD. | | D | 218,000.000 | 945,902 | 4.339 | 945,902 | 928,028 | | 22,400 | | 30,651 | | 30,651 | 850 | U | 09/22/2011 |
| G2110P-10-0 | CHINA SHINEWAY PHARMACEUTICAL | | D | 25,000.000 | 35,425 | 1.417 | 35,425 | 34,145 | | 1,539 | | 11,552 | 47,952 | (36,400) | 99 | U | 12/09/2010 |
| SB018L-76-0 | CHINA SHIPPING CONTAINER LINES | | D | 251,000.000 | 57,228 | 0.228 | 57,228 | 51,777 | | | | (5,144) | 44,349 | (49,493) | 105 | U | 11/18/2011 |
| Y1503Y-10-8 | CHINA SHIPPING DEVELOPMENT CO. | | D | 86,000.000 | 53,664 | 0.624 | 53,664 | 58,012 | | 1,558 | | (3,751) | 44,387 | (48,138) | 134 | U | 11/18/2011 |
| Y1503W-10-2 | CHINA SOUTHERN AIRLINES CO. LTD | | D | 120,000.000 | 60,600 | 0.505 | 60,600 | 68,008 | | | | (6,152) | | (6,152) | 144 | U | 09/22/2011 |
| G21677-13-6 | CHINA STATE CONSTRUCTION INTER | | D | 92,000.000 | 65,228 | 0.709 | 65,228 | 93,530 | | 677 | | (28,487) | | (28,487) | 185 | U | 09/22/2011 |
| Y15041-10-9 | CHINA STEEL CORP. | | D | 709,000.000 | 677,804 | 0.956 | 677,804 | 741,943 | | 34,175 | | (65,261) | | (65,261) | (25,873) | U | 11/18/2011 |
| S62640-48-7 | CHINA TAIPING INSURANCE HOLDIN | | D | 49,800.000 | 92,329 | 1.854 | 92,329 | 96,549 | | | | 19,167 | 77,922 | (58,755) | 209 | U | 11/18/2011 |
| Y1505F-10-7 | CHINA TELECOM | | D | 387,000.000 | 3,782,151 | 9.773 | 3,782,151 | 3,962,112 | | 140,048 | | (61,052) | | (61,052) | 3,772 | U | 11/18/2011 |
| Y1505D-10-2 | CHINA TELECOM CORP. LTD. | | D | 894,000.000 | 507,792 | 0.568 | 507,792 | 461,883 | | 8,658 | | 37,408 | | 37,408 | 431 | U | 11/18/2011 |
| Y1519S-11-1 | CHINA UNICOM (HONG KONG) LTD. | | D | 380,000.000 | 806,360 | 2.122 | 806,360 | 552,321 | | 4,120 | | 252,605 | | 252,605 | 597 | U | 09/22/2011 |
| G21159-10-1 | CHINA YURUN FOOD GROUP LTD. | | D | 87,000.000 | 114,144 | 1.312 | 114,144 | 315,305 | | 4,613 | | (170,005) | | (170,005) | 291 | U | 11/18/2011 |
| G215AT-10-2 | CHINA ZHONGWANG HOLDINGS LTD. | | D | 102,800.000 | 35,158 | 0.342 | 35,158 | 53,824 | | 2,749 | | (16,438) | 2,625 | (19,063) | 71 | U | 11/18/2011 |
| Y15093-10-0 | CHINATRUST FINANCIAL HOLDING C | | D | 623,308.000 | 390,814 | 0.627 | 390,814 | 430,969 | | 11,584 | | (47,812) | | (47,812) | (16,691) | U | 11/18/2011 |
| Y1594G-10-7 | CHONGQING RURAL COMMERCIAL B | | D | 144,000.000 | 74,592 | 0.518 | 74,592 | 87,066 | | | | (12,644) | | (12,644) | 170 | U | 07/11/2011 |
| S62212-14-7 | CHUNGHWA PICTURE TUBES LTD. | | D | 294,000.000 | 12,348 | 0.042 | 12,348 | 37,500 | | | | (26,662) | | (26,662) | (1,168) | U | 09/22/2011 |
| Y1613J-10-8 | CHUNGHWA TELECOM CO. LTD. | | D | 238,400.000 | 787,435 | 3.303 | 787,435 | 736,802 | | 45,208 | | 59,958 | | 59,958 | (23,554) | U | 11/18/2011 |
| 171340-10-2 | CHURCH & DWIGHT CO. | | | 9,219.000 | 421,861 | 45.760 | 421,861 | 383,254 | | 2,912 | | 38,608 | | 38,608 | | L | 12/21/2011 |
| 171779-30-9 | CIENA CORP. | | | 6,321.000 | 76,484 | 12.100 | 76,484 | 69,449 | | | | 7,035 | 91,902 | (84,867) | | L | 09/15/2011 |
| 171798-10-1 | CIMAREX ENERGY CO. | | | 5,511.000 | 341,131 | 61.900 | 341,131 | 497,888 | | 1,045 | | (156,757) | | (156,757) | | L | 12/21/2011 |
| Y16902-10-1 | CIMB GROUP HOLDINGS BHD | | D | 311,200.000 | 910,260 | 2.925 | 910,260 | 848,068 | | 19,399 | | 74,146 | | 74,146 | (26,341) | L | 11/18/2011 |

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# SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y1633P-14-2 | CIPLA LTD. | | D | 20,805.000 | 122,063 | 5.867 | 122,063 | 146,402 | | 925 | | (341) | | (341) | (23,998) | U | 07/26/2011 |
| 125581-80-1 | CIT GROUP INC COMMON S | | | 8,000.000 | 278,960 | 34.870 | 278,960 | 231,920 | | | | (97,840) | | (97,840) | | L | 12/10/2009 |
| Y1639J-11-6 | CITIC PACIFIC LTD. | | D | 83,000.000 | 149,234 | 1.798 | 149,234 | 214,930 | | 4,282 | | (63,094) | | (63,094) | 228 | U | 09/22/2011 |
| V23130-11-1 | CITY DEVELOPMENTS LTD. | | D | 34,000.000 | 230,860 | 6.790 | 230,860 | 335,855 | | 5,686 | | (92,772) | | (92,772) | (4,041) | U | 11/18/2011 |
| 178566-10-5 | CITY NATIONAL CORP. | | | 3,057.000 | 135,058 | 44.180 | 135,058 | 166,633 | | 1,161 | | (31,574) | | (31,574) | | L | 12/21/2011 |
| Y1661W-13-4 | CJ CHEILJEDANG CORP. | | D | 427.000 | 107,306 | 251.303 | 107,306 | 76,856 | | | | 32,698 | | 32,698 | (2,248) | U | 01/26/2011 |
| 179895-10-7 | CLARCOR INC | | | 3,214.000 | 160,668 | 49.990 | 160,668 | 161,346 | | | | (678) | | (678) | | L | 12/21/2011 |
| 184496-10-7 | CLEAN HARBORS INC | | | 3,077.000 | 196,097 | 63.730 | 196,097 | 156,046 | | | | 40,052 | | 40,052 | | L | 12/21/2011 |
| 12561W-10-5 | CLECO CORP. | | | 3,615.000 | 137,732 | 38.100 | 137,732 | 127,088 | | 1,133 | | 10,644 | | 10,644 | | L | 12/13/2011 |
| S62037-40-3 | CLEVO CO. | | D | 33,000.000 | 52,206 | 1.582 | 52,206 | 70,405 | | 786 | | (16,187) | | (16,187) | (2,548) | U | 11/18/2011 |
| Y1660Q-10-4 | CLP HOLDINGS LTD. | | D | 122,000.000 | 1,028,460 | 8.430 | 1,028,460 | 1,007,906 | | 37,751 | | 59,324 | | 59,324 | 971 | L | 11/18/2011 |
| S62384-85-4 | CMC MAGNETICS CORP. | | D | 165,000.000 | 27,225 | 0.165 | 27,225 | 39,250 | | | | (11,826) | | (11,826) | (1,142) | U | 09/22/2011 |
| Y1662W-11-7 | CNOOC LTD. | | D | 1,152,000.000 | 1,992,960 | 1.730 | 1,992,960 | 2,585,530 | | 65,987 | | (735,698) | | (735,698) | 2,666 | U | 09/22/2011 |
| Y1668L-10-7 | COAL INDIA LTD. | | D | 32,233.000 | 177,862 | 5.518 | 177,862 | 272,089 | | 279 | | (49,627) | | (49,627) | (44,601) | U | 07/26/2011 |
| 19421W-10-0 | COLLECTIVE BRANDS INC. | | | 3,847.000 | 55,281 | 14.370 | 55,281 | 53,589 | | | | 1,693 | 21,355 | (19,662) | | L | 05/16/2011 |
| S66037-37-5 | COMFORTDELGRO CORP. LTD. | | D | 114,000.000 | 124,374 | 1.091 | 124,374 | 131,103 | | 4,887 | | (11,277) | | (11,277) | (1,534) | U | 11/18/2011 |
| 200525-10-3 | COMMERCE BANCSHARES INC. | | | 5,185.000 | 197,652 | 38.120 | 197,652 | 207,454 | | 3,138 | | (9,802) | | (9,802) | | L | 12/13/2011 |
| 201723-10-3 | COMMERCIAL METALS CO. | | | 7,316.000 | 101,180 | 13.830 | 101,180 | 112,335 | | 1,559 | | (11,155) | | (11,155) | | L | 11/11/2011 |
| 203668-10-8 | COMMUNITY HEALTH SYSTEMS INC. | | | 5,882.000 | 102,641 | 17.450 | 102,641 | 165,645 | | | | (63,004) | | (63,004) | | L | 09/15/2011 |
| Y16907-10-0 | COMPAL ELECTRONICS INC. | | D | 270,000.000 | 270,540 | 1.002 | 270,540 | 347,501 | | 19,727 | | (63,103) | | (63,103) | (13,020) | U | 09/22/2011 |
| 20451N-10-1 | COMPASS MINERALS INTERNATIONA | | | 2,028.000 | 139,628 | 68.850 | 139,628 | 187,241 | | 2,660 | | (47,613) | | (47,613) | | L | 11/11/2011 |
| 205768-20-3 | COMSTOCK RESOURCES INC | | | 2,949.000 | 45,120 | 15.300 | 45,120 | 78,354 | | | | (33,235) | | (33,235) | | L | 08/10/2011 |
| 206708-10-9 | CONCUR TECHNOLOGIES INC | | | 3,008.000 | 152,776 | 50.790 | 152,776 | 147,977 | | | | 4,800 | | 4,800 | | L | 12/21/2011 |
| 212485-10-6 | CONVERGYS CORP | | | 7,870.000 | 100,500 | 12.770 | 100,500 | 103,457 | | | | (2,957) | | (2,957) | | L | 12/21/2011 |
| 205944-10-1 | CON-WAY INC. | | | 3,650.000 | 106,434 | 29.160 | 106,434 | 131,107 | | 565 | | (24,673) | | (24,673) | | L | 12/21/2011 |
| 217204-10-6 | COPART INC | | | 3,432.000 | 164,358 | 47.890 | 164,358 | 155,911 | | | | 8,447 | | 8,447 | | L | 12/21/2011 |
| 21871D-10-3 | CORELOGIC INC. | | | 6,893.000 | 89,126 | 12.930 | 89,126 | 112,637 | | | | (23,511) | | (23,511) | | L | 12/13/2011 |
| S61418-06-7 | CORETRONIC CORP. | | D | 49,000.000 | 33,173 | 0.677 | 33,173 | 32,054 | | 4,089 | | 1,559 | 41,552 | (39,993) | (1,824) | U | 11/18/2011 |
| 219023-10-8 | CORN PRODUCTS INTL INC | | | 4,834.000 | 254,220 | 52.590 | 254,220 | 259,993 | 967 | 1,504 | | (5,772) | | (5,772) | | L | 12/13/2011 |
| 21988R-10-2 | CORPORATE EXECUTIVE BOARD CO. | | | 2,091.000 | 79,667 | 38.100 | 79,667 | 87,887 | | 915 | | (8,220) | | (8,220) | | L | 06/20/2011 |
| 22002T-10-8 | CORPORATE OFFICE PROPERTIES | | | 4,487.000 | 95,394 | 21.260 | 95,394 | 151,497 | 1,851 | 3,598 | | (56,103) | | (56,103) | | L | 08/10/2011 |
| 22025Y-40-7 | CORRECTIONS CORP. OF AMERICA | | | 6,132.000 | 124,909 | 20.370 | 124,909 | 148,405 | | | | (23,496) | | (23,496) | | L | 11/11/2011 |
| Y1764Z-20-8 | COSCO CORP. (SINGAPORE) LTD. | | D | 68,000.000 | 42,160 | 0.620 | 42,160 | 103,702 | | 2,019 | | (64,505) | | (64,505) | (1,225) | U | 11/18/2011 |
| G2442N-10-4 | COSCO PACIFIC LTD. | | D | 108,000.000 | 122,040 | 1.130 | 122,040 | 171,448 | | 6,092 | | (62,559) | | (62,559) | 169 | U | 09/22/2011 |
| G24524-10-3 | COUNTRY GARDEN HOLDINGS CO. L | | D | 272,000.000 | 97,920 | 0.360 | 97,920 | 105,270 | | 3,876 | | (5,434) | | (5,434) | 100 | U | 09/22/2011 |
| 222816-10-0 | COVANCE INC. | | | 3,920.000 | 179,222 | 45.720 | 179,222 | 235,842 | | | | (56,619) | | (56,619) | | L | 12/21/2011 |
| Y1772K-16-9 | CP ALL PCL | | D | 149,600.000 | 245,344 | 1.640 | 245,344 | 179,339 | | 4,492 | | 73,809 | | 73,809 | (5,036) | U | 01/26/2011 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 224399-10-5 | CRANE CO. | | | 3,125.000 | 145,969 | 46.710 | 145,969 | 146,044 | | 2,057 | | (75) | | (75) | | L | 12/13/2011 |
| 225447-10-1 | CREE INC. | | | 7,225.000 | 159,239 | 22.040 | 159,239 | 297,500 | | | | (138,261) | | (138,261) | | L | 11/11/2011 |
| SB2R2Z-C9-4 | CSR CORP. LTD. | | D | 122,000.000 | 69,784 | 0.572 | 69,784 | 85,094 | | 583 | | (24,826) | 53,795 | (78,621) | 171 | U | 11/18/2011 |
| 229899-10-9 | CULLEN/FROST BANKERS INC. | | | 3,842.000 | 203,280 | 52.910 | 203,280 | 219,965 | | 5,091 | | (16,684) | | (16,684) | | L | 09/15/2011 |
| 232806-10-9 | CYPRESS SEMICONDUCTOR CORP | | | 10,043.000 | 169,626 | 16.890 | 169,626 | 213,226 | | 1,703 | | (43,599) | | (43,599) | | L | 12/21/2011 |
| 232820-10-0 | CYTEC INDUSTRIES INC. | | | 3,172.000 | 141,630 | 44.650 | 141,630 | 167,950 | | 737 | | (26,321) | | (26,321) | | L | 09/15/2011 |
| Y1855D-14-0 | DABUR INDIA LTD. | | D | 23,099.000 | 43,380 | 1.878 | 43,380 | 57,570 | | 259 | | (4,753) | | (4,753) | (9,437) | U | 07/26/2011 |
| Y1860N-10-9 | DAELIM INDUSTRIAL CO. LTD. | | D | 2,801.000 | 218,344 | 77.952 | 218,344 | 283,354 | | | | (57,633) | | (57,633) | (7,378) | U | 11/18/2011 |
| S63441-22-4 | DAEWOO ENGINEERING & CONSTRU | | D | 7,730.000 | 70,459 | 9.115 | 70,459 | 94,633 | | | | (20,787) | | (20,787) | (3,387) | U | 11/18/2011 |
| S63442-74-3 | DAEWOO INTERNATIONAL CORP. | | D | 3,270.000 | 82,175 | 25.130 | 82,175 | 104,672 | | | | (18,903) | | (18,903) | (3,595) | U | 11/18/2011 |
| Y1916K-10-9 | DAEWOO SECURITIES CO. LTD. | | D | 12,540.000 | 113,211 | 9.028 | 113,211 | 114,739 | | 2,268 | | 1,214 | 113,945 | (112,731) | (2,742) | L | 11/18/2011 |
| Y1916Y-11-7 | DAEWOO SHIPBUILDING & MARINE E | | D | 8,120.000 | 171,283 | 21.094 | 171,283 | 261,215 | | | | (83,125) | | (83,125) | (6,806) | U | 11/18/2011 |
| Y0771J-10-8 | DATANG INTERNATIONAL POWER GE | | D | 182,000.000 | 60,242 | 0.331 | 60,242 | 66,624 | | 1,543 | | (2,848) | | (2,848) | 73 | U | 11/18/2011 |
| Y20246-10-7 | DBS GROUP HOLDINGS LTD. | | D | 111,000.000 | 979,020 | 8.820 | 979,020 | 1,198,351 | | 49,325 | | (251,589) | | (251,589) | (14,789) | L | 09/22/2011 |
| 243537-10-7 | DECKERS OUTDOOR CORP | | | 2,485.000 | 187,791 | 75.570 | 187,791 | 227,380 | | | | (39,589) | | (39,589) | | L | 12/21/2011 |
| Y20263-10-2 | DELTA ELECTRONICS INC. | | D | 116,000.000 | 277,240 | 2.390 | 277,240 | 385,508 | | 16,577 | | (102,604) | 147,621 | (250,225) | (20,460) | U | 09/22/2011 |
| 248019-10-1 | DELUXE CORP. | | | 3,393.000 | 77,225 | 22.760 | 77,225 | 85,558 | | 1,986 | | (8,334) | | (8,334) | | L | 09/15/2011 |
| Y2058E-10-9 | DGB FINANCIAL GROUP CO. LTD. | | D | 8,500.000 | 95,183 | 11.198 | 95,183 | 131,200 | | | | (27,939) | | (27,939) | (8,079) | U | 07/11/2011 |
| 253393-10-2 | DICK'S SPORTING GOODS INC | | | 6,246.000 | 230,352 | 36.880 | 230,352 | 251,066 | | 3,033 | | (20,713) | | (20,713) | | L | 12/21/2011 |
| 253651-10-3 | DIEBOLD INC. | | | 4,041.000 | 121,513 | 30.070 | 121,513 | 132,590 | | 2,203 | | (11,077) | | (11,077) | | L | 11/11/2011 |
| S60862-42-2 | DIGI.COM BHD | | D | 187,000.000 | 228,888 | 1.224 | 228,888 | 147,036 | | 9,574 | | 83,761 | | 83,761 | (4,062) | U | 12/09/2010 |
| Y2089H-10-5 | DLF LTD. | | D | 27,231.000 | 91,414 | 3.357 | 91,414 | 142,609 | | 1,187 | | (28,310) | | (28,310) | (22,885) | U | 11/18/2011 |
| 257559-20-3 | DOMTAR CORP. | | | 2,377.000 | 190,065 | 79.960 | 190,065 | 240,887 | 867 | 1,502 | | (50,822) | | (50,822) | | L | 12/21/2011 |
| 257651-10-9 | DONALDSON CO. INC. | | | 4,727.000 | 321,814 | 68.080 | 321,814 | 286,497 | | 2,058 | | 35,317 | | 35,317 | | L | 09/15/2011 |
| Y2096K-10-9 | DONGBU INSURANCE CO. LTD. | | D | 3,640.000 | 168,729 | 46.354 | 168,729 | 151,691 | | 1,719 | | 21,289 | | 21,289 | (4,251) | U | 11/18/2011 |
| S62785-66-2 | DONGFANG ELECTRIC CORP. LTD. | | D | 23,800.000 | 70,472 | 2.961 | 70,472 | 96,204 | | 389 | | (28,155) | 9,629 | (37,784) | 160 | U | 11/18/2011 |
| Y20968-10-6 | DONGFENG MOTOR GRP CO LTD-H | | D | 176,000.000 | 301,840 | 1.715 | 301,840 | 354,362 | | 4,303 | | (1,016) | | (1,016) | 333 | U | 09/22/2011 |
| Y20954-10-6 | DONGKUK STEEL MILL CO. LTD. | | D | 4,410.000 | 78,476 | 17.795 | 78,476 | 121,912 | | | | (40,743) | | (40,743) | (2,693) | U | 11/18/2011 |
| G2816P-10-7 | DONGYUE GROUP LTD. | | D | 62,000.000 | 40,858 | 0.659 | 40,858 | 38,928 | | | | 1,819 | | 1,819 | 111 | U | 09/22/2011 |
| S66611-11-2 | DOOSAN CORP. | | D | 685.000 | 85,031 | 124.133 | 85,031 | 95,355 | | 244 | | (7,536) | | (7,536) | (2,789) | U | 01/26/2011 |
| S62946-70-2 | DOOSAN HEAVY INDUSTRIES & CON | | D | 3,678.000 | 207,847 | 56.511 | 207,847 | 250,590 | | | | (36,017) | | (36,017) | (6,725) | U | 11/18/2011 |
| S62116-79-3 | DOOSAN INFRACORE CO. LTD. | | D | 6,590.000 | 102,112 | 15.495 | 102,112 | 157,840 | | | | (50,211) | | (50,211) | (5,518) | U | 09/22/2011 |
| Y21089-15-9 | DR. REDDYS LABORATORIES LTD. | | D | 6,479.000 | 187,502 | 28.940 | 187,502 | 230,834 | | | | (5,494) | | (5,494) | (37,838) | U | 07/26/2011 |
| 26153C-10-3 | DREAMWORKS ANIMATION SKG INC. | | | 4,440.000 | 73,682 | 16.595 | 73,682 | 111,579 | | | | (37,897) | | (37,897) | | L | 08/10/2011 |
| 261608-10-3 | DRESSER-RAND GROUP INC. | | | 4,862.000 | 242,662 | 49.910 | 242,662 | 245,504 | | | | (2,841) | | (2,841) | | L | 12/21/2011 |
| 262037-10-4 | DRIL-QUIP INC. | | | 2,227.000 | 146,581 | 65.820 | 146,581 | 149,921 | | | | (3,339) | | (3,339) | | L | 12/21/2011 |
| 233326-10-7 | DST SYSTEMS INC. | | | 2,198.000 | 100,053 | 45.520 | 100,053 | 103,712 | | 720 | | (3,659) | | (3,659) | | L | 12/21/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 264411-50-5 | DUKE REALTY CORP. | | | 16,331.000 | 196,789 | 12.050 | 196,789 | 232,908 | | 5,257 | | (36,119) | | (36,119) | | L | 12/13/2011 |
| S67442-83-0 | E INK HOLDINGS INC. | | D | 52,000.000 | 67,860 | 1.305 | 67,860 | 95,508 | | | | (26,318) | | (26,318) | (3,758) | U | 07/11/2011 |
| Y23469-10-2 | E.SUN FINANCIAL HOLDING CO. LTD. | | D | 245,562.000 | 106,328 | 0.433 | 106,328 | 145,190 | | 1,131 | | (41,880) | | (41,880) | (5,739) | U | 11/18/2011 |
| 27579R-10-4 | EAST WEST BANCORP INC. | | | 9,717.000 | 191,911 | 19.750 | 191,911 | 200,094 | | 878 | | (8,183) | | (8,183) | | L | 12/21/2011 |
| 278265-10-3 | EATON VANCE CORP. | | | 7,626.000 | 180,279 | 23.640 | 180,279 | 242,173 | | 2,668 | | (61,895) | | (61,895) | | L | 12/13/2011 |
| Y228A3-10-2 | E-MART CO. LTD. | | D | 1,312.000 | 317,752 | 242.189 | 317,752 | 304,272 | | | | 31,796 | | 31,796 | (18,316) | U | 06/10/2011 |
| 29264F-20-5 | ENDO PHARMACEUTICALS HOLDING | | | 7,517.000 | 259,562 | 34.530 | 259,562 | 311,484 | | | | (51,922) | | (51,922) | | L | 12/21/2011 |
| 29265N-10-8 | ENERGEN CORP. | | | 4,583.000 | 229,150 | 50.000 | 229,150 | 261,958 | | 1,200 | | (32,808) | | (32,808) | | L | 12/13/2011 |
| 29266R-10-8 | ENERGIZER HOLDINGS INC. | | | 4,353.000 | 337,270 | 77.480 | 337,270 | 327,509 | | | | 9,762 | | 9,762 | | L | 12/13/2011 |
| Y2292T-10-2 | ENERGY DEVELOPMENT CORP. | | D | 469,600.000 | 67,622 | 0.144 | 67,622 | 61,576 | | 944 | | 4,576 | | 4,576 | (197) | U | 11/18/2011 |
| S63339-37-8 | ENN ENERGY HOLDINGS LTD. | | D | 46,000.000 | 147,476 | 3.206 | 147,476 | 144,897 | | 2,013 | | 9,483 | | 9,483 | 131 | U | 12/09/2010 |
| S63541-54-4 | EPISTAR CORP. | | D | 48,000.000 | 101,952 | 2.124 | 101,952 | 101,866 | | 5,964 | | (2,042) | 60,583 | (62,625) | (4,973) | U | 07/11/2011 |
| 29444U-50-2 | EQUINIX INC | | | 3,040.000 | 308,256 | 101.400 | 308,256 | 303,514 | | | | 4,742 | | 4,742 | | L | 12/21/2011 |
| 294752-10-0 | EQUITY ONE INC. | | | 3,870.000 | 65,713 | 16.980 | 65,713 | 73,898 | | 2,438 | | (8,186) | | (8,186) | | L | 08/10/2011 |
| G3122U-14-5 | ESPRIT HOLDINGS LTD. | | D | 78,000.000 | 100,542 | 1.289 | 100,542 | 111,533 | | 10,014 | | 40,407 | 299,200 | (258,793) | 535 | U | 12/09/2010 |
| 297178-10-5 | ESSEX PROPERTY TRUST INC. | | | 2,186.000 | 307,155 | 140.510 | 307,155 | 294,425 | 2,273 | 4,118 | | 12,730 | | 12,730 | | L | 12/21/2011 |
| 297425-10-0 | ESTERLINE TECHNOLOGIES CORP | | | 1,915.000 | 107,183 | 55.970 | 107,183 | 124,043 | | | | (16,860) | | (16,860) | | L | 09/15/2011 |
| S63185-14-4 | ETERNAL CHEMICAL CO. LTD. | | D | 45,050.000 | 35,049 | 0.778 | 35,049 | 46,021 | | 1,390 | | (9,617) | | (9,617) | (1,738) | U | 09/22/2011 |
| Y2361Y-10-7 | EVA AIRWAYS CORP. | | D | 104,300.000 | 66,439 | 0.637 | 66,439 | 104,871 | | 2,565 | | (40,150) | | (40,150) | (4,088) | U | 09/22/2011 |
| G3223R-10-8 | EVEREST RE GROUP LTD. | | F | 3,393.000 | 285,317 | 84.090 | 285,317 | 304,576 | | 4,657 | | (19,258) | | (19,258) | | L | 12/13/2011 |
| SB2Q8Y-L0-2 | EVERGRANDE REAL ESTATE GROUP | | D | 338,000.000 | 140,270 | 0.415 | 140,270 | 185,196 | | 6,496 | | (36,202) | | (36,202) | 372 | U | 11/18/2011 |
| S63245-11-2 | EVERGREEN INTERNATIONAL STORA | | D | 36,000.000 | 16,812 | 0.467 | 16,812 | 31,373 | | 639 | | (14,074) | | (14,074) | (984) | U | 09/22/2011 |
| Y23632-10-5 | EVERGREEN MARINE CORP. (TAIWA | | D | 91,899.000 | 46,685 | 0.508 | 46,685 | 62,231 | | 2,003 | | (21,928) | 8,560 | (30,488) | (2,195) | U | 11/18/2011 |
| S60949-22-9 | EVERLIGHT ELECTRONICS CO. LTD. | | D | 24,000.000 | 41,760 | 1.740 | 41,760 | 41,433 | | 2,003 | | 456 | 21,998 | (21,542) | (1,610) | U | 11/18/2011 |
| 30162A-10-8 | EXELIS INC. | | | 11,476.000 | 103,858 | 9.050 | 103,858 | 117,883 | 1,185 | | | (14,025) | | (14,025) | | L | 11/11/2011 |
| 30225X-10-3 | EXTERRAN HOLDINGS INC | | | 3,899.000 | 35,481 | 9.100 | 35,481 | 78,509 | | | | (43,028) | | (43,028) | | L | 05/16/2011 |
| 30303#-89-1 | FACILITY INS HLDGS CORP - CL A | | | 29,889.000 | 16,439 | 0.550 | 16,439 | 2,537 | | | | | | | | U | 01/01/2005 |
| 303075-10-5 | FACTSET RESEARCH SYSTEMS INC | | | 2,929.000 | 255,643 | 87.280 | 255,643 | 315,477 | | 2,316 | | (59,834) | | (59,834) | | L | 12/13/2011 |
| 303250-10-4 | FAIR ISAAC CORP. | | | 2,228.000 | 79,852 | 35.840 | 79,852 | 65,125 | | 130 | | 14,726 | | 14,726 | | L | 11/11/2011 |
| 303726-10-3 | FAIRCHILD SEMICONDUCTOR INTER | | | 8,347.000 | 100,498 | 12.040 | 100,498 | 157,120 | | | | (56,622) | | (56,622) | | L | 12/21/2011 |
| S63313-73-8 | FAR EASTERN DEPARTMENT STORE | | D | 61,360.000 | 72,343 | 1.179 | 72,343 | 91,353 | | 1,544 | | (22,499) | | (22,499) | (3,568) | U | 11/18/2011 |
| Y24374-10-3 | FAR EASTERN NEW CENTURY CORP. | | D | 189,490.000 | 221,135 | 1.167 | 221,135 | 294,055 | | 9,879 | | (73,617) | | (73,617) | (11,558) | U | 11/18/2011 |
| S64218-54-8 | FAR EASTONE TELECOMMUNICATIO | | D | 98,000.000 | 184,142 | 1.879 | 184,142 | 147,224 | | 6,082 | | 40,327 | | 40,327 | (5,469) | U | 11/18/2011 |
| S62036-87-6 | FARGLORY LAND DEVELOPMENT CO | | D | 19,000.000 | 29,811 | 1.569 | 29,811 | 43,463 | | 2,336 | | (12,673) | | (12,673) | (1,357) | U | 09/22/2011 |
| 313747-20-6 | FEDERAL REALTY INVESTMENT TRU | | | 4,081.000 | 370,351 | 90.750 | 370,351 | 351,444 | 2,816 | 4,919 | | 18,906 | | 18,906 | | L | 12/21/2011 |
| S63350-30-0 | FENG HSIN IRON & STEEL CO. LTD. | | D | 26,000.000 | 41,470 | 1.595 | 41,470 | 46,610 | | 1,379 | | (4,714) | | (4,714) | (1,665) | U | 11/18/2011 |
| 31620R-10-5 | FIDELITY NATIONAL FINANCIAL INC. | | | 13,914.000 | 221,650 | 15.930 | 221,650 | 218,589 | | 4,930 | | 3,061 | | 3,061 | | L | 08/10/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 31847R-10-2 | FIRST AMERICAN FINANCIAL CORP. | | | 6,974.000 | 88,361 | 12.670 | 88,361 | 107,716 | 418 | 742 | | (19,356) | | (19,356) | | L | 12/21/2011 |
| Y2518F-10-0 | FIRST FINANCIAL HOLDING CO. LTD. | | D | 364,960.000 | 214,961 | 0.589 | 214,961 | 292,300 | | 2,634 | | (85,754) | | (85,754) | (11,142) | U | 11/18/2011 |
| 33582V-10-8 | FIRST NIAGARA FINANCIAL GROUP I | | | 22,393.000 | 193,252 | 8.630 | 193,252 | 280,442 | | 5,464 | | (87,191) | | (87,191) | | L | 12/21/2011 |
| 337915-10-2 | FIRSTMERIT CORP | | | 7,161.000 | 108,346 | 15.130 | 108,346 | 119,734 | | 3,221 | | (11,388) | | (11,388) | | L | 12/21/2011 |
| 343498-10-1 | FLOWERS FOODS INC. | | | 7,289.000 | 138,345 | 18.980 | 138,345 | 150,198 | | 2,445 | | (11,852) | | (11,852) | | L | 12/21/2011 |
| 344849-10-4 | FOOT LOCKER INC | | | 9,666.000 | 230,437 | 23.840 | 230,437 | 218,434 | | 3,054 | | 12,003 | | 12,003 | | L | 11/11/2011 |
| 346091-70-5 | FOREST OIL CORP | | | 7,330.000 | 99,322 | 13.550 | 99,322 | 156,217 | | | | (56,895) | | (56,895) | | L | 12/13/2011 |
| Y25946-10-7 | FORMOSA CHEMICALS & FIBRE COR | | D | 183,000.000 | 485,316 | 2.652 | 485,316 | 593,702 | | 37,689 | | (109,021) | | (109,021) | (22,993) | U | 11/18/2011 |
| S61075-74-3 | FORMOSA INTERNATIONAL HOTELS | | D | 2,200.000 | 28,481 | 12.946 | 28,481 | 33,627 | | 523 | | (4,491) | | (4,491) | (1,344) | U | 01/26/2011 |
| Y2608S-10-3 | FORMOSA PETROCHEMICAL CORP. | | D | 73,000.000 | 227,249 | 3.113 | 227,249 | 226,979 | | 7,588 | | (5,183) | | (5,183) | (8,465) | U | 07/11/2011 |
| Y26095-10-2 | FORMOSA PLASTICS CORP. | | D | 256,000.000 | 686,592 | 2.682 | 686,592 | 831,084 | | 47,661 | | (134,035) | | (134,035) | (32,109) | U | 11/18/2011 |
| Y26154-10-7 | FORMOSA TAFFETA CO. LTD. | | D | 43,000.000 | 39,818 | 0.926 | 39,818 | 41,355 | | 2,001 | | (1,066) | | (1,066) | (1,295) | U | 11/18/2011 |
| 34964C-10-6 | FORTUNE BRANDS HOME & SECURIT | | | 9,782.000 | 166,587 | 17.030 | 166,587 | 121,955 | | | | 44,632 | | 44,632 | | L | 10/03/2011 |
| 349882-10-0 | FOSSIL INC | | | 3,381.000 | 268,316 | 79.360 | 268,316 | 350,470 | | | | (82,153) | | (82,153) | | L | 12/21/2011 |
| Y2618Y-10-8 | FOSUN INTERNATIONAL LTD. | | D | 102,500.000 | 53,505 | 0.522 | 53,505 | 75,464 | | 1,951 | | (20,479) | | (20,479) | 81 | U | 11/18/2011 |
| SB05MB-B8-8 | FOXCONN INTERNATIONAL HOLDING | | D | 138,000.000 | 89,010 | 0.645 | 89,010 | 92,741 | | | | 1,997 | 10,316 | (8,319) | 3,545 | U | 09/22/2011 |
| Y7700G-10-5 | FOXCONN TECHNOLOGY CO. LTD. | | D | 45,100.000 | 221,892 | 4.920 | 221,892 | 160,387 | | 1,158 | | 56,065 | | 56,065 | (6,322) | U | 09/22/2011 |
| Y2642B-10-8 | FRANSHION PROPERTIES (CHINA) LT | | D | 236,000.000 | 45,548 | 0.193 | 45,548 | 70,581 | | 604 | | (22,883) | | (22,883) | 79 | U | 11/18/2011 |
| Y2642C-15-5 | FRASER & NEAVE LTD. | | D | 59,000.000 | 292,935 | 4.965 | 292,935 | 284,645 | | 7,882 | | 11,834 | | 11,834 | (3,790) | U | 09/22/2011 |
| 302941-10-9 | FTI CONSULTING INC. | | | 2,545.000 | 107,959 | 42.420 | 107,959 | 99,131 | | | | 8,828 | | 8,828 | | L | 12/13/2011 |
| S64116-73-4 | FUBON FINANCIAL HOLDING CO. LTD | | D | 321,883.000 | 340,552 | 1.058 | 340,552 | 396,282 | | 8,230 | | (63,321) | | (63,321) | (14,726) | U | 11/18/2011 |
| 360271-10-0 | FULTON FINANCIAL CORP. | | | 13,006.000 | 127,589 | 9.810 | 127,589 | 145,394 | 780 | 1,228 | | (17,805) | | (17,805) | | L | 11/11/2011 |
| S61334-05-8 | GAIL (INDIA) LTD. | | D | 24,197.000 | 175,017 | 7.233 | 175,017 | 252,059 | | 2,932 | | (35,724) | | (35,724) | (41,318) | U | 07/26/2011 |
| Y2679D-11-8 | GALAXY ENTERTAINMENT GROUP LT | | D | 80,000.000 | 149,600 | 1.870 | 149,600 | 178,368 | | | | (29,121) | | (29,121) | 354 | L | 09/22/2011 |
| Y2679X-10-6 | GAMUDA BHD | | D | 107,500.000 | 115,025 | 1.070 | 115,025 | 128,563 | | 3,370 | | (12,052) | | (12,052) | (3,829) | U | 09/22/2011 |
| 365558-10-5 | GARDNER DENVER INC. | | | 3,329.000 | 256,533 | 77.060 | 256,533 | 269,188 | | 325 | | (12,655) | | (12,655) | | L | 12/13/2011 |
| 366651-10-7 | GARTNER INC. | | | 6,122.000 | 212,862 | 34.770 | 212,862 | 231,119 | | | | (18,257) | | (18,257) | | L | 12/21/2011 |
| 361448-10-3 | GATX CORP. | | | 3,054.000 | 133,338 | 43.660 | 133,338 | 118,031 | 886 | 1,468 | | 15,307 | | 15,307 | | L | 09/15/2011 |
| G3774X-10-8 | GCL-POLY ENERGY HOLDINGS LTD. | | D | 452,185.000 | 126,160 | 0.279 | 126,160 | 182,705 | | 1,912 | | (61,175) | | (61,175) | 327 | U | 09/22/2011 |
| S65318-27-1 | GEELY AUTOMOBILE HOLDINGS LTD. | | D | 245,000.000 | 53,655 | 0.219 | 53,655 | 104,259 | | 786 | | (33,784) | 19,554 | (53,338) | 1,899 | U | 09/22/2011 |
| 369300-10-8 | GENERAL CABLE CORP. | | | 3,296.000 | 82,433 | 25.010 | 82,433 | 94,369 | | | | (11,936) | | (11,936) | | L | 09/15/2011 |
| 36866T-10-3 | GEN-PROBE INC. | | | 3,042.000 | 179,843 | 59.120 | 179,843 | 241,779 | | | | (61,936) | | (61,936) | | L | 11/11/2011 |
| 371901-10-9 | GENTEX CORP | | | 9,241.000 | 273,441 | 29.590 | 273,441 | 282,388 | | 2,130 | | (8,947) | | (8,947) | | L | 12/21/2011 |
| Y26926-11-6 | GENTING BHD | | D | 132,100.000 | 458,519 | 3.471 | 458,519 | 453,704 | | 2,566 | | (25,256) | | (25,256) | (12,755) | U | 03/25/2011 |
| Y7368M-11-3 | GENTING MALAYSIA BHD | | D | 190,800.000 | 230,486 | 1.208 | 230,486 | 213,714 | | 3,659 | | 23,789 | | 23,789 | (6,496) | U | 09/22/2011 |
| S60576-80-8 | GENTING PLANTATIONS BHD | | D | 11,800.000 | 32,013 | 2.713 | 32,013 | 30,171 | | 8 | | 2,076 | | 2,076 | (234) | U | 11/18/2011 |
| S63667-95-0 | GENTING SINGAPORE PLC | | D | 393,000.000 | 457,845 | 1.165 | 457,845 | 659,906 | | | | (203,206) | | (203,206) | (8,440) | U | 09/22/2011 |

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# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| S63721-67-4 | GIANT MANUFACTURING CO. LTD. | | D | 20,000.000 | 77,280 | 3.864 | 77,280 | 79,600 | | 2,636 | | (917) | | (917) | (2,509) | U | 09/22/2011 |
| Y27187-10-6 | GLOBAL LOGISTIC PROPERTIES LTD. | | D | 116,000.000 | 153,120 | 1.320 | 153,120 | 187,823 | | | | (33,253) | | (33,253) | (4,049) | U | 11/18/2011 |
| 37940X-10-2 | GLOBAL PAYMENTS INC. | | | 5,064.000 | 239,932 | 47.380 | 239,932 | 262,775 | | 194 | | (22,843) | | (22,843) | | L | 12/13/2011 |
| S62848-64-3 | GLOBE TELECOM INC. | | D | 2,000.000 | 51,670 | 25.835 | 51,670 | 37,175 | | 1,821 | | 14,628 | | 14,628 | 20 | U | 07/11/2011 |
| Y27290-12-4 | GLOW ENERGY THB10(ALIEN MKT) | | D | 37,000.000 | 66,859 | 1.807 | 66,859 | 52,260 | | 1,790 | | 16,284 | | 16,284 | (1,685) | U | 11/18/2011 |
| Y2730E-12-1 | GMR INFRASTRUCTURE LTD. | | D | 62,308.000 | 24,612 | 0.395 | 24,612 | 43,444 | | | | (11,711) | | (11,711) | (7,121) | U | 07/26/2011 |
| S61644-72-0 | GOLDEN AGRI-RESOURCES LTD. | | D | 426,000.000 | 234,726 | 0.551 | 234,726 | 239,491 | | 2,502 | | (25,528) | | (25,528) | (3,633) | U | 09/22/2011 |
| G3958R-10-9 | GOLDEN EAGLE RETAIL GROUP LTD. | | D | 44,000.000 | 92,928 | 2.112 | 92,928 | 120,663 | | 992 | | (15,396) | | (15,396) | 114 | U | 09/22/2011 |
| G3978C-12-4 | GOME ELECTRICAL APPLIANCES HO | | D | 653,000.000 | 151,496 | 0.232 | 151,496 | 243,898 | | 5,560 | | (83,441) | | (83,441) | 241 | U | 09/22/2011 |
| 384109-10-4 | GRACO INC | | | 3,924.000 | 160,452 | 40.890 | 160,452 | 189,309 | | 1,528 | | (28,857) | | (28,857) | | L | 12/13/2011 |
| 387328-10-7 | GRANITE CONSTRUCTION INC. | | | 2,321.000 | 55,054 | 23.720 | 55,054 | 62,580 | 302 | 533 | | (7,526) | | (7,526) | | L | 11/11/2011 |
| 391164-10-0 | GREAT PLAINS ENERGY INC. | | | 8,432.000 | 183,649 | 21.780 | 183,649 | 176,217 | | 4,081 | | 7,432 | | 7,432 | | L | 12/13/2011 |
| S67182-55-0 | GREAT WALL MOTOR CO. LTD. | | D | 65,250.000 | 95,265 | 1.460 | 95,265 | 94,680 | | 1,619 | | 3,299 | | 3,299 | 190 | U | 11/18/2011 |
| 393122-10-6 | GREEN MOUNTAIN COFFEE ROASTE | | | 8,327.000 | 373,466 | 44.850 | 373,466 | 618,905 | | | | (245,439) | | (245,439) | | L | 12/21/2011 |
| 395259-10-4 | GREENHILL & CO INC | | | 1,803.000 | 65,575 | 36.370 | 65,575 | 89,309 | | 2,052 | | (23,733) | | (23,733) | | L | 09/15/2011 |
| G4100M-10-5 | GREENTOWN CHINA HOLDINGS LTD. | | D | 38,000.000 | 16,492 | 0.434 | 16,492 | 43,258 | | 2,110 | | (25,575) | | (25,575) | 39 | U | 12/09/2010 |
| 397624-10-7 | GREIF INC. CL A | | | 1,897.000 | 86,408 | 45.550 | 86,408 | 116,242 | 797 | 1,495 | | (29,833) | | (29,833) | | L | 09/15/2011 |
| Y2901E-10-8 | GS ENGINEERING & CONSTRUCTION | | D | 2,228.000 | 178,124 | 79.948 | 178,124 | 247,942 | | | | (62,567) | | (62,567) | (7,251) | U | 01/26/2011 |
| Y2901P-10-3 | GS HOLDINGS CORP. | | D | 3,235.000 | 164,438 | 50.831 | 164,438 | 225,220 | | | | (54,195) | | (54,195) | (6,586) | U | 01/26/2011 |
| S69131-68-8 | GUANGDONG INVESTMENT LTD. | | D | 156,000.000 | 94,536 | 0.606 | 94,536 | 82,879 | | 3,099 | | 11,466 | | 11,466 | 104 | U | 09/22/2011 |
| SB4339-95-4 | GUANGZHOU AUTOMOBILE GROUP C | | D | 142,926.000 | 119,200 | 0.834 | 119,200 | 187,755 | | 2,145 | | (56,536) | 20,715 | (77,251) | 235 | U | 09/22/2011 |
| Y2933F-11-5 | GUANGZHOU R&F PROPERTIES CO. | | D | 61,200.000 | 48,348 | 0.790 | 48,348 | 87,491 | | 5,113 | | (39,247) | | (39,247) | 79 | U | 12/09/2010 |
| S63669-99-8 | GUDANG GARAM | | D | 36,500.000 | 249,770 | 6.843 | 249,770 | 190,760 | | 3,015 | | 88,912 | | 88,912 | (1,202) | U | 12/09/2010 |
| 401617-10-5 | GUESS? INC | | | 4,302.000 | 128,286 | 29.820 | 128,286 | 185,262 | 860 | 1,601 | | (56,976) | | (56,976) | | L | 09/15/2011 |
| Y29975-10-2 | HANA FINANCIAL GROUP | | D | 13,920.000 | 429,571 | 30.860 | 429,571 | 570,610 | | 3,218 | | (124,280) | | (124,280) | (16,759) | U | 03/25/2011 |
| 410120-10-9 | HANCOCK HOLDING CO. | | | 5,430.000 | 173,597 | 31.970 | 173,597 | 167,334 | | 2,553 | | 6,263 | | 6,263 | | L | 09/15/2011 |
| 410345-10-2 | HANESBRANDS INC | | | 6,180.000 | 135,095 | 21.860 | 135,095 | 193,687 | | | | (58,592) | | (58,592) | | L | 09/15/2011 |
| Y30148-11-1 | HANG LUNG GROUP LTD. | | D | 56,000.000 | 303,520 | 5.420 | 303,520 | 365,610 | | 5,374 | | (64,025) | | (64,025) | 359 | L | 07/11/2011 |
| Y01246-10-0 | HANG LUNG PROPERTIES LTD. | | D | 159,000.000 | 452,514 | 2.846 | 452,514 | 733,494 | | 14,291 | | (285,690) | | (285,690) | 710 | U | 11/18/2011 |
| Y30327-10-3 | HANG SENG BANK LTD. | | D | 48,600.000 | 571,536 | 11.760 | 571,536 | 757,180 | | 29,822 | | (205,709) | | (205,709) | 776 | U | 11/18/2011 |
| Y3052L-10-7 | HANJIN HEAVY INDUSTRIES & CONS | | D | 2,060.000 | 33,172 | 16.103 | 33,172 | 70,035 | | | | (34,637) | | (34,637) | (2,226) | U | 07/11/2011 |
| Y3053E-10-2 | HANJIN SHIPPING CO. LTD. | | D | 4,300.000 | 42,364 | 9.852 | 42,364 | 38,131 | | | | 5,378 | 78,993 | (73,615) | (1,146) | U | 11/18/2011 |
| S61074-22-5 | HANKOOK TIRE MANUFACTURING C | | D | 5,840.000 | 229,395 | 39.280 | 229,395 | 164,426 | | | | 69,124 | | 69,124 | (4,155) | U | 09/22/2011 |
| 411310-10-5 | HANSEN NATURAL CORP. | | | 4,875.000 | 449,183 | 92.140 | 449,183 | 338,973 | | | | 110,210 | | 110,210 | | L | 12/13/2011 |
| S64077-68-8 | HANWHA CHEMICAL CORP. | | D | 5,360.000 | 114,457 | 21.354 | 114,457 | 185,662 | | | | (65,775) | | (65,775) | (5,429) | U | 01/26/2011 |
| S64967-55-7 | HANWHA CORP. | | D | 2,870.000 | 82,587 | 28.776 | 82,587 | 143,202 | | | | (55,922) | | (55,922) | (4,693) | U | 07/11/2011 |
| 415864-10-7 | HARSCO CORP. | | | 5,247.000 | 107,983 | 20.580 | 107,983 | 170,788 | | 2,018 | | (62,805) | | (62,805) | | L | 12/13/2011 |

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# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 419870-10-0 | HAWAIIAN ELECTRIC INDUSTRIES IN | | | 5,953.000 | 157,635 | 26.480 | 157,635 | 153,218 | | 4,812 | | 4,417 | | 4,417 | | L | 12/13/2011 |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC. | | | 7,394.000 | 203,335 | 27.500 | 203,335 | 232,308 | 1,146 | 1,706 | | (28,973) | | (28,973) | | L | 12/21/2011 |
| S62948-96-3 | HCL TECHNOLOGIES LTD. | | D | 10,462.000 | 76,488 | 7.311 | 76,488 | 121,562 | | 840 | | (25,147) | | (25,147) | (19,926) | U | 07/26/2011 |
| Y3119P-17-4 | HDFC BANK LTD. | | D | 96,529.000 | 776,286 | 8.042 | 776,286 | 1,085,491 | | | | (131,270) | | (131,270) | (177,934) | U | 07/26/2011 |
| 421933-10-2 | HEALTH MANAGEMENT ASSOCIATES | | | 16,264.000 | 119,866 | 7.370 | 119,866 | 174,793 | | | | (54,927) | | (54,927) | | L | 09/15/2011 |
| 42222G-10-8 | HEALTH NET INC. | | | 5,304.000 | 161,348 | 30.420 | 161,348 | 167,173 | | | | (5,825) | | (5,825) | | L | 11/11/2011 |
| 42330P-10-7 | HELIX ENERGY SOLUTIONS GROUP I | | | 6,968.000 | 110,094 | 15.800 | 110,094 | 109,492 | | | | 603 | | 603 | | L | 12/13/2011 |
| Y31476-10-7 | HENDERSON LAND DEVELOPMENT C | | D | 60,000.000 | 296,400 | 4.940 | 296,400 | 426,453 | | 7,533 | | (115,737) | | (115,737) | 400 | L | 07/11/2011 |
| G4402L-12-8 | HENGAN INTERNATIONAL GROUP CO | | D | 47,000.000 | 439,638 | 9.354 | 439,638 | 431,008 | | 7,685 | | 33,454 | | 33,454 | 404 | U | 11/18/2011 |
| G45048-10-8 | HENGDELI HOLDINGS LTD. | | D | 144,000.000 | 47,088 | 0.327 | 47,088 | 85,502 | | 868 | | (36,596) | | (36,596) | 138 | U | 07/11/2011 |
| 806407-10-2 | HENRY SCHEIN INC. | | | 5,730.000 | 369,184 | 64.430 | 369,184 | 412,759 | | | | (43,575) | | (43,575) | | L | 09/15/2011 |
| 600544-10-0 | HERMAN MILLER INC. | | | 3,777.000 | 69,686 | 18.450 | 69,686 | 87,696 | 83 | 129 | | (18,011) | | (18,011) | | L | 09/15/2011 |
| S63273-27-0 | HERO MOTOCORP LTD. | | D | 5,089.000 | 182,578 | 35.877 | 182,578 | 209,133 | | 3,871 | | 7,727 | | 7,727 | (34,281) | U | 07/26/2011 |
| G44403-10-6 | HIDILI INDUSTRY INTERNATIONAL DE | | D | 67,000.000 | 19,899 | 0.297 | 19,899 | 41,099 | | 877 | | (14,560) | 22,223 | (36,783) | 67 | U | 12/09/2010 |
| S61540-75-3 | HIGHWEALTH CONSTRUCTION CORP | | D | 28,000.000 | 40,236 | 1.437 | 40,236 | 59,071 | | 3,721 | | (17,662) | | (17,662) | (2,003) | U | 11/18/2011 |
| 431284-10-8 | HIGHWOODS PROPERTIES INC. | | | 4,641.000 | 137,698 | 29.670 | 137,698 | 162,570 | | 5,440 | | (24,871) | | (24,871) | | L | 12/13/2011 |
| 431475-10-2 | HILL-ROM HOLDINGS INC. | | | 4,032.000 | 135,838 | 33.690 | 135,838 | 182,783 | | 1,297 | | (46,945) | | (46,945) | | L | 11/11/2011 |
| Y3196V-18-5 | HINDALCO INDUSTRIES LTD. | | D | 73,265.000 | 155,542 | 2.123 | 155,542 | 290,909 | | 2,246 | | (88,258) | | (88,258) | (47,108) | U | 11/18/2011 |
| S62616-74-3 | HINDUSTAN UNILEVER LTD. | | D | 53,630.000 | 411,825 | 7.679 | 411,825 | 396,031 | | 3,819 | | 80,712 | | 80,712 | (64,918) | U | 07/26/2011 |
| Y3226A-10-2 | HIWIN TECHNOLOGIES CORP. | | D | 10,300.000 | 83,677 | 8.124 | 83,677 | 66,109 | | 834 | | 19,493 | | 19,493 | (1,925) | U | 03/09/2011 |
| 40425J-10-1 | HMS HOLDINGS CORP | | | 5,479.000 | 175,218 | 31.980 | 175,218 | 171,304 | | | | 3,915 | | 3,915 | | L | 12/21/2011 |
| 404251-10-0 | HNI CORP. | | | 2,809.000 | 73,315 | 26.100 | 73,315 | 67,780 | | 1,654 | | 5,535 | | 5,535 | | L | 09/15/2011 |
| 436106-10-8 | HOLLYFRONTIER CORP | | | 13,432.000 | 314,309 | 23.400 | 314,309 | 409,485 | 1,314 | 14,210 | | (95,176) | | (95,176) | | L | 12/21/2011 |
| 436440-10-1 | HOLOGIC INC. | | | 16,946.000 | 296,724 | 17.510 | 296,724 | 356,688 | | | | (59,963) | | (59,963) | | L | 12/21/2011 |
| 437306-10-3 | HOME PROPERTIES INC. | | | 3,082.000 | 177,431 | 57.570 | 177,431 | 174,311 | | 1,522 | | 3,119 | | 3,119 | | L | 12/21/2011 |
| Y36861-10-5 | HON HAI PRECISION INDUSTRY CO. L | | D | 581,500.000 | 1,600,288 | 2.752 | 1,600,288 | 2,049,342 | | 14,586 | | (443,874) | | (443,874) | (81,200) | U | 09/22/2011 |
| Y3280U-10-1 | HONAM PETROCHEMICAL CORP. | | D | 884.000 | 228,675 | 258.682 | 228,675 | 265,104 | | | | (28,677) | | (28,677) | (7,753) | U | 01/26/2011 |
| Y33370-10-0 | HONG KONG & CHINA GAS CO. LTD. | | D | 300,000.000 | 694,500 | 2.315 | 694,500 | 668,067 | | 12,140 | | 49,498 | | 49,498 | 655 | L | 11/18/2011 |
| Y3506N-13-9 | HONG KONG EXCHANGES & CLEARI | | D | 66,600.000 | 1,059,606 | 15.910 | 1,059,606 | 1,559,044 | | 37,579 | | (462,734) | | (462,734) | 1,444 | L | 11/18/2011 |
| Y36503-10-3 | HONG LEONG BANK BHD | | D | 35,500.000 | 131,031 | 3.691 | 131,031 | 107,087 | | 2,004 | | 26,590 | | 26,590 | (2,766) | L | 09/22/2011 |
| S64364-50-8 | HONG LEONG FINANCIAL GROUP BH | | D | 12,500.000 | 45,975 | 3.678 | 45,975 | 36,069 | | 1,142 | | 10,926 | | 10,926 | (989) | U | 12/09/2010 |
| Y37129-14-8 | HOPEWELL HOLDINGS LTD. | | D | 34,500.000 | 88,217 | 2.557 | 88,217 | 98,077 | | 3,419 | | (9,715) | | (9,715) | 183 | U | 11/18/2011 |
| 44106M-10-2 | HOSPITALITY PROPERTIES TRUST | | | 8,036.000 | 184,667 | 22.980 | 184,667 | 194,929 | | 6,772 | | (10,262) | | (10,262) | | L | 12/21/2011 |
| Y3722J-10-2 | HOUSING DEVELOPMENT & INFRAST | | D | 11,984.000 | 12,032 | 1.004 | 12,032 | 41,184 | | | | (22,401) | | (22,401) | (6,751) | U | 07/26/2011 |
| Y37246-15-7 | HOUSING DEVELOPMENT FINANCE C | | D | 69,315.000 | 1,013,039 | 14.615 | 1,013,039 | 1,085,933 | | | | 105,112 | | 105,112 | (178,007) | A | 07/26/2011 |
| 404303-10-9 | HSN INC. | | | 2,589.000 | 93,877 | 36.260 | 93,877 | 95,593 | | | | (1,716) | | (1,716) | | L | 12/21/2011 |
| Y3194T-10-9 | HTC CORP. | | D | 46,200.000 | 1,891,428 | 40.940 | 1,891,428 | 1,342,847 | | 45,082 | | 560,797 | | 560,797 | (53,688) | U | 01/26/2011 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| S64118-77-1 | HUA NAN FINANCIAL HOLDINGS CO. | | D | 313,780.000 | 169,441 | 0.540 | 169,441 | 224,266 | | 2,148 | | (57,217) | | (57,217) | (8,179) | U | 11/18/2011 |
| G4639H-12-2 | HUABAO INTERNATIONAL HOLDINGS | | D | 121,000.000 | 61,831 | 0.511 | 61,831 | 63,428 | | 2,140 | | (7,913) | 112,542 | (120,455) | 234 | U | 11/18/2011 |
| Y3744A-10-5 | HUANENG POWER INTERNATIONAL I | | D | 202,000.000 | 107,262 | 0.531 | 107,262 | 111,420 | | 4,070 | | 1,208 | | 1,208 | 137 | U | 11/18/2011 |
| 443510-20-1 | HUBBELL INC. CL B | | | 3,800.000 | 254,068 | 66.860 | 254,068 | 250,331 | 1,444 | 2,777 | | 3,737 | | 3,737 | | L | 09/15/2011 |
| 446413-10-6 | HUNTINGTON INGALLS INDUSTRIES I | | | 3,199.000 | 100,065 | 31.280 | 100,065 | 120,803 | | | | (20,738) | | (20,738) | | L | 12/21/2011 |
| Y3780D-10-4 | HUTCHISON PORT HOLDINGS TRUST | | F | 332,800.000 | 199,680 | 0.600 | 199,680 | 280,065 | | 5,957 | | (80,385) | | (80,385) | | U | 11/18/2011 |
| Y38024-10-8 | HUTCHISON WHAMPOA LTD. | | D | 137,000.000 | 1,146,005 | 8.365 | 1,146,005 | 1,444,985 | | 34,279 | | (290,020) | | (290,020) | 1,572 | U | 09/22/2011 |
| Y3817W-10-9 | HYNIX SEMICONDUCTOR INC. | | D | 32,070.000 | 611,062 | 19.054 | 611,062 | 794,598 | | | | (160,306) | | (160,306) | (23,230) | U | 03/25/2011 |
| Y3818Y-12-0 | HYOSUNG CORP. | | D | 1,355.000 | 63,045 | 46.528 | 63,045 | 111,769 | | | | (45,455) | | (45,455) | (3,269) | U | 01/26/2011 |
| 449162-10-6 | HYSAN DEVELOPMENT CO. LTD. | | D | 40,000.000 | 131,320 | 3.283 | 131,320 | 166,909 | | 3,474 | | (50,756) | | (50,756) | 181 | U | 11/18/2011 |
| Y3830W-10-2 | HYUNDAI DEPARTMENT STORE CO. L | | D | 915.000 | 129,467 | 141.494 | 129,467 | 103,264 | | | | 29,222 | | 29,222 | (3,020) | U | 01/26/2011 |
| Y38397-10-8 | HYUNDAI DEVELOPMENT COMPANY | | D | 3,610.000 | 52,645 | 14.583 | 52,645 | 122,540 | | | | (66,340) | | (66,340) | (3,556) | U | 03/25/2011 |
| Y38382-10-0 | HYUNDAI ENGINEERING & CONSTRU | | D | 4,242.000 | 259,233 | 61.111 | 259,233 | 331,380 | | | | (62,457) | | (62,457) | (9,691) | U | 01/26/2011 |
| Y27294-10-0 | HYUNDAI GLOVIS CO. LTD. | | D | 749.000 | 124,834 | 166.668 | 124,834 | 107,835 | | | | 20,153 | | 20,153 | (3,153) | U | 01/26/2011 |
| Y3838M-10-6 | HYUNDAI HEAVY INDUSTRIES CO. LT | | D | 2,663.000 | 594,091 | 223.091 | 594,091 | 1,135,617 | | | | (503,414) | | (503,414) | (38,112) | U | 07/11/2011 |
| S64510-88-6 | HYUNDAI HYSCO | | D | 2,100.000 | 64,075 | 30.512 | 64,075 | 104,118 | | | | (31,452) | | (31,452) | (8,590) | U | 07/11/2011 |
| S64058-69-6 | HYUNDAI MERCHANT MARINE CO. LT | | D | 2,770.000 | 60,353 | 21.788 | 60,353 | 89,377 | | | | (26,410) | | (26,410) | (2,614) | U | 01/26/2011 |
| S64510-66-2 | HYUNDAI MIPO DOCKYARD CO. LTD. | | D | 678.000 | 65,917 | 97.223 | 65,917 | 75,287 | | | | (7,210) | 57,368 | (64,578) | (2,160) | U | 03/25/2011 |
| Y3849A-10-9 | HYUNDAI MOBIS | | D | 4,317.000 | 1,094,247 | 253.474 | 1,094,247 | 1,118,877 | | | | 8,090 | | 8,090 | (32,720) | U | 01/26/2011 |
| S61482-72-5 | HYUNDAI MOTOR CO 2ND PRF | | D | 4,356.000 | 253,724 | 58.247 | 253,724 | 270,106 | | | | (10,360) | | (10,360) | (6,022) | U | 11/18/2011 |
| S64510-22-5 | HYUNDAI MOTOR CO PRF | | D | 1,438.000 | 79,265 | 55.122 | 79,265 | 85,617 | | | | (3,847) | | (3,847) | (2,504) | U | 01/26/2011 |
| Y38472-10-9 | HYUNDAI MOTOR CO. LTD. | | D | 9,809.000 | 1,813,655 | 184.897 | 1,813,655 | 1,696,139 | | | | 167,072 | | 167,072 | (49,557) | U | 03/25/2011 |
| Y3850E-10-7 | HYUNDAI SECURITIES CO. LTD. | | D | 7,750.000 | 57,993 | 7.483 | 57,993 | 103,052 | | 2,914 | | (42,045) | | (42,045) | (3,014) | U | 01/26/2011 |
| Y3904R-10-4 | HYUNDAI STEEL CO. | | D | 3,581.000 | 378,082 | 105.580 | 378,082 | 422,600 | | | | (32,191) | | (32,191) | (12,327) | U | 03/25/2011 |
| Y3869Y-10-2 | HYUNDAI WIA CORP. | | D | 700.000 | 86,589 | 123.699 | 86,589 | 110,580 | | | | (14,868) | | (14,868) | (9,123) | U | 07/11/2011 |
| S61003-68-7 | ICICI BANK LTD. | | D | 52,414.000 | 675,669 | 12.891 | 675,669 | 1,221,147 | | | | (347,132) | | (347,132) | (198,346) | U | 11/18/2011 |
| 451107-10-6 | IDACORP INC. | | | 2,923.000 | 123,964 | 42.410 | 123,964 | 109,930 | | 1,184 | | 14,035 | | 14,035 | | L | 09/22/2011 |
| 45167R-10-4 | IDEX CORP. | | | 5,387.000 | 199,912 | 37.110 | 199,912 | 236,194 | | 1,720 | | (36,282) | | (36,282) | | L | 12/21/2011 |
| 45168D-10-4 | IDEXX LABORATORIES INC. | | | 3,628.000 | 279,211 | 76.960 | 279,211 | 290,419 | | | | (11,208) | | (11,208) | | L | 12/13/2011 |
| Y3882M-10-1 | IJM CORP. BHD | | D | 74,400.000 | 132,655 | 1.783 | 132,655 | 141,687 | | 2,171 | | (9,944) | | (9,944) | (4,181) | U | 09/22/2011 |
| Y3912A-10-1 | INDIABULLS REAL ESTATE LTD. | | D | 19,509.000 | 16,719 | 0.857 | 16,719 | 48,387 | | 121 | | (23,736) | | (23,736) | (7,932) | U | 07/26/2011 |
| Y71244-10-0 | INDO TAMBANGRAYA MEGAH | | D | 26,000.000 | 111,176 | 4.276 | 111,176 | 143,003 | | 3,566 | | (30,171) | | (30,171) | (738) | U | 11/18/2011 |
| Y7127B-13-5 | INDOCEMENT TUNGGAL PRAKARSA | | D | 96,000.000 | 179,040 | 1.865 | 179,040 | 182,377 | | 2,260 | | 10,412 | | 10,412 | (1,454) | U | 09/22/2011 |
| S62839-79-0 | INDOFOOD SUKSES MAKMUR | | D | 282,000.000 | 142,974 | 0.507 | 142,974 | 153,252 | | 3,528 | | (8,612) | | (8,612) | (976) | U | 12/09/2010 |
| SB5V4S-12-3 | INDORAMA VENTURES THB1(ALIEN M | | D | 61,227.000 | 56,757 | 0.927 | 56,757 | 80,613 | | 2,137 | | (22,374) | | (22,374) | (1,482) | U | 01/26/2011 |
| Y7130D-11-0 | INDOSAT | | D | 83,500.000 | 52,021 | 0.623 | 52,021 | 53,069 | | 415 | | 2,243 | | 2,243 | (358) | U | 11/18/2011 |
| S61004-54-5 | INDUSIND BANK LTD. | | D | 10,181.000 | 43,198 | 4.243 | 43,198 | 62,981 | | | | (9,199) | | (9,199) | (10,585) | U | 07/27/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y3990B-11-2 | INDUSTRIAL & COMMERCIAL BANK O | | D | 3,912,000.000 | 2,308,080 | 0.590 | 2,308,080 | 3,068,201 | | 98,507 | | (608,354) | | (608,354) | 2,996 | U | 09/22/2011 |
| Y3994L-10-8 | INDUSTRIAL BANK OF KOREA | | D | 10,490.000 | 113,827 | 10.851 | 113,827 | 162,874 | | | | (44,208) | | (44,208) | (4,839) | U | 07/11/2011 |
| 45666Q-10-2 | INFORMATICA CORP. | | | 6,841.000 | 252,638 | 36.930 | 252,638 | 361,485 | | | | (108,847) | | (108,847) | | L | 12/21/2011 |
| Y4082C-13-3 | INFOSYS LTD. | | D | 27,524.000 | 1,395,770 | 50.711 | 1,395,770 | 1,740,387 | | 8,398 | | (59,333) | | (59,333) | (285,285) | U | 07/26/2011 |
| Y40805-11-4 | INFRASTRUCTURE DEVELOPMENT FI | | D | 63,085.000 | 109,011 | 1.728 | 109,011 | 190,163 | | | | (50,499) | | (50,499) | (30,653) | U | 11/18/2011 |
| 457153-10-4 | INGRAM MICRO INC. (CL A) | | | 9,668.000 | 175,861 | 18.190 | 175,861 | 181,286 | | | | (5,426) | | (5,426) | | L | 08/10/2011 |
| Y4084K-10-9 | INOTERA MEMORIES INC. | | D | 102,000.000 | 16,932 | 0.166 | 16,932 | 14,817 | | | | 2,433 | 35,603 | (33,170) | (1,288) | U | 07/11/2011 |
| 458118-10-6 | INTEGRATED DEVICE TECHNOLOGY I | | | 9,174.000 | 50,090 | 5.460 | 50,090 | 76,570 | | | | (26,480) | | (26,480) | | L | 06/20/2011 |
| 459044-10-3 | INTERNATIONAL BANCSHARES COR | | | 3,506.000 | 64,283 | 18.335 | 64,283 | 55,654 | | 666 | | 8,629 | | 8,629 | | L | 09/15/2011 |
| Y39128-14-8 | INTERNATIONAL NICKEL INDONESIA | | D | 162,500.000 | 55,250 | 0.340 | 55,250 | 82,830 | | 2,936 | | (28,136) | | (28,136) | (671) | U | 09/22/2011 |
| 460254-10-5 | INTERNATIONAL RECTIFIER CORP. | | | 4,306.000 | 83,623 | 19.420 | 83,623 | 130,058 | | | | (46,435) | | (46,435) | | L | 11/11/2011 |
| 460335-20-1 | INTERNATIONAL SPEEDWAY CORP. | | | 1,795.000 | 45,503 | 25.350 | 45,503 | 49,347 | | 213 | | (3,843) | | (3,843) | | L | 11/11/2011 |
| 46069S-10-9 | INTERSIL CORP. CL A | | | 8,403.000 | 87,727 | 10.440 | 87,727 | 117,350 | | 1,690 | | (29,623) | | (29,623) | | L | 12/21/2011 |
| G49204-10-3 | INTIME DEPARTMENT STORE (GROU | | D | 61,000.000 | 62,464 | 1.024 | 62,464 | 104,424 | | 957 | | (42,165) | | (42,165) | 204 | U | 07/11/2011 |
| 46121Y-10-2 | INTREPID POTASH INC. | | | 3,424.000 | 77,485 | 22.630 | 77,485 | 104,104 | | | | (26,619) | | (26,619) | | L | 09/15/2011 |
| S64599-30-1 | INVENTEC CORP. | | D | 160,000.000 | 58,720 | 0.367 | 58,720 | 76,844 | | 2,963 | | (16,139) | | (16,139) | (2,328) | U | 11/18/2011 |
| Y41763-10-6 | IOI CORP. BHD | | D | 208,400.000 | 353,655 | 1.697 | 353,655 | 388,204 | | 11,364 | | (27,152) | | (27,152) | (10,671) | U | 09/22/2011 |
| S68906-03-1 | IRPC PUBLIC CO LTD THB1(ALIEN MK | | D | 644,600.000 | 83,153 | 0.129 | 83,153 | 105,550 | | 3,461 | | (47,106) | | (47,106) | (4,295) | U | 01/26/2011 |
| Y4211T-17-1 | ITC LTD | | D | 143,893.000 | 545,498 | 3.791 | 545,498 | 652,144 | | | | (243) | | (243) | (106,402) | U | 11/18/2011 |
| 465741-10-6 | ITRON INC | | | 2,547.000 | 91,106 | 35.770 | 91,106 | 136,609 | | | | (45,503) | | (45,503) | | L | 08/10/2011 |
| 450911-20-1 | ITT CORP | | | 6,011.000 | 116,193 | 19.330 | 116,193 | 119,936 | | | | (3,743) | | (3,743) | | L | 12/13/2011 |
| 45068B-10-9 | ITT EDUCATIONAL SERVICES INC. | | | 1,232.000 | 70,088 | 56.890 | 70,088 | 91,015 | | | | (20,927) | | (20,927) | | L | 05/16/2011 |
| 46581@-10-8 | IVANS INC. | | | 21,355.000 | 302,793 | 14.179 | 302,793 | 1 | | 256,260 | | (9,396) | | (9,396) | | A | 05/21/2002 |
| 445658-10-7 | J.B. HUNT TRANSPORT SERVICES IN | | | 5,711.000 | 257,395 | 45.070 | 257,395 | 260,646 | | 1,443 | | (3,252) | | (3,252) | | L | 11/11/2011 |
| 426281-10-1 | JACK HENRY & ASSOCIATES INC. | | | 5,518.000 | 185,460 | 33.610 | 185,460 | 174,773 | | 1,649 | | 10,687 | | 10,687 | | L | 11/11/2011 |
| Y42539-11-7 | JAIPRAKASH ASSOCIATES LTD. | | D | 64,884.000 | 62,354 | 0.961 | 62,354 | 108,225 | | 524 | | (28,579) | | (28,579) | (17,293) | U | 11/18/2011 |
| 47102X-10-5 | JANUS CAPITAL GROUP INC. | | | 12,216.000 | 77,083 | 6.310 | 77,083 | 79,591 | | | | (2,508) | | (2,508) | | L | 12/13/2011 |
| S62422-60-5 | JARDINE CYCLE & CARRIAGE LTD. | | D | 7,000.000 | 259,777 | 37.111 | 259,777 | 204,474 | | 7,000 | | 62,299 | | 62,299 | (2,512) | U | 12/09/2010 |
| 472319-10-2 | JEFFERIES GROUP INC. | | | 9,376.000 | 128,920 | 13.750 | 128,920 | 200,293 | | 1,280 | | (71,373) | | (71,373) | | L | 09/15/2011 |
| 477143-10-1 | JETBLUE AIRWAYS CORP. | | | 12,899.000 | 67,075 | 5.200 | 67,075 | 75,701 | | | | (8,627) | | (8,627) | | L | 11/11/2011 |
| S60055-04-3 | JIANGSU EXPRESSWAY CO. LTD. | | D | 76,000.000 | 69,996 | 0.921 | 69,996 | 80,990 | | 2,887 | | (12,939) | | (12,939) | 95 | U | 11/18/2011 |
| S60003-05-0 | JIANGXI COPPER CO. LTD. | | D | 91,000.000 | 196,651 | 2.161 | 196,651 | 279,474 | | 5,030 | | (93,501) | | (93,501) | 455 | U | 09/22/2011 |
| S67268-16-9 | JINDAL STEEL & POWER LTD. | | D | 23,992.000 | 204,700 | 8.532 | 204,700 | 340,989 | | 773 | | (80,394) | | (80,394) | (55,895) | U | 07/26/2011 |
| 968223-20-6 | JOHN WILEY & SONS INC. (CL A) | | | 2,934.000 | 130,270 | 44.400 | 130,270 | 148,583 | 587 | 1,099 | | (18,314) | | (18,314) | | L | 11/11/2011 |
| S64744-94-9 | JOLLIBEE FOODS CORP. | | D | 25,880.000 | 53,365 | 2.062 | 53,365 | 53,778 | | 422 | | 1,168 | | 1,168 | (260) | U | 07/11/2011 |
| 48020Q-10-7 | JONES LANG LASALLE INC | | | 2,718.000 | 166,505 | 61.260 | 166,505 | 251,741 | | 408 | | (85,236) | | (85,236) | | L | 09/15/2011 |
| S61016-40-8 | JSW STEEL LTD. | | D | 5,756.000 | 54,964 | 9.549 | 54,964 | 113,159 | | | | (39,646) | | (39,646) | (18,549) | U | 07/26/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| S67281-02-2 | KALBE FARMA | | D | 291,000.000 | 109,125 | 0.375 | 109,125 | 102,956 | | 1,831 | | 12,897 | | 12,897 | (548) | U | 09/22/2011 |
| S66834-49-0 | KANGWON LAND INC. | | D | 6,050.000 | 142,847 | 23.611 | 142,847 | 143,330 | | | | 3,697 | | 3,697 | (4,180) | U | 03/25/2011 |
| 485170-30-2 | KANSAS CITY SOUTHERN | | | 7,074.000 | 481,103 | 68.010 | 481,103 | 389,071 | | | | 92,032 | | 92,032 | | L | 12/21/2011 |
| Y86219-11-3 | KASIKORNBANK PUBLIC CO LTD SHS | | D | 114,600.000 | 452,212 | 3.946 | 452,212 | 467,733 | | 6,204 | | (1,505) | | (1,505) | (19,014) | U | 06/16/2011 |
| Y458AB-10-7 | KB FINANCIAL GROUP INC. | | D | 22,896.000 | 721,476 | 31.511 | 721,476 | 1,155,217 | | | | (401,835) | | (401,835) | (31,907) | U | 09/22/2011 |
| 48666K-10-9 | KB HOME | | | 4,454.000 | 29,931 | 6.720 | 29,931 | 50,125 | | 557 | | (20,194) | | (20,194) | | L | 05/16/2011 |
| 48242W-10-6 | KBR INC. | | | 9,527.000 | 265,517 | 27.870 | 265,517 | 343,315 | 476 | 953 | | (77,797) | | (77,797) | | L | 06/08/2011 |
| S64909-17-9 | KCC CORP. | | D | 241.000 | 59,727 | 247.831 | 59,727 | 78,451 | | 186 | | (16,430) | | (16,430) | (2,294) | U | 01/26/2011 |
| 488401-10-0 | KEMPER CORP. | | | 3,165.000 | 92,450 | 29.210 | 92,450 | 93,188 | | 1,346 | | (738) | | (738) | | L | 11/11/2011 |
| 489170-10-0 | KENNAMETAL INC | | | 5,147.000 | 187,968 | 36.520 | 187,968 | 208,374 | | 1,307 | | (20,405) | | (20,405) | | L | 09/15/2011 |
| Y4722Z-12-0 | KEPPEL CORP. LTD. | | D | 92,000.000 | 648,600 | 7.050 | 648,600 | 686,724 | | 29,693 | | (82,261) | | (82,261) | (10,444) | U | 11/18/2011 |
| V87778-10-2 | KEPPEL LAND LTD. | | D | 47,000.000 | 77,550 | 1.650 | 77,550 | 162,248 | | 5,682 | | (86,236) | | (86,236) | (2,720) | U | 09/22/2011 |
| G52440-10-7 | KERRY PROPERTIES LTD. | | D | 45,000.000 | 148,725 | 3.305 | 148,725 | 228,987 | | 4,612 | | (76,604) | | (76,604) | 241 | U | 11/18/2011 |
| S62194-35-2 | KGI SECURITIES CO. LTD. | | D | 195,722.000 | 69,873 | 0.357 | 69,873 | 104,020 | | 2,173 | | (33,239) | | (33,239) | (3,948) | U | 09/22/2011 |
| Y47601-10-2 | KIA MOTORS CORP. | | D | 15,210.000 | 880,659 | 57.900 | 880,659 | 792,663 | | | | 111,862 | | 111,862 | (23,865) | U | 07/11/2011 |
| S64913-18-9 | KINGBOARD CHEMICAL HOLDINGS L | | D | 39,000.000 | 115,479 | 2.961 | 115,479 | 204,528 | | 4,885 | | (115,112) | | (115,112) | 191 | U | 09/22/2011 |
| S66878-72-9 | KINSUS INTERCONNECT TECHNOLO | | D | 17,000.000 | 45,135 | 2.655 | 45,135 | 55,931 | | 1,406 | | (9,519) | | (9,519) | (2,231) | U | 01/26/2011 |
| 497266-10-6 | KIRBY CORP. | | | 3,559.000 | 234,325 | 65.840 | 234,325 | 195,074 | | | | 39,251 | | 39,251 | | L | 12/21/2011 |
| Y48406-10-5 | KOREA ELECTRIC POWER CORP. | | D | 15,950.000 | 353,755 | 22.179 | 353,755 | 410,150 | | | | (44,413) | | (44,413) | (11,982) | U | 03/25/2011 |
| S64950-42-1 | KOREA EXCHANGE BANK | | D | 16,250.000 | 103,675 | 6.380 | 103,675 | 162,306 | | 18,676 | | (53,790) | | (53,790) | (4,841) | U | 07/11/2011 |
| Y48861-10-1 | KOREA GAS CORP. | | D | 1,440.000 | 52,125 | 36.198 | 52,125 | 57,325 | | | | (3,524) | | (3,524) | (1,676) | U | 01/26/2011 |
| Y2097Q-10-5 | KOREA INVESTMENT HOLDINGS CO. | | D | 2,590.000 | 80,106 | 30.929 | 80,106 | 110,966 | | 1,363 | | (27,615) | | (27,615) | (3,245) | U | 01/26/2011 |
| Y49212-10-6 | KOREA KUMHO PETROCHEMICAL CO | | D | 600.000 | 87,240 | 145.400 | 87,240 | 137,413 | | | | (38,836) | | (38,836) | (11,337) | U | 07/11/2011 |
| Y4871N-10-0 | KOREA LIFE INSURANCE CO. LTD. | | D | 10,680.000 | 68,608 | 6.424 | 68,608 | 76,430 | | 1,847 | | (5,597) | | (5,597) | (2,225) | U | 03/25/2011 |
| S64954-28-2 | KOREA ZINC CO. LTD. | | D | 537.000 | 141,709 | 263.890 | 141,709 | 148,688 | | | | (2,630) | | (2,630) | (4,348) | U | 01/26/2011 |
| Y4936S-10-2 | KOREAN AIR LINES CO. LTD. | | D | 2,309.000 | 87,190 | 37.761 | 87,190 | 161,091 | | | | (68,472) | | (68,472) | (5,429) | U | 07/11/2011 |
| 500643-20-0 | KORN/FERRY INTERNATIONAL | | | 3,018.000 | 51,487 | 17.060 | 51,487 | 53,372 | | | | (1,885) | | (1,885) | | L | 09/15/2011 |
| Y4964H-14-3 | KOTAK MAHINDRA BANK LTD. | | D | 17,411.000 | 141,726 | 8.140 | 141,726 | 183,216 | | | | (11,457) | | (11,457) | (30,033) | U | 07/26/2011 |
| S65183-69-1 | KP CHEMICAL CORP. | | D | 3,100.000 | 38,077 | 12.283 | 38,077 | 69,429 | | | | (25,624) | | (25,624) | (5,728) | U | 07/11/2011 |
| S64928-38-5 | KRUNG THAI BNK LTD THB5.15(ALIEN | | D | 208,700.000 | 98,506 | 0.472 | 98,506 | 112,805 | | 2,706 | | (14,218) | | (14,218) | (3,594) | U | 11/18/2011 |
| Y4989M-10-1 | KT CORP. | | D | 3,840.000 | 118,833 | 30.946 | 118,833 | 151,625 | | | | (28,358) | | (28,358) | (4,434) | U | 01/26/2011 |
| Y49904-10-8 | KT&G CORP. | | D | 6,884.000 | 486,423 | 70.660 | 486,423 | 378,882 | | | | 119,578 | | 119,578 | (12,036) | U | 07/11/2011 |
| Y47153-10-4 | KUALA LUMPUR KEPONG BHD | | D | 29,600.000 | 220,402 | 7.446 | 220,402 | 205,647 | | 3,753 | | 18,278 | | 18,278 | (6,687) | U | 11/18/2011 |
| S63400-78-2 | KUNLUN ENERGY CO. LTD. | | D | 146,000.000 | 207,904 | 1.424 | 207,904 | 211,896 | | 2,486 | | (17,838) | | (17,838) | 207 | U | 11/18/2011 |
| G53224-10-4 | KWG PROPERTY HOLDING LTD. | | D | 83,000.000 | 27,971 | 0.337 | 27,971 | 69,223 | | 1,290 | | (35,355) | | (35,355) | 72 | U | 07/11/2011 |
| Y54850-10-5 | LAFARGE MALAYAN CEMENT BHD | | D | 26,500.000 | 65,826 | 2.484 | 65,826 | 64,588 | 504 | 2,285 | | 2,834 | | 2,834 | (1,959) | U | 09/22/2011 |
| 512807-10-8 | LAM RESEARCH CORP. | | | 7,703.000 | 285,165 | 37.020 | 285,165 | 361,977 | | | | (76,812) | | (76,812) | | L | 11/11/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 512815-10-1 | LAMAR ADVERTISING CO. CL A | | | 3,645.000 | 100,238 | 27.500 | 100,238 | 100,141 | | | | 96 | | 96 | | L | 09/15/2011 |
| 513847-10-3 | LANCASTER COLONY CORP | | | 1,202.000 | 83,347 | 69.340 | 83,347 | 73,903 | | 1,109 | | 9,444 | | 9,444 | | L | 11/11/2011 |
| 515098-10-1 | LANDSTAR SYSTEM INC. | | | 2,869.000 | 137,482 | 47.920 | 137,482 | 131,967 | | 279 | | 5,515 | | 5,515 | | L | 11/11/2011 |
| Y52144-10-5 | LARGAN PRECISION CO. LTD. | | D | 6,000.000 | 112,716 | 18.786 | 112,716 | 151,184 | | 2,243 | | (37,012) | | (37,012) | (6,061) | U | 01/26/2011 |
| Y5217N-15-9 | LARSEN & TOUBRO LIMITED | | D | 13,223.000 | 241,214 | 18.242 | 241,214 | 530,600 | | 4,225 | | (202,410) | | (202,410) | (86,976) | U | 07/26/2011 |
| S65092-55-3 | LCY CHEMICAL CORP. | | D | 30,000.000 | 43,200 | 1.440 | 43,200 | 69,407 | | 2,507 | | (21,722) | | (21,722) | (2,526) | U | 11/18/2011 |
| S66937-72-3 | LEE & MAN PAPER MANUFACTURING | | D | 109,000.000 | 35,207 | 0.323 | 35,207 | 38,607 | | 1,741 | | 1,688 | 44,568 | (42,880) | 106 | U | 11/18/2011 |
| 52602E-10-2 | LENDER PROCESSING SERVICES IN | | | 5,500.000 | 82,885 | 15.070 | 82,885 | 80,118 | | 1,541 | | 2,767 | 75,992 | (73,225) | | L | 12/13/2011 |
| 526107-10-7 | LENNOX INTERNATIONAL INC. | | | 3,231.000 | 109,046 | 33.750 | 109,046 | 145,578 | 582 | 1,012 | | (36,532) | | (36,532) | | L | 12/13/2011 |
| Y5257Y-10-7 | LENOVO GROUP LTD. | | D | 384,000.000 | 258,048 | 0.672 | 258,048 | 261,955 | | 4,262 | | 14,867 | | 14,867 | 334 | U | 09/22/2011 |
| S63469-24-1 | LG CHEM LTD PRF | | D | 516.000 | 48,151 | 93.316 | 48,151 | 70,380 | | | | (20,116) | | (20,116) | (2,113) | U | 03/09/2011 |
| Y5274Y-15-5 | LG CHEM LTD. | | D | 2,942.000 | 1,367,803 | 464.923 | 1,367,803 | 1,061,080 | | | | 337,753 | | 337,753 | (31,030) | U | 01/26/2011 |
| Y5274Y-10-6 | LG CORP. | | D | 6,158.000 | 328,215 | 53.299 | 328,215 | 491,396 | | | | (147,991) | | (147,991) | (15,189) | U | 07/11/2011 |
| Y5255T-10-0 | LG DISPLAY CO. LTD. | | D | 14,860.000 | 316,028 | 21.267 | 316,028 | 312,931 | | | | 12,247 | 216,927 | (204,680) | (9,151) | U | 01/26/2011 |
| Y5275H-17-7 | LG ELECTRONICS INC. | | D | 5,982.000 | 386,341 | 64.584 | 386,341 | 401,187 | | | | (3,114) | 243,078 | (246,192) | (11,732) | U | 01/26/2011 |
| Y5275R-10-0 | LG HOUSEHOLD & HEALTH CARE LT | | D | 550.000 | 232,748 | 423.179 | 232,748 | 197,096 | | | | 41,328 | | 41,328 | (5,676) | U | 03/25/2011 |
| SB39Z8-G8-5 | LG INNOTEK CO. LTD. | | D | 517.000 | 30,428 | 58.854 | 30,428 | 33,795 | | | | (2,379) | 31,345 | (33,724) | (988) | U | 01/26/2011 |
| S62909-02-3 | LG UPLUS CORP. | | D | 14,510.000 | 93,212 | 6.424 | 93,212 | 83,287 | | | | 13,393 | | 13,393 | (3,467) | U | 07/11/2011 |
| G5485F-14-4 | LI & FUNG LTD. | | D | 366,000.000 | 677,832 | 1.852 | 677,832 | 695,022 | | 20,681 | | (64,516) | 335,815 | (400,331) | 1,272 | L | 09/22/2011 |
| G5496K-10-8 | LI NING CO. LTD. | | D | 45,000.000 | 35,730 | 0.794 | 35,730 | 37,759 | | 2,022 | | 29,542 | 89,071 | (59,529) | 3,735 | U | 11/18/2011 |
| 531172-10-4 | LIBERTY PROPERTY TRUST | | | 7,446.000 | 229,932 | 30.880 | 229,932 | 256,337 | 3,537 | 6,480 | | (26,404) | | (26,404) | | L | 12/21/2011 |
| S61010-26-0 | LIC HOUSING FINANCE LTD. | | D | 18,297.000 | 76,353 | 4.173 | 76,353 | 88,784 | | | | 2,123 | | 2,123 | (14,554) | U | 07/26/2011 |
| 53217R-20-7 | LIFE TIME FITNESS INC. | | | 2,770.000 | 129,498 | 46.750 | 129,498 | 103,688 | | | | 25,810 | | 25,810 | | L | 12/21/2011 |
| 53219L-10-9 | LIFEPOINT HOSPITALS COMMO | | | 3,013.000 | 111,933 | 37.150 | 111,933 | 124,137 | | | | (12,204) | | (12,204) | | L | 08/10/2011 |
| G54856-10-2 | LIFESTYLE INTERNATIONAL HOLDIN | | D | 37,500.000 | 82,650 | 2.204 | 82,650 | 96,299 | | 1,791 | | (9,667) | | (9,667) | 91 | U | 11/18/2011 |
| 532791-10-0 | LINCARE HOLDINGS INC. | | | 5,571.000 | 143,230 | 25.710 | 143,230 | 168,164 | | 2,170 | | (24,933) | | (24,933) | | L | 08/10/2011 |
| 533900-10-6 | LINCOLN ELECTRIC HOLDINGS INC. | | | 5,394.000 | 211,013 | 39.120 | 211,013 | 198,104 | 917 | 1,565 | | 12,910 | | 12,910 | | L | 09/15/2011 |
| Y5281M-11-1 | LINK REAL ESTATE INVESTMENT TR | | D | 142,000.000 | 515,460 | 3.630 | 515,460 | 453,769 | 10,355 | 13,572 | | 62,363 | | 62,363 | 471 | L | 11/18/2011 |
| Y5313K-10-9 | LITE-ON TECHNOLOGY CORP. | | D | 130,630.000 | 147,873 | 1.132 | 147,873 | 170,913 | | 9,996 | | (19,265) | | (19,265) | (6,295) | U | 11/18/2011 |
| 501889-20-8 | LKQ CORP | | | 9,462.000 | 284,617 | 30.080 | 284,617 | 250,832 | | | | 33,785 | | 33,785 | | L | 12/21/2011 |
| G5635P-10-9 | LONGFOR PROPERTIES CO. LTD. | | D | 84,026.000 | 94,865 | 1.129 | 94,865 | 106,967 | | 1,246 | | (21,240) | | (21,240) | 102 | U | 11/18/2011 |
| G5636C-10-7 | LONKING HOLDINGS LTD. | | D | 130,000.000 | 43,810 | 0.337 | 43,810 | 73,649 | | 2,365 | | (25,689) | | (25,689) | 128 | U | 09/22/2011 |
| S65354-32-6 | LOTTE CONFECTIONERY CO. LTD. | | D | 26.000 | 38,526 | 1,481.770 | 38,526 | 33,179 | | | | 6,317 | | 6,317 | (970) | U | 01/26/2011 |
| Y5346T-11-9 | LOTTE SHOPPING CO. LTD. | | D | 665.000 | 195,979 | 294.706 | 195,979 | 261,316 | | | | (57,631) | | (57,631) | (7,706) | U | 03/09/2011 |
| 546347-10-5 | LOUISIANA-PACIFIC CORP. | | | 8,594.000 | 69,354 | 8.070 | 69,354 | 68,470 | | | | 883 | | 883 | | L | 09/15/2011 |
| Y5274S-10-9 | LS CORP | | D | 1,116.000 | 73,626 | 65.973 | 73,626 | 105,631 | | | | (28,916) | | (28,916) | (3,089) | U | 01/26/2011 |
| S63782-17-1 | LS INDUSTRIAL SYSTEMS CO. LTD. | | D | 971.000 | 56,052 | 57.726 | 56,052 | 71,342 | | | | (13,220) | | (13,220) | (2,069) | U | 03/25/2011 |

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# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| S61437-61-2 | LUPIN LTD. | | D | 9,288.000 | 78,214 | 8.421 | 78,214 | 97,273 | | | | (3,114) | | (3,114) | (15,945) | U | 07/26/2011 |
| 552676-10-8 | M.D.C. HOLDINGS INC. | | | 2,314.000 | 40,796 | 17.630 | 40,796 | 55,367 | | 1,066 | | (14,572) | | (14,572) | | L | 09/15/2011 |
| S66008-79-8 | MAANSHAN IRON & STEEL CO. LTD. | | D | 114,000.000 | 36,594 | 0.321 | 36,594 | 57,770 | | 695 | | (20,647) | | (20,647) | 146 | U | 09/22/2011 |
| 554382-10-1 | MACERICH CO. | | | 8,415.000 | 425,799 | 50.600 | 425,799 | 431,602 | | 8,534 | | (5,803) | | (5,803) | | L | 12/13/2011 |
| 554489-10-4 | MACK-CALI REALTY CORP. | | | 5,573.000 | 148,743 | 26.690 | 148,743 | 188,230 | | 4,554 | | (39,487) | | (39,487) | | L | 12/21/2011 |
| S65741-01-9 | MACRONIX INTERNATIONAL CO. LTD. | | D | 216,000.000 | 86,400 | 0.400 | 86,400 | 112,009 | | 9,711 | | (30,010) | 34,272 | (64,282) | (4,243) | U | 09/22/2011 |
| S61001-86-3 | MAHINDRA & MAHINDRA LTD. | | D | 19,651.000 | 252,751 | 12.862 | 252,751 | 318,926 | | | | (13,896) | | (13,896) | (52,278) | U | 07/26/2011 |
| Y54671-10-5 | MALAYAN BANKING BHD | | D | 216,900.000 | 587,148 | 2.707 | 587,148 | 601,153 | | 28,098 | | 6,784 | | 6,784 | (15,434) | U | 11/18/2011 |
| S61881-93-4 | MALAYSIA AIRPORTS HOLDINGS BHD | | D | 27,300.000 | 49,959 | 1.830 | 49,959 | 57,604 | | 514 | | (5,236) | | (5,236) | (2,410) | U | 11/18/2011 |
| Y54195-10-5 | MALAYSIA MARINE & HEAVY ENGINE | | D | 32,500.000 | 58,013 | 1.785 | 58,013 | 86,430 | | 434 | | (24,081) | | (24,081) | (4,336) | U | 11/18/2011 |
| Y5762B-10-5 | MANDO CORP. | | D | 570.000 | 101,927 | 178.820 | 101,927 | 78,010 | | | | 26,232 | | 26,232 | (2,315) | U | 03/09/2011 |
| Y5764J-14-8 | MANILA ELECTRIC CO. | | D | 18,030.000 | 101,797 | 5.646 | 101,797 | 85,782 | | 2,513 | | 6,294 | | 6,294 | (342) | U | 07/11/2011 |
| 56418H-10-0 | MANPOWERGROUP | | | 5,296.000 | 189,332 | 35.750 | 189,332 | 322,649 | | 3,951 | | (133,317) | | (133,317) | | L | 12/21/2011 |
| 564563-10-4 | MANTECH INTERNATIONAL CORP. CL | | | 1,470.000 | 45,923 | 31.240 | 45,923 | 60,171 | | 1,053 | | (14,248) | | (14,248) | | L | 11/11/2011 |
| 573284-10-6 | MARTIN MARIETTA MATERIALS INC. | | | 2,938.000 | 221,555 | 75.410 | 221,555 | 252,816 | | 3,295 | | (31,262) | | (31,262) | | L | 12/21/2011 |
| S66337-12-2 | MARUTI SUZUKI INDIA LTD. | | D | 4,198.000 | 72,730 | 17.325 | 72,730 | 95,985 | | 361 | | (11,687) | | (11,687) | (11,568) | U | 11/18/2011 |
| 574795-10-0 | MASIMO CORP. | | | 4,020.000 | 75,114 | 18.685 | 75,114 | 116,964 | | | | (41,851) | | (41,851) | | L | 12/21/2011 |
| 577128-10-1 | MATTHEWS INTERNATIONAL CORP. | | | 1,888.000 | 59,340 | 31.430 | 59,340 | 70,319 | | 300 | | (10,979) | | (10,979) | | L | 09/15/2011 |
| Y58460-10-9 | MAXIS BHD | | D | 132,400.000 | 228,920 | 1.729 | 228,920 | 226,641 | 2,512 | 10,751 | | 6,313 | | 6,313 | (4,859) | U | 11/18/2011 |
| 552690-10-9 | MDU RESOURCES GROUP INC. | | | 11,939.000 | 256,211 | 21.460 | 256,211 | 274,240 | 1,946 | 3,621 | | (18,029) | | (18,029) | | L | 12/13/2011 |
| Y5945U-10-3 | MEDIATEK INC. | | D | 66,000.000 | 607,860 | 9.210 | 607,860 | 718,660 | | 33,320 | | (82,141) | 178,129 | (260,270) | (32,452) | U | 11/18/2011 |
| 584690-30-9 | MEDICIS PHARMACEUTICAL CORP. | | | 4,083.000 | 135,760 | 33.250 | 135,760 | 148,860 | 327 | 573 | | (13,100) | | (13,100) | | L | 12/21/2011 |
| 58502B-10-6 | MEDNAX INC. | | | 3,155.000 | 227,192 | 72.010 | 227,192 | 233,438 | | | | (6,246) | | (6,246) | | L | 12/21/2011 |
| Y1822Y-10-2 | MEGA FINANCIAL HOLDING CO. LTD. | | D | 513,900.000 | 427,051 | 0.831 | 427,051 | 377,476 | | 12,285 | | 50,169 | | 50,169 | (14,440) | U | 11/18/2011 |
| 552715-10-4 | MEMC ELECTRONIC MATERIALS | | | 14,854.000 | 58,525 | 3.940 | 58,525 | 56,949 | | | | 1,576 | | 1,576 | | L | 12/21/2011 |
| 587200-10-6 | MENTOR GRAPHICS CORP. | | | 5,891.000 | 79,882 | 13.560 | 79,882 | 87,353 | | | | (7,471) | | (7,471) | | L | 05/16/2011 |
| 589400-10-0 | MERCURY GENERAL CORP. | | | 2,300.000 | 104,926 | 45.620 | 104,926 | 93,898 | | 3,543 | | 11,028 | | 11,028 | | L | 12/13/2011 |
| 589433-10-1 | MEREDITH CORP | | | 2,319.000 | 75,715 | 32.650 | 75,715 | 72,719 | | 1,993 | | 2,996 | | 2,996 | | L | 08/10/2011 |
| SB42SR-M0-5 | METALLURGICAL CORP. OF CHINA LT | | D | 195,000.000 | 44,265 | 0.227 | 44,265 | 63,773 | | 575 | | (19,855) | | (19,855) | 93 | U | 11/18/2011 |
| S65144-42-0 | METROPOLITAN BANK & TRUST CO. | | D | 52,550.000 | 81,400 | 1.549 | 81,400 | 83,983 | | 791 | | (1,904) | | (1,904) | (305) | U | 11/18/2011 |
| 592688-10-5 | METTLER-TOLEDO INTERNATIONAL I | | | 2,009.000 | 296,749 | 147.710 | 296,749 | 346,730 | | | | (49,980) | | (49,980) | | L | 09/15/2011 |
| 594901-10-0 | MICROS SYSTEMS INC | | | 5,058.000 | 235,602 | 46.580 | 235,602 | 246,629 | | | | (11,027) | | (11,027) | | L | 11/11/2011 |
| 602720-10-4 | MINE SAFETY APPLIANCES CO. | | | 2,104.000 | 69,684 | 33.120 | 69,684 | 73,950 | | 1,244 | | (4,265) | | (4,265) | | L | 09/15/2011 |
| 603158-10-6 | MINERALS TECHNOLOGIES INC. | | | 1,129.000 | 63,822 | 56.530 | 63,822 | 71,037 | | 142 | | (7,214) | | (7,214) | | L | 09/15/2011 |
| S67287-93-8 | MINMETALS RESOURCES LTD. | | D | 104,000.000 | 44,096 | 0.424 | 44,096 | 71,325 | | | | (27,373) | | (27,373) | 144 | U | 09/22/2011 |
| Y6074E-10-0 | MIRAE ASSET SECURITIES CO. LTD. | | D | 1,411.000 | 38,643 | 27.387 | 38,643 | 67,895 | | 796 | | (27,266) | | (27,266) | (1,985) | U | 01/26/2011 |
| S65579-97-1 | MISC BHD | | D | 72,400.000 | 124,962 | 1.726 | 124,962 | 191,179 | | 2,284 | | (59,734) | | (59,734) | (5,891) | U | 09/22/2011 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| S65566-48-1 | MMC CORP. BHD | | D | 51,200.000 | 44,749 | 0.874 | 44,749 | 45,471 | | 424 | | 1,142 | | 1,142 | (1,865) | U | 09/22/2011 |
| 608190-10-4 | MOHAWK INDUSTRIES INC. | | | 3,682.000 | 220,368 | 59.850 | 220,368 | 233,213 | | | | (12,845) | | (12,845) | | L | 12/21/2011 |
| 611742-10-7 | MONSTER WORLDWIDE INC. | | | 8,304.000 | 65,851 | 7.930 | 65,851 | 64,442 | | | | 1,409 | | 1,409 | | L | 12/21/2011 |
| S66094-45-9 | MOTECH INDUSTRIES INC. | | D | 22,549.000 | 39,551 | 1.754 | 39,551 | 69,709 | | 2,448 | | (27,001) | | (27,001) | (3,058) | U | 11/18/2011 |
| 553530-10-6 | MSC INDUSTRIAL DIRECT CO. CL A | | | 2,996.000 | 214,364 | 71.550 | 214,364 | 210,089 | | 1,336 | | 4,274 | | 4,274 | | L | 12/13/2011 |
| 55354G-10-0 | MSCI INC. CL A | | | 7,772.000 | 255,932 | 32.930 | 255,932 | 285,834 | | | | (29,902) | | (29,902) | | L | 12/21/2011 |
| G6320A-10-0 | MSTAR SEMICONDUCTOR INC. | | D | 23,448.000 | 122,352 | 5.218 | 122,352 | 128,191 | | 7,439 | | (2,166) | 62,457 | (64,623) | (3,673) | U | 03/25/2011 |
| Y6146T-10-1 | MTR CORP. LTD. | | D | 90,500.000 | 292,677 | 3.234 | 292,677 | 334,490 | | 6,637 | | (35,557) | | (35,557) | 462 | U | 11/18/2011 |
| Y61448-11-7 | MUNDRA PORT & SPECIAL ECONOMI | | D | 26,488.000 | 60,128 | 2.270 | 60,128 | 93,964 | | | | (18,750) | | (18,750) | (15,087) | U | 11/18/2011 |
| S66214-27-1 | NAN KANG RUBBER TIRE CORP. | | D | 28,630.000 | 42,916 | 1.499 | 42,916 | 42,671 | | 673 | | 712 | | 712 | (1,188) | U | 11/18/2011 |
| Y62061-10-9 | NAN YA PLASTICS CORP. | | D | 302,000.000 | 602,490 | 1.995 | 602,490 | 765,008 | | 38,619 | | (152,984) | | (152,984) | (29,857) | U | 11/18/2011 |
| Y6205K-10-8 | NAN YA PRINTED CIRCUIT BOARD C | | D | 12,330.000 | 25,042 | 2.031 | 25,042 | 41,906 | | 116 | | (15,189) | | (15,189) | (1,470) | U | 11/18/2011 |
| Y62066-10-8 | NANYA TECHNOLOGY CORP. | | D | 94,000.000 | 7,050 | 0.075 | 7,050 | 6,142 | | | | 1,331 | 45,543 | (44,212) | (770) | U | 07/11/2011 |
| 636180-10-1 | NATIONAL FUEL GAS CO. | | | 5,333.000 | 296,408 | 55.580 | 296,408 | 366,373 | 1,893 | 3,539 | | (69,965) | | (69,965) | | L | 12/21/2011 |
| 636518-10-2 | NATIONAL INSTRUMENTS CORP. | | | 6,056.000 | 157,153 | 25.950 | 157,153 | 176,699 | | 1,099 | | (19,546) | | (19,546) | | L | 12/21/2011 |
| 637417-10-6 | NATIONAL RETAIL PROPERTIES INC. | | | 6,649.000 | 175,401 | 26.380 | 175,401 | 167,748 | | | | 7,653 | | 7,653 | | L | 12/21/2011 |
| 62886E-10-8 | NCR CORP. | | | 9,916.000 | 163,217 | 16.460 | 163,217 | 191,500 | | | | (28,283) | | (28,283) | | L | 11/11/2011 |
| Y6258Y-10-4 | NCSOFT CORP. | | D | 1,009.000 | 269,330 | 266.928 | 269,330 | 195,483 | | | | 81,137 | | 81,137 | (7,290) | U | 07/11/2011 |
| V67005-12-0 | NEPTUNE ORIENT LINES LTD. | | D | 60,000.000 | 50,400 | 0.840 | 50,400 | 52,785 | | 2,174 | | 785 | 47,002 | (46,217) | (1,558) | U | 11/18/2011 |
| 64126X-20-1 | NEUSTAR INC. CL A | | | 4,125.000 | 140,951 | 34.170 | 140,951 | 109,068 | | | | 31,884 | | 31,884 | | L | 11/11/2011 |
| Y63084-12-6 | NEW WORLD DEVELOPMENT CO. LT | | D | 232,000.000 | 187,456 | 0.808 | 187,456 | 307,324 | | 10,012 | | (106,928) | 63,148 | (170,076) | 564 | U | 11/18/2011 |
| 649445-10-3 | NEW YORK COMMUNITY BANCORP I | | | 28,122.000 | 347,869 | 12.370 | 347,869 | 443,377 | | 12,399 | | (95,508) | | (95,508) | | L | 12/21/2011 |
| 650111-10-7 | NEW YORK TIMES CO. CL A | | | 7,746.000 | 59,877 | 7.730 | 59,877 | 56,993 | | | | 2,884 | | 2,884 | | L | 09/15/2011 |
| 651587-10-7 | NEWMARKET CORP | | | 716.000 | 141,847 | 198.110 | 141,847 | 124,790 | 512 | 647 | | 17,057 | | 17,057 | | L | 12/13/2011 |
| Y6347M-10-3 | NHN CORP | | D | 2,575.000 | 471,640 | 183.161 | 471,640 | 479,323 | | | | 6,291 | | 6,291 | (13,974) | U | 03/25/2011 |
| G65318-10-0 | NINE DRAGONS PAPER HOLDINGS L | | D | 106,000.000 | 64,130 | 0.605 | 64,130 | 57,194 | | 1,642 | | 25,224 | 112,487 | (87,263) | 6,212 | U | 11/18/2011 |
| SB01CL-C3-6 | NOBLE GROUP LTD | | D | 250,000.000 | 217,750 | 0.871 | 217,750 | 405,187 | | 6,026 | | (198,054) | | (198,054) | (7,434) | U | 11/18/2011 |
| 655663-10-2 | NORDSON CORP. | | | 3,848.000 | 158,461 | 41.180 | 158,461 | 197,636 | 481 | 836 | | (39,175) | | (39,175) | | L | 11/11/2011 |
| 665531-10-9 | NORTHERN OIL & GAS INC. | | | 3,992.000 | 95,728 | 23.980 | 95,728 | 81,509 | | | | 14,220 | | 14,220 | | L | 11/11/2011 |
| Y64153-10-2 | NOVATEK MICROELECTRONICS COR | | D | 32,000.000 | 80,608 | 2.519 | 80,608 | 104,341 | | 4,980 | | (18,858) | | (18,858) | (4,152) | U | 09/22/2011 |
| 67019E-10-7 | NSTAR | | | 6,719.000 | 315,524 | 46.960 | 315,524 | 311,143 | 1,838 | 4,849 | | 4,382 | | 4,382 | | L | 12/21/2011 |
| Y6206E-10-1 | NTPC LTD. | | D | 36,573.000 | 107,707 | 2.945 | 107,707 | 148,838 | | 634 | | (16,733) | | (16,733) | (24,398) | U | 07/26/2011 |
| 67073Y-10-6 | NV ENERGY INC. | | | 14,837.000 | 242,585 | 16.350 | 242,585 | 231,551 | | 4,846 | | 11,034 | | 11,034 | | L | 12/13/2011 |
| 62944T-10-5 | NVR INC. | | | 319.000 | 218,834 | 686.000 | 218,834 | 231,957 | | | | (13,123) | | (13,123) | | L | 12/21/2011 |
| G66897-11-0 | NWS HOLDINGS LTD. | | D | 87,000.000 | 127,977 | 1.471 | 127,977 | 138,559 | | 7,444 | | (3,151) | | (3,151) | 147 | U | 09/22/2011 |
| 675232-10-2 | OCEANEERING INTL INC | | | 6,998.000 | 322,818 | 46.130 | 322,818 | 280,589 | | 3,058 | | 42,229 | | 42,229 | | L | 12/21/2011 |
| S64970-04-9 | OCI CO. LTD. | | D | 1,007.000 | 191,873 | 190.539 | 191,873 | 358,791 | | | | (156,534) | | (156,534) | (10,385) | U | 03/25/2011 |

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# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 676220-10-6 | OFFICE DEPOT INC COMMON | | | 17,145.000 | 36,862 | 2.150 | 36,862 | 77,521 | | | | (40,659) | | (40,659) | | L | 06/08/2011 |
| 670837-10-3 | OGE ENERGY CORP | | | 6,307.000 | 357,670 | 56.710 | 357,670 | 320,286 | | 4,446 | | 37,384 | | 37,384 | | L | 12/21/2011 |
| S61393-62-5 | OIL & NATURAL GAS CORP. LTD. | | D | 49,003.000 | 237,126 | 4.839 | 237,126 | 306,349 | | 809 | | (19,007) | | (19,007) | (50,217) | U | 07/26/2011 |
| 678026-10-5 | OIL STATES INTERNATIONAL INC. | | | 3,242.000 | 247,592 | 76.370 | 247,592 | 235,863 | | | | 11,728 | | 11,728 | | L | 09/15/2011 |
| Y6421B-10-6 | OLAM INTERNATIONAL LTD. | | D | 87,000.000 | 139,200 | 1.600 | 139,200 | 209,947 | | 3,380 | | (63,145) | | (63,145) | (3,839) | U | 11/18/2011 |
| 680223-10-4 | OLD REPUBLIC INTERNATIONAL COR | | | 16,733.000 | 155,115 | 9.270 | 155,115 | 208,162 | | 8,302 | | (53,047) | | (53,047) | | L | 12/21/2011 |
| 680665-20-5 | OLIN CORP. | | | 5,286.000 | 103,870 | 19.650 | 103,870 | 121,441 | | 1,967 | | (17,571) | | (17,571) | | L | 11/11/2011 |
| 681936-10-0 | OMEGA HEALTHCARE INVESTORS | | | 6,571.000 | 127,149 | 19.350 | 127,149 | 135,171 | | 4,794 | | (8,022) | | (8,022) | | L | 11/11/2011 |
| 681904-10-8 | OMNICARE INC | | | 7,228.000 | 249,005 | 34.450 | 249,005 | 224,261 | | 854 | | 24,743 | | 24,743 | | L | 09/15/2011 |
| S66591-16-5 | ORIENT OVERSEAS (INTERNATIONAL | | D | 15,000.000 | 87,585 | 5.839 | 87,585 | 79,123 | | 33,410 | | 1,612 | 54,250 | (52,638) | 153 | U | 09/22/2011 |
| 688239-20-1 | OSHKOSH CORP | | | 5,712.000 | 122,123 | 21.380 | 122,123 | 164,638 | | | | (42,515) | | (42,515) | | L | 11/11/2011 |
| Y64248-20-9 | OVERSEA-CHINESE BANKING CORP. | | D | 161,000.000 | 953,120 | 5.920 | 953,120 | 1,198,489 | | 38,910 | | (251,848) | | (251,848) | (14,741) | L | 09/22/2011 |
| 690732-10-2 | OWENS & MINOR INC. | | | 3,913.000 | 108,742 | 27.790 | 108,742 | 135,877 | | 2,348 | | (27,135) | | (27,135) | | L | 05/16/2011 |
| 695156-10-9 | PACKAGING CORP. OF AMERICA | | | 6,239.000 | 157,472 | 25.240 | 157,472 | 180,538 | 1,248 | 2,339 | | (23,066) | | (23,066) | | L | 11/11/2011 |
| 69840W-10-8 | PANERA BREAD CO. CL A | | | 1,879.000 | 265,785 | 141.450 | 265,785 | 230,066 | | | | 35,718 | | 35,718 | | L | 05/16/2011 |
| 699173-20-9 | PARAMETRIC TECHNOLOGY CORP. C | | | 7,643.000 | 139,561 | 18.260 | 139,561 | 169,212 | | | | (29,651) | | (29,651) | | L | 12/13/2011 |
| S60304-09-4 | PARKSON HOLDINGS BHD | | D | 35,990.000 | 64,242 | 1.785 | 64,242 | 66,517 | | 1,148 | | 3,047 | | 3,047 | (1,721) | U | 11/18/2011 |
| G69370-11-5 | PARKSON RETAIL GROUP LTD. | | D | 92,500.000 | 113,220 | 1.224 | 113,220 | 152,758 | | 2,252 | | (27,840) | | (27,840) | 155 | U | 11/18/2011 |
| 70336T-10-4 | PATRIOT COAL CORP. | | | 6,144.000 | 52,040 | 8.470 | 52,040 | 131,260 | | | | (79,220) | | (79,220) | | L | 09/15/2011 |
| 703481-10-1 | PATTERSON-UTI ENERGY INC | | | 9,758.000 | 194,965 | 19.980 | 194,965 | 266,324 | | 1,415 | | (71,359) | | (71,359) | | L | 09/15/2011 |
| Y6802P-12-0 | PCCW LTD. | | D | 251,000.000 | 84,085 | 0.335 | 84,085 | 98,094 | | 4,815 | | (24,058) | | (24,058) | 98 | U | 11/18/2011 |
| Y6784J-10-0 | PEGATRON CORP. | | D | 110,000.000 | 120,340 | 1.094 | 120,340 | 151,449 | | 4,377 | | (25,767) | | (25,767) | (6,050) | U | 09/22/2011 |
| 709631-10-5 | PENTAIR INC | | | 6,348.000 | 211,325 | 33.290 | 211,325 | 248,147 | | 2,485 | | (36,822) | | (36,822) | | L | 09/15/2011 |
| S67197-64-0 | PERUSAHAAN GAS NEGARA | | D | 692,500.000 | 242,375 | 0.350 | 242,375 | 337,779 | | 10,463 | | (92,943) | | (92,943) | (2,344) | U | 11/18/2011 |
| Y6883Q-10-4 | PETROCHINA CO. LTD. | | D | 1,356,000.000 | 1,735,680 | 1.280 | 1,735,680 | 1,747,073 | | 64,726 | | (36,352) | | (36,352) | 1,616 | U | 09/22/2011 |
| Y6811G-10-3 | PETRONAS CHEMICALS GROUP BHD | | D | 156,382.000 | 305,883 | 1.956 | 305,883 | 305,949 | | 12,042 | | 10,174 | | 10,174 | (10,240) | U | 09/22/2011 |
| S66959-38-8 | PETRONAS DAGANGAN BHD | | D | 15,000.000 | 84,225 | 5.615 | 84,225 | 54,359 | | 3,381 | | 28,812 | | 28,812 | (1,497) | U | 12/09/2010 |
| S67039-72-7 | PETRONAS GAS BHD | | D | 43,000.000 | 206,185 | 4.795 | 206,185 | 182,571 | | 7,383 | | 31,638 | | 31,638 | (8,005) | U | 09/22/2011 |
| 716768-10-6 | PETSMART INC | | | 7,187.000 | 368,621 | 51.290 | 368,621 | 317,196 | | 1,763 | | 51,425 | | 51,425 | | L | 12/21/2011 |
| 718252-10-9 | PHILIPPINE LONG DISTANCE TELEPH | | D | 2,315.000 | 134,407 | 58.059 | 134,407 | 127,530 | | 8,352 | | (420) | | (420) | (131) | U | 12/09/2010 |
| S67284-69-5 | PHISON ELECTRONICS CORP. | | D | 8,000.000 | 48,216 | 6.027 | 48,216 | 47,641 | | 961 | | 1,906 | | 1,906 | (1,911) | U | 01/26/2011 |
| S67062-50-5 | PICC PROPERTY AND CASUALTY CO | | D | 154,000.000 | 208,208 | 1.352 | 208,208 | 226,955 | | 4,735 | | (12,186) | | (12,186) | 240 | U | 09/22/2011 |
| Y69790-10-6 | PING AN INSURANCE GROUP CO-H | | D | 110,500.000 | 723,775 | 6.550 | 723,775 | 1,275,652 | | 8,449 | | (512,353) | | (512,353) | 1,162 | U | 07/11/2011 |
| Y6348Y-15-5 | PIRAMAL HEALTHCARE LTD. | | D | 4,179.000 | 34,640 | 8.289 | 34,640 | 37,997 | | 1,138 | | 2,871 | | 2,871 | (6,228) | U | 07/26/2011 |
| 726505-10-0 | PLAINS EXPLORATION & PRODUCTIO | | | 9,045.000 | 332,132 | 36.720 | 332,132 | 306,818 | | | | 25,314 | | 25,314 | | L | 12/21/2011 |
| 727493-10-8 | PLANTRONICS INC | | | 2,783.000 | 99,186 | 35.640 | 99,186 | 102,582 | | 407 | | (3,396) | | (3,396) | | L | 06/20/2011 |
| 69349H-10-7 | PNM RESOURCES INC. | | | 5,221.000 | 95,179 | 18.230 | 95,179 | 83,504 | | 1,205 | | 11,675 | | 11,675 | | L | 12/21/2011 |

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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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 731068-10-2 | POLARIS INDUSTRIES INC. | | | 4,437.000 | 248,383 | 55.980 | 248,383 | 229,940 | | 1,868 | | 18,443 | | 18,443 | | L | 12/21/2011 |
| S62209-87-9 | POLY (HONG KONG) INVESTMENTS L | | D | 131,000.000 | 56,854 | 0.434 | 56,854 | 90,853 | | 2,454 | | (25,978) | 45,287 | (71,265) | 5,098 | U | 09/22/2011 |
| 73172K-10-4 | POLYCOM INC. | | | 11,521.000 | 187,792 | 16.300 | 187,792 | 307,409 | | | | (119,617) | | (119,617) | | L | 12/21/2011 |
| Y70750-11-5 | POSCO | | D | 4,189.000 | 1,381,796 | 329.863 | 1,381,796 | 1,776,482 | | 7,878 | | (340,377) | | (340,377) | (54,308) | U | 07/11/2011 |
| 737630-10-3 | POTLATCH CORP. | | | 2,662.000 | 82,815 | 31.110 | 82,815 | 94,973 | | 2,835 | | (12,158) | | (12,158) | | L | 12/21/2011 |
| S66961-57-4 | POU CHEN CORP. | | D | 136,000.000 | 111,656 | 0.821 | 111,656 | 125,599 | | 3,815 | | (7,580) | | (7,580) | (4,481) | U | 11/18/2011 |
| Y33549-11-7 | POWER ASSETS HOLDINGS LTD. | | D | 88,000.000 | 608,784 | 6.918 | 608,784 | 576,061 | | 22,176 | | 41,313 | | 41,313 | 593 | U | 11/18/2011 |
| Y7028N-10-5 | POWER GRID CORP. OF INDIA LTD. | | D | 70,491.000 | 132,594 | 1.881 | 132,594 | 173,497 | | 1,916 | | (12,464) | | (12,464) | (28,440) | U | 07/26/2011 |
| Y70810-10-9 | POWERCHIP TECHNOLOGY CORP. | | D | 280,000.000 | 8,120 | 0.029 | 8,120 | 7,342 | | | | 1,013 | 49,829 | (48,816) | (1,308) | U | 03/25/2011 |
| Y7083Y-10-3 | POWERTECH TECHNOLOGY INC. | | D | 45,100.000 | 95,973 | 2.128 | 95,973 | 137,820 | | 4,550 | | (37,862) | | (37,862) | (4,826) | U | 03/25/2011 |
| S66816-69-5 | PPB GROUP BHD | | D | 29,600.000 | 160,225 | 5.413 | 160,225 | 167,227 | | 2,091 | | (1,846) | | (1,846) | (6,499) | U | 11/18/2011 |
| Y7082T-10-5 | PRESIDENT CHAIN STORE CORP. | | D | 37,000.000 | 202,612 | 5.476 | 202,612 | 174,760 | | 4,884 | | 31,881 | | 31,881 | (6,854) | U | 11/18/2011 |
| 743606-10-5 | PROSPERITY BANCSHARES INC | | | 3,054.000 | 123,229 | 40.350 | 123,229 | 134,152 | 596 | 1,009 | | (10,923) | | (10,923) | | L | 12/13/2011 |
| 743674-10-3 | PROTECTIVE LIFE CORP. | | | 5,549.000 | 125,185 | 22.560 | 125,185 | 125,106 | | 2,123 | | 80 | | 80 | | L | 09/15/2011 |
| Y7145P-16-5 | PTT EXPLORATION&PROD FGN | | D | 74,200.000 | 396,302 | 5.341 | 396,302 | 384,153 | | 12,454 | | 20,696 | | 20,696 | (8,408) | U | 01/26/2011 |
| Y594BL-11-4 | PTT GLOBAL CHEMICAL PUBLIC COM | | D | 28,000.000 | 55,244 | 1.973 | 55,244 | 60,396 | | | | (3,841) | | (3,841) | (1,311) | U | 11/18/2011 |
| Y7150W-10-5 | PTT GLOBAL CHEMICAL PUBLIC COM | | D | 88,675.000 | 171,409 | 1.933 | 171,409 | 155,016 | | | | 19,635 | | 19,635 | (3,243) | U | 10/10/2011 |
| Y6883U-11-3 | PTT PLC (ALIEN MKT) | | D | 54,900.000 | 553,337 | 10.079 | 553,337 | 580,411 | | 19,116 | | (5,256) | | (5,256) | (23,028) | U | 01/26/2011 |
| Y71497-11-2 | PUBLIC BANK FGN | | D | 67,400.000 | 299,863 | 4.449 | 299,863 | 273,750 | | 7,043 | | 25,931 | | 25,931 | (5,458) | U | 11/18/2011 |
| 693656-10-0 | PVH CORP. | | | 4,349.000 | 306,561 | 70.490 | 306,561 | 297,538 | | 474 | | 9,023 | | 9,023 | | L | 12/21/2011 |
| Y0003M-10-1 | QISDA CORP. | | D | 120,040.000 | 24,728 | 0.206 | 24,728 | 25,790 | | 1,418 | | 1,731 | 50,189 | (48,458) | (1,782) | U | 09/22/2011 |
| 747277-10-1 | QLOGIC CORP | | | 6,448.000 | 96,720 | 15.000 | 96,720 | 110,657 | | | | (13,937) | | (13,937) | | L | 11/11/2011 |
| Y7174J-10-6 | QUANTA COMPUTER INC. | | D | 160,000.000 | 338,240 | 2.114 | 338,240 | 334,719 | | 15,876 | | 15,647 | | 15,647 | (12,744) | U | 11/18/2011 |
| 74834T-10-3 | QUEST SOFTWARE INC | | | 3,559.000 | 66,197 | 18.600 | 66,197 | 79,288 | | | | (13,091) | | (13,091) | | L | 05/16/2011 |
| 748356-10-2 | QUESTAR CORP | | | 11,536.000 | 229,105 | 19.860 | 229,105 | 199,191 | | 4,861 | | 29,914 | | 29,914 | | L | 12/21/2011 |
| 74837R-10-4 | QUICKSILVER RESOURCES INC | | | 7,598.000 | 50,983 | 6.710 | 50,983 | 103,277 | | | | (52,294) | | (52,294) | | L | 11/11/2011 |
| 750086-10-0 | RACKSPACE HOSTING INC. | | | 6,584.000 | 283,178 | 43.010 | 283,178 | 270,836 | | | | 12,342 | | 12,342 | | L | 12/13/2011 |
| 750438-10-3 | RADIOSHACK CORP. | | | 6,117.000 | 59,396 | 9.710 | 59,396 | 78,752 | | 3,059 | | (19,356) | | (19,356) | | L | 06/28/2011 |
| 751028-10-1 | RALCORP HOLDINGS INC | | | 3,531.000 | 301,901 | 85.500 | 301,901 | 314,322 | | | | (12,422) | | (12,422) | | L | 12/21/2011 |
| Y7187Y-16-5 | RANBAXY LABORATORIES LTD. | | D | 8,029.000 | 59,623 | 7.426 | 59,623 | 97,872 | | | | (22,205) | | (22,205) | (16,043) | U | 07/26/2011 |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | | 6,631.000 | 205,296 | 30.960 | 205,296 | 224,369 | 862 | 1,670 | | (19,073) | | (19,073) | | L | 09/15/2011 |
| 754907-10-3 | RAYONIER INC. REIT | | | 7,713.000 | 344,231 | 44.630 | 344,231 | 339,733 | | 8,570 | | 4,498 | | 4,498 | | L | 12/21/2011 |
| Y7220N-10-1 | REALTEK SEMICONDUCTOR CORP. | | D | 31,260.000 | 46,015 | 1.472 | 46,015 | 50,512 | | 1,794 | | (2,385) | 13,609 | (15,994) | (2,053) | U | 11/18/2011 |
| 756109-10-4 | REALTY INCOME CORP. | | | 8,600.000 | 300,656 | 34.960 | 300,656 | 297,036 | 1,251 | 7,173 | | 3,620 | | 3,620 | | L | 12/21/2011 |
| 758750-10-3 | REGAL BELOIT CORP | | | 2,663.000 | 135,733 | 50.970 | 135,733 | 185,071 | 479 | 883 | | (49,338) | | (49,338) | | L | 12/21/2011 |
| 758849-10-3 | REGENCY CENTERS CORP. | | | 5,769.000 | 217,030 | 37.620 | 217,030 | 256,040 | | 5,054 | | (39,010) | | (39,010) | | L | 12/21/2011 |
| 75886F-10-7 | REGENERON PHARMACEUTICALS IN | | | 4,872.000 | 270,055 | 55.430 | 270,055 | 262,613 | | | | 7,442 | | 7,442 | | L | 12/21/2011 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
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| 758932-10-7 | REGIS CORP. | | | 3,553.000 | 58,802 | 16.550 | 58,802 | 56,224 | | 426 | | 2,578 | | 2,578 | | L | 05/16/2011 |
| 759351-60-4 | REINSURANCE GROUP OF AMERICA I | | | 4,753.000 | 248,344 | 52.250 | 248,344 | 294,175 | | 1,604 | | (45,831) | | (45,831) | | L | 11/11/2011 |
| S61010-82-3 | RELIANCE CAPITAL LTD. | | D | 6,283.000 | 27,765 | 4.419 | 27,765 | 83,616 | | 857 | | (42,145) | | (42,145) | (13,706) | U | 07/26/2011 |
| Y72317-10-3 | RELIANCE COMMUNICATIONS LTD. | | D | 32,918.000 | 42,300 | 1.285 | 42,300 | 75,631 | | 345 | | (20,934) | | (20,934) | (12,397) | U | 07/26/2011 |
| S60996-26-1 | RELIANCE INDUSTRIES LTD. | | D | 83,622.000 | 1,091,100 | 13.048 | 1,091,100 | 1,645,656 | | | | (284,799) | | (284,799) | (269,756) | U | 07/26/2011 |
| S60998-53-1 | RELIANCE INFRASTRUCTURE LTD. | | D | 6,847.000 | 43,896 | 6.411 | 43,896 | 89,062 | | 1,035 | | (30,567) | | (30,567) | (14,599) | U | 07/26/2011 |
| Y7236V-10-5 | RELIANCE POWER LTD. | | D | 37,966.000 | 49,394 | 1.301 | 49,394 | 98,671 | | | | (33,524) | | (33,524) | (15,754) | U | 11/18/2011 |
| 759509-10-2 | RELIANCE STEEL & ALUMINUM CO. | | | 4,826.000 | 234,978 | 48.690 | 234,978 | 248,551 | | 1,633 | | (13,573) | | (13,573) | | L | 12/21/2011 |
| G75004-10-4 | RENHE COMMERCIAL HOLDINGS CO. | | D | 686,000.000 | 75,460 | 0.110 | 75,460 | 127,992 | | 5,052 | | (48,371) | | (48,371) | 179 | U | 07/11/2011 |
| 76009N-10-0 | RENT-A-CENTER INC. | | | 3,859.000 | 142,783 | 37.000 | 142,783 | 119,908 | 617 | 1,175 | | 22,875 | | 22,875 | | L | 11/11/2011 |
| 761152-10-7 | RESMED INC. | | | 9,449.000 | 240,005 | 25.400 | 240,005 | 296,143 | | | | (56,139) | | (56,139) | | L | 09/15/2011 |
| 749941-10-0 | RF MICRO DEVICES INC. | | | 18,404.000 | 99,382 | 5.400 | 99,382 | 111,716 | | | | (12,334) | | (12,334) | | L | 12/21/2011 |
| S62446-75-2 | RHB CAPITAL BHD | | D | 35,000.000 | 82,600 | 2.360 | 82,600 | 95,422 | | 1,968 | | (13,924) | | (13,924) | (3,168) | U | 09/22/2011 |
| S66945-59-3 | RICHTEK TECHNOLOGY CORP. | | D | 9,000.000 | 37,305 | 4.145 | 37,305 | 48,493 | | 2,221 | | (6,041) | 24,330 | (30,371) | (2,852) | U | 07/11/2011 |
| 768573-10-7 | RIVERBED TECHNOLOGY INC. | | | 9,985.000 | 234,648 | 23.500 | 234,648 | 362,582 | | | | (127,935) | | (127,935) | | L | 12/21/2011 |
| 772739-20-7 | ROCK-TENN CO. CL A | | | 4,481.000 | 258,554 | 57.700 | 258,554 | 313,182 | | 1,718 | | (54,629) | | (54,629) | | L | 11/11/2011 |
| 775711-10-4 | ROLLINS INC. | | | 4,101.000 | 91,124 | 22.220 | 91,124 | 82,242 | | 563 | | 8,882 | | 8,882 | | L | 09/15/2011 |
| 779376-10-2 | ROVI CORP. | | | 7,002.000 | 172,109 | 24.580 | 172,109 | 399,320 | | | | (227,210) | | (227,210) | | L | 09/15/2011 |
| 749685-10-3 | RPM INTERNATIONAL INC. | | | 8,494.000 | 208,528 | 24.550 | 208,528 | 194,364 | | 3,326 | | 14,164 | | 14,164 | | L | 12/21/2011 |
| 781258-10-8 | RUDDICK CORP. | | | 3,072.000 | 130,990 | 42.640 | 130,990 | 129,234 | 377 | 590 | | 1,756 | | 1,756 | | L | 12/13/2011 |
| S67484-23-8 | RUENTEX DEVELOPMENT CO. LTD. | | D | 39,880.000 | 42,672 | 1.070 | 42,672 | 55,376 | | 850 | | (11,086) | | (11,086) | (1,619) | U | 11/14/2011 |
| S67584-22-7 | RUENTEX INDUSTRIES LTD. | | D | 29,000.000 | 47,415 | 1.635 | 47,415 | 77,958 | | 887 | | (26,271) | | (26,271) | (2,642) | U | 11/18/2011 |
| Y73650-10-6 | RURAL ELECTRIFICATION CORP. LTD | | D | 19,062.000 | 53,660 | 2.815 | 53,660 | 94,379 | | 1,656 | | (25,249) | | (25,249) | (15,471) | U | 07/26/2011 |
| Y75435-10-0 | S1 CORP. KOREA | | D | 1,027.000 | 51,618 | 50.261 | 51,618 | 52,029 | | | | 1,668 | | 1,668 | (2,080) | U | 07/11/2011 |
| 79377W-10-8 | SAKS INC | | | 9,951.000 | 97,022 | 9.750 | 97,022 | 112,829 | | | | (15,807) | | (15,807) | | L | 06/20/2011 |
| Y7470R-10-9 | SAMSUNG C&T CORP. | | D | 8,006.000 | 473,275 | 59.115 | 473,275 | 556,530 | | | | (66,564) | | (66,564) | (16,691) | U | 07/11/2011 |
| Y7T70U-10-5 | SAMSUNG CARD CO. LTD. | | D | 2,734.000 | 92,322 | 33.768 | 92,322 | 141,997 | | | | (45,230) | | (45,230) | (4,445) | U | 07/11/2011 |
| Y7470U-10-2 | SAMSUNG ELECTRO-MECHANICS CO | | D | 3,815.000 | 257,314 | 67.448 | 257,314 | 292,699 | | | | (26,825) | 156,126 | (182,951) | (8,560) | U | 01/26/2011 |
| S67738-12-0 | SAMSUNG ELECTRONICS CO PRF | | D | 1,267.000 | 733,588 | 578.996 | 733,588 | 739,791 | | 488 | | 15,431 | | 15,431 | (21,634) | U | 01/26/2011 |
| Y74718-10-0 | SAMSUNG ELECTRONICS CO. LTD. | | D | 7,051.000 | 6,475,688 | 918.407 | 6,475,688 | 6,205,214 | | 2,717 | | 451,735 | | 451,735 | (181,262) | U | 03/25/2011 |
| S67652-39-6 | SAMSUNG ENGINEERING CO. LTD. | | D | 1,967.000 | 344,056 | 174.914 | 344,056 | 352,605 | | | | 3,095 | | 3,095 | (11,644) | U | 07/11/2011 |
| S61552-50-1 | SAMSUNG FIRE & MARINE INSURANC | | D | 3,279.000 | 600,585 | 183.161 | 600,585 | 649,993 | | 6,427 | | (35,569) | | (35,569) | (13,839) | U | 09/22/2011 |
| S67722-17-3 | SAMSUNG HEAVY INDUSTRIES CO. L | | D | 10,390.000 | 251,635 | 24.219 | 251,635 | 383,373 | | | | (120,284) | | (120,284) | (11,453) | U | 07/11/2011 |
| Y74860-10-0 | SAMSUNG LIFE INSURANCE CO. LTD. | | D | 3,095.000 | 217,349 | 70.226 | 217,349 | 296,923 | | 4,504 | | (70,448) | | (70,448) | (9,126) | U | 07/11/2011 |
| Y7470T-10-5 | SAMSUNG SDI CO. LTD. | | D | 2,183.000 | 252,979 | 115.886 | 252,979 | 324,769 | | | | (61,437) | | (61,437) | (10,354) | U | 07/11/2011 |
| Y7486Y-10-6 | SAMSUNG SECURITIES CO LTD | | D | 3,371.000 | 144,555 | 42.882 | 144,555 | 258,549 | | 2,981 | | (105,659) | | (105,659) | (8,335) | L | 07/11/2011 |
| Y7470L-10-2 | SAMSUNG TECHWIN CO. LTD. | | D | 2,413.000 | 111,435 | 46.181 | 111,435 | 199,157 | | | | (81,933) | | (81,933) | (5,789) | U | 03/25/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| SB5B23-W2-0 | SANDS CHINA LTD. | | D | 155,600.000 | 439,726 | 2.826 | 439,726 | 329,081 | | | | 96,869 | | 96,869 | 314 | U | 09/22/2011 |
| G78163-10-5 | SANY HEAVY EQUIPMENT INTERNATI | | D | 61,000.000 | 49,715 | 0.815 | 49,715 | 61,538 | | | | (11,944) | | (11,944) | 121 | U | 11/18/2011 |
| S62418-58-7 | SATYAM COMPUTER SERVICES LTD. | | D | 37,907.000 | 46,322 | 1.222 | 46,322 | 74,038 | | | | (15,579) | | (15,579) | (12,136) | U | 07/26/2011 |
| 807066-10-5 | SCHOLASTIC CORP | | | 1,717.000 | 51,458 | 29.970 | 51,458 | 45,475 | | 293 | | 5,984 | | 5,984 | | L | 11/11/2011 |
| 80874P-10-9 | SCIENTIFIC GAMES CORP. | | | 3,787.000 | 36,734 | 9.700 | 36,734 | 36,067 | | | | 667 | | 667 | | L | 09/15/2011 |
| 810186-10-6 | SCOTTS MIRACLE-GRO CO. | | | 2,827.000 | 131,993 | 46.690 | 131,993 | 159,806 | | 2,239 | | (27,813) | | (27,813) | | L | 12/13/2011 |
| 784117-10-3 | SEI INVESTMENTS CO. | | | 9,381.000 | 162,760 | 17.350 | 162,760 | 212,001 | 1,407 | 1,074 | | (49,240) | | (49,240) | | L | 11/11/2011 |
| Y79711-15-9 | SEMBCORP INDUSTRIES LTD. | | D | 63,000.000 | 189,630 | 3.010 | 189,630 | 230,164 | | 8,394 | | (58,778) | | (58,778) | (2,733) | U | 11/18/2011 |
| Y8231K-10-2 | SEMBCORP MARINE LTD. | | D | 55,000.000 | 160,050 | 2.910 | 160,050 | 210,394 | | 14,497 | | (64,150) | | (64,150) | (3,574) | U | 11/18/2011 |
| Y7142G-15-0 | SEMEN GRESIK (PERSERO) | | D | 189,000.000 | 238,707 | 1.263 | 238,707 | 205,077 | | 5,220 | | 41,873 | | 41,873 | (1,309) | U | 11/18/2011 |
| G8020E-10-1 | SEMICONDUCTOR MANUFACTURING | | D | 1,243,000.000 | 59,664 | 0.048 | 59,664 | 85,090 | | | | (16,405) | 12,318 | (28,723) | 98 | U | 11/18/2011 |
| 816850-10-1 | SEMTECH CORP | | | 4,296.000 | 106,627 | 24.820 | 106,627 | 114,117 | | | | (7,491) | | (7,491) | | L | 12/21/2011 |
| 81721M-10-9 | SENIOR HOUSING PROPERTIES TRU | | | 10,408.000 | 233,556 | 22.440 | 233,556 | 240,976 | | 6,819 | | (7,421) | | (7,421) | | L | 12/21/2011 |
| 81725T-10-0 | SENSIENT TECHNOLOGIES CORP | | | 3,266.000 | 123,781 | 37.900 | 123,781 | 122,248 | | 1,294 | | 1,534 | | 1,534 | | L | 11/11/2011 |
| S64394-93-5 | SEOUL SEMICONDUCTOR CO. LTD. | | D | 2,032.000 | 37,041 | 18.229 | 37,041 | 72,142 | | | | (32,991) | | (32,991) | (2,110) | U | 01/26/2011 |
| 817565-10-4 | SERVICE CORP. INTERNATIONAL | | | 14,780.000 | 157,407 | 10.650 | 157,407 | 167,315 | | 1,445 | | (9,908) | | (9,908) | | L | 09/15/2011 |
| S61360-40-0 | SESA GOA LTD. | | D | 22,074.000 | 67,591 | 3.062 | 67,591 | 139,246 | | | | (48,830) | | (48,830) | (22,825) | U | 07/26/2011 |
| S67423-40-0 | SHANDONG WEIGAO GROUP MEDICA | | D | 104,000.000 | 93,600 | 0.900 | 93,600 | 140,002 | | 890 | | (49,111) | | (49,111) | 178 | U | 11/18/2011 |
| SB07J6-56-0 | SHANGHAI ELECTRIC GROUP CO. LT | | D | 182,000.000 | 84,084 | 0.462 | 84,084 | 103,197 | | 1,513 | | (18,235) | 13,481 | (31,716) | 135 | U | 11/18/2011 |
| Y7683K-10-7 | SHANGHAI INDUSTRIAL HOLDINGS L | | D | 34,000.000 | 94,214 | 2.771 | 94,214 | 148,737 | | 4,442 | | (49,749) | | (49,749) | 146 | U | 09/22/2011 |
| G8063F-10-6 | SHANGRI-LA ASIA LTD. | | O | 90,000.000 | 155,070 | 1.723 | 155,070 | 219,429 | | 2,157 | | (54,492) | | (54,492) | 215 | U | 11/18/2011 |
| 820280-10-5 | SHAW GROUP INC | | | 4,131.000 | 111,124 | 26.900 | 111,124 | 92,988 | | | | 18,136 | 64,094 | (45,958) | | L | 11/11/2011 |
| G81043-10-4 | SHIMAO PROPERTY HOLDINGS LTD. | | D | 105,500.000 | 89,992 | 0.853 | 89,992 | 162,563 | | 5,986 | | (65,013) | | (65,013) | 205 | U | 11/18/2011 |
| S64525-86-8 | SHIN KONG FINANCIAL HOLDING CO. | | D | 385,000.000 | 108,955 | 0.283 | 108,955 | 172,698 | | | | (70,124) | | (70,124) | (6,873) | U | 09/22/2011 |
| Y7749X-10-1 | SHINHAN FINANCIAL GROUP CO. LTD | | D | 28,170.000 | 972,006 | 34.505 | 972,006 | 1,257,495 | | | | (246,168) | | (246,168) | (39,321) | L | 11/18/2011 |
| Y77538-10-9 | SHINSEGAE CO. LTD. | | D | 463.000 | 98,469 | 212.675 | 98,469 | 153,551 | | | | (50,611) | | (50,611) | (4,472) | U | 03/25/2011 |
| S63546-71-7 | SHOUGANG FUSHAN RESOURCES G | | D | 200,000.000 | 67,800 | 0.339 | 67,800 | 129,595 | | 3,537 | | (63,549) | | (63,549) | 161 | U | 09/22/2011 |
| S68026-08-7 | SHRIRAM TRANSPORT FINANCE CO. | | D | 7,961.000 | 62,876 | 7.898 | 62,876 | 121,790 | | 388 | | (38,950) | | (38,950) | (19,964) | U | 07/26/2011 |
| G81151-11-3 | SHUI ON LAND LTD. | | D | 170,000.000 | 51,680 | 0.304 | 51,680 | 86,063 | | 1,553 | | (28,391) | | (28,391) | 82 | U | 11/18/2011 |
| S66099-06-0 | SIAM CEMENT (F) | | D | 20,700.000 | 240,141 | 11.601 | 240,141 | 247,538 | | 8,362 | | 3,211 | | 3,211 | (10,953) | U | 12/09/2010 |
| Y7905M-11-3 | SIAM COMMERCIAL BANK FGN | | D | 97,400.000 | 355,023 | 3.645 | 355,023 | 309,957 | | 8,741 | | 52,287 | | 52,287 | (7,221) | U | 01/26/2011 |
| Y7934G-13-7 | SIEMENS LTD. | | D | 4,262.000 | 50,206 | 11.780 | 50,206 | 90,709 | | | | (25,634) | | (25,634) | (14,869) | U | 07/26/2011 |
| 82669G-10-4 | SIGNATURE BANK | | | 2,965.000 | 177,870 | 59.990 | 177,870 | 170,969 | | | | 6,901 | | 6,901 | | L | 12/13/2011 |
| G81276-10-0 | SIGNET JEWELERS LTD. | | F | 5,494.000 | 241,516 | 43.960 | 241,516 | 238,510 | | | | 3,006 | | 3,006 | | L | 12/02/2011 |
| G8162K-11-3 | SIHUAN PHARMACEUTICAL HOLDING | | D | 120,000.000 | 42,480 | 0.354 | 42,480 | 54,980 | | 1,726 | | (12,609) | | (12,609) | 109 | U | 11/18/2011 |
| 827048-10-9 | SILGAN HOLDINGS INC | | | 3,165.000 | 122,296 | 38.640 | 122,296 | 136,155 | | 933 | | (13,859) | | (13,859) | | L | 12/21/2011 |
| 826919-10-2 | SILICON LABORATORIES | | | 2,639.000 | 114,585 | 43.420 | 114,585 | 108,401 | | | | 6,184 | | 6,184 | | L | 12/13/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y7934R-10-9 | SILICONWARE PRECISION INDUSTRI | | D | 192,000.000 | 172,608 | 0.899 | 172,608 | 238,743 | | 8,615 | | (58,205) | | (58,205) | (9,330) | U | 07/11/2011 |
| SB29TT-R1-0 | SIME DARBY BHD | | D | 173,300.000 | 502,917 | 2.902 | 502,917 | 494,114 | | 15,866 | | 19,345 | | 19,345 | (14,600) | U | 11/18/2011 |
| S64219-28-0 | SIMPLO TECHNOLOGY CO. LTD. | | D | 14,300.000 | 83,598 | 5.846 | 83,598 | 92,618 | | 1,977 | | (7,451) | | (7,451) | (3,379) | U | 07/11/2011 |
| V80178-11-0 | SINGAPORE AIRLINES LTD. | | D | 34,000.000 | 266,424 | 7.836 | 266,424 | 416,436 | | 36,523 | | (134,532) | | (134,532) | (5,106) | U | 12/09/2010 |
| Y79946-10-2 | SINGAPORE EXCHANGE LTD. | | D | 54,000.000 | 253,800 | 4.700 | 253,800 | 371,776 | | 11,487 | | (100,206) | | (100,206) | (4,554) | L | 12/09/2010 |
| Y7990F-10-6 | SINGAPORE PRESS HOLDINGS LTD. | | D | 91,000.000 | 248,430 | 2.730 | 248,430 | 283,726 | | 16,733 | | (34,597) | | (34,597) | (3,215) | U | 11/18/2011 |
| Y7996W-10-3 | SINGAPORE TECHNOLOGIES ENGINE | | D | 96,000.000 | 192,000 | 2.000 | 192,000 | 243,711 | | 10,757 | | (53,768) | | (53,768) | (3,033) | L | 09/22/2011 |
| Y79985-12-6 | SINGAPORE TELECOMMUNICATIONS | | D | 510,000.000 | 1,215,330 | 2.383 | 1,215,330 | 1,233,781 | | 107,107 | | 16,064 | | 16,064 | (17,035) | U | 11/18/2011 |
| 829344-10-0 | SINO LAND CO. LTD. | | D | 191,400.000 | 272,554 | 1.424 | 272,554 | 351,126 | | 9,766 | | (47,319) | | (47,319) | 393 | U | 09/22/2011 |
| S63352-78-5 | SINO-AMERICAN SILICON PRODUCTS | | D | 28,050.000 | 43,169 | 1.539 | 43,169 | 58,153 | | 2,903 | | (11,838) | 32,252 | (44,090) | (1,873) | U | 11/18/2011 |
| G8403G-10-3 | SINOFERT HOLDINGS LTD. | | D | 136,000.000 | 38,080 | 0.280 | 38,080 | 36,853 | | 144 | | 3,758 | 28,291 | (24,533) | 94 | U | 09/22/2011 |
| Y8002N-10-3 | SINO-OCEAN LAND HOLDINGS LTD. | | D | 226,000.000 | 104,638 | 0.463 | 104,638 | 148,076 | | 3,362 | | (37,811) | | (37,811) | 153 | U | 11/18/2011 |
| S65258-75-8 | SINOPAC FINANCIAL HOLDINGS CO. | | D | 386,179.000 | 117,785 | 0.305 | 117,785 | 159,502 | | 1,466 | | (47,759) | | (47,759) | (6,192) | U | 11/18/2011 |
| Y7688T-10-3 | SINOPEC SHANGHAI PETROCHEMIC | | D | 152,000.000 | 50,616 | 0.333 | 50,616 | 70,539 | | 1,997 | | (20,807) | 8,328 | (29,135) | 140 | U | 09/22/2011 |
| Y8008N-10-7 | SINOPHARM GROUP CO. LTD. | | D | 49,200.000 | 117,096 | 2.380 | 117,096 | 157,241 | | 818 | | (34,111) | 14,284 | (48,395) | 205 | U | 11/18/2011 |
| Y8076V-10-6 | SJM HOLDINGS LTD. | | D | 107,000.000 | 174,410 | 1.630 | 174,410 | 176,697 | | 5,005 | | (2,717) | | (2,717) | 431 | U | 09/22/2011 |
| Y8066F-10-3 | SK C&C CO. LTD. | | D | 935.000 | 94,961 | 101.563 | 94,961 | 82,173 | | | | 15,191 | | 15,191 | (2,403) | U | 01/26/2011 |
| Y80662-10-2 | SK HOLDINGS CO. LTD. | | D | 1,628.000 | 170,997 | 105.035 | 170,997 | 220,370 | | | | (42,929) | | (42,929) | (6,444) | U | 01/26/2011 |
| Y8063L-10-3 | SK INNOVATION CO. LTD. | | D | 3,808.000 | 469,393 | 123.265 | 469,393 | 638,105 | | | | (150,052) | | (150,052) | (18,661) | U | 01/26/2011 |
| Y8296C-10-2 | SK NETWORKS CO. LTD. | | D | 7,480.000 | 65,577 | 8.767 | 65,577 | 85,960 | | | | (17,521) | | (17,521) | (2,861) | U | 07/11/2011 |
| Y4935N-10-4 | SK TELECOM CO. LTD. | | D | 1,226.000 | 150,590 | 122.830 | 150,590 | 189,207 | | 945 | | (33,084) | | (33,084) | (5,533) | U | 01/26/2011 |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC. | | | 12,115.000 | 196,505 | 16.220 | 196,505 | 320,212 | | | | (123,707) | | (123,707) | | L | 12/21/2011 |
| S62288-28-7 | SKYWORTH DIGITAL HOLDINGS LTD. | | D | 120,000.000 | 42,000 | 0.350 | 42,000 | 68,791 | 848 | 1,825 | | (27,458) | | (27,458) | 89 | U | 09/22/2011 |
| 78440X-10-1 | SL GREEN REALTY CORP. | | | 5,560.000 | 370,518 | 66.640 | 370,518 | 457,285 | 1,390 | 1,012 | | (86,767) | | (86,767) | | L | 12/21/2011 |
| 78454L-10-0 | SM ENERGY CO. | | | 4,114.000 | 300,733 | 73.100 | 300,733 | 266,732 | | 191 | | 34,001 | | 34,001 | | L | 12/21/2011 |
| Y80676-10-2 | SM INVESTMENTS CORP. | | D | 11,410.000 | 149,471 | 13.100 | 149,471 | 135,502 | | 1,371 | | 15,159 | | 15,159 | 96 | U | 11/18/2011 |
| Y8076N-11-2 | SM PRIME HOLDINGS INC. | | D | 352,800.000 | 107,251 | 0.304 | 107,251 | 96,426 | | 1,423 | | 14,786 | | 14,786 | (176) | U | 11/18/2011 |
| 832248-10-8 | SMITHFIELD FOODS INC. | | | 10,592.000 | 257,174 | 24.280 | 257,174 | 216,362 | | | | 40,812 | | 40,812 | | L | 12/21/2011 |
| G82600-10-0 | SOHO CHINA LTD. | | D | 135,000.000 | 87,075 | 0.645 | 87,075 | 104,233 | | 5,343 | | (12,427) | | (12,427) | 106 | U | 11/18/2011 |
| Y80710-10-9 | S-OIL CORP. | | D | 2,915.000 | 253,039 | 86.806 | 253,039 | 262,131 | | 3,594 | | (1,426) | | (1,426) | (7,666) | U | 01/26/2011 |
| 83421A-10-4 | SOLERA HOLDINGS INC | | | 4,547.000 | 202,523 | 44.540 | 202,523 | 256,743 | | 1,135 | | (54,219) | | (54,219) | | L | 12/21/2011 |
| 835495-10-2 | SONOCO PRODUCTS CO. | | | 6,129.000 | 202,012 | 32.960 | 202,012 | 215,055 | | 3,279 | | (13,043) | | (13,043) | | L | 12/13/2011 |
| 835898-10-7 | SOTHEBYS | | | 4,372.000 | 124,733 | 28.530 | 124,733 | 173,912 | | 738 | | (49,179) | | (49,179) | | L | 12/13/2011 |
| 844030-10-6 | SOUTHERN UNION CO | | | 8,007.000 | 337,175 | 42.110 | 337,175 | 229,641 | 1,201 | 2,258 | | 107,533 | | 107,533 | | L | 12/21/2011 |
| Y8132G-10-1 | SP SETIA BHD | | D | 74,700.000 | 95,691 | 1.281 | 95,691 | 86,218 | | 1,227 | | 5,225 | | 5,225 | (2,896) | U | 09/22/2011 |
| 784635-10-4 | SPX CORP. | | | 3,284.000 | 197,927 | 60.270 | 197,927 | 262,454 | 789 | 1,491 | | (64,528) | | (64,528) | | L | 12/21/2011 |
| 852891-10-0 | STANCORP FINANCIAL GROUP INC. | | | 2,833.000 | 104,113 | 36.750 | 104,113 | 121,963 | | 2,521 | | (17,850) | | (17,850) | | L | 05/16/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y8152F-13-2 | STARHUB LTD. | | D | 33,000.000 | 74,052 | 2.244 | 74,052 | 70,947 | | 3,889 | | 4,963 | | 4,963 | (2,248) | U | 09/22/2011 |
| S61007-99-3 | STATE BANK OF INDIA | | D | 4,069.000 | 124,088 | 30.496 | 124,088 | 224,963 | | | | (63,999) | | (63,999) | (36,876) | U | 07/26/2011 |
| S61214-99-5 | STEEL AUTHORITY OF INDIA LTD. | | D | 26,762.000 | 40,866 | 1.527 | 40,866 | 75,851 | | 631 | | (23,198) | | (23,198) | (11,787) | U | 11/18/2011 |
| 858119-10-0 | STEEL DYNAMICS INC. | | | 14,194.000 | 186,651 | 13.150 | 186,651 | 238,010 | 1,419 | 2,635 | | (51,359) | | (51,359) | | L | 12/21/2011 |
| 859152-10-0 | STERIS CORP. | | | 3,698.000 | 110,274 | 29.820 | 110,274 | 130,494 | | 1,701 | | (20,220) | | (20,220) | | L | 11/11/2011 |
| Y8169X-21-7 | STERLITE INDUSTRIES (INDIA) LTD. | | D | 93,205.000 | 157,237 | 1.687 | 157,237 | 341,814 | | 1,768 | | (130,347) | | (130,347) | (54,230) | U | 11/18/2011 |
| 863236-10-5 | STRAYER EDUCATION INC. | | | 775.000 | 75,322 | 97.190 | 75,322 | 92,970 | | 2,179 | | (17,648) | | (17,648) | | L | 11/11/2011 |
| Y81718-10-1 | STX PAN OCEAN CO. LTD. | | D | 7,350.000 | 45,180 | 6.147 | 45,180 | 40,030 | | | | 6,114 | 31,593 | (25,479) | (964) | U | 09/22/2011 |
| Y82594-12-1 | SUN HUNG KAI PROPERTIES LTD. | | D | 91,000.000 | 1,143,779 | 12.569 | 1,143,779 | 1,559,852 | 25,261 | 10,978 | | (373,004) | | (373,004) | 1,432 | L | 11/18/2011 |
| Y8523Y-14-1 | SUN PHARMACEUTICAL INDUSTRIES | | D | 19,683.000 | 184,154 | 9.356 | 184,154 | 229,117 | | 1,496 | | (7,406) | | (7,406) | (37,557) | U | 07/26/2011 |
| 868157-10-8 | SUPERIOR ENERGY SERVICES INC | | | 5,101.000 | 145,072 | 28.440 | 145,072 | 177,361 | | | | (32,289) | | (32,289) | | L | 11/11/2011 |
| Y8315Y-11-9 | SUZLON ENERGY LTD. | | D | 45,744.000 | 15,507 | 0.339 | 15,507 | 54,374 | | | | (29,954) | | (29,954) | (8,913) | U | 07/26/2011 |
| 78486Q-10-1 | SVB FINANCIAL GROUP | | | 2,724.000 | 129,908 | 47.690 | 129,908 | 157,043 | | | | (27,136) | | (27,136) | | L | 11/11/2011 |
| Y83310-10-5 | SWIRE PACIFIC LTD. | | D | 46,000.000 | 554,576 | 12.056 | 554,576 | 719,245 | | 39,265 | | (201,488) | | (201,488) | 652 | U | 12/09/2010 |
| Y8344J-10-9 | SYNNEX TECHNOLOGY INTERNATIO | | D | 85,000.000 | 206,210 | 2.426 | 206,210 | 214,052 | | 4,985 | | (3,841) | | (3,841) | (7,799) | U | 11/18/2011 |
| 871607-10-7 | SYNOPSYS INC. | | | 8,905.000 | 242,216 | 27.200 | 242,216 | 241,150 | | | | 1,066 | | 1,066 | | L | 12/13/2011 |
| 87161C-10-5 | SYNOVUS FINANCIAL CORP. | | | 48,436.000 | 68,295 | 1.410 | 68,295 | 116,673 | 484 | 969 | | (48,378) | | (48,378) | | L | 05/16/2011 |
| S68718-24-6 | TAINAN SPINNING CO. LTD. | | D | 58,800.000 | 19,816 | 0.337 | 19,816 | 41,809 | | 1,264 | | (20,695) | | (20,695) | (1,675) | U | 01/26/2011 |
| Y84086-10-0 | TAISHIN FINANCIAL HOLDING CO. LT | | D | 330,630.000 | 115,390 | 0.349 | 115,390 | 169,622 | | 1,915 | | (59,076) | | (59,076) | (6,920) | U | 09/22/2011 |
| S60988-16-9 | TAIWAN BUSINESS BANK | | D | 167,920.000 | 51,719 | 0.308 | 51,719 | 61,210 | | | | (14,554) | | (14,554) | (2,237) | U | 09/22/2011 |
| S68699-37-0 | TAIWAN CEMENT CORP. | | D | 213,000.000 | 246,228 | 1.156 | 246,228 | 245,981 | | 11,708 | | 7,714 | | 7,714 | (9,629) | U | 11/18/2011 |
| Y8374C-10-7 | TAIWAN COOPERATIVE FINANCIAL H | | D | 244,680.000 | 147,053 | 0.601 | 147,053 | 181,351 | | | | (33,412) | | (33,412) | (886) | U | 12/01/2011 |
| Y84171-10-0 | TAIWAN FERTILIZER CO. LTD. | | D | 47,000.000 | 109,980 | 2.340 | 109,980 | 171,983 | | 2,816 | | (57,592) | | (57,592) | (6,532) | U | 11/18/2011 |
| S68708-65-0 | TAIWAN GLASS INDUSTRY CORP. | | D | 59,300.000 | 61,079 | 1.030 | 61,079 | 69,232 | | 886 | | (5,846) | | (5,846) | (2,707) | U | 11/18/2011 |
| S62904-96-6 | TAIWAN MOBILE CO. LTD. | | D | 104,200.000 | 324,896 | 3.118 | 324,896 | 275,824 | | 10,372 | | 51,426 | | 51,426 | (9,218) | U | 11/18/2011 |
| Y84629-10-7 | TAIWAN SEMICONDUTOR COM | | D | 1,583,000.000 | 3,982,828 | 2.516 | 3,982,828 | 3,856,094 | | 130,276 | | 176,621 | | 176,621 | (151,683) | U | 11/18/2011 |
| S65651-27-5 | TAMBANG BATUBARA BUKIT ASAM | | D | 52,500.000 | 100,433 | 1.913 | 100,433 | 122,788 | | 2,597 | | (30,554) | | (30,554) | (1,434) | U | 09/22/2011 |
| Y85279-10-0 | TATA CONSULTANCY SERVICES LTD. | | D | 30,034.000 | 639,304 | 21.286 | 639,304 | 776,090 | | 3,852 | | (9,570) | | (9,570) | (127,217) | U | 07/26/2011 |
| Y85740-26-7 | TATA MOTORS LTD. | | D | 98,155.000 | 329,703 | 3.359 | 329,703 | 428,893 | | | | (29,703) | | (29,703) | (69,488) | U | 11/18/2011 |
| Y85481-16-9 | TATA POWER CO. LTD. | | D | 62,630.000 | 100,208 | 1.600 | 100,208 | 182,804 | | 1,748 | | (52,860) | | (52,860) | (29,736) | U | 11/18/2011 |
| S61011-56-5 | TATA STEEL LTD. | | D | 20,741.000 | 130,938 | 6.313 | 130,938 | 267,616 | | | | (93,760) | | (93,760) | (42,917) | U | 11/18/2011 |
| Y8548J-10-3 | TATUNG CO LTD | | D | 142,139.000 | 35,961 | 0.253 | 35,961 | 74,076 | | | | (36,967) | | (36,967) | (2,692) | U | 11/18/2011 |
| 876664-10-3 | TAUBMAN CENTERS INC. | | | 3,671.000 | 227,969 | 62.100 | 227,969 | 215,523 | | 4,504 | | 12,446 | | 12,446 | | L | 12/13/2011 |
| 872275-10-2 | TCF FINANCIAL CORP. | | | 10,105.000 | 104,284 | 10.320 | 104,284 | 148,024 | | 918 | | (43,741) | | (43,741) | | L | 11/11/2011 |
| 878237-10-6 | TECH DATA CORP | | | 2,764.000 | 136,569 | 49.410 | 136,569 | 144,934 | | | | (8,365) | | (8,365) | | L | 12/13/2011 |
| 878377-10-0 | TECHNE CORP | | | 2,367.000 | 161,571 | 68.260 | 161,571 | 186,173 | | 1,158 | | (24,602) | | (24,602) | | L | 12/21/2011 |
| S68798-51-1 | TECO ELECTRIC & MACHINERY CO. L | | D | 127,000.000 | 74,930 | 0.590 | 74,930 | 80,331 | | 2,127 | | (4,344) | | (4,344) | (2,540) | U | 11/18/2011 |

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Showing all COMMON STOCKS Owned December 31 of Current Year

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 879369-10-6 | TELEFLEX INC. | | | 2,485.000 | 152,306 | 61.290 | 152,306 | 155,110 | | 1,643 | | (2,804) | | (2,804) | | L | 09/15/2011 |
| Y8578H-11-8 | TELEKOM MALAYSIA BHD | | D | 64,900.000 | 101,179 | 1.559 | 101,179 | 73,380 | | 8,609 | | 26,737 | | 26,737 | (1,669) | U | 11/18/2011 |
| Y71474-13-7 | TELEKOMUNIKASI INDONESIA | | D | 640,500.000 | 497,669 | 0.777 | 497,669 | 596,749 | | 18,646 | | (62,684) | | (62,684) | (3,806) | U | 11/18/2011 |
| 879433-10-0 | TELEPHONE & DATA SYSTEMS INC. | | | 5,806.000 | 150,317 | 25.890 | 150,317 | 194,603 | | 1,912 | | (44,286) | | (44,286) | | L | 09/15/2011 |
| 879664-10-0 | TELLABS INC. | | | 23,434.000 | 94,673 | 4.040 | 94,673 | 91,493 | | | | 3,180 | | 3,180 | | L | 12/21/2011 |
| 879868-10-7 | TEMPLE-INLAND INC. | | | 7,018.000 | 222,541 | 31.710 | 222,541 | 180,692 | | 2,294 | | 41,849 | | 41,849 | | L | 12/21/2011 |
| Y85859-10-9 | TENAGA NASIONAL BHD | | D | 175,200.000 | 348,298 | 1.988 | 348,298 | 389,511 | | 6,080 | | (19,513) | | (19,513) | (13,599) | U | 11/18/2011 |
| G87572-10-6 | TENCENT HOLDINGS LTD | | D | 64,500.000 | 1,296,386 | 20.099 | 1,296,386 | 1,482,409 | | 4,568 | | (109,908) | | (109,908) | 1,409 | U | 03/25/2011 |
| 880779-10-3 | TEREX CORP. | | | 6,875.000 | 92,881 | 13.510 | 92,881 | 93,416 | | | | (535) | 103,196 | (103,731) | | L | 09/15/2011 |
| Y8620B-11-9 | THAI OIL PCL THB10(ALIEN MKT) | | D | 41,000.000 | 76,014 | 1.854 | 76,014 | 79,473 | | 3,279 | | (27,693) | | (27,693) | (3,456) | U | 01/26/2011 |
| 216648-40-2 | THE COOPER COS INC | | | 3,101.000 | 218,683 | 70.520 | 218,683 | 233,907 | | 83 | | (15,225) | | (15,225) | | L | 12/21/2011 |
| 410867-10-5 | THE HANOVER INSURANCE GROUP I | | | 2,781.000 | 97,196 | 34.950 | 97,196 | 112,523 | | 2,078 | | (15,327) | | (15,327) | | L | 11/11/2011 |
| 95058W-10-0 | THE WENDYS CO. | | | 19,620.000 | 105,163 | 5.360 | 105,163 | 96,926 | | 1,098 | | 8,238 | | 8,238 | | L | 12/21/2011 |
| 884315-10-2 | THOMAS & BETTS CORP | | | 3,351.000 | 182,965 | 54.600 | 182,965 | 188,090 | | | | (5,125) | | (5,125) | | L | 11/11/2011 |
| 885160-10-1 | THOR INDUSTRIES INC. | | | 2,874.000 | 78,834 | 27.430 | 78,834 | 90,530 | 431 | 654 | | (11,696) | | (11,696) | | L | 11/11/2011 |
| 885175-30-7 | THORATEC CORP. | | | 3,847.000 | 129,105 | 33.560 | 129,105 | 129,588 | | | | (482) | | (482) | | L | 09/15/2011 |
| 88632Q-10-3 | TIBCO SOFTWARE INC. | | | 10,414.000 | 248,999 | 23.910 | 248,999 | 295,089 | | | | (46,090) | | (46,090) | | L | 12/21/2011 |
| 886423-10-2 | TIDEWATER INC | | | 3,269.000 | 161,162 | 49.300 | 161,162 | 180,417 | | 2,257 | | (19,255) | | (19,255) | | L | 12/13/2011 |
| 887389-10-4 | TIMKEN CO. | | | 5,400.000 | 209,034 | 38.710 | 209,034 | 270,493 | | 2,983 | | (61,459) | | (61,459) | | L | 09/15/2011 |
| G8878S-10-3 | TINGYI (CAYMAN ISLANDS) HOLDING | | D | 124,000.000 | 368,280 | 2.970 | 368,280 | 330,456 | | 4,607 | | 43,427 | | 43,427 | 355 | U | 11/18/2011 |
| Y88425-11-4 | TITAN INDUSTRIES LTD. | | D | 13,447.000 | 43,246 | 3.216 | 43,246 | 66,907 | | | | (12,694) | | (12,694) | (10,967) | U | 07/26/2011 |
| 889478-10-3 | TOLL BROTHERS INC. | | | 9,327.000 | 190,457 | 20.420 | 190,457 | 186,875 | | | | 3,582 | | 3,582 | | L | 08/10/2011 |
| 890516-10-7 | TOOTSIE ROLL INDUSTRIES INC. | | | 1,328.000 | 31,434 | 23.670 | 31,434 | 34,174 | 106 | 70 | | (2,741) | | (2,741) | | L | 11/11/2011 |
| 891894-10-7 | TOWERS WATSON & CO. CL A | | | 3,276.000 | 196,331 | 59.930 | 196,331 | 203,556 | 328 | 519 | | (7,226) | | (7,226) | | L | 12/13/2011 |
| G89843-10-9 | TPK HOLDING CO. LTD. | | D | 6,300.000 | 82,083 | 13.029 | 82,083 | 164,736 | | | | (77,858) | | (77,858) | (4,796) | U | 03/09/2011 |
| 892356-10-6 | TRACTOR SUPPLY COMPANY | | | 4,569.000 | 320,515 | 70.150 | 320,515 | 282,721 | | 993 | | 37,794 | | 37,794 | | L | 12/21/2011 |
| 893521-10-4 | TRANSATLANTIC HOLDINGS INC. | | | 3,693.000 | 202,118 | 54.730 | 202,118 | 179,192 | | 2,247 | | 22,926 | | 22,926 | | L | 12/21/2011 |
| S63504-97-1 | TRANSCEND INFORMATION INC. | | D | 13,000.000 | 34,008 | 2.616 | 34,008 | 32,965 | | 995 | | 388 | | 388 | (1,056) | U | 09/22/2011 |
| 896239-10-0 | TRIMBLE NAVIGATION LTD. | | | 7,900.000 | 342,860 | 43.400 | 342,860 | 338,791 | | | | 4,069 | | 4,069 | | L | 12/21/2011 |
| 896522-10-9 | TRINITY INDUSTRIES INC. | | | 5,159.000 | 155,080 | 30.060 | 155,080 | 165,743 | | 880 | | (10,664) | | (10,664) | | L | 11/11/2011 |
| S63057-21-0 | TRIPOD TECHNOLOGY CORP. | | D | 27,640.000 | 66,640 | 2.411 | 66,640 | 109,287 | | 6,404 | | (35,462) | | (35,462) | (4,052) | U | 09/22/2011 |
| 896818-10-1 | TRIUMPH GROUP INC | | | 2,783.000 | 162,666 | 58.450 | 162,666 | 132,088 | | 201 | | 30,579 | | 30,579 | | L | 12/13/2011 |
| 898402-10-2 | TRUSTMARK CORP. | | | 4,099.000 | 99,565 | 24.290 | 99,565 | 93,592 | | 2,418 | | 5,973 | | 5,973 | | L | 09/15/2011 |
| S69058-08-9 | TSINGTAO BREWERY CO. LTD. | | D | 18,000.000 | 99,666 | 5.537 | 99,666 | 97,639 | | 450 | | 5,329 | | 5,329 | 89 | U | 12/09/2010 |
| S68708-76-7 | TSRC CORP. | | D | 33,000.000 | 80,982 | 2.454 | 80,982 | 68,993 | | 2,909 | | 9,702 | | 9,702 | (2,773) | U | 01/26/2011 |
| S69073-10-4 | TUNG HO STEEL ENTERPRISE CORP. | | D | 55,000.000 | 48,290 | 0.878 | 48,290 | 57,408 | | 1,526 | | (10,344) | | (10,344) | (1,827) | U | 11/18/2011 |
| 899896-10-4 | TUPPERWARE BRANDS CORP | | | 3,714.000 | 207,873 | 55.970 | 207,873 | 234,141 | 1,073 | 2,073 | | (26,268) | | (26,268) | | L | 12/21/2011 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 87311L-10-4 | TW TELECOM INC. CL A | | | 9,628.000 | 186,591 | 19.380 | 186,591 | 213,003 | | | | (26,412) | | (26,412) | | L | 12/13/2011 |
| 902653-10-4 | UDR INC. | | | 14,119.000 | 354,387 | 25.100 | 354,387 | 354,406 | | 5,022 | | (20) | | (20) | | L | 12/21/2011 |
| Y9033U-10-8 | UEM LAND HOLDINGS BHD | | D | 72,000.000 | 54,936 | 0.763 | 54,936 | 55,637 | | | | 1,675 | | 1,675 | (2,375) | U | 09/22/2011 |
| 902681-10-5 | UGI CORP. | | | 7,470.000 | 219,618 | 29.400 | 219,618 | 235,585 | 1,799 | 3,283 | | (15,967) | | (15,967) | | L | 12/21/2011 |
| Y9046E-10-9 | ULTRATECH CEMENT LTD. | | D | 4,336.000 | 92,283 | 21.283 | 92,283 | 98,232 | | 565 | | 10,153 | | 10,153 | (16,102) | U | 07/26/2011 |
| Y9046H-10-2 | U-MING MARINE TRANSPORT CORP. | | D | 27,000.000 | 40,203 | 1.489 | 40,203 | 44,198 | | 2,493 | | (4,043) | | (4,043) | (811) | U | 11/18/2011 |
| S69108-24-9 | UMW HOLDINGS BHD | | D | 28,900.000 | 63,811 | 2.208 | 63,811 | 62,042 | | 1,660 | | 1,446 | | 1,446 | (1,128) | U | 11/18/2011 |
| 904311-10-7 | UNDER ARMOUR INC. CL A | | | 2,310.000 | 165,835 | 71.790 | 165,835 | 154,266 | | | | 11,569 | | 11,569 | | L | 11/11/2011 |
| S66871-84-9 | UNILEVER INDONESIA | | D | 96,000.000 | 199,008 | 2.073 | 199,008 | 175,990 | | 5,031 | | 25,257 | | 25,257 | (1,880) | U | 09/22/2011 |
| Y90668-10-7 | UNIMICRON TECHNOLOGY CORP. | | D | 85,000.000 | 100,470 | 1.182 | 100,470 | 163,721 | | 6,063 | | (58,857) | | (58,857) | (6,511) | U | 11/18/2011 |
| Y91475-10-6 | UNI-PRESIDENT ENTERPRISES CORP | | D | 247,920.000 | 364,194 | 1.469 | 364,194 | 329,432 | | 8,958 | | 41,411 | | 41,411 | (13,067) | U | 11/18/2011 |
| 909218-10-9 | UNIT CORP | | | 2,626.000 | 121,846 | 46.400 | 121,846 | 141,159 | | | | (19,312) | | (19,312) | | L | 09/15/2011 |
| Y9164M-14-9 | UNITECH LTD. | | D | 95,435.000 | 33,784 | 0.354 | 33,784 | 70,599 | | | | (25,842) | | (25,842) | (10,973) | U | 11/18/2011 |
| Y92370-10-8 | UNITED MICROELECTRONICS CORP. | | D | 792,000.000 | 334,224 | 0.422 | 334,224 | 450,160 | | 23,863 | | (104,112) | | (104,112) | (17,771) | U | 11/18/2011 |
| V96194-12-7 | UNITED OVERSEAS BANK LTD. | | D | 81,000.000 | 950,130 | 11.730 | 950,130 | 1,138,262 | | 44,683 | | (177,779) | | (177,779) | (13,922) | L | 11/18/2011 |
| Y9247H-16-6 | UNITED PHOSPHORUS LTD. | | D | 14,445.000 | 34,509 | 2.389 | 34,509 | 51,153 | | | | (8,259) | | (8,259) | (8,385) | U | 07/26/2011 |
| 911363-10-9 | UNITED RENTALS INC. | | | 4,043.000 | 119,471 | 29.550 | 119,471 | 104,874 | | | | 14,597 | | 14,597 | | L | 06/20/2011 |
| S65769-92-9 | UNITED SPIRITS LTD. | | D | 5,458.000 | 50,481 | 9.249 | 50,481 | 127,069 | | 284 | | (55,758) | | (55,758) | (20,829) | U | 07/26/2011 |
| 91307C-10-2 | UNITED THERAPEUTICS CORP. | | | 3,325.000 | 157,106 | 47.250 | 157,106 | 209,571 | | | | (52,465) | | (52,465) | | L | 12/21/2011 |
| Y7146Y-14-0 | UNITED TRACTORS | | D | 109,000.000 | 314,792 | 2.888 | 314,792 | 282,267 | | 4,243 | | 26,630 | | 26,630 | (3,695) | U | 11/18/2011 |
| 913456-10-9 | UNIVERSAL CORP. | | | 1,464.000 | 67,285 | 45.960 | 67,285 | 61,696 | | 1,156 | | 5,589 | | 5,589 | | L | 11/11/2011 |
| 913903-10-0 | UNIVERSAL HEALTH SERVICES INC. | | | 6,225.000 | 241,904 | 38.860 | 241,904 | 328,735 | | 869 | | (86,832) | | (86,832) | | L | 12/13/2011 |
| V95768-10-3 | UOL GROUP LTD. | | D | 29,000.000 | 89,465 | 3.085 | 89,465 | 102,145 | | 3,162 | | (15,940) | | (15,940) | (1,289) | U | 09/22/2011 |
| 903236-10-7 | URS CORP. | | | 5,142.000 | 180,587 | 35.120 | 180,587 | 221,058 | | | | (40,471) | | (40,471) | | L | 12/21/2011 |
| G87210-10-3 | UTI WORLDWIDE INC. | | F | 6,674.000 | 88,697 | 13.290 | 88,697 | 139,191 | | 371 | | (50,494) | | (50,494) | | L | 12/13/2011 |
| 918866-10-4 | VALASSIS COMMUNICATIONS INC. | | | 2,920.000 | 56,152 | 19.230 | 56,152 | 74,400 | | | | (18,249) | | (18,249) | | L | 09/15/2011 |
| 919794-10-7 | VALLEY NATIONAL BANCORP | | | 10,654.000 | 131,790 | 12.370 | 131,790 | 142,192 | 1,838 | 3,551 | | (10,402) | | (10,402) | | L | 08/10/2011 |
| 920253-10-1 | VALMONT INDUSTRIES INC. | | | 1,455.000 | 132,099 | 90.790 | 132,099 | 142,597 | 262 | 499 | | (10,498) | | (10,498) | | L | 09/15/2011 |
| 920355-10-4 | VALSPAR CORP. | | | 5,929.000 | 231,053 | 38.970 | 231,053 | 227,583 | 1,186 | 2,096 | | 3,470 | | 3,470 | | L | 08/10/2011 |
| 92046N-10-2 | VALUECLICK INC. | | | 5,407.000 | 88,080 | 16.290 | 88,080 | 95,367 | | | | (7,287) | | (7,287) | | L | 12/21/2011 |
| 918194-10-1 | VCA ANTECH INC. | | | 5,357.000 | 105,801 | 19.750 | 105,801 | 129,475 | | | | (23,674) | | (23,674) | | L | 08/10/2011 |
| 92240G-10-1 | VECTREN CORPORATION | | | 5,099.000 | 154,143 | 30.230 | 154,143 | 142,553 | | 2,631 | | 11,590 | | 11,590 | | L | 12/13/2011 |
| 92342Y-10-9 | VERIFONE SYSTEMS INC. | | | 6,791.000 | 241,216 | 35.520 | 241,216 | 254,951 | | | | (13,735) | | (13,735) | | L | 12/21/2011 |
| 92532F-10-0 | VERTEX PHARMACEUTICALS INC. | | | 13,372.000 | 444,084 | 33.210 | 444,084 | 736,316 | | | | (292,231) | | (292,231) | | L | 12/21/2011 |
| 928298-10-8 | VISHAY INTERTECHNOLOGY INC. | | | 9,978.000 | 89,702 | 8.990 | 89,702 | 167,852 | | | | (78,149) | | (78,149) | | L | 09/15/2011 |
| 084423-10-2 | W.R. BERKLEY CORP. | | | 7,096.000 | 244,031 | 34.390 | 244,031 | 230,399 | | 1,513 | | 13,632 | | 13,632 | | L | 12/13/2011 |
| 929740-10-8 | WABTEC COMMON STK | | | 3,065.000 | 214,397 | 69.950 | 214,397 | 204,097 | | 181 | | 10,300 | | 10,300 | | L | 11/11/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| 930059-10-0 | WADDELL & REED FINANCIAL INC. CL | | | 5,419.000 | 134,229 | 24.770 | 134,229 | 204,728 | 1,355 | 2,084 | | (70,499) | | (70,499) | | L | 09/15/2011 |
| S69365-74-0 | WALSIN LIHWA CORP. | | D | 211,000.000 | 60,768 | 0.288 | 60,768 | 106,183 | | 2,316 | | (40,399) | 24,105 | (64,504) | (5,180) | U | 11/18/2011 |
| Y9507R-10-2 | WAN HAI LINES LTD. | | D | 72,550.000 | 35,259 | 0.486 | 35,259 | 50,043 | | 1,745 | | (16,491) | | (16,491) | (1,603) | U | 09/22/2011 |
| SB2Q14-Z3-4 | WANT WANT CHINA HOLDINGS LTD. | | D | 382,000.000 | 381,236 | 0.998 | 381,236 | 348,734 | | 7,247 | | 45,400 | | 45,400 | 334 | U | 11/18/2011 |
| 934390-40-2 | WARNACO GROUP INC/THE | | | 2,554.000 | 127,802 | 50.040 | 127,802 | 143,852 | | | | (16,050) | | (16,050) | | L | 05/16/2011 |
| 938824-10-9 | WASHINGTON FEDERAL INC. | | | 6,839.000 | 95,678 | 13.990 | 95,678 | 104,097 | 547 | 761 | | (8,419) | | (8,419) | | L | 11/11/2011 |
| 941053-10-0 | WASTE CONNECTIONS INC. | | | 7,217.000 | 239,171 | 33.140 | 239,171 | 221,691 | | 1,051 | | 17,480 | | 17,480 | | L | 12/21/2011 |
| 942622-20-0 | WATSCO INC. | | | 1,827.000 | 119,961 | 65.660 | 119,961 | 122,822 | | 1,970 | | (2,861) | | (2,861) | | L | 12/21/2011 |
| 947890-10-9 | WEBSTER FINANCIAL CORP. | | | 4,748.000 | 96,812 | 20.390 | 96,812 | 96,418 | | 445 | | 393 | | 393 | | L | 09/15/2011 |
| S67439-56-2 | WEICHAI POWER CO. LTD. | | D | 26,000.000 | 127,868 | 4.918 | 127,868 | 173,021 | | 1,547 | | (32,319) | | (32,319) | 157 | U | 12/09/2010 |
| 948741-10-3 | WEINGARTEN REALTY INVESTORS | | | 7,754.000 | 169,192 | 21.820 | 169,192 | 203,213 | | 5,954 | | (34,021) | | (34,021) | | L | 12/13/2011 |
| 94946T-10-6 | WELLCARE HEALTH PLANS INC. | | | 2,740.000 | 143,850 | 52.500 | 143,850 | 138,152 | | | | 5,698 | | 5,698 | | L | 12/13/2011 |
| 950755-10-8 | WERNER ENTERPRISES INC. | | | 2,820.000 | 67,962 | 24.100 | 67,962 | 68,600 | | 1,391 | | (638) | | (638) | | L | 12/13/2011 |
| 957090-10-3 | WESTAMERICA BANCORP | | | 1,793.000 | 78,713 | 43.900 | 78,713 | 85,524 | | 1,012 | | (6,811) | | (6,811) | | L | 11/11/2011 |
| 95709T-10-0 | WESTAR ENERGY INC. | | | 7,715.000 | 222,038 | 28.780 | 222,038 | 210,996 | 2,140 | 3,049 | | 11,042 | | 11,042 | | L | 12/21/2011 |
| 92924F-10-6 | WGL HOLDINGS INC. | | | 3,185.000 | 140,841 | 44.220 | 140,841 | 124,642 | | 2,041 | | 16,199 | | 16,199 | | L | 12/13/2011 |
| Y9551M-10-8 | WHARF (HOLDINGS) LTD. | | D | 97,000.000 | 438,343 | 4.519 | 438,343 | 692,624 | | 12,378 | | (303,544) | | (303,544) | 704 | U | 07/11/2011 |
| S69814-88-7 | WHEELOCK & CO. LTD. | | D | 59,000.000 | 146,143 | 2.477 | 146,143 | 224,481 | | 1,007 | | (88,803) | | (88,803) | 216 | U | 11/18/2011 |
| 969904-10-1 | WILLIAMS-SONOMA INC | | | 6,573.000 | 253,061 | 38.500 | 253,061 | 280,956 | | 1,930 | | (27,895) | | (27,895) | | L | 11/11/2011 |
| Y9586L-10-9 | WILMAR INTERNATIONAL LTD. | | D | 123,000.000 | 467,400 | 3.800 | 467,400 | 576,056 | | 5,063 | | (63,071) | | (63,071) | (8,370) | L | 11/18/2011 |
| Y95873-10-8 | WINBOND ELECTRONICS CORP. | | D | 244,000.000 | 33,916 | 0.139 | 33,916 | 52,394 | | | | (17,945) | 15,779 | (33,724) | (1,743) | U | 11/18/2011 |
| S69723-74-0 | WING HANG BANK LTD. | | D | 10,500.000 | 86,048 | 8.195 | 86,048 | 119,358 | | 1,485 | | (43,022) | | (43,022) | 146 | U | 11/18/2011 |
| Y9664Q-10-3 | WINTEK CORP. | | D | 101,493.000 | 72,466 | 0.714 | 72,466 | 102,295 | | 2,394 | | (15,665) | 58,255 | (73,920) | (5,088) | U | 11/18/2011 |
| S62060-51-2 | WIPRO LTD. | | D | 31,229.000 | 234,530 | 7.510 | 234,530 | 289,262 | | | | (7,316) | | (7,316) | (145,912) | U | 07/26/2011 |
| S66724-81-6 | WISTRON CORP. | | D | 127,043.000 | 160,963 | 1.267 | 160,963 | 236,195 | | 10,258 | | (67,017) | | (67,017) | (9,121) | U | 09/22/2011 |
| 929297-10-9 | WMS INDUSTRIES INC | | | 3,464.000 | 71,081 | 20.520 | 71,081 | 106,802 | | | | (35,720) | | (35,720) | | L | 12/13/2011 |
| 980745-10-3 | WOODWARD INC. | | | 3,800.000 | 155,534 | 40.930 | 155,534 | 131,022 | | 486 | | 24,512 | | 24,512 | | L | 09/15/2011 |
| S61734-01-8 | WOONGJIN COWAY CO. LTD. | | D | 3,430.000 | 108,975 | 31.771 | 108,975 | 109,072 | | | | 3,643 | | 3,643 | (3,740) | U | 07/11/2011 |
| Y9695X-11-9 | WOORI FINANCE HOLDINGS CO. LTD. | | D | 23,170.000 | 189,670 | 8.186 | 189,670 | 316,136 | | | | (113,569) | | (113,569) | (12,894) | U | 07/11/2011 |
| Y5276J-10-7 | WOORI INVESTMENT & SECURITIES | | D | 6,710.000 | 82,251 | 12.258 | 82,251 | 122,231 | | 1,227 | | (36,229) | | (36,229) | (3,750) | U | 11/18/2011 |
| 981475-10-6 | WORLD FUEL SERVICES CORP | | | 4,559.000 | 191,387 | 41.980 | 191,387 | 192,006 | | | | (620) | | (620) | | L | 12/21/2011 |
| 981811-10-2 | WORTHINGTON INDUSTRIES | | | 3,548.000 | 58,116 | 16.380 | 58,116 | 68,496 | | 850 | | (10,379) | | (10,379) | | L | 12/13/2011 |
| Y9698R-10-1 | WPG HOLDINGS LTD. | | D | 90,200.000 | 104,452 | 1.158 | 104,452 | 157,689 | | 4,704 | | (47,798) | | (47,798) | (6,280) | U | 11/18/2011 |
| SB0PR2-N2-9 | WUMART STORES INC. | | D | 33,000.000 | 68,904 | 2.088 | 68,904 | 81,150 | | 831 | | (11,366) | | (11,366) | 83 | U | 11/18/2011 |
| G98149-10-0 | WYNN MACAU LTD. | | D | 99,200.000 | 247,008 | 2.490 | 247,008 | 213,151 | | 15,310 | | 21,924 | | 21,924 | 227 | U | 03/09/2011 |
| Y7125N-10-7 | XL AXIATA | | D | 109,000.000 | 54,391 | 0.499 | 54,391 | 76,962 | | | | (18,316) | | (18,316) | (4,255) | U | 11/18/2011 |
| S69875-83-9 | YANG MING MARINE TRANSPORT CO | | D | 111,300.000 | 44,520 | 0.400 | 44,520 | 59,418 | | 2,772 | | (20,704) | 22,114 | (42,818) | (2,052) | U | 11/18/2011 |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13 - 14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator (a) | Date Acquired |
| Y9728A-10-2 | YANGZIJIANG SHIPBUILDING HOLDIN | | D | 124,000.000 | 86,676 | 0.699 | 86,676 | 104,122 | | 4,428 | | (11,380) | 80,618 | (91,998) | (3,254) | U | 11/18/2011 |
| Y97417-10-2 | YANZHOU COAL MINING CO. LTD. | | D | 133,550.000 | 94,678 | 2.100 | 94,678 | 360,880 | | 21,733 | | (118,188) | | (118,188) | 346 | U | 09/22/2011 |
| Y98498-10-1 | YOUNG FAST OPTOELECTRONICS C | | D | 5,349.000 | 11,015 | 2.064 | 11,015 | 13,654 | | 758 | | (1,223) | 45,227 | (46,450) | 12,392 | U | 07/11/2011 |
| Y98610-10-1 | YTL CORP. BHD | | D | 216,300.000 | 91,711 | 0.424 | 91,711 | 110,870 | | 1,377 | | (16,289) | | (16,289) | (4,351) | U | 09/22/2011 |
| Y9861K-10-7 | YTL POWER INTERNATIONAL BHD | | D | 143,800.000 | 80,816 | 0.562 | 80,816 | 104,036 | 914 | 3,529 | | (23,372) | | (23,372) | (2,581) | U | 09/22/2011 |
| Y2652W-10-9 | YUANTA FINANCIAL HOLDING CO. LT | | D | 520,211.000 | 346,981 | 0.667 | 346,981 | 336,479 | | | | 10,381 | | 10,381 | (11,292) | U | 11/18/2011 |
| S65865-37-0 | YUE YUEN INDUSTRIAL (HOLDINGS) | | D | 46,000.000 | 145,406 | 3.161 | 145,406 | 165,843 | | 5,083 | | (18,751) | | (18,751) | 159 | U | 11/18/2011 |
| Y2931U-10-6 | YUEXIU PROPERTY CO. LTD. | | D | 332,000.000 | 47,808 | 0.144 | 47,808 | 60,381 | | 1,707 | | (13,405) | 13,672 | (27,077) | 142 | U | 09/22/2011 |
| Y9873D-10-9 | YUHAN CORP. | | D | 507.000 | 56,114 | 110.678 | 56,114 | 72,421 | | | | (13,477) | | (13,477) | (2,830) | U | 07/11/2011 |
| S69885-97-8 | YULON MOTOR CO. LTD. | | D | 55,000.000 | 94,435 | 1.717 | 94,435 | 114,055 | | 1,470 | | (17,461) | | (17,461) | (4,468) | U | 09/22/2011 |
| 989207-10-5 | ZEBRA TECHNOLOGIES CORP. CL A | | | 3,460.000 | 123,799 | 35.780 | 123,799 | 140,355 | | | | (16,556) | | (16,556) | | L | 12/13/2011 |
| S61885-35-6 | ZEE ENTERTAINMENT ENTERPRISES | | D | 27,775.000 | 61,744 | 2.223 | 61,744 | 83,391 | | 1,260 | | (7,978) | | (7,978) | (13,669) | U | 07/26/2011 |
| SB1H50-82-1 | ZHAOJIN MINING INDUSTRY CO. LTD. | | D | 54,500.000 | 86,601 | 1.589 | 86,601 | 104,485 | | 875 | | (18,506) | | (18,506) | 209 | U | 11/18/2011 |
| S69907-63-2 | ZHEJIANG EXPRESSWAY CO. LTD. | | D | 90,000.000 | 58,410 | 0.649 | 58,410 | 55,763 | | 2,582 | | (132,785) | 21,625 | (154,410) | 100 | U | 11/18/2011 |
| SB1L3X-L6-8 | ZHUZHOU CSR TIMES ELECTRIC CO. | | D | 29,000.000 | 63,539 | 2.191 | 63,539 | 68,681 | | 1,229 | | (324,676) | 51,651 | (376,327) | 149 | U | 03/25/2011 |
| Y2655E-10-6 | ZIJIN MINING GROUP CO. LTD. | | D | 386,000.000 | 145,136 | 0.376 | 145,136 | 246,310 | | 3,241 | | (263,075) | | (263,075) | 233 | U | 09/22/2011 |
| SB544N-70-2 | ZOOMLION HEAVY INDUSTRY SCIEN | | D | 83,426.000 | 89,766 | 1.076 | 89,766 | 160,314 | | 2,242 | | (71,035) | | (71,035) | 477 | U | 09/22/2011 |
| Y0004F-10-5 | ZTE CORP H | | D | 38,520.000 | 115,946 | 3.010 | 115,946 | 125,658 | | 1,284 | | (11,766) | | (11,766) | 114 | U | 12/09/2010 |
| 9099999 Industrial and Miscellaneous (Unaffiliated) | | | | | 218,483,436 | X X X | 218,483,436 | 250,590,269 | 112,907 | 4,185,990 | | (26,659,218) | 6,631,728 | (33,290,946) | (5,713,240) | X X X | X X X |
| 02612#-10-2 | AMERICAN FIRE & CAS CO. | | | 1,166,667.000 | 44,872,758 | 38.462 | 44,872,758 | 40,512,382 | | | | 516,771 | | 516,771 | | K | 06/20/1979 |
| 67457#-10-3 | OCASCO BUDGET INC. | | | 1.000 | 100 | 100.000 | 100 | 449,014 | | | | (249) | | (249) | | K | 10/31/1995 |
| 67751#-10-6 | OHIO SECURITY INS CO. | | | 49,999.000 | 14,529,352 | 290.593 | 14,529,352 | 3,781,052 | | | | 214,325 | | 214,325 | | K | 11/30/1988 |
| 95122#-10-9 | WEST AMERICAN INS. CO. | | | 310,000.000 | 253,984,432 | 819.305 | 253,984,432 | 114,254,037 | | | | 19,038,927 | | 19,038,927 | | K | 09/10/1995 |
| 9199999 Parent, Subsidiaries, and Affiliates | | | | | 313,386,642 | X X X | 313,386,642 | 158,996,485 | | | | 19,769,774 | | 19,769,774 | | X X X | X X X |
| 9AMMF0-5B-2 | US BANK MONEY MKT 5 - CT | | | 7,874,507.020 | 7,874,507 | 1.000 | 7,874,507 | 7,874,507 | | 2,621 | | | | | | U | 12/27/2011 |
| 9299999 Mutual Funds | | | | | 7,874,507 | X X X | 7,874,507 | 7,874,507 | | 2,621 | | | | | | X X X | X X X |
| | | | | | | | | | | | | | | | | | |
| 9799999 Total Common Stocks | | | | | 539,744,585 | X X X | 539,744,585 | 417,461,261 | 112,907 | 4,188,611 | | (6,889,444) | 6,631,728 | (13,521,172) | (5,713,240) | X X X | X X X |
| | | | | | | | | | | | | | | | | | |
| 9899999 Total Preferred and Common Stocks | | | | | 549,288,985 | X X X | 549,708,285 | 428,910,826 | 184,463 | 4,791,982 | | (8,447,644) | 6,667,078 | (15,114,722) | (5,713,240) | X X X | X X X |

(a) For all common stocks bearing the NAIC market indicator 'U' provide: the number of such issues 589 , the total $ value (included in Column 8) of all such issues $ 143,179,398

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3620AC-Q2-3 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 549,231 | 549,231.00 | |
| 3620AH-L5-0 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 761,919 | 761,919.00 | |
| 3620AH-MA-8 | GNMA II REVERSE MTG - FIXED-RATE | | 11/21/2011 | CAPITALIZED INTEREST | | 643,407 | 643,407.00 | |
| 3620AU-SC-9 | GNMA II REVERSE MTG - FIXED-RATE | | 09/20/2011 | CAPITALIZED INTEREST | | 286,285 | 286,285.00 | |
| 36297E-ZE-8 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 87,233 | 87,233.00 | |
| 36297K-4A-6 | GNMA II REVERSE MTG - FIXED-RATE | | 10/20/2011 | CAPITALIZED INTEREST | | 488,869 | 488,869.00 | |
| 36297K-4D-0 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 261,699 | 261,699.00 | |
| 36297K-4L-2 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 293,837 | 293,837.00 | |
| 36297K-4P-3 | GNMA II REVERSE MTG - FIXED-RATE | | 12/20/2011 | CAPITALIZED INTEREST | | 237,759 | 237,759.00 | |
| 0599999 | Subtotal - Bonds - U. S. Government | | | | X X X | 3,610,239 | 3,610,239.00 | |
| 21987B-AP-3 | CODELCO INC. | F | 10/27/2011 | HSBC | | 985,890 | 1,000,000.00 | |
| 1099999 | Subtotal - Bonds - All Other Governments | | | | X X X | 985,890 | 1,000,000.00 | |
| 675594-AN-5 | OCONEE PCR REF DUKE | | 01/26/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 1,667,771 | 1,650,000.00 | 29,700 |
| 1799999 | Subtotal - Bonds - U.S. States, Territories and Possessions | | | | X X X | 1,667,771 | 1,650,000.00 | 29,700 |
| 152735-VG-8 | CENTRAL BUCKS PA SCH DIST | | 03/23/2011 | CITIGROUP | | 2,655,611 | 2,660,000.00 | |
| 546071-AB-7 | LOUISA VA INDL DEV AUTH SOLID WAST | | 03/29/2011 | SUN TRUST | | 5,000,000 | 5,000,000.00 | |
| 2499999 | Subtotal - Bonds - U.S. Political Subdivisions of States | | | | X X X | 7,655,611 | 7,660,000.00 | |
| 13033F-XU-9 | CALIFORNIA HEALTH FACS FING AUTH R | | 03/03/2011 | BB&T | | 535,480 | 500,000.00 | 7,847 |
| 13033L-KM-8 | CALIFORNIA HEALTH FACS FING AUTH R | | 01/26/2011 | MORGAN STANLEY | | 5,060,050 | 5,000,000.00 | |
| 130795-D8-7 | CALIFORNIA STATEWIDE CMNTYS DEV AU | | 01/14/2011 | JEFFRIES SECURITIES | | 5,427,500 | 5,000,000.00 | 75,694 |
| 31417Y-WQ-6 | FNMA 10YR | | 11/22/2010 | JEFFRIES SECURITIES | | 10,415,625 | 10,000,000.00 | 17,500 |
| 31381S-EA-6 | FNMA 10YR BALLOON MULTI | | 08/22/2011 | DUNCAN WILLIAMS | | 3,047,813 | 3,000,000.00 | 8,289 |
| 31381Q-UR-5 | FNMA 5YR MULTI BALLOON | | 03/10/2011 | DUNCAN WILLIAMS | | 5,007,813 | 5,000,000.00 | 9,800 |
| 31381Q-UC-8 | FNMA 7YR MULTI BALLOON | | 03/14/2011 | DUNCAN WILLIAMS | | 5,003,906 | 5,000,000.00 | 13,650 |
| BLM0W3-FC-5 | FNMA DUS MULTI 10YR BALLOON | | 12/27/2011 | DUNCAN WILLIAMS | | 2,526,563 | 2,500,000.00 | 5,712 |
| BLM0W3-FE-1 | FNMA DUS MULTI 10YR BALLOON | | 12/27/2011 | DUNCAN WILLIAMS | | 4,077,500 | 4,000,000.00 | |
| BLM0UQ-CB-1 | FNMA DUS MULTI 10YR IO BALLOON | | 11/18/2011 | DUNCAN WILLIAMS | | 2,347,438 | 2,300,000.00 | 3,562 |
| 31397S-MX-9 | FNMA_11-28A | | 03/03/2011 | BARCLAYS CAPITAL | | 15,450,000 | 15,000,000.00 | 48,333 |
| 31397Q-F5-2 | FNR_11-18B_AC | | 02/03/2011 | BANK OF AMERICA | | 10,335,547 | 10,000,000.00 | 30,000 |
| 348672-AA-4 | FORT SILL APACHE TRIBE | | 08/19/2011 | JEFFRIES SECURITIES | | 3,000,000 | 3,000,000.00 | |
| 38375B-HL-9 | GNR 2010-H22 JA | | 12/20/2011 | CAPITALIZED INTEREST | | 226,466 | 226,466.00 | |
| 38375B-GM-8 | GNR 2010-H24 HA | | 12/20/2011 | CAPITALIZED INTEREST | | 331,803 | 331,803.00 | |
| 38375B-JH-6 | GNR 2010-H27 JA | | 12/20/2011 | CAPITALIZED INTEREST | | 77,224 | 77,224.00 | |
| 38375B-HW-5 | GNR 2010-H28 HA | | 11/21/2011 | CAPITALIZED INTEREST | | 66,470 | 66,470.00 | |
| 38375B-JT-0 | GNR 2011-H03 HA | | 11/21/2011 | VARIOUS | | 10,137,504 | 10,156,304.00 | 15,132 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 410040-BT-5 | HANCOCK CNTY OHIO HOSP REV | | 03/17/2011 | MERRILL LYNCH | | 1,352,039 | 1,300,000.00 | |
| 425203-CE-4 | HENDERSON NEV HEALTH CARE FACREV | | 04/07/2011 | JEFFRIES SECURITIES | | 1,063,715 | 995,000.00 | 13,958 |
| 452252-AV-1 | ILLINOIS ST TOLL HWY AUTH TOLL | | 01/19/2011 | SIEBERT BRANDFORD SHANK | | 1,560,375 | 1,500,000.00 | 4,792 |
| 455054-AP-1 | INDIANA ST FIN AUTH ENVIRONMENTAL | | 02/09/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 1,914,680 | 2,000,000.00 | 26,438 |
| 455254-FC-1 | INDIANAPOLIS ARPT-RF | | 01/19/2011 | BB&T | | 3,101,280 | 3,000,000.00 | 3,825 |
| 57583R-6J-9 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/07/2011 | JP MORGAN CHASE | | 1,007,410 | 1,000,000.00 | |
| 57583R-6L-4 | MASSACHUSETTS ST DEV FIN AGY REV | | 01/07/2011 | JP MORGAN CHASE | | 2,256,930 | 2,250,000.00 | |
| 594695-N9-5 | MICHIGAN ST TRUNK LINE | | 02/17/2011 | ROYAL BANK OF CANADA | | 3,801,971 | 3,465,000.00 | 53,900 |
| 644614-H3-6 | NEW HAMPSHIRE HEALTH & ED FACS AUT | | 03/10/2011 | BAUM | | 2,379,456 | 2,370,000.00 | |
| 677525-TX-5 | OHIO ST AIR QUALITY DEV AUTH REV | | 01/13/2011 | MORGAN KEEGAN & CO. INC. | | 3,959,480 | 4,000,000.00 | 15,333 |
| 67756A-2L-5 | OHIO ST HIGHER EDL FAC COMMN REV | | 11/16/2011 | JP MORGAN CHASE | | 2,000,000 | 2,000,000.00 | |
| 810472-FP-0 | SCOTTSDALE ARIZ INDL DEV AUTH HOSP | | 02/25/2011 | SIEBERT BRANDFORD SHANK | | 1,459,804 | 1,370,000.00 | 190 |
| 812643-FN-9 | SEATTLE WASH MUN LT & PWR REV | | 01/18/2011 | CITIGROUP | | 2,492,119 | 2,215,000.00 | |
| 816836-AB-6 | SEMINOLE TRIBE OF FLORIDA | | 01/13/2011 | MERRILL LYNCH | | 1,944,100 | 2,000,000.00 | 19,931 |
| 83703F-EA-6 | SOUTH CAROLINA JOBS-ECONOMIC DEV A | | 04/14/2011 | MERRILL LYNCH | | 684,000 | 685,000.00 | |
| 83703F-EC-2 | SOUTH CAROLINA JOBS-ECONOMIC DEV A | | 04/14/2011 | MERRILL LYNCH | | 980,000 | 980,000.00 | |
| 874476-FN-9 | TALLAHASSEE FLA ENERGY SYS REV | | 04/11/2011 | SIEBERT BRANDFORD SHANK | | 1,113,460 | 1,000,000.00 | 1,667 |
| 90320W-AA-1 | UPMC HEALTH SYSTEM | | 11/23/2011 | ROYAL BANK OF CANADA | | 2,000,000 | 2,000,000.00 | |
| 955816-AC-7 | WEST SHORE PA AREA AUTH HOSP REV | | 01/14/2011 | MERRILL LYNCH | | 3,222,994 | 3,055,000.00 | |
| 97710B-C2-6 | WISCONSIN ST HEALTH & EDL FACS AUT | | 01/21/2011 | PIPER JAFFREY | | 3,981,503 | 3,960,000.00 | |
| 97710B-SM-5 | WISCONSIN ST HEALTH & EDL FACS AUT | | 01/14/2011 | BB&T | | 3,164,100 | 3,000,000.00 | 64,583 |
| 3199999 | Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations | | | | X X X | 128,514,118 | 125,303,267.00 | 440,136 |
| 008635-AA-2 | AGUILA 3 SA | F | 01/24/2011 | CITIGROUP | | 2,000,000 | 2,000,000.00 | |
| 00164V-AA-1 | AMC NETWORKS INC | | 06/22/2011 | BANK OF AMERICA | | 850,000 | 850,000.00 | |
| 02364W-BC-8 | AMERICA MOVIL SAB DE CV | F | 08/31/2011 | BANK OF AMERICA | | 5,455,340 | 5,500,000.00 | |
| 02666Q-J6-1 | AMERICAN HONDA FINANCE CORP | | 09/13/2011 | BARCLAYS CAPITAL | | 2,999,850 | 3,000,000.00 | |
| 030981-AF-1 | AMERIGAS FINANCE CORP. | | 01/05/2011 | CREDIT SUISSE | | 1,225,000 | 1,225,000.00 | |
| 032654-AG-0 | ANALOG DEVICES INC | | 03/30/2011 | CREDIT SUISSE | | 1,990,560 | 2,000,000.00 | |
| 040555-CL-6 | ARIZONA PUBLIC SERVICE CO | | 09/26/2011 | CREDIT SUISSE | | 3,787,050 | 3,000,000.00 | 20,417 |
| 067316-AB-5 | BACARDI LTD | F | 08/02/2011 | RBS SECURITIES | | 1,963,395 | 1,500,000.00 | 42,367 |
| 05523R-AA-5 | BAE SYSTEMS PLC | F | 10/05/2011 | MORGAN STANLEY | | 4,484,250 | 4,500,000.00 | |
| 059472-AG-5 | BAFC_11-R2_2A4 | | 03/29/2011 | BANK OF AMERICA | | 4,018,750 | 4,000,000.00 | 16,667 |
| 05541V-AA-4 | BG ENERGY CAPITAL PLC | F | 11/10/2011 | DEUTSCHE BANK | | 2,355,104 | 2,285,000.00 | 39,861 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC | F | 11/29/2011 | VARIOUS | | 3,140,820 | 3,084,000.00 | 12,556 |
| 09689R-AA-7 | BOYD GAMING CORP | | 01/20/2011 | WACHOVIA | | 3,792,000 | 4,000,000.00 | 135,850 |
| 12189L-AF-8 | BURLINGTON NORTHERN SANTA FE LLC | | 08/29/2011 | VARIOUS | | 1,987,200 | 2,000,000.00 | 863 |
| 131347-BY-1 | CALPINE CORP | | 05/04/2011 | BANK OF AMERICA | | 1,437,750 | 1,350,000.00 | 33,961 |
| 136375-BA-9 | CANADIAN NATIONAL RAILWAY COMPANY | A | 02/08/2011 | JEFFRIES SECURITIES | | 3,507,564 | 2,995,000.00 | 14,709 |
| 1248MB-AG-0 | CBASS_07-CB2 | | 02/01/2011 | CAPITALIZED INTEREST | | 10,536 | 10,535.00 | |
| 1248EP-AU-7 | CCO HOLDINGS LLC | | 05/03/2011 | UBS SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 15135B-AC-5 | CENTENE CORP | | 05/17/2011 | BARCLAYS CAPITAL | | 1,975,060 | 2,000,000.00 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 165258-AA-2 | CHESAPEAKE OILFIELD OPERATING LLC | | 10/25/2011 | BANK OF AMERICA | | 1,600,000 | 1,600,000.00 | |
| 171340-AG-7 | CHURCH & DWIGHT CO | | 02/22/2011 | DEUTSCHE BANK | | 3,499,495 | 3,500,000.00 | 20,007 |
| 17309B-AB-3 | CMLTI_06-WF2 | | 12/01/2010 | CAPITALIZED INTEREST | | 30,311 | 30,311.00 | |
| 18975F-AC-3 | CNL LIFESTYLE PROPERTIES INC | | 03/31/2011 | JEFFRIES SECURITIES | | 3,672,213 | 3,700,000.00 | |
| 21871D-AA-1 | CORELOGIC INC | | 05/13/2011 | JP MORGAN CHASE | | 578,594 | 575,000.00 | |
| 12626P-AG-8 | CRH AMERICA INC | | 02/03/2011 | RBS SECURITIES | | 2,147,836 | 2,005,000.00 | 42,773 |
| 126650-BY-5 | CVS PASS-THROUGH TRUST | | 12/07/2011 | BARCLAYS CAPITAL | | 4,000,000 | 4,000,000.00 | |
| 233851-AD-6 | DAIMLER FINANCE NORTH AMERICA LLC | | 03/21/2011 | CITIGROUP | | 3,995,400 | 4,000,000.00 | |
| 233851-AH-7 | DAIMLER FINANCE NORTH AMERICA LLC | | 09/07/2011 | DEUTSCHE BANK | | 1,490,250 | 1,500,000.00 | |
| 235825-AB-2 | DANA HOLDING CORP | | 07/11/2011 | VARIOUS | | 1,009,800 | 1,020,000.00 | 29,835 |
| 247817-AA-7 | DELTA AIR LINES INC | | 02/07/2011 | MORGAN STANLEY | | 3,200,000 | 3,200,000.00 | |
| 25470X-AE-5 | DISH DBS CORP | | 05/04/2011 | BARCLAYS CAPITAL | | 1,712,750 | 1,700,000.00 | 1,275 |
| 260543-CC-5 | DOW CHEMICAL COMPANY (THE) | | 09/28/2011 | VARIOUS | | 5,546,925 | 5,500,000.00 | 56,667 |
| 26112T-AE-6 | DOWNSTREAM DEVELOPMENT AUTHORITY | | 06/17/2011 | JEFFRIES SECURITIES | | 1,390,718 | 1,400,000.00 | |
| 26779Y-AA-7 | DYNACAST INTERNATIONAL LLC | | 07/12/2011 | JP MORGAN CHASE | | 680,000 | 680,000.00 | |
| 270321-AC-6 | EARTHLINK INC | | 05/12/2011 | DEUTSCHE BANK | | 1,617,296 | 1,675,000.00 | |
| 278058-DD-1 | EATON CORP | | 03/08/2011 | CITIGROUP | | 1,655,445 | 1,500,000.00 | 27,067 |
| 268520-AA-1 | EH HOLDING CORP | | 05/17/2011 | DEUTSCHE BANK | | 1,200,000 | 1,200,000.00 | |
| 28368E-AE-6 | EL PASO CORPORATION | | 03/21/2011 | BARCLAYS CAPITAL | | 2,558,750 | 2,300,000.00 | 34,165 |
| 29264F-AE-6 | ENDO PHARMACEUTICALS HOLDINGS INC | | 04/11/2011 | BARCLAYS CAPITAL | | 1,224,000 | 1,200,000.00 | 32,900 |
| 29268B-AB-7 | ENEL FINANCE INTERNATION | F | 11/29/2011 | CREDIT SUISSE | | 960,000 | 1,000,000.00 | 13,368 |
| 29379V-AS-2 | ENTERPRISE PRODUCTS OPERATING LLC | | 02/25/2011 | VARIOUS | | 4,988,030 | 5,000,000.00 | 8,711 |
| 29379V-AU-7 | ENTERPRISE PRODUCTS OPERATING LLC | | 08/16/2011 | BANK OF AMERICA | | 1,491,900 | 1,500,000.00 | |
| 26875P-AC-5 | EOG RESOURCES INC | | 04/27/2011 | DEUTSCHE BANK | | 1,570,708 | 1,325,000.00 | 7,844 |
| 26884L-AB-5 | EQT CORP | | 11/30/2011 | VARIOUS | | 4,983,365 | 5,000,000.00 | 9,005 |
| 26882P-BB-7 | ERAC USA FINANCE CO | | 11/22/2011 | BANK OF AMERICA | | 1,629,736 | 1,418,000.00 | 10,797 |
| 302051-AQ-0 | EXIDE TECHNOLOGIES | | 01/13/2011 | STERNE, AGEE & LEECH | | 822,000 | 800,000.00 | |
| 307000-AA-7 | FAMILY DOLLAR STORES INC | | 09/23/2011 | BANK OF AMERICA | | 1,488,750 | 1,500,000.00 | 11,875 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC | | 12/05/2011 | VARIOUS | | 2,578,340 | 2,560,000.00 | 20,726 |
| 35168X-AA-9 | FRAC TECH SERVICES LLC | | 12/08/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 1,656,000 | 1,600,000.00 | 9,489 |
| 35177P-AT-4 | FRANCE TELECOM | F | 10/28/2011 | CITIGROUP | | 1,123,300 | 1,000,000.00 | 17,021 |
| 35177P-AW-7 | FRANCE TELECOM SA | F | 09/08/2011 | VARIOUS | | 3,576,465 | 3,600,000.00 | |
| 30277M-AA-2 | FUEL TRUST | | 04/12/2011 | BANK OF AMERICA | | 3,250,000 | 3,250,000.00 | |
| 372917-AS-3 | GENZYME CORPORATION | | 11/15/2011 | JP MORGAN CHASE | | 2,614,112 | 2,275,000.00 | 48,344 |
| 372546-AP-6 | GEORGE WASHINGTON UNIVERSITY | | 08/18/2011 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000.00 | |
| 382410-AD-0 | GOODRICH PETROLEUM CORP | | 02/25/2011 | STERNE, AGEE & LEECH | | 856,375 | 850,000.00 | |
| 40052V-AA-2 | GRUPO BIMBO SAB DE CV | F | 10/05/2011 | VARIOUS | | 5,061,309 | 4,850,000.00 | 46,394 |
| 410345-AG-7 | HANESBRANDS INC | | 04/21/2011 | PRINCERIDGE | | 934,563 | 950,000.00 | 28,263 |
| 404121-AC-9 | HCA INC | | 07/26/2011 | JP MORGAN CHASE | | 1,800,000 | 1,800,000.00 | |
| 428040-CJ-6 | HERTZ CORP | | 01/25/2011 | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000.00 | |
| 887315-AY-5 | HISTORIC TW INC | | 09/15/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 2,391,980 | 2,000,000.00 | 36,285 |
| 441060-AJ-9 | HOSPIRA INC | | 09/20/2011 | SEAPORT GROUP SECURITIES | | 2,914,500 | 2,500,000.00 | 72,684 |
| 441060-AK-6 | HOSPIRA INC | | 02/24/2011 | STIFEL NICOLAUS & CO. | | 1,128,360 | 1,000,000.00 | 18,844 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 44923Q-AA-2 | HYUNDAI CAPITAL AMERICA | | 03/28/2011 | ROYAL BANK OF CANADA | | 3,943,710 | 4,000,000.00 | 56,042 |
| 45169U-AA-3 | IGATE CORP | | 04/14/2011 | JEFFRIES SECURITIES | | 1,750,000 | 1,750,000.00 | |
| 452308-AK-5 | ILLINOIS TOOL WORKS INC | | 08/24/2011 | JP MORGAN CHASE | | 1,493,280 | 1,500,000.00 | |
| 45661T-AL-5 | INERGY LP | | 01/19/2011 | BANK OF AMERICA | | 4,800,000 | 4,800,000.00 | |
| 45824T-AF-2 | INTELSAT JACKSON HOLDINGS SA | F | 03/22/2011 | BARCLAYS CAPITAL | | 2,550,000 | 2,550,000.00 | |
| 485134-BK-5 | KANSAS CITY POWER & LIGHT CO | | 07/21/2011 | BANK OF AMERICA | | 2,311,560 | 2,000,000.00 | 51,354 |
| 50015Q-AA-8 | KODIAK OIL & GAS CORP | | 12/08/2011 | MITSUBISHI UFJ SECURITIES (USA) | | 328,800 | 320,000.00 | 1,444 |
| 50077B-AC-2 | KRATOS DEFENSE & SECURITY SOLUTION | | 03/22/2011 | JEFFRIES SECURITIES | | 3,611,250 | 3,375,000.00 | 106,875 |
| 539830-AY-5 | LOCKHEED MARTIN CORP | | 09/06/2011 | CITIGROUP | | 2,991,900 | 3,000,000.00 | |
| 543218-AA-9 | LONGVIEW FIBRE PAPER AND PACKAGING | | 05/17/2011 | BANK OF AMERICA | | 795,920 | 800,000.00 | |
| 548661-CV-7 | LOWES CO INC | | 11/16/2011 | BANK OF AMERICA | | 1,998,540 | 2,000,000.00 | |
| 552953-BB-6 | MGM MIRAGE | | 11/28/2011 | CITIGROUP | | 948,600 | 1,020,000.00 | 29,382 |
| 55342U-AC-8 | MPT OPERATING PARTNERSHIP LP | | 04/19/2011 | JP MORGAN CHASE | | 3,000,000 | 3,000,000.00 | |
| 604668-AA-1 | MRMX_11-1 | | 11/30/2011 | BARCLAYS CAPITAL | | 4,000,000 | 4,000,000.00 | |
| 61760R-BB-7 | MSC 2011-C3 | | 09/14/2011 | MORGAN STANLEY | | 1,514,994 | 1,500,000.00 | 686 |
| 639365-AF-2 | NAVIOS MARITIME HOLDINGS INC | F | 01/13/2011 | BANK OF AMERICA | | 2,800,000 | 2,800,000.00 | |
| 65106M-AB-3 | NCIT 2011-MH1 M1 | | 04/27/2011 | DEUTSCHE BANK | | 998,536 | 1,000,000.00 | 3,942 |
| 641423-BW-7 | NEVADA POWER CO | | 02/16/2011 | BANK OF AMERICA | | 3,421,530 | 3,000,000.00 | 11,375 |
| 655664-AK-6 | NORDSTROM INC | | 08/30/2011 | VARIOUS | | 10,950,280 | 9,500,000.00 | 118,490 |
| 656559-BP-5 | NORTEK INC | | 04/12/2011 | UBS SECURITIES | | 1,000,000 | 1,000,000.00 | |
| 681936-AX-8 | OMEGA HEALTHCARE INVESTORS INC | | 09/20/2011 | BANK OF AMERICA | | 1,008,000 | 1,050,000.00 | 31,106 |
| 70213H-AB-4 | PARTNERS HEALTHCARE SYSTEM INC | | 12/13/2011 | JP MORGAN CHASE | | 4,019,040 | 4,000,000.00 | |
| 714264-AA-6 | PERNOD-RICARD SA | F | 11/16/2011 | CITIGROUP | | 3,323,850 | 3,000,000.00 | 21,083 |
| 714264-AD-0 | PERNOD-RICARD SA | F | 11/22/2011 | VARIOUS | | 5,591,780 | 5,500,000.00 | 9,333 |
| 716599-AC-9 | PETROLEUM GEO-SERVICES ASA | F | 11/09/2011 | BARCLAYS CAPITAL | | 1,479,570 | 1,500,000.00 | |
| 72650R-AY-8 | PLAINS ALL AMER PIPELINE | | 09/22/2011 | BANK OF AMERICA | | 1,057,200 | 1,000,000.00 | 7,778 |
| 72650R-AF-9 | PLAINS ALL AMERICAN PIPELINE LP | | 03/04/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 2,246,183 | 2,040,000.00 | 7,990 |
| 73755L-AF-4 | POTASH CORP OF SASKATCHEWAN INC | A | 07/22/2011 | HSBC | | 1,185,900 | 1,000,000.00 | 13,000 |
| 74308T-AA-8 | PRODUCTION RESOURCE GROUP INC | | 04/08/2011 | BANK OF AMERICA | | 2,000,000 | 2,000,000.00 | |
| 74837R-AG-9 | QUICKSILVER RESOURCES INC | | 04/13/2011 | WACHOVIA | | 600,875 | 550,000.00 | 8,783 |
| 761735-AC-3 | REYNOLDS GROUP LLC | | 01/27/2011 | CREDIT SUISSE | | 1,600,000 | 1,600,000.00 | |
| 74959H-AB-4 | RGHL US ESCROW II LLC | | 07/26/2011 | CREDIT SUISSE | | 675,362 | 680,000.00 | |
| 767201-AP-1 | RIO TINTO FINANCE (USA) LTD | F | 09/14/2011 | MORGAN STANLEY | | 2,982,000 | 3,000,000.00 | |
| 767201-AQ-9 | RIO TINTO FINANCE (USA) LTD | F | 09/15/2011 | VARIOUS | | 6,481,005 | 6,500,000.00 | 156 |
| 775109-AK-7 | ROGERS COMMUNICATIONS INC | A | 08/05/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 3,064,750 | 2,500,000.00 | 82,639 |
| 775371-AV-9 | ROHM AND HAAS HLDS | | 12/08/2011 | BANK OF AMERICA | | 1,646,446 | 1,450,000.00 | 21,267 |
| 776696-AC-0 | ROPER INDUSTRIES INC | | 11/15/2011 | VARIOUS | | 6,169,106 | 5,415,000.00 | 53,117 |
| 786514-BP-3 | SAFEWAY INC | | 02/24/2011 | CREDIT SUISSE | | 2,492,304 | 2,238,000.00 | 6,316 |
| 786514-BT-5 | SAFEWAY INC. | | 12/01/2011 | MORGAN KEEGAN & CO. INC. | | 2,226,713 | 2,225,000.00 | 210 |
| 800907-AQ-0 | SANMINA-SCI CORP | | 04/26/2011 | BANK OF AMERICA | | 2,000,000 | 2,000,000.00 | |
| 803071-AA-7 | SAPPI PAPIER HOLDING GMBH | F | 04/05/2011 | JP MORGAN CHASE | | 3,047,813 | 3,000,000.00 | |
| 78403D-AA-8 | SBA TOWER TRUST | | 03/09/2011 | KNIGHT LIBERTAS | | 2,061,040 | 2,000,000.00 | 6,854 |
| 806854-AB-1 | SCHLUMBERGER INVESTMENT SA | F | 09/07/2011 | CITIGROUP | | 1,993,580 | 2,000,000.00 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 811065-AA-9 | SCRIPPS NETWORKS INTERACTIVE INC | | 11/28/2011 | JP MORGAN CHASE | | 5,992,680 | 6,000,000.00 | |
| 826418-BD-6 | SIERRA PACIFIC POWER CO | | 03/23/2011 | JP MORGAN CHASE | | 6,812,820 | 6,000,000.00 | 115,500 |
| 85171U-AA-5 | SLFMT 2011-1 A1 | | 08/31/2011 | BANK OF AMERICA | | 3,597,078 | 3,600,000.00 | 24,705 |
| 847791-AA-8 | SPEEDY CASH INTERMEDIATE HOLDINGS | | 05/03/2011 | JEFFRIES SECURITIES | | 1,950,000 | 1,950,000.00 | |
| 876511-AB-2 | TASEKO MINES LTD | A | 04/12/2011 | VARIOUS | | 2,424,000 | 2,400,000.00 | |
| 878742-AU-9 | TECK RESOURCES LTD | A | 08/16/2011 | BANK OF AMERICA | | 1,592,467 | 1,575,000.00 | 6,064 |
| 88163V-AC-3 | TEVA PHARM FINANCE LLC | | 03/25/2011 | VARIOUS | | 3,622,166 | 3,255,000.00 | 18,199 |
| 88165F-AC-6 | TEVA PHARMACEUT FIN BV | F | 11/07/2011 | CITIGROUP | | 1,998,320 | 2,000,000.00 | |
| 88165F-AF-9 | TEVA PHARMACEUT FIN BV | F | 11/07/2011 | CITIGROUP | | 3,487,225 | 3,500,000.00 | |
| 90210E-AM-8 | TEXAS COMPETITIVE ELECTRIC HOLDINGS COMPANY, LLC:2017 TERM LOAN (EXT | | 08/04/2011 | RESTRUCTURE | | 736,337 | 888,491.05 | |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC INC | | 12/13/2011 | VARIOUS | | 9,000,135 | 8,750,000.00 | 75,400 |
| 90782E-BH-6 | UNION PACIFIC CORP | | 03/29/2011 | JEFFRIES SECURITIES | | 1,811,415 | 1,500,000.00 | 23,000 |
| 92203P-AH-9 | VANGUARD HEALTH HOLDING CO II LLC | | 01/21/2011 | BANK OF AMERICA | | 2,400,000 | 2,400,000.00 | |
| 918204-AV-0 | VF CORPORATION | | 08/17/2011 | VARIOUS | | 4,989,000 | 5,000,000.00 | |
| 931142-CZ-4 | WAL-MART STORES INC | | 08/16/2011 | VARIOUS | | 6,072,200 | 6,000,000.00 | 61,750 |
| 980236-AL-7 | WOODSIDE FINANCE LTD | F | 08/17/2011 | CITIGROUP | | 4,130,480 | 4,000,000.00 | 52,133 |
| 980888-AD-3 | WOOLWORTHS LIMITED | F | 08/22/2011 | CITIGROUP | | 5,157,160 | 5,000,000.00 | 82,444 |
| 980888-AE-1 | WOOLWORTHS LTD | F | 04/21/2011 | VARIOUS | | 6,003,990 | 6,000,000.00 | 1,313 |
| 781749-AA-4 | WP ROCKET MERGER SUB INC | | 06/24/2011 | CITIGROUP | | 2,720,000 | 2,720,000.00 | |
| 98417E-AG-5 | XSTRATA FINANCE (CANADA) LTD | A | 11/03/2011 | JP MORGAN CHASE | | 4,995,950 | 5,000,000.00 | |
| 98417E-AK-6 | XSTRATA FINANCE (CANADA) LTD | A | 11/03/2011 | JP MORGAN CHASE | | 3,994,960 | 4,000,000.00 | |
| 98419M-AC-4 | XYLEM INC | | 12/01/2011 | WELLS FARGO SECURITIES (FMR WACHOVIA) | | 1,034,630 | 1,000,000.00 | 7,490 |
| 98419M-AE-0 | XYLEM INC | | 09/21/2011 | JP MORGAN CHASE | | 4,362,089 | 4,300,000.00 | 1,463 |
| 988498-AH-4 | YUM! BRANDS INC. | | 08/22/2011 | MORGAN STANLEY | | 1,992,300 | 2,000,000.00 | |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 347,648,624 | 336,364,337.05 | 2,040,273 |
| | | | | | | | | |
| 8399997 | Subtotal - Bonds - Part 3 | | | | X X X | 490,082,253 | 475,587,843 | 2,510,109 |
| | | | | | | | | |
| 8399998 | Summary Item from Part 5 for Bonds | | | | X X X | 31,929,431 | 32,257,000.00 | 15,194 |
| | | | | | | | | |
| 8399999 | Total - Bonds | | | | X X X | 522,011,684 | 507,844,843.05 | 2,525,303 |
| 65440K-10-6 | 99 CENTS ONLY STORES | | 12/21/2011 | VARIOUS | 5,765.000 | 114,162 | | |
| 002535-30-0 | AARONS INC. | | 11/11/2011 | VARIOUS | 4,906.000 | 132,791 | | |
| S60684-11-5 | ABOITIZ EQUITY VENTURES INC. | D | 11/18/2011 | MORGAN STANLEY | 134,000.000 | 131,186 | | |
| Y0005M-10-9 | ABOITIZ POWER CORP. | D | 11/18/2011 | VARIOUS | 82,000.000 | 52,739 | | |
| S61559-15-9 | ACC LTD. | D | 07/26/2011 | DEUTSCHE BANK | 3,336.000 | 74,894 | | |
| Y0004E-10-8 | ACER INC. | D | 09/22/2011 | VARIOUS | 86,000.000 | 233,329 | | |
| 004498-10-1 | ACI WORLDWIDE INC | | 09/15/2011 | VARIOUS | 2,522.000 | 77,633 | | |
| 00508Y-10-2 | ACUITY BRANDS INC. | | 09/15/2011 | VARIOUS | 2,817.000 | 164,008 | | |
| 005125-10-9 | ACXIOM CORP | | 11/11/2011 | VARIOUS | 5,664.000 | 78,824 | | |
| Y00106-13-1 | ADANI ENTERPRISES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 14,742.000 | 253,495 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Y7087B-10-9 | ADARO ENERGY | D | 09/22/2011 | VARIOUS | 391,000.000 | 112,305 | | |
| S61004-21-4 | ADITYA BIRLA NUVO LTD. | D | 07/26/2011 | DEUTSCHE BANK | 2,577.000 | 55,369 | | |
| 00738A-10-6 | ADTRAN INC. | | 11/11/2011 | VARIOUS | 4,215.000 | 172,749 | | |
| 00751Y-10-6 | ADVANCE AUTO PARTS INC. | | 12/13/2011 | VARIOUS | 5,172.000 | 364,330 | | |
| S64125-68-5 | ADVANCED INFO SERVICE PCL | D | 11/18/2011 | MORGAN STANLEY | 9,000.000 | 41,307 | | |
| Y0014U-18-3 | ADVANCED INFO SERVICE PUBLIC CO LT | D | 07/11/2011 | VARIOUS | 44,100.000 | 120,370 | | |
| Y00153-10-9 | ADVANCED SEMICONDUCTOR ENGINEERING | D | 11/18/2011 | VARIOUS | 153,000.000 | 190,619 | | |
| S62026-73-7 | ADVANTECH CO. LTD. | D | 09/22/2011 | VARIOUS | 11,000.000 | 31,360 | | |
| 007974-10-8 | ADVENT SOFTWARE INC | | 11/11/2011 | VARIOUS | 2,281.000 | 61,514 | | |
| 00766T-10-0 | AECOM TECHNOLOGY CORP | | 12/13/2011 | BERNSTEIN | 7,914.000 | 218,352 | | |
| 007865-10-8 | AEROPOSTALE INC | | 05/16/2011 | BERNSTEIN | 5,044.000 | 107,671 | | |
| 008252-10-8 | AFFILIATED MANAGERS GROUP | | 12/21/2011 | VARIOUS | 3,593.000 | 368,115 | | |
| 001084-10-2 | AGCO CORP. | | 11/11/2011 | VARIOUS | 6,155.000 | 313,448 | | |
| G01198-10-3 | AGILE PROPERTY HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 2,000.000 | 1,567 | | |
| SB60LZ-R6-8 | AGRICULTURAL BANK OF CHINA LTD. | D | 11/18/2011 | VARIOUS | 96,000.000 | 36,850 | | |
| SB4TX8-S1-4 | AIA GROUP LTD. | D | 11/18/2011 | VARIOUS | 285,600.000 | 805,867 | | |
| SB04KN-F1-8 | AIR CHINA LTD. | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 1,578 | | |
| Y0029V-10-1 | AIRASIA BHD | D | 01/26/2011 | DEUTSCHE BANK | 32,600.000 | 28,678 | | |
| 011659-10-9 | ALASKA AIR GROUP INC. | | 11/11/2011 | VARIOUS | 2,528.000 | 173,017 | | |
| 012653-10-1 | ALBEMARLE CORP. | | 09/15/2011 | VARIOUS | 6,327.000 | 419,838 | | |
| 014482-10-3 | ALEXANDER & BALDWIN INC. | | 12/13/2011 | VARIOUS | 2,865.000 | 133,926 | | |
| 015271-10-9 | ALEXANDRIA REAL ESTATE EQUIT | | 12/21/2011 | VARIOUS | 4,073.000 | 317,084 | | |
| G01717-10-0 | ALIBABA.COM LTD. | D | 11/18/2011 | VARIOUS | 36,000.000 | 71,692 | | |
| 018581-10-8 | ALLIANCE DATA SYSTEMS CORP. | | 12/13/2011 | BERNSTEIN | 3,217.000 | 297,054 | | |
| S65569-38-6 | ALLIANCE FINANCIAL GROUP | D | 09/22/2011 | VARIOUS | 69,500.000 | 75,524 | | |
| S61471-05-8 | ALLIANCE GLOBAL GROUP INC. | D | 09/22/2011 | VARIOUS | 155,600.000 | 38,921 | | |
| 018802-10-8 | ALLIANT ENERGY CORP. | | 12/13/2011 | VARIOUS | 7,798.000 | 316,024 | | |
| 018804-10-4 | ALLIANT TECHSYSTEMS INC. | | 11/11/2011 | VARIOUS | 2,333.000 | 167,555 | | |
| 01988P-10-8 | ALLSCRIPTS HEALTHCARE SOLUTIONS IN | | 12/21/2011 | VARIOUS | 12,776.000 | 250,734 | | |
| Y2943F-14-7 | AMBUJA CEMENTS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 39,272.000 | 114,918 | | |
| 00164V-10-3 | AMC NETWORKS INC. CL A | | 08/10/2011 | VARIOUS | 3,588.000 | 133,066 | | |
| 024835-10-0 | AMERICAN CAMPUS COMMUNITIES INC. | | 12/21/2011 | VARIOUS | 4,532.000 | 179,331 | | |
| 02553E-10-6 | AMERICAN EAGLE OUTFITTERS | | 12/21/2011 | VARIOUS | 12,527.000 | 185,558 | | |
| 025932-10-4 | AMERICAN FINANCIAL GROUP INC. | | 12/13/2011 | VARIOUS | 5,336.000 | 188,129 | | |
| 026375-10-5 | AMERICAN GREETINGS | | 09/15/2011 | VARIOUS | 3,034.000 | 69,497 | | |
| 03073T-10-2 | AMERIGROUP CORP. | | 09/15/2011 | VARIOUS | 3,560.000 | 229,886 | | |
| 031100-10-0 | AMETEK INC. | | 09/15/2011 | VARIOUS | 10,260.000 | 443,416 | | |
| Y0122P-10-0 | AMMB HOLDINGS BHD | D | 11/18/2011 | MORGAN STANLEY | 9,000.000 | 16,087 | | |
| Y01258-10-5 | AMOREPACIFIC CORP | D | 01/26/2011 | DEUTSCHE BANK | 194.000 | 184,801 | | |
| S60538-59-2 | ANEKA TAMBANG | D | 11/18/2011 | MORGAN STANLEY | 13,000.000 | 2,416 | | |
| S60803-96-2 | ANHUI CONCH CEMENT CO. LTD. | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 13,107 | | |
| 035623-10-7 | ANN INC. | | 11/11/2011 | VARIOUS | 3,618.000 | 110,158 | | |
| 03662Q-10-5 | ANSYS INC | | 12/21/2011 | VARIOUS | 6,076.000 | 336,902 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| G04011-10-5 | ANTA SPORTS PRODUCTS LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 15,916 | | |
| 00184X-10-5 | AOL INC. | | 05/16/2011 | BERNSTEIN | 6,593.000 | 124,033 | | |
| 03761U-10-6 | APOLLO INVESTMENT CORP. | | 09/15/2011 | VARIOUS | 14,602.000 | 156,993 | | |
| 038336-10-3 | APTARGROUP INC. | | 11/11/2011 | VARIOUS | 4,274.000 | 225,993 | | |
| 03836W-10-3 | AQUA AMERICA INC. | | 12/13/2011 | VARIOUS | 9,311.000 | 209,917 | | |
| 039380-10-0 | ARCH COAL INC. | | 12/21/2011 | VARIOUS | 14,348.000 | 396,879 | | |
| 042735-10-0 | ARROW ELECTRONICS INC. | | 06/08/2011 | BERNSTEIN | 7,261.000 | 327,441 | | |
| 363576-10-9 | ARTHUR J GALLAGHER & CO | | 12/21/2011 | VARIOUS | 7,963.000 | 233,262 | | |
| 04351G-10-1 | ASCENA RETAIL GROUP INC. | | 12/13/2011 | BERNSTEIN | 4,665.000 | 145,717 | | |
| Y0205X-10-3 | ASCENDAS REAL ESTATE INVESTMENT TR | D | 11/18/2011 | VARIOUS | 65,000.000 | 109,073 | | |
| 044209-10-4 | ASHLAND INC. | | 12/13/2011 | BERNSTEIN | 5,000.000 | 304,525 | | |
| S60563-31-9 | ASIA CEMENT CORP. | D | 11/18/2011 | VARIOUS | 60,000.000 | 74,926 | | |
| S60997-56-6 | ASIAN PAINTS (INDIA) LTD. | D | 07/26/2011 | DEUTSCHE BANK | 1,820.000 | 128,878 | | |
| S60024-53-6 | ASM PACIFIC TECHNOLOGY LTD. | D | 11/18/2011 | VARIOUS | 3,400.000 | 40,600 | | |
| G05384-10-5 | ASPEN INSURANCE HOLDINGS LTD. | | 12/21/2011 | VARIOUS | 5,372.000 | 145,776 | | |
| 045487-10-5 | ASSOCIATED BANC-CORP | | 12/21/2011 | VARIOUS | 11,956.000 | 165,516 | | |
| 046265-10-4 | ASTORIA FINANCIAL CORP. | | 12/21/2011 | VARIOUS | 7,202.000 | 90,638 | | |
| S60924-98-2 | ASTRA AGRO LESTARI | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 5,030 | | |
| Y7117N-14-9 | ASTRA INTERNATIONAL | D | 09/22/2011 | VARIOUS | 4,000.000 | 27,999 | | |
| Y04327-10-5 | ASUSTEK COMPUTER INC. | D | 11/18/2011 | VARIOUS | 19,000.000 | 169,128 | | |
| 049513-10-4 | ATMEL CORP. | | 12/21/2011 | VARIOUS | 32,907.000 | 459,909 | | |
| 049560-10-5 | ATMOS ENERGY CORP. | | 12/13/2011 | VARIOUS | 6,192.000 | 207,560 | | |
| 050095-10-8 | ATWOOD OCEANICS INC | | 09/15/2011 | VARIOUS | 3,689.000 | 152,062 | | |
| Y00032-10-5 | AU OPTRONICS CORP. | D | 11/18/2011 | VARIOUS | 243,000.000 | 235,585 | | |
| Y0485Q-10-9 | AVICHINA INDUSTRY & TECHNOLOGY CO. | D | 07/11/2011 | BERNSTEIN | 116,000.000 | 70,753 | | |
| 053807-10-3 | AVNET INC | | 11/11/2011 | VARIOUS | 10,337.000 | 377,633 | | |
| Y0488A-10-1 | AXIATA GROUP BERHAD | D | 11/18/2011 | MORGAN STANLEY | 5,000.000 | 7,747 | | |
| S61364-82-4 | AXIS BANK LTD. | D | 07/26/2011 | DEUTSCHE BANK | 14,468.000 | 430,937 | | |
| Y0486V-11-5 | AYALA CORP. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 20,520 | | |
| S60551-12-4 | AYALA LAND INC. | D | 11/18/2011 | VARIOUS | 12,200.000 | 4,624 | | |
| Y05490-10-0 | BAJAJ AUTO LTD. | D | 07/26/2011 | DEUTSCHE BANK | 5,555.000 | 178,807 | | |
| 05874B-10-7 | BALLY TECHNOLOGIES INC. | | 05/16/2011 | BERNSTEIN | 2,692.000 | 109,730 | | |
| 059692-10-3 | BANCORPSOUTH INC. | | 05/16/2011 | BERNSTEIN | 4,531.000 | 58,121 | | |
| S63683-60-1 | BANGKOK BANK THB10 (NVDR) | D | 06/16/2011 | BARCLAYS CAPITAL | 33,900.000 | 166,773 | | |
| Y7123P-12-0 | BANK CENTRAL ASIA | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 5,275 | | |
| Y71188-19-0 | BANK DANAMON INDONESIA | D | 11/18/2011 | VARIOUS | 33,000.000 | 17,764 | | |
| Y7123S-10-8 | BANK MANDIRI (PERSERO) | D | 09/22/2011 | VARIOUS | 129,500.000 | 93,627 | | |
| S67271-21-3 | BANK NEGARA INDONESIA | D | 09/22/2011 | VARIOUS | 89,000.000 | 35,556 | | |
| S60759-49-5 | BANK OF AYUDHYA FGN | D | 03/25/2011 | DEUTSCHE BANK | 11,200.000 | 9,106 | | |
| Y0698A-10-7 | BANK OF CHINA LTD. | D | 11/18/2011 | VARIOUS | 608,000.000 | 219,933 | | |
| Y06988-10-2 | BANK OF COMMUNICATIONS CO. LTD. | D | 11/18/2011 | VARIOUS | 46,000.000 | 37,941 | | |
| Y06942-10-9 | BANK OF EAST ASIA LTD. | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 20,487 | | |
| 062540-10-9 | BANK OF HAWAII CORP. | | 11/11/2011 | VARIOUS | 3,441.000 | 161,452 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| S60997-89-7 | BANK OF INDIA | D | 07/26/2011 | DEUTSCHE BANK | 6,924.000 | 60,770 | | |
| S60749-68-6 | BANK OF THE PHILIPPINE ISLANDS | D | 11/18/2011 | MORGAN STANLEY | 10,000.000 | 12,715 | | |
| S67090-99-3 | BANK RAKYAT INDONESIA | D | 09/22/2011 | BERNSTEIN | 11,000.000 | 7,265 | | |
| S60758-64-6 | BANPU PCL FGN | D | 03/25/2011 | DEUTSCHE BANK | 1,400.000 | 35,445 | | |
| 067774-10-9 | BARNES & NOBLE INC. | | 09/15/2011 | VARIOUS | 2,991.000 | 39,882 | | |
| Y076A3-10-5 | BBMG CORP. | D | 09/22/2011 | BERNSTEIN | 21,500.000 | 33,834 | | |
| Y07775-10-2 | BDO UNIBANK INC | D | 07/11/2011 | BERNSTEIN | 11,400.000 | 14,699 | | |
| 073302-10-1 | BE AEROSPACE INC | | 12/21/2011 | VARIOUS | 7,140.000 | 262,924 | | |
| S67283-51-5 | BEC WORLD THB1(ALIEN MKT) | D | 11/18/2011 | VARIOUS | 54,300.000 | 57,054 | | |
| S62084-22-3 | BEIJING CAPITAL INTERNATIONAL AIRP | D | 11/18/2011 | VARIOUS | 36,000.000 | 17,268 | | |
| Y07702-10-6 | BEIJING ENTERPRISES HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 1,500.000 | 8,140 | | |
| G09702-10-4 | BELLE INTERNATIONAL HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 18,000.000 | 33,241 | | |
| Y08366-12-5 | BERJAYA CORP. BHD | D | 09/22/2011 | BERNSTEIN | 60,900.000 | 21,973 | | |
| Y0849N-10-7 | BERJAYA SPORTS TOTO BHD | D | 09/22/2011 | BERNSTEIN | 14,000.000 | 19,493 | | |
| Y0882L-13-3 | BHARAT HEAVY ELECTRICALS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 7,501.000 | 322,237 | | |
| S60997-23-6 | BHARAT PETROLEUM CORP. LTD. | D | 07/26/2011 | DEUTSCHE BANK | 5,422.000 | 81,063 | | |
| 06846N-10-4 | BILL BARRETT CORP | | 09/15/2011 | VARIOUS | 3,222.000 | 134,512 | | |
| 090572-20-7 | BIO-RAD LABORATORIES INC. CL A | | 12/21/2011 | VARIOUS | 1,407.000 | 172,426 | | |
| 092113-10-9 | BLACK HILLS CORP. | | 12/13/2011 | BERNSTEIN | 2,626.000 | 81,808 | | |
| 096761-10-1 | BOB EVANS FARMS INC. | | 05/16/2011 | BERNSTEIN | 1,869.000 | 58,549 | | |
| Y0920U-10-3 | BOC HONG KONG (HOLDINGS) LTD. | D | 11/18/2011 | MORGAN STANLEY | 5,000.000 | 10,675 | | |
| SB24FZ-32-6 | BOSIDENG INTERNATIONAL HOLDINGS LT | D | 01/26/2011 | DEUTSCHE BANK | 74,000.000 | 28,708 | | |
| 05564E-10-6 | BRE PROPERTIES INC. | | 12/21/2011 | VARIOUS | 4,822.000 | 237,206 | | |
| G1368B-10-2 | BRILLIANCE CHINA AUTOMOTIVE HOLDIN | D | 09/22/2011 | VARIOUS | 82,000.000 | 61,755 | | |
| 109641-10-0 | BRINKER INTERNATIONAL INC | | 09/15/2011 | VARIOUS | 5,810.000 | 143,869 | | |
| 109696-10-4 | BRINK'S CO/THE | | 11/11/2011 | VARIOUS | 3,388.000 | 98,467 | | |
| Y73286-11-7 | BRITISH AMERICAN TOBACCO (MALAYSIA | D | 07/11/2011 | VARIOUS | 5,300.000 | 83,862 | | |
| 11133T-10-3 | BROADRIDGE FINANCIAL SOLUTIO | | 12/13/2011 | VARIOUS | 8,327.000 | 186,887 | | |
| 115236-10-1 | BROWN & BROWN INC. | | 12/13/2011 | VARIOUS | 7,944.000 | 201,954 | | |
| Y0997Y-10-3 | BS FINANCIAL GROUP INC. | D | 07/11/2011 | VARIOUS | 11,800.000 | 151,699 | | |
| S60434-85-9 | BUMI RESOURCES | D | 09/22/2011 | BERNSTEIN | 22,000.000 | 6,085 | | |
| Y1028U-10-2 | BURSA MALAYSIA BHD | D | 09/22/2011 | BERNSTEIN | 17,800.000 | 43,706 | | |
| S65366-51-0 | BYD CO. LTD. | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 4,974 | | |
| 127055-10-1 | CABOT CORP. | | 09/15/2011 | VARIOUS | 4,307.000 | 176,773 | | |
| 127387-10-8 | CADENCE DESIGN SYSTEMS INC. | | 12/21/2011 | VARIOUS | 18,289.000 | 197,816 | | |
| 133131-10-2 | CAMDEN PROPERTY TRUST | | 12/21/2011 | VARIOUS | 4,867.000 | 302,681 | | |
| S65800-12-0 | CANARA BANK | D | 07/26/2011 | DEUTSCHE BANK | 5,649.000 | 65,482 | | |
| S61566-73-3 | CAPITAL SECURITIES CORP. | D | 11/18/2011 | VARIOUS | 119,000.000 | 55,028 | | |
| S63093-03-3 | CAPITALAND LTD. | D | 09/22/2011 | BERNSTEIN | 4,000.000 | 8,066 | | |
| Y1100L-16-0 | CAPITAMALL TRUST | D | 11/18/2011 | VARIOUS | 59,000.000 | 86,791 | | |
| 140781-10-5 | CARBO CERAMICS INC. | | 11/11/2011 | VARIOUS | 1,264.000 | 194,628 | | |
| 142339-10-0 | CARLISLE COS. | | 11/11/2011 | VARIOUS | 4,075.000 | 198,085 | | |
| 144285-10-3 | CARPENTER TECHNOLOGY CORP. | | 11/11/2011 | VARIOUS | 2,841.000 | 148,116 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 14888B-10-3 | CATALYST HEALTH SOLUTIONS IN | | 09/22/2011 | BERNSTEIN | 3,158.000 | 199,558 | | |
| Y1148A-10-1 | CATCHER TECHNOLOGY CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 15,000.000 | 62,149 | | |
| S64256-63-9 | CATHAY FINANCIAL HOLDING CO. LTD. | D | 09/22/2011 | VARIOUS | 228,000.000 | 416,747 | | |
| 149150-10-4 | CATHAY GENERAL BANCORP | | 12/13/2011 | VARIOUS | 5,962.000 | 89,861 | | |
| Y11757-10-4 | CATHAY PACIFIC AIRWAYS LTD. | D | 11/18/2011 | MORGAN STANLEY | 8,000.000 | 13,652 | | |
| Y1242A-10-6 | CELLTRION INC. | D | 07/11/2011 | VARIOUS | 4,341.000 | 143,040 | | |
| S61878-55-9 | CHANG HWA COMMERCIAL BANK LTD. | D | 11/18/2011 | VARIOUS | 127,000.000 | 106,206 | | |
| S63134-90-2 | CHAODA MODERN AGRICULTURE (HOLDING | D | 09/22/2011 | BERNSTEIN | 6,000.000 | 1,413 | | |
| 159864-10-7 | CHARLES RIVER LABORATORIES INTERNA | | 08/10/2011 | VARIOUS | 3,384.000 | 131,996 | | |
| S64108-52-5 | CHAROEN POKPHAND FEEDMILL (F) | D | 11/18/2011 | VARIOUS | 142,500.000 | 107,671 | | |
| S63153-44-9 | CHAROEN POKPHAND INDONESIA | D | 11/18/2011 | VARIOUS | 239,147.000 | 40,667 | | |
| 163072-10-1 | CHEESECAKE FACTORY INC/THE | | 12/21/2011 | VARIOUS | 3,935.000 | 118,941 | | |
| S61895-38-9 | CHEIL INDUSTRIES INC. | D | 11/18/2011 | VARIOUS | 4,954.000 | 461,596 | | |
| S61902-28-4 | CHENG SHIN RUBBER INDUSTRY CO. LTD | D | 11/18/2011 | VARIOUS | 53,000.000 | 129,990 | | |
| Y13077-10-5 | CHENG UEI PRECISION INDUSTRY CO. L | D | 11/18/2011 | VARIOUS | 16,000.000 | 35,067 | | |
| Y13213-10-6 | CHEUNG KONG (HOLDINGS) LTD. | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 11,359 | | |
| S62125-53-9 | CHEUNG KONG INFRASTRUCTURE HOLDING | D | 11/18/2011 | VARIOUS | 8,000.000 | 40,155 | | |
| S61405-79-1 | CHICONY ELECTRONICS CO. LTD. | D | 11/18/2011 | VARIOUS | 22,000.000 | 39,034 | | |
| 168615-10-2 | CHICOS FAS INC. | | 11/11/2011 | VARIOUS | 11,509.000 | 173,441 | | |
| Y14056-10-8 | CHIMEI INNOLUX CORP. | D | 09/22/2011 | VARIOUS | 181,000.000 | 216,036 | | |
| Y1375F-10-4 | CHINA AGRI-INDUSTRIES HOLDINGS LTD | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 2,208 | | |
| S61896-57-7 | CHINA AIRLINES LTD. | D | 09/22/2011 | VARIOUS | 89,000.000 | 67,202 | | |
| SB1DN3-X6-7 | CHINA BLUECHEMICAL LTD. | D | 09/22/2011 | BERNSTEIN | 8,000.000 | 6,362 | | |
| SB1W0J-F2-4 | CHINA CITIC BANK CORP. LTD. | D | 11/18/2011 | VARIOUS | 92,000.000 | 55,922 | | |
| SB1JNK-84-9 | CHINA COAL ENERGY CO. LTD. | D | 09/22/2011 | BERNSTEIN | 12,000.000 | 13,380 | | |
| SB1HVJ-16-9 | CHINA COMMUNICATIONS SERVICES CORP | D | 09/22/2011 | BERNSTEIN | 6,000.000 | 3,024 | | |
| Y1397N-10-1 | CHINA CONSTRUCTION BANK CORP. | D | 09/22/2011 | BERNSTEIN | 59,000.000 | 42,064 | | |
| SB0B8Z-18-9 | CHINA COSCO HOLDINGS CO. LTD. | D | 11/18/2011 | VARIOUS | 54,500.000 | 48,761 | | |
| Y1460P-10-8 | CHINA DEVELOPMENT FINANCIAL HOLDIN | D | 09/22/2011 | VARIOUS | 302,000.000 | 137,063 | | |
| G2112Y-10-9 | CHINA DONGXIANG GROUP CO. LTD. | D | 11/18/2011 | VARIOUS | 36,000.000 | 8,653 | | |
| Y1421G-10-6 | CHINA EVERBRIGHT LTD. | D | 09/22/2011 | VARIOUS | 22,000.000 | 38,178 | | |
| S64607-94-8 | CHINA GAS HOLDINGS LTD. | D | 09/22/2011 | VARIOUS | 124,000.000 | 43,804 | | |
| SB1YC2-B3-6 | CHINA HIGH SPEED TRANSMISSION EQUI | D | 11/18/2011 | MORGAN STANLEY | 13,000.000 | 6,687 | | |
| S61998-16-7 | CHINA LIFE INSURANCE CO. LTD. | D | 11/18/2011 | VARIOUS | 55,600.000 | 65,097 | | |
| B0A0JP-WY-3 | CHINA LIFE INSURANCE CO. LTD. (CHI | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 7,218 | | |
| SB4Q2T-X3-8 | CHINA LONGYUAN POWER GROUP CORP. L | D | 11/18/2011 | VARIOUS | 12,000.000 | 9,213 | | |
| G21096-10-5 | CHINA MENGNIU DAIRY CO. LTD. | D | 09/22/2011 | BERNSTEIN | 9,000.000 | 30,179 | | |
| Y1489Q-10-3 | CHINA MERCHANTS HOLDINGS (INTERNAT | D | 09/22/2011 | BERNSTEIN | 4,000.000 | 9,871 | | |
| SB57JY-24-2 | CHINA MINSHENG BANKING CORP. LTD. | D | 11/18/2011 | VARIOUS | 60,000.000 | 52,586 | | |
| SB1VRC-G6-2 | CHINA MOLYBDENUM CO. LTD. | D | 11/18/2011 | VARIOUS | 87,000.000 | 69,466 | | |
| Y1499J-10-7 | CHINA MOTOR CORP. | D | 09/22/2011 | VARIOUS | 26,000.000 | 24,501 | | |
| SB0Y91-C1-6 | CHINA NATIONAL BUILDING MATERIAL C | D | 09/22/2011 | BERNSTEIN | 6,000.000 | 5,782 | | |
| SB29MX-56-1 | CHINA NATIONAL MATERIALS CO. LTD. | D | 11/18/2011 | VARIOUS | 34,000.000 | 26,590 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| S65609-95-0 | CHINA OILFIELD SERVICES LTD. | D | 09/22/2011 | BERNSTEIN | 8,000.000 | 9,840 | | |
| Y15004-10-7 | CHINA OVERSEAS LAND & INVESTMENT L | D | 09/22/2011 | VARIOUS | 30,000.000 | 60,328 | | |
| SB2Q5H-56-7 | CHINA PACIFIC INSURANCE (GROUP) CO | D | 09/22/2011 | VARIOUS | 55,800.000 | 214,032 | | |
| S62060-84-3 | CHINA PETROCHEMICAL DEVELOPMENT CO | D | 03/25/2011 | DEUTSCHE BANK | 51,000.000 | 58,260 | | |
| Y15010-10-4 | CHINA PETROLEUM & CHEMICAL CORP. | D | 09/22/2011 | VARIOUS | 80,000.000 | 80,095 | | |
| SB2PFV-H7-2 | CHINA RAILWAY CONSTRUCTION CORP. L | D | 11/18/2011 | MORGAN STANLEY | 10,000.000 | 6,326 | | |
| SB297K-M7-5 | CHINA RAILWAY GROUP LTD. | D | 11/18/2011 | MORGAN STANLEY | 10,000.000 | 3,334 | | |
| G2113L-10-6 | CHINA RESOURCES CEMENT HOLDINGS LT | D | 09/22/2011 | VARIOUS | 82,000.000 | 61,984 | | |
| Y15037-10-7 | CHINA RESOURCES ENTERPRISE | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 6,590 | | |
| G2108Y-10-5 | CHINA RESOURCES LAND LTD. | D | 07/11/2011 | VARIOUS | 24,000.000 | 44,884 | | |
| B0A0GZ-YU-0 | CHINA RESOURCES POWER HOLDINGS CO. | D | 11/18/2011 | MORGAN STANLEY | 4,000.000 | 7,497 | | |
| G21187-10-2 | CHINA RONGSHENG HEAVY INDUSTRIES G | D | 09/22/2011 | VARIOUS | 76,747.000 | 66,417 | | |
| SB39Z8-W4-6 | CHINA SHANSHUI CEMENT GROUP CO. LT | D | 09/22/2011 | VARIOUS | 54,000.000 | 41,770 | | |
| SB09N7-M0-3 | CHINA SHENHUA ENERGY CO. LTD. | D | 09/22/2011 | BERNSTEIN | 1,000.000 | 4,304 | | |
| SB018L-76-0 | CHINA SHIPPING CONTAINER LINES CO. | D | 11/18/2011 | MORGAN STANLEY | 17,000.000 | 2,954 | | |
| Y1503Y-10-8 | CHINA SHIPPING DEVELOPMENT CO. LTD | D | 11/18/2011 | VARIOUS | 70,000.000 | 80,340 | | |
| Y1503W-10-2 | CHINA SOUTHERN AIRLINES CO. LTD. | D | 09/22/2011 | VARIOUS | 72,000.000 | 37,232 | | |
| G21677-13-6 | CHINA STATE CONSTRUCTION INTERNATI | D | 09/22/2011 | BERNSTEIN | 94,000.000 | 95,601 | | |
| Y15041-10-9 | CHINA STEEL CORP. | D | 11/18/2011 | VARIOUS | 358,000.000 | 401,258 | | |
| S62640-48-7 | CHINA TAIPING INSURANCE HOLDINGS C | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 3,937 | | |
| Y1505F-10-7 | CHINA TELECOM | D | 11/18/2011 | VARIOUS | 10,000.000 | 95,444 | | |
| Y1505D-10-2 | CHINA TELECOM CORP. LTD. | D | 11/18/2011 | VARIOUS | 14,000.000 | 8,833 | | |
| Y1519S-11-1 | CHINA UNICOM (HONG KONG) LTD. | D | 09/22/2011 | VARIOUS | 28,000.000 | 52,616 | | |
| G21159-10-1 | CHINA YURUN FOOD GROUP LTD. | D | 11/18/2011 | VARIOUS | 2,000.000 | 4,463 | | |
| G215AT-10-2 | CHINA ZHONGWANG HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 21,200.000 | 8,699 | | |
| Y15093-10-0 | CHINATRUST FINANCIAL HOLDING CO. L | D | 11/18/2011 | VARIOUS | 281,000.000 | 234,490 | | |
| Y1594G-10-7 | CHONGQING RURAL COMMERCIAL BANK CO | D | 07/11/2011 | BERNSTEIN | 148,000.000 | 89,484 | | |
| S62212-14-7 | CHUNGHWA PICTURE TUBES LTD. | D | 09/22/2011 | VARIOUS | 153,000.000 | 17,617 | | |
| Y1613J-10-8 | CHUNGHWA TELECOM CO. LTD. | D | 11/18/2011 | VARIOUS | 123,000.000 | 387,125 | | |
| 171340-10-2 | CHURCH & DWIGHT CO. | | 12/21/2011 | VARIOUS | 5,658.000 | 417,838 | | |
| 171779-30-9 | CIENA CORP. | | 09/15/2011 | VARIOUS | 6,322.000 | 161,378 | | |
| 171798-10-1 | CIMAREX ENERGY CO. | | 12/21/2011 | VARIOUS | 5,716.000 | 516,777 | | |
| Y16902-10-1 | CIMB GROUP HOLDINGS BHD | D | 11/18/2011 | VARIOUS | 42,500.000 | 121,649 | | |
| Y1633P-14-2 | CIPLA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 20,805.000 | 146,402 | | |
| Y1639J-11-6 | CITIC PACIFIC LTD. | D | 09/22/2011 | BERNSTEIN | 12,000.000 | 27,571 | | |
| V23130-11-1 | CITY DEVELOPMENTS LTD. | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 7,903 | | |
| 178566-10-5 | CITY NATIONAL CORP. | | 12/21/2011 | VARIOUS | 3,057.000 | 166,633 | | |
| Y1661W-13-4 | CJ CHEILJEDANG CORP. | D | 01/26/2011 | DEUTSCHE BANK | 627.000 | 112,855 | | |
| 179895-10-7 | CLARCOR INC | | 12/21/2011 | MORGAN STANLEY | 3,214.000 | 161,346 | | |
| 184496-10-7 | CLEAN HARBORS INC | | 12/21/2011 | VARIOUS | 1,661.000 | 156,046 | | |
| 12561W-10-5 | CLECO CORP. | | 12/13/2011 | VARIOUS | 5,708.000 | 200,139 | | |
| S62037-40-3 | CLEVO CO. | D | 11/18/2011 | VARIOUS | 23,000.000 | 47,791 | | |
| Y1660Q-10-4 | CLP HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 5,000.000 | 43,864 | | |

# SCHEDULE D - PART 3

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|---|---|---|---|---|---|---|---|---|
| S62384-85-4 | CMC MAGNETICS CORP. | D | 09/22/2011 | VARIOUS | 104,000.000 | 23,478 | | |
| Y1662W-11-7 | CNOOC LTD. | D | 09/22/2011 | VARIOUS | 57,000.000 | 128,653 | | |
| Y1668L-10-7 | COAL INDIA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 32,233.000 | 272,089 | | |
| 19421W-10-0 | COLLECTIVE BRANDS INC. | | 05/16/2011 | BERNSTEIN | 3,848.000 | 74,964 | | |
| S66037-37-5 | COMFORTDELGRO CORP. LTD. | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 6,506 | | |
| 200525-10-3 | COMMERCE BANCSHARES INC. | | 12/13/2011 | VARIOUS | 5,268.000 | 220,956 | | |
| 201723-10-3 | COMMERCIAL METALS CO. | | 11/11/2011 | VARIOUS | 7,880.000 | 121,144 | | |
| 203668-10-8 | COMMUNITY HEALTH SYSTEMS INC. | | 09/15/2011 | VARIOUS | 6,408.000 | 180,934 | | |
| Y16907-10-0 | COMPAL ELECTRONICS INC. | D | 09/22/2011 | VARIOUS | 138,000.000 | 171,631 | | |
| 20451N-10-1 | COMPASS MINERALS INTERNATIONAL INC | | 11/11/2011 | VARIOUS | 2,112.000 | 195,052 | | |
| 205768-20-3 | COMSTOCK RESOURCES INC | | 08/10/2011 | VARIOUS | 3,205.000 | 85,212 | | |
| 206708-10-9 | CONCUR TECHNOLOGIES INC | | 12/21/2011 | VARIOUS | 3,008.000 | 147,977 | | |
| 212485-10-6 | CONVERGYS CORP | | 12/21/2011 | VARIOUS | 9,232.000 | 121,673 | | |
| 205944-10-1 | CON-WAY INC. | | 12/21/2011 | VARIOUS | 4,221.000 | 152,699 | | |
| 217204-10-6 | COPART INC | | 12/21/2011 | VARIOUS | 4,657.000 | 212,379 | | |
| 21871D-10-3 | CORELOGIC INC. | | 12/13/2011 | VARIOUS | 9,216.000 | 155,799 | | |
| S61418-06-7 | CORETRONIC CORP. | D | 11/18/2011 | VARIOUS | 26,000.000 | 37,362 | | |
| 219023-10-8 | CORN PRODUCTS INTL INC | | 12/13/2011 | BERNSTEIN | 4,966.000 | 267,108 | | |
| 21988R-10-2 | CORPORATE EXECUTIVE BOARD CO. | | 06/20/2011 | BERNSTEIN | 2,294.000 | 96,447 | | |
| 22002T-10-8 | CORPORATE OFFICE PROPERTIES | | 08/10/2011 | VARIOUS | 4,728.000 | 159,802 | | |
| 22025Y-40-7 | CORRECTIONS CORP. OF AMERICA | | 11/11/2011 | VARIOUS | 7,304.000 | 177,030 | | |
| Y1764Z-20-8 | COSCO CORP. (SINGAPORE) LTD. | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 4,288 | | |
| G2442N-10-4 | COSCO PACIFIC LTD. | D | 09/22/2011 | BERNSTEIN | 6,000.000 | 6,747 | | |
| G24524-10-3 | COUNTRY GARDEN HOLDINGS CO. LTD. | D | 09/22/2011 | BERNSTEIN | 9,000.000 | 2,524 | | |
| 222816-10-0 | COVANCE INC. | | 12/21/2011 | VARIOUS | 4,120.000 | 248,163 | | |
| Y1772K-16-9 | CP ALL PCL | D | 01/26/2011 | DEUTSCHE BANK | 118,600.000 | 137,449 | | |
| 224399-10-5 | CRANE CO. | | 12/13/2011 | VARIOUS | 3,348.000 | 156,623 | | |
| 225447-10-1 | CREE INC. | | 11/11/2011 | VARIOUS | 7,225.000 | 297,500 | | |
| SB2R2Z-C9-4 | CSR CORP. LTD. | D | 11/18/2011 | VARIOUS | 26,000.000 | 21,993 | | |
| 229899-10-9 | CULLEN/FROST BANKERS INC. | | 09/15/2011 | VARIOUS | 4,100.000 | 234,946 | | |
| 232806-10-9 | CYPRESS SEMICONDUCTOR CORP | | 12/21/2011 | VARIOUS | 11,840.000 | 252,280 | | |
| 232820-10-0 | CYTEC INDUSTRIES INC. | | 09/15/2011 | VARIOUS | 3,502.000 | 186,102 | | |
| Y1855D-14-0 | DABUR INDIA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 26,099.000 | 65,047 | | |
| Y1860N-10-9 | DAELIM INDUSTRIAL CO. LTD. | D | 11/18/2011 | VARIOUS | 2,801.000 | 283,354 | | |
| S63441-22-4 | DAEWOO ENGINEERING & CONSTRUCTION | D | 11/18/2011 | VARIOUS | 9,430.000 | 116,812 | | |
| S63442-74-3 | DAEWOO INTERNATIONAL CORP. | D | 11/18/2011 | VARIOUS | 3,270.000 | 104,672 | | |
| Y1916K-10-9 | DAEWOO SECURITIES CO. LTD. | D | 11/18/2011 | VARIOUS | 13,840.000 | 260,536 | | |
| Y1916Y-11-7 | DAEWOO SHIPBUILDING & MARINE ENGIN | D | 11/18/2011 | VARIOUS | 8,740.000 | 283,157 | | |
| Y0771J-10-8 | DATANG INTERNATIONAL POWER GENERAT | D | 11/18/2011 | MORGAN STANLEY | 26,000.000 | 8,261 | | |
| Y20246-10-7 | DBS GROUP HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 28,670 | | |
| 243537-10-7 | DECKERS OUTDOOR CORP | | 12/21/2011 | VARIOUS | 2,687.000 | 245,653 | | |
| Y20263-10-2 | DELTA ELECTRONICS INC. | D | 09/22/2011 | VARIOUS | 57,000.000 | 259,591 | | |
| 248019-10-1 | DELUXE CORP. | | 09/15/2011 | VARIOUS | 4,446.000 | 114,183 | | |

# SCHEDULE D - PART 3

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|---|---|---|---|---|---|---|---|---|
| Y2058E-10-9 | DGB FINANCIAL GROUP CO. LTD. | D | 07/11/2011 | VARIOUS | 8,500.000 | 131,200 | | |
| 253393-10-2 | DICK'S SPORTING GOODS INC | | 12/21/2011 | VARIOUS | 6,249.000 | 251,188 | | |
| 253651-10-3 | DIEBOLD INC. | | 11/11/2011 | VARIOUS | 4,271.000 | 140,143 | | |
| Y2089H-10-5 | DLF LTD. | D | 11/18/2011 | DEUTSCHE BANK | 27,231.000 | 142,609 | | |
| 257559-20-3 | DOMTAR CORP. | | 12/21/2011 | VARIOUS | 2,821.000 | 286,900 | | |
| 257651-10-9 | DONALDSON CO. INC. | | 09/15/2011 | VARIOUS | 5,038.000 | 305,412 | | |
| Y2096K-10-9 | DONGBU INSURANCE CO. LTD. | D | 11/18/2011 | VARIOUS | 3,640.000 | 151,691 | | |
| S62785-66-2 | DONGFANG ELECTRIC CORP. LTD. | D | 11/18/2011 | VARIOUS | 8,600.000 | 32,811 | | |
| Y20968-10-6 | DONGFENG MOTOR GRP CO LTD-H | D | 09/22/2011 | BERNSTEIN | 4,000.000 | 5,995 | | |
| Y20954-10-6 | DONGKUK STEEL MILL CO. LTD. | D | 11/18/2011 | VARIOUS | 4,510.000 | 125,097 | | |
| G2816P-10-7 | DONGYUE GROUP LTD. | D | 09/22/2011 | BERNSTEIN | 65,000.000 | 40,812 | | |
| S66611-11-2 | DOOSAN CORP. | D | 01/26/2011 | DEUTSCHE BANK | 685.000 | 95,355 | | |
| S62946-70-2 | DOOSAN HEAVY INDUSTRIES & CONSTRUC | D | 11/18/2011 | VARIOUS | 3,878.000 | 265,066 | | |
| S62116-79-3 | DOOSAN INFRACORE CO. LTD. | D | 09/22/2011 | VARIOUS | 8,500.000 | 206,625 | | |
| Y21089-15-9 | DR. REDDYS LABORATORIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 6,479.000 | 230,834 | | |
| 26153C-10-3 | DREAMWORKS ANIMATION SKG INC. CL A | | 08/10/2011 | VARIOUS | 4,769.000 | 120,032 | | |
| 261608-10-3 | DRESSER-RAND GROUP INC. | | 12/21/2011 | VARIOUS | 5,635.000 | 284,775 | | |
| 262037-10-4 | DRIL-QUIP INC. | | 12/21/2011 | VARIOUS | 2,227.000 | 149,921 | | |
| 233326-10-7 | DST SYSTEMS INC. | | 12/21/2011 | VARIOUS | 2,339.000 | 110,378 | | |
| 264411-50-5 | DUKE REALTY CORP. | | 12/13/2011 | VARIOUS | 17,261.000 | 246,393 | | |
| S67442-83-0 | E INK HOLDINGS INC. | D | 07/11/2011 | VARIOUS | 26,000.000 | 45,233 | | |
| Y23469-10-2 | E.SUN FINANCIAL HOLDING CO. LTD. | D | 11/18/2011 | VARIOUS | 133,212.000 | 86,509 | | |
| 27579R-10-4 | EAST WEST BANCORP INC. | | 12/21/2011 | VARIOUS | 10,473.000 | 215,797 | | |
| 278265-10-3 | EATON VANCE CORP. | | 12/13/2011 | VARIOUS | 8,152.000 | 259,266 | | |
| Y228A3-10-2 | E-MART CO. LTD. | D | 06/10/2011 | DIRECT | 1,312.000 | 304,272 | | |
| 29264F-20-5 | ENDO PHARMACEUTICALS HOLDINGS INC. | | 12/21/2011 | VARIOUS | 7,726.000 | 320,268 | | |
| 29265N-10-8 | ENERGEN CORP. | | 12/13/2011 | BERNSTEIN | 4,583.000 | 261,958 | | |
| 29266R-10-8 | ENERGIZER HOLDINGS INC. | | 12/13/2011 | VARIOUS | 4,639.000 | 349,095 | | |
| Y2292T-10-2 | ENERGY DEVELOPMENT CORP. | D | 11/18/2011 | MORGAN STANLEY | 103,000.000 | 14,119 | | |
| S63541-54-4 | EPISTAR CORP. | D | 07/11/2011 | VARIOUS | 27,000.000 | 92,837 | | |
| 29444U-50-2 | EQUINIX INC | | 12/21/2011 | VARIOUS | 3,040.000 | 303,514 | | |
| 294752-10-0 | EQUITY ONE INC. | | 08/10/2011 | VARIOUS | 4,372.000 | 83,787 | | |
| 297178-10-5 | ESSEX PROPERTY TRUST INC. | | 12/21/2011 | VARIOUS | 2,262.000 | 304,967 | | |
| 297425-10-0 | ESTERLINE TECHNOLOGIES CORP | | 09/15/2011 | VARIOUS | 2,151.000 | 139,429 | | |
| S63185-14-4 | ETERNAL CHEMICAL CO. LTD. | D | 09/22/2011 | BERNSTEIN | 24,000.000 | 23,805 | | |
| Y2361Y-10-7 | EVA AIRWAYS CORP. | D | 09/22/2011 | VARIOUS | 50,000.000 | 53,887 | | |
| G3223R-10-8 | EVEREST RE GROUP LTD. | F | 12/13/2011 | VARIOUS | 3,555.000 | 319,210 | | |
| SB2Q8Y-L0-2 | EVERGRANDE REAL ESTATE GROUP LTD. | D | 11/18/2011 | VARIOUS | 196,000.000 | 110,078 | | |
| S63245-11-2 | EVERGREEN INTERNATIONAL STORAGE & | D | 09/22/2011 | VARIOUS | 24,000.000 | 20,122 | | |
| Y23632-10-5 | EVERGREEN MARINE CORP. (TAIWAN) LT | D | 11/18/2011 | VARIOUS | 45,000.000 | 38,111 | | |
| S60949-22-9 | EVERLIGHT ELECTRONICS CO. LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 33,067 | | |
| 30162A-10-8 | EXELIS INC. | | 11/11/2011 | BARCLAYS CAPITAL | 11,476.000 | 117,883 | | |
| 30225X-10-3 | EXTERRAN HOLDINGS INC | | 05/16/2011 | BERNSTEIN | 3,899.000 | 78,509 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 303075-10-5 | FACTSET RESEARCH SYSTEMS INC | | 12/13/2011 | BERNSTEIN | 2,929.000 | 315,477 | | |
| 303250-10-4 | FAIR ISAAC CORP. | | 11/11/2011 | VARIOUS | 2,748.000 | 81,379 | | |
| 303726-10-3 | FAIRCHILD SEMICONDUCTOR INTERNATIO | | 12/21/2011 | VARIOUS | 8,347.000 | 157,120 | | |
| S63313-73-8 | FAR EASTERN DEPARTMENT STORES LTD. | D | 11/18/2011 | VARIOUS | 42,000.000 | 72,800 | | |
| Y24374-10-3 | FAR EASTERN NEW CENTURY CORP. | D | 11/18/2011 | VARIOUS | 93,000.000 | 151,852 | | |
| S64218-54-8 | FAR EASTONE TELECOMMUNICATIONS CO. | D | 11/18/2011 | VARIOUS | 44,000.000 | 70,930 | | |
| S62036-87-6 | FARGLORY LAND DEVELOPMENT CO. LTD. | D | 09/22/2011 | VARIOUS | 12,000.000 | 24,996 | | |
| 313747-20-6 | FEDERAL REALTY INVESTMENT TRUST | | 12/21/2011 | VARIOUS | 4,350.000 | 374,538 | | |
| S63350-30-0 | FENG HSIN IRON & STEEL CO. LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 23,018 | | |
| 31620R-10-5 | FIDELITY NATIONAL FINANCIAL INC. | | 08/10/2011 | VARIOUS | 14,454.000 | 227,078 | | |
| 31847R-10-2 | FIRST AMERICAN FINANCIAL CORP. | | 12/21/2011 | VARIOUS | 7,507.000 | 116,113 | | |
| Y2518F-10-0 | FIRST FINANCIAL HOLDING CO. LTD. | D | 11/18/2011 | VARIOUS | 208,000.000 | 185,112 | | |
| 33582V-10-8 | FIRST NIAGARA FINANCIAL GROUP INC. | | 12/21/2011 | VARIOUS | 24,657.000 | 311,516 | | |
| 337915-10-2 | FIRSTMERIT CORP | | 12/21/2011 | VARIOUS | 7,161.000 | 119,734 | | |
| 343498-10-1 | FLOWERS FOODS INC. | | 12/21/2011 | VARIOUS | 6,581.000 | 183,799 | | |
| 344849-10-4 | FOOT LOCKER INC | | 11/11/2011 | VARIOUS | 9,972.000 | 225,340 | | |
| 346091-70-5 | FOREST OIL CORP | | 12/13/2011 | VARIOUS | 7,774.000 | 228,500 | | |
| Y25946-10-7 | FORMOSA CHEMICALS & FIBRE CORP. | D | 11/18/2011 | VARIOUS | 89,000.000 | 300,739 | | |
| S61075-74-3 | FORMOSA INTERNATIONAL HOTELS CORP. | D | 01/26/2011 | DEUTSCHE BANK | 1,000.000 | 16,618 | | |
| Y2608S-10-3 | FORMOSA PETROCHEMICAL CORP. | D | 07/11/2011 | VARIOUS | 35,000.000 | 112,001 | | |
| Y26095-10-2 | FORMOSA PLASTICS CORP. | D | 11/18/2011 | VARIOUS | 124,000.000 | 411,328 | | |
| Y26154-10-7 | FORMOSA TAFFETA CO. LTD. | D | 11/18/2011 | VARIOUS | 29,000.000 | 29,932 | | |
| 34964C-10-6 | FORTUNE BRANDS HOME & SECURITY INC | | 10/03/2011 | MORGAN STANLEY | 9,782.000 | 121,955 | | |
| 349882-10-0 | FOSSIL INC | | 12/21/2011 | VARIOUS | 3,403.000 | 352,775 | | |
| Y2618Y-10-8 | FOSUN INTERNATIONAL LTD. | D | 11/18/2011 | MORGAN STANLEY | 13,000.000 | 8,121 | | |
| SB05MB-B8-8 | FOXCONN INTERNATIONAL HOLDINGS LTD | D | 09/22/2011 | BERNSTEIN | 14,000.000 | 7,108 | | |
| Y7700G-10-5 | FOXCONN TECHNOLOGY CO. LTD. | D | 09/22/2011 | VARIOUS | 21,000.000 | 83,863 | | |
| Y2642B-10-8 | FRANSHION PROPERTIES (CHINA) LTD. | D | 11/18/2011 | VARIOUS | 48,000.000 | 11,765 | | |
| Y2642C-15-5 | FRASER & NEAVE LTD. | D | 09/22/2011 | VARIOUS | 5,000.000 | 22,452 | | |
| 302941-10-9 | FTI CONSULTING INC. | | 12/13/2011 | VARIOUS | 3,597.000 | 138,822 | | |
| S64116-73-4 | FUBON FINANCIAL HOLDING CO. LTD. | D | 11/18/2011 | VARIOUS | 155,000.000 | 210,419 | | |
| 360271-10-0 | FULTON FINANCIAL CORP. | | 11/11/2011 | VARIOUS | 13,006.000 | 145,394 | | |
| S61334-05-8 | GAIL (INDIA) LTD. | D | 07/26/2011 | DEUTSCHE BANK | 24,197.000 | 252,059 | | |
| Y2679D-11-8 | GALAXY ENTERTAINMENT GROUP LTD. | D | 09/22/2011 | BERNSTEIN | 84,000.000 | 187,365 | | |
| Y2679X-10-6 | GAMUDA BHD | D | 09/22/2011 | BERNSTEIN | 16,600.000 | 18,554 | | |
| 365558-10-5 | GARDNER DENVER INC. | | 12/13/2011 | BERNSTEIN | 3,484.000 | 281,725 | | |
| 366651-10-7 | GARTNER INC. | | 12/21/2011 | VARIOUS | 6,122.000 | 231,119 | | |
| 361448-10-3 | GATX CORP. | | 09/15/2011 | VARIOUS | 3,484.000 | 134,922 | | |
| G3774X-10-8 | GCL-POLY ENERGY HOLDINGS LTD. | D | 09/22/2011 | VARIOUS | 224,685.000 | 104,598 | | |
| S65318-27-1 | GEELY AUTOMOBILE HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 10,000.000 | 2,400 | | |
| 369300-10-8 | GENERAL CABLE CORP. | | 09/15/2011 | VARIOUS | 3,545.000 | 101,520 | | |
| 36866T-10-3 | GEN-PROBE INC. | | 11/11/2011 | VARIOUS | 3,146.000 | 250,150 | | |
| 371901-10-9 | GENTEX CORP | | 12/21/2011 | VARIOUS | 9,538.000 | 291,543 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| Y26926-11-6 | GENTING BHD | D | 03/25/2011 | DEUTSCHE BANK | 4,000.000 | 13,849 | | |
| Y7368M-11-3 | GENTING MALAYSIA BHD | D | 09/22/2011 | VARIOUS | 52,100.000 | 60,946 | | |
| S60576-80-8 | GENTING PLANTATIONS BHD | D | 11/18/2011 | VARIOUS | 15,100.000 | 38,943 | | |
| S63667-95-0 | GENTING SINGAPORE PLC | D | 09/22/2011 | VARIOUS | 10,000.000 | 14,561 | | |
| S63721-67-4 | GIANT MANUFACTURING CO. LTD. | D | 09/22/2011 | VARIOUS | 10,000.000 | 39,896 | | |
| Y27187-10-6 | GLOBAL LOGISTIC PROPERTIES LTD. | D | 11/18/2011 | VARIOUS | 67,000.000 | 107,808 | | |
| 37940X-10-2 | GLOBAL PAYMENTS INC. | | 12/13/2011 | VARIOUS | 5,223.000 | 271,101 | | |
| S62848-64-3 | GLOBE TELECOM INC. | D | 07/11/2011 | VARIOUS | 1,380.000 | 25,700 | | |
| Y27290-12-4 | GLOW ENERGY THB10(ALIEN MKT) | D | 11/18/2011 | VARIOUS | 48,300.000 | 66,832 | | |
| Y2730E-12-1 | GMR INFRASTRUCTURE LTD. | D | 07/26/2011 | DEUTSCHE BANK | 62,308.000 | 43,444 | | |
| S61644-72-0 | GOLDEN AGRI-RESOURCES LTD. | D | 09/22/2011 | VARIOUS | 35,000.000 | 19,903 | | |
| G3958R-10-9 | GOLDEN EAGLE RETAIL GROUP LTD. | D | 09/22/2011 | BERNSTEIN | 1,000.000 | 2,216 | | |
| G3978C-12-4 | GOME ELECTRICAL APPLIANCES HOLDING | D | 09/22/2011 | VARIOUS | 29,000.000 | 10,055 | | |
| 384109-10-4 | GRACO INC | | 12/13/2011 | VARIOUS | 4,079.000 | 196,935 | | |
| 387328-10-7 | GRANITE CONSTRUCTION INC. | | 11/11/2011 | VARIOUS | 2,655.000 | 71,779 | | |
| 391164-10-0 | GREAT PLAINS ENERGY INC. | | 12/13/2011 | VARIOUS | 11,446.000 | 239,711 | | |
| S67182-55-0 | GREAT WALL MOTOR CO. LTD. | D | 11/18/2011 | VARIOUS | 36,000.000 | 56,473 | | |
| 393122-10-6 | GREEN MOUNTAIN COFFEE ROASTE | | 12/21/2011 | VARIOUS | 8,327.000 | 618,905 | | |
| 395259-10-4 | GREENHILL & CO INC | | 09/15/2011 | VARIOUS | 1,998.000 | 100,028 | | |
| 397624-10-7 | GREIF INC. CL A | | 09/15/2011 | VARIOUS | 2,156.000 | 132,577 | | |
| Y2901E-10-8 | GS ENGINEERING & CONSTRUCTION CORP | D | 01/26/2011 | DEUTSCHE BANK | 2,328.000 | 259,071 | | |
| Y2901P-10-3 | GS HOLDINGS CORP. | D | 01/26/2011 | DEUTSCHE BANK | 3,435.000 | 239,144 | | |
| S69131-68-8 | GUANGDONG INVESTMENT LTD. | D | 09/22/2011 | BERNSTEIN | 24,000.000 | 14,986 | | |
| SB4339-95-4 | GUANGZHOU AUTOMOBILE GROUP CO. LTD | D | 09/22/2011 | BERNSTEIN | 2,000.000 | 1,878 | | |
| 401617-10-5 | GUESS? INC | | 09/15/2011 | VARIOUS | 4,302.000 | 185,262 | | |
| Y29975-10-2 | HANA FINANCIAL GROUP | D | 03/25/2011 | VARIOUS | 14,120.000 | 579,546 | | |
| 410120-10-9 | HANCOCK HOLDING CO. | | 09/15/2011 | VARIOUS | 5,430.000 | 167,334 | | |
| 410345-10-2 | HANESBRANDS INC | | 09/15/2011 | VARIOUS | 6,180.000 | 193,687 | | |
| Y30148-11-1 | HANG LUNG GROUP LTD. | D | 07/11/2011 | BERNSTEIN | 4,000.000 | 25,754 | | |
| Y01246-10-0 | HANG LUNG PROPERTIES LTD. | D | 11/18/2011 | VARIOUS | 7,000.000 | 26,742 | | |
| Y30327-10-3 | HANG SENG BANK LTD. | D | 11/18/2011 | MORGAN STANLEY | 5,000.000 | 60,470 | | |
| Y3052L-10-7 | HANJIN HEAVY INDUSTRIES & CONSTRUC | D | 07/11/2011 | VARIOUS | 2,060.000 | 70,035 | | |
| Y3053E-10-2 | HANJIN SHIPPING CO. LTD. | D | 11/18/2011 | VARIOUS | 4,300.000 | 117,124 | | |
| S61074-22-5 | HANKOOK TIRE MANUFACTURING CO. LTD | D | 09/22/2011 | VARIOUS | 5,840.000 | 164,426 | | |
| 411310-10-5 | HANSEN NATURAL CORP. | | 12/13/2011 | VARIOUS | 4,875.000 | 338,973 | | |
| S64077-68-8 | HANWHA CHEMICAL CORP. | D | 01/26/2011 | DEUTSCHE BANK | 5,460.000 | 189,126 | | |
| S64967-55-7 | HANWHA CORP. | D | 07/11/2011 | VARIOUS | 2,870.000 | 143,202 | | |
| 415864-10-7 | HARSCO CORP. | | 12/13/2011 | BERNSTEIN | 5,536.000 | 180,473 | | |
| 419870-10-0 | HAWAIIAN ELECTRIC INDUSTRIES INC. | | 12/13/2011 | VARIOUS | 7,121.000 | 183,626 | | |
| 404132-10-2 | HCC INSURANCE HOLDINGS INC. | | 12/21/2011 | VARIOUS | 8,945.000 | 283,297 | | |
| S62948-96-3 | HCL TECHNOLOGIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 10,462.000 | 121,562 | | |
| Y3119P-17-4 | HDFC BANK LTD. | D | 07/26/2011 | DEUTSCHE BANK | 96,529.000 | 1,085,491 | | |
| 421933-10-2 | HEALTH MANAGEMENT ASSOCIATES INC. | | 09/15/2011 | VARIOUS | 17,699.000 | 190,709 | | |

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

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|---|---|---|---|---|---|---|---|---|
| 42222G-10-8 | HEALTH NET INC. | | 11/11/2011 | VARIOUS | 6,415.000 | 202,533 | | |
| 42330P-10-7 | HELIX ENERGY SOLUTIONS GROUP INC. | | 12/13/2011 | VARIOUS | 7,814.000 | 123,140 | | |
| Y31476-10-7 | HENDERSON LAND DEVELOPMENT CO. LTD | D | 07/11/2011 | BERNSTEIN | 2,000.000 | 12,697 | | |
| G4402L-12-8 | HENGAN INTERNATIONAL GROUP CO. LTD | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 9,030 | | |
| G45048-10-8 | HENGDELI HOLDINGS LTD. | D | 07/11/2011 | VARIOUS | 68,000.000 | 38,250 | | |
| 806407-10-2 | HENRY SCHEIN INC. | | 09/15/2011 | VARIOUS | 5,872.000 | 423,019 | | |
| 600544-10-0 | HERMAN MILLER INC. | | 09/15/2011 | VARIOUS | 4,557.000 | 106,791 | | |
| S63273-27-0 | HERO MOTOCORP LTD. | D | 07/26/2011 | DEUTSCHE BANK | 5,089.000 | 209,133 | | |
| S61540-75-3 | HIGHWEALTH CONSTRUCTION CORP. | D | 11/18/2011 | VARIOUS | 15,000.000 | 30,743 | | |
| 431284-10-8 | HIGHWOODS PROPERTIES INC. | | 12/13/2011 | VARIOUS | 4,867.000 | 170,612 | | |
| 431475-10-2 | HILL-ROM HOLDINGS INC. | | 11/11/2011 | VARIOUS | 4,255.000 | 193,045 | | |
| Y3196V-18-5 | HINDALCO INDUSTRIES LTD. | D | 11/18/2011 | DEUTSCHE BANK | 73,265.000 | 290,909 | | |
| S62616-74-3 | HINDUSTAN UNILEVER LTD. | D | 07/26/2011 | DEUTSCHE BANK | 55,630.000 | 410,800 | | |
| Y3226A-10-2 | HIWIN TECHNOLOGIES CORP. | D | 03/09/2011 | MORGAN STANLEY | 10,000.000 | 66,109 | | |
| 40425J-10-1 | HMS HOLDINGS CORP | | 12/21/2011 | MORGAN STANLEY | 5,479.000 | 171,304 | | |
| 404251-10-0 | HNI CORP. | | 09/15/2011 | VARIOUS | 3,534.000 | 86,276 | | |
| 436106-10-8 | HOLLYFRONTIER CORP | | 12/21/2011 | VARIOUS | 8,047.000 | 450,505 | | |
| 436440-10-1 | HOLOGIC INC. | | 12/21/2011 | VARIOUS | 16,946.000 | 356,688 | | |
| 437306-10-3 | HOME PROPERTIES INC. | | 12/21/2011 | VARIOUS | 3,082.000 | 174,311 | | |
| Y36861-10-5 | HON HAI PRECISION INDUSTRY CO. LTD | D | 09/22/2011 | VARIOUS | 275,000.000 | 1,101,999 | | |
| Y3280U-10-1 | HONAM PETROCHEMICAL CORP. | D | 01/26/2011 | DEUTSCHE BANK | 884.000 | 265,104 | | |
| Y33370-10-0 | HONG KONG & CHINA GAS CO. LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 30,167 | | |
| Y3506N-13-9 | HONG KONG EXCHANGES & CLEARING LTD | D | 11/18/2011 | VARIOUS | 1,300.000 | 22,261 | | |
| Y36503-10-3 | HONG LEONG BANK BHD | D | 09/22/2011 | BERNSTEIN | 7,000.000 | 23,118 | | |
| Y37129-14-8 | HOPEWELL HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 20,000.000 | 52,233 | | |
| 44106M-10-2 | HOSPITALITY PROPERTIES TRUST | | 12/21/2011 | VARIOUS | 8,338.000 | 202,284 | | |
| Y3722J-10-2 | HOUSING DEVELOPMENT & INFRASTRUCTU | D | 07/26/2011 | DEUTSCHE BANK | 11,984.000 | 41,184 | | |
| Y37246-15-7 | HOUSING DEVELOPMENT FINANCE CORP. | D | 07/26/2011 | DEUTSCHE BANK | 69,315.000 | 1,085,933 | | |
| 404303-10-9 | HSN INC. | | 12/21/2011 | MORGAN STANLEY | 2,589.000 | 95,593 | | |
| Y3194T-10-9 | HTC CORP. | D | 01/26/2011 | DEUTSCHE BANK | 21,000.000 | 674,355 | | |
| S64118-77-1 | HUA NAN FINANCIAL HOLDINGS CO. LTD | D | 11/18/2011 | VARIOUS | 179,000.000 | 135,431 | | |
| G4639H-12-2 | HUABAO INTERNATIONAL HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 18,000.000 | 15,397 | | |
| Y3744A-10-5 | HUANENG POWER INTERNATIONAL INC. | D | 11/18/2011 | VARIOUS | 54,000.000 | 27,624 | | |
| 443510-20-1 | HUBBELL INC. CL B | | 09/15/2011 | VARIOUS | 4,030.000 | 265,594 | | |
| 446413-10-6 | HUNTINGTON INGALLS INDUSTRIES INC. | | 12/21/2011 | VARIOUS | 3,451.000 | 130,582 | | |
| Y3780D-10-4 | HUTCHISON PORT HOLDINGS TRUST | F | 11/18/2011 | VARIOUS | 344,800.000 | 290,225 | | |
| Y38024-10-8 | HUTCHISON WHAMPOA LTD. | D | 09/22/2011 | VARIOUS | 9,000.000 | 102,997 | | |
| Y3817W-10-9 | HYNIX SEMICONDUCTOR INC. | D | 03/25/2011 | DEUTSCHE BANK | 32,070.000 | 794,598 | | |
| Y3818Y-12-0 | HYOSUNG CORP. | D | 01/26/2011 | DEUTSCHE BANK | 1,355.000 | 111,769 | | |
| 449162-10-6 | HYSAN DEVELOPMENT CO. LTD. | D | 11/18/2011 | VARIOUS | 5,000.000 | 17,115 | | |
| Y3830W-10-2 | HYUNDAI DEPARTMENT STORE CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 915.000 | 103,264 | | |
| Y38397-10-8 | HYUNDAI DEVELOPMENT COMPANY | D | 03/25/2011 | DEUTSCHE BANK | 4,330.000 | 147,526 | | |
| Y38382-10-0 | HYUNDAI ENGINEERING & CONSTRUCTION | D | 01/26/2011 | DEUTSCHE BANK | 4,342.000 | 339,192 | | |

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|---|---|---|---|---|---|---|---|---|
| Y27294-10-0 | HYUNDAI GLOVIS CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 749.000 | 107,835 | | |
| Y3838M-10-6 | HYUNDAI HEAVY INDUSTRIES CO. LTD. | D | 07/11/2011 | VARIOUS | 2,663.000 | 1,135,617 | | |
| S64510-88-6 | HYUNDAI HYSCO | D | 07/11/2011 | BERNSTEIN | 2,100.000 | 104,118 | | |
| S64058-69-6 | HYUNDAI MERCHANT MARINE CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 2,870.000 | 92,603 | | |
| S64510-66-2 | HYUNDAI MIPO DOCKYARD CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 778.000 | 152,730 | | |
| Y3849A-10-9 | HYUNDAI MOBIS | D | 01/26/2011 | DEUTSCHE BANK | 4,317.000 | 1,118,877 | | |
| S61482-72-5 | HYUNDAI MOTOR CO 2ND PRF | D | 11/18/2011 | VARIOUS | 4,356.000 | 270,106 | | |
| S64510-22-5 | HYUNDAI MOTOR CO PRF | D | 01/26/2011 | DEUTSCHE BANK | 1,538.000 | 91,570 | | |
| Y38472-10-9 | HYUNDAI MOTOR CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 9,809.000 | 1,696,139 | | |
| Y3850E-10-7 | HYUNDAI SECURITIES CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 9,750.000 | 129,646 | | |
| Y3904R-10-4 | HYUNDAI STEEL CO. | D | 03/25/2011 | DEUTSCHE BANK | 3,581.000 | 422,600 | | |
| Y3869Y-10-2 | HYUNDAI WIA CORP. | D | 07/11/2011 | BERNSTEIN | 700.000 | 110,580 | | |
| S61003-68-7 | ICICI BANK LTD. | D | 11/18/2011 | DEUTSCHE BANK | 52,414.000 | 1,221,147 | | |
| 451107-10-6 | IDACORP INC. | | 09/22/2011 | VARIOUS | 4,946.000 | 189,680 | | |
| 45167R-10-4 | IDEX CORP. | | 12/21/2011 | VARIOUS | 5,723.000 | 251,219 | | |
| 45168D-10-4 | IDEXX LABORATORIES INC. | | 12/13/2011 | VARIOUS | 3,925.000 | 314,381 | | |
| Y3882M-10-1 | IJM CORP. BHD | D | 09/22/2011 | BERNSTEIN | 23,700.000 | 44,813 | | |
| Y3912A-10-1 | INDIABULLS REAL ESTATE LTD. | D | 07/26/2011 | DEUTSCHE BANK | 19,509.000 | 48,387 | | |
| Y71244-10-0 | INDO TAMBANGRAYA MEGAH | D | 11/18/2011 | VARIOUS | 11,500.000 | 60,407 | | |
| Y7127B-13-5 | INDOCEMENT TUNGGAL PRAKARSA | D | 09/22/2011 | BERNSTEIN | 3,500.000 | 6,357 | | |
| BLM0L3-CY-2 | INDORAMA VENTURES PUBLIC CO LTD RI | D | 12/22/2010 | DIRECT | 4,022.000 | | | |
| SB5V4S-12-3 | INDORAMA VENTURES THB1(ALIEN MKT) | D | 01/26/2011 | DEUTSCHE BANK | 68,398.000 | 90,055 | | |
| Y7130D-11-0 | INDOSAT | D | 11/18/2011 | VARIOUS | 9,000.000 | 5,510 | | |
| S61004-54-5 | INDUSIND BANK LTD. | D | 07/27/2011 | DEUTSCHE BANK | 10,181.000 | 62,981 | | |
| Y3990B-11-2 | INDUSTRIAL & COMMERCIAL BANK OF CH | D | 09/22/2011 | VARIOUS | 150,000.000 | 110,748 | | |
| Y3994L-10-8 | INDUSTRIAL BANK OF KOREA | D | 07/11/2011 | VARIOUS | 10,490.000 | 162,874 | | |
| 45666Q-10-2 | INFORMATICA CORP. | | 12/21/2011 | VARIOUS | 7,085.000 | 374,588 | | |
| Y4082C-13-3 | INFOSYS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 27,524.000 | 1,740,387 | | |
| Y40805-11-4 | INFRASTRUCTURE DEVELOPMENT FINANCE | D | 11/18/2011 | DEUTSCHE BANK | 63,085.000 | 190,163 | | |
| 457153-10-4 | INGRAM MICRO INC. (CL A) | | 08/10/2011 | VARIOUS | 10,209.000 | 191,488 | | |
| Y4084K-10-9 | INOTERA MEMORIES INC. | D | 07/11/2011 | VARIOUS | 55,000.000 | 31,319 | | |
| 458118-10-6 | INTEGRATED DEVICE TECHNOLOGY INC. | | 06/20/2011 | BERNSTEIN | 10,274.000 | 85,874 | | |
| 459044-10-3 | INTERNATIONAL BANCSHARES CORP. | | 09/15/2011 | VARIOUS | 5,178.000 | 83,818 | | |
| Y39128-14-8 | INTERNATIONAL NICKEL INDONESIA | D | 09/22/2011 | BERNSTEIN | 25,000.000 | 9,670 | | |
| 460254-10-5 | INTERNATIONAL RECTIFIER CORP. | | 11/11/2011 | VARIOUS | 4,607.000 | 139,311 | | |
| 460335-20-1 | INTERNATIONAL SPEEDWAY CORP. CL A | | 11/11/2011 | VARIOUS | 2,419.000 | 67,644 | | |
| 46069S-10-9 | INTERSIL CORP. CL A | | 12/21/2011 | VARIOUS | 9,057.000 | 126,856 | | |
| G49204-10-3 | INTIME DEPARTMENT STORE (GROUP) CO | D | 07/11/2011 | BERNSTEIN | 61,000.000 | 104,424 | | |
| 46121Y-10-2 | INTREPID POTASH INC. | | 09/15/2011 | VARIOUS | 3,424.000 | 104,104 | | |
| S64599-30-1 | INVENTEC CORP. | D | 11/18/2011 | VARIOUS | 103,000.000 | 44,925 | | |
| Y41763-10-6 | IOI CORP. BHD | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 4,504 | | |
| S68906-03-1 | IRPC PUBLIC CO LTD THB1(ALIEN MKT) | D | 01/26/2011 | DEUTSCHE BANK | 549,900.000 | 94,640 | | |
| Y4211T-17-1 | ITC LTD | D | 11/18/2011 | DEUTSCHE BANK | 143,893.000 | 652,144 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 465741-10-6 | ITRON INC | | 08/10/2011 | VARIOUS | 2,695.000 | 144,744 | | |
| 450911-20-1 | ITT CORP | | 12/13/2011 | VARIOUS | 6,011.000 | 119,936 | | |
| 45068B-10-9 | ITT EDUCATIONAL SERVICES INC. | | 05/16/2011 | BERNSTEIN | 1,434.000 | 105,938 | | |
| 445658-10-7 | J.B. HUNT TRANSPORT SERVICES INC. | | 11/11/2011 | VARIOUS | 5,711.000 | 260,646 | | |
| 426281-10-1 | JACK HENRY & ASSOCIATES INC. | | 11/11/2011 | VARIOUS | 5,740.000 | 181,770 | | |
| Y42539-11-7 | JAIPRAKASH ASSOCIATES LTD. | D | 11/18/2011 | DEUTSCHE BANK | 64,884.000 | 108,225 | | |
| 47102X-10-5 | JANUS CAPITAL GROUP INC. | | 12/13/2011 | VARIOUS | 12,216.000 | 79,591 | | |
| 472319-10-2 | JEFFERIES GROUP INC. | | 09/15/2011 | VARIOUS | 10,897.000 | 235,075 | | |
| 477143-10-1 | JETBLUE AIRWAYS CORP. | | 11/11/2011 | VARIOUS | 14,377.000 | 84,813 | | |
| S60055-04-3 | JIANGSU EXPRESSWAY CO. LTD. | D | 11/18/2011 | VARIOUS | 18,000.000 | 16,430 | | |
| S60003-05-0 | JIANGXI COPPER CO. LTD. | D | 09/22/2011 | VARIOUS | 37,000.000 | 112,199 | | |
| S67268-16-9 | JINDAL STEEL & POWER LTD. | D | 07/26/2011 | DEUTSCHE BANK | 23,992.000 | 340,989 | | |
| 968223-20-6 | JOHN WILEY & SONS INC. (CL A) | | 11/11/2011 | VARIOUS | 3,071.000 | 155,537 | | |
| S64744-94-9 | JOLLIBEE FOODS CORP. | D | 07/11/2011 | VARIOUS | 5,500.000 | 11,106 | | |
| 48020Q-10-7 | JONES LANG LASALLE INC | | 09/15/2011 | VARIOUS | 2,858.000 | 264,939 | | |
| S61016-40-8 | JSW STEEL LTD. | D | 07/26/2011 | DEUTSCHE BANK | 5,756.000 | 113,159 | | |
| S67281-02-2 | KALBE FARMA | D | 09/22/2011 | VARIOUS | 169,500.000 | 52,914 | | |
| S66834-49-0 | KANGWON LAND INC. | D | 03/25/2011 | DEUTSCHE BANK | 6,250.000 | 148,076 | | |
| 485170-30-2 | KANSAS CITY SOUTHERN | | 12/21/2011 | VARIOUS | 7,240.000 | 398,156 | | |
| Y86219-11-3 | KASIKORNBANK PUBLIC CO LTD SHS FGN | D | 06/16/2011 | VARIOUS | 39,800.000 | 148,922 | | |
| Y458AB-10-7 | KB FINANCIAL GROUP INC. | D | 09/22/2011 | VARIOUS | 22,996.000 | 1,160,430 | | |
| 48666K-10-9 | KB HOME | | 05/16/2011 | BERNSTEIN | 4,454.000 | 50,125 | | |
| 48242W-10-6 | KBR INC. | | 06/08/2011 | BERNSTEIN | 9,527.000 | 343,315 | | |
| S64909-17-9 | KCC CORP. | D | 01/26/2011 | DEUTSCHE BANK | 341.000 | 111,004 | | |
| 488401-10-0 | KEMPER CORP. | | 11/11/2011 | VARIOUS | 3,658.000 | 107,885 | | |
| 489170-10-0 | KENNAMETAL INC | | 09/15/2011 | VARIOUS | 5,510.000 | 223,180 | | |
| Y4722Z-12-0 | KEPPEL CORP. LTD. | D | 11/18/2011 | VARIOUS | 10,000.000 | 90,846 | | |
| V87778-10-2 | KEPPEL LAND LTD. | D | 09/22/2011 | BERNSTEIN | 8,000.000 | 22,205 | | |
| G52440-10-7 | KERRY PROPERTIES LTD. | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 22,133 | | |
| S62194-35-2 | KGI SECURITIES CO. LTD. | D | 09/22/2011 | VARIOUS | 112,000.000 | 61,305 | | |
| Y47601-10-2 | KIA MOTORS CORP. | D | 07/11/2011 | VARIOUS | 15,210.000 | 792,663 | | |
| S64913-18-9 | KINGBOARD CHEMICAL HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 1,000.000 | 2,856 | | |
| S66878-72-9 | KINSUS INTERCONNECT TECHNOLOGY COR | D | 01/26/2011 | DEUTSCHE BANK | 8,000.000 | 26,329 | | |
| 497266-10-6 | KIRBY CORP. | | 12/21/2011 | VARIOUS | 3,860.000 | 211,277 | | |
| Y48406-10-5 | KOREA ELECTRIC POWER CORP. | D | 03/25/2011 | DEUTSCHE BANK | 16,350.000 | 420,446 | | |
| S64950-42-1 | KOREA EXCHANGE BANK | D | 07/11/2011 | VARIOUS | 16,250.000 | 162,306 | | |
| Y48861-10-1 | KOREA GAS CORP. | D | 01/26/2011 | DEUTSCHE BANK | 1,440.000 | 57,325 | | |
| Y2097Q-10-5 | KOREA INVESTMENT HOLDINGS CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 2,590.000 | 110,966 | | |
| Y49212-10-6 | KOREA KUMHO PETROCHEMICAL CO. LTD. | D | 07/11/2011 | BERNSTEIN | 600.000 | 137,413 | | |
| Y4871N-10-0 | KOREA LIFE INSURANCE CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 11,080.000 | 79,302 | | |
| S64954-28-2 | KOREA ZINC CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 537.000 | 148,688 | | |
| Y4936S-10-2 | KOREAN AIR LINES CO. LTD. | D | 07/11/2011 | VARIOUS | 2,309.000 | 161,091 | | |
| 500643-20-0 | KORN/FERRY INTERNATIONAL | | 09/15/2011 | VARIOUS | 3,829.000 | 69,310 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Y4964H-14-3 | KOTAK MAHINDRA BANK LTD. | D | 07/26/2011 | DEUTSCHE BANK | 17,411.000 | 183,216 | | |
| S65183-69-1 | KP CHEMICAL CORP. | D | 07/11/2011 | BERNSTEIN | 3,100.000 | 69,429 | | |
| S64928-38-5 | KRUNG THAI BNK LTD THB5.15(ALIEN M | D | 11/18/2011 | VARIOUS | 174,900.000 | 94,321 | | |
| Y4989M-10-1 | KT CORP. | D | 01/26/2011 | DEUTSCHE BANK | 5,740.000 | 226,648 | | |
| Y49904-10-8 | KT&G CORP. | D | 07/11/2011 | VARIOUS | 6,884.000 | 378,882 | | |
| Y47153-10-4 | KUALA LUMPUR KEPONG BHD | D | 11/18/2011 | VARIOUS | 13,500.000 | 93,422 | | |
| S63400-78-2 | KUNLUN ENERGY CO. LTD. | D | 11/18/2011 | VARIOUS | 6,000.000 | 8,395 | | |
| G53224-10-4 | KWG PROPERTY HOLDING LTD. | D | 07/11/2011 | VARIOUS | 9,000.000 | 6,865 | | |
| Y54850-10-5 | LAFARGE MALAYAN CEMENT BHD | D | 09/22/2011 | BERNSTEIN | 6,800.000 | 15,957 | | |
| 512807-10-8 | LAM RESEARCH CORP. | | 11/11/2011 | VARIOUS | 8,399.000 | 394,923 | | |
| 512815-10-1 | LAMAR ADVERTISING CO. CL A | | 09/15/2011 | VARIOUS | 4,497.000 | 125,381 | | |
| 513847-10-3 | LANCASTER COLONY CORP | | 11/11/2011 | VARIOUS | 1,432.000 | 88,047 | | |
| 515098-10-1 | LANDSTAR SYSTEM INC. | | 11/11/2011 | VARIOUS | 3,440.000 | 158,298 | | |
| Y52144-10-5 | LARGAN PRECISION CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 3,000.000 | 81,192 | | |
| Y5217N-15-9 | LARSEN & TOUBRO LIMITED | D | 07/26/2011 | DEUTSCHE BANK | 13,223.000 | 530,600 | | |
| S65092-55-3 | LCY CHEMICAL CORP. | D | 11/18/2011 | VARIOUS | 16,000.000 | 38,874 | | |
| S66937-72-3 | LEE & MAN PAPER MANUFACTURING LTD. | D | 11/18/2011 | VARIOUS | 20,000.000 | 10,520 | | |
| 52602E-10-2 | LENDER PROCESSING SERVICES INC. | | 12/13/2011 | BERNSTEIN | 5,843.000 | 166,088 | | |
| 526107-10-7 | LENNOX INTERNATIONAL INC. | | 12/13/2011 | VARIOUS | 3,427.000 | 155,036 | | |
| Y5257Y-10-7 | LENOVO GROUP LTD. | D | 09/22/2011 | VARIOUS | 74,000.000 | 44,137 | | |
| S63469-24-1 | LG CHEM LTD PRF | D | 03/09/2011 | VARIOUS | 516.000 | 70,380 | | |
| Y5274Y-15-5 | LG CHEM LTD. | D | 01/26/2011 | DEUTSCHE BANK | 2,942.000 | 1,061,080 | | |
| Y5274Y-10-6 | LG CORP. | D | 07/11/2011 | VARIOUS | 6,158.000 | 491,396 | | |
| Y5255T-10-0 | LG DISPLAY CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 15,260.000 | 544,122 | | |
| Y5275H-17-7 | LG ELECTRONICS INC. | D | 01/26/2011 | DEUTSCHE BANK | 6,151.000 | 662,466 | | |
| Y5275R-10-0 | LG HOUSEHOLD & HEALTH CARE LTD. | D | 03/25/2011 | DEUTSCHE BANK | 550.000 | 197,096 | | |
| SB39Z8-G8-5 | LG INNOTEK CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 817.000 | 102,939 | | |
| S62909-02-3 | LG UPLUS CORP. | D | 07/11/2011 | VARIOUS | 14,510.000 | 83,287 | | |
| G5485F-14-4 | LI & FUNG LTD. | D | 09/22/2011 | VARIOUS | 40,000.000 | 196,291 | | |
| G5496K-10-8 | LI NING CO. LTD. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 2,484 | | |
| 531172-10-4 | LIBERTY PROPERTY TRUST | | 12/21/2011 | VARIOUS | 8,101.000 | 279,277 | | |
| S61010-26-0 | LIC HOUSING FINANCE LTD. | D | 07/26/2011 | DEUTSCHE BANK | 18,297.000 | 88,784 | | |
| 53217R-20-7 | LIFE TIME FITNESS INC. | | 12/21/2011 | VARIOUS | 2,939.000 | 109,963 | | |
| 53219L-10-9 | LIFEPOINT HOSPITALS COMMON STK | | 08/10/2011 | VARIOUS | 3,376.000 | 139,369 | | |
| G54856-10-2 | LIFESTYLE INTERNATIONAL HOLDINGS L | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 2,363 | | |
| 532791-10-0 | LINCARE HOLDINGS INC. | | 08/10/2011 | VARIOUS | 6,228.000 | 188,335 | | |
| 533900-10-6 | LINCOLN ELECTRIC HOLDINGS INC. | | 09/15/2011 | VARIOUS | 3,495.000 | 224,331 | | |
| Y5281M-11-1 | LINK REAL ESTATE INVESTMENT TRUST | D | 11/18/2011 | MORGAN STANLEY | 11,000.000 | 39,976 | | |
| Y5313K-10-9 | LITE-ON TECHNOLOGY CORP. | D | 11/18/2011 | VARIOUS | 67,000.000 | 86,808 | | |
| 501889-20-8 | LKQ CORP | | 12/21/2011 | VARIOUS | 9,732.000 | 257,952 | | |
| G5635P-10-9 | LONGFOR PROPERTIES CO. LTD. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 3,215 | | |
| G5636C-10-7 | LONKING HOLDINGS LTD. | D | 09/22/2011 | VARIOUS | 75,000.000 | 39,286 | | |
| S65354-32-6 | LOTTE CONFECTIONERY CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 26.000 | 33,179 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| Y5346T-11-9 | LOTTE SHOPPING CO. LTD. | D | 03/09/2011 | VARIOUS | 665.000 | 261,316 | | |
| 546347-10-5 | LOUISIANA-PACIFIC CORP. | | 09/15/2011 | VARIOUS | 10,618.000 | 85,622 | | |
| Y5274S-10-9 | LS CORP | D | 01/26/2011 | DEUTSCHE BANK | 1,216.000 | 115,096 | | |
| S63782-17-1 | LS INDUSTRIAL SYSTEMS CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 971.000 | 71,342 | | |
| S61437-61-2 | LUPIN LTD. | D | 07/26/2011 | DEUTSCHE BANK | 9,288.000 | 97,273 | | |
| 552676-10-8 | M.D.C. HOLDINGS INC. | | 09/15/2011 | VARIOUS | 2,693.000 | 64,865 | | |
| S66008-79-8 | MAANSHAN IRON & STEEL CO. LTD. | D | 09/22/2011 | VARIOUS | 76,000.000 | 36,841 | | |
| 554382-10-1 | MACERICH CO. | | 12/13/2011 | VARIOUS | 8,494.000 | 435,669 | | |
| 554489-10-4 | MACK-CALI REALTY CORP. | | 12/21/2011 | VARIOUS | 5,868.000 | 198,407 | | |
| S65741-01-9 | MACRONIX INTERNATIONAL CO. LTD. | D | 09/22/2011 | VARIOUS | 107,000.000 | 79,072 | | |
| S61001-86-3 | MAHINDRA & MAHINDRA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 19,651.000 | 318,926 | | |
| Y54671-10-5 | MALAYAN BANKING BHD | D | 11/18/2011 | MORGAN STANLEY | 19,000.000 | 50,188 | | |
| S61881-93-4 | MALAYSIA AIRPORTS HOLDINGS BHD | D | 11/18/2011 | VARIOUS | 32,300.000 | 68,489 | | |
| Y54195-10-5 | MALAYSIA MARINE & HEAVY ENGINEERIN | D | 11/18/2011 | VARIOUS | 36,500.000 | 97,626 | | |
| Y5762B-10-5 | MANDO CORP. | D | 03/09/2011 | VARIOUS | 670.000 | 92,174 | | |
| Y5764J-14-8 | MANILA ELECTRIC CO. | D | 07/11/2011 | VARIOUS | 2,200.000 | 13,466 | | |
| 56418H-10-0 | MANPOWERGROUP | | 12/21/2011 | VARIOUS | 5,574.000 | 340,199 | | |
| 564563-10-4 | MANTECH INTERNATIONAL CORP. CL A | | 11/11/2011 | VARIOUS | 1,828.000 | 75,827 | | |
| 573284-10-6 | MARTIN MARIETTA MATERIALS INC. | | 12/21/2011 | VARIOUS | 3,043.000 | 261,944 | | |
| S66337-12-2 | MARUTI SUZUKI INDIA LTD. | D | 11/18/2011 | DEUTSCHE BANK | 4,198.000 | 95,985 | | |
| 574795-10-0 | MASIMO CORP. | | 12/21/2011 | VARIOUS | 4,323.000 | 126,292 | | |
| 577128-10-1 | MATTHEWS INTERNATIONAL CORP. CL A | | 09/15/2011 | VARIOUS | 2,086.000 | 77,878 | | |
| Y58460-10-9 | MAXIS BHD | D | 11/18/2011 | VARIOUS | 91,300.000 | 161,379 | | |
| 552690-10-9 | MDU RESOURCES GROUP INC. | | 12/13/2011 | VARIOUS | 12,602.000 | 289,623 | | |
| Y5945U-10-3 | MEDIATEK INC. | D | 11/18/2011 | VARIOUS | 35,000.000 | 456,693 | | |
| 584690-30-9 | MEDICIS PHARMACEUTICAL CORP. | | 12/21/2011 | VARIOUS | 4,253.000 | 155,107 | | |
| 58502B-10-6 | MEDNAX INC. | | 12/21/2011 | VARIOUS | 3,282.000 | 242,906 | | |
| Y1822Y-10-2 | MEGA FINANCIAL HOLDING CO. LTD. | D | 11/18/2011 | VARIOUS | 254,000.000 | 198,822 | | |
| 552715-10-4 | MEMC ELECTRONIC MATERIALS | | 12/21/2011 | MORGAN STANLEY | 14,854.000 | 56,949 | | |
| 587200-10-6 | MENTOR GRAPHICS CORP. | | 05/16/2011 | BERNSTEIN | 6,764.000 | 100,298 | | |
| 589400-10-0 | MERCURY GENERAL CORP. | | 12/13/2011 | VARIOUS | 2,758.000 | 112,638 | | |
| 589433-10-1 | MEREDITH CORP | | 08/10/2011 | VARIOUS | 2,551.000 | 80,216 | | |
| SB42SR-M0-5 | METALLURGICAL CORP. OF CHINA LTD. | D | 11/18/2011 | VARIOUS | 107,000.000 | 25,219 | | |
| S65144-42-0 | METROPOLITAN BANK & TRUST CO. | D | 11/18/2011 | VARIOUS | 16,700.000 | 24,708 | | |
| 592688-10-5 | METTLER-TOLEDO INTERNATIONAL INC. | | 09/15/2011 | VARIOUS | 2,132.000 | 368,102 | | |
| 594901-10-0 | MICROS SYSTEMS INC | | 11/11/2011 | VARIOUS | 5,734.000 | 279,763 | | |
| 602720-10-4 | MINE SAFETY APPLIANCES CO. | | 09/15/2011 | VARIOUS | 2,803.000 | 100,235 | | |
| 603158-10-6 | MINERALS TECHNOLOGIES INC. | | 09/15/2011 | VARIOUS | 1,405.000 | 89,275 | | |
| S67287-93-8 | MINMETALS RESOURCES LTD. | D | 09/22/2011 | BERNSTEIN | 116,000.000 | 79,957 | | |
| Y6074E-10-0 | MIRAE ASSET SECURITIES CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 2,911.000 | 140,072 | | |
| S65579-97-1 | MISC BHD | D | 09/22/2011 | BERNSTEIN | 18,200.000 | 43,651 | | |
| S65566-48-1 | MMC CORP. BHD | D | 09/22/2011 | VARIOUS | 61,200.000 | 54,926 | | |
| 608190-10-4 | MOHAWK INDUSTRIES INC. | | 12/21/2011 | VARIOUS | 4,208.000 | 268,311 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| 611742-10-7 | MONSTER WORLDWIDE INC. | | 12/21/2011 | MORGAN STANLEY | 8,304.000 | 64,442 | | |
| S66094-45-9 | MOTECH INDUSTRIES INC. | D | 11/18/2011 | VARIOUS | 13,000.000 | 43,746 | | |
| 553530-10-6 | MSC INDUSTRIAL DIRECT CO. CL A | | 12/13/2011 | VARIOUS | 2,996.000 | 210,089 | | |
| 55354G-10-0 | MSCI INC. CL A | | 12/21/2011 | VARIOUS | 7,772.000 | 285,834 | | |
| G6320A-10-0 | MSTAR SEMICONDUCTOR INC. | D | 03/25/2011 | VARIOUS | 22,000.000 | 196,998 | | |
| Y6146T-10-1 | MTR CORP. LTD. | D | 11/18/2011 | VARIOUS | 23,000.000 | 80,384 | | |
| Y61448-11-7 | MUNDRA PORT & SPECIAL ECONOMIC ZON | D | 11/18/2011 | DEUTSCHE BANK | 26,488.000 | 93,964 | | |
| S66214-27-1 | NAN KANG RUBBER TIRE CORP. | D | 11/18/2011 | VARIOUS | 14,000.000 | 21,111 | | |
| Y62061-10-9 | NAN YA PLASTICS CORP. | D | 11/18/2011 | VARIOUS | 151,000.000 | 410,072 | | |
| Y6205K-10-8 | NAN YA PRINTED CIRCUIT BOARD CORP. | D | 11/18/2011 | VARIOUS | 4,000.000 | 11,933 | | |
| Y62066-10-8 | NANYA TECHNOLOGY CORP. | D | 07/11/2011 | VARIOUS | 61,000.000 | 33,651 | | |
| 636180-10-1 | NATIONAL FUEL GAS CO. | | 12/21/2011 | VARIOUS | 5,714.000 | 393,015 | | |
| 636518-10-2 | NATIONAL INSTRUMENTS CORP. | | 12/21/2011 | VARIOUS | 6,056.000 | 176,699 | | |
| 637417-10-6 | NATIONAL RETAIL PROPERTIES INC. | | 12/21/2011 | VARIOUS | 6,649.000 | 167,748 | | |
| 62886E-10-8 | NCR CORP. | | 11/11/2011 | VARIOUS | 10,828.000 | 209,175 | | |
| Y6258Y-10-4 | NCSOFT CORP. | D | 07/11/2011 | VARIOUS | 1,009.000 | 195,483 | | |
| V67005-12-0 | NEPTUNE ORIENT LINES LTD. | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 824 | | |
| 64126X-20-1 | NEUSTAR INC. CL A | | 11/11/2011 | VARIOUS | 6,312.000 | 168,482 | | |
| Y63084-12-6 | NEW WORLD DEVELOPMENT CO. LTD. | D | 11/18/2011 | VARIOUS | 101,000.000 | 109,378 | | |
| 649445-10-3 | NEW YORK COMMUNITY BANCORP INC. | | 12/21/2011 | VARIOUS | 31,102.000 | 492,041 | | |
| 650111-10-7 | NEW YORK TIMES CO. CL A | | 09/15/2011 | VARIOUS | 8,995.000 | 66,250 | | |
| 651587-10-7 | NEWMARKET CORP | | 12/13/2011 | VARIOUS | 792.000 | 138,123 | | |
| Y6347M-10-3 | NHN CORP | D | 03/25/2011 | DEUTSCHE BANK | 2,575.000 | 479,323 | | |
| G65318-10-0 | NINE DRAGONS PAPER HOLDINGS LTD. | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 3,981 | | |
| SB01CL-C3-6 | NOBLE GROUP LTD | D | 11/18/2011 | VARIOUS | 88,000.000 | 148,810 | | |
| 655663-10-2 | NORDSON CORP. | | 11/11/2011 | VARIOUS | 4,498.000 | 231,200 | | |
| 665531-10-9 | NORTHERN OIL & GAS INC. | | 11/11/2011 | VARIOUS | 3,992.000 | 81,509 | | |
| Y64153-10-2 | NOVATEK MICROELECTRONICS CORP. | D | 09/22/2011 | VARIOUS | 16,000.000 | 52,034 | | |
| 67019E-10-7 | NSTAR | | 12/21/2011 | VARIOUS | 7,640.000 | 354,299 | | |
| Y6206E-10-1 | NTPC LTD. | D | 07/26/2011 | DEUTSCHE BANK | 36,573.000 | 148,838 | | |
| 67073Y-10-6 | NV ENERGY INC. | | 12/13/2011 | VARIOUS | 17,291.000 | 270,189 | | |
| 62944T-10-5 | NVR INC. | | 12/21/2011 | VARIOUS | 377.000 | 274,303 | | |
| G66897-11-0 | NWS HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 8,000.000 | 11,216 | | |
| 675232-10-2 | OCEANEERING INTL INC | | 12/21/2011 | VARIOUS | 3,660.000 | 280,589 | | |
| S64970-04-9 | OCI CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 1,007.000 | 358,791 | | |
| 676220-10-6 | OFFICE DEPOT INC COMMON STK | | 06/08/2011 | BERNSTEIN | 17,145.000 | 77,521 | | |
| 670837-10-3 | OGE ENERGY CORP | | 12/21/2011 | VARIOUS | 6,499.000 | 330,047 | | |
| S61393-62-5 | OIL & NATURAL GAS CORP. LTD. | D | 07/26/2011 | DEUTSCHE BANK | 49,003.000 | 306,349 | | |
| 678026-10-5 | OIL STATES INTERNATIONAL INC. | | 09/15/2011 | VARIOUS | 3,242.000 | 235,863 | | |
| Y6421B-10-6 | OLAM INTERNATIONAL LTD. | D | 11/18/2011 | VARIOUS | 17,000.000 | 37,484 | | |
| 680223-10-4 | OLD REPUBLIC INTERNATIONAL CORP. | | 12/21/2011 | VARIOUS | 17,329.000 | 215,727 | | |
| 680665-20-5 | OLIN CORP. | | 11/11/2011 | VARIOUS | 5,615.000 | 129,135 | | |
| 681936-10-0 | OMEGA HEALTHCARE INVESTORS | | 11/11/2011 | VARIOUS | 6,940.000 | 142,935 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 681904-10-8 | OMNICARE INC | | 09/15/2011 | VARIOUS | 7,555.000 | 234,440 | | |
| S66591-16-5 | ORIENT OVERSEAS (INTERNATIONAL) LT | D | 09/22/2011 | BERNSTEIN | 1,000.000 | 4,284 | | |
| 688239-20-1 | OSHKOSH CORP | | 11/11/2011 | VARIOUS | 6,048.000 | 174,521 | | |
| Y64248-20-9 | OVERSEA-CHINESE BANKING CORP. LTD. | D | 09/22/2011 | BERNSTEIN | 2,000.000 | 12,899 | | |
| 690732-10-2 | OWENS & MINOR INC. | | 05/16/2011 | BERNSTEIN | 3,913.000 | 135,877 | | |
| 695156-10-9 | PACKAGING CORP. OF AMERICA | | 11/11/2011 | VARIOUS | 6,837.000 | 197,975 | | |
| 69840W-10-8 | PANERA BREAD CO. CL A | | 05/16/2011 | BERNSTEIN | 1,940.000 | 237,535 | | |
| 699173-20-9 | PARAMETRIC TECHNOLOGY CORP. COM STOCK | | 12/13/2011 | VARIOUS | 8,400.000 | 186,296 | | |
| S60304-09-4 | PARKSON HOLDINGS BHD | D | 11/18/2011 | VARIOUS | 4,000.000 | 6,997 | | |
| G69370-11-5 | PARKSON RETAIL GROUP LTD. | D | 11/18/2011 | VARIOUS | 9,500.000 | 13,002 | | |
| 70336T-10-4 | PATRIOT COAL CORP. | | 09/15/2011 | VARIOUS | 6,144.000 | 131,260 | | |
| 703481-10-1 | PATTERSON-UTI ENERGY INC | | 09/15/2011 | VARIOUS | 10,124.000 | 276,405 | | |
| Y6802P-12-0 | PCCW LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 5,232 | | |
| Y6784J-10-0 | PEGATRON CORP. | D | 09/22/2011 | VARIOUS | 60,000.000 | 80,107 | | |
| 709631-10-5 | PENTAIR INC | | 09/15/2011 | VARIOUS | 6,544.000 | 255,861 | | |
| S67197-64-0 | PERUSAHAAN GAS NEGARA | D | 11/18/2011 | VARIOUS | 25,500.000 | 10,165 | | |
| Y6883Q-10-4 | PETROCHINA CO. LTD. | D | 09/22/2011 | BERNSTEIN | 14,000.000 | 16,422 | | |
| Y6811G-10-3 | PETRONAS CHEMICALS GROUP BHD | D | 09/22/2011 | VARIOUS | 156,982.000 | 307,304 | | |
| S67039-72-7 | PETRONAS GAS BHD | D | 09/22/2011 | BERNSTEIN | 31,500.000 | 144,216 | | |
| 716768-10-6 | PETSMART INC | | 12/21/2011 | VARIOUS | 8,144.000 | 358,777 | | |
| S67284-69-5 | PHISON ELECTRONICS CORP. | D | 01/26/2011 | DEUTSCHE BANK | 5,000.000 | 32,321 | | |
| S67062-50-5 | PICC PROPERTY AND CASUALTY COMPANY | D | 09/22/2011 | VARIOUS | 12,000.000 | 14,537 | | |
| Y69790-10-6 | PING AN INSURANCE GROUP CO-H | D | 07/11/2011 | BERNSTEIN | 500.000 | 5,276 | | |
| Y6348Y-15-5 | PIRAMAL HEALTHCARE LTD. | D | 07/26/2011 | DEUTSCHE BANK | 4,179.000 | 37,997 | | |
| 726505-10-0 | PLAINS EXPLORATION & PRODUCTION CO | | 12/21/2011 | VARIOUS | 9,045.000 | 306,818 | | |
| 727493-10-8 | PLANTRONICS INC | | 06/20/2011 | BERNSTEIN | 3,220.000 | 118,764 | | |
| 69349H-10-7 | PNM RESOURCES INC. | | 12/21/2011 | VARIOUS | 5,749.000 | 91,867 | | |
| 731068-10-2 | POLARIS INDUSTRIES INC. | | 12/21/2011 | VARIOUS | 2,462.000 | 240,196 | | |
| S62209-87-9 | POLY (HONG KONG) INVESTMENTS LTD. | D | 09/22/2011 | BERNSTEIN | 8,000.000 | 2,726 | | |
| 73172K-10-4 | POLYCOM INC. | | 12/21/2011 | VARIOUS | 6,863.000 | 328,288 | | |
| Y70750-11-5 | POSCO | D | 07/11/2011 | VARIOUS | 4,189.000 | 1,776,482 | | |
| 737630-10-3 | POTLATCH CORP. | | 12/21/2011 | VARIOUS | 3,096.000 | 111,005 | | |
| S66961-57-4 | POU CHEN CORP. | D | 11/18/2011 | VARIOUS | 84,000.000 | 75,670 | | |
| Y33549-11-7 | POWER ASSETS HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 8,000.000 | 60,558 | | |
| Y7028N-10-5 | POWER GRID CORP. OF INDIA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 70,491.000 | 173,497 | | |
| Y70810-10-9 | POWERCHIP TECHNOLOGY CORP. | D | 03/25/2011 | DEUTSCHE BANK | 161,000.000 | 35,945 | | |
| Y7083Y-10-3 | POWERTECH TECHNOLOGY INC. | D | 03/25/2011 | DEUTSCHE BANK | 21,000.000 | 72,707 | | |
| S66816-69-5 | PPB GROUP BHD | D | 11/18/2011 | VARIOUS | 14,700.000 | 85,159 | | |
| Y7082T-10-5 | PRESIDENT CHAIN STORE CORP. | D | 11/18/2011 | VARIOUS | 20,000.000 | 99,164 | | |
| 743606-10-5 | PROSPERITY BANCSHARES INC | | 12/13/2011 | BERNSTEIN | 3,054.000 | 134,152 | | |
| 743674-10-3 | PROTECTIVE LIFE CORP. | | 09/15/2011 | VARIOUS | 7,135.000 | 164,313 | | |
| Y7145P-16-5 | PTT EXPLORATION&PROD FGN | D | 01/26/2011 | DEUTSCHE BANK | 65,000.000 | 331,823 | | |
| Y594BL-11-4 | PTT GLOBAL CHEMICAL PUBLIC COMPANY | D | 11/18/2011 | MORGAN STANLEY | 28,000.000 | 60,396 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Y7150W-10-5 | PTT GLOBAL CHEMICAL PUBLIC COMPANY | D | 10/10/2011 | DIRECT | 88,675.000 | 155,016 | | |
| Y6883U-11-3 | PTT PLC (ALIEN MKT) | D | 01/26/2011 | DEUTSCHE BANK | 50,900.000 | 534,488 | | |
| Y71497-11-2 | PUBLIC BANK FGN | D | 11/18/2011 | MORGAN STANLEY | 22,000.000 | 87,982 | | |
| 693656-10-0 | PVH CORP. | | 12/21/2011 | VARIOUS | 4,349.000 | 297,538 | | |
| Y0003M-10-1 | QISDA CORP. | D | 09/22/2011 | VARIOUS | 68,000.000 | 40,819 | | |
| 747277-10-1 | QLOGIC CORP | | 11/11/2011 | VARIOUS | 7,247.000 | 124,603 | | |
| Y7174J-10-6 | QUANTA COMPUTER INC. | D | 11/18/2011 | VARIOUS | 83,000.000 | 173,713 | | |
| 74834T-10-3 | QUEST SOFTWARE INC | | 05/16/2011 | BERNSTEIN | 3,908.000 | 87,063 | | |
| 748356-10-2 | QUESTAR CORP | | 12/21/2011 | VARIOUS | 12,297.000 | 212,079 | | |
| 74837R-10-4 | QUICKSILVER RESOURCES INC | | 11/11/2011 | VARIOUS | 8,316.000 | 113,548 | | |
| 750086-10-0 | RACKSPACE HOSTING INC. | | 12/13/2011 | VARIOUS | 6,584.000 | 270,836 | | |
| 750438-10-3 | RADIOSHACK CORP. | | 06/28/2011 | MORGAN STANLEY | 6,612.000 | 85,125 | | |
| 751028-10-1 | RALCORP HOLDINGS INC | | 12/21/2011 | VARIOUS | 3,807.000 | 339,148 | | |
| Y7187Y-16-5 | RANBAXY LABORATORIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 8,029.000 | 97,872 | | |
| 754730-10-9 | RAYMOND JAMES FINANCIAL INC | | 09/15/2011 | VARIOUS | 6,865.000 | 232,398 | | |
| 754907-10-3 | RAYONIER INC. REIT | | 12/21/2011 | VARIOUS | 5,381.000 | 347,154 | | |
| Y7220N-10-1 | REALTEK SEMICONDUCTOR CORP. | D | 11/18/2011 | VARIOUS | 17,000.000 | 30,644 | | |
| 756109-10-4 | REALTY INCOME CORP. | | 12/21/2011 | VARIOUS | 9,733.000 | 336,708 | | |
| 758750-10-3 | REGAL BELOIT CORP | | 12/21/2011 | VARIOUS | 2,780.000 | 193,453 | | |
| 758849-10-3 | REGENCY CENTERS CORP. | | 12/21/2011 | VARIOUS | 6,187.000 | 275,009 | | |
| 75886F-10-7 | REGENERON PHARMACEUTICALS INC. | | 12/21/2011 | MORGAN STANLEY | 4,872.000 | 262,613 | | |
| 758932-10-7 | REGIS CORP. | | 05/16/2011 | BERNSTEIN | 3,553.000 | 56,224 | | |
| 759351-60-4 | REINSURANCE GROUP OF AMERICA INC. | | 11/11/2011 | VARIOUS | 5,164.000 | 319,873 | | |
| S61010-82-3 | RELIANCE CAPITAL LTD. | D | 07/26/2011 | DEUTSCHE BANK | 6,283.000 | 83,616 | | |
| Y72317-10-3 | RELIANCE COMMUNICATIONS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 32,918.000 | 75,631 | | |
| S60996-26-1 | RELIANCE INDUSTRIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 83,622.000 | 1,645,656 | | |
| S60998-53-1 | RELIANCE INFRASTRUCTURE LTD. | D | 07/26/2011 | DEUTSCHE BANK | 6,847.000 | 89,062 | | |
| Y7236V-10-5 | RELIANCE POWER LTD. | D | 11/18/2011 | DEUTSCHE BANK | 37,966.000 | 98,671 | | |
| 759509-10-2 | RELIANCE STEEL & ALUMINUM CO. | | 12/21/2011 | VARIOUS | 5,048.000 | 260,088 | | |
| G75004-10-4 | RENHE COMMERCIAL HOLDINGS CO. LTD. | D | 07/11/2011 | VARIOUS | 270,000.000 | 50,852 | | |
| 76009N-10-0 | RENT-A-CENTER INC. | | 11/11/2011 | VARIOUS | 4,359.000 | 135,380 | | |
| 761152-10-7 | RESMED INC. | | 09/15/2011 | VARIOUS | 9,931.000 | 311,280 | | |
| 749941-10-0 | RF MICRO DEVICES INC. | | 12/21/2011 | VARIOUS | 19,610.000 | 119,029 | | |
| S62446-75-2 | RHB CAPITAL BHD | D | 09/22/2011 | BERNSTEIN | 12,500.000 | 36,438 | | |
| S66945-59-3 | RICHTEK TECHNOLOGY CORP. | D | 07/11/2011 | VARIOUS | 4,000.000 | 28,858 | | |
| 768573-10-7 | RIVERBED TECHNOLOGY INC. | | 12/21/2011 | VARIOUS | 10,252.000 | 372,518 | | |
| 772739-20-7 | ROCK-TENN CO. CL A | | 11/11/2011 | VARIOUS | 4,481.000 | 313,182 | | |
| 775711-10-4 | ROLLINS INC. | | 09/15/2011 | VARIOUS | 4,752.000 | 95,365 | | |
| 779376-10-2 | ROVI CORP. | | 09/15/2011 | VARIOUS | 7,237.000 | 412,820 | | |
| 749685-10-3 | RPM INTERNATIONAL INC. | | 12/21/2011 | VARIOUS | 9,086.000 | 208,123 | | |
| 781258-10-8 | RUDDICK CORP. | | 12/13/2011 | VARIOUS | 3,439.000 | 144,653 | | |
| S67484-23-8 | RUENTEX DEVELOPMENT CO. LTD. | D | 11/14/2011 | VARIOUS | 51,880.000 | 74,720 | | |
| S67584-22-7 | RUENTEX INDUSTRIES LTD. | D | 11/18/2011 | VARIOUS | 16,000.000 | 37,588 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Y73650-10-6 | RURAL ELECTRIFICATION CORP. LTD. | D | 07/26/2011 | DEUTSCHE BANK | 19,062.000 | 94,379 | | |
| Y75435-10-0 | S1 CORP. KOREA | D | 07/11/2011 | VARIOUS | 1,027.000 | 52,029 | | |
| 79377W-10-8 | SAKS INC | | 06/20/2011 | BERNSTEIN | 10,606.000 | 120,282 | | |
| Y7470R-10-9 | SAMSUNG C&T CORP. | D | 07/11/2011 | VARIOUS | 8,006.000 | 556,530 | | |
| Y7T70U-10-5 | SAMSUNG CARD CO. LTD. | D | 07/11/2011 | VARIOUS | 2,734.000 | 141,997 | | |
| Y7470U-10-2 | SAMSUNG ELECTRO-MECHANICS CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 4,015.000 | 472,354 | | |
| S67738-12-0 | SAMSUNG ELECTRONICS CO PRF | D | 01/26/2011 | DEUTSCHE BANK | 1,367.000 | 798,180 | | |
| Y74718-10-0 | SAMSUNG ELECTRONICS CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 7,148.000 | 6,290,688 | | |
| S67652-39-6 | SAMSUNG ENGINEERING CO. LTD. | D | 07/11/2011 | VARIOUS | 1,967.000 | 352,605 | | |
| S61552-50-1 | SAMSUNG FIRE & MARINE INSURANCE CO | D | 09/22/2011 | VARIOUS | 3,279.000 | 649,993 | | |
| S67722-17-3 | SAMSUNG HEAVY INDUSTRIES CO. LTD. | D | 07/11/2011 | VARIOUS | 10,390.000 | 383,373 | | |
| Y74860-10-0 | SAMSUNG LIFE INSURANCE CO. LTD. | D | 07/11/2011 | VARIOUS | 3,095.000 | 296,923 | | |
| Y7470T-10-5 | SAMSUNG SDI CO. LTD. | D | 07/11/2011 | VARIOUS | 2,183.000 | 324,769 | | |
| Y7486Y-10-6 | SAMSUNG SECURITIES CO LTD | D | 07/11/2011 | VARIOUS | 3,802.000 | 291,780 | | |
| Y7470L-10-2 | SAMSUNG TECHWIN CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 2,513.000 | 207,526 | | |
| SB5B23-W2-0 | SANDS CHINA LTD. | D | 09/22/2011 | VARIOUS | 5,200.000 | 13,143 | | |
| G78163-10-5 | SANY HEAVY EQUIPMENT INTERNATIONAL | D | 11/18/2011 | VARIOUS | 61,000.000 | 61,538 | | |
| S62418-58-7 | SATYAM COMPUTER SERVICES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 37,907.000 | 74,038 | | |
| 807066-10-5 | SCHOLASTIC CORP | | 11/11/2011 | VARIOUS | 1,717.000 | 45,475 | | |
| 80874P-10-9 | SCIENTIFIC GAMES CORP. | | 09/15/2011 | VARIOUS | 4,829.000 | 46,533 | | |
| 810186-10-6 | SCOTTS MIRACLE-GRO CO. | | 12/13/2011 | VARIOUS | 3,109.000 | 176,191 | | |
| 784117-10-3 | SEI INVESTMENTS CO. | | 11/11/2011 | VARIOUS | 9,381.000 | 212,001 | | |
| Y79711-15-9 | SEMBCORP INDUSTRIES LTD. | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 6,409 | | |
| Y8231K-10-2 | SEMBCORP MARINE LTD. | D | 11/18/2011 | VARIOUS | 11,000.000 | 46,031 | | |
| Y7142G-15-0 | SEMEN GRESIK (PERSERO) | D | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 6,176 | | |
| G8020E-10-1 | SEMICONDUCTOR MANUFACTURING INTERN | D | 11/18/2011 | MORGAN STANLEY | 57,000.000 | 2,897 | | |
| 816850-10-1 | SEMTECH CORP | | 12/21/2011 | VARIOUS | 5,109.000 | 136,947 | | |
| 81721M-10-9 | SENIOR HOUSING PROPERTIES TRUST | | 12/21/2011 | VARIOUS | 10,712.000 | 248,131 | | |
| 81725T-10-0 | SENSIENT TECHNOLOGIES CORP | | 11/11/2011 | VARIOUS | 3,266.000 | 122,248 | | |
| S64394-93-5 | SEOUL SEMICONDUCTOR CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 2,232.000 | 79,243 | | |
| 817565-10-4 | SERVICE CORP. INTERNATIONAL | | 09/15/2011 | VARIOUS | 16,122.000 | 182,618 | | |
| S61360-40-0 | SESA GOA LTD. | D | 07/26/2011 | DEUTSCHE BANK | 22,074.000 | 139,246 | | |
| S67423-40-0 | SHANDONG WEIGAO GROUP MEDICAL POLY | D | 11/18/2011 | VARIOUS | 16,000.000 | 23,379 | | |
| SB07J6-56-0 | SHANGHAI ELECTRIC GROUP CO. LTD. | D | 11/18/2011 | VARIOUS | 30,000.000 | 15,345 | | |
| Y7683K-10-7 | SHANGHAI INDUSTRIAL HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 2,000.000 | 5,513 | | |
| G8063F-10-6 | SHANGRI-LA ASIA LTD. | O | 11/18/2011 | MORGAN STANLEY | 6,000.000 | 10,771 | | |
| 820280-10-5 | SHAW GROUP INC | | 11/11/2011 | VARIOUS | 5,640.000 | 216,577 | | |
| G81043-10-4 | SHIMAO PROPERTY HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 21,000.000 | 27,204 | | |
| S64525-86-8 | SHIN KONG FINANCIAL HOLDING CO. LT | D | 09/22/2011 | VARIOUS | 214,000.000 | 103,978 | | |
| Y7749X-10-1 | SHINHAN FINANCIAL GROUP CO. LTD. | D | 11/18/2011 | VARIOUS | 28,170.000 | 1,257,495 | | |
| Y77538-10-9 | SHINSEGAE CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 938.000 | 448,084 | | |
| S63546-71-7 | SHOUGANG FUSHAN RESOURCES GROUP LT | D | 09/22/2011 | VARIOUS | 58,000.000 | 34,583 | | |
| S68026-08-7 | SHRIRAM TRANSPORT FINANCE CO. LTD. | D | 07/26/2011 | DEUTSCHE BANK | 7,961.000 | 121,790 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| G81151-11-3 | SHUI ON LAND LTD. | D | 11/18/2011 | MORGAN STANLEY | 9,000.000 | 2,549 | | |
| Y7905M-11-3 | SIAM COMMERCIAL BANK FGN | D | 01/26/2011 | DEUTSCHE BANK | 107,800.000 | 343,052 | | |
| Y7934G-13-7 | SIEMENS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 4,262.000 | 90,709 | | |
| 82669G-10-4 | SIGNATURE BANK | | 12/13/2011 | VARIOUS | 2,965.000 | 170,969 | | |
| G81276-10-0 | SIGNET JEWELERS LTD. | F | 12/02/2011 | VARIOUS | 5,494.000 | 238,510 | | |
| G8162K-11-3 | SIHUAN PHARMACEUTICAL HOLDINGS GRO | D | 11/18/2011 | VARIOUS | 120,000.000 | 54,980 | | |
| 827048-10-9 | SILGAN HOLDINGS INC | | 12/21/2011 | VARIOUS | 3,425.000 | 147,511 | | |
| 826919-10-2 | SILICON LABORATORIES | | 12/13/2011 | VARIOUS | 3,581.000 | 149,965 | | |
| Y7934R-10-9 | SILICONWARE PRECISION INDUSTRIES C | D | 07/11/2011 | VARIOUS | 96,000.000 | 124,943 | | |
| SB29TT-R1-0 | SIME DARBY BHD | D | 11/18/2011 | VARIOUS | 26,900.000 | 80,784 | | |
| S64219-28-0 | SIMPLO TECHNOLOGY CO. LTD. | D | 07/11/2011 | VARIOUS | 6,000.000 | 43,531 | | |
| Y7990F-10-6 | SINGAPORE PRESS HOLDINGS LTD. | D | 11/18/2011 | MORGAN STANLEY | 9,000.000 | 27,122 | | |
| Y7996W-10-3 | SINGAPORE TECHNOLOGIES ENGINEERING | D | 09/22/2011 | BERNSTEIN | 5,000.000 | 11,291 | | |
| Y79985-12-6 | SINGAPORE TELECOMMUNICATIONS LTD. | D | 11/18/2011 | VARIOUS | 35,000.000 | 85,327 | | |
| 829344-10-0 | SINO LAND CO. LTD. | D | 09/22/2011 | VARIOUS | 24,000.000 | 38,979 | | |
| S63352-78-5 | SINO-AMERICAN SILICON PRODUCTS INC | D | 11/18/2011 | VARIOUS | 18,000.000 | 62,121 | | |
| G8403G-10-3 | SINOFERT HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 34,000.000 | 9,786 | | |
| Y8002N-10-3 | SINO-OCEAN LAND HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 31,000.000 | 14,571 | | |
| S65258-75-8 | SINOPAC FINANCIAL HOLDINGS CO. LTD | D | 11/18/2011 | VARIOUS | 245,000.000 | 115,006 | | |
| Y7688T-10-3 | SINOPEC SHANGHAI PETROCHEMICAL CO. | D | 09/22/2011 | VARIOUS | 92,000.000 | 49,726 | | |
| Y8008N-10-7 | SINOPHARM GROUP CO. LTD. | D | 11/18/2011 | VARIOUS | 12,400.000 | 37,001 | | |
| Y8076V-10-6 | SJM HOLDINGS LTD. | D | 09/22/2011 | VARIOUS | 109,000.000 | 181,595 | | |
| Y8066F-10-3 | SK C&C CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 935.000 | 82,173 | | |
| Y80662-10-2 | SK HOLDINGS CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 1,808.000 | 244,735 | | |
| Y8063L-10-3 | SK INNOVATION CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 3,908.000 | 654,862 | | |
| Y8296C-10-2 | SK NETWORKS CO. LTD. | D | 07/11/2011 | VARIOUS | 7,480.000 | 85,960 | | |
| Y4935N-10-4 | SK TELECOM CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 1,926.000 | 297,236 | | |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC. | | 12/21/2011 | VARIOUS | 13,297.000 | 353,005 | | |
| S62288-28-7 | SKYWORTH DIGITAL HOLDINGS LTD. | D | 09/22/2011 | VARIOUS | 40,000.000 | 22,333 | | |
| 78440X-10-1 | SL GREEN REALTY CORP. | | 12/21/2011 | VARIOUS | 5,671.000 | 466,666 | | |
| 78454L-10-0 | SM ENERGY CO. | | 12/21/2011 | VARIOUS | 4,198.000 | 272,098 | | |
| Y80676-10-2 | SM INVESTMENTS CORP. | D | 11/18/2011 | VARIOUS | 6,920.000 | 78,567 | | |
| Y8076N-11-2 | SM PRIME HOLDINGS INC. | D | 11/18/2011 | MORGAN STANLEY | 28,000.000 | 8,193 | | |
| 832248-10-8 | SMITHFIELD FOODS INC. | | 12/21/2011 | VARIOUS | 11,856.000 | 242,165 | | |
| G82600-10-0 | SOHO CHINA LTD. | D | 11/18/2011 | MORGAN STANLEY | 12,000.000 | 7,884 | | |
| Y80710-10-9 | S-OIL CORP. | D | 01/26/2011 | DEUTSCHE BANK | 3,248.000 | 292,076 | | |
| 83421A-10-4 | SOLERA HOLDINGS INC | | 12/21/2011 | VARIOUS | 4,910.000 | 277,486 | | |
| 835495-10-2 | SONOCO PRODUCTS CO. | | 12/13/2011 | VARIOUS | 6,883.000 | 241,780 | | |
| 835898-10-7 | SOTHEBYS | | 12/13/2011 | BERNSTEIN | 4,545.000 | 180,896 | | |
| 844030-10-6 | SOUTHERN UNION CO | | 12/21/2011 | VARIOUS | 8,170.000 | 234,177 | | |
| Y8132G-10-1 | SP SETIA BHD | D | 09/22/2011 | VARIOUS | 45,100.000 | 66,347 | | |
| 784635-10-4 | SPX CORP. | | 12/21/2011 | VARIOUS | 3,470.000 | 277,715 | | |
| 852891-10-0 | STANCORP FINANCIAL GROUP INC. | | 05/16/2011 | BERNSTEIN | 2,833.000 | 121,963 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Y8152F-13-2 | STARHUB LTD. | D | 09/22/2011 | BERNSTEIN | 16,000.000 | 36,436 | | |
| S61007-99-3 | STATE BANK OF INDIA | D | 07/26/2011 | DEUTSCHE BANK | 4,069.000 | 224,963 | | |
| S61214-99-5 | STEEL AUTHORITY OF INDIA LTD. | D | 11/18/2011 | DEUTSCHE BANK | 26,762.000 | 75,851 | | |
| 858119-10-0 | STEEL DYNAMICS INC. | | 12/21/2011 | VARIOUS | 14,966.000 | 251,347 | | |
| 859152-10-0 | STERIS CORP. | | 11/11/2011 | VARIOUS | 4,119.000 | 145,572 | | |
| Y8169X-21-7 | STERLITE INDUSTRIES (INDIA) LTD. | D | 11/18/2011 | DEUTSCHE BANK | 93,205.000 | 341,814 | | |
| 863236-10-5 | STRAYER EDUCATION INC. | | 11/11/2011 | VARIOUS | 849.000 | 102,033 | | |
| Y81718-10-1 | STX PAN OCEAN CO. LTD. | D | 09/22/2011 | VARIOUS | 7,750.000 | 75,660 | | |
| Y82594-12-1 | SUN HUNG KAI PROPERTIES LTD. | D | 11/18/2011 | MORGAN STANLEY | 1,000.000 | 12,350 | | |
| Y8523Y-14-1 | SUN PHARMACEUTICAL INDUSTRIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 19,683.000 | 229,117 | | |
| 868157-10-8 | SUPERIOR ENERGY SERVICES INC | | 11/11/2011 | VARIOUS | 5,297.000 | 184,249 | | |
| Y8315Y-11-9 | SUZLON ENERGY LTD. | D | 07/26/2011 | DEUTSCHE BANK | 45,744.000 | 54,374 | | |
| 78486Q-10-1 | SVB FINANCIAL GROUP | | 11/11/2011 | VARIOUS | 2,890.000 | 166,732 | | |
| Y8344J-10-9 | SYNNEX TECHNOLOGY INTERNATIONAL CO | D | 11/18/2011 | VARIOUS | 48,000.000 | 117,986 | | |
| 871607-10-7 | SYNOPSYS INC. | | 12/13/2011 | VARIOUS | 10,544.000 | 285,995 | | |
| 87161C-10-5 | SYNOVUS FINANCIAL CORP. | | 05/16/2011 | BERNSTEIN | 48,436.000 | 116,673 | | |
| S68718-24-6 | TAINAN SPINNING CO. LTD. | D | 01/26/2011 | DEUTSCHE BANK | 30,000.000 | 21,979 | | |
| Y84086-10-0 | TAISHIN FINANCIAL HOLDING CO. LTD. | D | 09/22/2011 | VARIOUS | 183,000.000 | 106,528 | | |
| S60988-16-9 | TAIWAN BUSINESS BANK | D | 09/22/2011 | VARIOUS | 119,000.000 | 49,534 | | |
| S68699-37-0 | TAIWAN CEMENT CORP. | D | 11/18/2011 | VARIOUS | 109,000.000 | 131,142 | | |
| Y8374C-10-7 | TAIWAN COOPERATIVE FINANCIAL HOLDI | D | 12/01/2011 | DIRECT | 244,680.000 | 181,351 | | |
| Y84171-10-0 | TAIWAN FERTILIZER CO. LTD. | D | 11/18/2011 | VARIOUS | 39,000.000 | 146,478 | | |
| S68708-65-0 | TAIWAN GLASS INDUSTRY CORP. | D | 11/18/2011 | VARIOUS | 27,000.000 | 35,963 | | |
| S62904-96-6 | TAIWAN MOBILE CO. LTD. | D | 11/18/2011 | VARIOUS | 61,000.000 | 154,601 | | |
| Y84629-10-7 | TAIWAN SEMICONDUTOR COMMON STK | D | 11/18/2011 | VARIOUS | 773,000.000 | 1,985,686 | | |
| S65651-27-5 | TAMBANG BATUBARA BUKIT ASAM | D | 09/22/2011 | VARIOUS | 7,500.000 | 17,805 | | |
| Y85279-10-0 | TATA CONSULTANCY SERVICES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 30,034.000 | 776,090 | | |
| Y85740-26-7 | TATA MOTORS LTD. | D | 11/18/2011 | DEUTSCHE BANK | 21,231.000 | 428,893 | | |
| Y85481-16-9 | TATA POWER CO. LTD. | D | 11/18/2011 | DEUTSCHE BANK | 7,163.000 | 182,804 | | |
| S61011-56-5 | TATA STEEL LTD. | D | 11/18/2011 | DEUTSCHE BANK | 20,741.000 | 267,616 | | |
| Y8548J-10-3 | TATUNG CO LTD | D | 11/18/2011 | VARIOUS | 221,000.000 | 53,842 | | |
| 876664-10-3 | TAUBMAN CENTERS INC. | | 12/13/2011 | VARIOUS | 3,853.000 | 226,227 | | |
| 872275-10-2 | TCF FINANCIAL CORP. | | 11/11/2011 | VARIOUS | 10,847.000 | 159,332 | | |
| 878237-10-6 | TECH DATA CORP | | 12/13/2011 | VARIOUS | 3,285.000 | 172,522 | | |
| 878377-10-0 | TECHNE CORP | | 12/21/2011 | VARIOUS | 2,551.000 | 200,885 | | |
| S68798-51-1 | TECO ELECTRIC & MACHINERY CO. LTD. | D | 11/18/2011 | VARIOUS | 76,000.000 | 47,839 | | |
| 879369-10-6 | TELEFLEX INC. | | 09/15/2011 | VARIOUS | 2,604.000 | 162,580 | | |
| Y8578H-11-8 | TELEKOM MALAYSIA BHD | D | 11/18/2011 | MORGAN STANLEY | 11,000.000 | 14,773 | | |
| Y71474-13-7 | TELEKOMUNIKASI INDONESIA | D | 11/18/2011 | MORGAN STANLEY | 21,000.000 | 17,760 | | |
| 879433-10-0 | TELEPHONE & DATA SYSTEMS INC. | | 09/15/2011 | VARIOUS | 6,217.000 | 208,808 | | |
| 879664-10-0 | TELLABS INC. | | 12/21/2011 | MORGAN STANLEY | 23,434.000 | 91,493 | | |
| 879868-10-7 | TEMPLE-INLAND INC. | | 12/21/2011 | VARIOUS | 8,476.000 | 217,607 | | |
| Y85859-10-9 | TENAGA NASIONAL BHD | D | 11/18/2011 | VARIOUS | 53,700.000 | 117,608 | | |

# SCHEDULE D - PART 3

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|---|---|---|---|---|---|---|---|---|
| G87572-10-6 | TENCENT HOLDINGS LTD | D | 03/25/2011 | DEUTSCHE BANK | 1,200.000 | 30,264 | | |
| 880779-10-3 | TEREX CORP. | | 09/15/2011 | VARIOUS | 7,793.000 | 224,672 | | |
| Y8620B-11-9 | THAI OIL PCL THB10(ALIEN MKT) | D | 01/26/2011 | DEUTSCHE BANK | 51,500.000 | 115,809 | | |
| 216648-40-2 | THE COOPER COS INC | | 12/21/2011 | VARIOUS | 3,186.000 | 240,346 | | |
| 410867-10-5 | THE HANOVER INSURANCE GROUP INC. | | 11/11/2011 | VARIOUS | 3,445.000 | 140,432 | | |
| 95058W-10-0 | THE WENDYS CO. | | 12/21/2011 | VARIOUS | 21,217.000 | 104,778 | | |
| 884315-10-2 | THOMAS & BETTS CORP | | 11/11/2011 | VARIOUS | 3,497.000 | 196,349 | | |
| 885160-10-1 | THOR INDUSTRIES INC. | | 11/11/2011 | VARIOUS | 2,874.000 | 90,530 | | |
| 885175-30-7 | THORATEC CORP. | | 09/15/2011 | VARIOUS | 3,847.000 | 129,588 | | |
| 88632Q-10-3 | TIBCO SOFTWARE INC. | | 12/21/2011 | VARIOUS | 11,089.000 | 314,565 | | |
| 886423-10-2 | TIDEWATER INC | | 12/13/2011 | VARIOUS | 3,496.000 | 193,083 | | |
| 887389-10-4 | TIMKEN CO. | | 09/15/2011 | VARIOUS | 5,732.000 | 287,652 | | |
| G8878S-10-3 | TINGYI (CAYMAN ISLANDS) HOLDING CO | D | 11/18/2011 | VARIOUS | 18,000.000 | 54,157 | | |
| Y88425-11-4 | TITAN INDUSTRIES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 13,447.000 | 66,907 | | |
| 889478-10-3 | TOLL BROTHERS INC. | | 08/10/2011 | VARIOUS | 9,327.000 | 186,875 | | |
| 890516-10-7 | TOOTSIE ROLL INDUSTRIES INC. | | 11/11/2011 | VARIOUS | 2,558.000 | 70,367 | | |
| 891894-10-7 | TOWERS WATSON & CO. CL A | | 12/13/2011 | VARIOUS | 3,381.000 | 210,153 | | |
| G89843-10-9 | TPK HOLDING CO. LTD. | D | 03/09/2011 | MORGAN STANLEY | 6,000.000 | 164,736 | | |
| 892356-10-6 | TRACTOR SUPPLY COMPANY | | 12/21/2011 | VARIOUS | 5,060.000 | 312,580 | | |
| 893521-10-4 | TRANSATLANTIC HOLDINGS INC. | | 12/21/2011 | VARIOUS | 4,080.000 | 197,798 | | |
| S63504-97-1 | TRANSCEND INFORMATION INC. | D | 09/22/2011 | VARIOUS | 7,000.000 | 18,416 | | |
| 896239-10-0 | TRIMBLE NAVIGATION LTD. | | 12/21/2011 | VARIOUS | 7,900.000 | 338,791 | | |
| 896522-10-9 | TRINITY INDUSTRIES INC. | | 11/11/2011 | VARIOUS | 5,415.000 | 174,006 | | |
| S63057-21-0 | TRIPOD TECHNOLOGY CORP. | D | 09/22/2011 | VARIOUS | 13,000.000 | 57,182 | | |
| 896818-10-1 | TRIUMPH GROUP INC | | 12/13/2011 | VARIOUS | 1,667.000 | 138,513 | | |
| 898402-10-2 | TRUSTMARK CORP. | | 09/15/2011 | VARIOUS | 4,401.000 | 100,693 | | |
| S68708-76-7 | TSRC CORP. | D | 01/26/2011 | DEUTSCHE BANK | 20,000.000 | 52,438 | | |
| S69073-10-4 | TUNG HO STEEL ENTERPRISE CORP. | D | 11/18/2011 | VARIOUS | 31,000.000 | 33,245 | | |
| 899896-10-4 | TUPPERWARE BRANDS CORP | | 12/21/2011 | VARIOUS | 4,254.000 | 268,415 | | |
| 87311L-10-4 | TW TELECOM INC. CL A | | 12/13/2011 | VARIOUS | 10,078.000 | 223,098 | | |
| 902653-10-4 | UDR INC. | | 12/21/2011 | VARIOUS | 14,119.000 | 354,406 | | |
| Y9033U-10-8 | UEM LAND HOLDINGS BHD | D | 09/22/2011 | BERNSTEIN | 98,000.000 | 79,411 | | |
| 902681-10-5 | UGI CORP. | | 12/21/2011 | VARIOUS | 8,191.000 | 258,822 | | |
| Y9046E-10-9 | ULTRATECH CEMENT LTD. | D | 07/26/2011 | DEUTSCHE BANK | 4,336.000 | 98,232 | | |
| Y9046H-10-2 | U-MING MARINE TRANSPORT CORP. | D | 11/18/2011 | VARIOUS | 18,000.000 | 25,455 | | |
| S69108-24-9 | UMW HOLDINGS BHD | D | 11/18/2011 | MORGAN STANLEY | 12,000.000 | 25,012 | | |
| 904311-10-7 | UNDER ARMOUR INC. CL A | | 11/11/2011 | VARIOUS | 2,310.000 | 154,266 | | |
| S66871-84-9 | UNILEVER INDONESIA | D | 09/22/2011 | VARIOUS | 15,500.000 | 28,235 | | |
| Y90668-10-7 | UNIMICRON TECHNOLOGY CORP. | D | 11/18/2011 | VARIOUS | 44,000.000 | 85,970 | | |
| Y91475-10-6 | UNI-PRESIDENT ENTERPRISES CORP. | D | 11/18/2011 | VARIOUS | 110,000.000 | 151,958 | | |
| 909218-10-9 | UNIT CORP | | 09/15/2011 | VARIOUS | 2,626.000 | 141,159 | | |
| Y9164M-14-9 | UNITECH LTD. | D | 11/18/2011 | DEUTSCHE BANK | 95,435.000 | 70,599 | | |
| Y92370-10-8 | UNITED MICROELECTRONICS CORP. | D | 11/18/2011 | VARIOUS | 406,000.000 | 241,068 | | |

# SCHEDULE D - PART 3

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

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|---|---|---|---|---|---|---|---|---|
| V96194-12-7 | UNITED OVERSEAS BANK LTD. | D | 11/18/2011 | VARIOUS | 3,000.000 | 39,690 | | |
| Y9247H-16-6 | UNITED PHOSPHORUS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 14,445.000 | 51,153 | | |
| 911363-10-9 | UNITED RENTALS INC. | | 06/20/2011 | BERNSTEIN | 4,045.000 | 104,926 | | |
| S65769-92-9 | UNITED SPIRITS LTD. | D | 07/26/2011 | DEUTSCHE BANK | 5,458.000 | 127,069 | | |
| 91307C-10-2 | UNITED THERAPEUTICS CORP. | | 12/21/2011 | VARIOUS | 3,709.000 | 235,138 | | |
| Y7146Y-14-0 | UNITED TRACTORS | D | 11/18/2011 | VARIOUS | 13,000.000 | 38,225 | | |
| 913456-10-9 | UNIVERSAL CORP. | | 11/11/2011 | VARIOUS | 1,817.000 | 76,891 | | |
| 913903-10-0 | UNIVERSAL HEALTH SERVICES INC. CL | | 12/13/2011 | VARIOUS | 6,634.000 | 350,879 | | |
| V95768-10-3 | UOL GROUP LTD. | D | 09/22/2011 | BERNSTEIN | 3,000.000 | 10,286 | | |
| 903236-10-7 | URS CORP. | | 12/21/2011 | VARIOUS | 5,798.000 | 250,199 | | |
| G87210-10-3 | UTI WORLDWIDE INC. | F | 12/13/2011 | BERNSTEIN | 7,138.000 | 149,194 | | |
| 918866-10-4 | VALASSIS COMMUNICATIONS INC. | | 09/15/2011 | BARCLAYS CAPITAL | 3,251.000 | 82,953 | | |
| 919794-10-7 | VALLEY NATIONAL BANCORP | | 08/10/2011 | VARIOUS | 11,185.000 | 149,371 | | |
| 920253-10-1 | VALMONT INDUSTRIES INC. | | 09/15/2011 | VARIOUS | 1,455.000 | 142,597 | | |
| 920355-10-4 | VALSPAR CORP. | | 08/10/2011 | VARIOUS | 6,132.000 | 235,453 | | |
| 92046N-10-2 | VALUECLICK INC. | | 12/21/2011 | VARIOUS | 5,407.000 | 95,367 | | |
| 918194-10-1 | VCA ANTECH INC. | | 08/10/2011 | VARIOUS | 5,695.000 | 137,853 | | |
| 92240G-10-1 | VECTREN CORPORATION | | 12/13/2011 | VARIOUS | 7,098.000 | 198,644 | | |
| 92342Y-10-9 | VERIFONE SYSTEMS INC. | | 12/21/2011 | VARIOUS | 6,791.000 | 254,951 | | |
| 92532F-10-0 | VERTEX PHARMACEUTICALS INC. | | 12/21/2011 | VARIOUS | 14,930.000 | 825,442 | | |
| 928298-10-8 | VISHAY INTERTECHNOLOGY INC. | | 09/15/2011 | VARIOUS | 11,305.000 | 190,919 | | |
| 084423-10-2 | W.R. BERKLEY CORP. | | 12/13/2011 | VARIOUS | 8,445.000 | 274,146 | | |
| 929740-10-8 | WABTEC COMMON STK | | 11/11/2011 | VARIOUS | 3,173.000 | 211,296 | | |
| 930059-10-0 | WADDELL & REED FINANCIAL INC. CL A | | 09/15/2011 | VARIOUS | 6,035.000 | 228,432 | | |
| S69365-74-0 | WALSIN LIHWA CORP. | D | 11/18/2011 | VARIOUS | 141,000.000 | 86,001 | | |
| Y9507R-10-2 | WAN HAI LINES LTD. | D | 09/22/2011 | VARIOUS | 50,000.000 | 35,323 | | |
| SB2Q14-Z3-4 | WANT WANT CHINA HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 13,000.000 | 12,258 | | |
| 934390-40-2 | WARNACO GROUP INC/THE | | 05/16/2011 | BERNSTEIN | 2,696.000 | 151,850 | | |
| 938824-10-9 | WASHINGTON FEDERAL INC. | | 11/11/2011 | VARIOUS | 7,426.000 | 113,094 | | |
| 941053-10-0 | WASTE CONNECTIONS INC. | | 12/21/2011 | VARIOUS | 8,083.000 | 248,145 | | |
| 942622-20-0 | WATSCO INC. | | 12/21/2011 | VARIOUS | 1,827.000 | 122,822 | | |
| 947890-10-9 | WEBSTER FINANCIAL CORP. | | 09/15/2011 | VARIOUS | 5,465.000 | 111,264 | | |
| 948741-10-3 | WEINGARTEN REALTY INVESTORS | | 12/13/2011 | VARIOUS | 8,074.000 | 211,726 | | |
| 94946T-10-6 | WELLCARE HEALTH PLANS INC. | | 12/13/2011 | VARIOUS | 3,370.000 | 170,396 | | |
| 950755-10-8 | WERNER ENTERPRISES INC. | | 12/13/2011 | VARIOUS | 3,504.000 | 85,446 | | |
| 957090-10-3 | WESTAMERICA BANCORP | | 11/11/2011 | VARIOUS | 2,302.000 | 110,783 | | |
| 95709T-10-0 | WESTAR ENERGY INC. | | 12/21/2011 | VARIOUS | 10,280.000 | 282,399 | | |
| 92924F-10-6 | WGL HOLDINGS INC. | | 12/13/2011 | VARIOUS | 4,048.000 | 158,896 | | |
| Y9551M-10-8 | WHARF (HOLDINGS) LTD. | D | 07/11/2011 | VARIOUS | 5,000.000 | 33,427 | | |
| S69814-88-7 | WHEELOCK & CO. LTD. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 8,154 | | |
| 969904-10-1 | WILLIAMS-SONOMA INC | | 11/11/2011 | VARIOUS | 7,380.000 | 316,046 | | |
| Y9586L-10-9 | WILMAR INTERNATIONAL LTD. | D | 11/18/2011 | VARIOUS | 11,000.000 | 48,282 | | |
| Y95873-10-8 | WINBOND ELECTRONICS CORP. | D | 11/18/2011 | VARIOUS | 138,000.000 | 38,113 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| S69723-74-0 | WING HANG BANK LTD. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 25,206 | | |
| Y9664Q-10-3 | WINTEK CORP. | D | 11/18/2011 | VARIOUS | 58,000.000 | 91,030 | | |
| S62060-51-2 | WIPRO LTD. | D | 07/26/2011 | DEUTSCHE BANK | 31,229.000 | 289,262 | | |
| S66724-81-6 | WISTRON CORP. | D | 09/22/2011 | VARIOUS | 84,000.000 | 161,247 | | |
| 929297-10-9 | WMS INDUSTRIES INC | | 12/13/2011 | BERNSTEIN | 4,161.000 | 129,918 | | |
| 980745-10-3 | WOODWARD INC. | | 09/15/2011 | VARIOUS | 4,614.000 | 160,078 | | |
| S61734-01-8 | WOONGJIN COWAY CO. LTD. | D | 07/11/2011 | VARIOUS | 3,430.000 | 109,072 | | |
| Y9695X-11-9 | WOORI FINANCE HOLDINGS CO. LTD. | D | 07/11/2011 | VARIOUS | 23,170.000 | 316,136 | | |
| Y5276J-10-7 | WOORI INVESTMENT & SECURITIES CO. | D | 11/18/2011 | VARIOUS | 8,260.000 | 153,129 | | |
| 981475-10-6 | WORLD FUEL SERVICES CORP | | 12/21/2011 | MORGAN STANLEY | 4,559.000 | 192,006 | | |
| 981811-10-2 | WORTHINGTON INDUSTRIES | | 12/13/2011 | VARIOUS | 4,949.000 | 98,237 | | |
| Y9698R-10-1 | WPG HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 47,000.000 | 89,013 | | |
| SB0PR2-N2-9 | WUMART STORES INC. | D | 11/18/2011 | MORGAN STANLEY | 3,000.000 | 6,238 | | |
| G98149-10-0 | WYNN MACAU LTD. | D | 03/09/2011 | MORGAN STANLEY | 8,800.000 | 23,870 | | |
| Y7125N-10-7 | XL AXIATA | D | 11/18/2011 | VARIOUS | 115,000.000 | 81,315 | | |
| S69875-83-9 | YANG MING MARINE TRANSPORT CORP. | D | 11/18/2011 | VARIOUS | 60,000.000 | 47,826 | | |
| Y9728A-10-2 | YANGZIJIANG SHIPBUILDING HOLDINGS | D | 11/18/2011 | VARIOUS | 25,000.000 | 34,320 | | |
| Y97417-10-2 | YANZHOU COAL MINING CO. LTD. | D | 09/22/2011 | BERNSTEIN | 4,000.000 | 9,732 | | |
| Y98498-10-1 | YOUNG FAST OPTOELECTRONICS CO. LTD | D | 07/11/2011 | VARIOUS | 4,000.000 | 34,635 | | |
| Y98610-10-1 | YTL CORP. BHD | D | 09/22/2011 | BERNSTEIN | 127,300.000 | 63,811 | | |
| Y9861K-10-7 | YTL POWER INTERNATIONAL BHD | D | 09/22/2011 | BERNSTEIN | 35,000.000 | 20,707 | | |
| Y2652W-10-9 | YUANTA FINANCIAL HOLDING CO. LTD. | D | 11/18/2011 | VARIOUS | 295,795.000 | 207,630 | | |
| S65865-37-0 | YUE YUEN INDUSTRIAL (HOLDINGS) LTD | D | 11/18/2011 | MORGAN STANLEY | 2,000.000 | 5,818 | | |
| Y2931U-10-6 | YUEXIU PROPERTY CO. LTD. | D | 09/22/2011 | VARIOUS | 216,000.000 | 43,655 | | |
| Y9873D-10-9 | YUHAN CORP. | D | 07/11/2011 | VARIOUS | 507.000 | 72,421 | | |
| S69885-97-8 | YULON MOTOR CO. LTD. | D | 09/22/2011 | VARIOUS | 30,000.000 | 64,573 | | |
| 989207-10-5 | ZEBRA TECHNOLOGIES CORP. CL A | | 12/13/2011 | VARIOUS | 4,189.000 | 170,731 | | |
| S61885-35-6 | ZEE ENTERTAINMENT ENTERPRISES LTD. | D | 07/26/2011 | DEUTSCHE BANK | 27,775.000 | 83,391 | | |
| SB1H50-82-1 | ZHAOJIN MINING INDUSTRY CO. LTD. | D | 11/18/2011 | VARIOUS | 22,500.000 | 80,294 | | |
| S69907-63-2 | ZHEJIANG EXPRESSWAY CO. LTD. | D | 11/18/2011 | MORGAN STANLEY | 30,000.000 | 19,298 | | |
| SB1L3X-L6-8 | ZHUZHOU CSR TIMES ELECTRIC CO. LTD | D | 03/25/2011 | DEUTSCHE BANK | 13,000.000 | 51,795 | | |
| Y2655E-10-6 | ZIJIN MINING GROUP CO. LTD. | D | 09/22/2011 | VARIOUS | 14,000.000 | 5,224 | | |
| SB544N-70-2 | ZOOMLION HEAVY INDUSTRY SCIENCE AN | D | 09/22/2011 | VARIOUS | 67,687.000 | 163,249 | | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 167,901,065 | X X X | |
| 9AMMF0-5B-2 | US BANK MONEY MKT 5 - CT | | 12/27/2011 | DIRECT | 8,803,867.990 | 8,803,868 | | |
| 9299999 | Subtotal - Common Stocks - Mutual Funds | | | | X X X | 8,803,868 | X X X | |
| | | | | | | | | |
| 9799997 | Subtotal - Common Stocks - Part 3 | | | | X X X | 176,704,933 | X X X | |
| | | | | | | | | |
| 9799998 | Summary Item from Part 5 for Common Stocks | | | | X X X | 18,248,789 | X X X | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| | | | | | | | | |
| | | | | | | | | |
| 9799999 | Total -Common Stocks | | | | X X X | 194,953,722 | X X X | |
| | | | | | | | | |
| 9899999 | Total - Preferred and Common Stocks | | | | X X X | 194,953,722 | X X X | |
| | | | | | | | | |
| 9999999 | Totals | | | | X X X | 716,965,406 | X X X | 2,525,303 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 36202B-SZ-9 | G2 1436 | | 12/01/2011 | MBS PAYMENT | | 54 | 54.00 | 54 | 54 | | | | | | 54 | | | | 3 | 07/01/2018 |
| 36202B-TK-1 | G2 1454 | | 12/01/2011 | MBS PAYMENT | | 65 | 65.00 | 65 | 65 | | | | | | 65 | | | | 4 | 01/01/2020 |
| 36202C-EN-9 | G2 1941 | | 12/01/2011 | MBS PAYMENT | | 2,327 | 2,327.00 | 2,373 | 2,330 | | (3) | | (3) | | 2,327 | | | | 188 | 12/01/2022 |
| 36202C-QA-4 | G2 2249 | | 12/01/2011 | MBS PAYMENT | | 856 | 856.00 | 855 | 856 | | | | | | 856 | | | | 28 | 12/01/2024 |
| 36202E-HR-3 | G2 3840 | | 12/01/2011 | MBS PAYMENT | | 1,339,983 | 1,339,983.00 | 1,350,033 | 1,341,103 | | (1,120) | | (1,120) | | 1,339,983 | | | | 35,706 | 08/01/2035 |
| 36202A-SA-6 | G2 513 | | 12/01/2011 | MBS PAYMENT | | 77 | 77.00 | 78 | 77 | | | | | | 77 | | | | 4 | 07/01/2015 |
| 36215C-FC-7 | GN 130763 | | 12/01/2011 | MBS PAYMENT | | 1,977 | 1,977.00 | 2,067 | 1,985 | | (7) | | (7) | | 1,977 | | | | 109 | 09/01/2015 |
| 36215U-B6-4 | GN 145061 | | 12/01/2011 | MBS PAYMENT | | 892 | 892.00 | 933 | 896 | | (3) | | (3) | | 892 | | | | 49 | 11/01/2015 |
| 362150-VB-7 | GN 150110 | | 12/01/2011 | MBS PAYMENT | | 125 | 125.00 | 130 | 125 | | | | | | 125 | | | | 7 | 11/01/2015 |
| 36217Y-GQ-5 | GN 207307 | | 12/01/2011 | MBS PAYMENT | | 351 | 351.00 | 368 | 352 | | (1) | | (1) | | 351 | | | | 19 | 07/01/2017 |
| 36218D-YU-1 | GN 219523 | | 12/01/2011 | MBS PAYMENT | | 434 | 434.00 | 439 | 434 | | | | | | 434 | | | | 21 | 12/01/2017 |
| 36218T-A2-4 | GN 231425 | | 12/01/2011 | MBS PAYMENT | | 564 | 564.00 | 589 | 567 | | (3) | | (3) | | 564 | | | | 31 | 06/01/2012 |
| 36219D-XZ-0 | GN 246496 | | 12/01/2011 | MBS PAYMENT | | 414 | 414.00 | 434 | 415 | | (1) | | (1) | | 414 | | | | 24 | 04/01/2017 |
| 36219S-KW-8 | GN 257809 | | 12/01/2011 | MBS PAYMENT | | 3,052 | 3,052.00 | 3,180 | 3,062 | | (11) | | (11) | | 3,052 | | | | 231 | 03/01/2018 |
| 36220P-K4-3 | GN 283915 | | 12/01/2011 | MBS PAYMENT | | 80 | 80.00 | 83 | 81 | | | | | | 80 | | | | 4 | 03/01/2019 |
| 36220U-U9-0 | GN 288708 | | 12/01/2011 | MBS PAYMENT | | 160 | 160.00 | 161 | 160 | | | | | | 160 | | | | 8 | 02/01/2020 |
| 362201-UJ-2 | GN 294085 | | 12/01/2011 | MBS PAYMENT | | 220 | 220.00 | 228 | 221 | | | | | | 220 | | | | 12 | 11/01/2020 |
| 362202-FL-2 | GN 294571 | | 12/01/2011 | MBS PAYMENT | | 838 | 838.00 | 846 | 839 | | (1) | | (1) | | 838 | | | | 41 | 09/01/2017 |
| 36223A-N4-0 | GN 302011 | | 12/01/2011 | MBS PAYMENT | | 43 | 43.00 | 43 | 43 | | | | | | 43 | | | | 2 | 05/01/2013 |
| 36223A-N9-9 | GN 302016 | | 03/01/2011 | MBS PAYMENT | | 1,328 | 1,328.00 | 1,339 | 1,333 | | (5) | | (5) | | 1,328 | | | | 30 | 03/01/2011 |
| 36223A-ZN-5 | GN 302349 | | 03/01/2011 | MBS PAYMENT | | 4,728 | 4,728.00 | 4,799 | 4,736 | | (8) | | (8) | | 4,728 | | | | 47 | 03/01/2011 |
| 36223J-C4-3 | GN 308891 | | 04/01/2011 | MBS PAYMENT | | 1,384 | 1,384.00 | 1,415 | 1,387 | | (3) | | (3) | | 1,384 | | | | 33 | 04/01/2011 |
| 362096-2V-0 | GN 63788 | | 12/01/2011 | MBS PAYMENT | | 324 | 324.00 | 316 | 323 | | 1 | | 1 | | 324 | | | | 21 | 04/01/2013 |
| 362102-6S-9 | GN 69281 | | 12/01/2011 | MBS PAYMENT | | 232 | 232.00 | 226 | 231 | | 1 | | 1 | | 232 | | | | 15 | 04/01/2013 |
| 3620AC-Q2-3 | GNMA II REVERSE MTG - FIX | | 06/01/2011 | MBS PAYMENT | | 256,380 | 256,380.00 | 278,706 | 256,867 | | (487) | | (487) | | 256,380 | | | | 4,558 | 06/30/2021 |
| 3620AH-L5-0 | GNMA II REVERSE MTG - FIX | | 11/01/2011 | MBS PAYMENT | | 1,051,340 | 1,051,340.00 | 1,114,186 | 1,054,020 | | (2,679) | | (2,679) | | 1,051,340 | | | | 32,205 | 03/04/2021 |
| 3620AH-MA-8 | GNMA II REVERSE MTG - FIX | | 12/01/2011 | MBS PAYMENT | | 399,779 | 399,779.00 | 431,995 | 401,278 | | (1,499) | | (1,499) | | 399,779 | | | | 16,617 | 09/28/2021 |
| 3620AU-SC-9 | GNMA II REVERSE MTG - FIX | | 12/01/2011 | MBS PAYMENT | | 452,513 | 452,513.00 | 488,926 | 454,440 | | (1,927) | | (1,927) | | 452,513 | | | | 21,135 | 03/01/2022 |
| 36297E-ZE-8 | GNMA II REVERSE MTG - FIX | | 11/01/2011 | MBS PAYMENT | | 193,208 | 193,208.00 | 208,092 | 193,684 | | (476) | | (476) | | 193,208 | | | | 3,386 | 10/28/2021 |
| 36297K-4A-6 | GNMA II REVERSE MTG - FIX | | 12/01/2011 | MBS PAYMENT | | 164,111 | 164,111.00 | 170,335 | 164,452 | | (341) | | (341) | | 164,111 | | | | 8,527 | 05/20/2021 |
| 36297K-4D-0 | GNMA II REVERSE MTG - FIX | | 10/01/2011 | MBS PAYMENT | | 325,770 | 325,770.00 | 338,166 | 326,399 | | (629) | | (629) | | 325,770 | | | | 9,682 | 01/20/2019 |
| 36297K-4L-2 | GNMA II REVERSE MTG - FIX | | 11/01/2011 | MBS PAYMENT | | 97,165 | 97,165.00 | 102,508 | 97,310 | | (145) | | (145) | | 97,165 | | | | 3,369 | 08/19/2023 |
| 36297K-4P-3 | GNMA II REVERSE MTG - FIX | | 07/01/2011 | MBS PAYMENT | | 112,084 | 112,084.00 | 118,744 | 112,179 | | (96) | | (96) | | 112,084 | | | | 2,116 | 04/22/2023 |
| 83162C-JG-9 | SBAP 1998-20F 1 | | 12/01/2011 | MBS PAYMENT | | 128,923 | 128,923.00 | 128,601 | 128,898 | | 25 | | 25 | | 128,923 | | | | 5,635 | 06/01/2018 |
| 83162C-LA-9 | SBAP_00-20J | | 10/01/2011 | MBS PAYMENT | | 539,155 | 539,155.00 | 565,104 | 541,440 | | (2,285) | | (2,285) | | 539,155 | | | | 24,935 | 10/01/2020 |
| 83162C-PG-2 | SBAP_05-20A | | 07/01/2011 | MBS PAYMENT | | 2,137,132 | 2,137,132.00 | 2,095,052 | 2,135,259 | | 1,873 | | 1,873 | | 2,137,132 | | | | 77,367 | 01/01/2025 |
| 83162C-KA-0 | SBAP_99-20F | | 12/01/2011 | MBS PAYMENT | | 1,257,215 | 1,257,215.00 | 1,304,750 | 1,262,892 | | (5,677) | | (5,677) | | 1,257,215 | | | | 63,786 | 06/01/2019 |
| 831641-EN-1 | SBIC 2008-10B 1 | | 09/01/2011 | MBS PAYMENT | | 2,724,916 | 2,724,916.00 | 2,724,916 | 2,724,916 | | | | | | 2,724,916 | | | | 99,640 | 09/01/2018 |
| 831641-DU-6 | SBIC_04-P10B | | 11/01/2011 | MBS PAYMENT | | 185,212 | 185,212.00 | 185,212 | 185,212 | | | | | | 185,212 | | | | 5,186 | 08/02/2014 |
| 831641-DW-2 | SBIC_05-P10A | | 11/01/2011 | MBS PAYMENT | | 587,306 | 587,306.00 | 587,306 | 587,306 | | | | | | 587,306 | | | | 17,637 | 02/01/2015 |
| 831641-DY-8 | SBIC_05-P10B | | 11/01/2011 | MBS PAYMENT | | 10,884,290 | 10,884,290.00 | 10,792,427 | 10,867,926 | | 16,364 | | 16,364 | | 10,884,290 | | | | 285,562 | 08/01/2015 |
| 831641-ED-3 | SBIC_06-10B | | 09/01/2011 | MBS PAYMENT | | 1,545,182 | 1,545,182.00 | 1,548,087 | 1,548,087 | | | | | | 1,548,087 | | (2,905) | (2,905) | 81,467 | 09/01/2016 |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 831641-EA-9 | SBIC_06-P10A | | 11/01/2011 | MBS PAYMENT | | 2,941,891 | 2,941,891.00 | 2,966,721 | 2,966,721 | | | | | | 2,966,721 | | (24,830) | (24,830) | 81,066 | 02/01/2016 |
| 912827-6T-4 | US TREASURY NOTE | | 02/15/2011 | MATURITY | | 400,000 | 400,000.00 | 391,750 | 399,869 | | 131 | | 131 | | 400,000 | | | | 10,000 | 02/15/2011 |
| 92923W-AA-8 | WHC-IRS TRUST - GTD | | 11/15/2011 | SINKING FUND | | 454,146 | 454,146.00 | 462,594 | 454,146 | | | | | | 454,146 | | | | 23,910 | 05/15/2015 |
| 0599999 | Subtotal - Bonds - U.S. Governments | | | | X X X | 28,198,226 | 28,198,226.00 | 28,375,232 | 28,224,976 | | 988 | | 988 | | 28,225,961 | | (27,735) | (27,735) | 914,423 | X X X |
| 594610-PA-9 | MI ST | | 11/01/2011 | DIRECT | | 1,270,000 | 1,270,000.00 | 1,401,202 | 1,307,063 | | (8,296) | | (8,296) | | 1,298,767 | | (28,767) | (28,767) | 79,375 | 11/01/2012 |
| 709141-PY-5 | PENNSYLVANIA ST | | 01/18/2011 | DIRECT | | 1,010,000 | 1,000,000.00 | 1,078,300 | 1,010,460 | | (460) | | (460) | | 1,010,000 | | | | 25,625 | 01/15/2014 |
| 939741-HQ-0 | WASHINGTON SER A | | 02/01/2011 | DIRECT | | 575,000 | 575,000.00 | 673,360 | 612,620 | | (86) | | (86) | | 612,535 | | (37,535) | (37,535) | 19,406 | 02/01/2015 |
| 1799999 | Subtotal - Bonds - U.S. States, Territories and Possessions | | | | X X X | 2,855,000 | 2,845,000.00 | 3,152,862 | 2,930,143 | | (8,842) | | (8,842) | | 2,921,302 | | (66,302) | (66,302) | 124,406 | X X X |
| 167560-FA-4 | CHICAGO ILL MET WTR REC | | 12/01/2011 | VARIOUS | | 245,000 | 245,000.00 | 271,950 | 252,455 | | (3,251) | | (3,251) | | 249,205 | | (4,205) | (4,205) | 13,475 | 12/01/2012 |
| 483856-BM-1 | KANE CNTY | | 01/03/2011 | DIRECT | | 505,000 | 500,000.00 | 551,725 | 505,000 | | | | | | 505,000 | | | | 13,750 | 01/01/2017 |
| 498260-FN-3 | KITTITAS CNTY WASH SCH | | 12/01/2011 | VARIOUS | | 320,000 | 320,000.00 | 355,190 | 324,207 | | (4,207) | | (4,207) | | 320,000 | | | | 17,200 | 12/01/2011 |
| 507318-HP-1 | LAINGSBURG MICH CMNTY | | 05/02/2011 | DIRECT | | 600,000 | 600,000.00 | 658,818 | 602,799 | | (2,799) | | (2,799) | | 600,000 | | | | 17,250 | 05/01/2018 |
| 64966B-AQ-6 | NEW YORK N Y | | 12/20/2011 | DIRECT | | 2,000,000 | 2,000,000.00 | 2,160,600 | 2,028,108 | | (28,108) | | (28,108) | | 2,000,000 | | | | 110,000 | 03/15/2012 |
| 64966B-E6-6 | NYC SER C | | 08/01/2011 | MATURITY | | 1,000,000 | 1,000,000.00 | 1,052,440 | 1,006,554 | | (6,554) | | (6,554) | | 1,000,000 | | | | 52,500 | 08/01/2011 |
| 815626-DW-3 | SEDGWICK CNTY KS USD | | 09/01/2011 | DIRECT | | 2,000,000 | 2,000,000.00 | 2,184,700 | 2,019,329 | | (19,329) | | (19,329) | | 2,000,000 | | | | 107,500 | 09/01/2012 |
| 968695-DJ-2 | WILL CNTY ILL SCH DIST NO | | 12/01/2011 | DIRECT | | 1,495,000 | 1,495,000.00 | 1,611,864 | 1,513,695 | | (18,695) | | (18,695) | | 1,495,000 | | | | 74,750 | 12/01/2011 |
| 2499999 | Subtotal - Bonds - U.S. Political Subdivisions of States | | | | X X X | 8,165,000 | 8,160,000.00 | 8,847,287 | 8,252,147 | | (82,943) | | (82,943) | | 8,169,205 | | (4,205) | (4,205) | 406,425 | X X X |
| 071635-AY-2 | BAUGO IND SCH BLDG COR | | 12/01/2011 | DIRECT | | 1,000,000 | 1,000,000.00 | 1,084,260 | 1,015,000 | | (15,000) | | (15,000) | | 1,000,000 | | | | 51,250 | 01/15/2025 |
| 196630-NQ-6 | COLORADO SPRINGS CO UT | | 11/15/2011 | DIRECT | | 180,000 | 180,000.00 | 206,325 | 192,480 | | (1,188) | | (1,188) | | 191,292 | | (11,292) | (11,292) | 10,575 | 11/15/2017 |
| 196630-PP-6 | COLORADO SPRINGS COLO | | 11/15/2011 | DIRECT | | 415,000 | 415,000.00 | 508,877 | 468,919 | | (4,284) | | (4,284) | | 464,636 | | (49,636) | (49,636) | 27,390 | 11/15/2018 |
| 196630-W9-4 | COLORADO SPRINGS COLO | | 11/15/2011 | MATURITY | | 1,100,000 | 1,100,000.00 | 1,200,518 | 1,113,354 | | (13,354) | | (13,354) | | 1,100,000 | | | | 57,750 | 11/15/2011 |
| 246395-PC-5 | DE HSG SR SFM-SER B | | 12/05/2011 | DIRECT | | 1,225,000 | 1,225,000.00 | 1,225,000 | 1,225,000 | | | | | | 1,225,000 | | | | 37,730 | 07/01/2038 |
| 31296P-HH-8 | FG A14732 | | 12/01/2011 | MBS PAYMENT | | 290,638 | 290,638.00 | 291,364 | 290,763 | | (125) | | (125) | | 290,638 | | | | 7,487 | 05/01/2032 |
| 31297M-BB-3 | FG A31834 | | 12/01/2011 | MBS PAYMENT | | 113,963 | 113,963.00 | 115,138 | 114,240 | | (277) | | (277) | | 113,963 | | | | 4,032 | 05/01/2034 |
| 31297M-B6-4 | FG A31861 | | 12/01/2011 | MBS PAYMENT | | 38,691 | 38,691.00 | 39,090 | 38,708 | | (16) | | (16) | | 38,691 | | | | 1,835 | 01/01/2034 |
| 312927-ZX-7 | FG A81658 | | 12/01/2011 | MBS PAYMENT | | 1,287,189 | 1,287,189.00 | 1,288,949 | 1,287,631 | | (442) | | (442) | | 1,287,189 | | | | 36,119 | 11/01/2037 |
| 312965-U6-1 | FG B13305 | | 12/01/2011 | MBS PAYMENT | | 375,107 | 375,107.00 | 372,352 | 375,002 | | 105 | | 105 | | 375,107 | | | | 10,067 | 11/01/2018 |
| 312966-DH-4 | FG B13704 | | 12/01/2011 | MBS PAYMENT | | 527,330 | 527,330.00 | 525,435 | 527,060 | | 269 | | 269 | | 527,330 | | | | 12,293 | 09/01/2018 |
| 312967-NN-8 | FG B14897 | | 12/01/2011 | MBS PAYMENT | | 336,223 | 336,223.00 | 333,859 | 335,619 | | 604 | | 604 | | 336,223 | | | | 8,287 | 09/01/2018 |
| 312967-6E-7 | FG B15369 | | 12/01/2011 | MBS PAYMENT | | 495,934 | 495,934.00 | 492,447 | 494,958 | | 976 | | 976 | | 495,934 | | | | 10,582 | 11/01/2018 |
| 312968-PP-9 | FG B15830 | | 12/01/2011 | MBS PAYMENT | | 181,265 | 181,265.00 | 179,877 | 181,244 | | 21 | | 21 | | 181,265 | | | | 3,306 | 12/01/2018 |
| 312968-UH-1 | FG B15984 | | 12/01/2011 | MBS PAYMENT | | 993,224 | 993,224.00 | 985,619 | 992,190 | | 1,034 | | 1,034 | | 993,224 | | | | 23,031 | 12/01/2018 |
| 312970-4D-5 | FG B18020 | | 12/01/2011 | MBS PAYMENT | | 204,601 | 204,601.00 | 204,410 | 204,606 | | (4) | | (4) | | 204,601 | | | | 6,852 | 02/01/2019 |
| 312971-4T-8 | FG B18934 | | 12/01/2011 | MBS PAYMENT | | 1,853,340 | 1,853,340.00 | 1,850,951 | 1,853,165 | | 175 | | 175 | | 1,853,340 | | | | 42,596 | 08/01/2019 |
| 31292H-NH-3 | FG C01292 | | 12/01/2011 | MBS PAYMENT | | 31,607 | 31,607.00 | 31,394 | 31,577 | | 30 | | 30 | | 31,607 | | | | 924 | 09/01/2030 |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 31298T-G6-3 | FG C56521 | | 12/01/2011 | MBS PAYMENT | | 4,796 | 4,796.00 | 4,799 | 4,878 | | (1) | | (1) | | 4,877 | | (80) | (80) | 115 | 09/01/2029 |
| 31298Y-HN-4 | FG C60237 | | 12/01/2011 | MBS PAYMENT | | 33,849 | 33,849.00 | 33,474 | 33,833 | | 16 | | 16 | | 33,849 | | | | 1,016 | 02/01/2028 |
| 31287N-B5-6 | FG C62760 | | 12/01/2011 | MBS PAYMENT | | 112,538 | 112,538.00 | 111,673 | 112,318 | | 220 | | 220 | | 112,538 | | | | 2,864 | 03/01/2031 |
| 31287Q-KT-7 | FG C64806 | | 12/01/2011 | MBS PAYMENT | | 49,561 | 49,561.00 | 49,186 | 49,486 | | 74 | | 74 | | 49,561 | | | | 1,204 | 05/01/2031 |
| 31288G-5M-0 | FG C78052 | | 12/01/2011 | MBS PAYMENT | | 97,753 | 97,753.00 | 97,692 | 97,777 | | (25) | | (25) | | 97,753 | | | | 3,041 | 10/01/2030 |
| 31288H-N5-5 | FG C78512 | | 12/01/2011 | MBS PAYMENT | | 14,655 | 14,655.00 | 14,646 | 14,658 | | (3) | | (3) | | 14,655 | | | | 444 | 11/01/2032 |
| 3128F6-P6-7 | FG D66745 | | 12/01/2011 | MBS PAYMENT | | 2,112 | 2,112.00 | 2,111 | 2,113 | | (1) | | (1) | | 2,112 | | | | 87 | 02/01/2023 |
| 31294K-YB-5 | FG E01606 | | 12/01/2011 | MBS PAYMENT | | 459,247 | 459,247.00 | 457,596 | 458,964 | | 283 | | 283 | | 459,247 | | | | 10,793 | 09/01/2018 |
| 31283H-R2-3 | FG G01405 | | 12/01/2011 | MBS PAYMENT | | 44,778 | 44,778.00 | 45,048 | 44,814 | | (35) | | (35) | | 44,778 | | | | 1,300 | 08/01/2030 |
| 31297T-TE-3 | FGLMC POOL # A37749 | | 12/01/2011 | MBS PAYMENT | | 304,909 | 304,909.00 | 298,094 | 304,633 | | 275 | | 275 | | 304,909 | | | | 9,011 | 12/01/2034 |
| 31347N-BH-8 | FH 530940 | | 12/15/2011 | VARIOUS | | 94 | 94.00 | 94 | 95 | | | | | | 94 | | | | 6 | 04/01/2017 |
| 31288E-2F-3 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 670,136 | 670,136.00 | 668,670 | 669,807 | | 329 | | 329 | | 670,136 | | | | 15,618 | 05/01/2032 |
| 31288E-DD-6 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 381,146 | 381,146.00 | 378,526 | 380,869 | | 277 | | 277 | | 381,146 | | | | 12,069 | 03/01/2032 |
| 31288E-DE-4 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 50,376 | 50,376.00 | 49,999 | 50,366 | | 10 | | 10 | | 50,376 | | | | 2,153 | 09/01/2032 |
| 31288F-5G-5 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 255,842 | 255,842.00 | 254,603 | 255,666 | | 176 | | 176 | | 255,842 | | | | 5,370 | 12/01/2031 |
| 31288H-5U-0 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 190,620 | 190,620.00 | 189,845 | 190,583 | | 36 | | 36 | | 190,620 | | | | 7,711 | 03/01/2028 |
| 31288H-6D-7 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 80,855 | 80,855.00 | 80,223 | 80,834 | | 21 | | 21 | | 80,855 | | | | 3,304 | 05/01/2032 |
| 31288H-7H-7 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 437,562 | 437,562.00 | 434,144 | 436,973 | | 589 | | 589 | | 437,562 | | | | 7,667 | 06/01/2032 |
| 31288H-N3-0 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 351,024 | 351,024.00 | 350,530 | 351,008 | | 15 | | 15 | | 351,024 | | | | 6,708 | 12/01/2032 |
| 31288H-WB-2 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 5,616 | 5,616.00 | 5,593 | 5,615 | | 1 | | 1 | | 5,616 | | | | 152 | 04/01/2029 |
| 31288J-NC-6 | FHLMC POOL | | 12/01/2011 | MBS PAYMENT | | 1,827,585 | 1,827,585.00 | 1,810,452 | 1,824,182 | | 3,403 | | 3,403 | | 1,827,585 | | | | 39,925 | 02/01/2032 |
| 312904-E5-0 | FHLMC_1027 | | 12/01/2011 | MBS PAYMENT | | 3,237 | 3,237.00 | 3,237 | 3,233 | | (1) | | (1) | | 3,232 | | 5 | 5 | 167 | 07/01/2020 |
| 312905-Z7-0 | FHLMC_1087 | | 12/01/2011 | MBS PAYMENT | | 4,449 | 4,449.00 | 4,792 | 4,461 | | (13) | | (13) | | 4,449 | | | | 165 | 06/01/2021 |
| 312906-RN-2 | FHLMC_1118 | | 12/01/2011 | MBS PAYMENT | | 7,047 | 7,047.00 | 7,050 | 7,291 | | (15) | | (15) | | 7,276 | | (229) | (229) | 313 | 06/01/2021 |
| 3133T2-CQ-1 | FHLMC_1630-PK | | 12/01/2011 | MBS PAYMENT | | 225,966 | 225,966.00 | 229,497 | 226,214 | | (247) | | (247) | | 225,966 | | | | 7,248 | 11/01/2023 |
| 3133TP-M3-0 | FHLMC_2251-ZB | | 12/01/2011 | MBS PAYMENT | | 231,280 | 231,280.00 | 260,106 | 231,290 | | (10) | | (10) | | 231,280 | | | | 6,986 | 01/01/2030 |
| 313398-F9-5 | FHLMC_2333-Z | | 12/01/2011 | MBS PAYMENT | | 189,309 | 189,309.00 | 206,046 | 190,440 | | (1,132) | | (1,132) | | 189,309 | | | | 6,997 | 07/01/2031 |
| 313398-FA-2 | FHLMC_2333-ZD | | 12/01/2011 | MBS PAYMENT | | 189,309 | 189,309.00 | 195,822 | 189,743 | | (435) | | (435) | | 189,309 | | | | 6,997 | 07/01/2031 |
| 3133TV-FN-1 | FHLMC_2355-LC | | 12/01/2011 | MBS PAYMENT | | 56,354 | 56,354.00 | 55,728 | 56,305 | | 49 | | 49 | | 56,354 | | | | 1,243 | 05/01/2031 |
| 31392V-Z6-2 | FHLMC_2508 | | 12/01/2011 | MBS PAYMENT | | 785,096 | 785,096.00 | 783,133 | 784,949 | | 147 | | 147 | | 785,096 | | | | 32,395 | 10/01/2017 |
| 31392V-ZU-9 | FHLMC_2508 | | 12/01/2011 | MBS PAYMENT | | 1,262,347 | 1,262,347.00 | 1,252,344 | 1,261,432 | | 915 | | 915 | | 1,262,347 | | | | 33,010 | 03/01/2017 |
| 31392W-6M-7 | FHLMC_2508 | | 05/01/2011 | MBS PAYMENT | | 839,077 | 839,077.00 | 852,840 | 839,077 | | | | | | 839,077 | | | | 9,954 | 05/01/2011 |
| 31392W-B3-3 | FHLMC_2512A | | 12/01/2011 | MBS PAYMENT | | 492,410 | 492,410.00 | 497,693 | 492,551 | | (141) | | (141) | | 492,410 | | | | 13,551 | 08/01/2012 |
| 31392X-E9-5 | FHLMC_2513-QW | | 12/01/2011 | MBS PAYMENT | | 794,075 | 794,075.00 | 787,959 | 792,562 | | 1,512 | | 1,512 | | 794,075 | | | | 21,215 | 03/01/2012 |
| 31392W-DQ-0 | FHLMC_2514 | | 12/01/2011 | MBS PAYMENT | | 1,955,692 | 1,955,692.00 | 1,966,323 | 1,956,875 | | (1,183) | | (1,183) | | 1,955,692 | | | | 55,987 | 12/01/2012 |
| 31393F-5M-4 | FHLMC_2522-GD | | 12/01/2011 | MBS PAYMENT | | 766,461 | 766,461.00 | 765,024 | 766,335 | | 126 | | 126 | | 766,461 | | | | 22,557 | 11/01/2017 |
| 31393F-ZY-5 | FHLMC_2531 | | 08/01/2011 | MBS PAYMENT | | 176,738 | 176,738.00 | 178,331 | 176,738 | | | | | | 176,738 | | | | 2,768 | 08/01/2011 |
| 31393H-3E-0 | FHLMC_2541-GY | | 12/01/2011 | MBS PAYMENT | | 3,210,961 | 3,210,961.00 | 3,208,954 | 3,212,417 | | (1,457) | | (1,457) | | 3,210,961 | | | | 86,863 | 10/01/2017 |
| 31393H-F7-2 | FHLMC_2543-PQ | | 12/01/2011 | MBS PAYMENT | | 773,903 | 773,903.00 | 775,621 | 774,160 | | (257) | | (257) | | 773,903 | | | | 20,312 | 08/01/2013 |
| 31393F-RL-2 | FHLMC_2544-AL | | 12/01/2011 | MBS PAYMENT | | 2,753,022 | 2,753,022.00 | 2,753,882 | 2,756,543 | | (3,521) | | (3,521) | | 2,753,022 | | | | 118,016 | 07/01/2015 |
| 31393J-CB-2 | FHLMC_2551 | | 12/01/2011 | MBS PAYMENT | | 5,949,989 | 5,949,989.00 | 6,050,029 | 5,969,954 | | (19,965) | | (19,965) | | 5,949,989 | | | | 161,789 | 01/01/2013 |
| 31393L-NU-3 | FHLMC_2564 | | 12/01/2011 | MBS PAYMENT | | 507,128 | 507,128.00 | 507,128 | 507,128 | | | | | | 507,128 | | | | 13,310 | 05/01/2013 |

# SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 31393M-6W-6 | FHLMC_2580 | | 12/01/2011 | MBS PAYMENT | | 336,686 | 336,686.00 | 321,845 | 335,009 | | 1,676 | | 1,676 | | 336,686 | | | | 8,028 | 11/01/2012 |
| 31394G-NX-7 | FHLMC_2659 | | 12/01/2011 | MBS PAYMENT | | 764,905 | 764,905.00 | 747,203 | 763,726 | | 1,178 | | 1,178 | | 764,905 | | | | 19,908 | 01/01/2016 |
| 31395F-T5-3 | FHLMC_2857-MD | | 12/01/2011 | MBS PAYMENT | | 3,053,193 | 3,053,193.00 | 3,071,402 | 3,057,772 | | (4,579) | | (4,579) | | 3,053,193 | | | | 142,255 | 02/01/2013 |
| 31340Y-RU-5 | FHLMC_49 | | 12/15/2011 | VARIOUS | | 3,752 | 3,752.00 | 3,876 | 3,768 | | (16) | | (16) | | 3,752 | | | | 185 | 06/15/2019 |
| 31392W-UJ-7 | FHR 2510 PE | | 12/01/2011 | MBS PAYMENT | | 475,729 | 475,729.00 | 478,844 | 475,871 | | (142) | | (142) | | 475,729 | | | | 12,223 | 07/01/2012 |
| 31393G-BZ-6 | FHR 2545 HE | | 12/01/2011 | MBS PAYMENT | | 856,491 | 856,491.00 | 870,168 | 857,017 | | (526) | | (526) | | 856,491 | | | | 21,614 | 09/01/2012 |
| 31393W-ML-0 | FHR 2644 BC | | 12/01/2011 | MBS PAYMENT | | 1,390,938 | 1,390,938.00 | 1,304,873 | 1,382,578 | | 8,360 | | 8,360 | | 1,390,938 | | | | 58,958 | 08/01/2014 |
| 31394H-4E-8 | FHR 2662 PH | | 12/01/2011 | MBS PAYMENT | | 3,830,475 | 3,830,475.00 | 3,772,559 | 3,824,126 | | 6,349 | | 6,349 | | 3,830,475 | | | | 104,168 | 09/01/2013 |
| 31394K-AE-4 | FHR 2687 PG | | 12/01/2011 | MBS PAYMENT | | 364,113 | 364,113.00 | 352,015 | 362,897 | | 1,215 | | 1,215 | | 364,113 | | | | 10,194 | 04/01/2014 |
| 31395J-PL-4 | FHR 2892 QD | | 12/01/2011 | MBS PAYMENT | | 2,308,031 | 2,308,031.00 | 2,318,929 | 2,311,916 | | (3,885) | | (3,885) | | 2,308,031 | | | | 114,574 | 09/01/2012 |
| 3137A3-ZP-7 | FHR 3777 AC | | 12/01/2011 | MBS PAYMENT | | 481,420 | 481,420.00 | 491,726 | 482,202 | | (781) | | (781) | | 481,420 | | | | 9,659 | 10/01/2025 |
| 31371L-7C-7 | FN 255691 | | 12/01/2011 | MBS PAYMENT | | 1,073,709 | 1,073,709.00 | 1,060,246 | 1,071,275 | | 2,434 | | 2,434 | | 1,073,709 | | | | 23,278 | 08/01/2024 |
| 31371M-GG-6 | FN 255899 | | 12/01/2011 | MBS PAYMENT | | 49,498 | 49,498.00 | 49,347 | 49,482 | | 16 | | 16 | | 49,498 | | | | 1,458 | 01/01/2035 |
| 31371N-MV-4 | FN 256972 | | 12/01/2011 | MBS PAYMENT | | 2,083,619 | 2,083,619.00 | 2,085,247 | 2,083,786 | | (167) | | (167) | | 2,083,619 | | | | 59,859 | 10/01/2037 |
| 31385X-NR-4 | FN 555800 | | 12/01/2011 | MBS PAYMENT | | 326,147 | 326,147.00 | 328,877 | 326,604 | | (457) | | (457) | | 326,147 | | | | 8,942 | 02/01/2032 |
| 31387N-JT-5 | FN 588974 | | 12/01/2011 | MBS PAYMENT | | 9,456 | 9,456.00 | 9,408 | 9,446 | | 10 | | 10 | | 9,456 | | | | 297 | 04/01/2030 |
| 31387N-3C-9 | FN 589495 | | 12/01/2011 | MBS PAYMENT | | 49,721 | 49,721.00 | 49,721 | 50,969 | | | | | | 50,969 | | (1,248) | (1,248) | 795 | 02/01/2029 |
| 31387S-W3-6 | FN 592966 | | 12/01/2011 | MBS PAYMENT | | 8,010 | 8,010.00 | 8,010 | 8,227 | | | | | | 8,227 | | (217) | (217) | 279 | 08/01/2027 |
| 31388J-RU-1 | FN 606299 | | 12/01/2011 | MBS PAYMENT | | 10,737 | 10,737.00 | 10,738 | 10,738 | | | | | | 10,737 | | | | 144 | 05/01/2031 |
| 31389V-RG-4 | FN 636887 | | 12/01/2011 | MBS PAYMENT | | 47,162 | 47,162.00 | 46,767 | 47,117 | | 45 | | 45 | | 47,162 | | | | 1,708 | 05/01/2031 |
| 31362S-3R-4 | FN 70108 | | 12/01/2011 | MBS PAYMENT | | 181 | 181.00 | 179 | 181 | | | | | | 181 | | | | 10 | 08/01/2015 |
| 31401P-FN-9 | FN 713973 | | 12/01/2011 | MBS PAYMENT | | 469,604 | 469,604.00 | 461,982 | 468,001 | | 1,603 | | 1,603 | | 469,604 | | | | 13,629 | 09/01/2032 |
| 31401X-EL-7 | FN 721139 | | 12/01/2011 | MBS PAYMENT | | 359,253 | 359,253.00 | 360,825 | 359,560 | | (307) | | (307) | | 359,253 | | | | 11,638 | 03/01/2034 |
| 31404K-LN-0 | FN 770833 | | 12/01/2011 | MBS PAYMENT | | 224,272 | 224,272.00 | 223,536 | 224,239 | | 33 | | 33 | | 224,272 | | | | 5,281 | 01/01/2034 |
| 31404N-LJ-3 | FN 773529 | | 12/01/2011 | MBS PAYMENT | | 449,961 | 449,961.00 | 449,961 | 449,961 | | | | | | 449,961 | | | | 9,924 | 10/01/2018 |
| 31404N-PV-2 | FN 773636 | | 12/01/2011 | MBS PAYMENT | | 1,121,056 | 1,121,056.00 | 1,120,705 | 1,121,412 | | (356) | | (356) | | 1,121,056 | | | | 22,747 | 09/01/2018 |
| 31404Q-EC-9 | FN 775131 | | 12/01/2011 | MBS PAYMENT | | 412,345 | 412,345.00 | 410,026 | 412,038 | | 308 | | 308 | | 412,345 | | | | 12,107 | 06/01/2033 |
| 31404R-Z6-7 | FN 776665 | | 12/01/2011 | MBS PAYMENT | | 606,675 | 606,675.00 | 604,684 | 606,410 | | 266 | | 266 | | 606,675 | | | | 15,910 | 06/01/2033 |
| 31404W-TJ-5 | FN 780953 | | 12/01/2011 | MBS PAYMENT | | 889,853 | 889,853.00 | 878,869 | 888,138 | | 1,715 | | 1,715 | | 889,853 | | | | 19,671 | 01/01/2019 |
| 31405C-MP-1 | FN 785266 | | 12/01/2011 | MBS PAYMENT | | 28,439 | 28,439.00 | 28,399 | 28,441 | | (2) | | (2) | | 28,439 | | | | 692 | 03/01/2019 |
| 31406E-JR-6 | FN 807672 | | 12/01/2011 | MBS PAYMENT | | 894,192 | 894,192.00 | 886,717 | 892,752 | | 1,440 | | 1,440 | | 894,192 | | | | 20,558 | 02/01/2034 |
| 31410E-M9-6 | FN 886984 | | 12/01/2011 | MBS PAYMENT | | 694,921 | 694,921.00 | 706,214 | 698,174 | | (3,252) | | (3,252) | | 694,921 | | | | 16,091 | 06/01/2036 |
| 31413S-D5-0 | FN 953824 | | 12/01/2011 | MBS PAYMENT | | 950,673 | 950,673.00 | 948,445 | 950,581 | | 93 | | 93 | | 950,673 | | | | 28,593 | 07/01/2047 |
| 31417Y-MF-1 | FNMA 10YR | | 12/01/2011 | MBS PAYMENT | | 16,975,209 | 16,975,209.00 | 17,611,502 | 17,083,538 | | (108,330) | | (108,330) | | 16,975,209 | | | | 385,868 | 10/01/2019 |
| 31417Y-WQ-6 | FNMA 10YR | | 12/01/2011 | MBS PAYMENT | | 1,553,831 | 1,553,831.00 | 1,618,412 | 1,560,313 | | (6,482) | | (6,482) | | 1,553,831 | | | | 31,185 | 11/01/2020 |
| 01F032-31-0 | FNMA 10YR TBA(REG B) | | 01/17/2011 | JEFFRIES SECU | | 10,415,625 | 10,000,000.00 | 10,415,625 | 10,415,625 | | | | | | 10,415,625 | | | | | 01/01/2021 |
| 31371M-DP-9 | FNMA 20YR | | 12/01/2011 | MBS PAYMENT | | 184,090 | 184,090.00 | 183,169 | 183,951 | | 139 | | 139 | | 184,090 | | | | 4,644 | 01/01/2025 |
| 31371M-GB-7 | FNMA 20YR | | 12/01/2011 | MBS PAYMENT | | 1,086,098 | 1,086,098.00 | 1,082,279 | 1,085,569 | | 529 | | 529 | | 1,086,098 | | | | 26,622 | 03/01/2025 |
| 31417Y-M6-1 | FNMA 10YR | | 12/01/2011 | MBS PAYMENT | | 663,324 | 663,324.00 | 685,504 | 666,852 | | (3,528) | | (3,528) | | 663,324 | | | | 14,795 | 11/01/2019 |
| 31381S-EA-6 | FNMA 10YR BALLOON MULTI | | 12/01/2011 | MBS PAYMENT | | 15,837 | 15,837.00 | 16,090 | | | (1) | | (1) | | 15,837 | | | | 92 | 09/01/2021 |
| 31371K-XX-4 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 68,367 | 68,367.00 | 68,111 | 68,330 | | 37 | | 37 | | 68,367 | | | | 1,889 | 10/01/2031 |
| 31371K-ZA-2 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 485,577 | 485,577.00 | 485,122 | 485,539 | | 38 | | 38 | | 485,577 | | | | 13,463 | 11/01/2031 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 31390W-N3-2 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 32,681 | 32,681.00 | 32,665 | 32,696 | | (16) | | (16) | | 32,681 | | | | 965 | 03/01/2032 |
| 31391J-J6-8 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 60,082 | 60,082.00 | 59,847 | 60,077 | | 5 | | 5 | | 60,082 | | | | 2,753 | 05/01/2032 |
| 31391M-HP-1 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 149,087 | 149,087.00 | 148,528 | 148,988 | | 100 | | 100 | | 149,087 | | | | 5,888 | 11/01/2031 |
| 31391M-J9-5 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 172,005 | 172,005.00 | 171,924 | 172,060 | | (55) | | (55) | | 172,005 | | | | 5,551 | 05/01/2031 |
| 31391P-SU-1 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 531,104 | 531,104.00 | 529,073 | 530,851 | | 253 | | 253 | | 531,104 | | | | 17,477 | 12/01/2031 |
| 31391R-ZS-4 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 38,447 | 38,447.00 | 38,297 | 38,439 | | 8 | | 8 | | 38,447 | | | | 1,077 | 09/01/2030 |
| 31391S-E7-1 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 317,936 | 317,936.00 | 316,744 | 317,824 | | 112 | | 112 | | 317,936 | | | | 7,797 | 04/01/2032 |
| 31391T-M8-8 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 252,977 | 252,977.00 | 251,396 | 252,567 | | 411 | | 411 | | 252,977 | | | | 7,123 | 02/01/2031 |
| 31391W-E3-1 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 271,585 | 271,585.00 | 271,458 | 271,579 | | 6 | | 6 | | 271,585 | | | | 6,702 | 12/01/2031 |
| 31400C-4T-8 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 419,806 | 419,806.00 | 417,182 | 419,494 | | 312 | | 312 | | 419,806 | | | | 7,524 | 01/01/2031 |
| 31401D-S8-5 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 325,900 | 325,900.00 | 325,798 | 326,027 | | (127) | | (127) | | 325,900 | | | | 13,673 | 10/01/2032 |
| 31401M-UT-6 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 554,487 | 554,487.00 | 556,826 | 554,914 | | (426) | | (426) | | 554,487 | | | | 13,543 | 07/01/2031 |
| 31401M-UX-7 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 672,079 | 672,079.00 | 673,759 | 672,102 | | (23) | | (23) | | 672,079 | | | | 21,395 | 07/01/2032 |
| 31401M-UZ-2 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 107,071 | 107,071.00 | 107,204 | 107,032 | | 38 | | 38 | | 107,071 | | | | 2,518 | 04/01/2032 |
| 31401X-E7-8 | FNMA POOL | | 12/01/2011 | MBS PAYMENT | | 547,746 | 547,746.00 | 548,431 | 547,993 | | (246) | | (246) | | 547,746 | | | | 21,620 | 05/01/2032 |
| 31371L-X2-0 | FNMA POOL # 255497 | | 12/01/2011 | MBS PAYMENT | | 555,858 | 555,858.00 | 549,344 | 555,164 | | 695 | | 695 | | 555,858 | | | | 15,126 | 01/01/2034 |
| 31371M-AB-3 | FNMA POOL # 255702 | | 12/01/2011 | MBS PAYMENT | | 1,004,201 | 1,004,201.00 | 1,002,004 | 1,003,941 | | 260 | | 260 | | 1,004,201 | | | | 23,654 | 10/01/2024 |
| 31371M-F9-3 | FNMA POOL # 255892 | | 12/01/2011 | MBS PAYMENT | | 2,148,875 | 2,148,875.00 | 2,145,136 | 2,148,410 | | 464 | | 464 | | 2,148,875 | | | | 55,370 | 01/01/2025 |
| 31371M-T3-1 | FNMA POOL # 256270 | | 12/01/2011 | MBS PAYMENT | | 101,862 | 101,862.00 | 102,971 | 102,026 | | (163) | | (163) | | 101,862 | | | | 3,064 | 10/01/2035 |
| 31376K-JJ-6 | FNMA POOL # 357665 | | 12/01/2011 | MBS PAYMENT | | 4,325,783 | 4,325,783.00 | 4,283,239 | 4,319,547 | | 6,236 | | 6,236 | | 4,325,783 | | | | 117,062 | 02/01/2034 |
| 313920-LC-2 | FNMA_01-36-Z | | 12/01/2011 | MBS PAYMENT | | 452,022 | 452,022.00 | 477,705 | 453,966 | | (1,944) | | (1,944) | | 452,022 | | | | 17,824 | 04/01/2031 |
| 313921-B5-6 | FNMA_01-59-Z | | 12/01/2011 | MBS PAYMENT | | 1,209,708 | 1,209,708.00 | 1,211,345 | 1,211,047 | | (1,340) | | (1,340) | | 1,209,708 | | | | 42,829 | 10/01/2031 |
| 31392E-6E-5 | FNMA_02-67 | | 08/01/2011 | MBS PAYMENT | | 331,079 | 331,079.00 | 332,593 | 331,079 | | | | | | 331,079 | | | | 5,359 | 08/01/2011 |
| 31392F-DL-8 | FNMA_02-71 | | 12/01/2011 | MBS PAYMENT | | 1,359,299 | 1,359,299.00 | 1,359,299 | 1,359,299 | | | | | | 1,359,299 | | | | 34,188 | 10/01/2017 |
| 31392F-QG-5 | FNMA_02-74 | | 12/01/2011 | MBS PAYMENT | | 357,199 | 357,199.00 | 356,864 | 356,864 | | 335 | | 335 | | 357,199 | | | | 8,738 | 12/01/2011 |
| 31392C-T6-1 | FNMA_02-W3 | | 12/01/2011 | MBS PAYMENT | | 126,656 | 126,656.00 | 140,034 | 127,318 | | (663) | | (663) | | 126,656 | | | | 4,814 | 11/01/2031 |
| 31392H-U6-8 | FNMA_03-8-PE | | 12/01/2011 | MBS PAYMENT | | 6,653,554 | 6,653,554.00 | 6,737,366 | 6,665,548 | | (11,994) | | (11,994) | | 6,653,554 | | | | 186,092 | 10/01/2012 |
| 31397S-MX-9 | FNMA_11-28A | | 12/01/2011 | MBS PAYMENT | | 1,485,612 | 1,485,612.00 | 1,530,181 | | | (2,950) | | (2,950) | | 1,485,612 | | | | 25,312 | 06/01/2024 |
| 313602-Q2-3 | FNMA_89-58-G | | 12/01/2011 | MBS PAYMENT | | 3,261 | 3,261.00 | 3,280 | 3,264 | | (2) | | (2) | | 3,261 | | | | 106 | 08/01/2019 |
| 31358H-Y2-5 | FNMA_91-107-P | | 12/01/2011 | MBS PAYMENT | | 11,812 | 11,812.00 | 11,894 | 11,817 | | (4) | | (4) | | 11,812 | | | | 550 | 07/01/2021 |
| 31359U-M8-5 | FNMA_98-62-DC | | 12/01/2011 | MBS PAYMENT | | 76,880 | 76,880.00 | 84,547 | 77,648 | | (768) | | (768) | | 76,880 | | | | 3,309 | 09/01/2027 |
| 313602-EG-5 | FNR 1988-17 C | | 12/01/2011 | MBS PAYMENT | | 7,346 | 7,346.00 | 7,302 | 7,342 | | 4 | | 4 | | 7,346 | | | | 401 | 03/01/2018 |
| 313602-GQ-1 | FNR 1988-25 B | | 12/01/2011 | MBS PAYMENT | | 708 | 708.00 | 699 | 707 | | 1 | | 1 | | 708 | | | | 34 | 01/01/2017 |
| 313603-BF-8 | FNR 1989-77 J | | 12/01/2011 | MBS PAYMENT | | 7,899 | 7,899.00 | 7,950 | 7,903 | | (4) | | (4) | | 7,899 | | | | 389 | 10/01/2019 |
| 313603-F8-0 | FNR 1990-21 Z | | 12/01/2011 | MBS PAYMENT | | 4,100 | 4,100.00 | 4,298 | 4,113 | | (13) | | (13) | | 4,100 | | | | 160 | 03/01/2020 |
| 31358R-BM-4 | FNR 1992-195 C | | 12/01/2011 | MBS PAYMENT | | 13,849 | 13,849.00 | 13,713 | 13,837 | | 12 | | 12 | | 13,849 | | | | 555 | 10/01/2022 |
| 31392H-CY-7 | FNR 2002-92 QE | | 12/01/2011 | MBS PAYMENT | | 2,103,118 | 2,103,118.00 | 2,103,118 | 2,103,118 | | | | | | 2,103,118 | | | | 60,686 | 07/01/2012 |
| 31392H-TJ-2 | FNR 2003-1 PG | | 12/01/2011 | MBS PAYMENT | | 653,432 | 653,432.00 | 660,579 | 653,961 | | (530) | | (530) | | 653,432 | | | | 18,772 | 02/01/2013 |
| 31358J-J6-9 | FNR G-38 D | | 12/01/2011 | MBS PAYMENT | | 1,999 | 1,999.00 | 1,998 | 2,000 | | (1) | | (1) | | 1,999 | | | | 87 | 06/01/2020 |
| 31358F-6B-0 | FNR G-6 Z | | 12/01/2011 | MBS PAYMENT | | 5,192 | 5,192.00 | 5,072 | 5,186 | | 7 | | 7 | | 5,192 | | | | 220 | 01/01/2021 |
| 31397Q-F5-2 | FNR_11-18B_AC | | 12/01/2011 | MBS PAYMENT | | 1,533,154 | 1,533,154.00 | 1,584,598 | | | (5,175) | | (5,175) | | 1,533,154 | | | | 35,825 | 03/01/2024 |
| 38373Q-XK-2 | GNMA_03-40-NC | | 12/01/2011 | MBS PAYMENT | | 1,278,341 | 1,278,341.00 | 1,277,142 | 1,279,129 | | (789) | | (789) | | 1,278,341 | | | | 33,746 | 08/01/2014 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 3837H1-US-8 | GNR 1998-19 ZB | | 12/01/2011 | MBS PAYMENT | | 89,393 | 89,393.00 | 88,600 | 89,331 | | 62 | | 62 | | 89,393 | | | | 2,998 | 03/01/2027 |
| 38373Y-YM-0 | GNR 2003-6 PE | | 12/01/2011 | MBS PAYMENT | | 1,004,214 | 1,004,214.00 | 1,018,376 | 1,004,378 | | (164) | | (164) | | 1,004,214 | | | | 27,269 | 07/01/2013 |
| 38373M-RV-4 | GNR 2005-87 B | | 12/01/2011 | MBS PAYMENT | | 5,578,499 | 5,578,499.00 | 5,522,714 | 5,564,797 | | 13,702 | | 13,702 | | 5,578,499 | | | | 220,492 | 02/01/2012 |
| 38375B-HL-9 | GNR 2010-H22 JA | | 11/01/2011 | MBS PAYMENT | | 59,043 | 59,043.00 | 59,043 | 59,043 | | | | | | 59,043 | | | | 1,063 | 11/01/2060 |
| 38375B-GM-8 | GNR 2010-H24 HA | | 10/01/2011 | MBS PAYMENT | | 65,955 | 65,955.00 | 65,627 | 65,954 | | 1 | | 1 | | 65,955 | | | | 1,025 | 11/01/2060 |
| 38375B-JH-6 | GNR 2010-H27 JA | | 05/01/2011 | MBS PAYMENT | | 1,476 | 1,476.00 | 1,476 | 1,476 | | | | | | 1,476 | | | | 18 | 02/01/2026 |
| 38375B-HW-5 | GNR 2010-H28 HA | | 12/01/2011 | MBS PAYMENT | | 58,352 | 58,352.00 | 58,425 | 58,366 | | (14) | | (14) | | 58,352 | | | | 1,198 | 08/01/2018 |
| 38375B-JT-0 | GNR 2011-H03 HA | | 12/01/2011 | MBS PAYMENT | | 56,592 | 56,592.00 | 56,487 | | | 4 | | 4 | | 56,592 | | | | 1,593 | 08/01/2024 |
| 452226-SN-4 | IL SALES TAX REF -Q | | 06/15/2011 | DIRECT | | 145,000 | 145,000.00 | 169,334 | 148,329 | | (9) | | (9) | | 148,320 | | (3,320) | (3,320) | 4,350 | 06/15/2012 |
| 452226-RV-7 | IL SALES TAX SER P | | 06/15/2011 | DIRECT | | 855,000 | 855,000.00 | 1,000,222 | 894,404 | | (447) | | (447) | | 893,956 | | (38,956) | (38,956) | 27,788 | 06/15/2013 |
| 46613Q-AM-6 | JACKSONVILLE FL (JACK EL | | 11/04/2011 | DIRECT | | 5,000,000 | 5,000,000.00 | 5,362,193 | 5,044,572 | | (44,572) | | (44,572) | | 5,000,000 | | | | 286,563 | 10/01/2013 |
| 544565-AA-2 | LOS ANGELES CALIF IMPT B | | 09/02/2011 | DIRECT | | 91,401 | 88,184.00 | 89,075 | 88,679 | | (33) | | (33) | | 88,646 | | 2,755 | 2,755 | 5,253 | 09/02/2015 |
| 54640A-7J-3 | LOUISIANA PUB FACS AUTH | | 07/01/2011 | DIRECT | | 175,000 | 175,000.00 | 190,843 | 178,615 | | (32) | | (32) | | 178,583 | | (3,583) | (3,583) | 9,625 | 07/01/2012 |
| 54811B-DK-4 | LOWER COLO RIV AUTH TEX | | 11/28/2011 | DIRECT | | 1,000,000 | 1,000,000.00 | 1,060,913 | 1,003,978 | | (3,978) | | (3,978) | | 1,000,000 | | | | 51,806 | 05/15/2016 |
| 576004-EY-7 | MA SPL OBLIG-REF-A-FE | | 12/15/2011 | MATURITY | | 6,250,000 | 6,250,000.00 | 6,655,500 | 6,308,002 | | (58,002) | | (58,002) | | 6,250,000 | | | | 312,500 | 12/15/2011 |
| 574754-AA-5 | MASHANTUCKET WESTERN | | 09/01/2011 | DIRECT | | 800,000 | 800,000.00 | 817,549 | 804,804 | | (691) | | (691) | | 804,113 | | (4,113) | (4,113) | 55,280 | 09/01/2012 |
| 591745-XS-8 | MET ATLANTA TRN-REF-N | | 07/01/2011 | DIRECT | | 160,000 | 160,000.00 | 193,160 | 173,583 | | (155) | | (155) | | 173,428 | | (13,428) | (13,428) | 10,000 | 07/01/2018 |
| 594614-SE-0 | MI ST BLDG AUTH | | 10/15/2011 | MATURITY | | 1,000,000 | 1,000,000.00 | 1,060,150 | 1,007,840 | | (7,840) | | (7,840) | | 1,000,000 | | | | 50,000 | 10/15/2011 |
| 594695-E4-6 | MICHIGAN ST TRUNK LINE | | 11/01/2011 | DIRECT | | 1,590,000 | 1,590,000.00 | 1,771,419 | 1,612,984 | | (22,984) | | (22,984) | | 1,590,000 | | | | 87,450 | 11/01/2011 |
| 594695-E5-3 | MICHIGAN ST TRUNK LINE | | 11/01/2011 | DIRECT | | 5,000,000 | 5,000,000.00 | 5,511,496 | 5,072,500 | | (72,500) | | (72,500) | | 5,000,000 | | | | 275,000 | 11/01/2011 |
| 60636X-H5-5 | MO SFM AMT-HMOWNR-C1 | | 09/01/2011 | DIRECT | | 285,000 | 285,000.00 | 285,000 | 285,000 | | | | | | 285,000 | | | | 10,450 | 09/01/2028 |
| 60636X-H7-1 | MO SFM AMT-HMOWNR-C1 | | 09/01/2011 | DIRECT | | 355,000 | 355,000.00 | 355,000 | 355,000 | | | | | | 355,000 | | | | 13,200 | 09/01/2038 |
| 61212R-A7-1 | MT BRD AMT-SFM-SER B | | 12/01/2011 | VARIOUS | | 385,000 | 385,000.00 | 385,000 | 385,000 | | | | | | 385,000 | | | | 11,640 | 06/01/2038 |
| 63967C-6N-7 | NE SFM | | 12/08/2011 | DIRECT | | 1,430,000 | 1,430,000.00 | 1,430,000 | 1,430,000 | | | | | | 1,430,000 | | | | 47,853 | 09/01/2038 |
| 64971K-BD-7 | NEW YORK N Y CITY TRANSI | | 02/01/2011 | DIRECT | | 4,000,000 | 4,000,000.00 | 4,222,480 | 4,004,348 | | 190,140 | | 190,140 | | 4,194,488 | | (194,488) | (194,488) | 105,000 | 02/01/2029 |
| 64971K-SD-9 | NEW YORK N Y CITY TRANSI | | 08/01/2011 | MATURITY | | 3,370,000 | 3,370,000.00 | 3,609,640 | 3,393,677 | | (23,677) | | (23,677) | | 3,370,000 | | | | 168,500 | 08/01/2011 |
| 64579F-XA-6 | NJ HLTH ST JOSEPHS | | 07/01/2011 | DIRECT | | 125,000 | 125,000.00 | 122,560 | 123,298 | | 22 | | 22 | | 123,320 | | 1,680 | 1,680 | 7,188 | 07/01/2015 |
| 646129-C4-6 | NJ HSG-AMT-SFH-H | | 10/03/2011 | DIRECT | | 525,000 | 525,000.00 | 556,185 | 536,937 | | (1,633) | | (1,633) | | 535,304 | | (10,304) | (10,304) | 19,688 | 04/01/2034 |
| 646139-YC-3 | NJ ST TPK AUTH | | 12/16/2011 | DIRECT | | 3,265,000 | 3,265,000.00 | 3,833,143 | 3,506,181 | | (58,000) | | (58,000) | | 3,448,181 | | (183,181) | (183,181) | 212,225 | 01/01/2016 |
| 647200-QF-4 | NM MTG SFM CL I-B-2 | | 12/05/2011 | DIRECT | | 1,570,000 | 1,570,000.00 | 1,570,000 | 1,570,000 | | | | | | 1,570,000 | | | | 52,963 | 07/01/2027 |
| 647200-QG-2 | NM MTG SFM CL I-B-2 | | 12/05/2011 | DIRECT | | 1,280,000 | 1,280,000.00 | 1,280,000 | 1,280,000 | | | | | | 1,280,000 | | | | 43,560 | 07/01/2032 |
| 65820E-WD-8 | NORTH CAROLINA HSG FIN | | 11/03/2011 | DIRECT | | 1,165,000 | 1,165,000.00 | 1,194,125 | 1,165,000 | | | | | | 1,165,000 | | | | 87,094 | 01/01/2017 |
| 676907-PB-8 | OHIO HSG FIN AGY MTG RE | | 09/01/2011 | DIRECT | | 130,000 | 130,000.00 | 130,000 | 130,000 | | | | | | 130,000 | | | | 4,278 | 09/01/2027 |
| 676907-PC-6 | OHIO HSG FIN AGY MTG RE | | 09/01/2011 | DIRECT | | 90,000 | 90,000.00 | 90,000 | 90,000 | | | | | | 90,000 | | | | 3,023 | 03/01/2032 |
| 681793-ZH-1 | OMAHA PUB PWR DIST | | 02/01/2011 | DIRECT | | 245,000 | 245,000.00 | 270,425 | 250,906 | | (17) | | (17) | | 250,888 | | (5,888) | (5,888) | 7,534 | 02/01/2012 |
| 686509-TS-9 | ORLANDO UTILS COMM | | 10/03/2011 | DIRECT | | 1,030,000 | 1,030,000.00 | 1,218,500 | 1,123,140 | | (6,644) | | (6,644) | | 1,116,497 | | (86,497) | (86,497) | 69,525 | 10/01/2017 |
| 735240-LS-0 | PORT PORTLAND OR - PDX I | | 11/22/2011 | DIRECT | | 1,425,000 | 1,425,000.00 | 1,701,849 | 1,471,853 | | (46,853) | | (46,853) | | 1,425,000 | | | | 101,175 | 07/01/2021 |
| 796166-BJ-4 | SAN ANGELO WTRWKS REF | | 06/07/2011 | DIRECT | | 1,580,000 | 1,580,000.00 | 1,714,900 | 1,584,835 | | (4,835) | | (4,835) | | 1,580,000 | | | | 52,575 | 04/01/2016 |
| 798147-XQ-2 | SAN JOSE REDEV-REF-A | | 07/26/2011 | ROYAL BANK OF | | 3,402,393 | 3,250,000.00 | 3,540,778 | 3,367,488 | | (17,784) | | (17,784) | | 3,349,703 | | 52,689 | 52,689 | 169,677 | 08/01/2014 |
| 88045R-BS-0 | TN HSG-AMT-HMOWNSHP-2 | | 12/06/2011 | DIRECT | | 70,000 | 70,000.00 | 70,000 | 70,000 | | | | | | 70,000 | | | | 3,395 | 07/01/2038 |
| 91530#-AA-2 | UPENN BLDG LEASE | | 12/15/2011 | SINKING FUND | | 155,644 | 155,644.00 | 155,644 | 155,644 | | | | | | 155,644 | | | | 4,804 | 10/15/2024 |
| 944314-KV-4 | WAYNE CHARTER CNTY MI | | 05/17/2011 | ROYAL BANK OF | | 2,060,280 | 2,000,000.00 | 2,193,200 | 2,054,805 | | (10,724) | | (10,724) | | 2,044,080 | | 16,200 | 16,200 | 51,639 | 12/01/2015 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 3199999 | Subtotal - Bonds - U. S. Special Rev. and Special Assessment and | XXX | | | XXX | 180,460,225 | 179,828,710.00 | 185,366,993 | 178,246,441 | | (352,402) | | (352,402) | | 180,993,356 | | (533,131) | (533,131) | 5,866,577 | XXX |
| 008686-AA-5 | AHOLD FINANCE USA INC | | 01/02/2011 | SINKING FUND | | 270,962 | 270,962.00 | 273,051 | 270,962 | | | | | | 270,962 | | | | 10,595 | 01/02/2020 |
| 013716-AP-0 | ALCAN INC | A | 03/15/2011 | MATURITY | | 500,000 | 500,000.00 | 498,740 | 499,965 | | 35 | | 35 | | 500,000 | | | | 16,125 | 03/15/2011 |
| 03070Q-AL-5 | AMERISTAR CASINOS INC | | 04/14/2011 | DIRECT | | 2,300,801 | 2,150,000.00 | 2,230,625 | 2,212,460 | | (5,865) | | (5,865) | | 2,206,596 | | 94,205 | 94,205 | 137,973 | 06/01/2014 |
| 03216N-AD-5 | AMSCAN HOLDINGS INC | | 12/09/2011 | VARIOUS | | 1,709,908 | 1,700,000.00 | 1,674,500 | 1,679,863 | | 4,550 | | 4,550 | | 1,684,414 | | 25,494 | 25,494 | 152,398 | 05/01/2014 |
| 78387G-AD-5 | AT&T INC | | 03/15/2011 | MATURITY | | 9,000,000 | 9,000,000.00 | 8,946,993 | 8,998,350 | | 1,650 | | 1,650 | | 9,000,000 | | | | 281,250 | 03/15/2011 |
| 17248R-AF-3 | AT&T MOBILITY LLC | | 10/07/2011 | DIRECT | | 5,058,750 | 5,000,000.00 | 5,354,824 | 5,051,943 | | (51,943) | | (51,943) | | 5,000,000 | | 58,750 | 58,750 | 263,610 | 12/15/2011 |
| 00212U-AC-1 | ATI HOLDINGS, INC.:TERM L | | 12/30/2011 | SINKING FUND | | 50,674 | 50,611.48 | 49,094 | 49,289 | | 154 | | 154 | | 49,446 | | 1,228 | 1,228 | 3,805 | 03/11/2016 |
| 55312D-AF-5 | AVETA INC.:MMM TERM LOA | | 12/30/2011 | SINKING FUND | | 524,020 | 524,019.79 | 508,299 | 510,466 | | 2,658 | | 2,658 | | 513,124 | | 10,896 | 10,896 | 44,536 | 04/14/2015 |
| 55312D-AG-3 | AVETA INC.:NAMM TERM LO | | 12/30/2011 | SINKING FUND | | 524,020 | 524,019.79 | 508,299 | 510,466 | | 2,658 | | 2,658 | | 513,124 | | 10,896 | 10,896 | 44,536 | 04/14/2015 |
| 05947U-BM-9 | BACM_01-1 | | 03/01/2011 | MBS PAYMENT | | 1,119,040 | 1,119,040.00 | 1,122,812 | 1,119,040 | | | | | | 1,119,040 | | | | 9,179 | 03/01/2011 |
| 05950E-AD-0 | BACM_06-2 | | 12/01/2011 | MBS PAYMENT | | 248,440 | 248,440.00 | 242,617 | 247,662 | | 778 | | 778 | | 248,440 | | | | 11,380 | 07/01/2015 |
| 05523U-AA-8 | BAE SYSTEMS HOLDINGS IN | | 12/15/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 5,336,500 | 5,135,103 | | (135,103) | | (135,103) | | 5,000,000 | | | | 320,000 | 12/15/2011 |
| 059472-AG-5 | BAFC_11-R2_2A4 | | 12/01/2011 | VARIOUS | | 1,231,112 | 1,231,112.00 | 1,236,883 | | | (1,642) | | (1,642) | | 1,231,112 | | | | 23,736 | 10/01/2013 |
| 05947U-DP-0 | BAFU_01-3 | | 08/01/2011 | MBS PAYMENT | | 2,637,231 | 2,637,231.00 | 2,530,814 | 2,627,877 | | 9,354 | | 9,354 | | 2,637,231 | | | | 52,809 | 08/01/2011 |
| 06606W-AM-6 | BBHE_98-2 | | 12/01/2011 | VARIOUS | | 358,762 | 358,762.00 | 244,326 | 249,599 | | 1,052 | | 1,052 | | 250,651 | | 108,111 | 108,111 | 11,204 | 12/01/2028 |
| 92344W-AA-9 | BELL ATLANTIC MARYLAND | | 11/02/2011 | DIRECT | | 3,045,000 | 3,000,000.00 | 2,981,926 | 2,997,091 | | 1,540 | | 1,540 | | 2,998,631 | | 46,369 | 46,369 | 228,156 | 03/01/2012 |
| 085790-AU-7 | BERRY PLASTICS CORP | | 04/12/2011 | BANK OF AMERI | | 992,500 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (7,500) | (7,500) | 39,583 | 05/15/2018 |
| 05948X-RJ-2 | BOAMS_03-6 | | 12/01/2011 | MBS PAYMENT | | 644,985 | 644,985.00 | 632,739 | 643,904 | | 1,080 | | 1,080 | | 644,985 | | | | 28,235 | 04/01/2017 |
| 05948X-W8-0 | BOAMS_04-1 | | 12/01/2011 | MBS PAYMENT | | 1,338,064 | 1,338,064.00 | 1,341,974 | 1,340,563 | | (2,499) | | (2,499) | | 1,338,064 | | | | 44,224 | 04/01/2013 |
| 05949A-BA-7 | BOAMS_04-3 | | 12/01/2011 | MBS PAYMENT | | 825,149 | 825,149.00 | 816,079 | 823,879 | | 1,270 | | 1,270 | | 825,149 | | | | 32,145 | 01/01/2013 |
| 097014-AD-6 | BOEING CAPITAL CORP | | 03/01/2011 | MATURITY | | 7,000,000 | 7,000,000.00 | 6,843,970 | 6,996,507 | | 3,493 | | 3,493 | | 7,000,000 | | | | 213,500 | 03/01/2011 |
| 07387A-GC-3 | BSARM_05-12 | | 12/01/2011 | VARIOUS | | 136,598 | 136,598.00 | 111,001 | 111,001 | | 64 | | 64 | | 111,066 | | 25,533 | 25,533 | 1,551 | 01/01/2036 |
| 07383F-A6-5 | BSCMS_04-T14 | | 12/01/2011 | MBS PAYMENT | | 510,493 | 510,493.00 | 498,767 | 509,061 | | 1,431 | | 1,431 | | 510,493 | | | | 13,277 | 05/01/2013 |
| 07387B-DY-6 | BSCMS_05-PW10 | | 11/01/2011 | MBS PAYMENT | | 1,974,141 | 1,974,141.00 | 1,984,925 | 1,974,581 | | (440) | | (440) | | 1,974,141 | | | | 45,515 | 01/01/2012 |
| 056061-AK-0 | BXGNT_05-A | | 12/16/2011 | VARIOUS | | 392,074 | 392,074.00 | 392,067 | 392,406 | | (332) | | (332) | | 392,074 | | | | 12,449 | 06/15/2016 |
| 14055X-AH-5 | CAPITALSOURCE INC | | 09/15/2011 | DIRECT | | 1,944,000 | 1,600,000.00 | 1,802,000 | 1,769,129 | | (30,053) | | (30,053) | | 1,739,076 | | 204,924 | 204,924 | 318,000 | 07/15/2014 |
| 141781-J#-2 | CARGILL INC | | 11/20/2011 | SINKING FUND | | 253,266 | 253,266.00 | 244,942 | 252,256 | | 1,010 | | 1,010 | | 253,266 | | | | 10,205 | 08/20/2018 |
| 147448-AB-0 | CASELLA WASTE SYSTEMS I | | 02/07/2011 | DIRECT | | 1,252,125 | 1,260,000.00 | 1,242,675 | 1,247,907 | | 518 | | 518 | | 1,248,425 | | 3,700 | 3,700 | 76,073 | 02/01/2013 |
| 1248MB-AG-0 | CBASS_07-CB2 | | 12/01/2011 | VARIOUS | | 498,011 | 498,011.00 | 498,005 | 498,935 | | (924) | | (924) | | 498,011 | | | | 15,745 | 06/01/2012 |
| 12479M-AB-4 | CBCI_02-A | | 05/15/2011 | MBS PAYMENT | | 207,914 | 207,914.00 | 207,914 | 207,914 | | | | | | 207,914 | | | | 3,651 | 05/15/2011 |
| 204386-AF-3 | CIE GENERALE DE GEOPHY | F | 06/30/2011 | DIRECT | | 3,625,888 | 3,500,000.00 | 3,473,750 | 3,478,277 | | 823 | | 823 | | 3,479,100 | | 146,788 | 146,788 | 87,927 | 05/15/2015 |
| 12599B-FB-8 | CIT GROUP INC | | 08/31/2011 | DIRECT | | | 2,000,000.00 | | | | | | | | | | | | | 03/15/2067 |
| 172967-BC-4 | CITIGROUP INC | | 01/18/2011 | MATURITY | | 6,000,000 | 6,000,000.00 | 5,935,794 | 5,999,404 | | 596 | | 596 | | 6,000,000 | | | | 195,000 | 01/18/2011 |
| 17309B-AB-3 | CMLTI_06-WF2 | | 12/01/2011 | VARIOUS | | 1,506,923 | 1,506,923.00 | 1,037,283 | 835,800 | | 239,680 | | 239,680 | | 1,075,480 | | 431,443 | 431,443 | 38,752 | 08/01/2012 |
| 17310F-AN-5 | CMSI_06-5 | | 12/01/2011 | MBS PAYMENT | | 1,643,007 | 1,643,007.00 | 1,652,505 | 1,643,633 | 595 | (1,222) | | (627) | | 1,643,007 | | | | 52,821 | 06/01/2013 |
| 196816-AB-8 | COLOWYO COAL FDG | | 11/15/2011 | VARIOUS | | 947,252 | 947,252.00 | 944,434 | 946,557 | | 695 | | 695 | | 947,252 | | | | 65,941 | 11/15/2011 |
| 126171-AE-7 | COMM_05-C6 | | 12/01/2011 | MBS PAYMENT | | 785,298 | 785,298.00 | 761,095 | 782,108 | | 3,190 | | 3,190 | | 785,298 | | | | 21,772 | 07/01/2014 |
| 12615W-CG-4 | CPS_05-C | | 03/15/2011 | MBS PAYMENT | | 458,764 | 458,764.00 | 458,739 | 458,762 | | 2 | | 2 | | 458,764 | | | | 4,849 | 03/15/2011 |
| 22541Q-7A-4 | CSFB_04-AR2 | | 12/01/2011 | MBS PAYMENT | | 113,735 | 113,735.00 | 112,011 | 114,674 | | (940) | | (940) | | 113,735 | | | | 1,777 | 01/01/2034 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 172905-BM-2 | CTB_87-F | | 12/01/2011 | MBS PAYMENT | | 114,246 | 114,246.00 | 114,246 | 114,412 | | (166) | | (166) | | 114,246 | | | | 4,772 | 02/01/2017 |
| 23188T-AB-8 | CUSTOM BUILDING PRODUC | | 11/30/2011 | SINKING FUND | | 457,627 | 457,627.12 | 453,051 | 453,762 | | 639 | | 639 | | 454,401 | | 3,226 | 3,226 | 25,312 | 03/19/2015 |
| 12669E-4N-3 | CWALT_03-20CB | | 12/01/2011 | MBS PAYMENT | | 227,385 | 227,385.00 | 229,659 | 227,695 | | (311) | | (311) | | 227,385 | | | | 6,837 | 01/01/2018 |
| 12667F-AH-8 | CWALT_04-2CB | | 12/01/2011 | MBS PAYMENT | | 1,048,874 | 1,048,874.00 | 1,045,221 | 1,048,671 | | 204 | | 204 | | 1,048,874 | | | | 41,982 | 05/01/2016 |
| 12667F-LG-8 | CWALT_04-J5 | | 12/01/2011 | MBS PAYMENT | | 253,864 | 253,864.00 | 253,857 | 254,205 | | (341) | | (341) | | 253,864 | | | | 8,844 | 09/01/2021 |
| 021460-AB-6 | CWALT_06-16CB | | 12/01/2011 | MBS PAYMENT | | 70,757 | 70,757.00 | 57,610 | 57,610 | | | | | | 57,610 | | 13,147 | 13,147 | 2,141 | 05/01/2036 |
| 12669D-TT-5 | CWHL_02-38 | | 12/01/2011 | MBS PAYMENT | | 287,463 | 287,463.00 | 281,713 | 286,857 | | 605 | | 605 | | 287,463 | | | | 6,572 | 02/01/2018 |
| 12669E-KZ-8 | CWHL_03-24 | | 12/01/2011 | MBS PAYMENT | | 3,016,822 | 3,016,822.00 | 2,939,102 | 3,008,768 | | 8,054 | | 8,054 | | 3,016,822 | | | | 104,280 | 11/01/2013 |
| 12669E-N8-5 | CWHL_03-44 | | 07/01/2011 | MBS PAYMENT | | 611,583 | 611,583.00 | 602,385 | 608,341 | | 3,242 | | 3,242 | | 611,583 | | | | 7,500 | 07/01/2011 |
| 12669E-GM-2 | CWHL_03-J4 | | 12/01/2011 | MBS PAYMENT | | 422,797 | 422,797.00 | 423,110 | 422,911 | | (114) | | (114) | | 422,797 | | | | 14,026 | 05/01/2033 |
| 12669G-XY-2 | CWHL_05-12 | | 12/01/2011 | MBS PAYMENT | | 97,560 | 97,560.00 | 93,566 | 97,283 | | 277 | | 277 | | 97,560 | | | | 2,931 | 09/01/2017 |
| 12669G-SY-8 | CWHL_05-6 | | 12/01/2011 | MBS PAYMENT | | 153,186 | 153,186.00 | 153,737 | 153,297 | | (111) | | (111) | | 153,186 | | | | 4,403 | 05/01/2014 |
| 126694-4A-3 | CWHL_06-HYB3 | | 12/01/2011 | MBS PAYMENT | | 1,052,441 | 1,052,441.00 | 1,053,592 | 908,492 | 145,689 | (1,740) | | 143,949 | | 1,052,441 | | | | 23,336 | 05/01/2014 |
| 23383F-BU-8 | DAIMLER FINANCE NORTH A | | 09/08/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,977,750 | 4,996,562 | | 3,438 | | 3,438 | | 5,000,000 | | | | 287,500 | 09/08/2011 |
| 260003-AD-0 | DOVER CORP CO | | 02/15/2011 | MATURITY | | 7,000,000 | 7,000,000.00 | 7,317,842 | 7,013,103 | | (13,103) | | (13,103) | | 7,000,000 | | | | 227,500 | 02/15/2011 |
| 629121-AF-1 | DYNEGY HOLDINGS INC. | | 04/25/2011 | VARIOUS | | 1,316,440 | 1,800,000.00 | 1,467,000 | 1,156,950 | 310,050 | | | 310,050 | | 1,467,000 | | (150,560) | (150,560) | 56,937 | 05/15/2018 |
| 302051-AJ-6 | EXIDE TECHNOLOGIES | | 01/25/2011 | DIRECT | | 3,400,000 | 3,400,000.00 | 3,442,500 | 3,407,623 | | (2,472) | | (2,472) | | 3,405,151 | | (5,151) | (5,151) | 176,517 | 03/15/2013 |
| 31331F-AE-1 | FEDEX CORP | | 09/28/2011 | SINKING FUND | | 208,923 | 208,923.00 | 208,923 | 208,923 | | | | | | 208,923 | | | | 8,565 | 09/28/2012 |
| 31331F-AU-5 | FEDEX CORP | | 01/15/2011 | SINKING FUND | | 221,141 | 221,141.00 | 210,727 | 220,453 | | 689 | | 689 | | 221,141 | | | | 8,293 | 01/15/2018 |
| 31331F-AZ-4 | FEDEX CORP | | 01/15/2011 | SINKING FUND | | 21,211 | 21,211.00 | 22,661 | 21,211 | | | | | | 21,211 | | | | 745 | 01/15/2016 |
| 32052G-AA-2 | FHAMS_06-FA7 | | 12/01/2011 | MBS PAYMENT | | 161,625 | 230,667.00 | 191,979 | 152,198 | 39,781 | | | 39,781 | | 191,979 | | (30,354) | (30,354) | 6,894 | 11/01/2036 |
| 345397-VN-0 | FORD MOTOR CREDIT CO L | | 06/22/2011 | VARIOUS | | 6,890,844 | 6,375,000.00 | 6,341,723 | 6,345,983 | | 1,928 | | 1,928 | | 6,347,911 | | 542,933 | 542,933 | 311,383 | 04/15/2015 |
| 349631-AM-3 | FORTUNE BRANDS INC | | 01/15/2011 | MATURITY | | 2,000,000 | 2,000,000.00 | 1,997,720 | 1,999,980 | | 20 | | 20 | | 2,000,000 | | | | 51,250 | 01/15/2011 |
| 349631-AQ-4 | FORTUNE BRANDS INC | | 11/04/2011 | DIRECT | | 5,072,850 | 5,000,000.00 | 5,020,350 | 5,013,086 | | (13,086) | | (13,086) | | 5,000,000 | | 72,850 | 72,850 | 138,750 | 06/01/2012 |
| 337368-AB-0 | FUBOA_01-C1 | | 01/01/2011 | MBS PAYMENT | | 640,534 | 640,534.00 | 659,643 | 640,534 | | | | | | 640,534 | | | | 3,275 | 01/01/2011 |
| 33736X-FT-1 | FUNBC_02-C1 | | 12/01/2011 | MBS PAYMENT | | 5,416,856 | 5,416,856.00 | 5,619,578 | 5,449,295 | | (32,439) | | (32,439) | | 5,416,856 | | | | 266,401 | 12/01/2011 |
| 36828Q-QA-7 | GECMC_05-C4 | | 11/01/2011 | MBS PAYMENT | | 388,933 | 388,933.00 | 390,868 | 389,030 | | (97) | | (97) | | 388,933 | | | | 9,448 | 01/01/2012 |
| 36157R-D7-7 | GECMS_99-HE1 | | 12/01/2011 | MBS PAYMENT | | 56,957 | 56,957.00 | 56,427 | 56,934 | | 23 | | 23 | | 56,957 | | | | 2,047 | 02/01/2029 |
| 368907-AC-5 | GENERAL AMERICAN TRAN | | 08/28/2011 | SINKING FUND | | 117,724 | 117,724.00 | 130,047 | 119,007 | | (1,284) | | (1,284) | | 117,724 | | | | 8,773 | 02/28/2015 |
| 372460-A@-4 | GENUINE PARTS SER B SR | | 11/30/2011 | MATURITY | | 2,570,000 | 2,570,000.00 | 2,570,000 | 2,570,000 | | | | | | 2,570,000 | | | | 160,111 | 11/30/2011 |
| 36161R-AD-1 | GFCM_03-1 | | 12/01/2011 | MBS PAYMENT | | 1,285,278 | 1,285,278.00 | 1,346,530 | 1,297,393 | | (12,115) | | (12,115) | | 1,285,278 | | | | 40,642 | 05/01/2016 |
| 38373H-AE-1 | GLT_99-C1A | | 05/18/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,044,739 | 4,961,330 | | 38,670 | | 38,670 | | 5,000,000 | | | | 83,333 | 05/18/2011 |
| 361849-RB-0 | GMACC 2001-C2 A2 | | 12/01/2011 | MBS PAYMENT | | 754,271 | 754,271.00 | 769,319 | 754,291 | | (19) | | (19) | | 754,271 | | | | 14,778 | 01/01/2012 |
| 38121E-AJ-2 | GOLDEN STATE PETRO TRA | | 08/01/2011 | SINKING FUND | | 172,423 | 172,423.00 | 186,690 | 165,705 | 7,334 | (615) | | 6,719 | | 172,423 | | | | 10,921 | 02/01/2019 |
| 38141G-AZ-7 | GOLDMAN SACHS GROUP I | | 01/15/2011 | MATURITY | | 1,000,000 | 1,000,000.00 | 1,053,917 | 1,000,725 | | (725) | | (725) | | 1,000,000 | | | | 34,375 | 01/15/2011 |
| 382410-AD-0 | GOODRICH PETROLEUM CO | | 08/01/2011 | CALYON | | 180,250 | 175,000.00 | 176,313 | | | (94) | | (94) | | 176,218 | | 4,032 | 4,032 | 6,558 | 03/15/2019 |
| 36228F-G6-7 | GSR_04-3F | | 12/01/2011 | MBS PAYMENT | | 679,550 | 679,550.00 | 692,876 | 680,146 | | (596) | | (596) | | 679,550 | | | | 20,084 | 12/01/2012 |
| 42307T-AC-2 | HEINZ (H.J.) FINANCE CO | | 07/15/2011 | MATURITY | | 6,000,000 | 6,000,000.00 | 6,002,895 | 6,000,208 | | (208) | | (208) | | 6,000,000 | | | | 397,500 | 07/15/2011 |
| 41161P-MY-6 | HVMLT_05-4 | | 12/01/2011 | VARIOUS | | 356,030 | 356,030.00 | 172,472 | 114,303 | 58,169 | 633 | | 58,802 | | 173,106 | | 182,924 | 182,924 | 6,188 | 02/01/2035 |
| 45254T-PK-4 | IMSA_04-2 | | 12/01/2011 | MBS PAYMENT | | 64,400 | 64,400.00 | 64,398 | 64,503 | | (103) | | (103) | | 64,400 | | | | 1,422 | 08/01/2015 |
| 455665-AK-5 | INDIANTOWN COGENERATI | | 12/15/2011 | SINKING FUND | | 489,063 | 489,063.00 | 500,757 | 489,900 | | (837) | | (837) | | 489,063 | | | | 35,836 | 12/15/2020 |
| 457030-AG-9 | INGLES MARKETS INC | | 02/07/2011 | VARIOUS | | 2,229,675 | 2,075,000.00 | 2,142,438 | 2,132,181 | | (846) | | (846) | | 2,131,335 | | 98,340 | 98,340 | 37,633 | 05/15/2017 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 46625Y-VS-9 | JPMCC_05-CB13 | | 12/01/2011 | MBS PAYMENT | | 358,919 | 358,919.00 | 360,706 | 358,973 | | (54) | | (54) | | 358,919 | | | | 16,018 | 01/01/2012 |
| 46625H-AJ-9 | JPMORGAN CHASE & CO | | 02/01/2011 | MATURITY | | 12,000,000 | 12,000,000.00 | 12,643,164 | 12,009,415 | | (9,415) | | (9,415) | | 12,000,000 | | | | 405,000 | 02/01/2011 |
| 492386-AS-6 | KERR-MCGEE CORPORATIO | | 09/15/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,992,450 | 4,999,259 | | 741 | | 741 | | 5,000,000 | | | | 343,750 | 09/15/2011 |
| 49306C-AD-3 | KEY BANK NA | | 02/01/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 5,085,374 | 5,001,401 | | (1,401) | | (1,401) | | 5,000,000 | | | | 175,000 | 02/01/2011 |
| 494550-AH-9 | KINDER MORGAN ENERGY | | 03/15/2011 | MATURITY | | 8,000,000 | 8,000,000.00 | 8,339,032 | 8,023,078 | | (23,078) | | (23,078) | | 8,000,000 | | | | 270,000 | 03/15/2011 |
| 500255-AM-6 | KOHLS CORP | | 03/01/2011 | MATURITY | | 6,000,000 | 6,000,000.00 | 6,007,781 | 6,000,270 | | (270) | | (270) | | 6,000,000 | | | | 189,000 | 03/01/2011 |
| 50075N-AB-0 | KRAFT FOODS INC | | 11/01/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,844,000 | 4,983,016 | | 16,984 | | 16,984 | | 5,000,000 | | | | 281,250 | 11/01/2011 |
| 513075-AY-7 | LAMAR MEDIA CORP | | 01/26/2011 | CREDIT SUISSE | | 1,806,250 | 1,700,000.00 | 1,700,000 | 1,700,000 | | | | | | 1,700,000 | | 106,250 | 106,250 | 39,419 | 04/15/2018 |
| 52108H-MY-7 | LBUBS_02-C7 | | 12/11/2011 | MBS PAYMENT | | 562,894 | 562,894.00 | 564,543 | 563,235 | | (342) | | (342) | | 562,894 | | | | 23,498 | 12/11/2012 |
| 52108H-P4-0 | LBUBS_04-C7 | | 08/11/2011 | MBS PAYMENT | | 1,139,844 | 1,139,844.00 | 1,092,648 | 1,132,487 | | 7,357 | | 7,357 | | 1,139,844 | | | | 17,870 | 08/11/2011 |
| 50181Q-AA-6 | LCOR ALEXANDRIA LLC | | 09/15/2011 | DIRECT | | 606,894 | 606,894.00 | 650,127 | 634,009 | | (1,791) | | (1,791) | | 632,218 | | (25,324) | (25,324) | 30,336 | 09/15/2019 |
| 521865-AS-4 | LEAR CORP | | 01/25/2011 | BARCLAYS CAPI | | 3,744,250 | 3,400,000.00 | 3,371,576 | 3,372,895 | | 148 | | 148 | | 3,373,044 | | 371,206 | 371,206 | 102,059 | 03/15/2020 |
| 527298-AM-5 | LEVEL 3 FINANCING INC | | 02/07/2011 | VARIOUS | | 4,321,250 | 4,250,000.00 | 4,016,250 | 4,056,654 | | 3,078 | | 3,078 | | 4,059,732 | | 261,518 | 261,518 | 94,748 | 11/01/2014 |
| 525180-BK-0 | LHELT_98-1 | | 12/25/2011 | INTEREST ONLY | | | | 9,132 | 7,889 | | (7,889) | | (7,889) | | | | | | 8,087 | 03/25/2025 |
| 52518R-BE-5 | LSSC_02-GE1 | | 12/01/2011 | MBS PAYMENT | | 10,200 | 10,200.00 | 7,537 | 7,854 | | | | | | 7,854 | | 2,345 | 2,345 | | 07/01/2024 |
| 57643L-LA-2 | MABS_05-AB1 | | 12/01/2011 | MBS PAYMENT | | 1,271,267 | 1,271,267.00 | 1,271,249 | 1,273,245 | | (1,978) | | (1,978) | | 1,271,267 | | | | 35,662 | 05/01/2015 |
| 554153-AC-0 | MAC-GRAY CORP | | 10/21/2011 | DIRECT | | 530,142 | 517,000.00 | 502,783 | 504,942 | | 1,696 | | 1,696 | | 506,637 | | 23,505 | 23,505 | 46,648 | 08/15/2015 |
| 573334-AB-5 | MARTIN MIDSTREAM PARTN | | 12/12/2011 | WELLS FARGO | | 2,607,375 | 2,550,000.00 | 2,514,147 | 2,516,538 | | 2,655 | | 2,655 | | 2,519,193 | | 88,182 | 88,182 | 272,832 | 04/01/2018 |
| 58528#-DC-8 | MEIJER INC SR 1ST MTG SE | | 07/01/2011 | VARIOUS | | 227,382 | 227,382.00 | 239,219 | 228,920 | | (1,538) | | (1,538) | | 227,382 | | | | 13,715 | 07/01/2011 |
| 58528#-DF-1 | MEIJER INC SR 1ST MTG SE | | 07/01/2011 | VARIOUS | | 219,012 | 219,012.00 | 230,414 | 220,494 | | (1,482) | | (1,482) | | 219,012 | | | | 13,210 | 07/01/2011 |
| 585515-AB-5 | MELLON FUNDING CORPOR | | 05/14/2011 | MATURITY | | 4,000,000 | 4,000,000.00 | 3,991,341 | 3,999,426 | | 574 | | 574 | | 4,000,000 | | | | 128,000 | 05/14/2011 |
| 587499-A4-6 | MERCANTILE SAFE DEPOSI | | 11/15/2011 | MATURITY | | 6,700,000 | 6,700,000.00 | 6,648,319 | 6,693,590 | | 6,410 | | 6,410 | | 6,700,000 | | | | 381,900 | 11/15/2011 |
| 608190-AG-9 | MOHAWK INDUSTRIES INC | | 01/15/2011 | MATURITY | | 1,676,000 | 1,676,000.00 | 1,659,558 | 1,675,849 | | 151 | | 151 | | 1,676,000 | | | | 54,470 | 01/15/2011 |
| 617446-GM-5 | MORGAN STANLEY | | 04/15/2011 | MATURITY | | 7,500,000 | 7,500,000.00 | 7,809,955 | 7,515,418 | | (15,418) | | (15,418) | | 7,500,000 | | | | 253,125 | 04/15/2011 |
| 61745M-N7-4 | MSC 2004-IQ8 A3 | | 09/01/2011 | MBS PAYMENT | | 853,181 | 853,181.00 | 826,386 | 849,239 | | 3,943 | | 3,943 | | 853,181 | | | | 24,907 | 09/01/2011 |
| 61759Q-AE-7 | MSRR 2010-R7 3-A | | 12/01/2011 | MBS PAYMENT | | 2,250,392 | 2,250,392.00 | 2,267,973 | 2,255,416 | | (5,023) | | (5,023) | | 2,250,392 | | | | 36,119 | 03/01/2017 |
| 57164R-AW-2 | MVCOT_05-2 | | 12/01/2011 | MBS PAYMENT | | 303,001 | 303,001.00 | 302,996 | 303,293 | | (292) | | (292) | | 303,001 | | | | 9,067 | 11/01/2015 |
| 571628-AA-4 | MVCOT_07-1A | | 12/01/2011 | MBS PAYMENT | | 289,333 | 289,333.00 | 288,756 | 289,302 | | 31 | | 31 | | 289,333 | | | | 7,650 | 10/01/2016 |
| 65538P-AE-8 | NAA_07-1 | | 12/01/2011 | VARIOUS | | 571,561 | 571,561.00 | 328,798 | 338,193 | | 7,735 | | 7,735 | | 345,927 | | 225,634 | 225,634 | 16,157 | 11/01/2032 |
| 635419-AE-4 | NATCM_08-1 | | 12/01/2011 | MBS PAYMENT | | 783,183 | 783,183.00 | 774,250 | 782,021 | | 1,162 | | 1,162 | | 783,183 | | | | 21,679 | 02/01/2038 |
| 638620-AF-1 | NATIONWIDE HEALTH PPTY | | 07/15/2011 | MATURITY | | 7,000,000 | 7,000,000.00 | 6,992,930 | 6,999,128 | | 872 | | 872 | | 7,000,000 | | | | 455,000 | 07/15/2011 |
| 639365-AB-1 | NAVIOS MARITIME HOLDING | R | 01/28/2011 | DIRECT | | 2,042,500 | 2,000,000.00 | 1,990,000 | 1,991,803 | | 131 | | 131 | | 1,991,933 | | 50,567 | 50,567 | 82,694 | 12/15/2014 |
| 65106K-AA-9 | NCIT 2010-MH1 | | 12/01/2011 | MBS PAYMENT | | 393,280 | 393,280.00 | 393,294 | 393,325 | | (45) | | (45) | | 393,280 | | | | 9,424 | 12/01/2016 |
| 12644@-BG-9 | NESTLE/ZSF/SEABROOK CT | | 11/15/2011 | SINKING FUND | | 149,911 | 149,911.00 | 149,911 | 149,911 | | | | | | 149,911 | | | | 7,944 | 05/15/2018 |
| 665501-AD-4 | NORTHERN NAT GAS | | 06/01/2011 | MATURITY | | 3,000,000 | 3,000,000.00 | 3,039,270 | 3,002,225 | | (2,225) | | (2,225) | | 3,000,000 | | | | 105,000 | 06/01/2011 |
| 68619A-BQ-9 | ORGN_05-B-A2 | | 08/01/2011 | MBS PAYMENT | | 391,724 | 391,724.00 | 391,716 | 391,716 | | 8 | | 8 | | 391,724 | | | | 5,920 | 08/01/2011 |
| 716589-AC-0 | PETROLEUM EXPORT/CAYM | F | 06/15/2011 | VARIOUS | | 694,314 | 694,314.00 | 694,307 | 693,050 | 1,262 | 2 | | 1,264 | | 694,314 | | | | 13,738 | 06/15/2011 |
| 716599-AC-9 | PETROLEUM GEO-SERVICE | F | 11/14/2011 | VARIOUS | | 350,875 | 350,000.00 | 345,233 | | | 2 | | 2 | | 345,235 | | 5,640 | 5,640 | 143 | 12/15/2018 |
| 717148-AA-8 | PHARMANET DEVELOPMEN | | 07/13/2011 | DIRECT | | 7,169,750 | 5,950,000.00 | 6,041,375 | 5,957,880 | 75,684 | (7,416) | | 68,268 | | 6,026,148 | | 1,143,602 | 1,143,602 | 779,202 | 04/15/2017 |
| 74434U-FL-3 | PHMS_94-27 | | 12/01/2011 | MBS PAYMENT | | 28,645 | 28,645.00 | 28,645 | 28,653 | | (9) | | (9) | | 28,645 | | | | 1,605 | 10/01/2023 |
| 73316P-JD-3 | POPLR_05-6 | | 12/01/2011 | MBS PAYMENT | | 396,772 | 396,772.00 | 396,772 | 342,704 | 54,068 | | | 54,068 | | 396,772 | | | | 12,826 | 03/01/2016 |
| 73755L-AB-3 | POTASH CORP SASKATCHE | A | 05/31/2011 | MATURITY | | 9,307,000 | 9,307,000.00 | 10,045,731 | 9,387,861 | | (80,861) | | (80,861) | | 9,307,000 | | | | 360,646 | 05/31/2011 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 69573R-AB-8 | PWT_I | | 12/01/2011 | MBS PAYMENT | | 10,187 | 10,187.00 | 10,187 | 10,187 | | | | | | 10,187 | | | | | 09/01/2012 |
| 74837R-AF-1 | QUICKSILVER RESOURCES I | | 04/05/2011 | WACHOVIA | | 1,986,450 | 1,700,000.00 | 1,929,500 | 1,895,145 | | (9,666) | | (9,666) | | 1,885,479 | | 100,971 | 100,971 | 151,477 | 01/01/2016 |
| 76126C-DE-9 | RACERS (COCA COLA ENTE | | 11/15/2011 | SINKING FUND | | 567,188 | 567,188.00 | 558,599 | 565,113 | | 2,075 | | 2,075 | | 567,188 | | | | 28,335 | 05/15/2018 |
| 750753-AC-9 | RAILAMERICA INC | | 12/12/2011 | DIRECT | | 700,400 | 680,000.00 | 724,200 | 717,454 | | (7,346) | | (7,346) | | 710,108 | | (9,708) | (9,708) | 63,599 | 07/01/2017 |
| 76110G-RZ-6 | RALI_01-QS16 | | 12/01/2011 | MBS PAYMENT | | 36,718 | 36,718.00 | 36,718 | 36,718 | | | | | | 36,718 | | | | 946 | 11/01/2031 |
| 759950-FX-1 | RAMC_05-4 | | 12/01/2011 | MBS PAYMENT | | 261,722 | 261,722.00 | 261,722 | 261,722 | | | | | | 261,722 | | | | 7,016 | 12/01/2014 |
| 760985-GQ-8 | RAMP_02-RS1 | | 12/01/2011 | VARIOUS | | 26,041 | 26,041.00 | 20,798 | 21,171 | | 178 | | 178 | | 21,349 | | 4,692 | 4,692 | 930 | 03/01/2023 |
| 760985-CM-1 | RAMP_2001-RS1 | | 12/01/2011 | MBS PAYMENT | | 80,419 | 80,419.00 | 60,564 | 63,348 | | | | | | 63,348 | | 17,070 | 17,070 | 3,878 | 04/01/2027 |
| 75524D-AN-0 | RBS GLOBAL & REXNORD C | | 04/07/2011 | CREDIT SUISSE | | 5,361,375 | 4,930,000.00 | 4,944,875 | 4,943,517 | | (710) | | (710) | | 4,942,807 | | 418,568 | 418,568 | 187,408 | 05/01/2018 |
| 76010R-AC-2 | RENTAL SERVICE CORP | | 02/15/2011 | JEFFRIES SECU | | 289,094 | 275,000.00 | 274,313 | 274,447 | | 16 | | 16 | | 274,462 | | 14,631 | 14,631 | 5,588 | 12/01/2014 |
| 760759-AC-4 | REPUBLIC SERVICES INC | | 08/15/2011 | MATURITY | | 2,500,000 | 2,500,000.00 | 2,584,175 | 2,511,685 | | (11,685) | | (11,685) | | 2,500,000 | | | | 168,750 | 08/15/2011 |
| 76110V-HJ-0 | RFMS2_01-HI4 | | 12/01/2011 | VARIOUS | | 99,615 | 99,615.00 | 71,210 | 74,424 | | 790 | | 790 | | 75,214 | | 24,400 | 24,400 | 4,019 | 01/01/2019 |
| 76110V-NV-6 | RFMS2_03-HS3 | | 12/01/2011 | VARIOUS | | 2,243,415 | 2,243,415.00 | 1,212,051 | 1,436,139 | | 27,149 | | 27,149 | | 1,463,288 | | 780,127 | 780,127 | 67,718 | 07/01/2018 |
| 74958A-AC-8 | RFMSI_06-S7 | | 12/01/2011 | MBS PAYMENT | | 593,182 | 609,079.00 | 579,633 | 485,619 | 92,960 | (320) | | 92,640 | | 578,259 | | 14,923 | 14,923 | 16,877 | 08/01/2036 |
| 74959H-AB-4 | RGHL US ESCROW II LLC | | 08/01/2011 | MITSUBISHI UFJ | | 343,400 | 340,000.00 | 337,681 | | | | | | | 337,681 | | 5,719 | 5,719 | | 08/15/2019 |
| 76775Y-AQ-1 | RITE AID CORPORATION:TR | | 01/31/2011 | PRIOR YEAR IN | | | | | | | | | | | | | | | 524 | 06/04/2014 |
| 783764-AP-8 | RYLAND GROUP INC | | 01/25/2011 | WACHOVIA | | 2,518,125 | 2,550,000.00 | 2,550,000 | 2,526,285 | 23,715 | | | 23,715 | | 2,550,000 | | (31,875) | (31,875) | 40,827 | 05/01/2020 |
| 783766-MR-6 | RYMS_93-A1 | | 12/01/2011 | MBS PAYMENT | | 85,122 | 85,122.00 | 85,760 | 85,156 | | (34) | | (34) | | 85,122 | | | | 2,129 | 01/01/2023 |
| 86359D-SB-4 | SASC_05-17 | | 02/01/2011 | MBS PAYMENT | | 169,895 | 169,895.00 | 168,939 | 169,047 | | 848 | | 848 | | 169,895 | | | | 891 | 02/01/2011 |
| 81775#-AB-5 | SES GLOBAL - SERIES B | | 09/30/2011 | DIRECT | | 1,000,000 | 1,000,000.00 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 58,300 | 09/30/2015 |
| N7660#-AF-4 | SHV NEDERLAND | F | 06/28/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 142,000 | 06/28/2011 |
| 828807-BR-7 | SIMON PROPERTY GROUP L | | 03/11/2011 | DIRECT | | 5,000,000 | 5,000,000.00 | 4,974,800 | 4,997,852 | | 1,002 | | 1,002 | | 4,998,855 | | 1,145 | 1,145 | 74,653 | 06/01/2011 |
| 85171U-AA-5 | SLFMT 2011-1 A1 | | 12/01/2011 | MBS PAYMENT | | 328,040 | 328,040.00 | 327,774 | | | 321 | | 321 | | 328,040 | | | | 3,674 | 01/01/2058 |
| 832248-AU-2 | SMITHFIELD FOODS INC | | 06/17/2011 | VARIOUS | | 1,984,048 | 1,700,000.00 | 1,840,250 | 1,724,220 | | 76,323 | | 76,323 | | 1,800,543 | | 183,505 | 183,505 | 153,941 | 07/15/2014 |
| 837004-BQ-2 | SOUTH CAROLINA ELEC&GA | | 02/01/2011 | MATURITY | | 10,000,000 | 10,000,000.00 | 10,553,336 | 10,008,262 | | (8,262) | | (8,262) | | 10,000,000 | | | | 335,000 | 02/01/2011 |
| 40624@-AQ-3 | SR NOTES SER 2003-IV | | 12/01/2011 | DIRECT | | 5,394,470 | 5,000,000.00 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 394,470 | 394,470 | 319,325 | 10/07/2013 |
| 858119-AH-3 | STEEL DYNAMICS INC | | 05/10/2011 | VARIOUS | | 1,032,500 | 1,000,000.00 | 990,000 | 991,770 | | 510 | | 510 | | 992,279 | | 40,221 | 40,221 | 41,417 | 04/01/2015 |
| 867363-AL-7 | SUNGARD DATA SYSTEMS I | | 04/06/2011 | BNP PARIBAS | | 1,708,281 | 1,625,000.00 | 1,728,594 | 1,699,697 | | (8,852) | | (8,852) | | 1,690,845 | | 17,436 | 17,436 | 108,233 | 08/15/2015 |
| 86736G-AF-1 | SUNGARD DATA SYSTEMS I | | 02/01/2011 | CALL @ 100 | | 582,343 | 582,343.36 | 592,534 | 587,681 | 3,003 | (223) | | 2,780 | | 590,460 | | (8,117) | (8,117) | 6,225 | 02/28/2014 |
| 78487T-AA-2 | SVOVM_05-AA | | 12/01/2011 | MBS PAYMENT | | 354,648 | 354,648.00 | 354,560 | 354,950 | | (302) | | (302) | | 354,648 | | | | 9,735 | 06/01/2015 |
| 87612E-AC-0 | TARGET CORPORATION | | 01/15/2011 | MATURITY | | 5,500,000 | 5,500,000.00 | 5,720,200 | 5,502,932 | | (2,932) | | (2,932) | | 5,500,000 | | | | 174,625 | 01/15/2011 |
| 90210E-AM-8 | TEXAS COMPETITIVE ELECT | | 08/04/2011 | VARIOUS | | 317,217 | 435,926.57 | 361,274 | | | 3,910 | | 3,910 | | 365,184 | | (47,967) | (47,967) | 10,550 | 10/10/2017 |
| 90210E-AF-3 | TEXAS COMPETITIVE ELECT | | 04/07/2011 | CALL @ 100 | | 738,639 | 890,792.84 | 738,245 | 690,877 | 73,359 | 8,815 | | 82,174 | | 773,051 | | (34,412) | (34,412) | 11,129 | 10/10/2014 |
| 87246A-AA-6 | TIAAS_07-C4 | | 10/10/2011 | MBS PAYMENT | | 2,302,792 | 2,302,792.00 | 2,253,587 | 2,287,435 | | 15,357 | | 15,357 | | 2,302,792 | | | | 100,060 | 10/10/2011 |
| 88511Y-AD-4 | TMMAT_11 | | 12/01/2011 | MBS PAYMENT | | 4,412 | 4,412.00 | 4,412 | 4,413 | | | | | | 4,412 | | | | 233 | 04/01/2017 |
| 893570-BR-1 | TRANSCONT GAS PIPE COR | | 08/15/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 5,052,378 | 5,004,413 | | (4,413) | | (4,413) | | 5,000,000 | | | | 350,000 | 08/15/2011 |
| 87305N-AR-9 | TTX COMPANY | | 01/15/2011 | SINKING FUND | | 611,599 | 611,599.00 | 648,038 | 612,072 | | (472) | | (472) | | 611,599 | | | | 20,212 | 01/15/2015 |
| 87309L-AD-0 | TWCC HOLDING CORP.:REP | | 02/11/2011 | CALL @ 101 | | 2,942,596 | 2,913,461.54 | 2,898,894 | 2,900,987 | | 298 | | 298 | | 2,901,284 | | 41,312 | 41,312 | 17,804 | 09/14/2015 |
| 909280-AJ-8 | UNITED AIR LINES, INC.:TRA | | 02/28/2011 | PRIOR YEAR IN | | | | | | | | | | | | | | | 477 | 02/01/2014 |
| 92344R-AA-0 | VERIZON NEW ENGLAND IN | | 04/27/2011 | DIRECT | | 2,046,980 | 2,000,000.00 | 1,996,591 | 1,999,601 | | (192) | | (192) | | 1,999,409 | | 47,571 | 47,571 | 80,167 | 09/15/2011 |
| 92769V-AA-7 | VIRGIN MEDIA FINANCE PLC | F | 04/25/2011 | MORGAN STANL | | 2,292,500 | 2,000,000.00 | 2,150,000 | 2,128,291 | | (8,011) | | (8,011) | | 2,120,280 | | 172,220 | 172,220 | 133,528 | 08/15/2016 |
| 92178P-AD-9 | VMFI_02-1 | | 12/01/2011 | MBS PAYMENT | | 485,409 | 485,409.00 | 485,229 | 485,536 | | (127) | | (127) | | 485,409 | | | | 17,522 | 08/01/2019 |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 939336-QT-3 | WAMMS_03-MS2 | | 12/01/2011 | MBS PAYMENT | | 261,309 | 261,309.00 | 254,776 | 260,438 | | 871 | | 871 | | 261,309 | | | | 6,197 | 10/01/2017 |
| 939333-AC-4 | WASHINGTON MUTUAL FIN | | 05/15/2011 | MATURITY | | 8,000,000 | 8,000,000.00 | 7,969,618 | 7,997,911 | | 2,089 | | 2,089 | | 8,000,000 | | | | 275,000 | 05/15/2011 |
| 939653-AH-4 | WASHINGTON REIT | | 06/15/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,997,550 | 4,999,759 | | 241 | | 241 | | 5,000,000 | | | | 148,750 | 06/15/2011 |
| 929766-B6-9 | WBCMT 2005-C16 APB | | 12/01/2011 | MBS PAYMENT | | 1,066,577 | 1,066,577.00 | 1,033,205 | 1,062,908 | | 3,669 | | 3,669 | | 1,066,577 | | | | 23,936 | 08/01/2014 |
| 94733F-AD-5 | WEB SERVICE COMPANY, LL | | 03/31/2011 | VARIOUS | | 401,120 | 402,133.11 | 403,138 | 401,464 | 1,496 | (64) | | 1,432 | | 402,894 | | (1,774) | (1,774) | 8,018 | 08/28/2014 |
| 97180*-FV-5 | WILMINGTON TR/AMER AIR | | 06/14/2011 | SINKING FUND | | 102,876 | 102,876.00 | 32,509 | 67,693 | | | | | | 67,693 | | 35,184 | 35,184 | 5,411 | 06/14/2013 |
| 97180*-FW-3 | WILMINGTON TR/AMER AIR | | 06/14/2011 | SINKING FUND | | 102,877 | 102,877.00 | 32,509 | 67,693 | | | | | | 67,693 | | 35,184 | 35,184 | 5,411 | 06/14/2013 |
| 93364L-AB-4 | WMCMS_07-SL3 | | 12/01/2011 | MBS PAYMENT | | 636,953 | 636,952.00 | 659,552 | 639,299 | | (2,347) | | (2,347) | | 636,953 | | | | 21,142 | 01/01/2017 |
| 980888-AB-7 | WOOLWORTHS LIMITED | F | 11/15/2011 | MATURITY | | 5,000,000 | 5,000,000.00 | 4,993,500 | 4,998,911 | | 1,089 | | 1,089 | | 5,000,000 | | | | 262,500 | 11/15/2011 |
| 981469-AA-7 | WORLD FINANCIAL PROP | | 12/01/2011 | SINKING FUND | | 587,515 | 587,515.00 | 602,076 | 588,943 | | (1,428) | | (1,428) | | 587,515 | | | | 22,352 | 09/01/2013 |
| 026609-AM-9 | WYETH | | 03/15/2011 | MATURITY | | 10,041,325 | 10,000,000.00 | 10,631,453 | 10,023,957 | | (23,957) | | (23,957) | | 10,000,000 | | 41,325 | 41,325 | 347,500 | 03/15/2011 |
| 983130-AP-0 | WYNN LAS VEGAS LLC / WY | | 01/24/2011 | BANK OF AMERI | | 712,125 | 675,000.00 | 648,000 | 649,846 | | 130 | | 130 | | 649,978 | | 62,147 | 62,147 | 12,698 | 05/01/2020 |
| 3899999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | X X X | 351,807,090 | 349,359,211.60 | 348,402,058 | 341,702,820 | 887,165 | (28,191) | | 858,974 | | 345,342,771 | | 6,464,317 | 6,464,317 | 14,804,834 | X X X |
| 8399997 | Subtotal - Bonds - Part 4 | | | | X X X | 571,485,541 | 568,391,148 | 574,144,432 | 559,356,527 | 887,165 | (471,390) | | 415,775 | | 565,652,595 | | 5,832,944 | 5,832,944 | 22,116,665 | X X X |
| 8399998 | Summary Item from Part 5 for Bonds | | | | X X X | 32,245,848 | 32,257,000.00 | 31,929,431 | | | 35,033 | | 35,033 | | 31,964,463 | | 281,385 | 281,385 | 168,961 | X X X |
| 8399999 | Total - Bonds | | | | X X X | 603,731,389 | 600,648,147.60 | 606,073,863 | 559,356,527 | 887,165 | (436,357) | | 450,808 | | 597,617,058 | | 6,114,329 | 6,114,329 | 22,285,626 | X X X |
| 125993-41-0 | CIT GROUP INC | A | 08/31/2011 | DIRECT | 30,000.00 | | | 300 | 30 | 270 | | | 270 | | 300 | | (300) | (300) | | |
| 313400-68-1 | FEDERAL HOME LN MTG CO | | 04/07/2011 | JANNEY MONTG | 400,000.00 | 648,000 | | 180,000 | 180,000 | | | | | | 180,000 | | 468,000 | 468,000 | | |
| 313400-75-6 | FHLMC | | 04/05/2011 | JANNEY MONTG | 150,000.00 | 454,500 | | 114,000 | 114,000 | | | | | | 114,000 | | 340,500 | 340,500 | | |
| 8499999 | Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliat | | | | X X X | 1,102,500 | X X X | 294,300 | 294,030 | 270 | | | 270 | | 294,300 | | 808,200 | 808,200 | | X X X |
| 8999997 | Subtotal - Preferred Stocks - Part 4 | | | | X X X | 1,102,500 | X X X | 294,300 | 294,030 | 270 | | | 270 | | 294,300 | | 808,200 | 808,200 | | X X X |
| 8999999 | Total - Preferred Stocks | | | | X X X | 1,102,500 | X X X | 294,300 | 294,030 | 270 | | | 270 | | 294,300 | | 808,200 | 808,200 | | X X X |
| 65440K-10-6 | 99 CENTS ONLY STORES | | 11/11/2011 | VARIOUS | 2,699.00 | 56,110 | | 54,654 | | | | | | | 54,654 | | 1,456 | 1,456 | | |
| S60684-11-5 | ABOITIZ EQUITY VENTURES | D | 09/22/2011 | BERNSTEIN | 12,000.00 | 10,771 | | 11,816 | | | | | | | 11,888 | (51) | (1,065) | (1,116) | 304 | |
| Y0005M-10-9 | ABOITIZ POWER CORP. | D | 09/22/2011 | BERNSTEIN | 30,000.00 | 21,035 | | 22,860 | 21,429 | 1,549 | | | 1,549 | 10 | 22,989 | 153 | (2,108) | (1,955) | 635 | |
| Y0004E-10-8 | ACER INC. | D | 11/18/2011 | VARIOUS | 6,000.00 | 8,394 | | 15,361 | 14,446 | 1,628 | | | 1,628 | (681) | 15,393 | 573 | (7,573) | (7,000) | 609 | |
| 004498-10-1 | ACI WORLDWIDE INC | | 11/11/2011 | VARIOUS | 436.00 | 13,079 | | 13,550 | | | | | | | 13,550 | | (472) | (472) | | |
| 005125-10-9 | ACXIOM CORP | | 09/15/2011 | BARCLAYS CAPI | 592.00 | 6,464 | | 8,297 | | | | | | | 8,297 | | (1,832) | (1,832) | | |
| Y7087B-10-9 | ADARO ENERGY | D | 11/18/2011 | VARIOUS | 256,000.00 | 67,030 | | 74,307 | 72,415 | 1,946 | | | 1,946 | (87) | 74,274 | 638 | (7,881) | (7,243) | 58 | |
| 00738A-10-6 | ADTRAN INC. | | 09/15/2011 | BARCLAYS CAPI | 204.00 | 6,552 | | 8,447 | | | | | | | 8,447 | | (1,895) | (1,895) | 18 | |
| 00751Y-10-6 | ADVANCE AUTO PARTS INC. | | 09/15/2011 | VARIOUS | 571.00 | 35,240 | | 40,237 | | | | | | | 40,237 | | (4,997) | (4,997) | 27 | |
| Y0014U-18-3 | ADVANCED INFO SERVICE P | D | 03/25/2011 | DEUTSCHE BAN | 44,000.00 | 129,589 | | 136,429 | 124,230 | 11,323 | | | 11,323 | 1,026 | 136,579 | (1,830) | (5,160) | (6,990) | | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Y00153-10-9 | ADVANCED SEMICONDUCT | D | 07/11/2011 | BERNSTEIN | 41,000.00 | 45,063 | | 51,353 | | | | | | | 51,533 | 253 | (6,722) | (6,469) | | |
| S62026-73-7 | ADVANTECH CO. LTD. | D | 08/04/2011 | VARIOUS | 4,000.00 | 12,348 | | 11,492 | | | | | | | 11,541 | 278 | 529 | 807 | 389 | |
| 007974-10-8 | ADVENT SOFTWARE INC | | 09/15/2011 | BARCLAYS CAPI | 283.00 | 6,549 | | 7,589 | | | | | | | 7,589 | | (1,040) | (1,040) | | |
| 00766T-10-0 | AECOM TECHNOLOGY COR | | 09/15/2011 | BARCLAYS CAPI | 301.00 | 6,432 | | 8,411 | | | | | | | 8,411 | | (1,979) | (1,979) | | |
| 008252-10-8 | AFFILIATED MANAGERS GR | | 11/11/2011 | VARIOUS | 185.00 | 16,231 | | 19,185 | | | | | | | 19,185 | | (2,953) | (2,953) | | |
| G01198-10-3 | AGILE PROPERTY HOLDING | D | 01/26/2011 | DEUTSCHE BAN | 12,000.00 | 18,935 | | 17,677 | 17,665 | (40) | | | (40) | 53 | 17,677 | (93) | 1,351 | 1,258 | | |
| SB60LZ-R6-8 | AGRICULTURAL BANK OF C | D | 07/11/2011 | BERNSTEIN | 13,000.00 | 6,545 | | 7,257 | 6,526 | 709 | | | 709 | 22 | 7,257 | (37) | (675) | (712) | 97 | |
| SB4TX8-S1-4 | AIA GROUP LTD. | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 7,085 | | 6,197 | | | | | | | 6,197 | 3 | 885 | 888 | | |
| SB04KN-F1-8 | AIR CHINA LTD. | D | 07/11/2011 | BERNSTEIN | 20,000.00 | 20,397 | | 18,063 | 12,303 | 5,677 | | | 5,677 | 84 | 18,063 | (91) | 2,425 | 2,334 | 327 | |
| Y0029V-10-1 | AIRASIA BHD | D | 11/18/2011 | VARIOUS | 10,700.00 | 12,274 | | 9,137 | 8,812 | 546 | | | 546 | (182) | 9,175 | 389 | 2,710 | 3,099 | 98 | |
| 011659-10-9 | ALASKA AIR GROUP INC. | | 09/15/2011 | VARIOUS | 272.00 | 15,533 | | 18,639 | | | | | | | 18,639 | | (3,107) | (3,107) | | |
| 012653-10-1 | ALBEMARLE CORP. | | 11/11/2011 | BARCLAYS CAPI | 586.00 | 31,729 | | 40,033 | | | | | | | 40,033 | | (8,304) | (8,304) | 193 | |
| 014482-10-3 | ALEXANDER & BALDWIN INC | | 12/01/2011 | VARIOUS | 171.00 | 6,666 | | 8,090 | | | | | | | 8,090 | | (1,425) | (1,425) | 108 | |
| 015271-10-9 | ALEXANDRIA REAL ESTATE | | 11/11/2011 | BARCLAYS CAPI | 100.00 | 6,845 | | 7,863 | | | | | | | 7,863 | | (1,018) | (1,018) | 92 | |
| G01717-10-0 | ALIBABA.COM LTD. | D | 07/11/2011 | BERNSTEIN | 2,500.00 | 3,960 | | 5,223 | | | | | | | 5,223 | 1 | (1,264) | (1,263) | | |
| S65569-38-6 | ALLIANCE FINANCIAL GROU | D | 11/18/2011 | VARIOUS | 123,200.00 | 126,163 | | 127,669 | 112,962 | 5,428 | | | 5,428 | (1,024) | 128,113 | 1,234 | (3,184) | (1,950) | 167 | |
| S61471-05-8 | ALLIANCE GLOBAL GROUP I | D | 11/18/2011 | MORGAN STANL | 23,000.00 | 5,414 | | 6,281 | 6,588 | (295) | | | (295) | 21 | 6,314 | 1 | (901) | (900) | 137 | |
| 018802-10-8 | ALLIANT ENERGY CORP. | | 09/15/2011 | VARIOUS | 943.00 | 37,653 | | 38,320 | | | | | | | 38,320 | | (667) | (667) | 235 | |
| 018804-10-4 | ALLIANT TECHSYSTEMS INC | | 09/15/2011 | VARIOUS | 265.00 | 16,711 | | 19,509 | | | | | | | 19,509 | | (2,798) | (2,798) | 85 | |
| 01988P-10-8 | ALLSCRIPTS HEALTHCARE | | 09/15/2011 | BARCLAYS CAPI | 552.00 | 10,112 | | 10,943 | | | | | | | 10,943 | | (832) | (832) | | |
| Y0094N-10-9 | ALUMINUM CORP. OF CHINA | D | 11/18/2011 | VARIOUS | 26,000.00 | 17,167 | | 27,131 | 23,717 | 3,383 | | | 3,383 | 36 | 27,136 | (95) | (9,874) | (9,969) | 41 | |
| 025932-10-4 | AMERICAN FINANCIAL GRO | | 09/15/2011 | VARIOUS | 406.00 | 12,992 | | 14,292 | | | | | | | 14,292 | | (1,300) | (1,300) | 66 | |
| 026375-10-5 | AMERICAN GREETINGS | | 11/11/2011 | VARIOUS | 435.00 | 6,926 | | 10,186 | | | | | | | 10,186 | | (3,260) | (3,260) | 129 | |
| 03073T-10-2 | AMERIGROUP CORP. | | 11/11/2011 | BARCLAYS CAPI | 471.00 | 27,810 | | 32,671 | | | | | | | 32,671 | | (4,861) | (4,861) | | |
| Y0122P-10-0 | AMMB HOLDINGS BHD | D | 09/22/2011 | VARIOUS | 57,000.00 | 121,399 | | 117,931 | 130,305 | (9,739) | | | (9,739) | (2,290) | 118,275 | 3,675 | (552) | 3,123 | 281 | |
| S60538-59-2 | ANEKA TAMBANG | D | 09/22/2011 | BERNSTEIN | 84,000.00 | 19,556 | | 25,179 | 22,897 | 2,063 | | | 2,063 | 269 | 25,228 | 966 | (6,638) | (5,672) | 556 | |
| S60156-44-5 | ANGANG STEEL CO. LTD. | D | 11/18/2011 | VARIOUS | 4,000.00 | 3,349 | | 6,834 | 6,125 | 701 | | | 701 | 9 | 6,835 | (24) | (3,461) | (3,485) | 83 | |
| S60803-96-2 | ANHUI CONCH CEMENT CO. | D | 11/18/2011 | VARIOUS | 11,000.00 | 48,139 | | 48,622 | 46,891 | (3,401) | | | (3,401) | 34 | 48,626 | (140) | (348) | (488) | | |
| 035623-10-7 | ANN INC. | | 09/15/2011 | BARCLAYS CAPI | 265.00 | 6,638 | | 8,165 | | | | | | | 8,165 | | (1,527) | (1,527) | | |
| 03662Q-10-5 | ANSYS INC | | 06/20/2011 | BERNSTEIN | 139.00 | 7,391 | | 7,700 | | | | | | | 7,700 | | (309) | (309) | | |
| G04011-10-5 | ANTA SPORTS PRODUCTS L | D | 09/22/2011 | VARIOUS | 31,000.00 | 48,857 | | 66,370 | 49,202 | 17,072 | | | 17,072 | 101 | 66,375 | (255) | (17,262) | (17,517) | 357 | |
| 00184X-10-5 | AOL INC. | | 12/13/2011 | BERNSTEIN | 496.00 | 6,993 | | 9,331 | | | | | | | 9,331 | | (2,338) | (2,338) | | |
| 03761U-10-6 | APOLLO INVESTMENT CORP | | 11/11/2011 | BARCLAYS CAPI | 2,310.00 | 17,685 | | 25,911 | | | | | | | 25,911 | | (8,226) | (8,226) | 1,294 | |
| 038336-10-3 | APTARGROUP INC. | | 09/15/2011 | BARCLAYS CAPI | 232.00 | 11,486 | | 12,301 | | | | | | | 12,301 | | (815) | (815) | 51 | |
| 03836W-10-3 | AQUA AMERICA INC. | | 11/11/2011 | VARIOUS | 632.00 | 13,872 | | 14,327 | | | | | | | 14,327 | | (454) | (454) | 47 | |
| 039380-10-0 | ARCH COAL INC. | | 11/11/2011 | BARCLAYS CAPI | 574.00 | 9,750 | | 16,797 | | | | | | | 16,797 | | (7,047) | (7,047) | 126 | |
| 363576-10-9 | ARTHUR J GALLAGHER & C | | 09/15/2011 | VARIOUS | 674.00 | 18,901 | | 19,727 | | | | | | | 19,727 | | (826) | (826) | 79 | |
| 04351G-10-1 | ASCENA RETAIL GROUP INC | | 06/20/2011 | BERNSTEIN | 221.00 | 7,253 | | 6,938 | | | | | | | 6,938 | | 314 | 314 | | |
| Y0205X-10-3 | ASCENDAS REAL ESTATE IN | D | 09/22/2011 | BERNSTEIN | 9,000.00 | 14,365 | | 15,800 | | | | | | | 15,818 | (694) | (760) | (1,454) | 181 | |
| 044209-10-4 | ASHLAND INC. | | 11/11/2011 | BARCLAYS CAPI | 39.00 | 2,064 | | 2,381 | | | | | | | 2,381 | | (317) | (317) | 14 | |
| G05384-10-5 | ASPEN INSURANCE HOLDIN | | 09/15/2011 | VARIOUS | 843.00 | 20,447 | | 23,197 | | | | | | | 23,197 | | (2,750) | (2,750) | 85 | |
| 045487-10-5 | ASSOCIATED BANC-CORP | | 12/13/2011 | BERNSTEIN | 641.00 | 6,674 | | 9,130 | | | | | | | 9,130 | | (2,455) | (2,455) | 13 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 046265-10-4 | ASTORIA FINANCIAL CORP. | | 12/01/2011 | VARIOUS | 1,411.00 | 13,897 | | 19,845 | | | | | | | 19,845 | | (5,947) | (5,947) | 226 | |
| S60924-98-2 | ASTRA AGRO LESTARI | D | 09/22/2011 | VARIOUS | 12,000.00 | 30,918 | | 36,045 | 34,887 | 1,188 | | | 1,188 | (42) | 36,033 | 1,077 | (6,192) | (5,115) | 299 | |
| Y7117N-14-9 | ASTRA INTERNATIONAL | D | 01/26/2011 | DEUTSCHE BAN | 12,000.00 | 64,981 | | 76,541 | 72,737 | 2,927 | | | 2,927 | 947 | 76,611 | (1,267) | (10,363) | (11,630) | | |
| Y04327-10-5 | ASUSTEK COMPUTER INC. | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 9,592 | | 9,264 | 9,538 | 87 | | | 87 | (324) | 9,302 | 416 | (126) | 290 | | |
| 049513-10-4 | ATMEL CORP. | | 09/15/2011 | BARCLAYS CAPI | 2,904.00 | 29,326 | | 42,704 | | | | | | | 42,704 | | (13,378) | (13,378) | | |
| 049560-10-5 | ATMOS ENERGY CORP. | | 06/20/2011 | BERNSTEIN | 414.00 | 13,322 | | 13,979 | | | | | | | 13,979 | | (657) | (657) | 141 | |
| 050095-10-8 | ATWOOD OCEANICS INC | | 11/11/2011 | BARCLAYS CAPI | 157.00 | 6,891 | | 6,475 | | | | | | | 6,475 | | 415 | 415 | | |
| 053807-10-3 | AVNET INC | | 09/15/2011 | VARIOUS | 645.00 | 17,712 | | 23,920 | | | | | | | 23,920 | | (6,208) | (6,208) | | |
| Y0488A-10-1 | AXIATA GROUP BERHAD | D | 09/22/2011 | VARIOUS | 65,600.00 | 100,277 | | 99,650 | 101,340 | 614 | | | 614 | (1,988) | 99,966 | 2,660 | (2,349) | 311 | 46 | |
| Y0486V-11-5 | AYALA CORP. | D | 09/22/2011 | BERNSTEIN | 6,400.00 | 45,836 | | 54,868 | 51,845 | 2,846 | | | 2,846 | 435 | 55,127 | 196 | (9,487) | (9,291) | 368 | |
| S60551-12-4 | AYALA LAND INC. | D | 10/14/2011 | VARIOUS | 6,000.00 | 2,004 | | 2,358 | 2,271 | 71 | | | 71 | 31 | 2,373 | (35) | (334) | (369) | 19 | |
| Y0606R-11-9 | BANGKOK BANK (F) | D | 01/26/2011 | DEUTSCHE BAN | 8,400.00 | 42,149 | | 45,436 | 42,393 | 2,511 | | | 2,511 | 430 | 45,334 | (1,522) | (1,662) | (3,184) | | |
| S60770-08-8 | BANGKOK BANK PCL | D | 06/16/2011 | BARCLAYS CAPI | 33,900.00 | 166,560 | | 171,680 | 165,433 | 5,250 | | | 5,250 | 1,134 | 171,817 | (3,312) | (1,945) | (5,257) | | |
| Y7123P-12-0 | BANK CENTRAL ASIA | D | 09/22/2011 | VARIOUS | 59,000.00 | 38,064 | | 45,464 | 41,953 | 3,012 | | | 3,012 | 562 | 45,527 | (620) | (6,843) | (7,463) | 61 | |
| Y71188-19-0 | BANK DANAMON INDONESIA | D | 07/11/2011 | VARIOUS | 68,500.00 | 44,757 | | 52,239 | 43,416 | 8,302 | | | 8,302 | 576 | 52,294 | (436) | (7,101) | (7,537) | 89 | |
| Y7123S-10-8 | BANK MANDIRI (PERSERO) | D | 11/18/2011 | VARIOUS | 29,000.00 | 24,484 | | 22,836 | 20,937 | 1,645 | | | 1,645 | 282 | 22,864 | 519 | 1,100 | 1,619 | 327 | |
| S67271-21-3 | BANK NEGARA INDONESIA | D | 11/18/2011 | MORGAN STANL | 8,000.00 | 3,414 | | 3,457 | 3,436 | 21 | | | 21 | (4) | 3,454 | 12 | (52) | (40) | 50 | |
| S60759-49-5 | BANK OF AYUDHYA FGN | D | 07/12/2011 | VARIOUS | 49,100.00 | 39,350 | | 40,806 | 41,809 | (1,511) | | | (1,511) | 386 | 40,683 | (1,261) | (71) | (1,332) | 22 | |
| Y0698A-10-7 | BANK OF CHINA LTD. | D | 07/11/2011 | BERNSTEIN | 227,100.00 | 106,521 | | 130,573 | 119,682 | 10,503 | | | 10,503 | 388 | 130,573 | (660) | (23,391) | (24,051) | 4,594 | |
| Y06988-10-2 | BANK OF COMMUNICATION | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 1,240 | | 2,191 | 1,832 | 358 | | | 358 | 3 | 2,193 | (10) | (943) | (953) | 2 | |
| Y06942-10-9 | BANK OF EAST ASIA LTD. | D | 09/22/2011 | BERNSTEIN | 5,400.00 | 20,932 | | 24,439 | 22,850 | 1,564 | | | 1,564 | 32 | 24,447 | (93) | (3,422) | (3,515) | 498 | |
| 062540-10-9 | BANK OF HAWAII CORP. | | 09/15/2011 | VARIOUS | 509.00 | 21,267 | | 24,332 | | | | | | | 24,332 | | (3,065) | (3,065) | 388 | |
| S60749-68-6 | BANK OF THE PHILIPPINE IS | D | 09/22/2011 | BERNSTEIN | 19,800.00 | 25,936 | | 27,175 | 26,821 | 492 | | | 492 | 12 | 27,326 | 240 | (1,630) | (1,390) | 286 | |
| S67090-99-3 | BANK RAKYAT INDONESIA | D | 11/18/2011 | VARIOUS | 135,000.00 | 81,110 | | 94,537 | 78,648 | 14,730 | | | 14,730 | 1,169 | 94,547 | (898) | (12,540) | (13,438) | 160 | |
| S60758-64-6 | BANPU PCL FGN | D | 07/12/2011 | VARIOUS | 3,900.00 | 92,819 | | 104,180 | (347) | 104,180 | | | 104,180 | | 103,832 | (1,932) | (9,082) | (11,014) | 191 | |
| 067774-10-9 | BARNES & NOBLE INC. | | 11/11/2011 | BARCLAYS CAPI | 441.00 | 7,030 | | 6,100 | | | | | | | 6,100 | | 931 | 931 | | |
| Y076A3-10-5 | BBMG CORP. | D | 01/26/2011 | DEUTSCHE BAN | 28,000.00 | 37,567 | | 44,251 | 37,969 | 6,173 | | | 6,173 | 110 | 44,252 | (212) | (6,473) | (6,685) | | |
| Y07775-10-2 | BDO UNIBANK INC | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 3,628 | | 4,125 | 4,033 | 118 | | | 118 | 2 | 4,153 | (9) | (516) | (525) | 49 | |
| 073302-10-1 | BE AEROSPACE INC | | 11/11/2011 | BARCLAYS CAPI | 445.00 | 17,071 | | 16,565 | | | | | | | 16,565 | | 506 | 506 | | |
| S67283-51-5 | BEC WORLD THB1(ALIEN MK | D | 07/12/2011 | VARIOUS | 65,400.00 | 73,780 | | 72,782 | 42,065 | 3,813 | | | 3,813 | 589 | 72,634 | (106) | 1,252 | 1,146 | 1,947 | |
| S62084-22-3 | BEIJING CAPITAL INTERNATI | D | 07/11/2011 | VARIOUS | 114,000.00 | 60,246 | | 63,775 | 60,918 | 2,764 | | | 2,764 | 135 | 63,818 | (280) | (3,292) | (3,572) | | |
| Y07702-10-6 | BEIJING ENTERPRISES HOL | D | 01/26/2011 | DEUTSCHE BAN | 4,500.00 | 26,582 | | 31,673 | 27,921 | 3,732 | | | 3,732 | 42 | 31,695 | (115) | (4,998) | (5,113) | | |
| G09702-10-4 | BELLE INTERNATIONAL HOL | D | 01/26/2011 | DEUTSCHE BAN | 30,000.00 | 51,284 | | 56,673 | 50,702 | 5,805 | | | 5,805 | 168 | 56,675 | (298) | (5,093) | (5,391) | | |
| Y08366-12-5 | BERJAYA CORP. BHD | D | 11/18/2011 | MORGAN STANL | 28,000.00 | 9,202 | | 11,463 | | | | | | | 11,540 | (686) | (1,651) | (2,337) | | |
| Y0849N-10-7 | BERJAYA SPORTS TOTO BH | D | 11/18/2011 | VARIOUS | 14,800.00 | 20,109 | | 20,444 | 5,558 | (314) | | | (314) | (102) | 20,579 | (22) | (447) | (469) | 437 | |
| 06846N-10-4 | BILL BARRETT CORP | | 11/11/2011 | BARCLAYS CAPI | 281.00 | 11,965 | | 12,483 | | | | | | | 12,483 | | (518) | (518) | | |
| 090572-20-7 | BIO-RAD LABORATORIES IN | | 09/15/2011 | VARIOUS | 139.00 | 14,945 | | 17,578 | | | | | | | 17,578 | | (2,633) | (2,633) | | |
| 092113-10-9 | BLACK HILLS CORP. | | 09/15/2011 | BARCLAYS CAPI | 211.00 | 6,593 | | 6,544 | | | | | | | 6,544 | | 49 | 49 | 77 | |
| Y0920U-10-3 | BOC HONG KONG (HOLDING | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 2,949 | | 3,644 | 3,377 | 256 | | | 256 | 11 | 3,644 | (18) | (676) | (694) | 73 | |
| SB24FZ-32-6 | BOSIDENG INTERNATIONAL | D | 11/18/2011 | VARIOUS | 6,000.00 | 1,730 | | 1,483 | 897 | 585 | | | 585 | 2 | 1,484 | (4) | 250 | 246 | 40 | |
| G1368B-10-2 | BRILLIANCE CHINA AUTOMO | D | 07/11/2011 | VARIOUS | 12,000.00 | 11,720 | | 10,112 | 9,155 | 949 | | | 949 | 8 | 10,112 | (32) | 1,640 | 1,608 | | |
| 109641-10-0 | BRINKER INTERNATIONAL I | | 11/11/2011 | VARIOUS | 679.00 | 15,723 | | 16,949 | | | | | | | 16,949 | | (1,226) | (1,226) | 113 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 109696-10-4 | BRINK'S CO/THE | | 09/01/2011 | VARIOUS | 270.00 | 6,399 | | 7,937 | | | | | | | 7,937 | | (1,538) | (1,538) | 27 | |
| Y73286-11-7 | BRITISH AMERICAN TOBACC | D | 01/26/2011 | DEUTSCHE BAN | 9,400.00 | 146,700 | | 142,330 | 137,639 | 6,467 | | | 6,467 | (1,320) | 142,785 | 2,353 | 1,562 | 3,915 | | |
| 11133T-10-3 | BROADRIDGE FINANCIAL SO | | 11/11/2011 | VARIOUS | 617.00 | 13,895 | | 13,885 | | | | | | | 13,885 | | 10 | 10 | 142 | |
| 115236-10-1 | BROWN & BROWN INC. | | 11/11/2011 | VARIOUS | 668.00 | 15,850 | | 17,338 | | | | | | | 17,338 | | (1,489) | (1,489) | 51 | |
| S60434-85-9 | BUMI RESOURCES | D | 11/18/2011 | VARIOUS | 217,000.00 | 73,453 | | 73,700 | 72,936 | 868 | | | 868 | (86) | 73,717 | 2,833 | (3,096) | (263) | 55 | |
| Y1028U-10-2 | BURSA MALAYSIA BHD | D | 11/18/2011 | MORGAN STANL | 4,000.00 | 8,340 | | 10,326 | 10,189 | 412 | | | 412 | (206) | 10,395 | (125) | (1,931) | (2,056) | 314 | |
| S65366-51-0 | BYD CO. LTD. | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 6,663 | | 8,270 | 2,551 | 5,694 | | | 5,694 | 28 | 8,274 | (34) | (1,577) | (1,611) | | |
| 127055-10-1 | CABOT CORP. | | 11/11/2011 | BARCLAYS CAPI | 209.00 | 6,844 | | 8,683 | | | | | | | 8,683 | | (1,839) | (1,839) | 75 | |
| 127387-10-8 | CADENCE DESIGN SYSTEM | | 09/15/2011 | BARCLAYS CAPI | 809.00 | 7,945 | | 8,737 | | | | | | | 8,737 | | (792) | (792) | | |
| 133131-10-2 | CAMDEN PROPERTY TRUST | | 11/11/2011 | BARCLAYS CAPI | 249.00 | 15,078 | | 16,040 | | | | | | | 16,040 | | (962) | (962) | 122 | |
| S63093-03-3 | CAPITALAND LTD. | D | 11/18/2011 | VARIOUS | 19,000.00 | 44,755 | | 59,234 | 55,044 | 4,936 | | | 4,936 | (726) | 59,254 | 2,662 | (17,161) | (14,499) | 925 | |
| Y1100L-16-0 | CAPITAMALL TRUST | D | 09/22/2011 | BERNSTEIN | 14,000.00 | 21,661 | | 21,228 | 20,953 | 623 | | | 623 | (395) | 21,181 | 1,288 | (807) | 481 | 483 | |
| Y1122V-10-5 | CAPITAMALLS ASIA LTD. | D | 07/11/2011 | BERNSTEIN | 27,000.00 | 32,954 | | 45,331 | 40,777 | 5,009 | | | 5,009 | (556) | 45,230 | 2,929 | (15,205) | (12,276) | 440 | |
| 142339-10-0 | CARLISLE COS. | | 09/15/2011 | BARCLAYS CAPI | 173.00 | 6,560 | | 8,453 | | | | | | | 8,453 | | (1,893) | (1,893) | 61 | |
| Y1148A-10-1 | CATCHER TECHNOLOGY CO | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 7,203 | | 4,362 | | | | | | | 4,391 | 106 | 2,706 | 2,812 | | |
| S64256-63-9 | CATHAY FINANCIAL HOLDIN | D | 11/18/2011 | VARIOUS | 18,000.00 | 24,839 | | 33,300 | | | | | | | 33,396 | (355) | (8,201) | (8,556) | 297 | |
| 149150-10-4 | CATHAY GENERAL BANCOR | | 11/11/2011 | VARIOUS | 603.00 | 7,881 | | 9,386 | | | | | | | 9,386 | | (1,505) | (1,505) | 11 | |
| Y11757-10-4 | CATHAY PACIFIC AIRWAYS | D | 10/03/2011 | VARIOUS | 13,000.00 | 26,263 | | 40,087 | 36,163 | 3,903 | | | 3,903 | 31 | 40,097 | (141) | (13,692) | (13,833) | 841 | |
| S61878-55-9 | CHANG HWA COMMERCIAL | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 1,796 | | 2,349 | | | | | | | 2,387 | (121) | (470) | (591) | 43 | |
| S63134-90-2 | CHAODA MODERN AGRICUL | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 802 | | 1,762 | 1,500 | 257 | | | 257 | 5 | 1,762 | (9) | (952) | (961) | 8 | |
| 159864-10-7 | CHARLES RIVER LABORATO | | 06/20/2011 | BERNSTEIN | 181.00 | 7,075 | | 7,159 | | | | | | | 7,159 | | (84) | (84) | | |
| S64108-52-5 | CHAROEN POKPHAND FEED | D | 03/25/2011 | DEUTSCHE BAN | 153,300.00 | 113,616 | | 119,698 | 125,400 | (6,937) | | | (6,937) | 1,082 | 119,546 | (3,345) | (2,585) | (5,930) | | |
| S63153-44-9 | CHAROEN POKPHAND INDO | D | 07/11/2011 | BERNSTEIN | 6,100.00 | 1,640 | | 1,354 | 1,248 | 111 | | | 111 | (2) | 1,358 | 77 | 205 | 282 | 23 | |
| 163072-10-1 | CHEESECAKE FACTORY INC | | 09/15/2011 | BARCLAYS CAPI | 335.00 | 9,230 | | 10,167 | | | | | | | 10,167 | | (937) | (937) | | |
| S61895-38-9 | CHEIL INDUSTRIES INC. | D | 07/11/2011 | BERNSTEIN | 100.00 | 11,809 | | 10,298 | | | | | | | 10,298 | 589 | 922 | 1,511 | | |
| S61902-28-4 | CHENG SHIN RUBBER INDU | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 6,640 | | 7,468 | | | | | | | 7,610 | (447) | (523) | (970) | 138 | |
| 168615-10-2 | CHICOS FAS INC. | | 09/15/2011 | BARCLAYS CAPI | 484.00 | 6,559 | | 7,363 | | | | | | | 7,363 | | (804) | (804) | 48 | |
| Y14056-10-8 | CHIMEI INNOLUX CORP. | D | 11/18/2011 | VARIOUS | 10,000.00 | 4,897 | | 12,829 | 13,838 | (543) | | | (543) | (448) | 12,847 | 71 | (8,021) | (7,950) | | |
| Y1375F-10-4 | CHINA AGRI-INDUSTRIES H | D | 11/18/2011 | VARIOUS | 8,000.00 | 7,778 | | 11,681 | 9,082 | 2,566 | | | 2,566 | 35 | 11,683 | (60) | (3,844) | (3,904) | 63 | |
| S61896-57-7 | CHINA AIRLINES LTD. | D | 07/11/2011 | BERNSTEIN | 8,000.00 | 5,283 | | 6,393 | 7,101 | (463) | | | (463) | (223) | 6,414 | 287 | (1,419) | (1,132) | | |
| SB1W0J-F2-4 | CHINA CITIC BANK CORP. LT | D | 09/22/2011 | BERNSTEIN | 23,000.00 | 10,225 | | 17,534 | 14,916 | 2,578 | | | 2,578 | 52 | 17,547 | (107) | (7,214) | (7,321) | | |
| SB1JNK-84-9 | CHINA COAL ENERGY CO. L | D | 11/18/2011 | VARIOUS | 18,000.00 | 25,328 | | 32,376 | 28,122 | 4,217 | | | 4,217 | 43 | 32,382 | (117) | (6,937) | (7,054) | 107 | |
| Y14369-10-5 | CHINA COMMUNICATIONS C | D | 07/11/2011 | BERNSTEIN | 13,000.00 | 11,438 | | 12,785 | 11,375 | 1,393 | | | 1,393 | 17 | 12,785 | (44) | (1,303) | (1,347) | 286 | |
| SB1HVJ-16-9 | CHINA COMMUNICATIONS S | D | 11/18/2011 | VARIOUS | 16,000.00 | 8,835 | | 10,113 | 9,538 | 569 | | | 569 | 8 | 10,115 | (29) | (1,250) | (1,279) | 281 | |
| Y1397N-10-1 | CHINA CONSTRUCTION BAN | D | 11/18/2011 | MORGAN STANL | 13,000.00 | 9,082 | | 12,541 | 11,668 | 843 | | | 843 | 37 | 12,549 | (66) | (3,401) | (3,467) | 383 | |
| SB0B8Z-18-9 | CHINA COSCO HOLDINGS C | D | 09/22/2011 | VARIOUS | 117,500.00 | 124,682 | | 140,803 | 124,559 | 15,947 | | | 15,947 | 306 | 140,812 | (640) | (15,490) | (16,130) | 137 | |
| Y1460P-10-8 | CHINA DEVELOPMENT FINA | D | 11/18/2011 | MORGAN STANL | 17,000.00 | 5,139 | | 7,806 | | | | | | | 7,824 | (331) | (2,353) | (2,684) | 276 | |
| G2112Y-10-9 | CHINA DONGXIANG GROUP | D | 03/09/2011 | MORGAN STANL | 111,000.00 | 44,451 | | 65,084 | 47,943 | 17,034 | | | 17,034 | 97 | 65,075 | (220) | (20,404) | (20,624) | | |
| Y1421G-10-6 | CHINA EVERBRIGHT LTD. | D | 11/18/2011 | MORGAN STANL | 12,000.00 | 17,622 | | 33,062 | 27,122 | 5,901 | | | 5,901 | 53 | 33,076 | (128) | (15,325) | (15,453) | 694 | |
| S64607-94-8 | CHINA GAS HOLDINGS LTD. | D | 11/18/2011 | MORGAN STANL | 16,000.00 | 5,268 | | 7,524 | 6,980 | 542 | | | 542 | 6 | 7,529 | (23) | (2,238) | (2,261) | 45 | |
| SB1YC2-B3-6 | CHINA HIGH SPEED TRANS | D | 09/22/2011 | BERNSTEIN | 16,000.00 | 13,596 | | 16,323 | 6,432 | 9,849 | | | 9,849 | 46 | 16,327 | (62) | (2,669) | (2,731) | 679 | |
| B0A0JP-WY-3 | CHINA LIFE INSURANCE CO. | D | 08/24/2011 | VARIOUS | 18,000.00 | 65,735 | | 84,646 | 73,507 | 11,022 | | | 11,022 | 112 | 84,641 | (282) | (18,624) | (18,906) | 611 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| SB4Q2T-X3-8 | CHINA LONGYUAN POWER | D | 09/22/2011 | BERNSTEIN | 5,000.00 | 3,832 | | 5,316 | 4,580 | 734 | | | 734 | 7 | 5,321 | (24) | (1,465) | (1,489) | 37 | |
| Y14896-11-5 | CHINA MERCHANTS BANK C | D | 07/11/2011 | VARIOUS | 21,500.00 | 55,407 | | 62,757 | 54,257 | 8,408 | | | 8,408 | 83 | 62,748 | (204) | (7,137) | (7,341) | 266 | |
| Y1489Q-10-3 | CHINA MERCHANTS HOLDIN | D | 12/06/2011 | VARIOUS | 4,000.00 | 11,306 | | 16,281 | 15,805 | 437 | | | 437 | 48 | 16,290 | (86) | (4,899) | (4,985) | 555 | |
| SB57JY-24-2 | CHINA MINSHENG BANKING | D | 09/22/2011 | BERNSTEIN | 17,000.00 | 12,963 | | 15,882 | 14,547 | 1,300 | | | 1,300 | 47 | 15,894 | (94) | (2,837) | (2,931) | 236 | |
| SB1VRC-G6-2 | CHINA MOLYBDENUM CO. L | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 992 | | 1,639 | | | | | | | 1,639 | (1) | (646) | (647) | | |
| Y1499J-10-7 | CHINA MOTOR CORP. | D | 11/18/2011 | VARIOUS | 10,000.00 | 10,441 | | 9,458 | 9,989 | (161) | | | (161) | (331) | 9,497 | 192 | 752 | 944 | 139 | |
| SB0Y91-C1-6 | CHINA NATIONAL BUILDING | D | 11/18/2011 | VARIOUS | 16,000.00 | 31,429 | | 20,866 | 18,340 | 2,503 | | | 2,503 | 28 | 20,870 | (72) | 10,631 | 10,559 | 207 | |
| SB29MX-56-1 | CHINA NATIONAL MATERIAL | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 712 | | 1,886 | 1,615 | 270 | | | 270 | 1 | 1,887 | (7) | (1,167) | (1,174) | 11 | |
| S65609-95-0 | CHINA OILFIELD SERVICES | D | 11/18/2011 | VARIOUS | 28,000.00 | 51,768 | | 53,981 | 60,659 | (6,709) | | | (6,709) | 42 | 53,992 | (165) | (2,060) | (2,225) | 249 | |
| Y15004-10-7 | CHINA OVERSEAS LAND & I | D | 11/18/2011 | VARIOUS | 50,000.00 | 96,190 | | 107,814 | 85,171 | 13,595 | | | 13,595 | 131 | 107,890 | (369) | (11,331) | (11,700) | 67 | |
| S62060-84-3 | CHINA PETROCHEMICAL DE | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 2,696 | | 2,441 | | | | | | | 2,452 | 59 | 185 | 244 | | |
| Y15010-10-4 | CHINA PETROLEUM & CHEM | D | 11/18/2011 | VARIOUS | 150,000.00 | 154,221 | | 153,894 | 143,585 | 9,887 | | | 9,887 | 457 | 153,929 | (774) | 1,066 | 292 | 256 | |
| SB2PFV-H7-2 | CHINA RAILWAY CONSTRUC | D | 09/22/2011 | BERNSTEIN | 26,500.00 | 16,958 | | 26,407 | 21,346 | 4,714 | | | 4,714 | 49 | 26,109 | (95) | (9,055) | (9,150) | 365 | |
| SB297K-M7-5 | CHINA RAILWAY GROUP LT | D | 09/22/2011 | VARIOUS | 99,000.00 | 52,109 | | 73,187 | 63,131 | 9,770 | | | 9,770 | 108 | 73,009 | (260) | (20,639) | (20,899) | 435 | |
| G2113L-10-6 | CHINA RESOURCES CEMEN | D | 11/18/2011 | VARIOUS | 28,000.00 | 26,252 | | 22,120 | 21,257 | 851 | | | 851 | 17 | 22,125 | (65) | 4,192 | 4,127 | 213 | |
| Y15037-10-7 | CHINA RESOURCES ENTER | D | 07/11/2011 | BERNSTEIN | 10,000.00 | 43,017 | | 42,773 | 40,970 | 1,770 | | | 1,770 | 33 | 42,773 | (122) | 366 | 244 | 488 | |
| G2108Y-10-5 | CHINA RESOURCES LAND L | D | 03/09/2011 | MORGAN STANL | 48,000.00 | 80,474 | | 100,291 | 87,681 | 12,462 | | | 12,462 | 133 | 100,275 | (322) | (19,480) | (19,802) | | |
| B0A0GZ-YU-0 | CHINA RESOURCES POWER | D | 10/03/2011 | VARIOUS | 2,000.00 | 2,839 | | 4,099 | 3,625 | 472 | | | 472 | 5 | 4,103 | (18) | (1,245) | (1,263) | 85 | |
| G21187-10-2 | CHINA RONGSHENG HEAVY | D | 11/18/2011 | VARIOUS | 14,100.00 | 8,137 | | 13,988 | | | | | | | 13,989 | 2 | (5,854) | (5,852) | 171 | |
| SB39Z8-W4-6 | CHINA SHANSHUI CEMENT | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 1,492 | | 1,577 | 1,429 | 148 | | | 148 | 1 | 1,578 | (5) | (81) | (86) | 37 | |
| SB09N7-M0-3 | CHINA SHENHUA ENERGY C | D | 07/11/2011 | VARIOUS | 21,500.00 | 96,565 | | 101,401 | 90,155 | 10,928 | | | 10,928 | 301 | 101,385 | (495) | (4,325) | (4,820) | 417 | |
| SB018L-76-0 | CHINA SHIPPING CONTAINE | D | 07/11/2011 | BERNSTEIN | 54,000.00 | 17,625 | | 24,142 | 23,922 | 149 | | | 149 | 72 | 24,142 | (122) | (6,396) | (6,518) | | |
| Y1503Y-10-8 | CHINA SHIPPING DEVELOP | D | 09/22/2011 | VARIOUS | 62,000.00 | 68,731 | | 90,407 | 82,636 | 7,626 | | | 7,626 | 136 | 90,398 | (313) | (21,353) | (21,666) | 94 | |
| Y1503W-10-2 | CHINA SOUTHERN AIRLINES | D | 11/18/2011 | VARIOUS | 18,000.00 | 9,901 | | 11,541 | 11,019 | 523 | | | 523 | 2 | 11,544 | (27) | (1,616) | (1,643) | | |
| G21677-13-6 | CHINA STATE CONSTRUCTI | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 1,425 | | 2,071 | | | | | | | 2,072 | (3) | (644) | (647) | 15 | |
| S62640-48-7 | CHINA TAIPING INSURANCE | D | 07/11/2011 | BERNSTEIN | 4,400.00 | 10,656 | | 16,996 | 13,526 | 3,448 | | | 3,448 | 23 | 16,996 | (58) | (6,282) | (6,340) | | |
| Y1505F-10-7 | CHINA TELECOM | D | 03/09/2011 | VARIOUS | 20,500.00 | 199,093 | | 217,280 | 203,572 | 13,406 | | | 13,406 | 288 | 217,266 | (708) | (17,464) | (18,172) | | |
| Y1505D-10-2 | CHINA TELECOM CORP. LTD | D | 03/09/2011 | VARIOUS | 120,000.00 | 70,688 | | 64,656 | 62,902 | 1,690 | | | 1,690 | 86 | 64,678 | (221) | 6,231 | 6,010 | | |
| S61972-85-7 | CHINA TRAVEL INTERNATIO | D | 11/18/2011 | VARIOUS | 206,000.00 | 39,351 | | 49,874 | 46,350 | 3,451 | | | 3,451 | 73 | 49,874 | (177) | (10,346) | (10,523) | 280 | |
| Y1519S-11-1 | CHINA UNICOM (HONG KON | D | 11/18/2011 | VARIOUS | 56,000.00 | 89,197 | | 85,886 | 74,424 | 2,886 | | | 2,886 | 102 | 85,957 | (283) | 3,523 | 3,240 | | |
| G215AT-10-2 | CHINA ZHONGWANG HOLDI | D | 09/22/2011 | BERNSTEIN | 14,400.00 | 6,593 | | 9,435 | 8,022 | 1,401 | | | 1,401 | 13 | 9,436 | (34) | (2,809) | (2,843) | 426 | |
| Y15093-10-0 | CHINATRUST FINANCIAL HO | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 909 | | 840 | | | | | | | 844 | 20 | 45 | 65 | | |
| Y1594G-10-7 | CHONGQING RURAL COMM | D | 11/18/2011 | MORGAN STANL | 4,000.00 | 1,887 | | 2,419 | | | | | | | 2,420 | (3) | (530) | (533) | | |
| Y1613J-10-8 | CHUNGHWA TELECOM CO. | D | 09/22/2011 | BERNSTEIN | 7,000.00 | 22,808 | | 24,867 | | | | | | | 25,355 | (1,488) | (1,058) | (2,546) | 1,072 | |
| 171340-10-2 | CHURCH & DWIGHT CO. | | 09/15/2011 | VARIOUS | 836.00 | 35,202 | | 34,584 | | | | | | | 34,584 | | 618 | 618 | 98 | |
| 171779-30-9 | CIENA CORP. | | 06/08/2011 | BERNSTEIN | 1.00 | 20 | | 26 | | | | | | | 26 | | (6) | (6) | | |
| 171798-10-1 | CIMAREX ENERGY CO. | | 12/01/2011 | VARIOUS | 205.00 | 14,998 | | 18,890 | | | | | | | 18,890 | | (3,892) | (3,892) | 24 | |
| Y16902-10-1 | CIMB GROUP HOLDINGS BH | D | 01/26/2011 | DEUTSCHE BAN | 22,700.00 | 61,696 | | 63,439 | 62,775 | 2,120 | | | 2,120 | (1,265) | 63,630 | 1,730 | (3,664) | (1,934) | | |
| Y1639J-11-6 | CITIC PACIFIC LTD. | D | 11/18/2011 | MORGAN STANL | 4,000.00 | 7,173 | | 11,371 | 10,402 | 941 | | | 941 | 34 | 11,377 | (60) | (4,144) | (4,204) | 231 | |
| V23130-11-1 | CITY DEVELOPMENTS LTD. | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 17,646 | | 20,650 | 19,326 | 1,401 | | | 1,401 | (131) | 20,596 | 1,205 | (4,155) | (2,950) | 268 | |
| Y1661W-13-4 | CJ CHEILJEDANG CORP. | D | 07/11/2011 | BERNSTEIN | 200.00 | 45,295 | | 35,998 | | | | | | | 35,998 | 2,059 | 7,238 | 9,297 | | |
| 12561W-10-5 | CLECO CORP. | | 09/15/2011 | VARIOUS | 2,093.00 | 74,173 | | 73,051 | | | | | | | 73,051 | | 1,122 | 1,122 | 478 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| S62037-40-3 | CLEVO CO. | D | 07/11/2011 | BERNSTEIN | 7,000.00 | 13,488 | | 15,830 | 16,259 | 178 | | | 178 | (553) | 15,884 | 711 | (3,107) | (2,396) | 197 | |
| S62384-85-4 | CMC MAGNETICS CORP. | D | 11/18/2011 | MORGAN STANL | 17,000.00 | 3,092 | | 4,395 | 4,669 | (109) | | | (109) | (154) | 4,406 | (19) | (1,295) | (1,314) | | |
| Y1662W-11-7 | CNOOC LTD. | D | 03/09/2011 | VARIOUS | 107,000.00 | 252,400 | | 249,821 | 253,843 | (4,176) | | | (4,176) | 193 | 249,860 | (699) | 3,240 | 2,541 | | |
| 19421W-10-0 | COLLECTIVE BRANDS INC. | | 06/08/2011 | BERNSTEIN | 1.00 | 13 | | 19 | | | | | | | 19 | | (6) | (6) | | |
| S66037-37-5 | COMFORTDELGRO CORP. L | D | 09/22/2011 | BERNSTEIN | 37,000.00 | 41,911 | | 43,139 | 44,681 | (430) | | | (430) | (1,201) | 43,050 | 2,963 | (4,102) | (1,139) | 1,049 | |
| 200525-10-3 | COMMERCE BANCSHARES I | | 09/15/2011 | BARCLAYS CAPI | 319.00 | 11,950 | | 13,502 | | | | | | | 13,502 | | (1,552) | (1,552) | 147 | |
| 201723-10-3 | COMMERCIAL METALS CO. | | 09/15/2011 | BARCLAYS CAPI | 564.00 | 6,630 | | 8,809 | | | | | | | 8,809 | | (2,179) | (2,179) | 68 | |
| 203668-10-8 | COMMUNITY HEALTH SYSTE | | 11/11/2011 | BARCLAYS CAPI | 526.00 | 11,040 | | 15,289 | | | | | | | 15,289 | | (4,249) | (4,249) | | |
| Y16907-10-0 | COMPAL ELECTRONICS INC. | D | 07/11/2011 | BERNSTEIN | 7,000.00 | 8,518 | | 9,326 | 9,316 | 370 | | | 370 | (326) | 9,360 | 419 | (1,261) | (842) | | |
| 20451N-10-1 | COMPASS MINERALS INTER | | 06/20/2011 | BERNSTEIN | 84.00 | 7,142 | | 7,811 | | | | | | | 7,811 | | (669) | (669) | 38 | |
| 205768-20-3 | COMSTOCK RESOURCES IN | | 06/20/2011 | BERNSTEIN | 256.00 | 6,968 | | 6,858 | | | | | | | 6,858 | | 110 | 110 | | |
| 212485-10-6 | CONVERGYS CORP | | 09/15/2011 | BARCLAYS CAPI | 1,362.00 | 13,514 | | 18,216 | | | | | | | 18,216 | | (4,703) | (4,703) | | |
| 205944-10-1 | CON-WAY INC. | | 09/15/2011 | BARCLAYS CAPI | 571.00 | 15,180 | | 21,592 | | | | | | | 21,592 | | (6,413) | (6,413) | 57 | |
| 217204-10-6 | COPART INC | | 09/15/2011 | VARIOUS | 1,225.00 | 51,368 | | 56,468 | | | | | | | 56,468 | | (5,100) | (5,100) | | |
| 21871D-10-3 | CORELOGIC INC. | | 09/15/2011 | VARIOUS | 2,323.00 | 30,537 | | 43,161 | | | | | | | 43,161 | | (12,625) | (12,625) | | |
| 219023-10-8 | CORN PRODUCTS INTL INC | | 11/11/2011 | BARCLAYS CAPI | 132.00 | 6,789 | | 7,116 | | | | | | | 7,116 | | (326) | (326) | 42 | |
| 21988R-10-2 | CORPORATE EXECUTIVE B | | 08/10/2011 | VARIOUS | 203.00 | 5,935 | | 8,559 | | | | | | | 8,559 | | (2,624) | (2,624) | 30 | |
| 22002T-10-8 | CORPORATE OFFICE PROP | | 06/20/2011 | BERNSTEIN | 241.00 | 7,564 | | 8,305 | | | | | | | 8,305 | | (741) | (741) | | |
| 22025Y-40-7 | CORRECTIONS CORP. OF A | | 12/13/2011 | VARIOUS | 1,172.00 | 26,992 | | 28,625 | | | | | | | 28,625 | | (1,633) | (1,633) | | |
| Y1764Z-20-8 | COSCO CORP. (SINGAPORE | D | 09/22/2011 | BERNSTEIN | 9,000.00 | 9,273 | | 14,747 | 15,031 | 119 | | | 119 | (410) | 14,739 | 697 | (6,163) | (5,466) | 293 | |
| G2442N-10-4 | COSCO PACIFIC LTD. | D | 11/18/2011 | VARIOUS | 16,000.00 | 26,126 | | 27,166 | 27,876 | (787) | | | (787) | 81 | 27,170 | (139) | (905) | (1,044) | 537 | |
| G24524-10-3 | COUNTRY GARDEN HOLDIN | D | 07/11/2011 | BERNSTEIN | 33,000.00 | 16,313 | | 13,560 | 12,639 | 880 | | | 880 | 40 | 13,560 | (69) | 2,822 | 2,753 | 486 | |
| 222816-10-0 | COVANCE INC. | | 09/15/2011 | BARCLAYS CAPI | 200.00 | 10,221 | | 12,322 | | | | | | | 12,322 | | (2,101) | (2,101) | | |
| Y1772K-16-9 | CP ALL PCL | D | 03/25/2011 | DEUTSCHE BAN | 111,600.00 | 142,607 | | 151,281 | 141,004 | 9,926 | | | 9,926 | 516 | 151,445 | (1,411) | (7,427) | (8,838) | | |
| 224399-10-5 | CRANE CO. | | 11/11/2011 | VARIOUS | 223.00 | 10,228 | | 10,579 | | | | | | | 10,579 | | (351) | (351) | 106 | |
| SB2R2Z-C9-4 | CSR CORP. LTD. | D | 09/22/2011 | BERNSTEIN | 12,000.00 | 5,535 | | 16,032 | 15,787 | 240 | | | 240 | 12 | 16,039 | (63) | (10,441) | (10,504) | 67 | |
| 229899-10-9 | CULLEN/FROST BANKERS IN | | 11/11/2011 | VARIOUS | 258.00 | 13,797 | | 14,981 | | | | | | | 14,981 | | (1,184) | (1,184) | 179 | |
| 232806-10-9 | CYPRESS SEMICONDUCTO | | 11/11/2011 | VARIOUS | 1,797.00 | 31,921 | | 39,054 | | | | | | | 39,054 | | (7,133) | (7,133) | 194 | |
| 232820-10-0 | CYTEC INDUSTRIES INC. | | 11/11/2011 | BARCLAYS CAPI | 330.00 | 15,278 | | 18,151 | | | | | | | 18,151 | | (2,873) | (2,873) | 83 | |
| Y1855D-14-0 | DABUR INDIA LTD. | D | 11/18/2011 | DEUTSCHE BAN | 3,000.00 | 5,540 | | 7,477 | | | | | | | 7,477 | (956) | (981) | (1,937) | 34 | |
| S63441-22-4 | DAEWOO ENGINEERING & C | D | 03/09/2011 | MORGAN STANL | 1,700.00 | 17,682 | | 22,179 | | | | | | | 22,316 | (118) | (4,516) | (4,634) | | |
| Y1916K-10-9 | DAEWOO SECURITIES CO. L | D | 07/11/2011 | BERNSTEIN | 1,300.00 | 23,275 | | 31,852 | | | | | | | 31,912 | 1,735 | (10,371) | (8,636) | 391 | |
| Y1916Y-11-7 | DAEWOO SHIPBUILDING & M | D | 03/09/2011 | MORGAN STANL | 620.00 | 18,584 | | 21,942 | | | | | | | 22,086 | (117) | (3,385) | (3,502) | | |
| Y0771J-10-8 | DATANG INTERNATIONAL P | D | 10/21/2011 | VARIOUS | 58,000.00 | 18,478 | | 25,251 | 20,364 | 4,859 | | | 4,859 | 33 | 25,256 | (94) | (6,684) | (6,778) | 574 | |
| Y20246-10-7 | DBS GROUP HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 9,000.00 | 104,539 | | 100,329 | 101,375 | 164 | | | 164 | (1,230) | 100,310 | 4,816 | (586) | 4,230 | 2,511 | |
| 243537-10-7 | DECKERS OUTDOOR CORP | | 09/15/2011 | BARCLAYS CAPI | 202.00 | 20,111 | | 18,273 | | | | | | | 18,273 | | 1,839 | 1,839 | | |
| 248019-10-1 | DELUXE CORP. | | 11/11/2011 | VARIOUS | 1,053.00 | 23,686 | | 28,624 | | | | | | | 28,624 | | (4,938) | (4,938) | 450 | |
| 253393-10-2 | DICK'S SPORTING GOODS I | | 06/08/2011 | BERNSTEIN | 3.00 | 110 | | 123 | | | | | | | 123 | | (13) | (13) | | |
| 253651-10-3 | DIEBOLD INC. | | 09/15/2011 | BARCLAYS CAPI | 230.00 | 6,560 | | 7,553 | | | | | | | 7,553 | | (993) | (993) | 64 | |
| S60862-42-2 | DIGI.COM BHD | D | 07/11/2011 | BERNSTEIN | 9,200.00 | 91,508 | | 73,237 | 73,626 | 374 | | | 374 | (534) | 73,466 | 2,575 | 15,467 | 18,042 | 2,600 | |
| 257559-20-3 | DOMTAR CORP. | | 12/13/2011 | VARIOUS | 444.00 | 34,058 | | 46,014 | | | | | | | 46,014 | | (11,956) | (11,956) | 280 | |
| 257651-10-9 | DONALDSON CO. INC. | | 11/11/2011 | VARIOUS | 311.00 | 18,842 | | 18,915 | | | | | | | 18,915 | | (74) | (74) | 75 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Y20968-10-6 | DONGFENG MOTOR GRP C | D | 11/18/2011 | VARIOUS | 6,000.00 | 10,875 | | 13,283 | 10,347 | 2,922 | | | 2,922 | 18 | 13,286 | (46) | (2,364) | (2,410) | 150 | |
| Y20954-10-6 | DONGKUK STEEL MILL CO. L | D | 07/11/2011 | BERNSTEIN | 100.00 | 3,958 | | 3,185 | | | | | | | 3,185 | 182 | 591 | 773 | | |
| G2816P-10-7 | DONGYUE GROUP LTD. | D | 11/18/2011 | MORGAN STANL | 3,000.00 | 2,608 | | 1,884 | | | | | | | 1,886 | (1) | 723 | 722 | | |
| S62946-70-2 | DOOSAN HEAVY INDUSTRIE | D | 07/11/2011 | BERNSTEIN | 200.00 | 12,073 | | 14,476 | | | | | | | 14,476 | 828 | (3,230) | (2,402) | | |
| S62116-79-3 | DOOSAN INFRACORE CO. L | D | 11/18/2011 | MORGAN STANL | 1,910.00 | 40,127 | | 48,785 | | | | | | | 49,186 | (727) | (8,333) | (9,060) | | |
| 256135-20-3 | DR. REDDYS LABORATORIE | F | 07/26/2011 | VARIOUS | 2,500.00 | 87,886 | | 95,157 | 92,400 | 2,757 | | | 2,757 | | 95,157 | | (7,270) | (7,270) | 320 | |
| 26153C-10-3 | DREAMWORKS ANIMATION | | 06/20/2011 | BERNSTEIN | 329.00 | 7,043 | | 8,453 | | | | | | | 8,453 | | (1,410) | (1,410) | | |
| 261608-10-3 | DRESSER-RAND GROUP INC | | 12/13/2011 | VARIOUS | 773.00 | 37,358 | | 39,271 | | | | | | | 39,271 | | (1,914) | (1,914) | | |
| 233326-10-7 | DST SYSTEMS INC. | | 12/13/2011 | BERNSTEIN | 141.00 | 6,649 | | 6,666 | | | | | | | 6,666 | | (17) | (17) | 49 | |
| 264411-50-5 | DUKE REALTY CORP. | | 11/11/2011 | BARCLAYS CAPI | 930.00 | 10,899 | | 13,485 | | | | | | | 13,485 | | (2,587) | (2,587) | 158 | |
| Y23469-10-2 | E.SUN FINANCIAL HOLDING | D | 07/11/2011 | BERNSTEIN | 5,000.00 | 3,478 | | 3,426 | | | | | | | 3,440 | 17 | 22 | 39 | | |
| 27579R-10-4 | EAST WEST BANCORP INC. | | 09/15/2011 | VARIOUS | 756.00 | 12,420 | | 15,703 | | | | | | | 15,703 | | (3,284) | (3,284) | 38 | |
| 278265-10-3 | EATON VANCE CORP. | | 11/11/2011 | VARIOUS | 526.00 | 12,705 | | 17,093 | | | | | | | 17,093 | | (4,388) | (4,388) | 144 | |
| 29264F-20-5 | ENDO PHARMACEUTICALS | | 11/11/2011 | BARCLAYS CAPI | 209.00 | 6,907 | | 8,784 | | | | | | | 8,784 | | (1,876) | (1,876) | | |
| 29266R-10-8 | ENERGIZER HOLDINGS INC. | | 11/11/2011 | VARIOUS | 286.00 | 20,336 | | 21,587 | | | | | | | 21,587 | | (1,251) | (1,251) | | |
| Y2292T-10-2 | ENERGY DEVELOPMENT CO | D | 09/22/2011 | VARIOUS | 485,300.00 | 62,958 | | 67,749 | 65,016 | 2,050 | | | 2,050 | 669 | 67,734 | (1,341) | (3,435) | (4,776) | 112 | |
| 294752-10-0 | EQUITY ONE INC. | | 06/20/2011 | BERNSTEIN | 502.00 | 9,132 | | 9,889 | | | | | | | 9,889 | | (757) | (757) | 110 | |
| G3122U-14-5 | ESPRIT HOLDINGS LTD. | D | 07/11/2011 | BERNSTEIN | 100.00 | 320 | | 581 | 460 | 121 | | | 121 | 1 | 581 | (2) | (259) | (261) | 13 | |
| 297178-10-5 | ESSEX PROPERTY TRUST I | | 11/11/2011 | VARIOUS | 76.00 | 10,406 | | 10,542 | | | | | | | 10,542 | | (136) | (136) | 52 | |
| 297425-10-0 | ESTERLINE TECHNOLOGIES | | 11/11/2011 | BARCLAYS CAPI | 236.00 | 13,515 | | 15,386 | | | | | | | 15,386 | | (1,871) | (1,871) | | |
| S63185-14-4 | ETERNAL CHEMICAL CO. LT | D | 11/18/2011 | MORGAN STANL | 650.00 | 481 | | 710 | 723 | 13 | | | 13 | (25) | 711 | (3) | (227) | (230) | 26 | |
| Y2361Y-10-7 | EVA AIRWAYS CORP. | D | 07/11/2011 | BERNSTEIN | 5,000.00 | 4,974 | | 5,665 | 6,330 | (447) | | | (447) | (198) | 5,685 | 255 | (965) | (710) | | |
| G3223R-10-8 | EVEREST RE GROUP LTD. | F | 11/11/2011 | VARIOUS | 162.00 | 13,934 | | 14,634 | | | | | | | 14,634 | | (700) | (700) | 114 | |
| SB2Q8Y-L0-2 | EVERGRANDE REAL ESTAT | D | 07/11/2011 | VARIOUS | 37,000.00 | 17,484 | | 20,971 | | | | | | | 20,968 | 8 | (3,492) | (3,484) | 46 | |
| S63245-11-2 | EVERGREEN INTERNATION | D | 07/11/2011 | BERNSTEIN | 8,000.00 | 6,758 | | 7,501 | 7,859 | (69) | | | (69) | (262) | 7,527 | 337 | (1,107) | (770) | | |
| Y23632-10-5 | EVERGREEN MARINE CORP. | D | 09/22/2011 | BERNSTEIN | 7,000.00 | 3,555 | | 6,538 | | | | | | | 6,538 | (201) | (2,783) | (2,984) | 175 | |
| 303250-10-4 | FAIR ISAAC CORP. | | 12/13/2011 | VARIOUS | 520.00 | 15,116 | | 16,254 | | | | | | | 16,254 | | (1,138) | (1,138) | 17 | |
| S63313-73-8 | FAR EASTERN DEPARTMEN | D | 07/11/2011 | BERNSTEIN | 14,000.00 | 28,956 | | 24,550 | | | | | | | 24,665 | 121 | 4,170 | 4,291 | | |
| Y24374-10-3 | FAR EASTERN NEW CENTU | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 4,268 | | 6,472 | | | | | | | 6,472 | (199) | (2,005) | (2,204) | 214 | |
| S62036-87-6 | FARGLORY LAND DEVELOP | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 3,407 | | 5,276 | 5,396 | 77 | | | 77 | (184) | 5,288 | (23) | (1,859) | (1,882) | 334 | |
| 313747-20-6 | FEDERAL REALTY INVESTM | | 09/15/2011 | VARIOUS | 269.00 | 23,392 | | 23,094 | | | | | | | 23,094 | | 298 | 298 | 124 | |
| S63350-30-0 | FENG HSIN IRON & STEEL C | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 3,716 | | 3,629 | 3,900 | (64) | | | (64) | (127) | 3,709 | (50) | 57 | 7 | 153 | |
| 31620R-10-5 | FIDELITY NATIONAL FINANCI | | 11/11/2011 | VARIOUS | 540.00 | 8,229 | | 8,489 | | | | | | | 8,489 | | (260) | (260) | 72 | |
| 31847R-10-2 | FIRST AMERICAN FINANCIAL | | 12/13/2011 | BERNSTEIN | 533.00 | 6,706 | | 8,397 | | | | | | | 8,397 | | (1,691) | (1,691) | 64 | |
| Y2518F-10-0 | FIRST FINANCIAL HOLDING | D | 07/11/2011 | BERNSTEIN | 25,000.00 | 20,894 | | 23,377 | | | | | | | 23,460 | 115 | (2,681) | (2,566) | | |
| 33582V-10-8 | FIRST NIAGARA FINANCIAL | | 09/15/2011 | VARIOUS | 2,264.00 | 25,672 | | 31,074 | | | | | | | 31,074 | | (5,401) | (5,401) | 279 | |
| 343498-10-1 | FLOWERS FOODS INC. | | 09/15/2011 | VARIOUS | 1,436.00 | 31,524 | | 33,602 | | | | | | | 33,602 | | (2,078) | (2,078) | 327 | |
| 344849-10-4 | FOOT LOCKER INC | | 09/15/2011 | BARCLAYS CAPI | 306.00 | 6,617 | | 6,906 | | | | | | | 6,906 | | (289) | (289) | 50 | |
| 346091-70-5 | FOREST OIL CORP | | 11/11/2011 | VARIOUS | 444.00 | 69,286 | | 72,284 | | | | | | | 72,284 | | (2,998) | (2,998) | | |
| Y26154-10-7 | FORMOSA TAFFETA CO. LT | D | 09/22/2011 | BERNSTEIN | 8,000.00 | 7,412 | | 9,181 | | | | | | | 9,340 | (549) | (1,378) | (1,927) | 445 | |
| 349882-10-0 | FOSSIL INC | | 08/10/2011 | JP MORGAN CH | 22.00 | 1,839 | | 2,305 | | | | | | | 2,305 | | (466) | (466) | | |
| Y2618Y-10-8 | FOSUN INTERNATIONAL LTD | D | 09/22/2011 | VARIOUS | 95,000.00 | 74,526 | | 78,746 | 69,854 | 8,742 | | | 8,742 | 179 | 78,775 | (353) | (3,895) | (4,248) | 1,155 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| SB05MB-B8-8 | FOXCONN INTERNATIONAL | D | 11/18/2011 | MORGAN STANL | 13,000.00 | 9,024 | | 6,815 | 5,656 | 1,153 | | | 1,153 | 14 | 6,823 | (25) | 2,226 | 2,201 | | |
| Y2642B-10-8 | FRANSHION PROPERTIES (C | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 625 | | 1,323 | 1,205 | 117 | | | 117 | 2 | 1,324 | (6) | (693) | (699) | 13 | |
| Y2642C-15-5 | FRASER & NEAVE LTD. | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 9,710 | | 10,403 | 9,690 | 749 | | | 749 | (66) | 10,373 | 607 | (1,270) | (663) | 285 | |
| 302941-10-9 | FTI CONSULTING INC. | | 09/15/2011 | VARIOUS | 1,052.00 | 37,341 | | 39,691 | | | | | | | 39,691 | | (2,350) | (2,350) | | |
| S64116-73-4 | FUBON FINANCIAL HOLDING | D | 07/11/2011 | BERNSTEIN | 17,000.00 | 27,318 | | 23,686 | | | | | | | 23,794 | 116 | 3,407 | 3,523 | | |
| Y2679D-11-8 | GALAXY ENTERTAINMENT G | D | 11/18/2011 | MORGAN STANL | 4,000.00 | 7,264 | | 8,997 | | | | | | | 9,003 | (11) | (1,728) | (1,739) | | |
| Y2679X-10-6 | GAMUDA BHD | D | 11/18/2011 | VARIOUS | 71,000.00 | 85,048 | | 86,504 | 87,991 | 291 | | | 291 | (1,544) | 86,739 | 2,065 | (3,757) | (1,692) | 1,651 | |
| 365558-10-5 | GARDNER DENVER INC. | | 08/10/2011 | JP MORGAN CH | 155.00 | 10,409 | | 12,537 | | | | | | | 12,537 | | (2,128) | (2,128) | 8 | |
| 361448-10-3 | GATX CORP. | | 11/11/2011 | VARIOUS | 430.00 | 16,154 | | 16,891 | | | | | | | 16,891 | | (737) | (737) | 195 | |
| G3774X-10-8 | GCL-POLY ENERGY HOLDIN | D | 11/18/2011 | VARIOUS | 6,500.00 | 1,945 | | 3,702 | | | | | | | 3,704 | 1 | (1,760) | (1,759) | 1,014 | |
| S65318-27-1 | GEELY AUTOMOBILE HOLDI | D | 11/18/2011 | MORGAN STANL | 5,000.00 | 1,218 | | 1,348 | 440 | 900 | | | 900 | 9 | 1,349 | (7) | (125) | (132) | 17 | |
| 369300-10-8 | GENERAL CABLE CORP. | | 11/11/2011 | BARCLAYS CAPI | 249.00 | 6,908 | | 7,151 | | | | | | | 7,151 | | (243) | (243) | | |
| 36866T-10-3 | GEN-PROBE INC. | | 06/20/2011 | BERNSTEIN | 104.00 | 7,088 | | 8,371 | | | | | | | 8,371 | | (1,282) | (1,282) | | |
| 371901-10-9 | GENTEX CORP | | 11/11/2011 | BARCLAYS CAPI | 297.00 | 8,631 | | 9,155 | | | | | | | 9,155 | | (523) | (523) | 71 | |
| Y26926-11-6 | GENTING BHD | D | 11/18/2011 | VARIOUS | 25,800.00 | 92,857 | | 89,689 | 97,521 | (5,737) | | | (5,737) | (1,789) | 89,996 | 2,717 | 144 | 2,861 | 116 | |
| Y7368M-11-3 | GENTING MALAYSIA BHD | D | 11/18/2011 | VARIOUS | 102,200.00 | 107,981 | | 116,703 | 110,337 | 4,955 | | | 4,955 | (753) | 117,052 | 1,457 | (10,528) | (9,071) | 42 | |
| S60576-80-8 | GENTING PLANTATIONS BH | D | 09/22/2011 | BERNSTEIN | 12,000.00 | 27,562 | | 32,720 | 24,938 | (404) | | | (404) | (478) | 32,869 | (419) | (4,888) | (5,307) | 182 | |
| S63667-95-0 | GENTING SINGAPORE PLC | D | 01/26/2011 | DEUTSCHE BAN | 37,000.00 | 59,754 | | 65,111 | 63,242 | 2,639 | | | 2,639 | (798) | 65,083 | 852 | (6,181) | (5,329) | | |
| Y27187-10-6 | GLOBAL LOGISTIC PROPER | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 2,660 | | 3,266 | 3,375 | (15) | | | (15) | (91) | 3,269 | 99 | (708) | (609) | | |
| 37940X-10-2 | GLOBAL PAYMENTS INC. | | 11/11/2011 | BARCLAYS CAPI | 159.00 | 7,438 | | 8,326 | | | | | | | 8,326 | | (888) | (888) | 3 | |
| Y27290-12-4 | GLOW ENERGY THB10(ALIE | D | 07/12/2011 | VARIOUS | 58,500.00 | 82,258 | | 91,477 | 74,037 | 2,249 | | | 2,249 | 693 | 91,407 | (708) | (8,441) | (9,149) | 357 | |
| S61644-72-0 | GOLDEN AGRI-RESOURCES | D | 11/18/2011 | VARIOUS | 117,000.00 | 65,304 | | 69,799 | 73,030 | (1,267) | | | (1,267) | (1,942) | 69,821 | 1,889 | (6,406) | (4,517) | 50 | |
| G3958R-10-9 | GOLDEN EAGLE RETAIL GR | D | 01/26/2011 | DEUTSCHE BAN | 8,000.00 | 22,112 | | 22,833 | 19,721 | 3,095 | | | 3,095 | 18 | 22,834 | (70) | (652) | (722) | | |
| G3978C-12-4 | GOME ELECTRICAL APPLIA | D | 11/18/2011 | VARIOUS | 102,000.00 | 37,538 | | 42,703 | 36,743 | 5,856 | | | 5,856 | 127 | 42,726 | (223) | (4,965) | (5,188) | 236 | |
| 384109-10-4 | GRACO INC | | 11/11/2011 | BARCLAYS CAPI | 155.00 | 6,819 | | 7,626 | | | | | | | 7,626 | | (807) | (807) | 65 | |
| 387328-10-7 | GRANITE CONSTRUCTION I | | 08/10/2011 | JP MORGAN CH | 334.00 | 6,000 | | 9,199 | | | | | | | 9,199 | | (3,199) | (3,199) | 43 | |
| 391164-10-0 | GREAT PLAINS ENERGY INC | | 09/15/2011 | VARIOUS | 3,014.00 | 60,081 | | 63,494 | | | | | | | 63,494 | | (3,413) | (3,413) | 1,094 | |
| S67182-55-0 | GREAT WALL MOTOR CO. LT | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 2,609 | | 3,285 | | | | | | | 3,288 | (7) | (673) | (680) | | |
| 395259-10-4 | GREENHILL & CO INC | | 11/11/2011 | BARCLAYS CAPI | 195.00 | 7,400 | | 10,719 | | | | | | | 10,719 | | (3,319) | (3,319) | 176 | |
| G4100M-10-5 | GREENTOWN CHINA HOLDI | D | 07/11/2011 | BERNSTEIN | 5,000.00 | 4,460 | | 5,840 | 5,530 | 293 | | | 293 | 17 | 5,840 | (30) | (1,351) | (1,381) | 278 | |
| 397624-10-7 | GREIF INC. CL A | | 11/11/2011 | VARIOUS | 259.00 | 14,274 | | 16,335 | | | | | | | 16,335 | | (2,061) | (2,061) | 171 | |
| Y2901E-10-8 | GS ENGINEERING & CONST | D | 07/11/2011 | BERNSTEIN | 100.00 | 12,246 | | 11,128 | | | | | | | 11,128 | 637 | 481 | 1,118 | | |
| Y2901P-10-3 | GS HOLDINGS CORP. | D | 03/25/2011 | DEUTSCHE BAN | 200.00 | 16,594 | | 13,924 | | | | | | | 13,762 | 99 | 2,732 | 2,831 | | |
| S69131-68-8 | GUANGDONG INVESTMENT | D | 07/11/2011 | BERNSTEIN | 26,000.00 | 14,332 | | 13,774 | 13,390 | 343 | | | 343 | 41 | 13,774 | (70) | 628 | 558 | 334 | |
| SB4339-95-4 | GUANGZHOU AUTOMOBILE | D | 07/11/2011 | BERNSTEIN | 6,000.00 | 7,204 | | 10,296 | 8,274 | 1,991 | | | 1,991 | 31 | 10,296 | (52) | (3,039) | (3,091) | 91 | |
| Y2933F-11-5 | GUANGZHOU R&F PROPERT | D | 11/18/2011 | VARIOUS | 6,400.00 | 7,780 | | 9,588 | 9,153 | 423 | | | 423 | 13 | 9,589 | (33) | (1,777) | (1,810) | 411 | |
| S63669-99-8 | GUDANG GARAM | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 5,860 | | 5,525 | 4,453 | 1,036 | | | 1,036 | 49 | 5,538 | 257 | 65 | 322 | | |
| Y29975-10-2 | HANA FINANCIAL GROUP | D | 07/11/2011 | BERNSTEIN | 200.00 | 7,135 | | 8,936 | | | | | | | 8,936 | 488 | (2,290) | (1,802) | 46 | |
| Y30327-10-3 | HANG SENG BANK LTD. | D | 09/22/2011 | BERNSTEIN | 4,100.00 | 56,707 | | 68,337 | 67,377 | 954 | | | 954 | 53 | 68,384 | (248) | (11,429) | (11,677) | 2,003 | |
| S63818-28-0 | HANNSTAR DISPLAY CORP. | D | 11/18/2011 | VARIOUS | 150,000.00 | 14,864 | | 27,939 | 30,507 | (1,534) | | | (1,534) | (976) | 27,996 | 521 | (13,653) | (13,132) | | |
| S64077-68-8 | HANWHA CHEMICAL CORP. | D | 07/11/2011 | BERNSTEIN | 100.00 | 4,843 | | 3,464 | | | | | | | 3,464 | 198 | 1,181 | 1,379 | | |
| 415864-10-7 | HARSCO CORP. | | 08/10/2011 | JP MORGAN CH | 289.00 | 6,138 | | 9,685 | | | | | | | 9,685 | | (3,547) | (3,547) | 59 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 419870-10-0 | HAWAIIAN ELECTRIC INDUS | | 09/15/2011 | VARIOUS | 1,168.00 | 28,360 | | 30,408 | | | | | | | 30,408 | | (2,048) | (2,048) | 632 | |
| 404132-10-2 | HCC INSURANCE HOLDINGS | | 09/15/2011 | VARIOUS | 1,551.00 | 44,915 | | 50,990 | | | | | | | 50,990 | | (6,074) | (6,074) | 180 | |
| 40415F-10-1 | HDFC BANK LTD. ADS | F | 03/24/2011 | DEUTSCHE BAN | 500.00 | 80,518 | | 91,505 | 83,555 | 7,950 | | | 7,950 | | 91,505 | | (10,987) | (10,987) | | |
| 421933-10-2 | HEALTH MANAGEMENT ASS | | 11/11/2011 | BARCLAYS CAPI | 1,435.00 | 13,096 | | 15,916 | | | | | | | 15,916 | | (2,820) | (2,820) | | |
| 42222G-10-8 | HEALTH NET INC. | | 12/13/2011 | VARIOUS | 1,111.00 | 30,223 | | 35,360 | | | | | | | 35,360 | | (5,137) | (5,137) | | |
| 42330P-10-7 | HELIX ENERGY SOLUTIONS | | 11/11/2011 | VARIOUS | 846.00 | 13,348 | | 13,648 | | | | | | | 13,648 | | (300) | (300) | | |
| Y31476-10-7 | HENDERSON LAND DEVELO | D | 10/20/2011 | VARIOUS | 10,000.00 | 50,519 | | 77,335 | 68,861 | 8,305 | | | 8,305 | 230 | 77,395 | (472) | (26,405) | (26,877) | 1,285 | |
| G4402L-12-8 | HENGAN INTERNATIONAL G | D | 07/11/2011 | BERNSTEIN | 2,500.00 | 23,177 | | 23,839 | 21,563 | 2,245 | | | 2,245 | 32 | 23,839 | (81) | (581) | (662) | 225 | |
| 806407-10-2 | HENRY SCHEIN INC. | | 11/11/2011 | BARCLAYS CAPI | 142.00 | 9,332 | | 10,259 | | | | | | | 10,259 | | (928) | (928) | | |
| 600544-10-0 | HERMAN MILLER INC. | | 11/11/2011 | VARIOUS | 780.00 | 15,638 | | 19,094 | | | | | | | 19,094 | | (3,456) | (3,456) | 27 | |
| G44403-10-6 | HIDILI INDUSTRY INTERNATI | D | 09/09/2011 | VARIOUS | 24,000.00 | 20,208 | | 26,816 | 20,280 | 6,460 | | | 6,460 | 76 | 26,816 | (132) | (6,476) | (6,608) | 26 | |
| 431284-10-8 | HIGHWOODS PROPERTIES I | | 12/06/2011 | VARIOUS | 226.00 | 6,779 | | 8,042 | | | | | | | 8,042 | | (1,263) | (1,263) | 288 | |
| 431475-10-2 | HILL-ROM HOLDINGS INC. | | 09/15/2011 | BARCLAYS CAPI | 223.00 | 6,816 | | 10,262 | | | | | | | 10,262 | | (3,446) | (3,446) | 50 | |
| S62616-74-3 | HINDUSTAN UNILEVER LTD. | D | 11/18/2011 | DEUTSCHE BAN | 2,000.00 | 15,341 | | 14,769 | | | | | | | 15,176 | (2,230) | 2,395 | 165 | 142 | |
| 404251-10-0 | HNI CORP. | | 11/11/2011 | VARIOUS | 725.00 | 15,341 | | 18,496 | | | | | | | 18,496 | | (3,155) | (3,155) | 250 | |
| 436106-10-8 | HOLLYFRONTIER CORP | | 11/11/2011 | VARIOUS | 1,119.00 | 37,674 | | 41,020 | | | | | | | 41,020 | | (3,346) | (3,346) | | |
| Y36861-10-5 | HON HAI PRECISION INDUST | D | 07/11/2011 | BERNSTEIN | 32,000.00 | 107,502 | | 129,217 | | | | | | | 129,646 | 635 | (22,779) | (22,144) | | |
| Y33370-10-0 | HONG KONG & CHINA GAS C | D | 07/11/2011 | BERNSTEIN | 10,000.00 | 23,494 | | 22,485 | 21,400 | 1,055 | | | 1,055 | 30 | 22,485 | (77) | 1,086 | 1,009 | 269 | |
| Y36503-10-3 | HONG LEONG BANK BHD | D | 11/18/2011 | VARIOUS | 6,300.00 | 24,896 | | 20,108 | 9,885 | 380 | | | 380 | (26) | 20,229 | 135 | 4,532 | 4,667 | 183 | |
| S64364-50-8 | HONG LEONG FINANCIAL G | D | 11/18/2011 | VARIOUS | 22,000.00 | 95,898 | | 63,813 | 63,728 | 1,073 | | | 1,073 | (685) | 64,116 | 1,955 | 29,828 | 31,783 | 1,309 | |
| Y37129-14-8 | HOPEWELL HOLDINGS LTD. | D | 09/22/2011 | BERNSTEIN | 7,000.00 | 20,759 | | 22,386 | 21,998 | 386 | | | 386 | 27 | 22,411 | (97) | (1,555) | (1,652) | 405 | |
| S61162-46-7 | HOPSON DEVELOPMENT HO | D | 11/18/2011 | VARIOUS | 36,000.00 | 32,708 | | 40,718 | 38,702 | 1,965 | | | 1,965 | 52 | 40,719 | (138) | (7,873) | (8,011) | 793 | |
| 44106M-10-2 | HOSPITALITY PROPERTIES | | 11/11/2011 | BARCLAYS CAPI | 302.00 | 6,771 | | 7,355 | | | | | | | 7,355 | | (583) | (583) | 272 | |
| S64118-77-1 | HUA NAN FINANCIAL HOLDI | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 2,355 | | 3,052 | | | | | | | 3,102 | (157) | (590) | (747) | 31 | |
| Y3744A-10-5 | HUANENG POWER INTERNA | D | 09/22/2011 | BERNSTEIN | 14,000.00 | 5,873 | | 8,543 | 7,413 | 1,126 | | | 1,126 | 11 | 8,550 | (38) | (2,639) | (2,677) | 385 | |
| 443510-20-1 | HUBBELL INC. CL B | | 11/11/2011 | VARIOUS | 230.00 | 13,034 | | 15,264 | | | | | | | 15,264 | | (2,229) | (2,229) | 129 | |
| 446413-10-6 | HUNTINGTON INGALLS INDU | | 09/15/2011 | BARCLAYS CAPI | 252.00 | 7,105 | | 9,779 | | | | | | | 9,779 | | (2,674) | (2,674) | | |
| Y3780D-10-4 | HUTCHISON PORT HOLDING | F | 09/22/2011 | BERNSTEIN | 12,000.00 | 7,490 | | 10,160 | | | | | | | 10,160 | | (2,671) | (2,671) | 220 | |
| Y38024-10-8 | HUTCHISON WHAMPOA LTD. | D | 03/09/2011 | MORGAN STANL | 12,000.00 | 142,427 | | 131,566 | 124,797 | 6,351 | | | 6,351 | 391 | 131,538 | (639) | 11,527 | 10,888 | | |
| 449162-10-6 | HYSAN DEVELOPMENT CO. | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 9,845 | | 13,570 | 14,136 | (564) | | | (564) | 10 | 13,582 | (53) | (3,685) | (3,738) | 290 | |
| Y38397-10-8 | HYUNDAI DEVELOPMENT C | D | 03/09/2011 | MORGAN STANL | 720.00 | 21,529 | | 24,985 | | | | | | | 25,152 | (133) | (3,489) | (3,622) | | |
| Y38382-10-0 | HYUNDAI ENGINEERING & C | D | 07/11/2011 | BERNSTEIN | 100.00 | 8,294 | | 7,812 | | | | | | | 7,812 | 447 | 36 | 483 | | |
| S64058-69-6 | HYUNDAI MERCHANT MARIN | D | 07/11/2011 | BERNSTEIN | 100.00 | 3,106 | | 3,227 | | | | | | | 3,227 | 185 | (305) | (120) | | |
| S64510-66-2 | HYUNDAI MIPO DOCKYARD | D | 07/11/2011 | BERNSTEIN | 100.00 | 17,088 | | 20,075 | | | | | | | 20,119 | 1,093 | (4,124) | (3,031) | | |
| S64510-22-5 | HYUNDAI MOTOR CO PRF | D | 07/11/2011 | BERNSTEIN | 100.00 | 7,126 | | 5,954 | | | | | | | 5,954 | 341 | 831 | 1,172 | | |
| Y3850E-10-7 | HYUNDAI SECURITIES CO. L | D | 07/11/2011 | VARIOUS | 2,000.00 | 23,994 | | 26,594 | | | | | | | 26,476 | 855 | (3,338) | (2,483) | 376 | |
| 45104G-10-4 | ICICI BANK LTD. ADS | F | 07/26/2011 | VARIOUS | 2,900.00 | 138,525 | | 156,080 | 146,856 | 9,224 | | | 9,224 | | 156,080 | | (17,555) | (17,555) | 186 | |
| 451107-10-6 | IDACORP INC. | | 11/11/2011 | VARIOUS | 2,023.00 | 77,500 | | 79,750 | | | | | | | 79,750 | | (2,250) | (2,250) | 552 | |
| 45167R-10-4 | IDEX CORP. | | 11/11/2011 | BARCLAYS CAPI | 336.00 | 11,979 | | 15,025 | | | | | | | 15,025 | | (3,046) | (3,046) | 114 | |
| 45168D-10-4 | IDEXX LABORATORIES INC. | | 11/11/2011 | VARIOUS | 297.00 | 21,856 | | 23,963 | | | | | | | 23,963 | | (2,107) | (2,107) | | |
| Y3882M-10-1 | IJM CORP. BHD | D | 11/18/2011 | MORGAN STANL | 3,000.00 | 5,679 | | 6,507 | | | | | | | 6,554 | (389) | (485) | (874) | | |
| Y71244-10-0 | INDO TAMBANGRAYA MEGA | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 5,544 | | 5,767 | 5,646 | 141 | | | 141 | (7) | 5,780 | 330 | (566) | (236) | 37 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Y7127B-13-5 | INDOCEMENT TUNGGAL PR | D | 01/26/2011 | DEUTSCHE BAN | 15,500.00 | 23,961 | | 31,620 | 27,461 | 3,902 | | | 3,902 | 282 | 31,646 | (415) | (7,270) | (7,685) | | |
| S62839-79-0 | INDOFOOD SUKSES MAKMU | D | 11/18/2011 | VARIOUS | 59,500.00 | 33,043 | | 34,136 | 32,232 | 1,524 | | | 1,524 | 422 | 34,178 | (200) | (936) | (1,136) | 25 | |
| BLM0L3-CY-2 | INDORAMA VENTURES PUB | D | 01/31/2011 | EXPIRATION | 4,022.00 | | | | | | | | | | | | | | | |
| SB5V4S-12-3 | INDORAMA VENTURES THB1 | D | 11/18/2011 | VARIOUS | 43,371.00 | 71,316 | | 79,491 | | 70,050 | | | 70,050 | | 79,583 | (345) | (7,921) | (8,266) | 250 | |
| Y7130D-11-0 | INDOSAT | D | 07/11/2011 | VARIOUS | 87,500.00 | 48,658 | | 58,843 | 52,474 | 6,003 | | | 6,003 | 428 | 58,904 | (229) | (10,017) | (10,246) | | |
| 45666Q-10-2 | INFORMATICA CORP. | | 09/15/2011 | BARCLAYS CAPI | 244.00 | 10,261 | | 13,103 | | | | | | | 13,103 | | (2,842) | (2,842) | | |
| 456788-10-8 | INFOSYS LTD. ADR | F | 07/26/2011 | VARIOUS | 1,300.00 | 85,861 | | 88,499 | 98,904 | (10,405) | | | (10,405) | | 88,499 | | (2,638) | (2,638) | 212 | |
| 457153-10-4 | INGRAM MICRO INC. (CL A) | | 09/15/2011 | BARCLAYS CAPI | 541.00 | 9,704 | | 10,202 | | | | | | | 10,202 | | (498) | (498) | | |
| Y4084K-10-9 | INOTERA MEMORIES INC. | D | 09/22/2011 | BERNSTEIN | 17,000.00 | 4,119 | | 10,520 | | | | | | | 10,609 | (541) | (5,948) | (6,489) | | |
| 458118-10-6 | INTEGRATED DEVICE TECH | | 08/10/2011 | JP MORGAN CH | 1,100.00 | 6,091 | | 9,304 | | | | | | | 9,304 | | (3,213) | (3,213) | | |
| 459044-10-3 | INTERNATIONAL BANCSHAR | | 12/13/2011 | VARIOUS | 1,672.00 | 28,408 | | 28,164 | | | | | | | 28,164 | | 244 | 244 | 239 | |
| Y39128-14-8 | INTERNATIONAL NICKEL IND | D | 11/18/2011 | VARIOUS | 78,500.00 | 37,551 | | 43,320 | 42,532 | 355 | | | 355 | 493 | 43,379 | 1,292 | (7,120) | (5,828) | 1,088 | |
| 460254-10-5 | INTERNATIONAL RECTIFIER | | 09/15/2011 | BARCLAYS CAPI | 301.00 | 6,613 | | 9,254 | | | | | | | 9,254 | | (2,641) | (2,641) | | |
| 460335-20-1 | INTERNATIONAL SPEEDWAY | | 09/15/2011 | VARIOUS | 624.00 | 15,875 | | 18,298 | | | | | | | 18,298 | | (2,423) | (2,423) | 112 | |
| 46069S-10-9 | INTERSIL CORP. CL A | | 09/15/2011 | BARCLAYS CAPI | 654.00 | 7,681 | | 9,506 | | | | | | | 9,506 | | (1,825) | (1,825) | 78 | |
| S64599-30-1 | INVENTEC CORP. | D | 09/22/2011 | BERNSTEIN | 13,000.00 | 4,872 | | 7,280 | 7,462 | 176 | | | 176 | (254) | 7,384 | (100) | (2,412) | (2,512) | 360 | |
| Y41763-10-6 | IOI CORP. BHD | D | 11/18/2011 | VARIOUS | 22,000.00 | 37,655 | | 42,045 | 41,618 | 706 | | | 706 | (109) | 42,215 | 370 | (4,929) | (4,559) | 803 | |
| S68906-03-1 | IRPC PUBLIC CO LTD THB1( | D | 07/12/2011 | VARIOUS | 443,300.00 | 84,442 | | 76,294 | | | | | | | 76,275 | 1,343 | 6,824 | 8,167 | 194 | |
| Z38053-16-3 | ISHARES MSCI INDIA INDEX | F | 07/26/2011 | VARIOUS | 1,577,900.00 | 11,660,387 | | 12,645,085 | 12,844,106 | (199,021) | | 951,279 | (1,150,300) | | 11,660,387 | | | | | |
| 464286-77-2 | ISHARES MSCI KOREA INDE | | 01/25/2011 | DEUTSCHE BAN | 602,700.00 | 37,143,687 | | 34,145,012 | 36,879,213 | (2,734,201) | | | (2,734,201) | | 34,145,012 | | 2,998,675 | 2,998,675 | | |
| 464286-73-1 | ISHARES MSCI TAIWAN IND | | 01/25/2011 | DEUTSCHE BAN | 924,600.00 | 14,395,745 | | 12,803,354 | 14,442,252 | (1,638,898) | | | (1,638,898) | | 12,803,354 | | 1,592,391 | 1,592,391 | | |
| 465741-10-6 | ITRON INC | | 06/20/2011 | BERNSTEIN | 148.00 | 6,999 | | 8,135 | | | | | | | 8,135 | | (1,136) | (1,136) | | |
| 45068B-10-9 | ITT EDUCATIONAL SERVICE | | 09/15/2011 | BARCLAYS CAPI | 202.00 | 14,198 | | 14,923 | | | | | | | 14,923 | | (725) | (725) | | |
| 426281-10-1 | JACK HENRY & ASSOCIATES | | 09/15/2011 | BARCLAYS CAPI | 222.00 | 6,499 | | 6,997 | | | | | | | 6,997 | | (499) | (499) | 47 | |
| S62422-60-5 | JARDINE CYCLE & CARRIAG | D | 01/26/2011 | DEUTSCHE BAN | 2,000.00 | 53,598 | | 60,305 | 57,115 | 3,546 | | | 3,546 | (381) | 60,280 | 431 | (7,112) | (6,681) | | |
| 472319-10-2 | JEFFERIES GROUP INC. | | 11/11/2011 | VARIOUS | 1,521.00 | 18,763 | | 34,783 | | | | | | | 34,783 | | (16,019) | (16,019) | 200 | |
| 477143-10-1 | JETBLUE AIRWAYS CORP. | | 09/15/2011 | BARCLAYS CAPI | 1,478.00 | 6,610 | | 9,112 | | | | | | | 9,112 | | (2,502) | (2,502) | | |
| S60055-04-3 | JIANGSU EXPRESSWAY CO. | D | 09/22/2011 | BERNSTEIN | 12,000.00 | 8,169 | | 15,196 | 13,750 | 1,411 | | | 1,411 | 45 | 15,205 | (93) | (6,944) | (7,037) | 597 | |
| S60003-05-0 | JIANGXI COPPER CO. LTD. | D | 11/18/2011 | VARIOUS | 31,000.00 | 96,758 | | 100,974 | 101,887 | (1,110) | | | (1,110) | 187 | 100,964 | (383) | (3,823) | (4,206) | 167 | |
| 968223-20-6 | JOHN WILEY & SONS INC. (C | | 09/15/2011 | BARCLAYS CAPI | 137.00 | 6,599 | | 6,953 | | | | | | | 6,953 | | (354) | (354) | 27 | |
| S64744-94-9 | JOLLIBEE FOODS CORP. | D | 01/26/2011 | DEUTSCHE BAN | 21,460.00 | 37,682 | | 46,382 | 43,389 | 2,362 | | | 2,362 | 478 | 46,229 | (975) | (7,571) | (8,546) | | |
| 48020Q-10-7 | JONES LANG LASALLE INC | | 12/15/2011 | VARIOUS | 140.00 | 8,627 | | 13,199 | | | | | | | 13,199 | | (4,571) | (4,571) | 21 | |
| S67281-02-2 | KALBE FARMA | D | 11/18/2011 | VARIOUS | 37,500.00 | 15,301 | | 15,445 | 13,557 | 1,924 | | | 1,924 | (18) | 15,463 | 595 | (758) | (163) | 244 | |
| S66834-49-0 | KANGWON LAND INC. | D | 07/11/2011 | BERNSTEIN | 200.00 | 5,783 | | 4,746 | | | | | | | 4,746 | 271 | 765 | 1,036 | | |
| 485170-30-2 | KANSAS CITY SOUTHERN | | 08/10/2011 | JP MORGAN CH | 166.00 | 8,469 | | 9,085 | | | | | | | 9,085 | | (616) | (616) | | |
| S68887-83-5 | KASIKORNBANK PCL | D | 06/16/2011 | BARCLAYS CAPI | 39,600.00 | 147,870 | | 163,358 | 164,976 | (2,467) | | | (2,467) | 970 | 163,479 | (3,044) | (12,565) | (15,609) | | |
| Y86219-11-3 | KASIKORNBANK PUBLIC CO | D | 01/26/2011 | DEUTSCHE BAN | 6,300.00 | 23,887 | | 27,509 | 27,215 | 236 | | | 236 | | 27,451 | (668) | (2,896) | (3,564) | | |
| Y458AB-10-7 | KB FINANCIAL GROUP INC. | D | 07/11/2011 | BERNSTEIN | 100.00 | 5,078 | | 5,213 | | | | | | | 5,213 | 298 | (433) | (135) | | |
| S64909-17-9 | KCC CORP. | D | 08/09/2011 | VARIOUS | 100.00 | 32,644 | | 32,552 | | | | | | | 32,552 | 1,862 | (1,770) | 92 | 77 | |
| 488401-10-0 | KEMPER CORP. | | 09/15/2011 | VARIOUS | 493.00 | 12,494 | | 14,697 | | | | | | | 14,697 | | (2,204) | (2,204) | 118 | |
| 489170-10-0 | KENNAMETAL INC | | 11/11/2011 | VARIOUS | 363.00 | 13,032 | | 14,806 | | | | | | | 14,806 | | (1,775) | (1,775) | 68 | |
| Y4722Z-12-0 | KEPPEL CORP. LTD. | D | 03/09/2011 | MORGAN STANL | 16,000.00 | 151,703 | | 133,243 | 140,550 | (3,689) | | | (3,689) | (3,708) | 133,153 | 5,139 | 13,410 | 18,549 | | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| V87778-10-2 | KEPPEL LAND LTD. | D | 11/18/2011 | MORGAN STANL | 5,000.00 | 10,150 | | 18,865 | 18,626 | 484 | | | 484 | (119) | 18,991 | (301) | (8,540) | (8,841) | 728 | |
| G52440-10-7 | KERRY PROPERTIES LTD. | D | 09/22/2011 | BERNSTEIN | 5,500.00 | 18,485 | | 31,432 | 28,641 | 2,768 | | | 2,768 | 42 | 31,451 | (137) | (12,830) | (12,967) | 625 | |
| S62194-35-2 | KGI SECURITIES CO. LTD. | D | 11/18/2011 | MORGAN STANL | 12,000.00 | 4,411 | | 6,776 | | | | | | | 6,791 | (288) | (2,093) | (2,381) | 145 | |
| S64913-18-9 | KINGBOARD CHEMICAL HOL | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 9,765 | | 10,958 | 11,976 | (1,027) | | | (1,027) | 8 | 10,958 | (31) | (1,162) | (1,193) | 154 | |
| 497266-10-6 | KIRBY CORP. | | 09/15/2011 | BARCLAYS CAPI | 301.00 | 17,200 | | 16,203 | | | | | | | 16,203 | | 997 | 997 | | |
| Y48406-10-5 | KOREA ELECTRIC POWER C | D | 07/11/2011 | BERNSTEIN | 400.00 | 10,642 | | 10,296 | | | | | | | 10,296 | 589 | (243) | 346 | | |
| Y4871N-10-0 | KOREA LIFE INSURANCE CO | D | 07/11/2011 | BERNSTEIN | 400.00 | 2,958 | | 2,872 | | | | | | | 2,872 | 164 | (79) | 85 | 69 | |
| 500643-20-0 | KORN/FERRY INTERNATION | | 11/11/2011 | BARCLAYS CAPI | 811.00 | 13,972 | | 15,938 | | | | | | | 15,938 | | (1,966) | (1,966) | | |
| S64928-38-5 | KRUNG THAI BNK LTD THB5. | D | 03/25/2011 | DEUTSCHE BAN | 129,400.00 | 78,943 | | 73,158 | 37,655 | (629) | | | (629) | 475 | 73,249 | 65 | 5,628 | 5,693 | | |
| Y4989M-10-1 | KT CORP. | D | 07/11/2011 | BERNSTEIN | 1,900.00 | 70,182 | | 75,023 | | | | | | | 75,023 | 4,291 | (9,132) | (4,841) | | |
| Y47153-10-4 | KUALA LUMPUR KEPONG B | D | 09/22/2011 | BERNSTEIN | 100.00 | 676 | | 697 | 720 | (6) | | | (6) | (14) | 701 | | (25) | (25) | 20 | |
| S63400-78-2 | KUNLUN ENERGY CO. LTD. | D | 07/11/2011 | BERNSTEIN | 24,000.00 | 41,336 | | 39,163 | 37,224 | 1,909 | | | 1,909 | 30 | 39,163 | (112) | 2,286 | 2,174 | 426 | |
| Y54850-10-5 | LAFARGE MALAYAN CEMEN | D | 11/18/2011 | VARIOUS | 25,200.00 | 62,532 | | 64,303 | 62,900 | 2,044 | | | 2,044 | (413) | 64,531 | 581 | (2,580) | (1,999) | 900 | |
| 512807-10-8 | LAM RESEARCH CORP. | | 09/15/2011 | BARCLAYS CAPI | 696.00 | 27,494 | | 32,946 | | | | | | | 32,946 | | (5,452) | (5,452) | | |
| 512815-10-1 | LAMAR ADVERTISING CO. C | | 11/11/2011 | VARIOUS | 852.00 | 19,555 | | 25,239 | | | | | | | 25,239 | | (5,685) | (5,685) | | |
| 513847-10-3 | LANCASTER COLONY CORP | | 09/15/2011 | VARIOUS | 230.00 | 13,834 | | 14,144 | | | | | | | 14,144 | | (311) | (311) | 112 | |
| 515098-10-1 | LANDSTAR SYSTEM INC. | | 09/15/2011 | VARIOUS | 571.00 | 23,561 | | 26,331 | | | | | | | 26,331 | | (2,770) | (2,770) | 31 | |
| Y5217N-11-8 | LARSEN AND TOUBRO LTD | F | 06/22/2011 | VARIOUS | 2,500.00 | 91,988 | | 118,494 | 110,775 | 7,719 | | | 7,719 | | 118,494 | | (26,506) | (26,506) | | |
| S66937-72-3 | LEE & MAN PAPER MANUFA | D | 09/22/2011 | BERNSTEIN | 6,000.00 | 2,037 | | 5,378 | 4,550 | 822 | | | 822 | 7 | 5,380 | (24) | (3,319) | (3,343) | 62 | |
| 52602E-10-2 | LENDER PROCESSING SER | | 11/11/2011 | BARCLAYS CAPI | 343.00 | 6,843 | | 9,978 | | | | | | | 9,978 | | (3,134) | (3,134) | 69 | |
| 526107-10-7 | LENNOX INTERNATIONAL IN | | 12/21/2011 | BARCLAYS CAPI | 196.00 | 6,612 | | 9,457 | | | | | | | 9,457 | | (2,845) | (2,845) | 71 | |
| Y5257Y-10-7 | LENOVO GROUP LTD. | D | 11/18/2011 | MORGAN STANL | 14,000.00 | 9,724 | | 10,130 | 8,982 | 1,126 | | | 1,126 | 30 | 10,138 | (53) | (361) | (414) | 158 | |
| Y5255T-10-0 | LG DISPLAY CO. LTD. | D | 07/11/2011 | BERNSTEIN | 400.00 | 11,224 | | 14,263 | | | | | | | 14,263 | 816 | (3,855) | (3,039) | | |
| Y5275H-17-7 | LG ELECTRONICS INC. | D | 03/09/2011 | MORGAN STANL | 169.00 | 16,672 | | 18,201 | | | | | | | 18,330 | (97) | (1,561) | (1,658) | | |
| SB39Z8-G8-5 | LG INNOTEK CO. LTD. | D | 07/11/2011 | BERNSTEIN | 300.00 | 27,264 | | 37,799 | | | | | | | 37,799 | 2,162 | (12,697) | (10,535) | | |
| G5496K-10-8 | LI NING CO. LTD. | D | 07/11/2011 | BERNSTEIN | 2,500.00 | 3,277 | | 4,186 | 1,722 | 2,454 | | | 2,454 | 10 | 4,186 | (14) | (895) | (909) | 77 | |
| 531172-10-4 | LIBERTY PROPERTY TRUST | | 11/11/2011 | VARIOUS | 655.00 | 21,102 | | 22,940 | | | | | | | 22,940 | | (1,838) | (1,838) | 413 | |
| 53217R-20-7 | LIFE TIME FITNESS INC. | | 08/10/2011 | JP MORGAN CH | 169.00 | 6,011 | | 6,275 | | | | | | | 6,275 | | (264) | (264) | | |
| 53219L-10-9 | LIFEPOINT HOSPITALS | | 11/11/2011 | BARCLAYS CAPI | 363.00 | 13,451 | | 15,232 | | | | | | | 15,232 | | (1,781) | (1,781) | | |
| G54856-10-2 | LIFESTYLE INTERNATIONAL | D | 07/11/2011 | BERNSTEIN | 4,500.00 | 13,230 | | 12,096 | 11,079 | 1,008 | | | 1,008 | 9 | 12,096 | (35) | 1,168 | 1,133 | 110 | |
| 532791-10-0 | LINCARE HOLDINGS INC. | | 09/15/2011 | VARIOUS | 657.00 | 16,012 | | 20,172 | | | | | | | 20,172 | | (4,160) | (4,160) | 84 | |
| 533900-10-6 | LINCOLN ELECTRIC HOLDIN | | 11/11/2011 | VARIOUS | 700.00 | 24,733 | | 26,227 | | | | | | | 26,227 | | (1,494) | (1,494) | 185 | |
| Y5281M-11-1 | LINK REAL ESTATE INVEST | D | 09/22/2011 | BERNSTEIN | 6,000.00 | 21,080 | | 19,188 | 18,908 | 231 | | | 231 | 57 | 19,197 | (104) | 1,988 | 1,884 | 852 | |
| 501889-20-8 | LKQ CORP | | 08/10/2011 | JP MORGAN CH | 270.00 | 6,059 | | 7,120 | | | | | | | 7,120 | | (1,061) | (1,061) | | |
| G5635P-10-9 | LONGFOR PROPERTIES CO. | D | 07/11/2011 | BERNSTEIN | 11,500.00 | 20,229 | | 16,087 | 16,008 | 66 | | | 66 | 12 | 16,087 | (46) | 4,188 | 4,142 | 177 | |
| G5636C-10-7 | LONKING HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 11,000.00 | 4,395 | | 6,873 | 6,019 | 850 | | | 850 | 5 | 6,875 | (21) | (2,459) | (2,480) | 203 | |
| 546347-10-5 | LOUISIANA-PACIFIC CORP. | | 11/11/2011 | VARIOUS | 2,024.00 | 12,990 | | 17,152 | | | | | | | 17,152 | | (4,162) | (4,162) | | |
| Y5274S-10-9 | LS CORP | D | 07/11/2011 | BERNSTEIN | 100.00 | 10,542 | | 9,465 | | | | | | | 9,465 | 541 | 535 | 1,076 | | |
| N53745-10-0 | LYONDELL CHEMICAL COMP | R | 07/20/2011 | VARIOUS | 54,902.00 | 2,058,997 | | 1,224,315 | 1,888,629 | (664,314) | | | (664,314) | | 1,224,315 | | 834,682 | 834,682 | 1,129 | |
| 552676-10-8 | M.D.C. HOLDINGS INC. | | 11/11/2011 | BARCLAYS CAPI | 379.00 | 6,771 | | 9,498 | | | | | | | 9,498 | | (2,726) | (2,726) | 190 | |
| S66008-79-8 | MAANSHAN IRON & STEEL C | D | 11/18/2011 | VARIOUS | 162,000.00 | 84,229 | | 98,054 | 86,357 | 11,536 | | | 11,536 | 172 | 98,065 | (371) | (13,465) | (13,836) | 97 | |
| 554382-10-1 | MACERICH CO. | | 12/08/2011 | VARIOUS | 79.00 | 3,971 | | 4,066 | | | | | | | 4,066 | | (95) | (95) | 83 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 554489-10-4 | MACK-CALI REALTY CORP. | | 12/13/2011 | BERNSTEIN | 295.00 | 7,601 | | 10,177 | | | | | | | 10,177 | | (2,576) | (2,576) | 266 | |
| S65741-01-9 | MACRONIX INTERNATIONAL | D | 11/18/2011 | MORGAN STANL | 5,000.00 | 2,068 | | 3,948 | | | | | | | 3,955 | (168) | (1,719) | (1,887) | 236 | |
| 559778-40-2 | MAHANAGAR TELEPHONE N | F | 07/26/2011 | VARIOUS | 16,000.00 | 32,767 | | 48,897 | 38,720 | 10,177 | | 9,084 | 1,093 | | 39,813 | | (7,046) | (7,046) | | |
| Y54164-11-9 | MAHINDRA & MAHINDRA GD | F | 06/22/2011 | BERNSTEIN | 13,700.00 | 197,049 | | 230,511 | 240,846 | (10,335) | | | (10,335) | | 230,511 | | (33,462) | (33,462) | | |
| Y54671-10-5 | MALAYAN BANKING BHD | D | 09/22/2011 | BERNSTEIN | 27,400.00 | 79,044 | | 80,922 | 75,818 | 5,590 | | | 5,590 | (210) | 81,198 | 1,061 | (3,215) | (2,154) | 1,874 | |
| S61881-93-4 | MALAYSIA AIRPORTS HOLDI | D | 09/22/2011 | BERNSTEIN | 5,000.00 | 9,490 | | 10,884 | | | | | | | 10,936 | (524) | (922) | (1,446) | | |
| Y54195-10-5 | MALAYSIA MARINE & HEAVY | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 7,776 | | 11,195 | | | | | | | 11,238 | (539) | (2,922) | (3,461) | | |
| Y56461-10-9 | MALAYSIAN AIRLINE SYSTE | D | 07/11/2011 | BERNSTEIN | 44,800.00 | 22,571 | | 29,883 | 30,431 | (17) | | | (17) | (474) | 29,940 | 1,313 | (8,682) | (7,369) | | |
| Y5762B-10-5 | MANDO CORP. | D | 07/11/2011 | BERNSTEIN | 100.00 | 20,373 | | 14,164 | | | | | | | 14,164 | 774 | 5,435 | 6,209 | | |
| Y5764J-14-8 | MANILA ELECTRIC CO. | D | 03/09/2011 | VARIOUS | 9,240.00 | 52,513 | | 45,995 | 48,023 | (2,699) | | | (2,699) | 609 | 45,932 | (789) | 7,370 | 6,581 | 191 | |
| 56418H-10-0 | MANPOWERGROUP | | 11/11/2011 | BARCLAYS CAPI | 278.00 | 10,572 | | 17,550 | | | | | | | 17,550 | | (6,978) | (6,978) | 111 | |
| 564563-10-4 | MANTECH INTERNATIONAL | | 09/15/2011 | VARIOUS | 358.00 | 13,751 | | 15,656 | | | | | | | 15,656 | | (1,906) | (1,906) | 150 | |
| 573284-10-6 | MARTIN MARIETTA MATERIA | | 09/15/2011 | BARCLAYS CAPI | 105.00 | 7,224 | | 9,127 | | | | | | | 9,127 | | (1,903) | (1,903) | 84 | |
| 574795-10-0 | MASIMO CORP. | | 11/11/2011 | BARCLAYS CAPI | 303.00 | 6,727 | | 9,328 | | | | | | | 9,328 | | (2,601) | (2,601) | | |
| 577128-10-1 | MATTHEWS INTERNATIONA | | 11/11/2011 | BARCLAYS CAPI | 198.00 | 6,342 | | 7,559 | | | | | | | 7,559 | | (1,216) | (1,216) | 34 | |
| Y58460-10-9 | MAXIS BHD | D | 09/30/2011 | VARIOUS | 37,000.00 | 62,553 | | 68,168 | | | | | | | 68,506 | (3,284) | (2,669) | (5,953) | 977 | |
| 552690-10-9 | MDU RESOURCES GROUP I | | 11/11/2011 | BARCLAYS CAPI | 663.00 | 13,638 | | 15,383 | | | | | | | 15,383 | | (1,745) | (1,745) | 215 | |
| 584690-30-9 | MEDICIS PHARMACEUTICAL | | 09/15/2011 | BARCLAYS CAPI | 170.00 | 6,504 | | 6,247 | | | | | | | 6,247 | | 257 | 257 | 14 | |
| 58502B-10-6 | MEDNAX INC. | | 09/15/2011 | BARCLAYS CAPI | 127.00 | 8,378 | | 9,468 | | | | | | | 9,468 | | (1,091) | (1,091) | | |
| 587200-10-6 | MENTOR GRAPHICS CORP. | | 09/15/2011 | BARCLAYS CAPI | 873.00 | 9,225 | | 12,945 | | | | | | | 12,945 | | (3,720) | (3,720) | | |
| 589400-10-0 | MERCURY GENERAL CORP. | | 09/15/2011 | VARIOUS | 458.00 | 17,767 | | 18,741 | | | | | | | 18,741 | | (974) | (974) | 440 | |
| 589433-10-1 | MEREDITH CORP | | 06/20/2011 | BERNSTEIN | 232.00 | 7,222 | | 7,496 | | | | | | | 7,496 | | (275) | (275) | 59 | |
| SB42SR-M0-5 | METALLURGICAL CORP. OF | D | 09/22/2011 | BERNSTEIN | 64,000.00 | 15,240 | | 31,955 | 28,242 | 3,670 | | | 3,670 | 61 | 31,973 | (161) | (16,572) | (16,733) | 418 | |
| S65144-42-0 | METROPOLITAN BANK & TR | D | 09/22/2011 | VARIOUS | 27,060.00 | 38,043 | | 45,287 | 44,374 | 858 | | | 858 | (31) | 45,201 | (403) | (6,755) | (7,158) | 62 | |
| 592688-10-5 | METTLER-TOLEDO INTERNA | | 11/11/2011 | VARIOUS | 123.00 | 19,023 | | 21,372 | | | | | | | 21,372 | | (2,349) | (2,349) | | |
| 594901-10-0 | MICROS SYSTEMS INC | | 09/15/2011 | BARCLAYS CAPI | 676.00 | 32,633 | | 33,134 | | | | | | | 33,134 | | (501) | (501) | | |
| 602720-10-4 | MINE SAFETY APPLIANCES | | 11/11/2011 | VARIOUS | 699.00 | 22,733 | | 26,285 | | | | | | | 26,285 | | (3,552) | (3,552) | 310 | |
| 603158-10-6 | MINERALS TECHNOLOGIES I | | 11/11/2011 | BARCLAYS CAPI | 276.00 | 15,834 | | 18,238 | | | | | | | 18,238 | | (2,404) | (2,404) | 28 | |
| S67287-93-8 | MINMETALS RESOURCES LT | D | 11/18/2011 | MORGAN STANL | 12,000.00 | 5,204 | | 8,633 | | | | | | | 8,637 | (11) | (3,422) | (3,433) | | |
| Y6074E-10-0 | MIRAE ASSET SECURITIES | D | 07/11/2011 | VARIOUS | 1,500.00 | 63,195 | | 72,177 | | | | | | | 71,736 | 1,478 | (10,019) | (8,541) | 226 | |
| S65579-97-1 | MISC BHD | D | 11/18/2011 | MORGAN STANL | 9,000.00 | 18,800 | | 25,225 | 24,555 | 891 | | | 891 | (65) | 25,381 | (729) | (5,852) | (6,581) | 284 | |
| Y60847-10-3 | MITAC INTERNATIONAL COR | D | 07/11/2011 | BERNSTEIN | 41,000.00 | 17,553 | | 19,141 | 19,832 | 48 | | | 48 | (669) | 19,211 | 860 | (2,518) | (1,658) | | |
| S65566-48-1 | MMC CORP. BHD | D | 11/18/2011 | VARIOUS | 103,900.00 | 95,716 | | 97,955 | 84,970 | 4,653 | | | 4,653 | (851) | 98,293 | 927 | (3,504) | (2,577) | | |
| 608190-10-4 | MOHAWK INDUSTRIES INC. | | 11/11/2011 | VARIOUS | 526.00 | 27,234 | | 35,098 | | | | | | | 35,098 | | (7,864) | (7,864) | | |
| G6260K-12-6 | MONGOLIA ENERGY CORP. | D | 03/09/2011 | MORGAN STANL | 207,000.00 | 44,393 | | 75,480 | 60,021 | 15,340 | | | 15,340 | 110 | 75,471 | (252) | (30,826) | (31,078) | | |
| S66094-45-9 | MOTECH INDUSTRIES INC. | D | 08/12/2011 | VARIOUS | 1,000.00 | 3,281 | | 4,110 | | | | | | | 4,110 | 26 | (855) | (829) | 153 | |
| G6320A-10-0 | MSTAR SEMICONDUCTOR I | D | 07/11/2011 | BERNSTEIN | 700.00 | 4,000 | | 6,351 | | | | | | | 6,367 | 109 | (2,476) | (2,367) | | |
| S66214-27-1 | NAN KANG RUBBER TIRE C | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 4,899 | | 4,619 | 4,879 | 7 | | | 7 | (161) | 4,724 | (63) | 238 | 175 | 82 | |
| Y62061-10-9 | NAN YA PLASTICS CORP. | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 6,637 | | 8,663 | | | | | | | 8,805 | (288) | (1,880) | (2,168) | 390 | |
| Y62066-10-8 | NANYA TECHNOLOGY CORP | D | 09/22/2011 | BERNSTEIN | 14,000.00 | 1,864 | | 7,651 | 7,838 | 120 | | | 120 | (267) | 7,691 | (105) | (5,722) | (5,827) | | |
| 636180-10-1 | NATIONAL FUEL GAS CO. | | 11/11/2011 | VARIOUS | 381.00 | 23,569 | | 26,642 | | | | | | | 26,642 | | (3,073) | (3,073) | 197 | |
| 62886E-10-8 | NCR CORP. | | 09/15/2011 | BARCLAYS CAPI | 912.00 | 16,681 | | 17,675 | | | | | | | 17,675 | | (994) | (994) | | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| V67005-12-0 | NEPTUNE ORIENT LINES LT | D | 09/22/2011 | BERNSTEIN | 25,000.00 | 28,716 | | 43,908 | 41,173 | 3,008 | | | 3,008 | (350) | 43,830 | 2,381 | (17,495) | (15,114) | 921 | |
| 64126X-20-1 | NEUSTAR INC. CL A | | 12/13/2011 | VARIOUS | 2,187.00 | 58,227 | | 59,414 | | | | | | | 59,414 | | (1,187) | (1,187) | | |
| Y63084-12-6 | NEW WORLD DEVELOPMEN | D | 07/11/2011 | VARIOUS | 56,000.00 | 106,182 | | 121,552 | 105,916 | 15,396 | | | 15,396 | 316 | 121,628 | (591) | (14,856) | (15,447) | 90 | |
| 649445-10-3 | NEW YORK COMMUNITY BA | | 09/15/2011 | VARIOUS | 2,980.00 | 40,730 | | 48,664 | | | | | | | 48,664 | | (7,934) | (7,934) | 566 | |
| 650111-10-7 | NEW YORK TIMES CO. CL A | | 11/11/2011 | BARCLAYS CAPI | 1,249.00 | 8,954 | | 9,258 | | | | | | | 9,258 | | (304) | (304) | | |
| 651587-10-7 | NEWMARKET CORP | | 11/11/2011 | VARIOUS | 76.00 | 12,790 | | 13,333 | | | | | | | 13,333 | | (543) | (543) | 67 | |
| G65318-10-0 | NINE DRAGONS PAPER HOL | D | 09/22/2011 | VARIOUS | 38,000.00 | 44,301 | | 59,704 | 47,533 | 11,944 | | | 11,944 | 87 | 59,564 | (220) | (15,044) | (15,264) | 31 | |
| SB01CL-C3-6 | NOBLE GROUP LTD | D | 03/09/2011 | MORGAN STANL | 49,000.00 | 82,630 | | 82,784 | 82,957 | 408 | | | 408 | (630) | 82,736 | 1,501 | (1,606) | (105) | | |
| 655663-10-2 | NORDSON CORP. | | 09/15/2011 | BARCLAYS CAPI | 650.00 | 28,965 | | 33,564 | | | | | | | 33,564 | | (4,599) | (4,599) | 150 | |
| 67019E-10-7 | NSTAR | | 09/15/2011 | VARIOUS | 921.00 | 41,830 | | 43,157 | | | | | | | 43,157 | | (1,327) | (1,327) | 234 | |
| 67073Y-10-6 | NV ENERGY INC. | | 09/15/2011 | VARIOUS | 2,454.00 | 36,683 | | 38,638 | | | | | | | 38,638 | | (1,955) | (1,955) | 519 | |
| 62944T-10-5 | NVR INC. | | 09/15/2011 | VARIOUS | 58.00 | 37,439 | | 42,346 | | | | | | | 42,346 | | (4,907) | (4,907) | | |
| G66897-11-0 | NWS HOLDINGS LTD. | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 1,422 | | 1,628 | 1,516 | 107 | | | 107 | 5 | 1,628 | (8) | (198) | (206) | 48 | |
| 670837-10-3 | OGE ENERGY CORP | | 06/20/2011 | BERNSTEIN | 192.00 | 9,403 | | 9,760 | | | | | | | 9,760 | | (357) | (357) | | |
| Y6421B-10-6 | OLAM INTERNATIONAL LTD. | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 3,912 | | 5,201 | 4,825 | 414 | | | 414 | (33) | 5,206 | 46 | (1,340) | (1,294) | | |
| 680223-10-4 | OLD REPUBLIC INTERNATIO | | 06/20/2011 | BERNSTEIN | 596.00 | 7,067 | | 7,566 | | | | | | | 7,566 | | (499) | (499) | 104 | |
| 680665-20-5 | OLIN CORP. | | 09/09/2011 | VARIOUS | 329.00 | 6,077 | | 7,694 | | | | | | | 7,694 | | (1,618) | (1,618) | 66 | |
| 681936-10-0 | OMEGA HEALTHCARE INVE | | 09/15/2011 | BARCLAYS CAPI | 369.00 | 6,756 | | 7,764 | | | | | | | 7,764 | | (1,008) | (1,008) | 148 | |
| 681904-10-8 | OMNICARE INC | | 11/11/2011 | BARCLAYS CAPI | 327.00 | 10,093 | | 10,178 | | | | | | | 10,178 | | (86) | (86) | 26 | |
| S66591-16-5 | ORIENT OVERSEAS (INTERN | D | 07/11/2011 | BERNSTEIN | 500.00 | 3,235 | | 4,888 | 4,850 | 23 | | | 23 | 15 | 4,888 | (25) | (1,628) | (1,653) | 1,162 | |
| 688239-20-1 | OSHKOSH CORP | | 09/15/2011 | BARCLAYS CAPI | 336.00 | 6,755 | | 9,884 | | | | | | | 9,884 | | (3,128) | (3,128) | | |
| Y64248-20-9 | OVERSEA-CHINESE BANKIN | D | 07/11/2011 | VARIOUS | 8,000.00 | 61,400 | | 63,721 | 60,611 | 3,404 | | | 3,404 | (403) | 63,612 | 2,088 | (4,300) | (2,212) | 477 | |
| 695156-10-9 | PACKAGING CORP. OF AME | | 10/14/2011 | VARIOUS | 598.00 | 14,353 | | 17,437 | | | | | | | 17,437 | | (3,084) | (3,084) | 170 | |
| 69840W-10-8 | PANERA BREAD CO. CL A | | 08/10/2011 | JP MORGAN CH | 61.00 | 6,156 | | 7,469 | | | | | | | 7,469 | | (1,313) | (1,313) | | |
| 699173-20-9 | PARAMETRIC TECHNOLOGY | | 11/11/2011 | VARIOUS | 757.00 | 14,805 | | 17,084 | | | | | | | 17,084 | | (2,279) | (2,279) | | |
| S60304-09-4 | PARKSON HOLDINGS BHD | D | 07/11/2011 | BERNSTEIN | 2,800.00 | 5,596 | | 5,373 | 4,908 | 517 | | | 517 | (39) | 5,387 | 189 | 21 | 210 | | |
| G69370-11-5 | PARKSON RETAIL GROUP L | D | 03/09/2011 | MORGAN STANL | 19,000.00 | 27,065 | | 33,389 | 29,274 | 4,011 | | | 4,011 | 99 | 33,384 | (162) | (6,157) | (6,319) | | |
| 703481-10-1 | PATTERSON-UTI ENERGY IN | | 11/11/2011 | BARCLAYS CAPI | 366.00 | 8,129 | | 10,081 | | | | | | | 10,081 | | (1,952) | (1,952) | 37 | |
| Y6802P-12-0 | PCCW LTD. | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 442 | | 435 | | | | | | | 435 | | 7 | 7 | 13 | |
| 709631-10-5 | PENTAIR INC | | 08/10/2011 | JP MORGAN CH | 196.00 | 6,107 | | 7,714 | | | | | | | 7,714 | | (1,607) | (1,607) | 39 | |
| S67197-64-0 | PERUSAHAAN GAS NEGARA | D | 09/22/2011 | BERNSTEIN | 8,000.00 | 3,329 | | 4,023 | 3,937 | 99 | | | 99 | (5) | 4,031 | 186 | (888) | (702) | 34 | |
| Y6883Q-10-4 | PETROCHINA CO. LTD. | D | 11/18/2011 | VARIOUS | 92,000.00 | 131,140 | | 123,157 | 120,228 | 2,547 | | | 2,547 | 366 | 123,140 | (604) | 8,603 | 7,999 | 548 | |
| Y6811G-10-3 | PETRONAS CHEMICALS GR | D | 11/18/2011 | MORGAN STANL | 600.00 | 1,179 | | 1,354 | | | | | | | 1,364 | (66) | (119) | (185) | 38 | |
| S66959-38-8 | PETRONAS DAGANGAN BHD | D | 07/11/2011 | BERNSTEIN | 3,200.00 | 18,455 | | 11,941 | 12,187 | 38 | | | 38 | (238) | 11,987 | 575 | 5,893 | 6,468 | | |
| S67039-72-7 | PETRONAS GAS BHD | D | 11/18/2011 | MORGAN STANL | 3,000.00 | 12,515 | | 13,864 | | | | | | | 13,968 | (830) | (624) | (1,454) | 350 | |
| 716768-10-6 | PETSMART INC | | 09/15/2011 | VARIOUS | 957.00 | 41,841 | | 41,581 | | | | | | | 41,581 | | 260 | 260 | 134 | |
| 718252-10-9 | PHILIPPINE LONG DISTANCE | D | 07/11/2011 | BERNSTEIN | 1,400.00 | 76,777 | | 87,259 | 81,929 | 4,488 | | | 4,488 | 1,155 | 87,572 | 610 | (11,405) | (10,795) | 3,245 | |
| S67284-69-5 | PHISON ELECTRONICS COR | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 5,350 | | 6,464 | | | | | | | 6,486 | 32 | (1,167) | (1,135) | | |
| S67062-50-5 | PICC PROPERTY AND CASU | D | 11/18/2011 | MORGAN STANL | 4,000.00 | 5,619 | | 6,192 | 5,797 | 382 | | | 382 | 18 | 6,197 | (33) | (544) | (577) | 126 | |
| Y69790-10-6 | PING AN INSURANCE GROU | D | 01/26/2011 | DEUTSCHE BAN | 6,000.00 | 60,741 | | 71,326 | 67,076 | 4,040 | | | 4,040 | 212 | 71,328 | (375) | (10,212) | (10,587) | | |
| S66733-65-0 | PIXART IMAGING INC. | D | 07/11/2011 | BERNSTEIN | 4,000.00 | 14,030 | | 19,993 | 19,892 | 800 | | | 800 | (699) | 19,993 | 926 | (6,889) | (5,963) | | |
| 727493-10-8 | PLANTRONICS INC | | 12/13/2011 | VARIOUS | 437.00 | 14,478 | | 16,183 | | | | | | | 16,183 | | (1,704) | (1,704) | 44 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Y70263-10-1 | PLUS EXPRESSWAYS BHD | D | 09/22/2011 | BERNSTEIN | 106,700.00 | 153,920 | | 150,822 | 157,061 | (3,868) | | | (3,868) | (1,732) | 151,461 | 1,738 | 721 | 2,459 | 3,124 | |
| 69349H-10-7 | PNM RESOURCES INC. | | 12/13/2011 | VARIOUS | 528.00 | 8,066 | | 8,363 | | | | | | | 8,363 | | (297) | (297) | 77 | |
| 731068-10-2 | POLARIS INDUSTRIES INC. | | 09/15/2011 | BARCLAYS CAPI | 200.00 | 11,163 | | 10,255 | | | | | | | 10,255 | | 907 | 907 | 45 | |
| Y7057U-10-3 | POLARIS SECURITIES CO LT | D | 10/03/2011 | DIRECT | 68,000.00 | 43,650 | | 40,321 | 44,336 | (2,606) | | | (2,606) | (1,409) | 40,321 | (525) | 3,854 | 3,329 | 1,219 | |
| S62209-87-9 | POLY (HONG KONG) INVEST | D | 11/18/2011 | MORGAN STANL | 7,000.00 | 2,747 | | 2,845 | 1,914 | 910 | | | 910 | 23 | 2,847 | (15) | (85) | (100) | 140 | |
| 73172K-10-4 | POLYCOM INC. | | 09/15/2011 | BARCLAYS CAPI | 751.00 | 17,333 | | 20,879 | | | | | | | 20,879 | | (3,546) | (3,546) | | |
| 737630-10-3 | POTLATCH CORP. | | 12/13/2011 | VARIOUS | 434.00 | 13,646 | | 16,032 | | | | | | | 16,032 | | (2,386) | (2,386) | 511 | |
| S66961-57-4 | POU CHEN CORP. | D | 09/22/2011 | BERNSTEIN | 20,000.00 | 14,510 | | 19,204 | 18,791 | 1,395 | | | 1,395 | (671) | 19,514 | (263) | (4,742) | (5,005) | 663 | |
| Y70810-10-9 | POWERCHIP TECHNOLOGY | D | 09/22/2011 | BERNSTEIN | 56,000.00 | 3,884 | | 12,526 | | | | | | | 12,604 | (619) | (8,101) | (8,720) | | |
| Y7083Y-10-3 | POWERTECH TECHNOLOGY | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 6,846 | | 7,240 | | | | | | | 7,267 | 36 | (457) | (421) | | |
| 743674-10-3 | PROTECTIVE LIFE CORP. | | 11/11/2011 | VARIOUS | 1,586.00 | 32,559 | | 39,208 | | | | | | | 39,208 | | (6,649) | (6,649) | 707 | |
| Y71360-11-2 | PTT AROMATICS & RE THB1 | D | 05/04/2011 | VARIOUS | 36,700.00 | 45,687 | | 46,727 | 53 | 46,727 | | | 46,727 | | 46,780 | (277) | (816) | (1,093) | 1,121 | |
| Y7135Z-11-6 | PTT CHEMICAL THB10(ALIEN | D | 10/10/2011 | VARIOUS | 25,200.00 | 119,488 | | 124,271 | 123,004 | 533 | | | 533 | 863 | 124,400 | (1,777) | (3,135) | (4,912) | 1,524 | |
| Y7145P-16-5 | PTT EXPLORATION&PROD F | D | 07/12/2011 | VARIOUS | 76,400.00 | 414,780 | | 455,259 | 432,756 | 18,707 | | | 18,707 | 3,135 | 454,598 | (10,832) | (28,985) | (39,817) | 2,336 | |
| Y6883U-11-3 | PTT PLC (ALIEN MKT) | D | 07/12/2011 | VARIOUS | 52,700.00 | 602,093 | | 561,393 | 125,413 | 4,380 | | | 4,380 | 2,275 | 561,757 | 6,401 | 33,936 | 40,337 | 8,689 | |
| Y71497-11-2 | PUBLIC BANK FGN | D | 09/22/2011 | BERNSTEIN | 33,900.00 | 144,832 | | 138,392 | 143,448 | (1,914) | | | (1,914) | (2,617) | 138,918 | 3,779 | 2,136 | 5,915 | 3,924 | |
| 747277-10-1 | QLOGIC CORP | | 09/15/2011 | BARCLAYS CAPI | 799.00 | 11,536 | | 13,946 | | | | | | | 13,946 | | (2,411) | (2,411) | | |
| Y7174J-10-6 | QUANTA COMPUTER INC. | D | 09/22/2011 | BERNSTEIN | 6,000.00 | 13,613 | | 12,546 | 12,679 | 390 | | | 390 | (438) | 12,631 | 441 | 541 | 982 | 100 | |
| 74834T-10-3 | QUEST SOFTWARE INC | | 11/11/2011 | BARCLAYS CAPI | 349.00 | 6,718 | | 7,775 | | | | | | | 7,775 | | (1,057) | (1,057) | | |
| 748356-10-2 | QUESTAR CORP | | 09/15/2011 | VARIOUS | 761.00 | 13,617 | | 12,888 | | | | | | | 12,888 | | 729 | 729 | 149 | |
| 74837R-10-4 | QUICKSILVER RESOURCES I | | 09/15/2011 | BARCLAYS CAPI | 718.00 | 6,812 | | 10,271 | | | | | | | 10,271 | | (3,460) | (3,460) | | |
| 750438-10-3 | RADIOSHACK CORP. | | 08/10/2011 | JP MORGAN CH | 495.00 | 5,984 | | 6,373 | | | | | | | 6,373 | | (388) | (388) | | |
| 751028-10-1 | RALCORP HOLDINGS INC | | 11/11/2011 | VARIOUS | 276.00 | 22,749 | | 24,826 | | | | | | | 24,826 | | (2,077) | (2,077) | | |
| Y7187Y-11-6 | RANBAXY LABS GDR REG S | F | 06/24/2011 | BERNSTEIN | 18,500.00 | 215,340 | | 255,818 | 250,490 | 5,328 | | | 5,328 | | 255,818 | | (37,543) | (37,543) | 724 | |
| 754730-10-9 | RAYMOND JAMES FINANCIA | | 11/11/2011 | BARCLAYS CAPI | 234.00 | 7,085 | | 8,029 | | | | | | | 8,029 | | (945) | (945) | 61 | |
| 754907-10-3 | RAYONIER INC. REIT | | 11/11/2011 | BARCLAYS CAPI | 168.00 | 6,955 | | 7,421 | | | | | | | 7,421 | | (466) | (466) | 128 | |
| 756109-10-4 | REALTY INCOME CORP. | | 09/15/2011 | VARIOUS | 1,133.00 | 38,672 | | 39,672 | | | | | | | 39,672 | | (999) | (999) | 434 | |
| 758750-10-3 | REGAL BELOIT CORP | | 08/10/2011 | JP MORGAN CH | 117.00 | 5,903 | | 8,382 | | | | | | | 8,382 | | (2,479) | (2,479) | 21 | |
| 758849-10-3 | REGENCY CENTERS CORP. | | 11/11/2011 | VARIOUS | 418.00 | 16,726 | | 18,969 | | | | | | | 18,969 | | (2,243) | (2,243) | 116 | |
| 759351-60-4 | REINSURANCE GROUP OF A | | 09/15/2011 | VARIOUS | 411.00 | 23,144 | | 25,698 | | | | | | | 25,698 | | (2,554) | (2,554) | 37 | |
| 759470-10-7 | RELIANCE INDS LTD GDR 14 | F | 06/22/2011 | VARIOUS | 8,200.00 | 321,650 | | 404,536 | 389,664 | 14,872 | | | 14,872 | | 404,536 | | (116,306) | (116,306) | 2,333 | |
| 759509-10-2 | RELIANCE STEEL & ALUMIN | | 09/15/2011 | BARCLAYS CAPI | 222.00 | 9,066 | | 11,537 | | | | | | | 11,537 | | (2,471) | (2,471) | 53 | |
| G75004-10-4 | RENHE COMMERCIAL HOLDI | D | 11/18/2011 | MORGAN STANL | 14,000.00 | 1,849 | | 2,763 | 2,452 | 310 | | | 310 | 4 | 2,765 | (10) | (906) | (916) | 156 | |
| 76009N-10-0 | RENT-A-CENTER INC. | | 09/15/2011 | VARIOUS | 500.00 | 12,727 | | 15,472 | | | | | | | 15,472 | | (2,745) | (2,745) | 80 | |
| 761152-10-7 | RESMED INC. | | 11/11/2011 | VARIOUS | 482.00 | 14,265 | | 15,137 | | | | | | | 15,137 | | (872) | (872) | | |
| 749941-10-0 | RF MICRO DEVICES INC. | | 09/15/2011 | BARCLAYS CAPI | 1,206.00 | 8,165 | | 7,313 | | | | | | | 7,313 | | 852 | 852 | | |
| S62446-75-2 | RHB CAPITAL BHD | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 4,696 | | 6,032 | | | | | | | 6,071 | (361) | (1,014) | (1,375) | 38 | |
| 768573-10-7 | RIVERBED TECHNOLOGY IN | | 09/15/2011 | VARIOUS | 267.00 | 6,648 | | 9,936 | | | | | | | 9,936 | | (3,288) | (3,288) | | |
| 775711-10-4 | ROLLINS INC. | | 12/13/2011 | VARIOUS | 651.00 | 12,748 | | 13,122 | | | | | | | 13,122 | | (374) | (374) | 46 | |
| 779376-10-2 | ROVI CORP. | | 11/11/2011 | BARCLAYS CAPI | 235.00 | 6,811 | | 13,500 | | | | | | | 13,500 | | (6,689) | (6,689) | | |
| 749685-10-3 | RPM INTERNATIONAL INC. | | 11/11/2011 | BARCLAYS CAPI | 592.00 | 13,809 | | 13,759 | | | | | | | 13,759 | | 50 | 50 | 252 | |
| 781258-10-8 | RUDDICK CORP. | | 10/03/2011 | VARIOUS | 367.00 | 15,259 | | 15,419 | | | | | | | 15,419 | | (160) | (160) | 95 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| S67484-23-8 | RUENTEX DEVELOPMENT C | D | 11/18/2011 | VARIOUS | 29,000.00 | 43,676 | | 50,033 | 30,066 | 1,859 | | | 1,859 | (1,073) | 50,288 | 446 | (7,058) | (6,612) | 53 | |
| S67584-22-7 | RUENTEX INDUSTRIES LTD. | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 4,616 | | 6,211 | 5,978 | 468 | | | 468 | (217) | 6,229 | 279 | (1,892) | (1,613) | | |
| 79377W-10-8 | SAKS INC | | 09/15/2011 | BARCLAYS CAPI | 655.00 | 6,569 | | 7,453 | | | | | | | 7,453 | | (884) | (884) | | |
| Y7470U-10-2 | SAMSUNG ELECTRO-MECH | D | 07/11/2011 | BERNSTEIN | 200.00 | 18,391 | | 23,529 | | | | | | | 23,529 | 1,346 | (6,485) | (5,139) | | |
| S67738-12-0 | SAMSUNG ELECTRONICS C | D | 08/26/2011 | VARIOUS | 100.00 | 56,584 | | 58,389 | | | | | | | 58,389 | 3,340 | (5,145) | (1,805) | 39 | |
| Y74718-10-0 | SAMSUNG ELECTRONICS C | D | 03/09/2011 | MORGAN STANL | 97.00 | 78,333 | | 85,474 | | | | | | | 86,080 | (456) | (7,292) | (7,748) | | |
| Y7486Y-10-6 | SAMSUNG SECURITIES CO L | D | 03/09/2011 | MORGAN STANL | 431.00 | 30,526 | | 33,231 | | | | | | | 33,467 | (177) | (2,763) | (2,940) | | |
| Y7470L-10-2 | SAMSUNG TECHWIN CO. LT | D | 07/11/2011 | BERNSTEIN | 100.00 | 8,817 | | 8,369 | | | | | | | 8,369 | 479 | (31) | 448 | | |
| SB5B23-W2-0 | SANDS CHINA LTD. | D | 11/18/2011 | VARIOUS | 13,200.00 | 32,343 | | 30,305 | 23,728 | 204 | | | 204 | 71 | 30,310 | (128) | 2,161 | 2,033 | | |
| 80874P-10-9 | SCIENTIFIC GAMES CORP. | | 11/11/2011 | BARCLAYS CAPI | 1,042.00 | 9,051 | | 10,466 | | | | | | | 10,466 | | (1,415) | (1,415) | | |
| 810186-10-6 | SCOTTS MIRACLE-GRO CO. | | 09/15/2011 | VARIOUS | 282.00 | 13,865 | | 16,385 | | | | | | | 16,385 | | (2,520) | (2,520) | 112 | |
| Y79711-15-9 | SEMBCORP INDUSTRIES LT | D | 09/22/2011 | VARIOUS | 37,000.00 | 146,656 | | 144,123 | 148,235 | (724) | | | (724) | (3,597) | 143,914 | 6,568 | (3,826) | 2,742 | 2,202 | |
| Y8231K-10-2 | SEMBCORP MARINE LTD. | D | 09/22/2011 | VARIOUS | 22,000.00 | 98,942 | | 86,142 | 86,883 | (3,086) | | | (3,086) | (2,270) | 86,089 | 3,084 | 9,769 | 12,853 | 292 | |
| Y7142G-15-0 | SEMEN GRESIK (PERSERO) | D | 09/22/2011 | BERNSTEIN | 11,500.00 | 12,183 | | 12,722 | 12,097 | 544 | | | 544 | 114 | 12,755 | 398 | (970) | (572) | 154 | |
| G8020E-10-1 | SEMICONDUCTOR MANUFA | D | 09/22/2011 | BERNSTEIN | 32,000.00 | 1,701 | | 2,745 | 2,306 | 438 | | | 438 | 4 | 2,747 | (12) | (1,034) | (1,046) | | |
| 816850-10-1 | SEMTECH CORP | | 09/15/2011 | BARCLAYS CAPI | 813.00 | 19,570 | | 22,830 | | | | | | | 22,830 | | (3,259) | (3,259) | | |
| 81721M-10-9 | SENIOR HOUSING PROPERT | | 06/20/2011 | BERNSTEIN | 304.00 | 7,226 | | 7,155 | | | | | | | 7,155 | | 71 | 71 | | |
| S64394-93-5 | SEOUL SEMICONDUCTOR C | D | 07/11/2011 | BERNSTEIN | 200.00 | 5,369 | | 7,101 | | | | | | | 7,101 | 406 | (2,138) | (1,732) | | |
| 817565-10-4 | SERVICE CORP. INTERNATI | | 11/11/2011 | VARIOUS | 1,342.00 | 12,928 | | 15,303 | | | | | | | 15,303 | | (2,375) | (2,375) | 100 | |
| S67423-40-0 | SHANDONG WEIGAO GROU | D | 07/11/2011 | BERNSTEIN | 4,000.00 | 5,811 | | 5,589 | 5,674 | (90) | | | (90) | 4 | 5,589 | (16) | 238 | 222 | 21 | |
| SB07J6-56-0 | SHANGHAI ELECTRIC GROU | D | 09/22/2011 | VARIOUS | 60,000.00 | 35,093 | | 44,305 | 39,597 | 4,671 | | | 4,671 | 34 | 44,302 | (125) | (9,084) | (9,209) | 72 | |
| Y7683K-10-7 | SHANGHAI INDUSTRIAL HOL | D | 11/18/2011 | VARIOUS | 4,000.00 | 12,233 | | 19,342 | 17,295 | 2,028 | | | 2,028 | 26 | 19,349 | (69) | (7,047) | (7,116) | 491 | |
| G8063F-10-6 | SHANGRI-LA ASIA LTD. | O | 09/22/2011 | BERNSTEIN | 6,000.00 | 12,458 | | 15,816 | 14,193 | 1,585 | | | 1,585 | 47 | 15,825 | (91) | (3,276) | (3,367) | 77 | |
| 820280-10-5 | SHAW GROUP INC | | 12/13/2011 | VARIOUS | 1,509.00 | 42,764 | | 59,495 | | | | | | | 59,495 | | (16,731) | (16,731) | | |
| G81043-10-4 | SHIMAO PROPERTY HOLDIN | D | 03/09/2011 | MORGAN STANL | 42,000.00 | 57,592 | | 71,332 | 63,409 | 7,734 | | | 7,734 | 179 | 71,321 | (313) | (13,416) | (13,729) | | |
| S64525-86-8 | SHIN KONG FINANCIAL HOL | D | 11/18/2011 | MORGAN STANL | 3,000.00 | 863 | | 1,546 | | | | | | | 1,549 | (66) | (621) | (687) | | |
| Y77538-10-9 | SHINSEGAE CO. LTD. | D | 06/09/2011 | RETURN OF CA | | 304,186 | | 294,533 | | | | | | | 294,533 | 9,653 | | 9,653 | | |
| S63546-71-7 | SHOUGANG FUSHAN RESO | D | 11/18/2011 | MORGAN STANL | 86,000.00 | 58,315 | | 62,967 | 49,382 | 3,031 | | | 3,031 | 133 | 62,961 | (229) | (4,417) | (4,646) | 288 | |
| G81151-11-3 | SHUI ON LAND LTD. | D | 09/22/2011 | BERNSTEIN | 59,500.00 | 26,185 | | 32,470 | 28,620 | 3,764 | | | 3,764 | 87 | 32,471 | (155) | (6,130) | (6,285) | 383 | |
| Y7905M-11-3 | SIAM COMMERCIAL BANK F | D | 03/25/2011 | DEUTSCHE BAN | 118,200.00 | 407,323 | | 414,813 | 375,896 | 3,681 | | | 3,681 | 2,569 | 415,284 | (4,285) | (3,676) | (7,961) | | |
| 827048-10-9 | SILGAN HOLDINGS INC | | 09/15/2011 | BARCLAYS CAPI | 260.00 | 9,745 | | 11,356 | | | | | | | 11,356 | | (1,612) | (1,612) | 57 | |
| 826919-10-2 | SILICON LABORATORIES | | 11/11/2011 | VARIOUS | 942.00 | 36,052 | | 41,564 | | | | | | | 41,564 | | (5,512) | (5,512) | | |
| SB29TT-R1-0 | SIME DARBY BHD | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 5,186 | | 6,146 | | | | | | | 6,174 | (296) | (691) | (987) | | |
| V80178-11-0 | SINGAPORE AIRLINES LTD. | D | 07/11/2011 | BERNSTEIN | 3,000.00 | 35,006 | | 37,683 | 35,721 | 2,092 | | | 2,092 | (238) | 37,575 | 2,200 | (4,769) | (2,569) | | |
| Y79946-10-2 | SINGAPORE EXCHANGE LT | D | 07/11/2011 | BERNSTEIN | 11,000.00 | 67,992 | | 84,403 | 72,831 | 12,397 | | | 12,397 | (1,034) | 84,194 | 5,453 | (21,654) | (16,201) | 695 | |
| Y7990F-10-6 | SINGAPORE PRESS HOLDIN | D | 09/22/2011 | BERNSTEIN | 18,000.00 | 57,233 | | 59,249 | 56,729 | 2,744 | | | 2,744 | (375) | 59,098 | 3,132 | (4,998) | (1,866) | 1,021 | |
| Y7996W-10-3 | SINGAPORE TECHNOLOGIE | D | 11/18/2011 | VARIOUS | 35,000.00 | 85,159 | | 93,158 | 91,221 | 2,474 | | | 2,474 | (666) | 93,029 | 4,739 | (12,609) | (7,870) | 3,374 | |
| Y79985-12-6 | SINGAPORE TELECOMMUNI | D | 09/22/2011 | VARIOUS | 65,000.00 | 155,619 | | 167,026 | 154,708 | 13,318 | | | 13,318 | (1,056) | 166,970 | 1,211 | (12,562) | (11,351) | 4,242 | |
| S63352-78-5 | SINO-AMERICAN SILICON P | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 3,213 | | 4,750 | | | | | | | 4,763 | 85 | (1,636) | (1,551) | | |
| G8403G-10-3 | SINOFERT HOLDINGS LTD. | D | 11/18/2011 | VARIOUS | 44,000.00 | 15,443 | | 26,354 | 22,756 | 3,569 | | | 3,569 | 37 | 26,363 | (96) | (10,824) | (10,920) | 62 | |
| S65258-75-8 | SINOPAC FINANCIAL HOLDI | D | 07/11/2011 | BERNSTEIN | 60,000.00 | 25,763 | | 29,017 | | | | | | | 29,119 | 143 | (3,499) | (3,356) | | |
| Y7688T-10-3 | SINOPEC SHANGHAI PETRO | D | 11/18/2011 | VARIOUS | 16,000.00 | 6,486 | | 9,483 | | | | | | | 9,485 | 1 | (3,000) | (2,999) | 261 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| Y8008N-10-7 | SINOPHARM GROUP CO. LT | D | 09/22/2011 | BERNSTEIN | 3,200.00 | 8,200 | | 12,803 | 11,165 | 1,631 | | | 1,631 | 17 | 12,813 | (57) | (4,556) | (4,613) | 71 | |
| Y8014Z-10-2 | SINOTRUK (HONG KONG) LT | D | 07/11/2011 | BERNSTEIN | 45,500.00 | 34,785 | | 50,982 | 46,865 | 4,047 | | | 4,047 | 70 | 50,982 | (176) | (16,021) | (16,197) | 949 | |
| Y8076V-10-6 | SJM HOLDINGS LTD. | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 3,074 | | 4,899 | | | | | | | 4,901 | (6) | (1,821) | (1,827) | 21 | |
| Y80662-10-2 | SK HOLDINGS CO. LTD. | D | 03/09/2011 | MORGAN STANL | 180.00 | 22,673 | | 24,365 | | | | | | | 24,541 | (130) | (1,738) | (1,868) | | |
| Y8063L-10-3 | SK INNOVATION CO. LTD. | D | 07/11/2011 | BERNSTEIN | 100.00 | 19,952 | | 16,757 | | | | | | | 16,757 | 959 | 2,236 | 3,195 | | |
| Y4935N-10-4 | SK TELECOM CO. LTD. | D | 08/16/2011 | VARIOUS | 700.00 | 95,297 | | 108,030 | | | | | | | 108,030 | 6,179 | (18,913) | (12,734) | 539 | |
| 83088M-10-2 | SKYWORKS SOLUTIONS INC | | 09/15/2011 | BARCLAYS CAPI | 1,182.00 | 26,293 | | 32,793 | | | | | | | 32,793 | | (6,500) | (6,500) | | |
| S62288-28-7 | SKYWORTH DIGITAL HOLDI | D | 11/18/2011 | MORGAN STANL | 36,000.00 | 22,940 | | 22,770 | 15,415 | 997 | | | 997 | 22 | 22,771 | (61) | 230 | 169 | 282 | |
| 78440X-10-1 | SL GREEN REALTY CORP. | | 11/11/2011 | BARCLAYS CAPI | 111.00 | 7,668 | | 9,381 | | | | | | | 9,381 | | (1,713) | (1,713) | 22 | |
| 78454L-10-0 | SM ENERGY CO. | | 09/15/2011 | BARCLAYS CAPI | 84.00 | 6,602 | | 5,366 | | | | | | | 5,366 | | 1,236 | 1,236 | | |
| Y80676-10-2 | SM INVESTMENTS CORP. | D | 09/22/2011 | BERNSTEIN | 2,200.00 | 25,587 | | 27,979 | 27,453 | 699 | | | 699 | 13 | 28,165 | (4) | (2,574) | (2,578) | 321 | |
| Y8076N-11-2 | SM PRIME HOLDINGS INC. | D | 09/22/2011 | BERNSTEIN | 47,600.00 | 12,873 | | 13,298 | 12,446 | 746 | | | 746 | 176 | 13,368 | (17) | (478) | (495) | 209 | |
| 832248-10-8 | SMITHFIELD FOODS INC. | | 11/11/2011 | BARCLAYS CAPI | 1,264.00 | 29,367 | | 25,803 | | | | | | | 25,803 | | 3,564 | 3,564 | | |
| G82600-10-0 | SOHO CHINA LTD. | D | 09/22/2011 | BERNSTEIN | 15,000.00 | 13,089 | | 12,405 | 11,162 | 1,208 | | | 1,208 | 37 | 12,407 | (65) | 748 | 683 | 389 | |
| Y80710-10-9 | S-OIL CORP. | D | 03/09/2011 | MORGAN STANL | 333.00 | 35,527 | | 29,945 | | | | | | | 30,220 | (160) | 5,467 | 5,307 | | |
| 83421A-10-4 | SOLERA HOLDINGS INC | | 11/11/2011 | BARCLAYS CAPI | 363.00 | 18,018 | | 20,743 | | | | | | | 20,743 | | (2,725) | (2,725) | 64 | |
| 835495-10-2 | SONOCO PRODUCTS CO. | | 09/15/2011 | BARCLAYS CAPI | 754.00 | 24,153 | | 26,726 | | | | | | | 26,726 | | (2,573) | (2,573) | 219 | |
| 835898-10-7 | SOTHEBYS | | 09/15/2011 | BARCLAYS CAPI | 173.00 | 6,568 | | 6,984 | | | | | | | 6,984 | | (416) | (416) | 17 | |
| 844030-10-6 | SOUTHERN UNION CO | | 11/11/2011 | BARCLAYS CAPI | 163.00 | 6,850 | | 4,536 | | | | | | | 4,536 | | 2,314 | 2,314 | 48 | |
| Y8132G-10-1 | SP SETIA BHD | D | 11/18/2011 | VARIOUS | 38,600.00 | 72,876 | | 63,728 | 61,188 | (6,228) | | | (6,228) | (686) | 63,999 | 608 | 8,270 | 8,878 | 87 | |
| 784635-10-4 | SPX CORP. | | 11/11/2011 | BARCLAYS CAPI | 186.00 | 10,888 | | 15,260 | | | | | | | 15,260 | | (4,372) | (4,372) | 93 | |
| 858119-10-0 | STEEL DYNAMICS INC. | | 11/11/2011 | BARCLAYS CAPI | 772.00 | 10,405 | | 13,337 | | | | | | | 13,337 | | (2,932) | (2,932) | 154 | |
| 859152-10-0 | STERIS CORP. | | 09/15/2011 | VARIOUS | 421.00 | 12,656 | | 15,078 | | | | | | | 15,078 | | (2,421) | (2,421) | 99 | |
| 859737-20-7 | STERLITE INDUSTRIES (INDI | F | 07/26/2011 | VARIOUS | 10,500.00 | 158,071 | | 169,833 | 173,670 | (3,837) | | | (3,837) | | 169,833 | | (11,762) | (11,762) | | |
| 863236-10-5 | STRAYER EDUCATION INC. | | 09/15/2011 | BARCLAYS CAPI | 74.00 | 6,799 | | 9,063 | | | | | | | 9,063 | | (2,264) | (2,264) | 148 | |
| Y81718-10-1 | STX PAN OCEAN CO. LTD. | D | 07/11/2011 | BERNSTEIN | 400.00 | 2,807 | | 4,036 | | | | | | | 4,036 | 231 | (1,460) | (1,229) | | |
| Y82594-12-1 | SUN HUNG KAI PROPERTIES | D | 07/11/2011 | BERNSTEIN | 4,000.00 | 60,388 | | 71,688 | 66,800 | 4,675 | | | 4,675 | 213 | 71,688 | (363) | (10,937) | (11,300) | 488 | |
| 868157-10-8 | SUPERIOR ENERGY SERVIC | | 09/15/2011 | BARCLAYS CAPI | 196.00 | 7,030 | | 6,888 | | | | | | | 6,888 | | 143 | 143 | | |
| 78486Q-10-1 | SVB FINANCIAL GROUP | | 09/15/2011 | BARCLAYS CAPI | 166.00 | 7,290 | | 9,689 | | | | | | | 9,689 | | (2,399) | (2,399) | | |
| Y83310-10-5 | SWIRE PACIFIC LTD. | D | 07/11/2011 | BERNSTEIN | 5,000.00 | 72,692 | | 82,248 | 82,110 | 74 | | | 74 | 63 | 82,248 | (235) | (9,320) | (9,555) | 1,605 | |
| Y8344J-10-9 | SYNNEX TECHNOLOGY INTE | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 4,874 | | 5,193 | 5,502 | (24) | | | (24) | (181) | 5,297 | (71) | (352) | (423) | 125 | |
| 871607-10-7 | SYNOPSYS INC. | | 09/15/2011 | VARIOUS | 1,639.00 | 42,138 | | 44,845 | | | | | | | 44,845 | | (2,707) | (2,707) | | |
| S68718-24-6 | TAINAN SPINNING CO. LTD. | D | 09/22/2011 | BERNSTEIN | 6,000.00 | 3,277 | | 4,329 | 4,448 | 69 | | | 69 | (151) | 4,366 | 70 | (1,159) | (1,089) | 65 | |
| Y84086-10-0 | TAISHIN FINANCIAL HOLDIN | D | 11/18/2011 | MORGAN STANL | 10,000.00 | 3,865 | | 5,654 | | | | | | | 5,667 | (288) | (1,514) | (1,802) | 60 | |
| S60988-16-9 | TAIWAN BUSINESS BANK | D | 11/18/2011 | MORGAN STANL | 37,000.00 | 11,321 | | 16,357 | | | | | | | 16,396 | (694) | (4,381) | (5,075) | | |
| Y83749-10-4 | TAIWAN COOPERATIVE BAN | D | 12/01/2011 | DIRECT | 114,480.00 | 87,350 | | 82,242 | 93,744 | (8,628) | | | (8,628) | (2,874) | 82,242 | 121 | 4,987 | 5,108 | 1,792 | |
| Y84171-10-0 | TAIWAN FERTILIZER CO. LT | D | 09/22/2011 | VARIOUS | 17,000.00 | 53,072 | | 65,824 | | | | | | | 66,239 | (1,501) | (11,665) | (13,166) | 122 | |
| S62904-96-6 | TAIWAN MOBILE CO. LTD. | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 9,987 | | 10,592 | | | | | | | 10,806 | (634) | (185) | (819) | | |
| Y84629-10-7 | TAIWAN SEMICONDUTOR | D | 07/11/2011 | BERNSTEIN | 1,000.00 | 2,469 | | 2,581 | | | | | | | 2,591 | 13 | (134) | (121) | 83 | |
| S65651-27-5 | TAMBANG BATUBARA BUKIT | D | 03/09/2011 | MORGAN STANL | 18,000.00 | 42,087 | | 44,572 | 45,728 | (1,221) | | | (1,221) | (52) | 44,454 | 1,307 | (3,674) | (2,367) | | |
| 876568-50-2 | TATA MOTORS LTD. ADS | F | 07/26/2011 | VARIOUS | 2,900.00 | 76,808 | | 83,062 | 85,086 | (2,024) | | | (2,024) | | 83,062 | | (6,254) | (6,254) | | |
| Y8548J-10-3 | TATUNG CO LTD | D | 09/22/2011 | BERNSTEIN | 25,000.00 | 10,683 | | 14,885 | 16,169 | (617) | | | (617) | (520) | 15,033 | 145 | (4,494) | (4,349) | | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 876664-10-3 | TAUBMAN CENTERS INC. | | 11/11/2011 | BARCLAYS CAPI | 182.00 | 11,311 | | 10,704 | | | | | | | 10,704 | | 607 | 607 | 159 | |
| 872275-10-2 | TCF FINANCIAL CORP. | | 09/15/2011 | BARCLAYS CAPI | 742.00 | 7,424 | | 11,308 | | | | | | | 11,308 | | (3,884) | (3,884) | 37 | |
| 878237-10-6 | TECH DATA CORP | | 09/15/2011 | BARCLAYS CAPI | 521.00 | 24,766 | | 27,589 | | | | | | | 27,589 | | (2,822) | (2,822) | | |
| 878377-10-0 | TECHNE CORP | | 09/15/2011 | VARIOUS | 184.00 | 13,876 | | 14,711 | | | | | | | 14,711 | | (836) | (836) | 24 | |
| S68798-51-1 | TECO ELECTRIC & MACHINE | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 2,384 | | 2,820 | | | | | | | 2,871 | (169) | (318) | (487) | | |
| 879369-10-6 | TELEFLEX INC. | | 06/20/2011 | BERNSTEIN | 119.00 | 7,172 | | 7,470 | | | | | | | 7,470 | | (298) | (298) | | |
| Y8578H-11-8 | TELEKOM MALAYSIA BHD | D | 09/22/2011 | BERNSTEIN | 31,200.00 | 41,486 | | 34,011 | 35,621 | (816) | | | (816) | (678) | 34,126 | 1,481 | 5,879 | 7,360 | 4,058 | |
| Y71474-13-7 | TELEKOMUNIKASI INDONESI | D | 09/22/2011 | VARIOUS | 66,500.00 | 56,292 | | 68,597 | 58,764 | 9,325 | | | 9,325 | 613 | 68,701 | (544) | (11,865) | (12,409) | 690 | |
| 879433-10-0 | TELEPHONE & DATA SYSTE | | 11/11/2011 | BARCLAYS CAPI | 411.00 | 10,672 | | 14,205 | | | | | | | 14,205 | | (3,532) | (3,532) | 97 | |
| Y85830-10-0 | TELEVISION BROADCASTS L | D | 01/26/2011 | DEUTSCHE BAN | 5,000.00 | 28,714 | | 27,293 | 27,008 | 255 | | | 255 | 53 | 27,316 | (116) | 1,514 | 1,398 | | |
| 879868-10-7 | TEMPLE-INLAND INC. | | 11/11/2011 | BARCLAYS CAPI | 1,458.00 | 45,706 | | 36,915 | | | | | | | 36,915 | | 8,791 | 8,791 | 317 | |
| Y85859-10-9 | TENAGA NASIONAL BHD | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 6,471 | | 9,147 | 8,720 | 529 | | | 529 | (67) | 9,182 | (112) | (2,600) | (2,712) | 198 | |
| G87572-10-6 | TENCENT HOLDINGS LTD | D | 07/11/2011 | VARIOUS | 3,300.00 | 89,136 | | 78,016 | 67,349 | 5,522 | | | 5,522 | 97 | 78,011 | (250) | 11,375 | 11,125 | 14 | |
| 880779-10-3 | TEREX CORP. | | 11/11/2011 | BARCLAYS CAPI | 918.00 | 15,252 | | 28,059 | | | | | | | 28,059 | | (12,807) | (12,807) | | |
| S68888-68-4 | THAI AIRWAYS INTERNATIO | D | 05/20/2011 | VARIOUS | 22,300.00 | 27,499 | | 40,087 | 32 | 40,087 | | | 40,087 | | 40,119 | (238) | (12,382) | (12,620) | 860 | |
| Y8620B-11-9 | THAI OIL PCL THB10(ALIEN | D | 11/18/2011 | VARIOUS | 78,100.00 | 199,646 | | 178,578 | 71,901 | (7,248) | | | (7,248) | | 179,186 | 354 | 20,107 | 20,461 | 3,842 | |
| 216648-40-2 | THE COOPER COS INC | | 09/15/2011 | BARCLAYS CAPI | 85.00 | 6,716 | | 6,439 | | | | | | | 6,439 | | 277 | 277 | 3 | |
| 410867-10-5 | THE HANOVER INSURANCE | | 09/15/2011 | VARIOUS | 664.00 | 23,762 | | 27,909 | | | | | | | 27,909 | | (4,147) | (4,147) | 307 | |
| 95058W-10-0 | THE WENDYS CO. | | 11/11/2011 | BARCLAYS CAPI | 1,597.00 | 8,331 | | 7,852 | | | | | | | 7,852 | | 479 | 479 | 64 | |
| 884315-10-2 | THOMAS & BETTS CORP | | 08/10/2011 | JP MORGAN CH | 146.00 | 5,966 | | 8,259 | | | | | | | 8,259 | | (2,293) | (2,293) | | |
| 88632Q-10-3 | TIBCO SOFTWARE INC. | | 11/11/2011 | VARIOUS | 675.00 | 16,938 | | 19,476 | | | | | | | 19,476 | | (2,538) | (2,538) | | |
| 886423-10-2 | TIDEWATER INC | | 09/15/2011 | BARCLAYS CAPI | 227.00 | 12,268 | | 12,666 | | | | | | | 12,666 | | (398) | (398) | 114 | |
| 887389-10-4 | TIMKEN CO. | | 11/11/2011 | BARCLAYS CAPI | 332.00 | 14,634 | | 17,158 | | | | | | | 17,158 | | (2,524) | (2,524) | 133 | |
| G8878S-10-3 | TINGYI (CAYMAN ISLANDS) | D | 09/22/2011 | VARIOUS | 16,000.00 | 40,332 | | 42,987 | 35,868 | 959 | | | 959 | 49 | 43,021 | (146) | (2,543) | (2,689) | | |
| 890516-10-7 | TOOTSIE ROLL INDUSTRIES | | 09/15/2011 | VARIOUS | 1,230.00 | 31,191 | | 36,193 | | | | | | | 36,193 | | (5,002) | (5,002) | 78 | |
| 891894-10-7 | TOWERS WATSON & CO. CL | | 11/11/2011 | BARCLAYS CAPI | 105.00 | 6,803 | | 6,597 | | | | | | | 6,597 | | 206 | 206 | 18 | |
| 892356-10-6 | TRACTOR SUPPLY COMPAN | | 09/15/2011 | BARCLAYS CAPI | 491.00 | 33,258 | | 29,859 | | | | | | | 29,859 | | 3,399 | 3,399 | 59 | |
| 893521-10-4 | TRANSATLANTIC HOLDINGS | | 12/13/2011 | VARIOUS | 387.00 | 19,151 | | 18,606 | | | | | | | 18,606 | | 545 | 545 | 167 | |
| 896522-10-9 | TRINITY INDUSTRIES INC. | | 08/10/2011 | JP MORGAN CH | 256.00 | 6,021 | | 8,263 | | | | | | | 8,263 | | (2,242) | (2,242) | 23 | |
| 896818-10-1 | TRIUMPH GROUP INC | | 08/10/2011 | JP MORGAN CH | 134.00 | 6,106 | | 6,425 | | | | | | | 6,425 | | (319) | (319) | | |
| 898402-10-2 | TRUSTMARK CORP. | | 11/11/2011 | BARCLAYS CAPI | 302.00 | 6,750 | | 7,102 | | | | | | | 7,102 | | (352) | (352) | 139 | |
| S69058-08-9 | TSINGTAO BREWERY CO. LT | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 11,747 | | 10,942 | 10,472 | 462 | | | 462 | 8 | 10,942 | (31) | 836 | 805 | 50 | |
| S68708-76-7 | TSRC CORP. | D | 07/11/2011 | BERNSTEIN | 5,000.00 | 15,285 | | 13,110 | | | | | | | 13,170 | 64 | 2,050 | 2,114 | | |
| 899896-10-4 | TUPPERWARE BRANDS CO | | 12/13/2011 | VARIOUS | 540.00 | 30,098 | | 34,274 | | | | | | | 34,274 | | (4,176) | (4,176) | 324 | |
| 87311L-10-4 | TW TELECOM INC. CL A | | 11/11/2011 | BARCLAYS CAPI | 450.00 | 8,163 | | 10,095 | | | | | | | 10,095 | | (1,932) | (1,932) | | |
| Y9033U-10-8 | UEM LAND HOLDINGS BHD | D | 11/18/2011 | MORGAN STANL | 26,000.00 | 18,241 | | 23,774 | | | | | | | 23,926 | (1,423) | (4,262) | (5,685) | | |
| 902681-10-5 | UGI CORP. | | 11/11/2011 | VARIOUS | 721.00 | 21,511 | | 23,237 | | | | | | | 23,237 | | (1,726) | (1,726) | 313 | |
| S69108-24-9 | UMW HOLDINGS BHD | D | 10/07/2011 | VARIOUS | 14,800.00 | 33,850 | | 32,842 | 33,855 | (391) | | | (391) | (467) | 32,997 | 226 | 627 | 853 | 1,248 | |
| S66871-84-9 | UNILEVER INDONESIA | D | 11/18/2011 | VARIOUS | 30,500.00 | 48,741 | | 59,841 | 55,856 | 3,461 | | | 3,461 | 534 | 59,851 | (268) | (10,843) | (11,111) | 173 | |
| Y90668-10-7 | UNIMICRON TECHNOLOGY | D | 09/22/2011 | BERNSTEIN | 1,000.00 | 1,494 | | 1,896 | 1,980 | 15 | | | 15 | (66) | 1,928 | (26) | (409) | (435) | 72 | |
| Y92370-10-8 | UNITED MICROELECTRONIC | D | 07/11/2011 | BERNSTEIN | 17,000.00 | 8,328 | | 10,239 | | | | | | | 10,272 | 50 | (1,994) | (1,944) | | |
| V96194-12-7 | UNITED OVERSEAS BANK LT | D | 07/11/2011 | VARIOUS | 6,000.00 | 95,368 | | 85,872 | 51,106 | 2,144 | | | 2,144 | (1,052) | 85,618 | 4,811 | 4,939 | 9,750 | 2,044 | |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 911363-10-9 | UNITED RENTALS INC. | | 06/08/2011 | BERNSTEIN | 2.00 | 45 | | 52 | | | | | | | 52 | | (7) | (7) | | |
| 91307C-10-2 | UNITED THERAPEUTICS CO | | 09/15/2011 | VARIOUS | 384.00 | 18,825 | | 25,567 | | | | | | | 25,567 | | (6,743) | (6,743) | | |
| Y7146Y-14-0 | UNITED TRACTORS | D | 01/26/2011 | DEUTSCHE BAN | 14,000.00 | 33,390 | | 37,506 | 37,028 | 559 | | | 559 | (44) | 37,543 | (115) | (4,037) | (4,152) | | |
| 913456-10-9 | UNIVERSAL CORP. | | 09/15/2011 | VARIOUS | 353.00 | 13,711 | | 15,194 | | | | | | | 15,194 | | (1,483) | (1,483) | 78 | |
| 913903-10-0 | UNIVERSAL HEALTH SERVIC | | 11/11/2011 | BARCLAYS CAPI | 409.00 | 17,377 | | 22,143 | | | | | | | 22,143 | | (4,766) | (4,766) | 41 | |
| V95768-10-3 | UOL GROUP LTD. | D | 11/18/2011 | VARIOUS | 9,000.00 | 34,800 | | 32,748 | 33,371 | (340) | | | (340) | (284) | 32,747 | 1,451 | 603 | 2,054 | 1,094 | |
| 903236-10-7 | URS CORP. | | 11/11/2011 | VARIOUS | 656.00 | 22,392 | | 29,142 | | | | | | | 29,142 | | (6,749) | (6,749) | | |
| G87210-10-3 | UTI WORLDWIDE INC. | F | 11/11/2011 | BARCLAYS CAPI | 464.00 | 6,992 | | 10,002 | | | | | | | 10,002 | | (3,010) | (3,010) | 28 | |
| 918866-10-4 | VALASSIS COMMUNICATION | | 11/11/2011 | BARCLAYS CAPI | 331.00 | 6,877 | | 8,553 | | | | | | | 8,553 | | (1,676) | (1,676) | | |
| 919794-10-7 | VALLEY NATIONAL BANCOR | | 07/01/2011 | VARIOUS | 531.00 | 7,123 | | 7,179 | | | | | | | 7,179 | | (56) | (56) | 92 | |
| 920355-10-4 | VALSPAR CORP. | | 06/20/2011 | BERNSTEIN | 203.00 | 7,139 | | 7,870 | | | | | | | 7,870 | | (731) | (731) | | |
| S61096-77-2 | VANGUARD INTERNATIONAL | D | 11/18/2011 | MORGAN STANL | 26,000.00 | 9,568 | | 11,684 | 13,241 | (1,116) | | | (1,116) | (408) | 11,717 | (51) | (2,099) | (2,150) | 432 | |
| 918194-10-1 | VCA ANTECH INC. | | 06/20/2011 | BERNSTEIN | 338.00 | 6,936 | | 8,378 | | | | | | | 8,378 | | (1,442) | (1,442) | | |
| 92240G-10-1 | VECTREN CORPORATION | | 09/15/2011 | VARIOUS | 1,999.00 | 55,291 | | 56,092 | | | | | | | 56,092 | | (801) | (801) | 475 | |
| 92532F-10-0 | VERTEX PHARMACEUTICAL | | 11/11/2011 | VARIOUS | 1,558.00 | 73,574 | | 89,126 | | | | | | | 89,126 | | (15,552) | (15,552) | | |
| 928298-10-8 | VISHAY INTERTECHNOLOGY | | 11/11/2011 | VARIOUS | 1,327.00 | 13,993 | | 23,067 | | | | | | | 23,067 | | (9,074) | (9,074) | | |
| 084423-10-2 | W.R. BERKLEY CORP. | | 10/04/2011 | VARIOUS | 1,349.00 | 41,213 | | 43,747 | | | | | | | 43,747 | | (2,534) | (2,534) | 187 | |
| 929740-10-8 | WABTEC COM | | 09/15/2011 | BARCLAYS CAPI | 108.00 | 6,529 | | 7,199 | | | | | | | 7,199 | | (670) | (670) | 3 | |
| 930059-10-0 | WADDELL & REED FINANCIA | | 11/11/2011 | VARIOUS | 616.00 | 17,764 | | 23,704 | | | | | | | 23,704 | | (5,941) | (5,941) | 203 | |
| S69365-74-0 | WALSIN LIHWA CORP. | D | 09/22/2011 | BERNSTEIN | 42,000.00 | 20,273 | | 26,572 | 26,775 | 831 | | | 831 | (929) | 26,677 | 1,046 | (7,449) | (6,403) | 44 | |
| Y9507R-10-2 | WAN HAI LINES LTD. | D | 11/18/2011 | VARIOUS | 17,000.00 | 9,270 | | 13,650 | | | | | | | 13,684 | (383) | (4,032) | (4,415) | 335 | |
| SB2Q14-Z3-4 | WANT WANT CHINA HOLDIN | D | 01/26/2011 | DEUTSCHE BAN | 45,000.00 | 36,521 | | 42,679 | 39,421 | 3,133 | | | 3,133 | 127 | 42,681 | (225) | (5,935) | (6,160) | | |
| 934390-40-2 | WARNACO GROUP INC/THE | | 12/13/2011 | BERNSTEIN | 142.00 | 7,194 | | 7,998 | | | | | | | 7,998 | | (804) | (804) | | |
| 938824-10-9 | WASHINGTON FEDERAL INC | | 09/15/2011 | BARCLAYS CAPI | 587.00 | 8,710 | | 8,997 | | | | | | | 8,997 | | (287) | (287) | 35 | |
| 941053-10-0 | WASTE CONNECTIONS INC. | | 09/15/2011 | VARIOUS | 866.00 | 28,312 | | 26,454 | | | | | | | 26,454 | | 1,858 | 1,858 | 36 | |
| 947890-10-9 | WEBSTER FINANCIAL CORP. | | 12/13/2011 | VARIOUS | 717.00 | 12,448 | | 14,845 | | | | | | | 14,845 | | (2,398) | (2,398) | 53 | |
| S67439-56-2 | WEICHAI POWER CO. LTD. | D | 07/11/2011 | BERNSTEIN | 2,000.00 | 11,728 | | 14,038 | 12,310 | 1,717 | | | 1,717 | 11 | 14,038 | (40) | (2,270) | (2,310) | 119 | |
| 948741-10-3 | WEINGARTEN REALTY INVE | | 11/11/2011 | BARCLAYS CAPI | 320.00 | 6,779 | | 8,513 | | | | | | | 8,513 | | (1,734) | (1,734) | 176 | |
| 94946T-10-6 | WELLCARE HEALTH PLANS I | | 11/11/2011 | VARIOUS | 630.00 | 32,219 | | 32,245 | | | | | | | 32,245 | | (25) | (25) | | |
| 950755-10-8 | WERNER ENTERPRISES INC | | 11/11/2011 | BARCLAYS CAPI | 684.00 | 16,534 | | 16,846 | | | | | | | 16,846 | | (311) | (311) | 68 | |
| 957090-10-3 | WESTAMERICA BANCORP | | 12/13/2011 | VARIOUS | 509.00 | 22,372 | | 25,259 | | | | | | | 25,259 | | (2,887) | (2,887) | 204 | |
| 95709T-10-0 | WESTAR ENERGY INC. | | 10/03/2011 | VARIOUS | 2,565.00 | 67,180 | | 71,403 | | | | | | | 71,403 | | (4,222) | (4,222) | 1,444 | |
| 92924F-10-6 | WGL HOLDINGS INC. | | 11/11/2011 | VARIOUS | 863.00 | 34,584 | | 34,254 | | | | | | | 34,254 | | 330 | 330 | 157 | |
| Y9551M-10-8 | WHARF (HOLDINGS) LTD. | D | 01/26/2011 | DEUTSCHE BAN | 5,000.00 | 39,210 | | 37,263 | 38,496 | (1,231) | | | (1,231) | 29 | 37,294 | (114) | 2,031 | 1,917 | | |
| S69814-88-7 | WHEELOCK & CO. LTD. | D | 09/22/2011 | BERNSTEIN | 9,000.00 | 34,358 | | 36,531 | 36,422 | 89 | | | 89 | 28 | 36,538 | (113) | (2,067) | (2,180) | 126 | |
| 969904-10-1 | WILLIAMS-SONOMA INC | | 12/13/2011 | VARIOUS | 807.00 | 29,061 | | 35,090 | | | | | | | 35,090 | | (6,029) | (6,029) | 205 | |
| Y9586L-10-9 | WILMAR INTERNATIONAL LT | D | 09/22/2011 | BERNSTEIN | 3,000.00 | 12,135 | | 14,709 | 13,155 | 1,749 | | | 1,749 | (180) | 14,724 | 217 | (2,806) | (2,589) | 131 | |
| S69723-74-0 | WING HANG BANK LTD. | D | 10/07/2011 | VARIOUS | 4,500.00 | 44,283 | | 61,385 | 62,264 | (893) | | | (893) | 47 | 61,418 | (218) | (16,916) | (17,134) | 802 | |
| Y9664Q-10-3 | WINTEK CORP. | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 1,860 | | 3,670 | 3,164 | 663 | | | 663 | (117) | 3,710 | (61) | (1,789) | (1,850) | 52 | |
| 97651M-10-9 | WIPRO LTD. ADS | F | 07/26/2011 | VARIOUS | 4,200.00 | 58,292 | | 67,230 | 64,974 | 2,256 | | | 2,256 | | 67,230 | | (8,937) | (8,937) | 185 | |
| S66724-81-6 | WISTRON CORP. | D | 11/18/2011 | MORGAN STANL | 26,000.00 | 24,737 | | 51,851 | 64,932 | 1,186 | | | 1,186 | (1,812) | 52,120 | 807 | (6,956) | (6,149) | 420 | |
| 929297-10-9 | WMS INDUSTRIES INC | | 11/11/2011 | BARCLAYS CAPI | 697.00 | 13,497 | | 23,116 | | | | | | | 35,302 | | (9,619) | (9,619) | | |

# 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 Ident-ification | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 980745-10-3 | WOODWARD INC. | | 12/13/2011 | VARIOUS | 814.00 | 27,799 | | 29,057 | | | | | | | 29,057 | | (1,258) | (1,258) | 53 | |
| Y5276J-10-7 | WOORI INVESTMENT & SEC | D | 03/09/2011 | MORGAN STANL | 1,550.00 | 29,546 | | 30,899 | | | | | | | 31,127 | (165) | (1,417) | (1,582) | | |
| 981811-10-2 | WORTHINGTON INDUSTRIE | | 11/11/2011 | VARIOUS | 1,401.00 | 24,215 | | 29,741 | | | | | | | 29,741 | | (5,526) | (5,526) | 265 | |
| SB0PR2-N2-9 | WUMART STORES INC. | D | 09/22/2011 | VARIOUS | 5,000.00 | 11,238 | | 13,492 | 12,336 | 1,157 | | | 1,157 | 10 | 13,503 | (50) | (2,215) | (2,265) | 138 | |
| G98149-10-0 | WYNN MACAU LTD. | D | 11/18/2011 | VARIOUS | 38,400.00 | 105,179 | | 85,304 | 79,749 | (2,176) | | | (2,176) | 212 | 85,382 | (390) | 20,187 | 19,797 | | |
| Y7125N-10-7 | XL AXIATA | D | 09/22/2011 | BERNSTEIN | 6,000.00 | 3,273 | | 4,353 | | | | | | | 4,366 | (185) | (908) | (1,093) | | |
| S69875-83-9 | YANG MING MARINE TRANS | D | 07/11/2011 | BERNSTEIN | 3,000.00 | 2,168 | | 3,010 | | | | | | | 3,018 | 15 | (865) | (850) | | |
| Y9728A-10-2 | YANGZIJIANG SHIPBUILDIN | D | 09/22/2011 | BERNSTEIN | 4,000.00 | 3,516 | | 6,294 | 5,963 | 407 | | | 407 | (77) | 6,294 | 171 | (2,949) | (2,778) | 145 | |
| Y97417-10-2 | YANZHOU COAL MINING CO. | D | 11/18/2011 | VARIOUS | 22,000.00 | 68,916 | | 68,794 | 67,247 | 1,379 | | | 1,379 | 204 | 68,830 | (358) | 444 | 86 | 810 | |
| Y98498-10-1 | YOUNG FAST OPTOELECTR | D | 09/22/2011 | BERNSTEIN | 2,000.00 | 5,453 | | 5,693 | 4,390 | 1,480 | | | 1,480 | (664) | 5,205 | (78) | 326 | 248 | 290 | |
| Y98610-10-1 | YTL CORP. BHD | D | 11/18/2011 | MORGAN STANL | 27,000.00 | 12,031 | | 14,277 | 14,826 | (165) | | | (165) | (285) | 14,377 | (173) | (2,173) | (2,346) | 172 | |
| Y9861K-10-7 | YTL POWER INTERNATIONA | D | 11/18/2011 | VARIOUS | 62,400.00 | 44,612 | | 50,021 | 49,493 | 1,068 | | | 1,068 | (405) | 50,156 | 1,472 | (7,016) | (5,544) | 1,572 | |
| Y2652W-10-9 | YUANTA FINANCIAL HOLDIN | D | 09/22/2011 | BERNSTEIN | 18,000.00 | 10,924 | | 13,826 | | | | | | | 13,949 | (305) | (2,720) | (3,025) | | |
| S65865-37-0 | YUE YUEN INDUSTRIAL (HO | D | 09/22/2011 | BERNSTEIN | 7,000.00 | 21,292 | | 26,159 | 25,171 | 960 | | | 960 | 35 | 26,165 | (97) | (4,776) | (4,873) | 809 | |
| Y2931U-10-6 | YUEXIU PROPERTY CO. LTD | D | 11/18/2011 | MORGAN STANL | 26,000.00 | 3,769 | | 6,813 | 6,971 | (160) | | | (160) | 5 | 6,816 | (21) | (3,027) | (3,048) | 134 | |
| S69885-97-8 | YULON MOTOR CO. LTD. | D | 11/18/2011 | MORGAN STANL | 2,000.00 | 4,004 | | 5,341 | | | | | | | 5,355 | (272) | (1,079) | (1,351) | 55 | |
| 989207-10-5 | ZEBRA TECHNOLOGIES CO | | 11/11/2011 | VARIOUS | 729.00 | 25,819 | | 30,377 | | | | | | | 30,377 | | (4,546) | (4,546) | | |
| SB1H50-82-1 | ZHAOJIN MINING INDUSTRY | D | 09/22/2011 | VARIOUS | 13,936.00 | 40,071 | | 36,447 | 26,586 | (335) | | | (335) | 20 | 36,443 | (72) | 3,695 | 3,623 | 76 | |
| S69907-63-2 | ZHEJIANG EXPRESSWAY C | D | 09/22/2011 | BERNSTEIN | 46,000.00 | 30,035 | | 47,790 | 45,332 | 2,368 | | | 2,368 | 108 | 47,812 | (244) | (17,548) | (17,792) | 1,596 | |
| Y2655E-10-6 | ZIJIN MINING GROUP CO. LT | D | 11/18/2011 | VARIOUS | 12,000.00 | 5,416 | | 8,507 | 7,419 | 1,066 | | | 1,066 | 25 | 8,510 | (47) | (3,050) | (3,097) | 85 | |
| Y0004F-10-5 | ZTE CORP H | D | 07/11/2011 | VARIOUS | 5,600.00 | 27,898 | | 25,928 | 21,853 | 1,099 | | | 1,099 | 30 | 22,988 | (74) | 2,049 | 1,975 | 26 | |
| 9099999 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliat | | | | X X X | 87,180,128 | X X X | 84,917,685 | 80,302,755 | (4,323,805) | | 960,363 | (5,284,168) | (29,564) | 83,949,519 | 82,642 | 3,147,968 | 3,230,610 | 173,663 | X X X |
| 67457#-10-3 | OCASCO BUDGET INC. | | 12/31/2011 | RETURN OF CA | | 61,716 | | | 61,716 | | | | | | 61,716 | | | | | |
| 9199999 | Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates | | | | X X X | 61,716 | X X X | | 61,716 | | | | | | 61,716 | | | | | X X X |
| 9AMMF0-5B-2 | US BANK MONEY MKT 5 - | | 11/22/2011 | DIRECT | 8,225,432.31 | 8,225,432 | | 8,225,432 | 7,296,071 | | | | | | 8,225,432 | | | | 853 | |
| 9299999 | Subtotal - Common Stocks - Mutual Funds | | | | X X X | 8,225,432 | X X X | 8,225,432 | 7,296,071 | | | | | | 8,225,432 | | | | 853 | X X X |
| 9799997 | Subtotal - Common Stocks - Part 4 | | | | X X X | 95,467,276 | X X X | 93,143,117 | 87,660,542 | (4,323,805) | | 960,363 | (5,284,168) | (29,564) | 92,236,667 | 82,642 | 3,147,968 | 3,230,610 | 174,516 | X X X |
| 9799998 | Summary Item from Part 5 for Common Stocks | | | | X X X | 18,041,297 | X X X | 18,248,789 | | | | 48,255 | (48,255) | | 18,200,534 | (1,491) | (162,620) | (164,111) | 54,016 | X X X |
| 9799999 | Total - Common Stocks | | | | X X X | 113,508,573 | X X X | 111,391,906 | 87,660,542 | (4,323,805) | | 1,008,618 | (5,332,423) | (29,564) | 110,437,201 | 81,151 | 2,985,348 | 3,066,499 | 228,532 | X X X |
| 9899999 | Total - Preferred and Common Stocks | | | | X X X | 114,611,073 | X X X | 111,686,206 | 87,954,572 | (4,323,535) | | 1,008,618 | (5,332,153) | (29,564) | 110,731,501 | 81,151 | 3,793,548 | 3,874,699 | 228,532 | X X X |

# 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 Ident-ification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Maturity Date |
| 9999999 | Totals | | | | | 718,342,462 | X X X | 717,760,069 | 647,311,099 | (3,436,370) | (436,357) | 1,008,618 | (4,881,345) | (29,564) | 708,348,559 | 81,151 | 9,907,877 | 9,989,028 | 22,514,158 | X X X |

# 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 Ident-ification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | 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 B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 01F032-31-0 | FNMA 10YR TBA(REG B) | | 11/22/2010 | JEFFRIES SECURITIES | 11/22/2010 | JEFFRIES SECURITIE | 10,000,000.00 | 10,415,625 | 10,415,625 | 10,415,625 | | | | | | | | | | |
| 3199999 | Bonds - U.S. Special Rev. and Special Assessment and all Non-Guar. Obligations | | | | | | 10,000,000.00 | 10,415,625 | 10,415,625 | 10,415,625 | | | | | | | | | | |
| 147448-AF-1 | CASELLA WASTE SYSTEMS INC | | 01/26/2011 | BANK OF AMERICA | 07/20/2011 | WACHOVIA | 2,000,000.00 | 2,000,000 | 2,005,000 | 2,000,000 | | | | | | | 5,000 | 5,000 | 72,333 | |
| 189909-AC-8 | CMA CGM SA | F | 04/14/2011 | DEUTSCHE BANK | 04/15/2011 | STERNE, AGEE & LEE | 850,000.00 | 850,000 | 848,938 | 850,000 | | | | | | | (1,063) | (1,063) | | |
| 34063P-AA-5 | FLORIDA EAST COAST RAILWAY COR | | 01/19/2011 | BANK OF AMERICA | 02/09/2011 | BANK OF AMERICA | 800,000.00 | 800,000 | 826,000 | 800,000 | | | | | | | 26,000 | 26,000 | 3,431 | |
| 45073C-AF-7 | IASIS HEALTHCARE LLC: TERM B LOA | | 04/29/2011 | BANK OF AMERICA, N. | 11/09/2011 | VARIOUS | 2,000,000.00 | 1,990,000 | 1,956,547 | 1,990,782 | | 782 | | 782 | | | (34,235) | (34,235) | 55,396 | |
| 47009X-AB-5 | JAGUAR LAND ROVER PLC | F | 05/12/2011 | CITIGROUP | 05/12/2011 | VARIOUS | 1,275,000.00 | 1,275,000 | 1,312,719 | 1,275,000 | | | | | | | 37,719 | 37,719 | | |
| 704549-AJ-3 | PEABODY ENERGY CORPORATION | | 11/07/2011 | BANK OF AMERICA | 11/08/2011 | VARIOUS | 1,200,000.00 | 1,200,000 | 1,212,938 | 1,200,000 | | | | | | | 12,938 | 12,938 | | |
| 704549-AL-8 | PEABODY ENERGY CORPORATION | | 11/07/2011 | BANK OF AMERICA | 12/01/2011 | VARIOUS | 1,200,000.00 | 1,200,000 | 1,212,000 | 1,200,000 | | | | | | | 12,000 | 12,000 | 1,094 | |
| 725143-AA-9 | PITTSBURGH GLASS WORKS LLC | | 04/08/2011 | CREDIT SUISSE | 04/08/2011 | CREDIT SUISSE | 800,000.00 | 800,000 | 826,000 | 800,000 | | | | | | | 26,000 | 26,000 | | |
| 76010R-AC-2 | RENTAL SERVICE CORP | | 02/17/2011 | JEFFRIES SECURITIES | 02/21/2011 | DIRECT | 52,000.00 | 54,730 | 54,470 | 54,715 | | (15) | | (15) | | | (245) | (245) | 1,098 | 1,057 |
| 847788-AP-1 | SPEEDWAY MOTORSPORTS INC | | 01/20/2011 | BANK OF AMERICA | 01/20/2011 | VARIOUS | 1,600,000.00 | 1,600,000 | 1,614,000 | 1,600,000 | | | | | | | 14,000 | 14,000 | | |
| 86722A-AA-1 | SUNCOKE ENERGY INC | | 07/20/2011 | JP MORGAN CHASE | 12/07/2011 | JEFFRIES SECURITIE | 680,000.00 | 680,000 | 678,300 | 680,000 | | | | | | | (1,700) | (1,700) | 19,588 | |
| 922036-AC-2 | VANGUARD HEALTH SYSTEMS INC | | 01/21/2011 | BANK OF AMERICA | 04/05/2011 | BARCLAYS CAPITAL | 2,800,000.00 | 1,666,224 | 1,813,000 | 1,701,083 | | 34,858 | | 34,858 | | | 111,917 | 111,917 | | |
| 929766-YX-5 | WBCMT 2005-C16 A4 | | 02/11/2011 | SOCIETE GENERALE | 02/17/2011 | SOCIETE GENERALE | 7,000,000.00 | 7,397,852 | 7,470,311 | 7,397,258 | | (592) | | (592) | | | 73,054 | 73,054 | 16,021 | 14,137 |
| 3899999 | Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 22,257,000.00 | 21,513,806 | 21,830,223 | 21,548,838 | | 35,033 | | 35,033 | | | 281,385 | 281,385 | 168,961 | 15,194 |
| 8399998 | Subtotal - Bonds | | | | | | 32,257,000.00 | 31,929,431 | 32,245,848 | 31,964,463 | | 35,033 | | 35,033 | | | 281,385 | 281,385 | 168,961 | 15,194 |
| 8999998 | Subtotal - Preferred Stocks | | | | | | X X X | | | | | | | | | | | | | |
| 001204-10-6 | AGL RESOURCES INC. | | 11/11/2011 | VARIOUS | 12/21/2011 | VARIOUS | 5,545.00 | 224,205 | 230,534 | 224,205 | | | | | | | 6,329 | 6,329 | 4,887 | |
| Y0029V-10-1 | AIRASIA BHD | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 11,000.00 | 10,638 | 13,105 | 10,638 | | | | | | (187) | 2,545 | 2,358 | | |
| 026375-10-5 | AMERICAN GREETINGS | | 06/20/2011 | BERNSTEIN | 08/10/2011 | JP MORGAN CHASE | 307.00 | 7,299 | 5,786 | 7,299 | | | | | | | (1,513) | (1,513) | 46 | |
| 044209-10-4 | ASHLAND INC. | | 06/20/2011 | BERNSTEIN | 11/11/2011 | BARCLAYS CAPITAL | 120.00 | 7,450 | 6,351 | 7,450 | | | | | | | (1,100) | (1,100) | 21 | |
| Y0488A-10-1 | AXIATA GROUP BERHAD | D | 07/11/2011 | BERNSTEIN | 09/22/2011 | BERNSTEIN | 3,600.00 | 6,061 | 5,340 | 6,061 | | | | | | (292) | (457) | (749) | | |
| BLM0S6-N9-1 | BANK DANAMON RIGHTS | D | 09/08/2011 | DIRECT | 09/16/2011 | DIRECT | 25,185.00 | | 1,674 | | | | | | | | 1,674 | 1,674 | | |
| BLM0LR-1T-2 | BANK MANDIRI RIGHTS | D | 02/08/2011 | DIRECT | 02/16/2011 | DIRECT | 55,091.00 | | 2,530 | | | | | | | | 2,530 | 2,530 | | |
| Y076A3-10-5 | BBMG CORP. | D | 03/25/2011 | DEUTSCHE BANK | 11/18/2011 | MORGAN STANLEY | 3,000.00 | 4,984 | 2,333 | 4,984 | | | | | | 1 | (2,653) | (2,652) | 29 | |
| 073302-10-1 | BE AEROSPACE INC | | 06/20/2011 | BERNSTEIN | 11/11/2011 | BARCLAYS CAPITAL | 188.00 | 7,231 | 7,212 | 7,231 | | | | | | | (19) | (19) | | |
| S67283-51-5 | BEC WORLD THB1(ALIEN MKT) | D | 03/09/2011 | MORGAN STANLEY | 05/26/2011 | VARIOUS | 60,200.00 | 67,669 | 65,912 | 67,669 | | | | | | 33 | (1,866) | (1,833) | 1,789 | |
| 05548J-10-6 | BJS WHOLESALE CLUB INC | | 09/22/2011 | VARIOUS | 10/03/2011 | VARIOUS | 4,313.00 | 220,607 | 220,065 | 220,607 | | | | | | | (542) | (542) | | |
| 099724-10-6 | BORGWARNER INC. | | 12/13/2011 | VARIOUS | 12/21/2011 | VARIOUS | 7,526.00 | 553,651 | 482,150 | 553,651 | | | | | | | (71,501) | (71,501) | | |
| 103304-10-1 | BOYD GAMING CORP. | | 05/16/2011 | BERNSTEIN | 06/28/2011 | MORGAN STANLEY | 3,458.00 | 33,895 | 28,950 | 33,895 | | | | | | | (4,946) | (4,946) | | |
| Y0695K-10-8 | BS FINANCIAL GROUP INC. | D | 01/26/2011 | DEUTSCHE BANK | 03/15/2011 | DIRECT | 10,500.00 | 135,226 | 133,260 | 135,226 | | | | | | (1,966) | | (1,966) | | |
| 118759-10-9 | BUCYRUS INTERNATIONAL | | 05/16/2011 | BERNSTEIN | 07/12/2011 | VARIOUS | 5,023.00 | 458,425 | 462,010 | 458,425 | | | | | | | 3,586 | 3,586 | | |
| S60434-85-9 | BUMI RESOURCES | D | 03/25/2011 | DEUTSCHE BANK | 07/11/2011 | BERNSTEIN | 53,000.00 | 19,480 | 18,528 | 19,480 | | | | | | 442 | (1,394) | (952) | | |

# 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 Ident-ification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | 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 B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 141665-10-9 | CAREER EDUCATION CORP. | | 11/11/2011 | VARIOUS | 12/21/2011 | VARIOUS | 4,746.00 | 95,291 | 36,379 | 95,291 | | | | | | | (58,912) | (58,912) | | |
| Y1148A-10-1 | CATCHER TECHNOLOGY CO. LTD. | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 2,000.00 | 12,271 | 10,982 | 12,271 | | | | | | (149) | (1,178) | (1,327) | | |
| 149150-10-4 | CATHAY GENERAL BANCORP | | 06/20/2011 | BERNSTEIN | 08/10/2011 | JP MORGAN CHASE | 452.00 | 7,148 | 4,753 | 7,148 | | | | | | | (2,395) | (2,395) | | |
| S64108-52-5 | CHAROEN POKPHAND FEEDMILL (F) | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 205,900.00 | 165,777 | 169,747 | 165,777 | | | | | | 82 | 3,691 | 3,773 | | |
| SB6SFR-F2-4 | CHINA CITIC BANK CORP | D | 07/13/2011 | DIRECT | 07/22/2011 | DIRECT | 80,200.00 | | 5,063 | | | | | | | | 5,063 | 5,063 | | |
| SB29MX-56-1 | CHINA NATIONAL MATERIALS CO. LT | D | 03/25/2011 | DEUTSCHE BANK | 09/22/2011 | BERNSTEIN | 8,000.00 | 7,522 | 3,769 | 7,522 | | | | | | (2) | (3,753) | (3,755) | 44 | |
| S62060-84-3 | CHINA PETROCHEMICAL DEVELOPM | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 1,000.00 | 1,304 | 994 | 1,304 | | | | | | (16) | (297) | (313) | | |
| SB39Z8-W4-6 | CHINA SHANSHUI CEMENT GROUP C | D | 03/25/2011 | DEUTSCHE BANK | 11/18/2011 | MORGAN STANLEY | 1,000.00 | 892 | 746 | 892 | | | | | | | (147) | (147) | 19 | |
| 222795-10-6 | COUSINS PROPERTIES INC. | | 09/15/2011 | VARIOUS | 12/21/2011 | BARCLAYS CAPITAL | 9,025.00 | 71,542 | 56,092 | 71,542 | | | | | | | (15,450) | (15,450) | 599 | |
| Y1772K-16-9 | CP ALL PCL | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 127,300.00 | 171,173 | 162,669 | 171,173 | | | | | | 85 | (8,776) | (8,691) | | |
| 224399-10-5 | CRANE CO. | | 06/20/2011 | BERNSTEIN | 08/10/2011 | JP MORGAN CHASE | 151.00 | 7,191 | 5,723 | 7,191 | | | | | | | (1,469) | (1,469) | | |
| S62494-76-0 | DAEGU BANK | D | 03/25/2011 | DEUTSCHE BANK | 06/07/2011 | VARIOUS | 10,240.00 | 152,875 | 157,296 | 152,875 | | | | | | 3,979 | 205 | 4,184 | | |
| BLM0T2-RL-8 | DAEWOO SECURITIES CO | D | 10/07/2011 | DIRECT | 10/19/2011 | DIRECT | 4,233.00 | | 6,023 | | | | | | | | 6,023 | 6,023 | | |
| S60862-42-2 | DIGI.COM BHD | D | 09/22/2011 | BERNSTEIN | 12/09/2011 | VARIOUS | 2,000.00 | 19,431 | 22,172 | 19,431 | | | | | | (342) | 2,898 | 2,556 | 26 | |
| 25388B-10-4 | DIGITAL RIVER INC. | | 05/16/2011 | BERNSTEIN | 12/21/2011 | BARCLAYS CAPITAL | 2,408.00 | 75,870 | 34,846 | 75,870 | | | | | | | (41,024) | (41,024) | | |
| 256746-10-8 | DOLLAR TREE INC. | | 12/13/2011 | BERNSTEIN | 12/21/2011 | VARIOUS | 8,193.00 | 501,147 | 669,614 | 501,147 | | | | | | | 168,467 | 168,467 | | |
| 233293-10-9 | DPL INC. | | 09/22/2011 | VARIOUS | 12/08/2011 | VARIOUS | 12,252.00 | 369,791 | 368,618 | 369,791 | | | | | | | (1,173) | (1,173) | 5,846 | |
| 277461-10-9 | EASTMAN KODAK CO | | 09/15/2011 | VARIOUS | 11/11/2011 | BARCLAYS CAPITAL | 19,204.00 | 58,935 | 21,203 | 58,935 | | | | | | | (37,732) | (37,732) | | |
| Y2292T-10-2 | ENERGY DEVELOPMENT CORP. | D | 07/11/2011 | BERNSTEIN | 09/22/2011 | BERNSTEIN | 43,700.00 | 7,101 | 5,783 | 7,101 | | | | | | (183) | (1,180) | (1,363) | | |
| 29358Q-10-9 | ENSCO PLC ADS | F | 06/16/2011 | DIRECT | 06/24/2011 | VARIOUS | 5,217.00 | 274,067 | 265,686 | 274,067 | | | | | | | (8,381) | (8,381) | 1,826 | |
| 297178-10-5 | ESSEX PROPERTY TRUST INC. | | 06/08/2011 | BERNSTEIN | 06/20/2011 | BERNSTEIN | 51.00 | 7,001 | 6,959 | 7,001 | | | | | | | (41) | (41) | | |
| S63185-14-4 | ETERNAL CHEMICAL CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 11/18/2011 | MORGAN STANLEY | 7,350.00 | 8,241 | 5,442 | 8,241 | | | | | | (198) | (2,620) | (2,818) | 291 | |
| 303250-10-4 | FAIR ISAAC CORP. | | 06/20/2011 | BERNSTEIN | 08/10/2011 | JP MORGAN CHASE | 247.00 | 7,166 | 6,236 | 7,166 | | | | | | | (930) | (930) | | |
| 31620R-10-5 | FIDELITY NATIONAL FINANCIAL INC. | | 09/15/2011 | BARCLAYS CAPITAL | 11/11/2011 | BARCLAYS CAPITAL | 742.00 | 12,119 | 11,478 | 12,119 | | | | | | | (641) | (641) | | |
| 349882-10-0 | FOSSIL INC | | 06/20/2011 | BERNSTEIN | 08/10/2011 | JP MORGAN CHASE | 67.00 | 7,378 | 5,601 | 7,378 | | | | | | | (1,777) | (1,777) | | |
| 35914P-10-5 | FRONTIER OIL | | 06/20/2011 | BERNSTEIN | 07/01/2011 | DIRECT | 6,758.00 | 185,084 | 185,084 | 185,084 | | | | | | | | | 391 | |
| Y7368M-11-3 | GENTING MALAYSIA BHD | D | 07/11/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 8,900.00 | 11,282 | 10,782 | 11,282 | | | | | | (675) | 85 | (590) | 81 | |
| BLM0TP-B7-5 | HANJIN SHIPPING CO RIGHTS | D | 10/20/2011 | DIRECT | 11/02/2011 | DIRECT | 1,395.00 | | 2,531 | | | | | | | | 2,531 | 2,531 | | |
| S63818-28-0 | HANNSTAR DISPLAY CORP. | D | 09/22/2011 | VARIOUS | 11/18/2011 | MORGAN STANLEY | 350,000.00 | 54,369 | 21,020 | 54,369 | | | | | | (1,478) | (31,944) | (33,422) | | |
| 416196-10-3 | HARTE-HANKS INC. | | 05/16/2011 | BERNSTEIN | 06/28/2011 | MORGAN STANLEY | 2,396.00 | 20,730 | 19,330 | 20,730 | | | | | | | (1,400) | (1,400) | 192 | |
| BLM0SL-BU-4 | HONG LEONG BANK RIGHTS | D | 09/22/2011 | DIRECT | 10/04/2011 | DIRECT | 6,300.00 | | 1,404 | | | | | | | | 1,404 | 1,404 | | |
| S61162-46-7 | HOPSON DEVELOPMENT HOLDINGS | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 8,000.00 | 4,724 | 4,428 | 4,724 | | | | | | (2) | (298) | (300) | | |
| Y3194T-10-9 | HTC CORP. | D | 03/25/2011 | DEUTSCHE BANK | 07/11/2011 | BERNSTEIN | 1,000.00 | 36,382 | 34,039 | 36,382 | | | | | | 881 | (3,359) | (2,478) | | |
| 449162-10-6 | HYSAN DEVELOPMENT CO. LTD. | D | 07/11/2011 | BERNSTEIN | 09/22/2011 | BERNSTEIN | 1,000.00 | 4,790 | 3,282 | 4,790 | | | | | | (10) | (1,503) | (1,513) | 19 | |
| Y3849A-10-9 | HYUNDAI MOBIS | D | 03/25/2011 | DEUTSCHE BANK | 07/11/2011 | BERNSTEIN | 100.00 | 28,123 | 38,619 | 28,123 | | | | | | 1,686 | 8,810 | 10,496 | | |
| BLM0VD-VP-7 | HYUNDAI SECURITIES CO RIGHTS | D | 12/08/2011 | DIRECT | 12/28/2011 | EXPIRATION | 3,119.00 | | | | | | | | | | | | | |
| 452526-10-6 | IMMUCOR INC | | 05/16/2011 | BERNSTEIN | 08/22/2011 | DIRECT | 4,320.00 | 88,792 | 116,640 | 88,792 | | | | | | | 27,848 | 27,848 | | |
| SB5V4S-12-3 | INDORAMA VENTURES THB1(ALIEN M | D | 03/09/2011 | MORGAN STANLEY | 11/18/2011 | VARIOUS | 87,629.00 | 140,962 | 135,222 | 140,962 | | | | | | (869) | (5,147) | (6,016) | 926 | |
| 45666Q-10-2 | INFORMATICA CORP. | | 06/20/2011 | BERNSTEIN | 09/15/2011 | BARCLAYS CAPITAL | 131.00 | 7,218 | 5,509 | 7,218 | | | | | | | (1,709) | (1,709) | | |
| S68906-03-1 | IRPC PUBLIC CO LTD THB1(ALIEN MK | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 606,400.00 | 118,057 | 116,982 | 118,057 | | | | | | 58 | (1,268) | (1,210) | | |
| Z38053-16-3 | ISHARES MSCI INDIA INDEX FUND1 | F | 03/25/2011 | DEUTSCHE BANK | 07/26/2011 | DEUTSCHE BANK | 887,300.00 | 6,605,237 | 6,556,981 | 6,556,981 | | | 48,255 | (48,255) | | | | | | |
| S62422-60-5 | JARDINE CYCLE & CARRIAGE LTD. | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 1,000.00 | 31,424 | 34,363 | 31,424 | | | | | | (810) | 3,322 | 2,512 | | |

# 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 Ident-ification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | 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 B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| 494580-10-3 | KINDRED HEALTHCARE INC | | 09/15/2011 | VARIOUS | 11/11/2011 | BARCLAYS CAPITAL | 3,785.00 | 83,377 | 43,896 | 83,377 | | | | | | | (39,481) | (39,481) | | |
| 49460W-20-8 | KINETIC CONCEPTS INC. | | 05/16/2011 | BERNSTEIN | 11/07/2011 | VARIOUS | 3,871.00 | 230,241 | 263,532 | 230,241 | | | | | | | 33,292 | 33,292 | | |
| S64928-38-5 | KRUNG THAI BNK LTD THB5.15(ALIEN | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 172,000.00 | 99,890 | 104,931 | 99,890 | | | | | | 49 | 4,871 | 4,920 | | |
| Y47153-10-4 | KUALA LUMPUR KEPONG BHD | D | 07/11/2011 | BERNSTEIN | 09/22/2011 | BERNSTEIN | 2,900.00 | 22,137 | 19,608 | 22,137 | | | | | | (1,067) | (1,569) | (2,636) | 143 | |
| SB5N48-Q5-1 | LG ELECTRONICS INC COMM R | D | 11/30/2011 | DIRECT | 12/12/2011 | DIRECT | 564.00 | | 8,472 | | | | | | | | 8,472 | 8,472 | | |
| S65209-66-0 | LG ELECTRONICS INC PRF | D | 01/26/2011 | DEUTSCHE BANK | 09/22/2011 | BERNSTEIN | 1,030.00 | 42,082 | 29,143 | 42,082 | | | | | | 2,260 | (15,220) | (12,960) | | |
| 54222A-10-6 | LONE PINE RESOURCES INC. | A | 10/06/2011 | DIRECT | 11/11/2011 | BARCLAYS CAPITAL | 4,505.00 | 62,428 | 34,595 | 62,428 | | | | | | | (27,833) | (27,833) | | |
| G5636C-10-7 | LONKING HOLDINGS LTD. | D | 03/25/2011 | DEUTSCHE BANK | 07/11/2011 | BERNSTEIN | 1,000.00 | 714 | 553 | 714 | | | | | | | (161) | (161) | 13 | |
| 549271-10-4 | LUBRIZOL CORP | | 06/08/2011 | BERNSTEIN | 09/16/2011 | VARIOUS | 4,005.00 | 537,552 | 540,390 | 537,552 | | | | | | | 2,838 | 2,838 | 1,397 | |
| 554382-10-1 | MACERICH CO. | | 06/08/2011 | BERNSTEIN | 12/08/2011 | VARIOUS | 135.00 | 7,080 | 6,786 | 7,080 | | | | | | | (293) | (293) | 142 | |
| S65144-42-0 | METROPOLITAN BANK & TRUST CO. | D | 07/11/2011 | BERNSTEIN | 09/22/2011 | BERNSTEIN | 200.00 | 341 | 309 | 341 | | | | | | (9) | (26) | (35) | | |
| Y60847-10-3 | MITAC INTERNATIONAL CORP. | D | 03/25/2011 | DEUTSCHE BANK | 09/22/2011 | BERNSTEIN | 13,000.00 | 5,579 | 5,515 | 5,579 | | | | | | 110 | (203) | (93) | 8 | |
| 638620-10-4 | NATIONWIDE HEALTH PROPERTIES I | | 05/16/2011 | BERNSTEIN | 07/11/2011 | VARIOUS | 7,800.00 | 332,922 | 332,753 | 332,922 | | | | | | | (169) | (169) | 5,394 | |
| BLM0UA-VL-3 | NEW WORLD DEVELOPMENT RIGHTS | D | 11/09/2011 | DIRECT | 11/11/2011 | DIRECT | 76,500.00 | | 13,307 | | | | | | | | 13,307 | 13,307 | | |
| 690368-10-5 | OVERSEAS SHIPHOLDING GROUP IN | | 05/16/2011 | BERNSTEIN | 10/03/2011 | VARIOUS | 1,653.00 | 48,036 | 23,585 | 48,036 | | | | | | | (24,451) | (24,451) | 723 | |
| 695263-10-3 | PACWEST BANCORP. | | 05/16/2011 | BERNSTEIN | 06/08/2011 | BERNSTEIN | 2,014.00 | 42,559 | 38,886 | 42,559 | | | | | | | (3,674) | (3,674) | 20 | |
| 714290-10-3 | PERRIGO CO. | | 12/13/2011 | VARIOUS | 12/21/2011 | BARCLAYS CAPITAL | 5,884.00 | 511,471 | 593,965 | 511,471 | | | | | | | 82,494 | 82,494 | 1,189 | |
| Y6811G-10-3 | PETRONAS CHEMICALS GROUP BHD | D | 07/11/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 3,400.00 | 8,075 | 6,683 | 8,075 | | | | | | (483) | (964) | (1,447) | 218 | |
| 717124-10-1 | PHARMACEUTICAL PRODUCT DEVEL | | 09/15/2011 | VARIOUS | 12/06/2011 | VARIOUS | 7,851.00 | 225,444 | 260,918 | 225,444 | | | | | | | 35,474 | 35,474 | 2,132 | |
| BLM0VK-8B-8 | PICC PROPERTY & CASUALTY RIGHT | D | 12/13/2011 | DIRECT | 12/21/2011 | DIRECT | 15,400.00 | | 9,030 | | | | | | | | 9,030 | 9,030 | | |
| S66733-65-0 | PIXART IMAGING INC. | D | 03/09/2011 | MORGAN STANLEY | 07/11/2011 | BERNSTEIN | 4,000.00 | 15,663 | 14,030 | 15,663 | | | | | | 303 | (1,936) | (1,633) | | |
| Y70263-10-1 | PLUS EXPRESSWAYS BHD | D | 11/18/2011 | MORGAN STANLEY | 12/27/2011 | DIRECT | 73,000.00 | 102,632 | 102,370 | 102,632 | | | | | | (527) | 265 | (262) | 493 | |
| 69349H-10-7 | PNM RESOURCES INC. | | 11/11/2011 | BARCLAYS CAPITAL | 12/13/2011 | BERNSTEIN | 362.00 | 6,706 | 6,335 | 6,706 | | | | | | | (372) | (372) | | |
| Y7057U-10-3 | POLARIS SECURITIES CO LTD | D | 01/26/2011 | DEUTSCHE BANK | 10/03/2011 | VARIOUS | 93,000.00 | 63,693 | 63,588 | 63,693 | | | | | | (1,748) | 1,527 | (221) | 968 | |
| 74153Q-10-2 | PRIDE INTERNATIONAL | | 05/16/2011 | BERNSTEIN | 06/16/2011 | DIRECT | 10,919.00 | 452,035 | 444,403 | 452,035 | | | | | | | (7,631) | (7,631) | | |
| 74340W-10-3 | PROLOGIS INC. | | 05/16/2011 | BERNSTEIN | 06/09/2011 | JP MORGAN CHASE | 10,451.00 | 365,225 | 340,257 | 365,225 | | | | | | | (24,968) | (24,968) | | |
| Y71360-11-2 | PTT AROMATICS & RE THB10 (ALIEN | D | 03/09/2011 | VARIOUS | 10/10/2011 | VARIOUS | 121,800.00 | 143,400 | 121,514 | 143,400 | | | | | | (171) | (21,773) | (21,944) | 4,135 | |
| Y7135Z-11-6 | PTT CHEMICAL THB10(ALIEN MKT) | D | 07/11/2011 | VARIOUS | 10/10/2011 | VARIOUS | 42,000.00 | 193,970 | 173,573 | 193,970 | | | | | | (266) | (20,244) | (20,510) | 3,389 | |
| Y7145P-16-5 | PTT EXPLORATION&PROD FGN | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 69,400.00 | 423,867 | 417,030 | 423,867 | | | | | | 210 | (7,529) | (7,319) | | |
| Y6883U-11-3 | PTT PLC (ALIEN MKT) | D | 03/09/2011 | MORGAN STANLEY | 05/18/2011 | VARIOUS | 50,600.00 | 581,554 | 579,741 | 581,554 | | | | | | 288 | (2,769) | (2,481) | 8,327 | |
| 748356-10-2 | QUESTAR CORP | | 08/10/2011 | JP MORGAN CHASE | 09/15/2011 | BARCLAYS CAPITAL | 663.00 | 11,700 | 12,165 | 11,700 | | | | | | | 465 | 465 | 101 | |
| 783764-10-3 | RYLAND GROUP INC. | | 05/16/2011 | BERNSTEIN | 12/21/2011 | BARCLAYS CAPITAL | 2,727.00 | 44,772 | 42,335 | 44,772 | | | | | | | (2,436) | (2,436) | 164 | |
| SB648L-L9-6 | SAMSUNG SECURITIES | D | 11/04/2011 | DIRECT | 11/15/2011 | DIRECT | 403.00 | | 1,008 | | | | | | | | 1,008 | 1,008 | | |
| BLM0KQ-DN-5 | SHANGRI-LA RIGHT | D | 01/11/2011 | DIRECT | 01/28/2011 | DIRECT | 7,500.00 | | 622 | | | | | | | | 622 | 622 | | |
| Y7905M-11-3 | SIAM COMMERCIAL BANK FGN | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 86,900.00 | 300,723 | 299,462 | 300,723 | | | | | | 149 | (1,756) | (1,607) | | |
| S61348-17-3 | SK BROADBAND CO. LTD. | D | 03/25/2011 | DEUTSCHE BANK | 07/11/2011 | BERNSTEIN | 3,100.00 | 12,512 | 11,811 | 12,512 | | | | | | 750 | (1,451) | (701) | | |
| 78440X-10-1 | SL GREEN REALTY CORP. | | 06/08/2011 | BERNSTEIN | 11/11/2011 | BARCLAYS CAPITAL | 278.00 | 23,778 | 19,204 | 23,778 | | | | | | | (4,574) | (4,574) | 56 | |
| 844030-10-6 | SOUTHERN UNION CO | | 08/10/2011 | JP MORGAN CHASE | 09/15/2011 | BARCLAYS CAPITAL | 153.00 | 6,282 | 6,385 | 6,282 | | | | | | | 102 | 102 | | |
| 78464R-10-5 | SRA INTERNATIONAL INC. CL A | | 05/16/2011 | BERNSTEIN | 07/21/2011 | VARIOUS | 2,651.00 | 81,847 | 82,809 | 81,847 | | | | | | | 962 | 962 | | |
| Y83749-10-4 | TAIWAN COOPERATIVE BANK | D | 11/18/2011 | VARIOUS | 12/01/2011 | DIRECT | 130,200.00 | 102,766 | 94,000 | 102,766 | | | | | | (3,778) | (4,987) | (8,765) | 1,991 | |
| 879868-10-7 | TEMPLE-INLAND INC. | | 06/20/2011 | BERNSTEIN | 09/15/2011 | VARIOUS | 253.00 | 7,163 | 6,703 | 7,163 | | | | | | | (461) | (461) | 2 | |
| S68888-68-4 | THAI AIRWAYS INTERNATIONAL PCL | D | 03/09/2011 | VARIOUS | 11/18/2011 | VARIOUS | 86,600.00 | 117,922 | 78,683 | 117,922 | | | | | | (705) | (38,959) | (39,664) | 3,338 | |

# 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 Ident-ification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | 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 B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | 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 |
| Y8620B-11-9 | THAI OIL PCL THB10(ALIEN MKT) | D | 03/09/2011 | MORGAN STANLEY | 03/25/2011 | DEUTSCHE BANK | 43,800.00 | 109,952 | 118,262 | 109,952 | | | | | | 54 | 8,119 | 8,173 | | |
| 887100-10-5 | TIMBERLAND CO | | 08/10/2011 | VARIOUS | 09/14/2011 | DIRECT | 2,515.00 | 85,564 | 108,145 | 85,564 | | | | | | | 22,581 | 22,581 | | |
| Y8893H-10-8 | TONG YANG SECURITIES INC. | D | 01/26/2011 | DEUTSCHE BANK | 11/18/2011 | VARIOUS | 10,090.00 | 84,031 | 61,150 | 84,031 | | | | | | 3,434 | (26,169) | (22,735) | 856 | |
| 892356-10-6 | TRACTOR SUPPLY COMPANY | | 06/20/2011 | BERNSTEIN | 09/15/2011 | VARIOUS | 117.00 | 7,395 | 6,695 | 7,395 | | | | | | | (700) | (700) | 1 | |
| 893521-10-4 | TRANSATLANTIC HOLDINGS INC. | | 11/11/2011 | VARIOUS | 12/13/2011 | VARIOUS | 410.00 | 21,642 | 21,600 | 21,642 | | | | | | | (42) | (42) | 63 | |
| S68708-76-7 | TSRC CORP. | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 2,000.00 | 4,778 | 5,102 | 4,778 | | | | | | (58) | 364 | 306 | | |
| BLM0NJ-4D-0 | UNITED TRACTORS RIGHTS | D | 05/10/2011 | DIRECT | 05/30/2011 | EXPIRATION | 11,696.00 | | | | | | | | | | | | | |
| S61096-77-2 | VANGUARD INTERNATIONAL SEMICO | D | 09/22/2011 | VARIOUS | 11/18/2011 | VARIOUS | 54,000.00 | 26,289 | 22,281 | 26,289 | | | | | | (355) | (3,699) | (4,054) | 516 | |
| 922207-10-5 | VARIAN SEMICONDUCTOR EQUIPME | | 09/22/2011 | BERNSTEIN | 11/14/2011 | VARIOUS | 5,075.00 | 310,898 | 319,522 | 310,898 | | | | | | | 8,624 | 8,624 | | |
| 92276F-10-0 | VENTAS INC | | 07/05/2011 | DIRECT | 08/10/2011 | JP MORGAN CHASE | 6,000.00 | 325,581 | 273,340 | 325,581 | | | | | | | (52,241) | (52,241) | | |
| BLM0M2-1E-9 | WHARF HOLDINGS LTD RIGHT | D | 02/21/2011 | DIRECT | 03/04/2011 | DIRECT | 9,200.00 | | 15,535 | | | | | | | | 15,535 | 15,535 | | |
| BLM0U3-8P-6 | WOORI INVESTMENT & SECURITIES R | D | 11/03/2011 | DIRECT | 11/14/2011 | DIRECT | 2,030.00 | | 816 | | | | | | | | 816 | 816 | | |
| G98149-10-0 | WYNN MACAU LTD. | D | 09/22/2011 | BERNSTEIN | 11/18/2011 | MORGAN STANLEY | 3,200.00 | 9,281 | 8,122 | 9,282 | | | | | | 1 | (1,163) | (1,162) | | |
| 9099999 | Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | | X X X | 17,438,777 | 17,231,285 | 17,390,522 | | | 48,255 | (48,255) | | (1,491) | (162,620) | (164,111) | 52,811 | |
| 9AMMF0-5B-2 | US BANK MONEY MKT 5 - CT | | 03/02/2011 | DIRECT | 11/22/2011 | DIRECT | 810,012.00 | 810,012 | 810,012 | 810,012 | | | | | | | | | 1,205 | |
| 9299999 | Common Stocks - Mutual Funds | | | | | | X X X | 810,012 | 810,012 | 810,012 | | | | | | | | | 1,205 | |
| | | | | | | | | | | | | | | | | | | | | |
| 9799998 | Subtotal - Common Stocks | | | | | | X X X | 18,248,789 | 18,041,297 | 18,200,534 | | | 48,255 | (48,255) | | (1,491) | (162,620) | (164,111) | 54,016 | |
| | | | | | | | | | | | | | | | | | | | | |
| 9899999 | Subtotal - Stocks | | | | | | X X X | 18,248,789 | 18,041,297 | 18,200,534 | | | 48,255 | (48,255) | | (1,491) | (162,620) | (164,111) | 54,016 | |
| 9999999 | Totals | | | | | | X X X | 50,178,220 | 50,287,145 | 50,164,997 | | 35,033 | 48,255 | (13,222) | | (1,491) | 118,765 | 117,274 | 222,977 | 15,194 |

# 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 |
| 02612#-10-2 | American Fire & Cas Co. | | 24066 | 2ciB1 | NO | | 44,872,758 | 1,166,667.000 | 100.000 |
| 67751#-10-6 | Ohio Security Ins Co. | | 24082 | 2ciB1 | NO | | 14,529,352 | 49,999.000 | 100.000 |
| 95122#-10-9 | West American Ins. Co. | | 44393 | 2ciB1 | NO | | 253,984,432 | 310,000.000 | 100.000 |
| 1199999 Common Stocks - U.S. Property & Casualty Insurer | | | | | | | 313,386,542 | X X X | X X X |
| 67457#-10-3 | Ocasco Budget Inc. | | N/A | 2ciB2 | NO | | 100 | 1.000 | 100.000 |
| 1799999 Common Stocks - Other Affiliates | | | | | | | 100 | X X X | X X X |
| | | | | | | | | | |
| 1899999 Total - Common Stocks | | | | | | | 313,386,642 | X X X | X X X |
| 1999999 Totals | | | | | | | 313,386,642 | X X X | X X X |

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: $ 888,954,296
2. Total amount of intangible assets nonadmitted $ 0

# 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 |
| | | NONE | | | |
| 0399999 Total | | | | X X X | X X X |

# 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 Identification | Description | Code | Foreign | Date Acquired | Name of Vendor | Maturity Date | 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 B./A.C.V. | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due And Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| | LMIA LMAC COMPANIES | | | 12/29/2011 | DIRECT | 01/03/2012 | 51,318,798 | | | | | 51,318,798 | 51,318,798 | 1,488 | | 0.050 | 0.050 | MON | | |
| 3299999 | Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 51,318,798 | | | | | 51,318,798 | 51,318,798 | 1,488 | | X X X | X X X | X X X | | |
| 3899999 | Subtotals – Industrial and Miscellaneous (Unaffiliated) | | | | | | 51,318,798 | | | | | 51,318,798 | 51,318,798 | 1,488 | | X X X | X X X | X X X | | |
| 7799999 | Totals – Issuer Obligations | | | | | | 51,318,798 | | | | | 51,318,798 | 51,318,798 | 1,488 | | X X X | X X X | X X X | | |
| 8399999 | Totals – Bonds | | | | | | 51,318,798 | | | | | 51,318,798 | 51,318,798 | 1,488 | | X X X | X X X | X X X | | |
| 8699999 | Subtotals – Parent, Subsidiaries and Affiliates | | | | | | | | | | | X X X | | | | X X X | X X X | X X X | | |
| 4812A2-50-4 | JP MORGAN PRIME MONEY MARKET FU | | | 12/30/2011 | DIRECT | | 6,602,147 | | | | | | 6,602,147 | 77 | | 0.040 | 0.040 | MON | 41 | |
| 4812A0-36-7 | JP MORGAN PRIME MONEY MARKET FU | | | 12/30/2011 | DIRECT | | 41,090,891 | | | | | | 41,090,891 | 8,733 | | 0.120 | 0.120 | MON | 3,043 | |
| 8999999 | Class One Money Market Mutual Funds | | | | | | 47,693,038 | | | | | X X X | 47,693,038 | 8,810 | | X X X | X X X | X X X | 3,084 | |
| 9199999 | TOTALS | | | | | | 99,011,836 | | | | | X X X | 99,011,836 | 10,298 | | X X X | X X X | X X X | 3,084 | |

## NONE Schedule DB - Part A - Section 1

## NONE Schedule DB - Part A - Section 2

## NONE Schedule DB - Part B - Section 1

## NONE Schedule DB - Part B - Section 2

## NONE Schedule DB - Part D

# 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 Desig-nation/ Market Indicator | 5<br>Fair Value | 6<br>Book / Adjusted Carrying Value | 7<br>Maturity Dates |
|---|---|---|---|---|---|---|
| 000000-00-0 | DBS LONDON - Time Deposit | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | Landeskredit B - Time Deposit | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | POHJOLA BANK HELSINKI - Time Deposit | | | 3,204,760 | 3,204,760 | 01/01/2012 |
| 000000-00-0 | SKANDANAVISKA ENSKILDA BANKEN, G.C. - Time Deposit | | | 1,373,468 | 1,373,468 | 01/01/2012 |
| 000000-00-0 | SUMITOMO MITSUI BANK CORP BRUS - Time Deposit | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | UNITED OVERSEAS BANK LTD, NY - Time Deposit | | | 1,602,378 | 1,602,378 | 01/01/2012 |
| 000000-00-0 | MIT UFJ TR NY - Yankee C/D - Fixed | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | MIZUHO CORPORATE BANK LTD, NEW YORK - Yankee C/D - Fixed | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | RABOBANK, NEW YORK - Yankee C/D - Fixed | | | 1,144,820 | 1,144,820 | 01/01/2012 |
| 000000-00-0 | STANDARD CHARTERED LONDON - Eurodollar Zero Coupon CD | | | 2,285,952 | 2,285,952 | 01/01/2012 |
| 000000-00-0 | SUMITOMO TRUST & BANKING NEW YORK - Yankee C/D - Fixed | | | 2,289,114 | 2,289,114 | 01/01/2012 |
| 000000-00-0 | UNION BANK OF SWITZERLAND, STAMFORD - Yankee C/D - Fixed | | | 2,518,025 | 2,518,025 | 01/01/2012 |
| 9099999 Cash (Schedule E Part 1 Type) | | | | 25,864,087 | 25,864,087 | X X X |
| 000000-00-0 | NATIXIS FINANCIAL PRODUCTS LLC - Master Note - Floating | | | 3,433,671 | 3,433,671 | 01/03/2012 |
| 000000-00-0 | BARCLAYS CAPITAL - REPO - A1P1 Money Markets | | | 7,554,076 | 7,554,076 | 01/30/2012 |
| 000000-00-0 | BARCLAYS CAPITAL - REPO-PRI LAB CMO'S | | | 2,289,114 | 2,289,114 | 01/30/2012 |
| 000000-00-0 | BNP PARIBAS SECURITIES CORP. - REPO - Treasury Notes | | | 491,071 | 491,071 | 01/03/2012 |
| 000000-00-0 | BNP PARIBAS SECURITIES CORP. - REPO - U.S. Agency Mortgages | | | 4,578,228 | 4,578,228 | 01/03/2012 |
| 000000-00-0 | CITIGROUP GLOBAL MARKETS INC - REPO - AAA Asset Backed Securities | | | 2,289,114 | 2,289,114 | 02/03/2012 |
| 000000-00-0 | GOLDMAN SACHS GROUP, INC - Promissory Notes | | | 1,831,291 | 1,831,291 | 01/13/2012 |
| 000000-00-0 | RBC CAPITAL MKS - REPO - AA Corporate Bonds | | | 1,144,557 | 1,144,557 | 02/03/2012 |
| 000000-00-0 | ATLANTIS ONE FUNDING - Commercial Paper - Asset Backed | | | 503,426 | 503,426 | 01/11/2012 |
| 000000-00-0 | CANCARA ASSET SECURITISATION LLC - Commercial Paper - Asset Backed | | | 1,601,901 | 1,601,901 | 01/09/2012 |
| 000000-00-0 | Erste Abwicklungsanstalt - Commercial Paper | | | 686,253 | 686,253 | 01/23/2012 |
| 000000-00-0 | GEMINI SECURITIZATION CORP - Commercial Paper - Asset Backed | | | 915,327 | 915,327 | 01/09/2012 |
| 000000-00-0 | KELLS FUNDING, LLC - Commercial Paper - Asset Backed | | | 686,488 | 686,488 | 01/03/2012 |
| 000000-00-0 | MANHATTAN ASSET FUNDING COMPANY - Commercial Paper - Asset Backed | | | 1,143,856 | 1,143,856 | 01/05/2012 |
| 000000-00-0 | RABOBANK NED CP - Medium Term Note - Floating | | | 1,098,803 | 1,098,803 | 01/26/2012 |
| 000000-00-0 | SCALDIS CAPITAL LLC - Commercial Paper - Asset Backed | | | 915,450 | 915,450 | 01/05/2012 |
| 000000-00-0 | SCALDIS CAPITAL LLC - Commercial Paper - Asset Backed | | | 1,830,935 | 1,830,935 | 01/06/2012 |
| 000000-00-0 | SKANDANAVISKA ENSKILDA BANKEN - Commercial Paper | | | 1,144,323 | 1,144,323 | 01/12/2012 |
| 9199999 Cash Equivalents (Schedule E Part 2 Type) | | | | 34,137,884 | 34,137,884 | X X X |
| 9999999 Totals | | | | 60,001,971 | 60,001,971 | X X X |

General Interrogatories:

1. Total activity for the year — Fair Value $ 36,574,550 — Book/Adjusted Carrying Value $ 36,578,029
2. Average balance for the year — Fair Value $ 109,449,743 — Book/Adjusted Carrying Value $ 110,597,264
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 $ 55,881,566; NAIC 2 $ 4,120,405; NAIC 3 $ 0; NAIC 4 $ 0; NAIC 5 $ 0; NAIC 6 $ 0.

## NONE Schedule DL - Part 2

# 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>* |
|---|---|---|---|---|---|---|
| OPEN DEPOSITORIES | | | | | | |
| Bank of America Boston, MA | | | | | 56,113 | |
| Citizens Bank Boston, MA | | | | | 3,130,838 | |
| First Financial West Chester, OH | | | | | 3,779,043 | |
| JP Morgan Chase New York, NY | | | | | 11 | |
| US Bank Cincinnati, OH | | | | | 280,078 | |
| 0199998 Deposits in ( 0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories | X X X | X X X | | | | X X X |
| 0199999 Totals - Open Depositories | X X X | X X X | | | 7,246,083 | X X X |
| SUSPENDED DEPOSITORIES | | | | | | |
| 0299998 Deposits in ( 0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - Suspended Depositories | X X X | X X X | | | | X X X |
| 0299999 Totals - Suspended Depositories | X X X | X X X | | | | X X X |
| 0399999 Total Cash on Deposit | X X X | X X X | | | 7,246,083 | X X X |
| 0499999 Cash in Company's Office | X X X | X X X | X X X | X X X | | X X X |
| 0599999 Total Cash | X X X | X X X | | | 7,246,083 | X X X |

## TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 24,340,324 | 4. April | 7,376,779 | 7. July | 7,446,688 | 10. October | 7,816,513 |
| 2. February | 19,303,702 | 5. May | 8,234,120 | 8. August | 6,008,027 | 11. November | 7,111,462 |
| 3. March | 22,930,289 | 6. June | 6,999,499 | 9. September | 6,294,275 | 12. December | 7,246,083 |

# 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 & Accrued | 8<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|
| AMERICAN ELECTRIC POWER COMPANY IN | | 12/27/2011 | 0.500 | 02/13/2012 | 2,998,209 | | 208 |
| AMERICAN ELECTRIC POWER COMPANY IN | | 12/29/2011 | 0.530 | 02/24/2012 | 4,996,025 | | 221 |
| DTE ENERGY COMPANY | | 12/28/2011 | 0.500 | 01/18/2012 | 7,998,111 | | 444 |
| DAIMLER FINANCE NORTH AMERICA LLC | | 12/28/2011 | 0.551 | 02/27/2012 | 7,993,033 | | 489 |
| KANSAS CITY POWER & LIGHT COMPANY | | 12/27/2011 | 0.510 | 01/04/2012 | 9,999,575 | | 708 |
| 3299999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | 33,984,953 | | 2,070 |
| 3899999 Subtotals – Industrial and Miscellaneous (Unaffiliated) | | | | | 33,984,953 | | 2,070 |
| 7799999 Total Bonds - Subtotals – Issuer Obligations | | | | | 33,984,953 | | 2,070 |
| 8399999 Total Bonds - Subtotals – Bonds | | | | | 33,984,953 | | 2,070 |
| Bank of New York Cash Reserve | | 12/31/2011 | 0.010 | 01/03/2012 | 2,674,064 | 29 | 674 |
| 8499999 Sweep Accounts | | | | | 2,674,064 | 29 | 674 |
| 8699999 Total Cash Equivalents | | | | | 36,659,017 | 29 | 2,744 |

# 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 | B | WC | | | 1,031,080 | 1,136,317 |
| 4. Arkansas | AR | B | BNFT OF ALL PH & CRDTRS | 107,301 | 128,935 | | |
| 5. California | CA | | | | | | |
| 6. Colorado | CO | | | | | | |
| 7. Connecticut | CT | | | | | | |
| 8. Delaware | DE | B | BNFT OF DE PH | | | 107,301 | 128,935 |
| 9. District of Columbia | DC | | | | | | |
| 10. Florida | FL | | | | | | |
| 11. Georgia | GA | B | BNFT OF GA PH | | | 100,129 | 106,493 |
| 12. Hawaii | HI | | | | | | |
| 13. Idaho | ID | B | WC | | | 100,129 | 106,493 |
| 14. Illinois | IL | | | | | | |
| 15. Indiana | IN | | | | | | |
| 16. Iowa | IA | | | | | | |
| 17. Kansas | KS | | | | | | |
| 18. Kentucky | KY | | | | | | |
| 19. Louisiana | LA | | | | | | |
| 20. Maine | ME | | | | | | |
| 21. Maryland | MD | | | | | | |
| 22. Massachusetts | MA | B | WC | | | 3,004,440 | 3,610,180 |
| 23. Michigan | MI | | | | | | |
| 24. Minnesota | MN | | | | | | |
| 25. Mississippi | MS | | | | | | |
| 26. Missouri | MO | | | | | | |
| 27. Montana | MT | B | WC | | | 25,057 | 29,760 |
| 28. Nebraska | NE | | | | | | |
| 29. Nevada | NV | | | | | | |
| 30. New Hampshire | NH | | | | | | |
| 31. New Jersey | NJ | | | | | | |
| 32. New Mexico | NM | B | BNFT OF ALL PH & CRDTRS SPECIAL | 350,453 | 372,726 | | |
| 33. New York | NY | | | | | | |
| 34. North Carolina | NC | B | BNFT OF ALL PH | 310,487 | 340,792 | | |
| 35. North Dakota | ND | | | | | | |
| 36. Ohio | OH | B | BNFT OF ALL PH | 3,404,359 | 3,435,224 | | |
| 37. Oklahoma | OK | | | | | | |
| 38. Oregon | OR | B | SURETY,WC | | | 435,984 | 524,591 |
| 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 | B | BNFT OF ALL PH | 75,097 | 79,870 | | |
| 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. US Virgin Islands | VI | | | | | | |
| 56. Northern Mariana Islands | MP | | | | | | |
| 57. Canada | CN | | | | | | |
| 58. Aggregate Other Alien and Other | OT | X X X | X X X | | | 400,542 | 404,144 |
| 59. Total | | X X X | X X X | 4,247,697 | 4,357,547 | 5,204,662 | 6,046,913 |

| DETAILS OF WRITE-INS | | | | | | |
|---|---|---|---|---|---|---|
| 5801. USL&H | B | WC | | | 400,542 | 404,144 |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | X X X | X X X | | | | |
| 5899. Totals (Lines 5801 - 5803 plus 5898) (Line 58 above) | X X X | X X X | | | 400,542 | 404,144 |

# OVERFLOW PAGE FOR WRITE-INS

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