

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6047(e), 6057(b), and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089
		2011
		This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>	
A This return/report is for:	☐ a multiemployer plan; ☐ a multiple-employer plan; or ☒ a single-employer plan; ☐ a DFE (specify) ____
B This return/report is:	☐ the first return/report; ☐ the final return/report; ☒ an amended return/report; ☐ a short plan year return/report (less than 12 months).
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558; ☐ automatic extension; ☐ the DFVC program; ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information
1a Name of plan <u>RETIREMENT PLAN FOR SELECT GE BUSINESSES</u>	1b Three-digit plan number (PN) ► <u>001</u> 1c Effective date of plan <u>01/01/1954</u>
2a Plan sponsor's name and address, including room or suite number (Employer, if for single-employer plan) <u>GE CIA HOLDINGS INC.</u> <u>901 MAIN AVENUE, SUITE 800</u> <u>NORWALK, CT 06851-1187</u>	2b Employer Identification Number (EIN) <u>75-2617198</u> 2c Sponsor's telephone number <u>203-840-6520</u> 2d Business code (see instructions) <u>525990</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>02/22/2013</u>	<u>STEPHEN GUTH</u>
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Form 5500 (2011)
v.012611

3a Plan administrator's name and address (if same as plan sponsor, enter "Same") GE CAPITAL PLAN COMMITTEE 901 MAIN AVE STE 800 NORWALK, CT 06851-1187	3b Administrator's EIN 06-1109503 3c Administrator's telephone number 203-840-6520
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4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
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5 Total number of participants at the beginning of the plan year	5	13819
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6 Number of participants as of the end of the plan year (welfare plans complete only lines 6a , 6b , 6c , and 6d).		
a Active participants.....	6a	1307
b Retired or separated participants receiving benefits.....	6b	2346
c Other retired or separated participants entitled to future benefits.....	6c	9465
d Subtotal. Add lines 6a , 6b , and 6c	6d	13118
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.....	6e	581
f Total. Add lines 6d and 6e	6f	13699
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item).....	6g	
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6h	7

7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7	
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristic Codes in the instructions:

1A 1G 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristic Codes in the instructions:

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance	(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☒ Trust	(3) ☒ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☒ **R** (Retirement Plan Information)

(2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary

(3) ☒ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- (1)** ☒ **H** (Financial Information)
(2) ☐ **I** (Financial Information – Small Plan)
(3) ☐ **0** **A** (Insurance Information)
(4) ☒ **C** (Service Provider Information)
(5) ☒ **D** (DFE/Participating Plan Information)
(6) ☐ **G** (Financial Transaction Schedules)

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>RETIREMENT PLAN FOR SELECT GE BUSINESSES</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>GE CIA HOLDINGS INC.</u>	D Employer Identification Number (EIN) <u>75-2617198</u>
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2011</u>
2	Assets:
a	Market value 2a <u>426506337</u>
b	Actuarial value 2b <u>402571987</u>
3	Funding target/participant count breakdown:
	(1) Number of participants (2) Funding Target
a	For retired participants and beneficiaries receiving payment 3a <u>2449</u> <u>160464360</u>
b	For terminated vested participants 3b <u>9640</u> <u>288317093</u>
c	For active participants:
(1)	Non-vested benefits 3c(1) <u>1677590</u>
(2)	Vested benefits 3c(2) <u>52359503</u>
(3)	Total active 3c(3) <u>1730</u> <u>54037093</u>
d	Total 3d <u>13819</u> <u>502818546</u>
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐
a	Funding target disregarding prescribed at-risk assumptions 4a
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor 4b
5	Effective interest rate 5 <u>6.34 %</u>
6	Target normal cost 6 <u>4683174</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>10/04/2012</u>
Signature of actuary	Date
<u>JON E. HAMBERG</u>	<u>11-06624</u>
Type or print name of actuary	Most recent enrollment number
<u>AON HEWITT</u>	<u>847-295-5000</u>
Firm name	Telephone number (including area code)
<u>100 HALF DAY ROAD</u> <u>LINCOLNSHIRE, IL 60069-3258</u>	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2011
v.012611

Part II Beginning of year carryover and prefunding balances		
	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>10.21</u> %		
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		26151721
b Interest on (a) using prior year's effective rate of <u>6.71</u> % except as otherwise provided (see instructions)		1754780
c Total available at beginning of current plan year to add to prefunding balance		27906501
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding percentages		
14 Funding target attainment percentage	14	80.06 %
15 Adjusted funding target attainment percentage	15	80.06 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	80.26 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and liquidity shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/14/2011	5700000	0	07/11/2012	6200000	0
07/15/2011	5700000	0	09/13/2012	6200000	0
10/14/2011	5700000	0			
01/12/2012	5700000	0			
03/29/2012	20000000	0			
04/13/2012	6200000	0			
Totals ▶			18(b)	61400000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	57390203
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No		
b If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No		
c If 20a is "Yes," see instructions and complete the following table as applicable:		

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:				
a Segment rates:	1st segment: 3.78%	2nd segment: 6.31%	3rd segment: 6.57%	☐ N/A, full yield curve used
b Applicable month (enter code)				21b 4
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.....	☒ Yes ☐ No
27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment.....	27

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	4683174	
b Excess assets, if applicable, but not greater than 31a	31b		
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	100246559	20078912	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	0	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)...	34	24762086	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35)	36	24762086	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	57390203	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	32628117	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years.....	40	0	

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42		
43 Excess installment acceleration amount to be carried over to future plan years	43		

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2011
		This Form is Open to Public Inspection.

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011		
A Name of plan RETIREMENT PLAN FOR SELECT GE BUSINESSES	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 GECIA HOLDINGS INC.	D Employer Identification Number (EIN) 75-2617198	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

HEWITT ASSOCIATES LLC

36-2235791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 15 50	ACTUARIAL	635119	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK & TRUST COMPANY

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 19 21 25 50	TRUSTEE/CUSTODIAN	220090	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

IVINS, PHILLIPS & BARKER CHTD

52-1229560

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	LEGAL	149342	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	ACCOUNTING	39557	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

ATESSA BENEFITS INC

02-0429408

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	CONSULTING	8687	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes ☐ No ☐	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3 If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2011</div> This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning	01/01/2011	and ending	12/31/2011
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A Name of plan RETIREMENT PLAN FOR SELECT GE BUSINESSES	B Three-digit plan number (PN)	► 001
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C Plan or DFE sponsor's name as shown on line 2a of Form 5500 GE CIA HOLDINGS INC.	D Employer Identification Number (EIN) 75-2617198
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Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	GE INVESTMENTS INT'L GROUP TRUST
--	----------------------------------

b Name of sponsor of entity listed in (a):	GE ASSET MANAGEMENT INCORPORATED
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c EIN-PN	22-3022506-001	d Entity code	E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	69446100
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a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
-----------------	--	----------------------	--	---	--

a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
-----------------	--	----------------------	--	---	--

a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
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a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
-----------------	--	----------------------	--	---	--

a Name of MTIA, CCT, PSA, or 103-12 IE:	
--	--

b Name of sponsor of entity listed in (a):	
---	--

c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
-----------------	--	----------------------	--	---	--

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2011 This Form is Open to Public Inspection
For calendar plan year 2011 or fiscal plan year beginning <u>01/01/2011</u> and ending <u>12/31/2011</u>		
A Name of plan <u>RETIREMENT PLAN FOR SELECT GE BUSINESSES</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GECIA HOLDINGS INC.</u>	D Employer Identification Number (EIN) <u>75-2617198</u>	

Part I Asset and Liability Statement			
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	9183	2019
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	43511111	44300000
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	1553860	1386666
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities.....	1c(2)	68210820	76632425
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	50283334	48271045
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	173976032	184265016
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)	16659114	9703518
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)		
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	61061922	69446100
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other	1c(15)	21868110	32499061

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	2302748	2254905
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	439436234	468760755

Liabilities

g Benefit claims payable	1g		
h Operating payables	1h	168298	610800
i Acquisition indebtedness	1i	12250497	11764727
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	12418795	12375527

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	427017439	456385228
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Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income**a Contributions:**

		(a) Amount	(b) Total
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	61400000	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		61400000

b Earnings on investments:**(1) Interest:**

(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	2568451	
(C) Corporate debt instruments	2b(1)(C)	2345793	
(D) Loans (other than to participants)	2b(1)(D)	641770	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	379979	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		5935993

(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	2630595	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2630595

(3) Rents	2b(3)		
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(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		0

		(a) Amount	(b) Total
2b (5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other	2b(5)(B)	-5169020	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-5169020
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-13473842
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		51323726

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	19264098	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		19264098
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees	2i(1)	824019	
(2) Contract administrator fees	2i(2)	83546	
(3) Investment advisory and management fees	2i(3)		
(4) Other	2i(4)	1784274	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		2691839
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		21955937

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		29367789
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unqualified (2) ☐ Qualified (3) ☒ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☒ Yes ☐ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: KPMG LLP

(2) EIN: 13-5565207

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

- 4** CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete 4j and 4l. MTIAs also do not complete 4l.

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.).....		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.).....		X	
e Was this plan covered by a fidelity bond?.....	X		90000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.).....	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.).....	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?.....		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.).....			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

- 5a** Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?

If "Yes," enter the amount of any plan assets that reverted to the employer this year..... ☐ Yes ☒ No Amount:

- 5b** If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)

5b(2) EIN(s)	5b(3) PN(s)

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under section 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2011 This Form is Open to Public Inspection.
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For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

A Name of plan <u>RETIREMENT PLAN FOR SELECT GE BUSINESSES</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>GE CIA HOLDINGS INC.</u>	D Employer Identification Number (EIN) <u>75-2617198</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>04-1867445</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year.....	3	<u>48</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part)
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4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?.....	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?.....	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☒ Both	☐ No
--	-----------------------------------	-----------------------------------	--	-----------------------------

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?.....	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.).....	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500.

Schedule R (Form 5500) 2011
v.012611

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. Complete as many entries as needed to report all applicable employers.

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete items 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	14a	
b The plan year immediately preceding the current plan year	14b	
c The second preceding plan year	14c	

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	16a	
b If item 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐

- 19** If the total number of participants is 1,000 or more, complete items (a) through (c)

- a** Enter the percentage of plan assets held as:

Stock: 45.0% Investment-Grade Debt: 31.0% High-Yield Debt: 3.0% Real Estate: _____% Other: 21.0%

- b** Provide the average duration of the combined investment-grade and high-yield debt:

☐ 0-3 years ☐ 3-6 years ☒ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

- c** What duration measure was used to calculate item 19(b)?

☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify): _____



RETIREMENT PLAN FOR SELECT GE BUSINESSES

Financial Statements and Supplemental Schedules

December 31, 2011 and 2010

(With Independent Auditors' Report Thereon)

RETIREMENT PLAN FOR SELECT GE BUSINESSES
December 31, 2011 and 2010
Table of Contents

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⁽ⁱ⁾ Schedules required by Form 5500 that are not applicable have not been included.



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

Plan Administrator
Retirement Plan for Select GE Businesses:

We were engaged to audit the accompanying statements of net assets available for plan benefits of the Retirement Plan for Select GE Businesses (the "Plan") as of December 31, 2011 and 2010, the related statements of changes in net assets available for plan benefits for the years then ended, supplemental schedule H, line 4i – schedule of assets (held at end of year) as of December 31, 2011, and supplemental schedule H, line 4j – schedule of reportable transactions for the year ended December 31, 2011. These financial statements and supplemental schedules are the responsibility of the Plan's management.

As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974, as amended, the Plan's administrator instructed us not to perform, and we did not perform, any auditing procedures with respect to the information summarized in note 4 and 5, which was certified by State Street Bank and Trust Company, the trustee of the Plan, except for comparing such information with the related information included in the financial statements and supplemental schedules. We have been informed by the Plan's administrator that the trustee holds the Plan's investment assets and executes investment transactions. The Plan's administrator has obtained certifications from the trustee as of December 31, 2011 and 2010 and for the years then ended, that the information provided to the Plan's administrator by the trustee is complete and accurate.

Because of the significance of the information that we did not audit, we are unable to, and do not, express an opinion on the accompanying financial statements and supplemental schedules taken as a whole. The supplemental schedules are presented for the purposes of additional analysis and are not a required part of the financial statements but are required by the Department of Labor's Rules and Regulations for Report and Disclosure under the Employee Retirement Income Security Act of 1974. The form and content of the information included in the financial statements and supplemental schedules, other than that derived from the information certified by the trustee, have been audited by us in accordance with auditing standards generally accepted in the United States of America and, in our opinion, are presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974.

KPMG LLP

October 5, 2012

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Statements of Net Assets Available for Plan Benefits

December 31, 2011 and 2010

	<u>2011</u>	<u>2010</u>
Assets:		
Cash	\$ 2,019	\$ 9,183
Investments at fair value as certified by trustee (notes 4 and 5)	423,072,070	394,362,080
Employer contributions receivable	44,300,000	43,511,111
Accrued interest and dividends	1,290,072	1,458,601
Receivable from investments sold	94,467	93,536
Tax reclaims receivable	<u>2,127</u>	<u>1,723</u>
Total assets	<u>468,760,755</u>	<u>439,436,234</u>
Liabilities:		
Payable for investments purchased	11,764,727	12,250,497
Accrued expenses	<u>610,800</u>	<u>168,298</u>
Total liabilities	<u>12,375,527</u>	<u>12,418,795</u>
Net assets available for plan benefits	<u>\$ 456,385,228</u>	<u>\$ 427,017,439</u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Statements of Changes in Net Assets Available for Plan Benefits
Years ended December 31, 2011 and 2010

	<u>2011</u>	<u>2010</u>
Additions (reductions) to net assets attributed to:		
Investment income (loss) as certified by trustee:		
Net appreciation (depreciation) in fair value of investments (note 4)	\$ (18,642,862)	\$ 29,053,956
Dividends and interest	<u>8,566,588</u>	<u>8,868,117</u>
	(10,076,274)	37,922,073
Employer contributions	<u>61,400,000</u>	<u>52,544,444</u>
Total additions	<u>51,323,726</u>	<u>90,466,517</u>
Deductions from net assets attributed to:		
Benefit payments	19,264,098	17,431,165
Trustee and custodian fees	220,090	211,159
Administrative expenses	<u>2,471,749</u>	<u>2,530,621</u>
Total deductions	<u>21,955,937</u>	<u>20,172,945</u>
Net increase	29,367,789	70,293,572
Net assets available for plan benefits at:		
Beginning of year	<u>427,017,439</u>	<u>356,723,867</u>
End of year	\$ <u><u>456,385,228</u></u>	\$ <u><u>427,017,439</u></u>

See accompanying notes to financial statements.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

(1) Description of the Plan

The Retirement Plan for Select GE Businesses (the “Plan”) is a frozen defined benefit pension plan sponsored by GECIA Holdings Inc. (the “Company”). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

The Plan was frozen with respect to employees of GE Capital Fleet Services on December 26, 2010 and with respect to the employees of International Transportation & Space, Inc. and Transport International Pool on December 31, 2011. Thus, the Plan was frozen with respect to all employees on December 31, 2011. Participants will continue to earn vesting service for as long as they work for General Electric Company. The main provisions of the Plan provide benefits to certain U.S. employees of the following three companies: Gelco Corporation, d.b.a. GE Capital Fleet Services, International Transportation & Space, Inc. and Transport International Pool, Inc. In addition, two other frozen plans are part of this Plan: the Kidder, Peabody Group Inc. Retirement Plan for Salaried and Commissioned Employees and the Heller Financial, Inc. Retirement Plan. The Stewart & Stevenson Pension Plan had previously been merged into the Kidder, Peabody Group Inc. Retirement Plan for Salaried and Commissioned Employees. Thus, the Plan includes four different sets of benefit provisions.

The main provisions of the Plan include the following: Benefits are determined using a formula that includes length of service and certain compensation. Participants become fully vested in their benefits after they have completed seven years of credited service. Participants are entitled to pension benefits (paid monthly) beginning at normal retirement age (65). The Plan permits early retirement beginning at age 55 if a participant has at least 7 years of vesting service. The Plan also provides for a disability pension to participants who meet certain criteria.

This description of the Plan is provided for general information purposes only. The complete terms of the Plan, including the terms of Kidder, Peabody, Stewart & Stevenson, and Heller Financial sections of the Plan, are provided in the Retirement Plan for Select GE Businesses Plan document. Information concerning the Plan, including benefits and vesting provisions, is also included in the Summary Plan Description (SPD) and other material distributed to participants.

(2) Summary of Significant Accounting Policies

(a) Basis of Presentation

The accompanying financial statements of the Plan have been prepared on the accrual basis of accounting.

(b) Accounting Changes

In May 2011, the Financial Accounting Standards Board (“FASB”) issued Accounting Standards Updates (“ASU”) 2011-04, *Fair Value Measurement: Amendments to Achieve Common Fair Value Measurement and Disclosure Requirement in U.S. GAAP and IFRSs*. ASU 2011-04 amended wording resulting in common fair value measurement and disclosure requirements in US GAAP and International Financial Reporting Standards (“IFRS”). In particular, the amendments clarify how to apply existing fair value measurement and disclosure requirements as well as expand disclosure about valuation techniques and unobservable inputs used in Level 3 measurements’ sensitivity to changes in unobservable inputs if such changes significantly alter the fair value measurement. The amendments are applied prospectively and are effective for annual periods beginning after December 15, 2011. The Company does not believe the adoption of ASU 2011-04 will materially impact the net assets available for plan benefits; however, additional disclosures will be required about valuation techniques and inputs.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

(c) Investments

Plan investments are reported at fair value. See notes 4 and 6 for additional information.

Investment transactions are recorded on a trade date basis. Interest income on such investments is earned from settlement date and is recognized on an accrual basis. Dividends are recorded on the ex-dividend date.

Securities for which exchange quotations are readily available are valued at the last sale price, or if no sales occurred on that day, at the quoted bid price. Short-term investments maturing within 60 days are valued at amortized cost, which approximates fair value.

The Plan also invests in collective funds. A collective fund is a pool of investments from various investors to create a diversified fund.

Off-balance-sheet financial instruments and commitments are valued at current market prices and rates, and are included in receivables and liabilities on the statements of net assets available for plan benefits. The net realized and unrealized gains or losses are included in net appreciation in value of investments in the statements of changes in net assets available for plan benefits. Future contracts are valued at the settlement price established each day by the board of trade or exchange on which they principally trade.

(d) Fair Value Measurements

For financial assets and liabilities, fair value is the price the Plan would receive to sell an asset or pay to transfer a liability in an orderly transaction with a market participant at the measurement date. In the absence of active markets for the identical assets and liabilities, such measurements involve developing assumptions based on market observable data and, in the absence of such data, internal information that is consistent with what market participants would use in a hypothetical transaction that occurs at the measurement date.

Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our market assumptions. Preference is given to observable inputs. These two types of inputs create the following fair value hierarchy:

Level 1 - Quoted prices for identical investments in active markets.

Level 2 - Quoted prices for similar investments in active markets; quoted prices for identical or similar investments in markets that are not active; and model-derived valuations whose inputs are observable or whose significant value drivers are observable.

Level 3 - Significant inputs to the valuation model are unobservable.

The Company maintains policies and procedures to value investments using the best and most relevant data available. The Company performs periodic reviews of the methodologies used by independent pricing services including obtaining price validation for certain securities.

The following section describes the valuation methodologies we use to measure investments at fair value.

When available, quoted market prices are used to determine the fair value of investment securities, and they are included in Level 1. Level 1 securities primarily include publicly traded equity securities.

When quoted market prices are unobservable, pricing information is obtained from independent pricing vendors. The pricing vendors use various pricing models for each asset class that are consistent with what other market participants would use. The inputs and assumptions to the model of the pricing vendors are

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

derived from market observable sources including: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and other market-related data. Since many fixed income securities do not trade on a daily basis, the methodology of the pricing vendors use available information as applicable such as benchmark curves, benchmarking of like securities, sector groupings, and matrix pricing. The pricing vendors consider available market observable inputs in determining the evaluation for a security. Thus, certain securities may not be priced using quoted prices, but rather determined from market observable information. These investments are included in Level 2 and primarily comprise the portfolio of corporate fixed income, and government, mortgage and asset-backed securities. In infrequent circumstances, pricing vendors may provide valuations that are based on significant unobservable inputs, and in those circumstances, the investment securities are classified in Level 3.

The Plan's ownership in the collective funds is carried at fair value based on the investment's net asset value per unit and included in Level 2.

Plan securities that are valued using techniques other than market quotations, particularly securities that are "fair valued," are subject to valuation risk. The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

Annually, the Company conducts a review of the primary pricing vendor to validate that the inputs used in that vendor's pricing process are deemed to be market observable as defined in the standard. While the Company is not provided access to proprietary models of the vendor, the Company's review has included on-site walk-throughs of pricing process, methodologies and control procedures for each asset class which prices were provided. The Company's review also includes an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes, credit rating levels and various durations. The Company believes that the prices received for the pricing vendor are representative of prices that would be received to sell the assets at the measurement date (exit price).

The Plan may use non-binding broker quotes as its primary basis for valuation when there is limited, or no, relevant market activity for a specific instrument or for other instruments that share similar characteristics. The Company has not adjusted the prices obtained from the brokers. Investment securities priced using non-binding broker quotes are included in Level 3. As is the case with the primary pricing vendor, third-party brokers do not provide access to their proprietary valuation models, inputs and assumptions.

See note 6 for additional information.

(e) Management Estimates and Assumptions

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management of the Plan to make estimates and assumptions that affect the reported amount of assets, liabilities and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

(f) Benefit Payments

Benefit payments to participants are recorded when paid.

(g) Expenses

All reasonable expenses of the Plan are paid by the Plan, unless paid by the Company at its sole discretion.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

(h) Reclassifications

Certain prior year amounts have been reclassified to conform to current year presentation.

(3) Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. Benefits payable under all circumstances - retirement, death, disability and termination of employment - are included, to the extent they are deemed attributable to employee service rendered to the valuation date. Benefits to be provided via annuity contracts excluded from Plan assets are excluded from accumulated Plan benefits.

The actuarial present value of accumulated plan benefits is determined by independent actuaries and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, and retirement) between the valuation date and the expected date of payment.

The actuarial present value of accumulated plan benefits, as of December 31, 2011 and 2010 follows.

	<u>2011</u>	<u>2010</u>
Vested benefits:		
Participants currently receiving payments	\$ 155,625,012	\$ 144,864,170
Other participants	<u>308,670,849</u>	<u>301,608,172</u>
	464,295,861	446,472,342
Non-vested accrued benefits	<u>964,909</u>	<u>1,690,436</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 465,260,770</u>	<u>\$ 448,162,778</u>

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

The change in the actuarial present value of accumulated plan benefits follows.

	<u>2011</u>	<u>2010</u>
Actuarial present value of accumulated plan benefits at beginning of year	\$ 448,162,778	\$ 382,871,498
Increase (decrease) during the year attributable to:		
Increase due to passage of time	32,902,864	31,818,360
Increase due to assumption changes	3,329,419	48,719,026
Benefits paid to participants	(19,264,098)	(17,431,165)
Decrease due to plan amendments	(163,756)	(3,404)
Increase due to ongoing benefit accruals and others	293,563	2,188,463
Net increase	<u>17,097,992</u>	<u>65,291,280</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 465,260,770</u>	<u>\$ 448,162,778</u>

The significant actuarial assumptions used in the valuations as of December 31, 2011 and December 31, 2010 were: (a) interest rate of 7.5% per annum, respectively (b) retirement age of 65, adjusted for probabilities of early retirement withdrawal, and (c) assumed mortality rates based on the RP-2000 Combined Healthy Mortality table with Generational Scale AA Projection. The 2011 assumption changes are due to the changes in the mortality tables and lump sum interest rate assumption. The 2010 assumption changes are primarily due to the decrease in the interest rate from 8.5% to 7.5%.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue indefinitely. If the Plan was expected to be completely terminated, different actuarial assumptions and other factors would be applicable in determining the actuarial present value of accumulated plan benefits. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that certain changes in these estimates and assumptions could be material to the financial statements.

(4) Summary of Trust Financial Information (Unaudited)

The information presented in this note and the "Fair Value Measurements" note (note (6)) below was derived from information that was certified as complete and accurate by the trustee and was not subject to auditing procedures by the Plan's Independent Auditor as permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

The fair value of the Plan's investments at December 31, 2011 and 2010 follows.

	<u>2011</u>	<u>2010</u>
Equity investments	\$ 186,519,921	\$ 176,278,773
Common and collective funds	96,434,016	82,930,031
Fixed income and other investments	<u>140,118,133</u>	<u>135,153,276</u>
Total	<u>\$ 423,072,070</u>	<u>\$ 394,362,080</u>

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

Investment related receivables (including interest, dividends and taxes) were \$1,386,666 and \$1,553,860 as of December 31, 2011 and 2010, respectively. Investment related payables were \$11,764,727 and \$12,250,497 as of December 31, 2011 and 2010, respectively.

The Plan's investment income (loss) during 2011 and 2010 follows.

	<u>2011</u>	<u>2010</u>
Equity investments	\$ (37,707,784)	\$ 20,771,323
Common and collective funds	13,848,178	4,772,504
Fixed income and other investments	<u>5,216,744</u>	<u>3,510,129</u>
Total	<u>\$ (18,642,862)</u>	<u>\$ 29,053,956</u>

Dividends and interest for the years ended December 31, 2011 and 2010 were \$8,566,588 and \$8,868,117, respectively.

The investments that represent 5% or more of the Plan net assets available for benefits as of December 31, 2011 and 2010 follow.

	<u>2011</u>	<u>2010</u>
Common and collective funds:		
GEAM Cash Plus Fund	\$ 25,561,213	\$ —
GE Investments International Group Trust	<u>64,167,982</u>	<u>61,061,922</u>
	<u>\$ 89,729,195</u>	<u>\$ 61,061,922</u>

(5) Financial Instruments with Off-Balance-Sheet Risk

In the normal course of business, the Plan enters into transactions in various financial instruments with off-balance-sheet risk. These financial instruments involve varying degrees and types of risks, including credit and market risks, which may be in excess of the amounts recognized in the net assets of the Plan.

Credit risk represents the potential loss to the Plan due to possible nonperformance by obligors and counterparties of the terms of their contracts. Market risk represents the potential loss to the Plan due to the decrease in the value of an off-balance-sheet financial instrument caused primarily by changes in interest rates, foreign exchange rates, or a combination thereof.

Forward contracts and futures represent commitments to purchase or sell securities, money market instruments or foreign currencies at a future date and at a specified price. Both credit and market risk exist with respect to forward contracts. Market risk exists with respect to futures. These positions are carried at current market value, and along with the unrealized gain or loss are included in other assets and liabilities in the net assets of the Plan. Financial futures are marked to market and settled with the broker on a daily basis. The Plan does not anticipate that losses, if any, as a result of credit or market risk would materially affect the net asset position of the Plan. The Plan, to a limited extent, enters into transactions involving other financial instruments and commitments as an integral part of the overall management of the investment portfolio.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

The derivative contracts entered into by the Plan, summarized by primary risk exposure as noted below in the statement of net assets of the Plan as of December 31, 2011 and December 31, 2010 follow.

Year-end	Derivatives	Asset Derivatives Fair Value	Liability Derivatives Fair Value
2011	Futures	\$ -	\$ 26,516
2010	Futures	-	126,718

Futures are classified as receivable from investments sold or payable for investments purchased on the statement of net assets available for plan benefits.

The effects of derivative instruments classified in the net appreciation (depreciation) in the value of investments on the statement of changes in net assets of the Plan for the years ended December 31, 2011 and December 31, 2010 follow.

Year-end	Derivatives	<u>Total Notional/Cost & Amount of Derivative Contracts</u>		Realized Gain (Loss) on Derivatives Recognized in Income	Change in Unrealized Appreciation (Depreciation) on Derivatives Recognized in Income
		Purchased	Sold		
2011	Futures	\$361,533,717	\$351,079,769	\$(1,612,106)	\$(406,237)
2010	Futures	362,721,868	371,701,318	(1,677,556)	49,059

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

(6) Fair Value Measurements

The Plan's investments measured at fair value on a recurring basis at December 31, 2011 follow.

	Level 1	Level 2	Level 3	Total
<u>Investments</u>				
Equities:				
U.S. equities	\$ 179,064,992	\$ —	\$ —	\$ 179,064,992
Non- U.S. equities	7,281,101	173,828	—	7,454,929
Common and collective funds:				
International Equity	—	69,446,100	—	69,446,100
Fixed Income	—	26,987,916	—	26,987,916
Fixed income and other :				
Corporate	—	48,271,045	—	48,271,045
Government and Agency	—	82,143,570	—	82,143,570
Other	—	9,703,518	—	9,703,518
Total investments	<u>\$ 186,346,093</u>	<u>\$ 236,725,977</u>	<u>\$ —</u>	<u>\$ 423,072,070</u>

Other liabilities

Derivatives	<u>\$ 26,516</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 26,516</u>
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There were no significant transfers between Level 1 and Level 2 during 2011.

The Plan's investments measured at fair value on a recurring basis at December 31, 2010 follow.

	Level 1	Level 2	Level 3	Total
<u>Investments</u>				
Equities:				
U.S. equities	\$ 168,262,104	\$ —	\$ —	\$ 168,262,104
Non- U.S. equities	8,016,669	—	—	8,016,669
Common and collective funds:				
International Equity	—	64,936,629	—	64,936,629
Fixed Income	—	17,993,402	—	17,993,402
Fixed income and other :				
Corporate	—	45,258,243	—	45,258,243
Government and Agency	—	73,034,112	201,791	73,235,903
Other	—	16,643,592	15,538	16,659,130
Total investments	<u>\$ 176,278,773</u>	<u>\$ 217,865,978</u>	<u>\$ 217,329</u>	<u>\$ 394,362,080</u>

Other liabilities

Derivatives	<u>\$ 126,718</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 126,718</u>
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There were no significant transfers between Level 1 and Level 2 during 2010.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

The changes in Level 3 investments measured on a recurring basis for the year ended December 31, 2011 follow.

	January 1, 2011	Net realized gains (losses)	Net unrealized gains (losses)	Purchases	Sales	Transfers into (out of) Level 3 ^(a)	December 31, 2011
Fixed income and other							
Government and agency	\$ 201,791	\$ (6,367)	\$ -	\$ -	\$ (54,247)	\$ (141,177)	\$ -
Other	15,538	(50)	-	-	(50)	(15,438)	-
	<u>\$ 217,329</u>	<u>\$ (6,417)</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (54,297)</u>	<u>\$ (156,615)</u>	<u>\$ -</u>

^(a) Transfers in and out of Level 3 are considered to occur at the beginning of the period.

The changes in Level 3 investments measured on a recurring basis for the year ended December 31, 2010 follow.

	January 1, 2010	Net realized gains (losses)	Net unrealized gains (losses)	Purchases	Sales	Transfers into and/or out of Level 3 ^(a)	December 31, 2010
Fixed income and other							
Corporate	\$ 239,208	\$ 21,576	\$ -	\$ -	\$ (100,729)	\$ (160,055)	\$ -
Government and agency	4,232,229	18,591	(22,433)	-	(4,008,742)	(17,854)	201,791
Other	8,384	11,002	10	14,079	(15,014)	(2,923)	15,538
	<u>\$ 4,479,821</u>	<u>\$ 51,169</u>	<u>\$ (22,423)</u>	<u>\$ 14,079</u>	<u>\$ (4,124,485)</u>	<u>\$ (180,832)</u>	<u>\$ 217,329</u>

^(a) Transfers in and out of Level 3 are considered to occur at the beginning of the period.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

(7) Funding Policy

It is the Company's policy to contribute amounts sufficient to meet minimum funding requirements as set forth in employee benefit and tax laws plus such additional amounts as the Company may determine appropriate. The Company contributed \$60,611,111 in 2011 of which \$43,511,111 was for 2010 Plan Year and \$17,100,000 for the 2011 Plan Year. In addition, the Company contributed \$44,300,000 in 2012, which related to the Plan year 2011.

(8) Related Party Transactions (Parties in Interest)

Certain investments of the Plan are shares of common and collective funds advised by GE Asset Management Incorporated ("GEAM"), and distributed by GE Investment Distributors Inc. GEAM provides investment advisory services for certain investments in the Plan. Other investments in the Plan are shares of common stock issued by GE and shares of common stock issued by State Street Corporation. The value of GE common stock held by the Plan at December 31, 2011 and 2010 is \$2,254,905 and \$2,302,748, respectively.

Certain fees paid to related parties for services to the Plan were paid by the Plan. Common and collective fund operating expenses, which include expenses paid to State Street Bank and Trust Company, reduce the respective fund's assets and are reflected in the fund's share/unit price and dividends.

(9) Risks and Uncertainties

The Plan invests in various investment securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit, and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur (including in the near term) and that such changes could materially affect amounts reported in the Statements of Net Assets Available for Plan Benefits.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

(10) Tax Status

The Internal Revenue Service has determined and informed the Company by letter dated May 15, 2010, that the Plan is qualified under Internal Revenue Code ("IRC") Section 401(a) and the Plan is tax exempt under IRC 501(a). The Plan has been amended since receiving the determination letter. However, the Plan administrator and the Plan's tax counsel believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC and that the Plan continues to be tax exempt under IRC 501(a).

Accounting Standards Codification ("ASC") 740, *Income Taxes*, provides guidance for how uncertain tax positions should be recognized, measured, presented, and disclosed in the financial statements. ASC 740 requires evaluation of tax positions taken or expected to be taken in the course of preparing the Plan's tax returns to determine whether the tax positions are "more likely than not" of being sustained by the applicable tax authority. In applying ASC 740, the management of the Plan concluded that there was no material impact on the Plan's net assets and financial statements. The Trust's tax returns are no longer subject to examination by federal and applicable state tax authorities prior to 2008.

(11) Plan Termination

Although the Company has not expressed any intent to do so, it has the right to terminate the Plan in accordance with the Plan provisions and the provisions set forth in ERISA.

RETIREMENT PLAN FOR SELECT GE BUSINESSES

Notes to Financial Statements

December 31, 2011 and 2010

In the event of complete Plan termination, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide benefits in a prescribed order starting with benefits attributable to employee contributions.

Additionally, certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation ("PBGC"), a U.S. government agency, if the Plan so terminates. Generally, the PBGC guarantees most vested normal retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations.

Whether all participants will receive their benefits should the Plan so terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and level of benefits guaranteed by the PBGC. There is a statutory ceiling on the amount of an individual's monthly benefit that the PBGC guarantees. For plan terminations occurring during 2012, that ceiling, which is adjusted periodically, is \$4,653 per month.

(12) Subsequent Events

Subsequent events after the balance sheet date through October 5, 2012, the date the financial statements were issued, have been evaluated in the preparation of the financial statements.

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description	Number of shares/ par value	Cost	Fair Value
<u>Equity investments</u>			
ABB Ltd	10,874	\$ 206,969	\$ 204,757
Ace Ltd	40,346	2,422,418	2,829,062
Activision Blizzard Inc.	66,273	610,629	816,483
AES Corporation	151,137	1,843,182	1,789,462
Affiliated Managers Group	10,301	733,768	988,381
Alexion Pharmaceuticals Inc.	13,644	365,790	975,546
Allegheny Technologies Inc.	60,555	3,229,199	2,894,529
Allian Techsystems Inc.	4,612	425,139	263,622
Altera Corporation	8,698	309,959	322,696
Amazon.com Inc.	2,561	432,060	443,309
American Express Company	28,546	1,355,846	1,346,515
American Tower Corporation	46,940	1,960,885	2,816,869
Ameriprise Financial Inc.	18,117	756,217	899,328
Amgen Inc.	38,785	2,295,284	2,490,385
Anadarko Petroleum Corporation	29,397	2,373,058	2,243,873
Apache Corporation	5,338	495,471	483,516
Apple Inc.	17,691	5,092,013	7,164,855
Archer Daniels Midland Company	35,335	1,022,323	1,010,581
Arcos Dorados Holdings Inc	17,041	362,004	349,852
AT&T Inc	22,641	635,363	684,664
Baidu Inc	23,266	1,414,393	2,709,791
Bank of America Corporation	123,595	1,673,054	687,188
BankUnited Inc	16,748	436,475	368,289
Baxter International Inc	6,686	359,238	330,823
Bed Bath & Beyond Inc	17,200	640,371	997,084
Bristol Myers Squibb Company	21,742	517,815	766,188
Cae Inc	50,632	638,741	491,776
Calpine Corporation	28,989	421,289	473,390
Carnival Corporation	13,651	475,056	445,569
Catalyst Health Solutions Inc	19,828	537,782	1,031,056
Cboe Holdings Inc	15,873	486,862	410,476
Cbre Group Inc	45,185	782,912	687,716
Celanese Corporation	1,085	48,861	48,033
Chevron Corporation	22,413	1,916,644	2,384,743
Chubb Corporation	9,476	614,386	655,929
Cisco Systems Inc	194,685	3,856,071	3,519,905
Citrix Systems Inc	12,726	438,857	772,723
Clorox Company	5,648	375,250	375,931
Cme Group Inc	6,517	1,998,367	1,587,997
Coach Inc	17,927	660,914	1,094,264
Coca Cola Enterprises	45,163	1,095,320	1,164,302
Cognizant Tech Solutions	17,217	1,148,552	1,107,225
Comerica Inc	29,210	956,375	753,618
Conagra Foods Inc	27,236	659,278	719,030
Cooper Industries Plc	25,806	1,317,608	1,397,395
Corrections Corporation of America	57,361	1,257,458	1,168,444
Covance Inc	10,689	549,625	488,701
Covidien Plc	59,135	2,410,919	2,661,666
Cummins Inc	5,459	368,227	480,501
CVS Caremark Corporation	19,571	688,133	798,105
Cytex Industries Inc	7,094	356,177	316,747
Davita Inc	1,994	146,952	151,165
Deere & Company	1,809	86,997	139,926
Dick Sporting Goods Inc	13,368	489,267	493,012
Directv	25,022	484,861	1,069,941
Discover Financial Services	8,355	217,944	200,520
Discovery Communications A	5,029	210,818	206,038
Discovery Communications C	8,429	262,633	317,773
Dominion Resources Inc	7,244	280,733	384,512
Douglas Emmett Inc	24,498	527,858	446,844
Eaton Corporation	1,449	47,952	63,075
Ecolab Inc	10,428	423,064	602,843
El Paso Corporation	14,479	182,906	384,707
Equinix Inc	17,741	1,486,663	1,798,937
Express Scripts Inc	69,672	2,756,280	3,113,642
Exxon Mobil Corporation	22,800	1,340,227	1,932,528
Fedex Corporation	11,235	1,018,818	938,235
Firstenergy Corporation	10,219	455,785	452,702
Forest Oil Corporation Company	16,001	303,356	216,814
Freeport McMoran Copper	14,858	515,838	546,626
Fti Consulting Inc	10,308	372,518	437,265
Gen Probe Inc	5,406	276,560	319,603
* General Electric Company	125,902	3,074,072	2,254,905
Gilead Sciences Inc	64,831	2,629,261	2,653,533
Goldman Sachs Group Inc	17,715	2,555,464	1,601,967
Google Inc	4,910	2,628,455	3,171,369

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
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Description	Number of shares/ par value	Cost	Fair Value
<u>Equity investments</u>			
Harsco Corporation	36,944	\$ 1,175,409	\$ 760,308
Hartford Financial Services Group	21,746	614,318	353,373
HCA Holdings Inc	15,400	457,770	339,262
HCC Insurance Holdings Inc	40,877	1,102,257	1,124,118
Hess Corporation	14,671	945,067	833,313
Hewlett Packard Company	10,869	399,698	279,985
Hexcel Corporation	39,694	755,207	960,992
Hittite Microwave Corporation	14,069	616,314	694,727
Home Depot Inc	20,052	732,924	842,986
Homeaway Inc	1,437	38,799	33,410
Honeywell International Inc	45,035	1,982,279	2,447,652
Human Genome Sciences Inc	19,513	486,976	144,201
IHS Inc	10,129	552,808	872,715
Illumina Inc	15,041	493,052	458,450
Incyte Corporation	19,641	236,637	294,811
Intel Corporation	18,113	383,778	439,240
International Business Machines Corporation	10,780	1,254,420	1,982,226
Intrepid Potash Inc	11,042	494,052	249,880
Invesco Ltd	82,004	1,671,062	1,647,460
ITC Holdings Corporation	19,120	876,031	1,450,826
Johnson & Johnson	23,795	1,524,952	1,560,476
Johnson Controls Inc	9,607	293,763	300,315
JP Morgan Chase & Company	68,267	2,816,057	2,269,878
Juniper Networks Inc	23,974	518,646	489,309
Kraft Foods Inc	55,316	1,666,066	2,066,606
Las Vegas Sands Corporation	22,350	946,348	955,016
Liberty Global Inc	24,556	726,155	970,453
Liberty Media Corporatoni	5,083	389,580	396,728
Lowe's Companies Inc	10,309	228,877	261,642
Macy's Inc	15,206	328,212	489,329
Marathon Petroleum Corporation	8,689	333,381	289,257
Marsh & McLennan Companies	17,035	518,991	538,647
Marvell Technology Group Ltd	43,436	520,588	601,589
Masimo Corporation	27,636	618,898	516,379
Mccormick & Company	11,133	414,231	561,326
Mcdermott International Inc.	38,158	724,126	439,199
MDC Holdings Inc	20,787	575,297	366,475
Mead Johnson Nutrition Company	7,784	222,839	534,994
Mercadolibre Inc	7,963	303,605	633,377
Metlife Inc	15,400	588,919	480,172
Mettler Toledo International	3,994	269,567	589,954
Michael Kors Holdings Ltd	2,074	41,480	56,517
Microchip Technology Inc	6,496	182,133	237,948
Microsoft Corporation	121,183	3,258,517	3,145,911
Molson Coors Brewing Company	14,116	618,094	614,611
Monsanto Company	30,684	1,676,385	2,150,028
Monster Worldwide Inc	47,055	693,225	373,146
MSC Industrial Direct Company	10,974	574,206	785,190
MSCI Inc	10,610	298,414	349,387
National Oilwell Varco Inc	5,722	357,883	389,039
Nestle SA	4,530	207,761	261,426
Nextera Energy Inc	11,232	593,606	683,804
Nielsen Holdings	10,025	239,644	297,642
NII Holdings Inc	62,703	2,938,990	1,335,574
Noble Corporation	18,713	646,134	565,507
Novartis	11,196	628,118	640,075
O' Reilly Automotive Inc	15,277	583,815	1,221,396
Occidental Petroleum Corporation	9,609	772,535	900,363
Omnicare Inc	5,430	143,199	187,064
Omnicom Group	62,589	2,748,534	2,790,218
Oracle Corporation	88,812	2,286,620	2,278,028
Partnerre Ltd	7,496	550,152	481,318
Peabody Energy Corporation	10,200	475,009	337,722
Penn National Gaming Inc	19,804	734,670	753,938
People S United Financial	76,646	1,107,577	984,901
Pepsico Inc	48,607	2,783,072	3,225,074
Perkinelmer Inc	45,082	1,055,501	901,640
Pfizer Inc	83,551	1,618,363	1,808,044
Pioneer Natural Resources Corporation	7,309	380,785	654,009
Potash Corporation Of Saskatchewan	9,043	404,238	373,295
Praxair Inc	18,113	1,463,167	1,936,280
Procter & Gamble Corporation	20,896	1,149,905	1,393,972
Prudential Financial Inc	20,485	909,100	1,026,708
Public Service Enterprise	4,679	154,902	154,453
Qualcomm Inc	67,706	2,951,084	3,703,518
Quanta Services Inc	29,359	593,867	632,393
Range Resources Corporation	6,750	446,554	418,095
Renaissancere Holdings Ltd	4,890	336,499	363,669

RETIREMENT PLAN FOR SELECT GE BUSINESSES
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Description		Number of shares/ par value	Cost	Fair Value		
<u>Equity investments</u>						
		21,369	\$ 487,115	\$ 542,773		
	Resmed Inc	15,749	935,662	872,022		
	Rockwell Collins Inc	26,917	657,733	661,620		
	Rovi Corporation	16,875	729,719	417,994		
	Royal Caribbean Cruises Ltd	53,237	3,115,461	3,636,619		
	Schlumberger Ltd	2,861	348,696	273,540		
	Siemens AG	33,420	53,259	60,824		
	Sirius XM Radio Inc	5,116	229,421	340,930		
	SI Green Realty Corporation	19,496	723,438	622,702		
	Southwestern Energy Corporation	9,058	200,782	278,534		
	Spectra Energy Corporation	1,991	257,653	249,871		
*	Spider S&P 500	56,539	2,499,435	2,279,087		
	State Street Corporation	16,978	281,114	223,261		
	Steel Dynamics Inc	6,360	509,301	495,571		
	Stericycle Inc	23,309	618,709	929,330		
	Successfactors Inc	26,721	932,348	770,366		
	Suncor Energy Inc	19,102	490,211	575,925		
	Synaptics Inc	47,174	2,289,119	2,416,252		
	Target Corporation	15,875	820,211	640,715		
	Teva Pharmaceutical	25,944	736,745	755,230		
	Texas Instruments Inc	22,522	836,505	1,012,814		
	Thermo Fisher Scientific Inc	43,081	1,304,316	1,556,947		
	Time Warner Inc	6,542	286,354	193,839		
	Ultra Petroleum Corporation	14,137	1,029,274	1,034,687		
	United Parcel Service	3,987	244,284	291,410		
	United Technologies Corporation	2,900	141,864	146,972		
	Unitedhealth Group Inc	17,226	674,286	669,402		
	Universal Health Services	16,639	420,244	458,571		
	Urban Outfitters Inc	15,674	254,573	208,307		
	UTI Worldwide Inc	10,503	366,458	421,380		
	Verizon Communications Inc	11,731	366,702	389,587		
	Vertex Pharmaceuticals Inc	26,708	1,891,586	2,711,663		
	Visa Inc	42,589	1,492,009	1,597,088		
	Walt Disney Corporation	30,969	515,876	453,386		
	Weatherford International Ltd	28,988	800,350	798,909		
	Wells Fargo	56,688	962,455	1,035,123		
	Western Union Corporation	9,063	289,128	299,260		
	Williams Companies Inc	250	225,000	173,828		
	XLIT Ltd	17,153	552,040	279,251		
	Zions Bancorporation					
	Total equity investments		174,774,999	186,519,921		
<u>Common and Collective Funds</u>						
*	GE Asset Management Cash Plus Fund	25,561,212	25,561,128	25,561,213		
*	GE Asset Management Emerging Markets Trust Fund	172,288	4,849,600	5,278,118		
*	GE Asset Management Income Plus Fund	1,348,618	930,547	1,426,703		
*	GE Investment International Group Trust	1,855,751	57,867,471	64,167,982		
	Total common and collective funds		89,208,746	96,434,016		
<u>Fixed income and other investments</u>						
<u>Corporate and Foreign Obligations</u>						
	Advanced Micro Devices	7.750 %	8/1/2020	142,000 \$	142,710 \$	145,905
	Aes Corporation	8.000	10/15/2017	149,000	146,935	163,900
	Aes Corporaton	5.250	8/15/2021	43,000	42,836	43,215
	Aes Corporation	6.350	12/21/2016	87,000	89,528	93,743
	Agilent Technologies Inc	5.500	9/14/2015	160,000	175,381	176,368
	Air Jamaica Limited	9.375	7/8/2015	5,714	5,386	5,886
	Alcoa Inc	5.550	2/1/2017	81,000	84,218	86,375
	Alcoa Inc	5.400	4/15/2021	148,000	143,125	148,276
	Allergan Inc	3.375	9/15/2020	138,000	137,582	142,220
	Alpha Natural Resources Company	6.000	6/1/2019	140,000	139,860	135,800
	America Movil Sab De Cv Company	2.375	9/8/2016	200,000	198,376	199,443
	American Axle & Mfg Inc Company	7.875	3/1/2017	145,000	141,604	143,550
	American International Group	5.850	1/16/2018	237,000	247,427	231,790
	American Muni Power Ohio Inc	6.270	2/15/2050	100,000	111,208	112,699
	Amgen Inc	2.300	6/15/2016	111,000	110,742	111,758
	Amgen Inc	5.650	6/15/2042	106,000	106,247	115,238
	Amgen Inc	1.875	11/15/2014	81,000	80,983	82,048
	Amgen Inc	2.500	11/15/2016	81,000	80,917	81,972
	Amsted Industries	8.125	3/15/2018	159,000	158,658	168,540
	Anadarko Petroleum Corp	6.950	6/15/2019	193,000	226,013	230,407
	Anadarko Petroleum Corp	5.950	9/15/2016	336,000	376,394	380,873
	Anadarko Petroleum Corp	6.375	9/15/2017	350,000	400,100	405,697
	Anadarko Petroleum Corp	6.450	9/15/2036	81,000	90,458	92,348
	Anadarko Petroleum Corp	6.200	3/15/2040	289,000	290,829	321,625
	Anheuser Busch	3.625	4/15/2015	235,000	250,698	250,239
	Anheuser Busch	5.375	11/15/2014	204,000	220,685	226,670
	Aon Corporation	3.125	5/27/2016	190,000	189,922	192,157
	Arcelormittal	5.500	3/1/2021	157,000	156,475	144,112
	Arcelormittal	6.750	3/1/2041	191,000	192,541	171,753

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<u>Fixed income and other investments</u>								
<u>Corporate and Foreign Obligations</u>								
Arch Coal Inc	7.000	%	6/15/2019	140,000	\$	140,175	\$	142,800
Archer Daniels Midland	5.765		3/1/2041	288,000		294,020		363,700
Arizona Public Service	6.250		8/1/2016	105,000		104,431		123,220
AT&T Inc	2.950		5/15/2016	125,000		124,773		130,267
AT&T Inc	5.600		5/15/2018	286,000		330,656		332,319
AT&T Inc	6.400		5/15/2038	376,000		372,475		464,502
AT&T Inc	6.700		11/15/2013	81,000		80,861		89,295
Australia & New Zealand Banking Group	2.400		11/23/2016	250,000		248,983		247,639
Baker Hughes Inc	3.200		8/15/2021	161,000		160,672		166,351
Banco De Credito	4.750		3/16/2016	82,000		81,848		81,795
Banco Do Brasil	5.875		1/26/2022	200,000		197,390		200,200
Banco Do Nordeste Brasil	3.625		11/9/2015	100,000		99,289		99,750
Banco Mercantil Del Nort Jr	6.862		10/13/2021	100,000		102,500		101,000
Bancolumbia SA	6.125		7/26/2020	30,000		29,525		30,300
Bank of America	5.000		5/13/2021	325,000		287,130		296,021
Bank of America	3.750		7/12/2016	320,000		319,544		296,294
Bank of America	6.500		8/1/2016	420,000		427,704		422,969
Bank of America	5.625		10/14/2016	80,000		76,489		76,750
Bank of America	5.420		3/15/2017	700,000		725,669		631,547
Bank Of Montreal	1.300		10/31/2014	250,000		249,935		249,571
Baxter International Inc	1.850		1/15/2017	194,000		193,886		195,508
Becton Dickinson	3.125		11/8/2021	242,000		241,504		250,346
BG Energy Capital Plc Company	4.000		10/15/2021	161,000		159,728		165,954
Boise Paper Holding Company	8.000		4/1/2020	128,000		126,902		135,360
Bombardier Inc	7.750		3/15/2020	120,000		120,756		130,800
BP Capital Markets Plc	2.248		11/1/2016	242,000		242,000		243,543
Broadcom Corporation	2.700		11/1/2018	242,000		241,054		244,667
Calpine Corporation	7.250		10/15/2017	44,000		41,980		46,200
Cargill Inc	5.200		1/22/2013	226,000		228,703		235,992
Cargill Inc	6.000		11/27/2017	114,000		113,459		134,392
Case New Holland Inc	7.875		12/1/2017	85,000		90,525		96,050
Caterpillar Inc	3.900		5/27/2021	158,000		157,262		173,462
CCO Holdings LLC/Cap Corporation	7.875		4/30/2018	74,000		74,000		78,903
CCO Holdings LLC/Cap Corporation	8.125		4/30/2020	145,000		147,423		158,775
Cent Elet Brasileiras SA	6.875		7/30/2019	45,000		47,432		50,850
Central American Bank	5.375		9/24/2014	150,000		150,000		159,235
Centurylink Inc	6.875		1/15/2028	109,000		112,045		101,610
Centurylink Inc	5.150		6/15/2017	159,000		156,455		157,598
Chesapeake Energy Corporation	6.125		2/15/2021	133,000		133,475		136,658
Chesapeake Midstream Pt/ Company	5.875		4/15/2021	193,000		191,880		193,000
Chrysler Gp/Cg Company	8.000		6/15/2019	200,000		191,500		183,000
Cigna Corporation	4.000		2/15/2022	416,000		402,171		412,146
Cigna Corporation	5.375		2/15/2042	270,000		267,618		268,448
Cigna Corporation	2.750		11/15/2016	161,000		160,873		160,647
Cincinnati Bell Inc	8.250		10/15/2017	271,000		267,959		272,355
Citigroup Inc	4.500		1/14/2022	423,000		408,002		406,936
Citigroup Inc	5.000		9/15/2014	648,000		644,602		641,331
Citycenter Holdings	7.625		1/15/2016	142,000		140,438		145,550
Clarendon Alumina Prod Government	8.500		11/16/2021	109,524		113,314		110,619
CNA Financial Corporation	5.875		8/15/2020	157,000		160,095		161,278
Coca Cola Company	3.300		9/1/2021	175,000		174,848		184,280
Codelco Inc	5.625		9/21/2035	30,000		28,680		34,676
Codelco Inc	3.750		11/4/2020	154,000		151,288		156,394
Cons Edison Company of NY	5.850		4/1/2018	63,000		63,412		76,862
Cons Edison Company of NY	6.650		4/1/2019	110,000		113,611		139,037
Corp Lindley SA	6.750		11/23/2021	14,000		14,000		14,280
Credit Suisse Guernsey	2.600		5/27/2016	200,000		199,896		202,678
Crown Castle Towers LLC	6.113		1/15/2040	52,000		52,000		57,374
Crown Castle Towers LLC	4.883		8/15/2040	147,000		147,000		150,239
CSX Corporation	4.250		6/1/2021	157,000		165,939		167,756
CVS Caremark Corporation	3.250		5/18/2015	80,000		79,883		84,348
CVS Caremark Corporation	5.750		6/1/2017	136,000		150,258		158,691
Danaher Corporation	2.300		6/23/2016	158,000		157,915		164,223
Danaher Corporation	3.900		6/23/2021	32,000		31,992		35,328
Davita Inc	6.375		11/1/2018	142,000		137,915		145,373
Denbury Resources Inc Company	8.250		2/15/2020	153,000		155,678		170,978
Denbury Resources Inc Company	6.375		8/15/2021	120,000		119,700		125,400
Dentsply International	2.750		8/15/2016	246,000		246,641		248,361
Dentsply International	4.125		8/15/2021	161,000		160,441		166,078
Directv Holdings	3.550		3/15/2015	154,000		157,601		160,294
Directv Holdings	4.750		10/1/2014	156,000		155,753		168,506
Dominion Resources Inc	1.950		8/15/2016	112,000		111,973		112,552
Dominion Resources Inc	4.900		8/1/2041	64,000		63,021		69,107
Dow Chemical Company	5.250		11/15/2041	161,000		160,783		169,352
DPL Inc	7.250		10/15/2021	400,000		400,000		432,000
Dubai Electricity & Water	7.375		10/21/2020	100,000		100,000		102,500
Duke Realty LP	6.500		1/15/2018	238,000		258,517		262,995
Ecolab Inc	3.000		12/8/2016	226,000		225,553		233,777

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<u>Corporate and Foreign Obligations</u>								
Ecopetrol SA	7.625	%	7/23/2019	29,000	\$	34,438	\$	34,945
Empresa De Energia De Bo	6.125		11/10/2021	29,000		29,000		29,145
Empresa Nacional De Petr	5.250		8/10/2020	100,000		105,000		105,492
Empresa Nacional De Petr	4.750		12/6/2021	100,000		98,321		99,582
Energy Transfer Equity	7.500		10/15/2020	107,000		109,085		116,898
Energy Transfer Partners	6.700		7/1/2018	111,000		125,795		123,146
European Investment Bank	4.875		1/17/2017	440,000		486,823		503,058
European Investment Bank	0.875		12/15/2014	240,000		239,854		235,948
Exelon Corporation	4.900		6/15/2015	161,000		168,953		173,474
First Horizon National	5.375		12/15/2015	236,000		239,161		238,892
Florida Power & Light First Mortgage	4.125		2/1/2042	145,000		144,642		149,586
FMG Resources	7.000		11/1/2015	142,000		141,290		143,420
Forest Oil Corporation Company	7.250		6/15/2019	199,000		196,720		202,980
Fresenius Med Care US Company	5.750		2/15/2021	124,000		118,491		123,845
Frontier Communications	7.125		3/15/2019	278,000		275,493		271,050
Georgia Pacific LLC Company	5.400		11/1/2020	71,000		70,712		78,643
Gilead Sciences Inc	3.050		12/1/2016	130,000		129,787		133,053
Gilead Sciences Inc	4.400		12/1/2021	429,000		433,356		454,179
Gilead Sciences Inc	5.650		12/1/2041	209,000		212,385		231,397
Globo Comunicacoes	6.250		12/31/2049	100,000		100,000		104,750
Goldman Sachs Capital I Limited	6.345		2/15/2034	119,000		114,039		100,723
Goldman Sachs Group Inc	3.625		2/7/2016	252,000		251,991		243,488
Goldman Sachs Group Inc	6.150		4/1/2018	313,000		332,399		323,044
Goldman Sachs Group Inc	5.250		7/27/2021	544,000		541,283		530,694
Goldman Sachs Group Inc	3.700		8/1/2015	182,000		182,202		178,306
Goldman Sachs Group Inc	6.750		10/1/2037	157,000		161,803		146,091
Great Plains Energy Inc	4.850		6/1/2021	158,000		157,848		165,620
Halliburton Company	3.250		11/15/2021	81,000		80,733		83,687
Halliburton Company	4.500		11/15/2041	81,000		80,590		83,081
Hanesbrands Inc Company	6.375		12/15/2020	232,000		228,948		235,480
HCA Inc Company	7.500		2/15/2022	142,000		138,805		145,195
HCA Inc Company	6.500		2/15/2020	168,000		168,000		174,300
Healthsouth Corporation Company	7.750		9/15/2022	142,000		140,863		139,693
Hewlett Packard Company	3.000		9/15/2016	161,000		160,652		162,136
Hewlett Packard Company	4.650		12/9/2021	161,000		160,528		169,868
Host Hotels & Resorts LP Company	6.000		11/1/2020	372,000		368,860		380,370
HSBC Finance Corporation	6.676		1/15/2021	330,000		335,004		341,351
HSBC Holdings Plc	6.500		5/2/2036	100,000		103,063		101,041
Hughes Satellite Systems	6.500		6/15/2019	310,000		310,444		323,175
Indo Energy Finance	7.000		5/7/2018	100,000		100,250		99,500
Ingles Markets Inc	8.875		5/15/2017	22,000		21,505		23,815
Intelsat Jackson Holding Company	7.250		10/15/2020	112,000		112,280		113,680
Inter American Development Bank	1.375		10/18/2016	242,000		243,604		245,272
Inversiones Cmpc SA Company	4.750		1/19/2018	27,000		26,871		28,168
Ipic Gmtn Ltd Company	3.750		3/1/2017	200,000		199,250		199,250
John Deere Capital Corporation	3.150		10/15/2021	81,000		80,635		82,552
JP Morgan Chase & Company	3.150		7/5/2016	242,000		240,532		243,133
JP Morgan Chase & Company	4.350		8/15/2021	773,000		767,376		780,658
JP Morgan Chase & Company	5.125		9/15/2014	124,000		129,338		130,733
KFW Government Guarantee	3.500		3/10/2014	258,000		257,930		272,374
KFW Government Guarantee	4.500		7/16/2018	158,000		167,026		183,686
Kinder Morgan Energy Partners	5.800		3/1/2021	81,000		91,722		91,665
Korea Hydro & Nuclear Power	4.750		7/13/2021	200,000		195,182		202,706
Kraft Foods Inc Sr Unsecured 02/20 5.375	4.125		2/9/2016	237,000		255,979		257,317
Kraft Foods Inc	5.375		2/10/2020	78,000		81,999		90,000
Levi Strauss & Company	7.625		5/15/2020	250,000		244,250		255,313
Linn Energy Llc/Fin Corporation	8.625		4/15/2020	117,000		123,000		126,945
Listrindo Capital Bv Company	9.250		1/29/2015	100,000		102,125		108,799
Lockheed Martin Corporation	3.350		9/15/2021	161,000		160,565		160,162
Lockheed Martin Corporation	4.850		9/15/2041	161,000		159,839		163,176
Lorillard Tobacco Company	3.500		8/4/2016	160,000		160,168		161,837
Lorillard Tobacco Company	7.000		8/4/2041	148,000		150,295		155,565
Lyondell Chemical Company	8.000		11/1/2017	33,000		33,413		36,053
Majapahit Holding Bv Company	7.750		10/17/2016	100,000		94,125		112,250
Metropcs Wireless Inc	6.625		11/15/2020	136,000		136,000		126,820
Midamerican Energy Holdings	6.125		4/1/2036	75,000		74,968		89,576
Mmg Fiduc(Aes El Salv) Company	6.750		2/1/2016	100,000		90,625		97,000
Morgan Stanley	5.750		1/25/2021	220,000		218,193		205,217
Morgan Stanley	3.800		4/29/2016	95,000		85,126		87,525
Morgan Stanley	5.500		7/28/2021	80,000		80,991		73,971
Mylan Inc Company	7.875		7/15/2020	203,000		207,931		224,061
National Agricultural Company	4.250		1/28/2016	85,000		84,663		86,305
Nationwide Mutual Insurance	7.875		4/1/2033	70,000		74,807		71,896
Nationwide Mutual Insurance	9.375		8/15/2039	31,000		38,321		37,462
Newfield Exploration Company	5.750		1/30/2022	199,000		198,912		214,920
News America Inc Company	6.650		11/15/2037	64,000		68,122		72,508
Nextel Communications Company	6.875		10/31/2013	225,000		223,384		223,875

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<u>Fixed income and other investments</u>								
<u>Corporate and Foreign Obligations</u>								
Nextera Energy Capital Company	2.600	%	9/1/2015	310,000	\$	309,898	\$	312,827
Nisource Finance Corporation	6.125		3/1/2022	144,000		143,379		165,782
Noble Energy Inc	4.150		12/15/2021	295,000		296,192		305,175
Nordea Bank Ab	4.875		5/13/2021	400,000		354,052		338,083
Novelis Inc Company	8.375		12/15/2017	165,000		170,380		175,313
NRG Energy Inc Company	7.625		5/15/2019	10,000		9,975		9,800
Occidental Petroleum Corporation	1.750		2/15/2017	161,000		159,464		163,069
Occidental Petroleum Corporation	3.125		2/15/2022	161,000		157,930		165,161
Oglethorpe Power Corporation	5.375		11/1/2040	78,000		77,805		92,295
Ojsc Russ Agric	6.000		6/3/2021	200,000		192,000		175,000
Oneok Partners LP Company	6.125		2/1/2041	168,000		175,960		193,554
Pacific Gas & Electric	6.050		3/1/2034	218,000		247,811		269,849
Pacific Gas & Electric	5.800		3/1/2037	30,000		29,836		36,538
Pacific Rubiales Energy C	7.250		12/12/2021	115,000		115,288		115,575
Pacificorp First Mortgage	6.000		1/15/2039	300,000		357,225		383,089
Pacificorp First Mortgage	6.250		10/15/2037	6,000		6,555		7,909
Paetec Holding Corporation	8.875		6/30/2017	421,000		425,210		454,680
Peabody Energy Corporation Company	6.000		11/15/2018	43,000		43,000		43,860
Peabody Energy Corporation Company	6.250		11/15/2021	85,000		85,000		87,975
Pemex Proj Fdg Master Trust Company	6.625		6/15/2035	15,000		16,251		17,006
Pemex Proj Fdg Master Trust Company	6.625		6/15/2038	50,000		49,300		56,625
Pemod Ricard SA	4.450		1/15/2022	303,000		309,375		317,418
Petro Co Trin/Tobago LTD	6.000		5/8/2022	87,500		81,594		85,750
Petrobras International Finance Company	3.875		1/27/2016	138,000		137,535		142,169
Petroleos Mexicanos Company	6.000		3/5/2020	60,000		59,273		66,618
Petroleos Mexicanos Company	8.000		5/3/2019	30,000		34,740		37,425
Petroleos Mexicanos Company	6.500		6/2/2041	29,000		29,618		32,625
Philip Morris International Inc	2.500		5/16/2016	158,000		157,484		163,377
Pioneer Natural Resource	7.500		1/15/2020	261,000		258,761		306,112
Plains All American Pipeline Company	3.950		9/15/2015	156,000		155,827		165,194
Potomac Edison Company First Mortgage	5.350		11/15/2014	50,000		49,978		55,432
Power Sector Assets & LI Government	7.390		12/2/2024	100,000		118,000		121,750
Pride International Inc Company	6.875		8/15/2020	234,000		277,882		274,348
Protective Life Corporation	8.450		10/15/2039	261,000		282,327		299,079
Prudential Financial Inc	5.400		6/13/2035	98,000		93,032		94,662
PTTEP Australia International Company	4.152		7/19/2015	100,000		100,000		101,983
Qatari Diar Finance	5.000		7/21/2020	100,000		103,300		106,500
Qvc Inc	7.500		10/1/2019	175,000		171,820		187,688
Railamerica Inc S	9.250		7/1/2017	142,000		136,211		155,135
Range Resources Corporation Company	5.750		6/1/2021	142,000		142,178		153,715
Raytheon Company	1.400		12/15/2014	161,000		160,805		161,780
Republic Services Inc Company	5.700		5/15/2041	98,000		97,440		112,416
Republic Services Inc Company	5.250		11/15/2021	92,000		91,994		104,318
Reynolds Group	8.750		10/15/2016	100,000		101,625		105,250
Roche Holdings Inc Company	6.000		3/1/2019	174,000		191,293		211,482
Schlumberger Investment Company	3.300		9/14/2021	80,000		79,743		82,187
Schlumberger Norge AS Company	1.950		9/14/2016	80,000		79,860		80,941
Seagate HDD Cayman Company	7.750		12/15/2018	96,000		96,720		102,120
Solutia Inc Company	7.875		3/15/2020	128,000		134,720		139,200
Southern Copper Corporation	6.750		4/16/2040	47,000		51,017		47,029
Sunoco Logistics Partner Company	4.650		2/15/2022	159,000		158,917		162,561
Susser Holdings + Financ Company	8.500		5/15/2016	245,000		256,944		264,294
Teva Pharma Fin II/III Company	3.000		6/15/2015	310,000		318,545		322,822
Teva Pharmaceuta; Fin Bv Company	2.400		11/10/2016	161,000		160,865		163,751
Texas Instruments Inc	2.375		5/16/2016	237,000		236,746		246,876
Textron Inc	6.200		3/15/2015	196,000		214,536		210,402
Ticketmaster Entertainment Company	10.750		8/1/2016	1,000,000		1,000,000		1,065,000
Time Warner Cable Inc Company	6.750		7/1/2018	450,000		494,013		534,472
Time Warner Cable Inc Company	4.000		9/1/2021	197,000		195,421		199,310
Time Warner Cable Inc Company	5.500		9/1/2041	283,000		283,429		298,225
Time Warner Cable Inc Company	4.000		1/15/2022	161,000		158,258		166,067
Time Warner Cable Inc Company	3.150		7/15/2015	305,000		317,330		317,237
Time Warner Cable Inc Company	5.375		10/15/2041	241,000		245,377		261,049
Time Warner Cable Inc Company	5.875		11/15/2016	181,000		182,985		208,915
TNK BP Finance SA Company	7.250		2/2/2020	30,000		30,918		30,900
TNK BP Finance SA Company	6.125		3/20/2012	100,000		101,000		100,875
Transocean Inc Company	6.375		12/15/2021	50,000		49,973		53,144
Turk Eximbank	5.375		11/4/2016	200,000		198,980		197,000
UBS AG Stamford, Ct	5.875		7/15/2016	254,000		268,446		252,969
Vail Resorts Inc Company	6.500		5/1/2019	280,000		279,400		285,600
Verizon Communications	3.500		11/1/2021	375,000		375,680		390,421
Viacom Inc	2.500		12/15/2016	114,000		113,277		113,957
Viacom Inc	3.875		12/15/2021	255,000		251,567		260,322
Visteon Corp Company	6.750		4/15/2019	136,000		135,865		135,660
Williams Partners LP	4.125		11/15/2020	40,000		39,120		41,051
Willis Group Holdings LT Company	4.125		3/15/2016	156,000		155,254		158,439
Windstream Corp Company	7.750		10/1/2021	136,000		136,000		139,400
Windstream Corp Company	7.875		11/1/2017	158,000		154,949		171,035

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<u>Fixed income and other investments</u>						
<u>Corporate and Foreign Obligations</u>						
Woodside Finance Ltd Company	4.500	%	11/10/2014	280,000	\$ 279,254	\$ 294,815
Wynn Las Vegas Llc/Corporation First Mortgage	7.875		5/1/2020	170,000	173,648	187,213
Xl Group Plc	6.500		12/31/2049	150,000	140,770	117,375
Xlit Ltd Company	5.750		10/1/2021	178,000	177,903	187,857
Xstrata Finance Canada Company	5.800		11/15/2016	217,295	227,284	237,043
Total Corporate and Foreign Obligations					46,881,226	48,271,045
<u>Loans Secured by Mortgages and Other Assets</u>						
Bank of America	5.193		9/10/2047	230,000	253,144	254,377
Bank of America	5.634		7/10/2046	150,000	162,234	165,982
Bank of America	5.724		2/10/2051	390,000	408,770	426,752
Bank of America	5.791		2/10/2051	240,000	236,067	227,071
Bank of America	5.889		7/10/2044	780,000	860,935	855,103
Bank of America	6.002		1/25/2036	14,106	13,837	63
Bank of America	6.206		2/10/2051	250,000	278,135	282,169
Bank of America	6.249		2/10/2051	190,000	191,366	186,805
Bear Stearns Commercial Mortgage	4.933		2/13/2042	300,000	323,308	325,367
Bear Stearns Commercial Mortgage	5.393		3/11/2039	53,000	53,290	52,975
Bear Stearns Commercial Mortgage	5.533		4/12/2038	140,000	145,731	145,090
Bear Stearns Commercial Mortgage	5.715		6/11/2040	130,000	48,100	83,046
Bear Stearns Commercial Mortgage	5.759		9/11/2038	170,000	178,182	177,737
Bear Stearns Commercial Mortgage	5.976		9/11/2042	30,000	28,361	10,362
Citicorp Residential Mortgage	6.036		9/25/2036	140,000	120,400	97,416
Collateralized Mortgage	-		11/1/2018	1,843	1,340	1,811
Commercial Mortgage	4.982		5/10/2043	90,000	97,495	98,139
Credit Suisse Mortgage Capital	5.419		2/15/2039	50,000	31,750	39,228
Credit Suisse Mortgage Capital	5.623		2/25/2036	24,581	23,922	565
CS First Boston Mortgage	5.323		10/25/2035	57,513	54,561	1,440
Extended Stay America Trust Esa	5.498		11/5/2027	400,000	407,156	401,466
GS Mortgage Securities Corporation	2.999		8/10/2044	160,000	161,595	163,963
Indymac Inda Mortgage Loan	4.981		1/25/2036	5,278	5,163	2
JP Morgan Chase Commercial Mortgage	5.038		3/15/2046	80,000	86,837	86,810
JP Morgan Chase Commercial Mortgage	5.143		11/13/2044	100,000	100,499	100,983
JP Morgan Chase Commercial Mortgage	5.335		8/12/2037	720,000	732,996	786,037
JP Morgan Chase Commercial Mortgage	5.440		6/12/2047	350,000	351,240	375,134
JP Morgan Chase Commercial Mortgage	5.509		4/15/2043	110,000	90,337	57,294
JP Morgan Chase Commercial Mortgage	5.794		2/12/2051	740,000	731,544	814,797
JP Morgan Chase Commercial Mortgage	6.189		2/12/2051	55,000	51,648	18,804
LB UBS Commercial Mortgage	0.748		12/15/2039	766,783	13,836	13,532
LB UBS Commercial Mortgage	4.954		9/15/2030	120,000	110,179	130,997
LB UBS Commercial Mortgage	5.156		2/15/2031	160,000	166,200	176,516
LB UBS Commercial Mortgage	6.145		4/15/2041	60,000	36,975	44,201
LB UBS Commercial Mortgage	6.145		4/15/2041	110,000	106,081	106,358
Lehman Tba Fail Residual	5.500		12/1/2089	41,514	41,514	-
Master Alternative Loans Trust	5.000		8/25/2018	29,463	3,351	3,023
Merrill Lynch Mortgage Trust	5.666		5/12/2039	250,000	241,315	210,020
Mid State Trust	7.540		7/1/2035	10,155	10,115	10,119
Morgan Stanley Capital I	5.162		10/12/2052	500,000	450,312	551,662
<u>Loans Secured by Mortgages and Other Assets</u>						
Morgan Stanley Capital I	5.478		2/12/2044	245,000	234,701	233,392
Morgan Stanley Capital I	5.623		12/12/2049	130,000	132,925	132,227
Morgan Stanley Capital I	5.809		12/12/2049	400,000	439,313	440,452
Morgan Stanley Capital I	5.814		8/12/2041	60,000	66,937	68,540
Morgan Stanley Capital I	6.279		1/11/2043	150,000	133,875	155,670
Morgan Stanley Capital I Msc 2006 Iq11 B	5.732		10/15/2042	40,000	22,600	32,758
Morgan Stanley Capital I Msc 2006 Iq11 C	5.732		10/15/2042	182,000	103,740	100,886
Popular ABS Mortgage	5.297		11/25/2035	150,000	118,875	100,906
Residential Funding Mortgage	5.750		1/25/2036	43,624	42,778	-
Saxon Asset Securities Trust	5.230		8/25/2035	676,625	665,077	644,509
Vendee Mortgage Trust	0.370		4/15/2040	1,039,879	20,940	20,371
Vendee Mortgage Trust	0.581		9/15/2046	1,975,872	74,095	63,639
Vendee Mortgage Trust	0.842		5/15/2033	375,723	15,381	14,219
Wachovia Bank Commercial Mortgage	5.466		1/15/2045	130,000	124,694	132,305
Wachovia Bank Commercial Mortgage	6.030		6/15/2045	160,000	75,200	80,427
Wells Fargo Mortgage Backed	5.500		1/25/2036	101,677	96,164	1
Wells Fargo Mortgage Backed	5.500		3/25/2036	8,671	8,237	-
Total Loans Secured by Mortgages and Other Assets					9,785,353	9,703,518
<u>Government and Agency Debt Obligations</u>						
California ST CAS	5.700		11/1/2021	110,000	116,760	120,086
Dominican Republic	7.500		5/6/2021	100,000	103,545	98,000
Federal National Mortgage Association Fnr 1992 77 K	8.000		5/25/2022	6	191	148
Federal National Mortgage Association Fnr 2002 94 Bz	5.500		1/25/2033	149,688	140,939	164,357
Federal National Mortgage Association Fnr 2003 35 Sb	7.206		5/25/2018	262,918	41,985	28,834
Federal National Mortgage Association Fnr 2003 41 Bi	5.000		8/25/2017	10,054	1,593	393
Federal National Mortgage Association Fnr 2003 61 Ij	5.000		2/25/2032	141,681	18,773	11,619
Federal National Mortgage Association Fnr 2003 64 Ki	4.500		5/25/2018	4,397	545	104

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Federal National Mortgage Association Fnr 2003 79 Hi	5.000	%	10/25/2022	17,471	\$ 3,044	\$ 881
Federal National Mortgage Association Fnr 2003 89 Io	1.210		12/25/2042	151,217	5,789	4,223
Federal National Mortgage Association Fnr 2003 90 Si	15.964		3/25/2031	44,470	49,314	49,203
Federal National Mortgage Association Fnr 2007 109 Vz	5.000		10/25/2035	110,338	100,888	126,794
Federal National Mortgage Association Fnr 2008 2 Sa	5.976		2/25/2038	840,553	135,014	123,765
Federal National Mortgage Association Fnr 2008 67 Zm	5.000		8/25/2038	134,763	114,186	150,951
Federal National Mortgage Association Fnr 2008 67 Zw	5.000		7/25/2038	107,719	93,540	120,950
Federal National Mortgage Association Fnr 2010 21 Pi	5.000		2/25/2040	67,584	13,612	8,231
Federal National Mortgage Association Fnr 2010 98 Di	5.000		9/25/2040	646,539	121,832	95,031
Federal National Mortgage Association Fnr 2011 101 Bs	5.756		2/25/2039	1,801,900	306,027	296,861
Federal National Mortgage Association Fnr 2011 94 Sc	6.356		11/25/2037	922,816	147,362	149,496
Federal National Mortgage Association Fnr G92 68 B	-		12/25/2022	1,776	1,265	1,609
Federal National Mortgage Association Strip Fns 12 2	8.500		3/1/2017	540	127	71
Federal National Mortgage Association Strip Fns 137 2	9.000		5/25/2022	1,761	574	337
Federal National Mortgage Association Strip Fns 150 2	8.500		7/25/2022	1,193	390	241
Federal National Mortgage Association Strip Fns 163 2	8.500		7/25/2022	1,584	507	219
Federal National Mortgage Association Strip Fns 237 2	8.000		8/1/2023	972	251	180
Federal National Mortgage Association Strip Fns 264 2	8.000		7/1/2024	6,538	1,972	1,283
Federal National Mortgage Association Strip Fns 28 2	8.500		1/1/2018	187	44	26
Federal National Mortgage Association Strip Fns 346 2	5.500		12/1/2033	25,089	6,194	3,467
Federal National Mortgage Association Strip Fns 354 1	0.010		12/1/2034	53,993	42,064	51,377
Federal National Mortgage Association Strip Fns 356 17	6.000		1/1/2035	48,435	9,626	7,913
Federal National Mortgage Association Strip Fns 356 21	6.000		1/1/2035	59,118	11,750	10,861
Federal National Mortgage Association Strip Fns 362 2	4.500		8/1/2035	151,841	33,452	19,114
Federal National Mortgage Association Strip Fns 378 1	4.500		1/1/2036	170,263	38,894	20,376
Federal National Mortgage Association Strip Fns 387 1	5.000		5/25/2038	100,106	25,339	14,527
Federal National Mortgage Association Strip Fns 387 2	5.000		3/25/2038	110,679	26,148	15,183
Federal National Mortgage Association Strip Fns 7 2	8.500		4/1/2017	1,164	273	162
Federal National Mortgage Association Whole Loan	0.992		8/25/2043	541,670	22,005	11,040
Federal National Mortgage Association Whole Loan	1.075		11/25/2033	201,879	8,958	4,814
Federal Republic Of Brazil	5.625		1/7/2041	200,000	209,599	232,000
Federal Republic Of Brazil	8.250		1/20/2034	31,000	38,533	46,733
Federal Home Loan Mortgage Association Pool A10422	6.000		6/1/2033	18,002	18,789	20,109
Federal Home Loan Mortgage Association Pool A10641	4.500		6/1/2033	5,440	5,304	5,787
Federal Home Loan Mortgage Association Pool A12957	6.000		9/1/2033	12,833	13,250	14,335
Federal Home Loan Mortgage Association Pool A13916	7.500		9/1/2033	2,439	2,621	2,717
Federal Home Loan Mortgage Association Pool A14773	6.000		11/1/2033	34,406	35,524	38,434
Federal Home Loan Mortgage Association Pool A14882	6.000		10/1/2033	13,287	13,720	14,817
Federal Home Loan Mortgage Association Pool A14883	6.000		10/1/2033	6,842	7,066	7,643
Federal Home Loan Mortgage Association Pool A14884	6.000		10/1/2033	7,899	8,157	8,824
Federal Home Loan Mortgage Association Pool A19745	6.000		3/1/2034	10,602	11,116	11,844
Federal Home Loan Mortgage Association Pool A24705	7.000		7/1/2034	5,630	6,008	6,456
Federal Home Loan Mortgage Association Pool A29815	4.500		2/1/2035	10,210	9,953	10,853
Federal Home Loan Mortgage Association Pool A30568	6.000		11/1/2034	8,737	8,991	9,695
Federal Home Loan Mortgage Association Pool A30722	6.000		12/1/2034	12,385	12,838	13,835
Federal Home Loan Mortgage Association Pool A30730	7.000		12/1/2034	6,424	6,839	7,367
Federal Home Loan Mortgage Association Pool A32465	6.000		4/1/2035	5,137	5,281	5,707
Federal Home Loan Mortgage Association Pool A32584	6.000		5/1/2035	12,800	13,231	14,259
Federal Home Loan Mortgage Association Pool A32832	6.000		5/1/2035	15,309	15,739	16,980
Government and Agency Debt Obligations						
Federal Home Loan Mortgage Association Pool A33103	7.000		12/1/2034	6,254	6,669	7,172
Federal Home Loan Mortgage Association Pool A33131	6.000		12/1/2034	8,244	8,564	9,194
Federal Home Loan Mortgage Association Pool A33755	6.000		3/1/2035	6,826	7,056	7,574
Federal Home Loan Mortgage Association Pool A34075	7.000		2/1/2035	5,592	5,939	6,413
Federal Home Loan Mortgage Association Pool A34934	6.000		5/1/2035	17,980	18,484	19,926
Federal Home Loan Mortgage Association Pool A35732	5.000		7/1/2035	28,152	27,989	30,959
Federal Home Loan Mortgage Association Pool A35815	5.000		7/1/2035	45,429	45,166	49,959
Federal Home Loan Mortgage Association Pool A35817	5.000		7/1/2035	15,188	15,101	16,703
Federal Home Loan Mortgage Association Pool A35870	5.000		7/1/2035	20,900	20,779	22,984
Federal Home Loan Mortgage Association Pool A45721	5.000		7/1/2035	9,874	9,817	10,859
Federal Home Loan Mortgage Association Pool A50871	7.000		7/1/2036	12,364	12,708	14,104
Federal Home Loan Mortgage Association Pool A51843	7.000		8/1/2036	5,683	5,841	6,483
Federal Home Loan Mortgage Association Pool A68323	6.000		11/1/2037	233,028	239,582	259,580
Federal Home Loan Mortgage Association Pool A85727	5.500		4/1/2039	170,995	178,089	187,112
Federal Home Loan Mortgage Association Pool B18168	5.500		5/1/2020	9,641	9,896	10,567
Federal Home Loan Mortgage Association Pool B19410	6.000		5/1/2020	4,102	4,263	4,490
Federal Home Loan Mortgage Association Pool C00932	7.000		3/1/2030	394	400	456
Federal Home Loan Mortgage Association Pool C01025	8.000		7/1/2030	146	145	176
Federal Home Loan Mortgage Association Pool C21516	6.000		2/1/2029	1,462	1,429	1,628
Federal Home Loan Mortgage Association Pool C27167	7.000		6/1/2029	362	382	422
Federal Home Loan Mortgage Association Pool C28420	6.500		7/1/2029	1,899	1,841	2,175
Federal Home Loan Mortgage Association Pool C28612	6.500		7/1/2029	40	39	45
Federal Home Loan Mortgage Association Pool C29192	6.500		7/1/2029	1,367	1,325	1,566
Federal Home Loan Mortgage Association Pool C29468	7.000		8/1/2029	842	889	982
Federal Home Loan Mortgage Association Pool C30646	6.000		9/1/2029	597	545	665
Federal Home Loan Mortgage Association Pool C35123	7.500		1/1/2030	11,689	11,463	13,912
Federal Home Loan Mortgage Association Pool C35606	7.500		1/1/2030	2,996	2,938	3,150
Federal Home Loan Mortgage Association Pool C40406	6.500		7/1/2030	39	39	44

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Federal Home Loan Mortgage Association Pool C44226	8.500	%	5/1/2030	6,876	\$ 7,197	\$ 8,422
Federal Home Loan Mortgage Association Pool C44227	8.500		4/1/2030	12,324	12,898	15,091
Federal Home Loan Mortgage Association Pool C52753	7.500		1/1/2028	3,518	3,649	3,934
Federal Home Loan Mortgage Association Pool C52755	8.000		11/1/2030	5,155	5,454	6,161
Federal Home Loan Mortgage Association Pool C61044	7.000		4/1/2031	6,504	6,868	7,581
Federal Home Loan Mortgage Association Pool E85726	7.000		10/1/2016	1,144	1,194	1,243
Federal Home Loan Mortgage Association Pool E89347	6.000		4/1/2017	949	995	1,033
Federal Home Loan Mortgage Association Pool E90346	6.000		6/1/2017	2,034	2,131	2,213
Federal Home Loan Mortgage Association Pool E90755	6.000		8/1/2017	5,419	5,673	5,887
Federal Home Loan Mortgage Association Pool G01240	7.500		12/1/2030	1,824	1,878	2,177
Federal Home Loan Mortgage Association Pool G04013	5.500		1/1/2038	316,605	319,894	351,393
Federal Home Loan Mortgage Association Pool G04126	6.000		6/1/2037	266,362	273,271	296,712
Federal Home Loan Mortgage Association Pool G10730	7.500		9/1/2012	22	23	22
Federal Home Loan Mortgage Association Pool Q01533	5.000		6/1/2041	786,791	863,134	861,317
Federal Home Loan Mortgage Corporation Fhr 1980 lo	7.500		7/15/2027	2,914	750	521
Federal Home Loan Mortgage Corporation Fhr 2590 Yq	5.000		5/15/2017	7,613	1,168	252
Federal Home Loan Mortgage Corporation Fhr 2631 Di	5.500		6/15/2033	55,372	14,951	7,593
Federal Home Loan Mortgage Corporation Fhr 2643 Im	4.500		3/15/2018	43,158	7,276	2,963
Federal Home Loan Mortgage Corporation Fhr 2645 Bi	4.500		2/15/2018	19,184	2,785	790
Federal Home Loan Mortgage Corporation Fhr 2682 Hi	5.500		4/15/2017	5,785	944	64
Federal Home Loan Mortgage Corporation Fhr 2763 Ji	5.000		10/15/2018	35,895	7,269	2,622
Federal Home Loan Mortgage Corporation Fhr 2781 Ci	5.000		11/15/2017	10,501	1,605	333
Federal Home Loan Mortgage Corporation Fhr 2781 Ic	5.000		5/15/2018	15,602	3,003	847
Federal Home Loan Mortgage Corporation Fhr 3379 Ai	6.102		10/15/2037	799,618	132,937	130,847
Federal Home Loan Mortgage Corporation Fhr 3471 Z	5.000		5/15/2038	130,446	114,771	145,951
Federal Home Loan Mortgage Corporation Fhr 3536 Ip	5.000		2/15/2038	77,891	11,976	8,372
Federal Home Loan Mortgage Corporation Fhr 3806 Ds	6.322		8/15/2025	514,772	83,087	79,026
Federal Home Loan Mortgage Corporation Fhr 3862 Mi	3.500		11/15/2024	202,194	24,137	12,087
Federal Home Loan Mortgage Corporation Fhr 3919 Sj	6.372		7/15/2037	781,025	122,401	138,868
FHLMC Structured Pass Through	0.080		9/25/2043	435,150	7,003	3,438
Federal National Mortgage Association Tba Jan 15	6.000		12/1/2099	1,547,000	1,662,058	1,669,310
Federal National Mortgage Association Tba Jan 30	4.500		12/1/2099	6,999,000	7,412,954	7,447,373
Federal National Mortgage Association Tba Jan 30	6.500		12/1/2099	274,000	302,599	304,868
Federal National Mortgage Association Pool 006222	9.000		4/1/2016	1	1	1
Federal National Mortgage Association Pool 020101	5.500		10/1/2024	4,925	4,992	4,955
Federal National Mortgage Association Pool 190876	8.000		6/1/2024	2,685	2,785	3,165
Federal National Mortgage Association Pool 250409	8.000		11/1/2025	1,370	1,443	1,628
Federal National Mortgage Association Pool 252493	5.500		6/1/2014	159	158	173
Federal National Mortgage Association Pool 252568	7.500		6/1/2029	2,367	2,546	2,814
Federal National Mortgage Association Pool 254038	8.000		10/1/2031	4,529	4,703	5,478
Federal National Mortgage Association Pool 254125	8.000		10/1/2031	3,192	3,503	3,835
Federal National Mortgage Association Pool 255062	7.000		12/1/2033	1,323	1,418	1,513
Federal National Mortgage Association Pool 255187	6.500		2/1/2034	1,696	1,795	1,890
Federal National Mortgage Association Pool 255196	7.000		2/1/2034	1,076	1,152	1,231
Federal National Mortgage Association Pool 255272	4.000		6/1/2019	51,622	50,331	54,911
Federal National Mortgage Association Pool 255805	4.500		8/1/2020	32,757	31,841	35,034
Federal National Mortgage Association Pool 277554	6.500		5/1/2024	522	550	586
Federal National Mortgage Association Pool 303441	8.000		7/1/2025	186	197	220
Federal National Mortgage Association Pool 309978	8.000		5/1/2025	4,082	4,301	4,409
Federal National Mortgage Association Pool 310020	5.500		11/1/2035	114,121	120,273	124,634
Federal National Mortgage Association Pool 318753	8.000		8/1/2025	1,480	1,557	1,518
Federal National Mortgage Association Pool 323561	9.000		12/1/2022	3,773	4,054	4,434
<u>Government and Agency Debt Obligations</u>						
Federal National Mortgage Association Pool 323562	9.000		12/1/2017	3,306	3,556	3,705
Federal National Mortgage Association Pool 357859	5.500		7/1/2020	20,508	21,011	22,541
Federal National Mortgage Association Pool 358489	7.500		12/1/2026	357	384	421
Federal National Mortgage Association Pool 432444	6.000		2/1/2014	207	208	224
Federal National Mortgage Association Pool 445067	6.500		10/1/2028	285	297	326
Federal National Mortgage Association Pool 453872	6.000		1/1/2029	293	286	326
Federal National Mortgage Association Pool 454915	5.500		4/1/2014	9,523	9,248	10,339
Federal National Mortgage Association Pool 457256	7.500		12/1/2023	1,509	1,551	1,742
Federal National Mortgage Association Pool 479797	5.500		2/1/2014	1,364	1,286	1,481
Federal National Mortgage Association Pool 479950	5.500		2/1/2014	440	432	478
Federal National Mortgage Association Pool 484704	6.000		2/1/2029	5,625	5,502	6,270
Federal National Mortgage Association Pool 486653	5.500		3/1/2014	2,448	2,326	2,658
Federal National Mortgage Association Pool 488078	5.500		5/1/2014	529	522	575
Federal National Mortgage Association Pool 488180	5.500		4/1/2014	1,528	1,459	1,659
Federal National Mortgage Association Pool 491028	6.000		7/1/2014	1,207	1,138	1,304
Federal National Mortgage Association Pool 492393	5.500		4/1/2014	658	652	714
Federal National Mortgage Association Pool 493293	5.500		4/1/2014	2,252	2,220	2,445
Federal National Mortgage Association Pool 496978	6.500		8/1/2014	5,468	5,274	5,803
Federal National Mortgage Association Pool 498476	7.000		11/1/2029	668	646	779
Federal National Mortgage Association Pool 502398	6.000		7/1/2029	7,878	7,312	8,782
Federal National Mortgage Association Pool 507528	6.500		7/1/2029	116	116	133
Federal National Mortgage Association Pool 509669	6.000		8/1/2014	1,380	1,333	1,490
Federal National Mortgage Association Pool 525581	6.500		1/1/2030	26	25	29
Federal National Mortgage Association Pool 533970	8.000		7/1/2015	354	358	355
Federal National Mortgage Association Pool 535194	7.000		3/1/2015	1,417	1,462	1,509

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Federal National Mortgage Association Pool 535444	6.000	%	6/1/2015	277	\$ 279	\$ 290
Federal National Mortgage Association Pool 535790	8.000		12/1/2012	19	19	19
Federal National Mortgage Association Pool 536284	8.000		8/1/2030	3,355	3,476	4,051
Federal National Mortgage Association Pool 537263	7.500		5/1/2015	143	153	153
Federal National Mortgage Association Pool 542985	8.000		7/1/2030	1,481	1,529	1,790
Federal National Mortgage Association Pool 545136	8.000		12/1/2015	1,189	1,241	1,278
Federal National Mortgage Association Pool 551206	7.500		9/1/2015	30	33	31
Federal National Mortgage Association Pool 557126	7.500		12/1/2015	183	191	184
Federal National Mortgage Association Pool 557288	8.000		9/1/2030	826	892	947
Federal National Mortgage Association Pool 563070	7.500		11/1/2015	375	391	383
Federal National Mortgage Association Pool 569980	8.000		2/1/2031	947	984	1,041
Federal National Mortgage Association Pool 570061	6.000		2/1/2031	408	397	454
Federal National Mortgage Association Pool 576798	7.500		9/1/2013	30	32	30
Federal National Mortgage Association Pool 597573	7.500		9/1/2031	663	684	793
Federal National Mortgage Association Pool 605464	7.500		8/1/2031	2,312	2,403	2,767
Federal National Mortgage Association Pool 607125	7.000		10/1/2016	588	614	647
Federal National Mortgage Association Pool 608045	7.500		10/1/2031	835	893	998
Federal National Mortgage Association Pool 609661	7.500		11/1/2031	2,066	2,131	2,471
Federal National Mortgage Association Pool 610461	8.500		5/1/2031	2,566	2,739	3,139
Federal National Mortgage Association Pool 613019	8.000		11/1/2030	4,668	4,933	5,635
Federal National Mortgage Association Pool 613021	8.000		12/1/2030	4,205	4,442	5,053
Federal National Mortgage Association Pool 613028	6.500		5/1/2029	268	280	310
Federal National Mortgage Association Pool 630530	7.500		1/1/2032	2,833	2,965	3,393
Federal National Mortgage Association Pool 642473	7.000		4/1/2017	2,062	2,202	2,274
Federal National Mortgage Association Pool 644527	6.500		7/1/2032	2,012	2,118	2,293
Federal National Mortgage Association Pool 646174	7.500		6/1/2017	181	195	182
Federal National Mortgage Association Pool 649882	6.500		9/1/2032	3,884	4,088	4,440
Federal National Mortgage Association Pool 650106	7.000		8/1/2017	6,069	6,443	6,700
Federal National Mortgage Association Pool 650443	6.500		9/1/2017	481	507	529
Federal National Mortgage Association Pool 654192	7.000		10/1/2032	5,273	5,635	6,113
Federal National Mortgage Association Pool 655749	6.500		8/1/2017	4,330	4,547	4,758
Federal National Mortgage Association Pool 656653	7.500		5/1/2032	2,260	2,393	2,706
Federal National Mortgage Association Pool 657426	6.500		10/1/2017	1,302	1,378	1,435
Federal National Mortgage Association Pool 661172	7.500		6/1/2032	2,103	2,223	2,518
Federal National Mortgage Association Pool 672421	8.000		9/1/2032	3,204	3,449	3,878
Federal National Mortgage Association Pool 672436	6.500		9/1/2032	2,228	2,350	2,534
Federal National Mortgage Association Pool 675398	6.000		3/1/2033	19,188	20,052	21,389
Federal National Mortgage Association Pool 678015	7.500		7/1/2032	1,704	1,829	2,035
Federal National Mortgage Association Pool 678064	6.000		2/1/2033	15,396	16,127	17,244
Federal National Mortgage Association Pool 679370	5.500		12/1/2032	45,534	47,405	50,388
Federal National Mortgage Association Pool 680010	6.500		1/1/2033	4,102	4,315	4,676
Federal National Mortgage Association Pool 681602	6.500		11/1/2032	1,099	1,149	1,248
Federal National Mortgage Association Pool 683978	5.500		1/1/2033	16,101	16,743	17,601
Federal National Mortgage Association Pool 687376	6.500		12/1/2032	2,253	2,356	2,563
Federal National Mortgage Association Pool 687380	7.500		12/1/2032	562	602	603
Federal National Mortgage Association Pool 687382	8.000		12/1/2032	195	211	198
Federal National Mortgage Association Pool 689609	4.500		5/1/2018	14,110	13,945	15,108
Federal National Mortgage Association Pool 694124	6.500		1/1/2033	448	470	509
Federal National Mortgage Association Pool 694128	7.500		1/1/2033	1,442	1,549	1,728
Federal National Mortgage Association Pool 694130	8.000		1/1/2033	254	275	262
Federal National Mortgage Association Pool 697789	7.000		5/1/2033	763	821	870
Federal National Mortgage Association Pool 701931	6.000		6/1/2033	8,230	8,659	9,218
Federal National Mortgage Association Pool 708403	7.500		3/1/2033	1,242	1,335	1,377
Federal National Mortgage Association Pool 709622	6.000		5/1/2033	4,004	4,138	4,485
Federal National Mortgage Association Pool 709842	6.000		4/1/2018	326	339	353
<u>Government and Agency Debt Obligations</u>						
Federal National Mortgage Association Pool 710445	6.500		6/1/2033	2,958	3,106	3,352
Federal National Mortgage Association Pool 710764	6.000		6/1/2033	8,270	8,701	9,263
Federal National Mortgage Association Pool 723671	6.000		7/1/2033	6,516	6,723	7,286
Federal National Mortgage Association Pool 725228	6.000		3/1/2034	347,330	376,853	387,307
Federal National Mortgage Association Pool 726330	4.500		7/1/2033	13,597	13,170	14,510
Federal National Mortgage Association Pool 726915	6.000		8/1/2033	23,096	23,651	25,868
Federal National Mortgage Association Pool 726920	6.000		7/1/2033	5,173	5,403	5,770
Federal National Mortgage Association Pool 726942	6.000		8/1/2033	15,857	16,239	17,761
Federal National Mortgage Association Pool 730510	4.500		8/1/2033	8,488	8,098	9,058
Federal National Mortgage Association Pool 734373	5.500		7/1/2033	14,766	14,897	16,247
Federal National Mortgage Association Pool 734375	6.000		7/1/2033	17,516	18,071	19,525
Federal National Mortgage Association Pool 740158	5.500		8/1/2033	13,747	13,666	15,127
Federal National Mortgage Association Pool 740318	6.000		10/1/2033	9,855	10,157	11,038
Federal National Mortgage Association Pool 742939	6.000		10/1/2033	13,163	13,620	14,744
Federal National Mortgage Association Pool 743498	6.500		10/1/2018	1,505	1,590	1,659
Federal National Mortgage Association Pool 744468	6.000		10/1/2033	6,499	6,714	7,279
Federal National Mortgage Association Pool 744778	6.000		11/1/2033	7,197	7,426	8,061
Federal National Mortgage Association Pool 753577	8.000		11/1/2033	2,629	2,866	3,183
Federal National Mortgage Association Pool 755779	6.000		2/1/2034	16,973	17,824	19,010
Federal National Mortgage Association Pool 757195	4.500		4/1/2034	15,368	15,025	16,396
Federal National Mortgage Association Pool 761561	6.000		12/1/2033	10,162	10,597	11,382

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Federal National Mortgage Association Pool 762073	6.000	%	1/1/2034	16,426	\$	17,128	\$	18,398
Federal National Mortgage Association Pool 766573	6.500		3/1/2019	3,088		3,304		3,404
Federal National Mortgage Association Pool 769194	6.500		1/1/2019	3,615		3,859		3,983
Federal National Mortgage Association Pool 769202	6.500		1/1/2034	4,027		4,249		4,560
Federal National Mortgage Association Pool 769206	7.500		12/1/2033	361		389		367
Federal National Mortgage Association Pool 770829	6.000		4/1/2034	10,384		10,904		11,630
Federal National Mortgage Association Pool 771180	7.500		3/1/2034	1,379		1,477		1,515
Federal National Mortgage Association Pool 771185	6.500		3/1/2019	1,587		1,689		1,748
Federal National Mortgage Association Pool 773393	4.000		5/1/2019	16,921		16,498		17,999
Federal National Mortgage Association Pool 773398	4.500		5/1/2019	17,816		17,559		19,065
Federal National Mortgage Association Pool 774248	6.500		11/1/2033	3,654		3,855		4,159
Federal National Mortgage Association Pool 775174	4.500		5/1/2019	14,803		14,622		15,841
Federal National Mortgage Association Pool 775226	4.500		5/1/2019	28,812		28,447		30,833
Federal National Mortgage Association Pool 775295	6.000		5/1/2034	11,318		11,771		12,677
Federal National Mortgage Association Pool 776463	5.000		3/1/2034	34,863		34,008		37,703
Federal National Mortgage Association Pool 777189	4.500		5/1/2019	13,703		13,506		14,664
Federal National Mortgage Association Pool 789590	6.500		7/1/2034	7,120		7,495		8,066
Federal National Mortgage Association Pool 789950	6.500		8/1/2034	5,095		5,367		5,755
Federal National Mortgage Association Pool 790967	6.000		9/1/2019	4,808		4,985		5,238
Federal National Mortgage Association Pool 791437	5.000		10/1/2034	7,759		7,555		8,391
Federal National Mortgage Association Pool 791530	6.000		7/1/2034	15,810		15,950		17,605
Federal National Mortgage Association Pool 794701	6.000		10/1/2019	5,418		5,608		5,904
Federal National Mortgage Association Pool 795921	6.000		1/1/2035	7,338		7,560		8,163
Federal National Mortgage Association Pool 801123	4.500		6/1/2019	4,891		4,839		5,234
Federal National Mortgage Association Pool 807273	6.000		10/1/2034	9,183		9,547		10,286
Federal National Mortgage Association Pool 807351	6.000		11/1/2034	13,388		13,940		14,995
Federal National Mortgage Association Pool 808504	6.000		12/1/2034	7,459		7,697		8,302
Federal National Mortgage Association Pool 809542	6.000		2/1/2020	6,297		6,573		6,861
Federal National Mortgage Association Pool 811100	6.000		12/1/2034	8,555		8,861		9,582
Federal National Mortgage Association Pool 811137	6.000		3/1/2035	11,049		11,352		12,311
Federal National Mortgage Association Pool 811157	6.000		5/1/2035	211,141		216,981		234,880
Federal National Mortgage Association Pool 811435	5.500		6/1/2020	12,977		13,282		14,263
Federal National Mortgage Association Pool 811446	5.500		6/1/2020	13,672		13,994		15,028
Federal National Mortgage Association Pool 812205	4.500		2/1/2020	10,983		10,663		11,746
Federal National Mortgage Association Pool 812247	6.000		3/1/2035	12,645		13,028		14,123
Federal National Mortgage Association Pool 814281	6.000		1/1/2035	17,794		18,472		19,930
Federal National Mortgage Association Pool 817256	5.500		6/1/2035	13,346		13,485		14,768
Federal National Mortgage Association Pool 817378	5.500		8/1/2035	13,208		13,320		14,616
Federal National Mortgage Association Pool 818770	6.000		2/1/2035	8,843		9,123		9,904
Federal National Mortgage Association Pool 818794	6.000		1/1/2035	11,354		11,750		12,717
Federal National Mortgage Association Pool 820015	6.000		4/1/2035	7,874		8,092		8,753
Federal National Mortgage Association Pool 821067	6.000		3/1/2035	10,154		10,444		11,372
Federal National Mortgage Association Pool 821536	6.000		6/1/2035	15,061		15,510		16,822
Federal National Mortgage Association Pool 821579	6.000		6/1/2035	74,264		76,573		83,178
Federal National Mortgage Association Pool 821580	6.000		6/1/2035	19,701		20,289		22,005
Federal National Mortgage Association Pool 821627	5.500		6/1/2020	12,475		12,742		13,712
Federal National Mortgage Association Pool 821706	6.000		6/1/2035	24,892		25,635		27,802
Federal National Mortgage Association Pool 821723	5.500		6/1/2020	12,946		13,223		14,229
Federal National Mortgage Association Pool 821756	6.000		6/1/2035	24,569		25,302		27,442
Federal National Mortgage Association Pool 821805	5.000		6/1/2035	26,946		26,807		29,789
Federal National Mortgage Association Pool 821864	5.000		6/1/2035	18,200		18,106		20,120
Federal National Mortgage Association Pool 821908	5.500		6/1/2020	16,530		16,884		18,169
Federal National Mortgage Association Pool 823277	6.000		6/1/2035	25,400		26,170		28,370
Federal National Mortgage Association Pool 824169	6.000		4/1/2035	7,811		8,064		8,748
Federal National Mortgage Association Pool 824530	6.000		5/1/2035	6,891		7,082		7,645
Federal National Mortgage Association Pool 824635	5.500		6/1/2035	6,907		6,979		7,643
Federal National Mortgage Association Pool 825608	5.500		6/1/2020	15,261		15,620		16,775
Federal National Mortgage Association Pool 826026	5.500		7/1/2020	17,756		18,183		19,517
Federal National Mortgage Association Pool 826080	5.000		7/1/2035	145,504		141,366		157,309
<u>Government and Agency Debt Obligations</u>								
Federal National Mortgage Association Pool 826188	5.500		7/1/2020	14,306		14,592		15,724
Federal National Mortgage Association Pool 826688	6.000		8/1/2035	16,064		16,470		17,837
Federal National Mortgage Association Pool 826791	5.000		8/1/2035	126,380		123,428		136,633
Federal National Mortgage Association Pool 828015	5.000		6/1/2035	15,383		15,304		17,006
Federal National Mortgage Association Pool 828019	5.000		7/1/2035	33,624		33,450		37,171
Federal National Mortgage Association Pool 828156	5.500		6/1/2035	10,562		10,672		11,687
Federal National Mortgage Association Pool 828406	5.500		7/1/2020	24,258		24,842		26,663
Federal National Mortgage Association Pool 829022	5.000		7/1/2020	31,845		32,129		34,724
Federal National Mortgage Association Pool 830532	5.500		7/1/2035	11,045		11,161		12,223
Federal National Mortgage Association Pool 830930	5.500		7/1/2020	25,107		25,730		27,596
Federal National Mortgage Association Pool 832198	5.000		7/1/2035	35,463		34,770		38,340
Federal National Mortgage Association Pool 834154	6.000		7/1/2035	10,109		10,426		11,322
Federal National Mortgage Association Pool 834175	6.000		7/1/2035	7,494		7,701		8,370
Federal National Mortgage Association Pool 886585	6.500		8/1/2036	37,652		38,223		42,383
Federal National Mortgage Association Pool 886699	6.500		8/1/2036	16,197		16,442		18,276
Federal National Mortgage Association Pool 889273	5.500		4/1/2038	244,878		241,662		268,916
Federal National Mortgage Association Pool 889274	5.500		12/1/2035	227,484		236,263		248,392
Federal National Mortgage Association Pool 914850	5.470		4/1/2037	792		797		843

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description				Number of shares/ par value	Cost	Fair Value
Government and Agency Debt Obligations						
Federal National Mortgage Association Pool 914851	5.135	%	3/1/2037	1,274	\$ 1,282	\$ 1,279
Federal National Mortgage Association Pool 916908	5.500		5/1/2037	73,036	75,239	80,365
Federal National Mortgage Association Pool 995023	5.500		8/1/2037	218,507	230,217	238,590
Federal National Mortgage Association Pool 995024	5.500		8/1/2037	595,893	639,933	651,034
Federal National Mortgage Association Pool Ac2941	4.500		9/1/2039	3,327,610	3,566,262	3,571,914
Federal National Mortgage Association Pool Ac5400	4.500		10/1/2039	4,123,490	4,167,302	4,391,434
Federal National Mortgage Association Pool Ad0317	5.500		1/1/2039	178,889	192,110	194,939
Federal National Mortgage Association Pool Ad1593	4.500		2/1/2040	1,288,681	1,302,373	1,372,419
Federal National Mortgage Association Pool Ae1748	4.500		9/1/2040	1,210,967	1,272,461	1,289,655
Federal National Mortgage Association Pool Ae1784	4.500		10/1/2040	872,943	918,363	929,666
Federal National Mortgage Association Pool Ah0943	4.000		12/1/2040	1,908,152	1,997,895	2,017,323
Federal National Mortgage Association Pool Ai4818	5.000		6/1/2041	1,227,798	1,347,700	1,351,197
Federal National Mortgage Association Pool Ai4889	4.500		6/1/2041	1,562,143	1,672,713	1,676,831
Federal National Mortgage Association Pool Ai5583	4.500		7/1/2041	1,692,330	1,812,380	1,835,087
Federal National Mortgage Association Pool Ai8190	4.500		8/1/2041	2,327,546	2,465,017	2,498,429
Federal National Mortgage Association Pool Ai8454	4.500		8/1/2041	1,834,434	1,963,131	1,969,113
Federal National Mortgage Association Tba	4.000		12/1/2099	1,550,000	1,616,844	1,628,227
FNR 2008	5.706		7/25/2038	266,433	30,348	30,885
FNR 2010	5.706		1/25/2041	462,174	84,780	75,473
Federal Home Loan Mortgage Corporation Strip Fhs 147 IO	8.000		2/1/2023	1,805	523	334
Federal Home Loan Mortgage Corporation Strip Fhs 171 IO	8.000		7/1/2024	1,912	534	395
Federal Home Loan Mortgage Corporation Strip Fhs 186 PO	-		8/1/2027	964	688	869
Gnr 2010 94 Pi 12/37 Fixed 4.5	4.500		12/20/2037	515,340	86,480	68,565
Government National Mortgage A Gnr 2007 17 Ic	5.968		4/16/2037	308,303	40,706	57,206
Government National Mortgage A Gnr 2009 103 It	5.000		9/20/2038	235,818	48,085	34,277
Government National Mortgage A Gnr 2009 106 Vz	4.500		11/20/2039	260,649	259,579	284,999
Government National Mortgage A Gnr 2009 118 Yi	4.500		5/20/2038	157,770	26,624	19,500
Government National Mortgage A Gnr 2010 101 Gi	4.500		2/20/2038	313,597	52,527	42,797
Government National Mortgage A Gnr 2010 130 Pi	4.500		8/16/2039	367,552	73,396	52,981
Government National Mortgage A Gnr 2010 2 Qi	5.000		1/20/2038	220,449	42,850	28,921
Government National Mortgage A Gnr 2010 42 Ia	5.000		10/20/2037	337,943	62,519	39,190
Government National Mortgage A Gnr 2010 75 Ki	5.000		12/20/2035	314,538	46,591	30,894
Government National Mortgage A Gnr 2010 98 Pi	4.500		10/20/2037	627,289	105,463	85,936
Government National Mortgage A Gnr 2011 51 Ni	4.500		10/20/2037	339,715	55,416	42,257
Government National Mortgage A Gnr 2011 71 Mi	4.500		4/16/2034	611,720	98,353	64,882
Government National Mortgage Corporation II Pool 004978	4.500		3/20/2041	1,356,002	1,392,058	1,481,813
Government National Mortgage Corporation II Tba	4.500		12/1/2099	255,000	277,512	277,711
Government National Mortgage Corporation Pool 158457	9.000		1/15/2017	2,045	2,203	2,300
Government National Mortgage Corporation Pool 159951	9.000		11/15/2016	12,254	13,230	13,780
Government National Mortgage Corporation Pool 352819	6.500		3/15/2024	1,848	1,860	2,111
Government National Mortgage Corporation Pool 353917	7.000		10/15/2027	415	424	482
Government National Mortgage Corporation Pool 367796	7.500		9/15/2023	4,871	5,000	4,974
Government National Mortgage Corporation Pool 384141	8.000		5/15/2024	2,019	2,006	2,196
Government National Mortgage Corporation Pool 456893	6.500		5/15/2028	1,119	1,118	1,298
Government National Mortgage Corporation Pool 462690	7.000		4/15/2028	17,177	17,394	20,013
Government National Mortgage Corporation Pool 466949	6.500		4/15/2028	2,760	2,758	3,200
Government National Mortgage Corporation Pool 473458	6.500		4/15/2028	3,919	3,904	4,543
Government National Mortgage Corporation Pool 473539	6.500		4/15/2028	12,033	11,986	13,950
Government National Mortgage Corporation Pool 477043	8.000		6/15/2030	3,299	3,278	3,760
Government National Mortgage Corporation Pool 496573	7.000		3/15/2029	303	308	354
Government National Mortgage Corporation Pool 552699	6.500		8/15/2032	5,661	6,006	6,563
Government National Mortgage Corporation Pool 584494	6.500		4/15/2032	6,846	7,251	7,936
Government National Mortgage Corporation Pool 603517	6.500		2/15/2033	1,628	1,723	1,863
Government National Mortgage Corporation Pool 603522	6.500		3/15/2033	1,911	2,023	2,216
Government National Mortgage Corporation Pool 603589	6.000		4/15/2033	23,056	24,375	26,377
Government National Mortgage Corporation Pool 603708	6.000		5/15/2033	62,256	65,816	71,221
Government National Mortgage Corporation Pool 603710	6.500		5/15/2033	11,701	12,427	13,566
Government National Mortgage Corporation Pool 603714	6.000		5/15/2033	5,355	5,661	6,126
Government National Mortgage Corporation Pool 603874	6.500		1/15/2033	8,558	9,080	9,922
Government National Mortgage Corporation Pool 603933	6.500		1/15/2033	5,850	6,207	6,783
Government National Mortgage Corporation Pool 604481	6.000		7/15/2033	14,276	14,811	16,331
Government National Mortgage Corporation Pool 607531	6.500		6/15/2024	8,449	8,854	9,795
Government and Agency Debt Obligations						
Government National Mortgage Corporation Pool 607533	6.500		6/15/2034	12,207	12,778	14,153
Government National Mortgage Corporation Pool 607534	6.500		6/15/2034	9,049	9,471	10,366
Government National Mortgage Corporation Pool 607535	7.000		6/15/2034	7,186	7,672	8,381
Government National Mortgage Corporation Pool 615491	4.500		8/15/2033	15,109	14,773	16,576
Government National Mortgage Corporation Pool 616010	4.500		10/15/2033	45,102	44,158	49,481
Government National Mortgage Corporation Pool 616352	6.000		4/15/2034	6,873	7,157	7,828
Government National Mortgage Corporation Pool 618655	7.000		9/15/2036	5,629	5,823	6,574
Government National Mortgage Corporation Pool 618687	7.000		10/15/2036	3,879	4,013	4,528
Government National Mortgage Corporation Pool 619470	6.000		6/15/2035	1,599	1,653	1,816
Government National Mortgage Corporation Pool 621698	4.500		10/15/2033	8,432	8,245	9,251
Government National Mortgage Corporation Pool 621702	4.500		10/15/2033	6,379	6,253	6,998
Government National Mortgage Corporation Pool 630196	6.500		7/15/2034	4,590	4,847	5,322
Government National Mortgage Corporation Pool 631802	6.500		5/15/2024	4,735	5,000	5,422
Government National Mortgage Corporation Pool 633586	6.500		8/15/2034	2,448	2,596	2,804
Government National Mortgage Corporation Pool 633588	6.500		8/15/2034	9,976	10,581	11,566

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description				Number of shares/ par value	Cost	Fair Value
<u>Government and Agency Debt Obligations</u>						
Government National Mortgage Corporation Pool 636503	6.000	%	4/15/2030	4,702	\$ 4,872	\$ 5,399
Government National Mortgage Corporation Pool 636769	4.500		9/15/2034	14,943	14,649	16,375
Government National Mortgage Corporation Pool 647608	6.000		9/15/2036	5,957	6,045	6,757
Government National Mortgage Corporation Pool 655654	6.500		6/15/2036	15,303	15,619	17,742
Government National Mortgage Corporation Pool 658067	7.000		8/15/2036	8,180	8,462	9,553
Government National Mortgage Corporation Pool 658564	7.000		8/15/2036	7,252	7,503	8,462
Government National Mortgage Corporation Pool 659213	7.000		9/15/2036	4,978	5,150	5,812
Government National Mortgage Corporation Pool 780090	9.000		12/15/2021	843	904	989
Government National Mortgage Corporation Pool 780153	9.000		11/15/2017	2,473	2,666	2,777
Government National Mortgage Corporation Pool 780171	9.000		11/15/2017	654	705	735
Government National Mortgage Corporation Pool 780291	8.500		10/15/2017	27,712	28,824	31,239
Government National Mortgage Corporation Pool 780529	7.000		3/15/2012	53	54	54
Government National Mortgage Corporation Pool 781807	4.500		9/15/2034	27,086	26,481	29,712
Government of Belize	6.000		2/20/2029	13,000	11,765	7,800
Government of Belize	6.000		2/20/2029	93,100	65,425	55,860
Government of Grenada	4.500		9/15/2025	61,400	30,546	34,998
Korea Development Bank	3.250		3/9/2016	233,000	232,953	229,515
Korea National Oil Corporation	5.375		7/30/2014	100,000	100,942	106,343
Korea National Oil Corporation	2.875		11/9/2015	186,000	185,699	185,573
Lebanese Republic	5.150		11/12/2018	28,000	27,860	27,720
Lebanese Republic	4.000		12/31/2017	10,200	10,037	10,111
Lebanese Republic	6.100		10/4/2022	28,000	28,126	28,385
Muni Electric Authority Of Georgia	6.637		4/1/2057	346,000	353,961	359,646
Naftogaz Ukraine Government	9.500		9/30/2014	100,000	97,201	93,750
New Jersey St Transportation Trust	6.875		12/15/2039	45,000	44,282	50,174
New Jersey St Transportation Trust	7.414		1/1/2040	145,000	145,000	207,927
New Jersey St Transportation Trust	7.102		1/1/2041	80,000	80,000	109,525
Republic Of Argentina	8.280		12/31/2033	14,449	12,988	10,295
Republic Of Argentina	2.500		12/31/2038	20,504	9,278	7,228
Republic Of Chile	3.250		9/14/2021	142,000	140,766	145,905
Republic Of Colombia	7.375		3/18/2019	100,000	120,500	126,000
Republic Of Costa Rica	9.995		8/1/2020	26,000	35,463	35,425
Republic Of El Salvador	7.650		6/15/2035	60,000	62,400	61,200
Republic Of Ghana	8.500		10/4/2017	100,000	112,000	109,500
Republic Of Hungary	6.375		3/29/2021	54,000	53,493	48,330
Republic Of Hungary	7.625		3/29/2041	82,000	80,429	72,160
Republic Of Lithuania	7.375		2/11/2020	100,000	109,350	108,000
Republic Of Lithuania	6.125		3/9/2021	100,000	101,249	99,500
Republic Of Panama	6.700		1/26/2036	40,000	41,350	52,200
Republic Of Peru	6.550		3/14/2037	90,000	93,757	114,300
Republic Of Peru	7.350		7/21/2025	100,000	103,827	132,500
Republic Of Peru	5.625		11/18/2050	58,000	61,727	63,800
Republic Of Poland	5.000		3/23/2022	114,000	112,410	114,570
Republic Of Poland	5.125		4/21/2021	27,000	26,684	27,473
Republic Of Poland	6.375		7/15/2019	15,000	14,968	16,613
Republic Of Serbia	7.250		9/28/2021	200,000	196,526	194,500
Republic Of Sri Lanka	8.250		10/24/2012	100,000	105,625	101,626
Republic Of Turkey	5.625		3/30/2021	100,000	98,986	101,125
Republic Of Turkey	6.875		3/17/2036	29,000	32,009	30,233
Republic Of Turkey	5.125		3/25/2022	200,000	197,880	191,000
Republic Of Venezuela	10.750		9/19/2013	32,000	30,488	32,320
Republica Orient Uruguay	7.625		3/21/2036	590,354	791,074	816,164
Republica Orient Uruguay	6.875		9/28/2025	116,807	134,516	150,681
Russia Foreign Bond	5.000		4/29/2020	200,000	201,488	206,330
Russia Foreign Bond	7.500		3/31/2030	23,813	27,712	27,653
Socialist Rep of Vietnam	1.317		3/12/2016	10,957	10,305	9,840
South Carolina St Public Svc	6.454		1/1/2050	80,000	80,000	107,852
United Mexican States	5.125		1/15/2020	47,000	47,449	53,698
United Mexican States	6.050		1/11/2040	34,000	33,226	41,565
United Mexican States	6.750		9/27/2034	29,000	36,178	37,773
United Mexican States	5.750		10/12/2110	56,000	54,992	59,640
US Treasury	4.375		5/15/2041	1,289,700	1,620,374	1,680,439
US Treasury	3.750		8/15/2041	6,695,200	7,561,944	7,874,185
US Treasury	0.250		10/31/2013	11,359,600	11,361,076	11,361,372
US Treasury	1.000		10/31/2016	3,296,900	3,316,561	3,328,840
<u>Government and Agency Debt Obligations</u>						
US Treasury	0.875		11/30/2016	5,323,000	5,322,395	5,339,219
US Treasury	2.000		11/15/2021	259,200	258,869	262,156
US Treasury	3.125		11/15/2041	502,500	524,009	526,446
Total Government and Agency Debt Obligations					80,649,646	82,143,570
Total Fixed income and other securities					137,316,225	140,118,133
Total Assets (Held at End of Year)					\$ 401,299,970	\$ 423,072,070

* Represents Parties in Interest as defined by ERISA

See Accompanying Independent Auditors' Report

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year ended December 31, 2011

Schedule II

Issuer and description			Number of transactions	Purchase cost	Selling price	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
SERIES:								
FNMA Oct TBA	4.000 %	10/1/2041	6	\$ 11,364,246	\$ 11,327,569	\$ 11,364,246	\$ 22,691,815	\$ (36,677)
FNMA TBA Single Family Nov. 30	4.000 %	12/1/2099	6	11,640,168	11,683,498	11,640,168	23,323,666	43,330
FNMA TBA Single Family Sept. 30	4.000 %	12/1/2099	9	9,592,884	9,681,821	9,592,884	19,274,705	88,937
FNMA TBA Single Family Oct. 30	4.500 %	10/1/2041	8	9,895,810	9,857,462	9,895,810	19,753,271	(38,348)
FNMA TBA Single Family Sept. 30	4.500 %	9/1/2041	14	12,744,459	12,872,448	12,744,459	25,616,907	127,989
GNMA Pool II	4.500 %	3/20/2041	18	11,051,678	9,878,844	9,659,620	20,930,522	219,225
United States Treasury N/B	4.750 %	2/15/2041	48	11,777,469	11,863,083	11,777,469	23,640,551	85,614
United States Treasury N/B	4.375 %	5/15/2041	93	36,762,062	37,676,247	35,141,688	74,438,310	2,534,560
United States Treasury N/B	2.625 %	11/15/2020	82	19,330,153	19,142,384	19,330,153	38,472,537	(187,769)
United States Treasury N/B	2.125 %	12/31/2015	55	10,594,275	10,548,374	10,594,275	21,142,649	(45,901)
United States Treasury N/B	3.625 %	2/15/2021	37	18,412,087	18,970,467	18,412,087	37,382,553	558,380
United States Treasury N/B	2.000 %	4/30/2016	27	9,722,630	9,837,641	9,722,630	19,560,270	115,011
United States Treasury N/B	3.125 %	5/15/2021	67	15,139,372	15,409,869	15,139,372	30,549,241	270,497
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	809	227,917,748	217,687,946	217,688,030	445,605,694	(84)
* GE Asset Management MBS Fund	1.000 %	12/31/2049	74	41,556,491	42,238,132	42,238,132	83,794,623	—
SINGLE:								
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	1	39,001,197	—	—	39,001,197	—
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	1	—	38,396,069	38,396,069	38,396,069	—

See Accompanying Independent Auditors' Report

* Represents Parties in Interest as defined by ERISA

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2011

Attained Age	Number of Participants and Average Compensation									
	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25		4	1							
25-29		32 \$53,818	21 \$65,146							
30-34		41 \$65,072	72 \$70,011	46 \$68,589						
35-39		35 \$70,923	59 \$77,382	133 \$71,546	27 \$71,533	2				
40-44		27 \$97,422	50 \$89,060	123 \$75,356	82 \$84,738	33 \$78,518	1			
45-49		21 \$102,255	42 \$74,982	101 \$79,068	72 \$70,343	63 \$84,585	24 \$83,786	3		
50-54		22 \$93,441	31 \$57,145	67 \$66,319	48 \$76,551	47 \$72,527	37 \$81,000	31 \$77,945	2	
55-59		8	16	45 \$70,444	38 \$70,253	25 \$82,229	20 \$81,064	19	11	
60-64		7	8	20 \$72,946	27 \$69,099	27 \$66,793	9	6	7	3
65-69			2	9	5	3	4	1	1	4
70+					1		1		2	1

N-1,730

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest rates	Based on segment rates with a four month lookback (as of September 2010)
1st segment rate	3.78%
2nd segment rate	6.31%
3rd segment rate	6.57%
Salary increases	
Minimum funding target normal cost	4.00%
Maximum tax expected benefit increase	4.00%
Social security wage base increases	Future wage increases are based on nation wage increase of 3.50% per year.
Optional payment form election percentage	100% life annuity (100% lump sum for Heller and Kidder)
Optional payment form conversion interest rate	Same as funding interest rates above for lump sums
Optional payment form conversion mortality	Current 417(e) table for lump sums
Retirement age	
Active participants	See Table 1
Terminated vested participants	Age 63. Age 65 for Heller lump sum eligible.
Mortality rates	
Healthy and disabled	2011 static mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(e)
Withdrawal rates	See Table 2
Disability rates	None
Decrement timing	Middle of year decrements, with 100% retirement occurring at beginning of year
Surviving spouse benefit	It is assumed that 80% of males and 80% of females have an eligible spouse, and that males are three years older than their spouses.
Valuation compensation	2010 pensionable earnings rolled forward one year with the salary increase assumption

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Benefit and compensation limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$195,000 and the 401(a)(17) compensation limit of \$245,000.
Valuation of plan assets	<p>Smoothed fair market value of assets over the current and prior two years, adjusted for contributions, benefit payments, administrative expenses, and expected earnings. The average value of assets calculated in this manner is further limited to not less than 90% nor more than 110% of fair market value.</p> <p>A characteristic of this method is that the expected distribution of the value of plan assets is skewed toward understatement relative to the corresponding market values for expected long-term rates of return in excess of the third segment rate under IRC section 430(h)(2)(C)(iii).</p>
Expected return on assets	
2009 plan year	6.69%
2010 plan year	6.82%
Trust expenses included in target normal cost	\$2,740,000. Assumes prior year's expenses rounded to the nearest \$10,000
Actuarial method	Standard unit credit cost method
Valuation date	January 1, 2011

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Table 1

Retirement Rates

Age	Rate
55	10.00%
56	11.00%
57	12.00%
58	13.00%
59	14.00%
60	15.00%
61	15.00%
62	20.00%
63	20.00%
64	20.00%
65	50.00%
66	50.00%
67	50.00%
68	50.00%
69	50.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Table 2—Page 1 of 2

Withdrawal Rates

Age	Years of Service				
	0	1	2	3	4+
15	18.00%	17.00%	16.00%	15.00%	14.00%
16	18.00%	17.00%	16.00%	15.00%	14.00%
17	18.00%	17.00%	16.00%	15.00%	14.00%
18	18.00%	17.00%	16.00%	15.00%	14.00%
19	18.00%	17.00%	16.00%	15.00%	14.00%
20	18.00%	17.00%	16.00%	15.00%	14.00%
21	18.00%	17.00%	16.00%	15.00%	14.00%
22	18.00%	17.00%	16.00%	15.00%	14.00%
23	18.00%	17.00%	16.00%	15.00%	14.00%
24	18.00%	17.00%	16.00%	15.00%	14.00%
25	18.00%	17.00%	16.00%	15.00%	14.00%
26	18.00%	17.00%	16.00%	15.00%	14.00%
27	18.00%	17.00%	16.00%	15.00%	14.00%
28	18.00%	17.00%	16.00%	15.00%	14.00%
29	18.00%	17.00%	16.00%	15.00%	14.00%
30	18.00%	17.00%	16.00%	15.00%	14.00%
31	18.00%	17.00%	16.00%	15.00%	14.00%
32	18.00%	17.00%	16.00%	15.00%	14.00%
33	18.00%	17.00%	16.00%	15.00%	14.00%
34	18.00%	17.00%	16.00%	15.00%	14.00%
35	18.00%	17.00%	16.00%	15.00%	14.00%
36	18.00%	17.00%	16.00%	15.00%	13.80%
37	18.00%	17.00%	16.00%	15.00%	13.60%
38	18.00%	17.00%	16.00%	15.00%	13.40%
39	18.00%	17.00%	16.00%	15.00%	13.20%
40	18.00%	17.00%	16.00%	15.00%	13.00%
41	18.00%	17.00%	16.00%	15.00%	12.80%
42	18.00%	17.00%	16.00%	15.00%	12.60%
43	18.00%	17.00%	16.00%	15.00%	12.40%
44	18.00%	17.00%	16.00%	15.00%	12.20%

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Table 2—Page 2 of 2

Withdrawal Rates

Age	Years of Service				
	0	1	2	3	4+
45	18.00%	17.00%	16.00%	15.00%	12.00%
46	18.00%	17.00%	16.00%	15.00%	11.80%
47	18.00%	17.00%	16.00%	15.00%	11.60%
48	18.00%	17.00%	16.00%	15.00%	11.40%
49	18.00%	17.00%	16.00%	15.00%	11.20%
50	18.00%	17.00%	16.00%	15.00%	11.00%
51	18.00%	17.00%	16.00%	15.00%	10.80%
52	18.00%	17.00%	16.00%	15.00%	10.60%
53	18.00%	17.00%	16.00%	15.00%	10.40%
54	18.00%	17.00%	16.00%	15.00%	10.20%
55	18.00%	17.00%	16.00%	15.00%	10.00%
56	18.00%	17.00%	16.00%	15.00%	10.00%
57	18.00%	17.00%	16.00%	15.00%	10.00%
58	18.00%	17.00%	16.00%	15.00%	10.00%
59	18.00%	17.00%	16.00%	15.00%	10.00%
60	18.00%	17.00%	16.00%	15.00%	10.00%
61	18.00%	17.00%	16.00%	15.00%	10.00%
62	18.00%	17.00%	16.00%	15.00%	10.00%
63	18.00%	17.00%	16.00%	15.00%	10.00%
64	18.00%	17.00%	16.00%	15.00%	10.00%
65+	18.00%	17.00%	16.00%	15.00%	10.00%

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4j - Schedule of Reportable Transactions
For the Year ended December 31, 2011

Schedule II

Issuer and description			Number of transactions	Purchase cost	Selling price	Cost of asset	Current value of asset on transaction date	Net gain or (loss)
SERIES:								
FNMA Oct TBA	4.000 %	10/1/2041	6	\$ 11,364,246	\$ 11,327,569	\$ 11,364,246	\$ 22,691,815	\$ (36,677)
FNMA TBA Single Family Nov. 30	4.000 %	12/1/2099	6	11,640,168	11,683,498	11,640,168	23,323,666	43,330
FNMA TBA Single Family Sept. 30	4.000 %	12/1/2099	9	9,592,884	9,681,821	9,592,884	19,274,705	88,937
FNMA TBA Single Family Oct. 30	4.500 %	10/1/2041	8	9,895,810	9,857,462	9,895,810	19,753,271	(38,348)
FNMA TBA Single Family Sept. 30	4.500 %	9/1/2041	14	12,744,459	12,872,448	12,744,459	25,616,907	127,989
GNMA Pool II	4.500 %	3/20/2041	18	11,051,678	9,878,844	9,659,620	20,930,522	219,225
United States Treasury N/B	4.750 %	2/15/2041	48	11,777,469	11,863,083	11,777,469	23,640,551	85,614
United States Treasury N/B	4.375 %	5/15/2041	93	36,762,062	37,676,247	35,141,688	74,438,310	2,534,560
United States Treasury N/B	2.625 %	11/15/2020	82	19,330,153	19,142,384	19,330,153	38,472,537	(187,769)
United States Treasury N/B	2.125 %	12/31/2015	55	10,594,275	10,548,374	10,594,275	21,142,649	(45,901)
United States Treasury N/B	3.625 %	2/15/2021	37	18,412,087	18,970,467	18,412,087	37,382,553	558,380
United States Treasury N/B	2.000 %	4/30/2016	27	9,722,630	9,837,641	9,722,630	19,560,270	115,011
United States Treasury N/B	3.125 %	5/15/2021	67	15,139,372	15,409,869	15,139,372	30,549,241	270,497
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	809	227,917,748	217,687,946	217,688,030	445,605,694	(84)
* GE Asset Management MBS Fund	1.000 %	12/31/2049	74	41,556,491	42,238,132	42,238,132	83,794,623	—
SINGLE:								
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	1	39,001,197	—	—	39,001,197	—
* GE Asset Management Cash Plus Fund	1.000 %	12/31/2049	1	—	38,396,069	38,396,069	38,396,069	—

See Accompanying Independent Auditors' Report

* Represents Parties in Interest as defined by ERISA

**SCHEDULE SB
(Form 5500)**Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

**Single-Employer Defined Benefit Plan
Actuarial Information**

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2011**This Form is Open to Public
Inspection**

For calendar plan year 2011 or fiscal plan year beginning 01/01/2011 and ending 12/31/2011

▶ **Round off amounts to nearest dollar.**▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan Retirement Plan for Select GE Businesses		B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF GECIA Holdings, Inc.		D Employer Identification Number (EIN) 75-2617198
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information

1 Enter the valuation date: Month <u>1</u> Day <u>1</u> Year <u>2011</u>			
2 Assets:			
a Market value		2a	426,506,337
b Actuarial value		2b	402,571,987
3 Funding target/participant count breakdown:			
		(1) Number of participants	(2) Funding Target
a For retired participants and beneficiaries receiving payment.....	3a	2,449	160,464,360
b For terminated vested participants	3b	9,640	288,317,093
c For active participants:			
(1) Non-vested benefits	3c(1)		1,677,590
(2) Vested benefits	3c(2)		52,359,503
(3) Total active	3c(3)	1,730	54,037,093
d Total	3d	13,819	502,818,546
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions		4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b	
5 Effective interest rate		5	6.34 %
6 Target normal cost		6	4,683,174

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

**SIGN
HERE***Jon Hamberg JH*
Signature of actuary

10/04/2012

Date

Jon E. Hamberg

Type or print name of actuary

11-06624

Most recent enrollment number

Aon Hewitt

(847) 295-5000

100 Half Day Road

Firm name

Telephone number (including area code)

Lincolnshire

IL 60069-3258

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice and OMB Control Numbers, see the instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2011
v.012611

Part II Beginning of year carryover and prefunding balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	0	0
10 Interest on line 9 using prior year's actual return of <u>10.21</u> %.....		
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38 from prior year)		26,151,721
b Interest on (a) using prior year's effective rate of <u>6.71</u> % except as otherwise provided (see instructions).....		1,754,780
c Total available at beginning of current plan year to add to prefunding balance.....		27,906,501
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections.....	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d - line 12).....	0	0

Part III Funding percentages

14 Funding target attainment percentage	14	80.06 %
15 Adjusted funding target attainment percentage	15	80.06 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	80.26 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and liquidity shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
04/14/2011	5,700,000		04/13/2012	6,200,000	
07/15/2011	5,700,000		07/11/2012	6,200,000	
10/14/2011	5,700,000		09/13/2012	6,200,000	
01/12/2012	5,700,000				
03/29/2012	20,000,000				
Totals •			18(b)	61,400,000	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	57,390,203

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions used to determine funding target and target normal cost

21 Discount rate:			
a Segment rates:	1st segment: 3.78 %	2nd segment: 6.31 %	3rd segment: 6.57 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
27 If the plan is eligible for (and is using) alternative funding rules, enter applicable code and see instructions regarding attachment		27

Part VII Reconciliation of unpaid minimum required contributions for prior years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum required contribution for current year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	4,683,174
b Excess assets, if applicable, but not greater than 31a		31b	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	100,246,559	20,078,912	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	24,762,086
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35)		36	24,762,086
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	57,390,203
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	32,628,117
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

Part IX Pension funding relief under Pension Relief Act of 2010 (see instructions)

41 If a shortfall amortization base is being amortized pursuant to an alternative amortization schedule:			
a Schedule elected		☐ 2 plus 7 years ☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	
42 Amount of acceleration adjustment		42	
43 Excess installment acceleration amount to be carried over to future plan years		43	

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, line 19—Discounted Employer Contributions

Year applied for contributions: 2011

Date	Amount	Interest Rate	Interest Adjusted Contribution
April 14, 2011	\$ 5,700,000	6.34%	\$ 5,601,976
July 15, 2011	5,700,000	6.34%	5,515,848
October 14, 2011	5,700,000	6.34%	5,431,958
January 12, 2012	5,700,000	6.34%	5,350,245
March 29, 2012	20,000,000	6.34%	18,530,916
April 13, 2012	6,200,000	6.34%	5,730,090
July 11, 2012	6,200,000	6.34%	5,644,843
September 13, 2012	6,200,000	6.34%	5,584,327
	<u>\$ 61,400,000</u>		<u>\$ 57,390,203</u>

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at mid-year, except for the 100% retirement age.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55.5	10.00%	1.0000	5.55
56.5	11.00%	0.9000	5.59
57.5	12.00%	0.8010	5.53
58.5	13.00%	0.7049	5.36
59.5	14.00%	0.6132	5.11
60.5	15.00%	0.5274	4.79
61.5	15.00%	0.4483	4.14
62.5	20.00%	0.3810	4.76
63.5	20.00%	0.3048	3.87
64.5	20.00%	0.2439	3.15
65.5	50.00%	0.1951	6.39
66.5	50.00%	0.0975	3.24
67.5	50.00%	0.0488	1.65
68.5	50.00%	0.0244	0.84
69.5	50.00%	0.0122	0.42
70	100.00%	0.0061	<u>0.43</u>
Weighted Average			60.82

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

Effective Date	January 1, 1977. Merged into the Kidder, Peabody Retirement Plan for Salaried and Commissioned Employees on December 31, 2001.
Participants	All nonunion employees of GE Capital Fleet Services and certain affiliated companies who are not active participants of another qualified pension plan sponsored by the Company, following the completion of one year of service and the attainment of age 21.
Normal Retirement Eligibility	Age 65.
Monthly Benefit	<p>One-twelfth of the following: 1.00% of final average earnings plus 0.60% of average earnings in excess of the annual breakpoint, times credited service up to 30 years.</p> <p>The benefit shall not be less than \$4.00 a month for each year of credited service (maximum 30).</p> <p>The accrued benefit under the Plan's benefit formula for GE Capital Fleet Services is calculated taking into account service and compensation through December 31, 2010. The "Breakpoint" also is frozen as of December 31, 2010.</p>
Commencement	At termination of employment.
Postponed Retirement Eligibility	After attaining age 65.
Monthly Benefit	The greater of the amount determined as for normal retirement based on final average earnings, monthly breakpoint, and credited service at the time of termination of employment, or the actuarial equivalent of the normal retirement benefit as if retired at age 65.
Commencement	At termination of employment.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Fleet Participants

Early Retirement

Eligibility

After attaining age 55 and completing seven years of vesting service.

Monthly Benefit

The amount determined as for normal retirement based on final average earnings, monthly breakpoint, and credited service at the time of termination of employment, reduced by 0.555% for each of the first 60 months and 0.278% for each of the next 60 months by which commencement precedes age 65.

Commencement

Between termination of employment and age 65.

Deferred Vested Retirement

Eligibility

After completing three years of vesting service but before attaining eligibility for early or normal retirement.

Monthly Benefit

The amount determined as for early retirement. A participant will be vested in his accrued benefit according to the following schedule:

Years of Vesting Service	Vested Percentage
Less than 3	0%
3 but less than 4	20%
4 but less than 5	40%
5 but less than 6	60%
6 but less than 7	80%
7 or more	100%

Commencement

Between age 55 and age 65 (reduced the same as for early retirement), if seven years of vesting service, else age 65.

Preretirement Death Benefit

Married Participants

Eligibility

After being married for at least one year, after becoming vested, and before receiving any benefits under the plan.

Monthly Benefit

50% of the amount that would have been payable if the employee had terminated employment on the date of death (if not already terminated), survived to earliest retirement age (if not already eligible for retirement), and then begun to receive a 50% Joint and Survivor Annuity.

Commencement

At the later of the date of death or the date the employee would have first been eligible for early retirement.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Unmarried Participants Eligibility	After attaining age 55 and completing seven years of vesting service.
Benefit	A lump sum equal to the actuarial equivalent of 40% of the accrued benefit.
Commencement	At the date of death.
Disability Benefit Eligibility	After completing three years of vesting service and Total Disability.
Benefit	Normal Retirement Benefit using annual earnings equal to the pay rate for the year preceding the year in which Total Disability occurs and service projected to Normal Retirement Date.
Commencement	Age 65.
Automatic Form of Annuity Unmarried Employees	Life Annuity.
Married Employees	50% Joint and Survivor Annuity.
Optional Form of Annuity	5 Year Certain and Life Annuity; 10 Year Certain and Life Annuity; 75% Joint and Survivor Annuity; 100% Joint and Survivor Annuity.
Definitions Actuarial Equivalent	A benefit of equivalent value based on the 1971 Group Annuity Mortality Table (set back one year for participants and five years for spouses) and an interest rate of 6% per annum, compounded annually.
Annual Earnings	Calendar year earnings including salary, section 401(k) and section 125 deferrals, bonuses, overtime, and commissions, as defined in the plan document.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Final Average Earnings	The average of the highest five consecutive calendar years of annual earnings during the ten-year period ending on the earlier of the participant's termination date or retirement date excluding the last partial year of earnings.
Monthly Breakpoint	\$1,400 multiplied by the ratio of (a) the Social Security maximum taxable wage base in the year the benefit is determined to (b) \$48,000. For 2010, this amount is \$3,115.00.
Credited Service	After January 1, 1992, a plan year with 1,000 hours.
Vesting Service	Each plan year in which the participant completed at least 1,000 hours of service. Years prior to the attainment of age 18 are disregarded.
Plan Year	Calendar year.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Former Kidder Participants

Effective Date	January 1, 1954. Merged with GE Fleet Services' Retirement Plan for Selected GE Capital Companies on December 31, 2001.
Participants	Former employees of Kidder, Peabody Inc.
Normal Retirement Eligibility	Age 65 and 5 years of vesting service.
Monthly Benefit	Greater of final average formula benefit or prior plan accrued benefit. The prior plan accrued benefit is only applicable to members on or before December 31, 1979. Accrued benefits were frozen as of December 31, 1995.
Postponed Retirement Eligibility	After normal retirement. Formerly required annual company approval after age 70.
Monthly Benefit	Accrued benefit to date of postponed retirement.
Early Retirement Eligibility	For retirements between January 1 and July 1, 1988, attainment of age 55 and 5 years of vesting service; after June 30, 1988, age 55 and 10 years.
Monthly Benefit	Accrued benefit to date of early retirement. Benefit is reduced for each year which pension commencement precedes age 65. The reduction factor is 10% for each of the first three years and 5% for each of the next seven years.
Deferred Vested Retirement Eligibility	For terminations on or after January 1, 1989 and before October 1, 1994, five years of vesting service; For terminations on or after October 1 1994, all members are 100% vested.
Monthly Benefit	Accrued benefit to date of termination of employment. Benefit for early commencement, if eligible, reduced the same as for early retirement.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Preretirement Death Benefit

Married Participants

Eligibility

Attainment of vested status (active or terminated).

Monthly Benefit

50% of the accrued pension benefit to date of death reduced as if employee survived to earliest retirement age (if not already eligible for retirement), and then began to receive a 50% Joint and Survivor Annuity.

Automatic Form of Annuity

Unmarried Employees

Life annuity.

Married Employees

50% Joint and Survivor Annuity.

Optional Form of Annuity

100% Joint and Survivor Annuity.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Former Heller Participants

Effective Date	Established December 15, 1941. Merged into the Retirement Plan for Select GE Businesses on December 31, 2002.
Participants	Former employees of Heller Financial, Inc. who were participants prior to May 31, 2002.
Normal Retirement Eligibility	Age 65.
Monthly Benefit	Greater of final average benefit or benefit accrued under pre-1989 plan with updates. Accrued benefit frozen as of May 31, 2002.
Commencement	At termination of employment.
Postponed Retirement Eligibility	After attaining age 65.
Monthly Benefit	The greater of the amount determined as for normal retirement based on average earnings, monthly breakpoint, and credited service at the time of termination of employment, or the actuarial equivalent of the normal retirement benefit as if retired at age 65.
Commencement	At termination of employment.
Early Retirement Eligibility	After attaining age 55 and completing 15 years of vesting service.
Monthly Benefit	The amount determined as for normal retirement at the time of termination of employment, reduced by 1/15 for each of the first five years and by 1/30 for each of the next five years that payments begin early. If the participant retires after age 60 with 15 years of vesting service, the amount of his pension shall be reduced by only 3% for each year that payments begin early.
Commencement	Between termination of employment and age 65.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Deferred Vested Retirement
Eligibility

After completing five years of vesting service but before attaining eligibility for early or normal retirement.

Monthly Benefit

The amount determined as for normal retirement. With 15 years of vesting service, participants may begin payments on the first of any month following age 55 equal to the amount payable if retired early.

Commencement

Between age 55 and age 65 (reduced the same as for early retirement) if 15 years of vesting service, else age 65.

Preretirement Death Benefit
Eligibility

After being married for at least one year, after becoming vested, and before receiving any benefits under the plan. If there is no eligible spouse, the benefit will be paid to the participant's children, if any.

Monthly Benefit

If the participant dies after attaining age 50 or completing 20 years of vesting service, an unreduced benefit of 50% of the accrued benefit at the time of death is payable immediately. If eligible spouse is more than five years younger than the participant, the benefit payable is reduced to the actuarial equivalent of the benefit payable to a spouse exactly five years younger.

If the participant dies before age 50 or completion of 20 years of vesting service, the benefit equals 50% of the accrued benefit payable at the earliest age the participant could have commenced a pension, reduced for early retirement and for the 50% joint and survivor option.

Commencement

If age 50 and 5 years of service or 20 years of vesting service, the date of death. Otherwise, the later of the date of death or the date the employee would have first been eligible for retirement.

Automatic Form of Annuity

For unmarried employees: life annuity.

For married employees: the actuarial equivalent 50% Joint and Survivor Annuity.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Optional Form of Annuity

10-Year Certain and Life Annuity; 75% Joint and Survivor Annuity; 100% Joint and Survivor Annuity, 5-Year Certain Annuity, 10-Year Certain Annuity, 15-Year Certain Annuity.

Participants hired prior to January 1, 1993 and eligible for normal or early retirement (including deferred vested participants who have reached early retirement age) or a disability pension may elect a lump sum option.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Former Stewart and Stevenson Participants

Participants	Former Stewart and Stevenson employees as listed in the appendix to the Retirement Plan for Select GE Businesses.
Normal Retirement Eligibility	Age 65 and 5 years of participation.
Monthly Benefit	Accrued benefit listed in the appendix to the Retirement Plan for Select GE Businesses.
Commencement	At termination of employment.
Postponed Retirement Eligibility	After normal retirement.
Monthly Benefit	Accrued benefit listed in the appendix to the Retirement Plan for Select GE Businesses.
Early Retirement Eligibility	After attaining 10 years of vesting service and Rule of 70.
Monthly Benefit	Accrued benefit listed in the appendix to the Retirement Plan for Select GE Businesses reduced by 1/180 for the first 60 months before age 65 and 1/360 for the next 60 months. Benefit is actuarially reduced for each additional month thereafter.
Deferred Vested Retirement Eligibility	After completing five years of vesting service.
Monthly Benefit	Accrued benefit listed in the appendix to the Retirement Plan for Select GE Businesses. If eligible, benefit at early commencement reduced the same as for early retirement.
Preretirement Death Benefit Married Participants Eligibility	Attainment of vested status.
Monthly Benefit	50% of the amount that would have been payable if the employee survived to earliest retirement age (if not already eligible for retirement), and then began to receive a 50% Joint and Survivor Annuity.
Commencement	At the later of the date of death or the date the employee would have first been eligible for early retirement.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Automatic Form of Annuity

Unmarried Employees

Life annuity.

Married Employees

50% Joint and Survivor Annuity.

Large Amount Lump Sums

If present value of participant's accrued benefit is not in excess of \$10,000, such benefit is paid as a lump sum.

Optional Form of Annuity

5-Year Certain and Life Annuity; 10-Year Certain and Life Annuity; 66 2/3% Joint and Survivor Annuity; 75% Joint and Survivor Annuity; 100% Joint and Survivor Annuity.

Plan Changes Since the Prior Year

The January 1, 2011 funding valuation reflects the following plan changes:

- An update to the mortality and interest rates for determining minimum lump sum payments under IRC section 417(e)(3) mortality table to the applicable rates for the current plan year.
- The accrued benefit under the Plan's benefit formula for GE Capital Fleet Services is calculated taking into account service and compensation through December 31, 2010. The "Breakpoint" also is frozen as of December 31, 2010.

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
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Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description	Number of shares/ par value	Cost	Fair Value
<u>Equity investments</u>			
ABB Ltd	10,874	\$ 206,969	\$ 204,757
Ace Ltd	40,346	2,422,418	2,829,062
Activision Blizzard Inc.	66,273	610,629	816,483
AES Corporation	151,137	1,843,182	1,789,462
Affiliated Managers Group	10,301	733,768	988,381
Alexion Pharmaceuticals Inc.	13,644	365,790	975,546
Allegheny Technologies Inc.	60,555	3,229,199	2,894,529
Allian Techsystems Inc.	4,612	425,139	263,622
Altera Corporation	8,698	309,959	322,696
Amazon.com Inc.	2,561	432,060	443,309
American Express Company	28,546	1,355,846	1,346,515
American Tower Corporation	46,940	1,960,885	2,816,869
Ameriprise Financial Inc.	18,117	756,217	899,328
Amgen Inc.	38,785	2,295,284	2,490,385
Anadarko Petroleum Corporation	29,397	2,373,058	2,243,873
Apache Corporation	5,338	495,471	483,516
Apple Inc.	17,691	5,092,013	7,164,855
Archer Daniels Midland Company	35,335	1,022,323	1,010,581
Arcos Dorados Holdings Inc	17,041	362,004	349,852
AT&T Inc	22,641	635,363	684,664
Baidu Inc	23,266	1,414,393	2,709,791
Bank of America Corporation	123,595	1,673,054	687,188
BankUnited Inc	16,748	436,475	368,289
Baxter International Inc	6,686	359,238	330,823
Bed Bath & Beyond Inc	17,200	640,371	997,084
Bristol Myers Squibb Company	21,742	517,815	766,188
Cae Inc	50,632	638,741	491,776
Calpine Corporation	28,989	421,289	473,390
Carnival Corporation	13,651	475,056	445,569
Catalyst Health Solutions Inc	19,828	537,782	1,031,056
Choe Holdings Inc	15,873	486,862	410,476
Cbre Group Inc	45,185	782,912	687,716
Celanese Corporation	1,085	48,861	48,033
Chevron Corporation	22,413	1,916,644	2,384,743
Chubb Corporation	9,476	614,386	655,929
Cisco Systems Inc	194,685	3,856,071	3,519,905
Citrix Systems Inc	12,726	438,857	772,723
Clorox Company	5,648	375,250	375,931
Cme Group Inc	6,517	1,998,367	1,587,997
Coach Inc	17,927	660,914	1,094,264
Coca Cola Enterprises	45,163	1,095,320	1,164,302
Cognizant Tech Solutions	17,217	1,148,552	1,107,225
Comerica Inc	29,210	956,375	753,618
Conagra Foods Inc	27,236	659,278	719,030
Cooper Industries Plc	25,806	1,317,608	1,397,395
Corrections Corporation of America	57,361	1,257,458	1,168,444
Covance Inc	10,689	549,625	488,701
Covidien Plc	59,135	2,410,919	2,661,666
Cummins Inc	5,459	368,227	480,501
CVS Caremark Corporation	19,571	688,133	798,105
Cytex Industries Inc	7,094	356,177	316,747
Davita Inc	1,994	146,952	151,165
Deere & Company	1,809	86,997	139,926
Dick Sporting Goods Inc	13,368	489,267	493,012
Directv	25,022	484,861	1,069,941
Discover Financial Services	8,355	217,944	200,520
Discovery Communications A	5,029	210,818	206,038
Discovery Communications C	8,429	262,633	317,773
Dominion Resources Inc	7,244	280,733	384,512
Douglas Emmett Inc	24,498	527,858	446,844
Eaton Corporation	1,449	47,952	63,075
Ecolab Inc	10,428	423,064	602,843
El Paso Corporation	14,479	182,906	384,707
Equinix Inc	17,741	1,486,663	1,798,937
Express Scripts Inc	69,672	2,756,280	3,113,642
Exxon Mobil Corporation	22,800	1,340,227	1,932,528
Fedex Corporation	11,235	1,018,818	938,235
Firstenergy Corporation	10,219	455,785	452,702
Forest Oil Corporation Company	16,001	303,356	216,814
Freeport McMoran Copper	14,858	515,838	546,626
Fti Consulting Inc	10,308	372,518	437,265
Gen Probe Inc	5,406	276,560	319,603
* General Electric Company	125,902	3,074,072	2,254,905
Gilead Sciences Inc	64,831	2,629,261	2,653,533
Goldman Sachs Group Inc	17,715	2,555,464	1,601,967
Google Inc	4,910	2,628,455	3,171,369

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description	Number of shares/ par value	Cost	Fair Value
<u>Equity investments</u>			
Harsco Corporation	36,944	\$ 1,175,409	\$ 760,308
Hartford Financial Services Group	21,746	614,318	353,373
HCA Holdings Inc	15,400	457,770	339,262
HCC Insurance Holdings Inc	40,877	1,102,257	1,124,118
Hess Corporation	14,671	945,067	833,313
Hewlett Packard Company	10,869	399,698	279,985
Hexcel Corporation	39,694	755,207	960,992
Hittite Microwave Corporation	14,069	616,314	694,727
Home Depot Inc	20,052	732,924	842,986
Homeaway Inc	1,437	38,799	33,410
Honeywell International Inc	45,035	1,982,279	2,447,652
Human Genome Sciences Inc	19,513	486,976	144,201
IHS Inc	10,129	552,808	872,715
Illumina Inc	15,041	493,052	458,450
Incyte Corporation	19,641	236,637	294,811
Intel Corporation	18,113	383,778	439,240
International Business Machines Corporation	10,780	1,254,420	1,982,226
Intrepid Potash Inc	11,042	494,052	249,880
Invesco Ltd	82,004	1,671,062	1,647,460
ITC Holdings Corporation	19,120	876,031	1,450,826
Johnson & Johnson	23,795	1,524,952	1,560,476
Johnson Controls Inc	9,607	293,763	300,315
JP Morgan Chase & Company	68,267	2,816,057	2,269,878
Juniper Networks Inc	23,974	518,646	489,309
Kraft Foods Inc	55,316	1,666,066	2,066,606
Las Vegas Sands Corporation	22,350	946,348	955,016
Liberty Global Inc	24,556	726,155	970,453
Liberty Media Corporatoni	5,083	389,580	396,728
Lowe's Companies Inc	10,309	228,877	261,642
Macy's Inc	15,206	328,212	489,329
Marathon Petroleum Corporation	8,689	333,381	289,257
Marsh & McLennan Companies	17,035	518,991	538,647
Marvell Technology Group Ltd	43,436	520,588	601,589
Masimo Corporation	27,636	618,898	516,379
Mccormick & Company	11,133	414,231	561,326
Mcdermott International Inc.	38,158	724,126	439,199
MDC Holdings Inc	20,787	575,297	366,475
Mead Johnson Nutrition Company	7,784	222,839	534,994
Mercadolibre Inc	7,963	303,605	633,377
Metlife Inc	15,400	588,919	480,172
Mettler Toledo International	3,994	269,567	589,954
Michael Kors Holdings Ltd	2,074	41,480	56,517
Microchip Technology Inc	6,496	182,133	237,948
Microsoft Corporation	121,183	3,258,517	3,145,911
Molson Coors Brewing Company	14,116	618,094	614,611
Monsanto Company	30,684	1,676,385	2,150,028
Monster Worldwide Inc	47,055	693,225	373,146
MSC Industrial Direct Company	10,974	574,206	785,190
MSCI Inc	10,610	298,414	349,387
National Oilwell Varco Inc	5,722	357,883	389,039
Nestle SA	4,530	207,761	261,426
Nextera Energy Inc	11,232	593,606	683,804
Nielsen Holdings	10,025	239,644	297,642
NII Holdings Inc	62,703	2,938,990	1,335,574
Noble Corporation	18,713	646,134	565,507
Novartis	11,196	628,118	640,075
O' Reilly Automotive Inc	15,277	583,815	1,221,396
Occidental Petroleum Corporation	9,609	772,535	900,363
Omnicare Inc	5,430	143,199	187,064
Omnicom Group	62,589	2,748,534	2,790,218
Oracle Corporation	88,812	2,286,620	2,278,028
Partnerre Ltd	7,496	550,152	481,318
Peabody Energy Corporation	10,200	475,009	337,722
Penn National Gaming Inc	19,804	734,670	753,938
People S United Financial	76,646	1,107,577	984,901
Pepsico Inc	48,607	2,783,072	3,225,074
Perkinelmer Inc	45,082	1,055,501	901,640
Pfizer Inc	83,551	1,618,363	1,808,044
Pioneer Natural Resources Corporation	7,309	380,785	654,009
Potash Corporation Of Saskatchewan	9,043	404,238	373,295
Praxair Inc	18,113	1,463,167	1,936,280
Procter & Gamble Corporation	20,896	1,149,905	1,393,972
Prudential Financial Inc	20,485	909,100	1,026,708
Public Service Enterprise	4,679	154,902	154,453
Qualcomm Inc	67,706	2,951,084	3,703,518
Quanta Services Inc	29,359	593,867	632,393
Range Resources Corporation	6,750	446,554	418,095
Renaissancere Holdings Ltd	4,890	336,499	363,669

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description	Number of shares/ par value	Cost	Fair Value
<u>Equity investments</u>			
Resmed Inc	21,369	\$ 487,115	\$ 542,773
Rockwell Collins Inc	15,749	935,662	872,022
Rovi Corporation	26,917	657,733	661,620
Royal Caribbean Cruises Ltd	16,875	729,719	417,994
Schlumberger Ltd	53,237	3,115,461	3,636,619
Siemens AG	2,861	348,696	273,540
Sirius XM Radio Inc	33,420	53,259	60,824
SI Green Realty Corporation	5,116	229,421	340,930
Southwestern Energy Corporation	19,496	723,438	622,702
Spectra Energy Corporation	9,058	200,782	278,534
Spider S&P 500	1,991	257,653	249,871
* State Street Corporation	56,539	2,499,435	2,279,087
Steel Dynamics Inc	16,978	281,114	223,261
Stericycle Inc	6,360	509,301	495,571
Successfactors Inc	23,309	618,709	929,330
Suncor Energy Inc	26,721	932,348	770,366
Synaptics Inc	19,102	490,211	575,925
Target Corporation	47,174	2,289,119	2,416,252
Teva Pharmaceutical	15,875	820,211	640,715
Texas Instruments Inc	25,944	736,745	755,230
Thermo Fisher Scientific Inc	22,522	836,505	1,012,814
Time Warner Inc	43,081	1,304,316	1,556,947
Ultra Petroleum Corporation	6,542	286,354	193,839
United Parcel Service	14,137	1,029,274	1,034,687
United Technologies Corporation	3,987	244,284	291,410
Unitedhealth Group Inc	2,900	141,864	146,972
Universal Health Services	17,226	674,286	669,402
Urban Outfitters Inc	16,639	420,244	458,571
UTI Worldwide Inc	15,674	254,573	208,307
Verizon Communications Inc	10,503	366,458	421,380
Vertex Pharmaceuticals Inc	11,731	366,702	389,587
Visa Inc	26,708	1,891,586	2,711,663
Walt Disney Corporation	42,589	1,492,009	1,597,088
Weatherford International Ltd	30,969	515,876	453,386
Wells Fargo	28,988	800,350	798,909
Western Union Corporation	56,688	962,455	1,035,123
Williams Companies Inc	9,063	289,128	299,260
XLIT Ltd	250	225,000	173,828
Zions Bancorporation	17,153	552,040	279,251
Total equity investments		174,774,999	186,519,921
<u>Common and Collective Funds</u>			
* GE Asset Management Cash Plus Fund	25,561,212	25,561,128	25,561,213
* GE Asset Management Emerging Markets Trust Fund	172,288	4,849,600	5,278,118
* GE Asset Management Income Plus Fund	1,348,618	930,547	1,426,703
* GE Investment International Group Trust	1,855,751	57,867,471	64,167,982
Total common and collective funds		89,208,746	96,434,016
<u>Fixed income and other investments</u>			
<u>Corporate and Foreign Obligations</u>			
Advanced Micro Devices	7.750 % 8/1/2020	142,000 \$	142,710 \$ 145,905
Aes Corporation	8.000 10/15/2017	149,000	146,935 163,900
Aes Corporation	5.250 8/15/2021	43,000	42,836 43,215
Aes Corporation	6.350 12/21/2016	87,000	89,528 93,743
Agilent Technologies Inc	5.500 9/14/2015	160,000	175,381 176,368
Air Jamaica Limited	9.375 7/8/2015	5,714	5,386 5,886
Alcoa Inc	5.550 2/1/2017	81,000	84,218 86,375
Alcoa Inc	5.400 4/15/2021	148,000	143,125 148,276
Allergan Inc	3.375 9/15/2020	138,000	137,582 142,220
Alpha Natural Resources Company	6.000 6/1/2019	140,000	139,860 135,800
America Movil Sab De Cv Company	2.375 9/8/2016	200,000	198,376 199,443
American Axle & Mfg Inc Company	7.875 3/1/2017	145,000	141,604 143,550
American International Group	5.850 1/16/2018	237,000	247,427 231,790
American Muni Power Ohio Inc	6.270 2/15/2050	100,000	111,208 112,699
Amgen Inc	2.300 6/15/2016	111,000	110,742 111,758
Amgen Inc	5.650 6/15/2042	106,000	106,247 115,238
Amgen Inc	1.875 11/15/2014	81,000	80,983 82,048
Amgen Inc	2.500 11/15/2016	81,000	80,917 81,972
Amsted Industries	8.125 3/15/2018	159,000	158,658 168,540
Anadarko Petroleum Corp	6.950 6/15/2019	193,000	226,013 230,407
Anadarko Petroleum Corp	5.950 9/15/2016	336,000	376,394 380,873
Anadarko Petroleum Corp	6.375 9/15/2017	350,000	400,100 405,697
Anadarko Petroleum Corp	6.450 9/15/2036	81,000	90,458 92,348
Anadarko Petroleum Corp	6.200 3/15/2040	289,000	290,829 321,625
Anheuser Busch	3.625 4/15/2015	235,000	250,698 250,239
Anheuser Busch	5.375 11/15/2014	204,000	220,685 226,670
Aon Corporation	3.125 5/27/2016	190,000	189,922 192,157
Arcelormittal	5.500 3/1/2021	157,000	156,475 144,112
Arcelormittal	6.750 3/1/2041	191,000	192,541 171,753

RETIREMENT PLAN FOR SELECT GE BUSINESSES
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
As of December 31, 2011

Schedule I

Description				Number of shares/ par value	Cost	Fair Value
<u>Fixed income and other investments</u>						
<u>Corporate and Foreign Obligations</u>						
Arch Coal Inc	7.000	%	6/15/2019	140,000	\$ 140,175	\$ 142,800
Archer Daniels Midland	5.765		3/1/2041	288,000	294,020	363,700
Arizona Public Service	6.250		8/1/2016	105,000	104,431	123,220
AT&T Inc	2.950		5/15/2016	125,000	124,773	130,267
AT&T Inc	5.600		5/15/2018	286,000	330,656	332,319
AT&T Inc	6.400		5/15/2038	376,000	372,475	464,502
AT&T Inc	6.700		11/15/2013	81,000	80,861	89,295
Australia & New Zealand Banking Group	2.400		11/23/2016	250,000	248,983	247,639
Baker Hughes Inc	3.200		8/15/2021	161,000	160,672	166,351
Banco De Credito	4.750		3/16/2016	82,000	81,848	81,795
Banco Do Brasil	5.875		1/26/2022	200,000	197,390	200,200
Banco Do Nordeste Brasil	3.625		11/9/2015	100,000	99,289	99,750
Banco Mercantil Del Nort Jr	6.862		10/13/2021	100,000	102,500	101,000
Bancolumbia SA	6.125		7/26/2020	30,000	29,525	30,300
Bank of America	5.000		5/13/2021	325,000	287,130	296,021
Bank of America	3.750		7/12/2016	320,000	319,544	296,294
Bank of America	6.500		8/1/2016	420,000	427,704	422,969
Bank of America	5.625		10/14/2016	80,000	76,489	76,750
Bank of America	5.420		3/15/2017	700,000	725,669	631,547
Bank Of Montreal	1.300		10/31/2014	250,000	249,935	249,571
Baxter International Inc	1.850		1/15/2017	194,000	193,886	195,508
Becton Dickinson	3.125		11/8/2021	242,000	241,504	250,346
BG Energy Capital Plc Company	4.000		10/15/2021	161,000	159,728	165,954
Boise Paper Holding Company	8.000		4/1/2020	128,000	126,902	135,360
Bombardier Inc	7.750		3/15/2020	120,000	120,756	130,800
BP Capital Markets Plc	2.248		11/1/2016	242,000	242,000	243,543
Broadcom Corporation	2.700		11/1/2018	242,000	241,054	244,667
Calpine Corporation	7.250		10/15/2017	44,000	41,980	46,200
Cargill Inc	5.200		1/22/2013	226,000	228,703	235,992
Cargill Inc	6.000		11/27/2017	114,000	113,459	134,392
Case New Holland Inc	7.875		12/1/2017	85,000	90,525	96,050
Caterpillar Inc	3.900		5/27/2021	158,000	157,262	173,462
CCO Holdings LLC/Cap Corporation	7.875		4/30/2018	74,000	74,000	78,903
CCO Holdings LLC/Cap Corporation	8.125		4/30/2020	145,000	147,423	158,775
Cent Elet Brasileiras SA	6.875		7/30/2019	45,000	47,432	50,850
Central American Bank	5.375		9/24/2014	150,000	150,000	159,235
Centurylink Inc	6.875		1/15/2028	109,000	112,045	101,610
Centurylink Inc	5.150		6/15/2017	159,000	156,455	157,598
Chesapeake Energy Corporation	6.125		2/15/2021	133,000	133,475	136,658
Chesapeake Midstream Pt/ Company	5.875		4/15/2021	193,000	191,880	193,000
Chrysler Gp/Cg Company	8.000		6/15/2019	200,000	191,500	183,000
Cigna Corporation	4.000		2/15/2022	416,000	402,171	412,146
Cigna Corporation	5.375		2/15/2042	270,000	267,618	268,448
Cigna Corporation	2.750		11/15/2016	161,000	160,873	160,647
Cincinnati Bell Inc	8.250		10/15/2017	271,000	267,959	272,355
Citigroup Inc	4.500		1/14/2022	423,000	408,002	406,936
Citigroup Inc	5.000		9/15/2014	648,000	644,602	641,331
Citycenter Holdings	7.625		1/15/2016	142,000	140,438	145,550
Clarendon Alumina Prod Government	8.500		11/16/2021	109,524	113,314	110,619
CNA Financial Corporation	5.875		8/15/2020	157,000	160,095	161,278
Coca Cola Company	3.300		9/1/2021	175,000	174,848	184,280
Codelco Inc	5.625		9/21/2035	30,000	28,680	34,676
Codelco Inc	3.750		11/4/2020	154,000	151,288	156,394
Cons Edison Company of NY	5.850		4/1/2018	63,000	63,412	76,862
Cons Edison Company of NY	6.650		4/1/2019	110,000	113,611	139,037
Corp Lindley SA	6.750		11/23/2021	14,000	14,000	14,280
Credit Suisse Guernsey	2.600		5/27/2016	200,000	199,896	202,678
Crown Castle Towers LLC	6.113		1/15/2040	52,000	52,000	57,374
Crown Castle Towers LLC	4.883		8/15/2040	147,000	147,000	150,239
CSX Corporation	4.250		6/1/2021	157,000	165,939	167,756
CVS Caremark Corporation	3.250		5/18/2015	80,000	79,883	84,348
CVS Caremark Corporation	5.750		6/1/2017	136,000	150,258	158,691
Danaher Corporation	2.300		6/23/2016	158,000	157,915	164,223
Danaher Corporation	3.900		6/23/2021	32,000	31,992	35,328
Davita Inc	6.375		11/1/2018	142,000	137,915	145,373
Denbury Resources Inc Company	8.250		2/15/2020	153,000	155,678	170,978
Denbury Resources Inc Company	6.375		8/15/2021	120,000	119,700	125,400
Dentsply International	2.750		8/15/2016	246,000	246,641	248,361
Dentsply International	4.125		8/15/2021	161,000	160,441	166,078
Directv Holdings	3.550		3/15/2015	154,000	157,601	160,294
Directv Holdings	4.750		10/1/2014	156,000	155,753	168,506
Dominion Resources Inc	1.950		8/15/2016	112,000	111,973	112,552
Dominion Resources Inc	4.900		8/1/2041	64,000	63,021	69,107
Dow Chemical Company	5.250		11/15/2041	161,000	160,783	169,352
DPL Inc	7.250		10/15/2021	400,000	400,000	432,000
Dubai Electricity & Water	7.375		10/21/2020	100,000	100,000	102,500
Duke Realty LP	6.500		1/15/2018	238,000	258,517	262,995
Ecolab Inc	3.000		12/8/2016	226,000	225,553	233,777

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<u>Corporate and Foreign Obligations</u>						
Ecopetrol SA	7.625	%	7/23/2019	29,000	\$ 34,438	\$ 34,945
Empresa De Energia De Bo	6.125		11/10/2021	29,000	29,000	29,145
Empresa Nacional De Petr	5.250		8/10/2020	100,000	105,000	105,492
Empresa Nacional De Petr	4.750		12/6/2021	100,000	98,321	99,582
Energy Transfer Equity	7.500		10/15/2020	107,000	109,085	116,898
Energy Transfer Partners	6.700		7/1/2018	111,000	125,795	123,146
European Investment Bank	4.875		1/17/2017	440,000	486,823	503,058
European Investment Bank	0.875		12/15/2014	240,000	239,854	235,948
Exelon Corporation	4.900		6/15/2015	161,000	168,953	173,474
First Horizon National	5.375		12/15/2015	236,000	239,161	238,892
Florida Power & Light First Mortgage	4.125		2/1/2042	145,000	144,642	149,586
FMG Resources	7.000		11/1/2015	142,000	141,290	143,420
Forest Oil Corporation Company	7.250		6/15/2019	199,000	196,720	202,980
Fresenius Med Care US Company	5.750		2/15/2021	124,000	118,491	123,845
Frontier Communications	7.125		3/15/2019	278,000	275,493	271,050
Georgia Pacific LLC Company	5.400		11/1/2020	71,000	70,712	78,643
Gilead Sciences Inc	3.050		12/1/2016	130,000	129,787	133,053
Gilead Sciences Inc	4.400		12/1/2021	429,000	433,356	454,179
Gilead Sciences Inc	5.650		12/1/2041	209,000	212,385	231,397
Globo Comunicacoes	6.250		12/31/2049	100,000	100,000	104,750
Goldman Sachs Capital I Limited	6.345		2/15/2034	119,000	114,039	100,723
Goldman Sachs Group Inc	3.625		2/7/2016	252,000	251,991	243,488
Goldman Sachs Group Inc	6.150		4/1/2018	313,000	332,399	323,044
Goldman Sachs Group Inc	5.250		7/27/2021	544,000	541,283	530,694
Goldman Sachs Group Inc	3.700		8/1/2015	182,000	182,202	178,306
Goldman Sachs Group Inc	6.750		10/1/2037	157,000	161,803	146,091
Great Plains Energy Inc	4.850		6/1/2021	158,000	157,848	165,620
Halliburton Company	3.250		11/15/2021	81,000	80,733	83,687
Halliburton Company	4.500		11/15/2041	81,000	80,590	83,081
Hanesbrands Inc Company	6.375		12/15/2020	232,000	228,948	235,480
HCA Inc Company	7.500		2/15/2022	142,000	138,805	145,195
HCA Inc Company	6.500		2/15/2020	168,000	168,000	174,300
Healthsouth Corporation Company	7.750		9/15/2022	142,000	140,863	139,693
Hewlett Packard Company	3.000		9/15/2016	161,000	160,652	162,136
Hewlett Packard Company	4.650		12/9/2021	161,000	160,528	169,868
Host Hotels & Resorts LP Company	6.000		11/1/2020	372,000	368,860	380,370
HSBC Finance Corporation	6.676		1/15/2021	330,000	335,004	341,351
HSBC Holdings Plc	6.500		5/2/2036	100,000	103,063	101,041
Hughes Satellite Systems	6.500		6/15/2019	310,000	310,444	323,175
Indo Energy Finance	7.000		5/7/2018	100,000	100,250	99,500
Ingles Markets Inc	8.875		5/15/2017	22,000	21,505	23,815
Intelsat Jackson Holding Company	7.250		10/15/2020	112,000	112,280	113,680
Inter American Development Bank	1.375		10/18/2016	242,000	243,604	245,272
Inversiones Cmpc SA Company	4.750		1/19/2018	27,000	26,871	28,168
Ipic Gmtn Ltd Company	3.750		3/1/2017	200,000	199,250	199,250
John Deere Capital Corporation	3.150		10/15/2021	81,000	80,635	82,552
JP Morgan Chase & Company	3.150		7/5/2016	242,000	240,532	243,133
JP Morgan Chase & Company	4.350		8/15/2021	773,000	767,376	780,658
JP Morgan Chase & Company	5.125		9/15/2014	124,000	129,338	130,733
KFW Government Guarantee	3.500		3/10/2014	258,000	257,930	272,374
KFW Government Guarantee	4.500		7/16/2018	158,000	167,026	183,686
Kinder Morgan Energy Partners	5.800		3/1/2021	81,000	91,722	91,665
Korea Hydro & Nuclear Power	4.750		7/13/2021	200,000	195,182	202,706
Kraft Foods Inc Sr Unsecured 02/20 5.375	4.125		2/9/2016	237,000	255,979	257,317
Kraft Foods Inc	5.375		2/10/2020	78,000	81,999	90,000
Levi Strauss & Company	7.625		5/15/2020	250,000	244,250	255,313
Linn Energy Llc/Fin Corporation	8.625		4/15/2020	117,000	123,000	126,945
Listrindo Capital Bv Company	9.250		1/29/2015	100,000	102,125	108,799
Lockheed Martin Corporation	3.350		9/15/2021	161,000	160,565	160,162
Lockheed Martin Corporation	4.850		9/15/2041	161,000	159,839	163,176
Lorillard Tobacco Company	3.500		8/4/2016	160,000	160,168	161,837
Lorillard Tobacco Company	7.000		8/4/2041	148,000	150,295	155,565
Lyondell Chemical Company	8.000		11/1/2017	33,000	33,413	36,053
Majapahit Holding Bv Company	7.750		10/17/2016	100,000	94,125	112,250
Metropcs Wireless Inc	6.625		11/15/2020	136,000	136,000	126,820
Midamerican Energy Holdings	6.125		4/1/2036	75,000	74,968	89,576
Mmg Fiduc(Aes El Salv) Company	6.750		2/1/2016	100,000	90,625	97,000
Morgan Stanley	5.750		1/25/2021	220,000	218,193	205,217
Morgan Stanley	3.800		4/29/2016	95,000	85,126	87,525
Morgan Stanley	5.500		7/28/2021	80,000	80,991	73,971
Mylan Inc Company	7.875		7/15/2020	203,000	207,931	224,061
National Agricultural Company	4.250		1/28/2016	85,000	84,663	86,305
Nationwide Mutual Insurance	7.875		4/1/2033	70,000	74,807	71,896
Nationwide Mutual Insurance	9.375		8/15/2039	31,000	38,321	37,462
Newfield Exploration Company	5.750		1/30/2022	199,000	198,912	214,920
News America Inc Company	6.650		11/15/2037	64,000	68,122	72,508
Nextel Communications Company	6.875		10/31/2013	225,000	223,384	223,875

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<u>Fixed income and other investments</u>								
<u>Corporate and Foreign Obligations</u>								
Nextera Energy Capital Company	2.600	%	9/1/2015	310,000	\$	309,898	\$	312,827
Nisource Finance Corporation	6.125		3/1/2022	144,000		143,379		165,782
Noble Energy Inc	4.150		12/15/2021	295,000		296,192		305,175
Nordea Bank Ab	4.875		5/13/2021	400,000		354,052		338,083
Novelis Inc Company	8.375		12/15/2017	165,000		170,380		175,313
NRG Energy Inc Company	7.625		5/15/2019	10,000		9,975		9,800
Occidental Petroleum Corporation	1.750		2/15/2017	161,000		159,464		163,069
Occidental Petroleum Corporation	3.125		2/15/2022	161,000		157,930		165,161
Oglethorpe Power Corporation	5.375		11/1/2040	78,000		77,805		92,295
Ojsc Russ Agric	6.000		6/3/2021	200,000		192,000		175,000
Oneok Partners LP Company	6.125		2/1/2041	168,000		175,960		193,554
Pacific Gas & Electric	6.050		3/1/2034	218,000		247,811		269,849
Pacific Gas & Electric	5.800		3/1/2037	30,000		29,836		36,538
Pacific Rubiales Energy C	7.250		12/12/2021	115,000		115,288		115,575
Pacificorp First Mortgage	6.000		1/15/2039	300,000		357,225		383,089
Pacificorp First Mortgage	6.250		10/15/2037	6,000		6,555		7,909
Paetec Holding Corporation	8.875		6/30/2017	421,000		425,210		454,680
Peabody Energy Corporation Company	6.000		11/15/2018	43,000		43,000		43,860
Peabody Energy Corporation Company	6.250		11/15/2021	85,000		85,000		87,975
Pemex Proj Fdg Master Trust Company	6.625		6/15/2035	15,000		16,251		17,006
Pemex Proj Fdg Master Trust Company	6.625		6/15/2038	50,000		49,300		56,625
Pernod Ricard SA	4.450		1/15/2022	303,000		309,375		317,418
Petro Co Trin/Tobago LTD	6.000		5/8/2022	87,500		81,594		85,750
Petrobras International Finance Company	3.875		1/27/2016	138,000		137,535		142,169
Petroleos Mexicanos Company	6.000		3/5/2020	60,000		59,273		66,618
Petroleos Mexicanos Company	8.000		5/3/2019	30,000		34,740		37,425
Petroleos Mexicanos Company	6.500		6/2/2041	29,000		29,618		32,625
Philip Morris International Inc	2.500		5/16/2016	158,000		157,484		163,377
Pioneer Natural Resource	7.500		1/15/2020	261,000		258,761		306,112
Plains All American Pipeline Company	3.950		9/15/2015	156,000		155,827		165,194
Potomac Edison Company First Mortgage	5.350		11/15/2014	50,000		49,978		55,432
Power Sector Assets & LI Government	7.390		12/2/2024	100,000		118,000		121,750
Pride International Inc Company	6.875		8/15/2020	234,000		277,882		274,348
Protective Life Corporation	8.450		10/15/2039	261,000		282,327		299,079
Prudential Financial Inc	5.400		6/13/2035	98,000		93,032		94,662
PTTEP Australia International Company	4.152		7/19/2015	100,000		100,000		101,983
Qatari Diar Finance	5.000		7/21/2020	100,000		103,300		106,500
Qvc Inc	7.500		10/1/2019	175,000		171,820		187,688
Railamerica Inc S	9.250		7/1/2017	142,000		136,211		155,135
Range Resources Corporation Company	5.750		6/1/2021	142,000		142,178		153,715
Raytheon Company	1.400		12/15/2014	161,000		160,805		161,780
Republic Services Inc Company	5.700		5/15/2041	98,000		97,440		112,416
Republic Services Inc Company	5.250		11/15/2021	92,000		91,994		104,318
Reynolds Group	8.750		10/15/2016	100,000		101,625		105,250
Roche Holdings Inc Company	6.000		3/1/2019	174,000		191,293		211,482
Schlumberger Investment Company	3.300		9/14/2021	80,000		79,743		82,187
Schlumberger Norge AS Company	1.950		9/14/2016	80,000		79,860		80,941
Seagate HDD Cayman Company	7.750		12/15/2018	96,000		96,720		102,120
Solutia Inc Company	7.875		3/15/2020	128,000		134,720		139,200
Southern Copper Corporation	6.750		4/16/2040	47,000		51,017		47,029
Sunoco Logistics Partner Company	4.650		2/15/2022	159,000		158,917		162,561
Susser Holdings + Financ Company	8.500		5/15/2016	245,000		256,944		264,294
Teva Pharma Fin II/III Company	3.000		6/15/2015	310,000		318,545		322,822
Teva Pharmaceuta; Fin Bv Company	2.400		11/10/2016	161,000		160,865		163,751
Texas Instruments Inc	2.375		5/16/2016	237,000		236,746		246,876
Textron Inc	6.200		3/15/2015	196,000		214,536		210,402
Ticketmaster Entertainment Company	10.750		8/1/2016	1,000,000		1,000,000		1,065,000
Time Warner Cable Inc Company	6.750		7/1/2018	450,000		494,013		534,472
Time Warner Cable Inc Company	4.000		9/1/2021	197,000		195,421		199,310
Time Warner Cable Inc Company	5.500		9/1/2041	283,000		283,429		298,225
Time Warner Cable Inc Company	4.000		1/15/2022	161,000		158,258		166,067
Time Warner Cable Inc Company	3.150		7/15/2015	305,000		317,330		317,237
Time Warner Cable Inc Company	5.375		10/15/2041	241,000		245,377		261,049
Time Warner Cable Inc Company	5.875		11/15/2016	181,000		182,985		208,915
TNK BP Finance SA Company	7.250		2/2/2020	30,000		30,918		30,900
TNK BP Finance SA Company	6.125		3/20/2012	100,000		101,000		100,875
Transocean Inc Company	6.375		12/15/2021	50,000		49,973		53,144
Turk Eximbank	5.375		11/4/2016	200,000		198,980		197,000
UBS AG Stamford, Ct	5.875		7/15/2016	254,000		268,446		252,969
Vail Resorts Inc Company	6.500		5/1/2019	280,000		279,400		285,600
Verizon Communications	3.500		11/1/2021	375,000		375,680		390,421
Viacom Inc	2.500		12/15/2016	114,000		113,277		113,957
Viacom Inc	3.875		12/15/2021	255,000		251,567		260,322
Visteon Corp Company	6.750		4/15/2019	136,000		135,865		135,660
Williams Partners LP	4.125		11/15/2020	40,000		39,120		41,051
Willis Group Holdings LT Company	4.125		3/15/2016	156,000		155,254		158,439
Windstream Corp Company	7.750		10/1/2021	136,000		136,000		139,400
Windstream Corp Company	7.875		11/1/2017	158,000		154,949		171,035

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<u>Corporate and Foreign Obligations</u>							
Woodside Finance Ltd Company	4.500	%	11/10/2014	280,000	\$	279,254	\$ 294,815
Wynn Las Vegas Llc/Corporation First Mortgage	7.875		5/1/2020	170,000		173,648	187,213
Xl Group Plc	6.500		12/31/2049	150,000		140,770	117,375
Xlit Ltd Company	5.750		10/1/2021	178,000		177,903	187,857
Xstrata Finance Canada Company	5.800		11/15/2016	217,295		227,284	237,043
Total Corporate and Foreign Obligations						46,881,226	48,271,045
<u>Loans Secured by Mortgages and Other Assets</u>							
Bank of America	5.193		9/10/2047	230,000		253,144	254,377
Bank of America	5.634		7/10/2046	150,000		162,234	165,982
Bank of America	5.724		2/10/2051	390,000		408,770	426,752
Bank of America	5.791		2/10/2051	240,000		236,067	227,071
Bank of America	5.889		7/10/2044	780,000		860,935	855,103
Bank of America	6.002		1/25/2036	14,106		13,837	63
Bank of America	6.206		2/10/2051	250,000		278,135	282,169
Bank of America	6.249		2/10/2051	190,000		191,366	186,805
Bear Stearns Commercial Mortgage	4.933		2/13/2042	300,000		323,308	325,367
Bear Stearns Commercial Mortgage	5.393		3/11/2039	53,000		53,290	52,975
Bear Stearns Commercial Mortgage	5.533		4/12/2038	140,000		145,731	145,090
Bear Stearns Commercial Mortgage	5.715		6/11/2040	130,000		48,100	83,046
Bear Stearns Commercial Mortgage	5.759		9/11/2038	170,000		178,182	177,737
Bear Stearns Commercial Mortgage	5.976		9/11/2042	30,000		28,361	10,362
Citicorp Residential Mortgage	6.036		9/25/2036	140,000		120,400	97,416
Collateralized Mortgage	-		11/1/2018	1,843		1,340	1,811
Commercial Mortgage	4.982		5/10/2043	90,000		97,495	98,139
Credit Suisse Mortgage Capital	5.419		2/15/2039	50,000		31,750	39,228
Credit Suisse Mortgage Capital	5.623		2/25/2036	24,581		23,922	565
CS First Boston Mortgage	5.323		10/25/2035	57,513		54,561	1,440
Extended Stay America Trust Esa	5.498		11/5/2027	400,000		407,156	401,466
GS Mortgage Securities Corporation	2.999		8/10/2044	160,000		161,595	163,963
Indymac Inda Mortgage Loan	4.981		1/25/2036	5,278		5,163	2
JP Morgan Chase Commercial Mortgage	5.038		3/15/2046	80,000		86,837	86,810
JP Morgan Chase Commercial Mortgage	5.143		11/13/2044	100,000		100,499	100,983
JP Morgan Chase Commercial Mortgage	5.335		8/12/2037	720,000		732,996	786,037
JP Morgan Chase Commercial Mortgage	5.440		6/12/2047	350,000		351,240	375,134
JP Morgan Chase Commercial Mortgage	5.509		4/15/2043	110,000		90,337	57,294
JP Morgan Chase Commercial Mortgage	5.794		2/12/2051	740,000		731,544	814,797
JP Morgan Chase Commercial Mortgage	6.189		2/12/2051	55,000		51,648	18,804
LB UBS Commercial Mortgage	0.748		12/15/2039	766,783		13,836	13,532
LB UBS Commercial Mortgage	4.954		9/15/2030	120,000		110,179	130,997
LB UBS Commercial Mortgage	5.156		2/15/2031	160,000		166,200	176,516
LB UBS Commercial Mortgage	6.145		4/15/2041	60,000		36,975	44,201
LB UBS Commercial Mortgage	6.145		4/15/2041	110,000		106,081	106,358
Lehman Tba Fail Residual	5.500		12/1/2089	41,514		41,514	-
Master Alternative Loans Trust	5.000		8/25/2018	29,463		3,351	3,023
Merrill Lynch Mortgage Trust	5.666		5/12/2039	250,000		241,315	210,020
Mid State Trust	7.540		7/1/2035	10,155		10,115	10,119
Morgan Stanley Capital I	5.162		10/12/2052	500,000		450,312	551,662
<u>Loans Secured by Mortgages and Other Assets</u>							
Morgan Stanley Capital I	5.478		2/12/2044	245,000		234,701	233,392
Morgan Stanley Capital I	5.623		12/12/2049	130,000		132,925	132,227
Morgan Stanley Capital I	5.809		12/12/2049	400,000		439,313	440,452
Morgan Stanley Capital I	5.814		8/12/2041	60,000		66,937	68,540
Morgan Stanley Capital I	6.279		1/11/2043	150,000		133,875	155,670
Morgan Stanley Capital I Msc 2006 Iq11 B	5.732		10/15/2042	40,000		22,600	32,758
Morgan Stanley Capital I Msc 2006 Iq11 C	5.732		10/15/2042	182,000		103,740	100,886
Popular ABS Mortgage	5.297		11/25/2035	150,000		118,875	100,906
Residential Funding Mortgage	5.750		1/25/2036	43,624		42,778	-
Saxon Asset Securities Trust	5.230		8/25/2035	676,625		665,077	644,509
Vendee Mortgage Trust	0.370		4/15/2040	1,039,879		20,940	20,371
Vendee Mortgage Trust	0.581		9/15/2046	1,975,872		74,095	63,639
Vendee Mortgage Trust	0.842		5/15/2033	375,723		15,381	14,219
Wachovia Bank Commercial Mortgage	5.466		1/15/2045	130,000		124,694	132,305
Wachovia Bank Commercial Mortgage	6.030		6/15/2045	160,000		75,200	80,427
Wells Fargo Mortgage Backed	5.500		1/25/2036	101,677		96,164	1
Wells Fargo Mortgage Backed	5.500		3/25/2036	8,671		8,237	-
Total Loans Secured by Mortgages and Other Assets						9,785,353	9,703,518
<u>Government and Agency Debt Obligations</u>							
California ST CAS	5.700		11/1/2021	110,000		116,760	120,086
Dominican Republic	7.500		5/6/2021	100,000		103,545	98,000
Federal National Mortgage Association Fnr 1992 77 K	8.000		5/25/2022	6		191	148
Federal National Mortgage Association Fnr 2002 94 Bz	5.500		1/25/2033	149,688		140,939	164,357
Federal National Mortgage Association Fnr 2003 35 Sb	7.206		5/25/2018	262,918		41,985	28,834
Federal National Mortgage Association Fnr 2003 41 Bi	5.000		8/25/2017	10,054		1,593	393
Federal National Mortgage Association Fnr 2003 61 Ij	5.000		2/25/2032	141,681		18,773	11,619
Federal National Mortgage Association Fnr 2003 64 Ki	4.500		5/25/2018	4,397		545	104

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Government and Agency Debt Obligations							
Federal National Mortgage Association Fnr 2003 79 Hi	5.000	%	10/25/2022	17,471	\$	3,044	\$ 881
Federal National Mortgage Association Fnr 2003 89 Io	1.210		12/25/2042	151,217		5,789	4,223
Federal National Mortgage Association Fnr 2003 90 Si	15.964		3/25/2031	44,470		49,314	49,203
Federal National Mortgage Association Fnr 2007 109 Vz	5.000		10/25/2035	110,338		100,888	126,794
Federal National Mortgage Association Fnr 2008 2 Sa	5.976		2/25/2038	840,553		135,014	123,765
Federal National Mortgage Association Fnr 2008 67 Zm	5.000		8/25/2038	134,763		114,186	150,951
Federal National Mortgage Association Fnr 2008 67 Zw	5.000		7/25/2038	107,719		93,540	120,950
Federal National Mortgage Association Fnr 2010 21 Pi	5.000		2/25/2040	67,584		13,612	8,231
Federal National Mortgage Association Fnr 2010 98 Di	5.000		9/25/2040	646,539		121,832	95,031
Federal National Mortgage Association Fnr 2011 101 Bs	5.756		2/25/2039	1,801,900		306,027	296,861
Federal National Mortgage Association Fnr 2011 94 Sc	6.356		11/25/2037	922,816		147,362	149,496
Federal National Mortgage Association Fnr G92 68 B	-		12/25/2022	1,776		1,265	1,609
Federal National Mortgage Association Strip Fns 12 2	8.500		3/1/2017	540		127	71
Federal National Mortgage Association Strip Fns 137 2	9.000		5/25/2022	1,761		574	337
Federal National Mortgage Association Strip Fns 150 2	8.500		7/25/2022	1,193		390	241
Federal National Mortgage Association Strip Fns 163 2	8.500		7/25/2022	1,584		507	219
Federal National Mortgage Association Strip Fns 237 2	8.000		8/1/2023	972		251	180
Federal National Mortgage Association Strip Fns 264 2	8.000		7/1/2024	6,538		1,972	1,283
Federal National Mortgage Association Strip Fns 28 2	8.500		1/1/2018	187		44	26
Federal National Mortgage Association Strip Fns 346 2	5.500		12/1/2033	25,089		6,194	3,467
Federal National Mortgage Association Strip Fns 354 1	0.010		12/1/2034	53,993		42,064	51,377
Federal National Mortgage Association Strip Fns 356 17	6.000		1/1/2035	48,435		9,626	7,913
Federal National Mortgage Association Strip Fns 356 21	6.000		1/1/2035	59,118		11,750	10,861
Federal National Mortgage Association Strip Fns 362 2	4.500		8/1/2035	151,841		33,452	19,114
Federal National Mortgage Association Strip Fns 378 1	4.500		1/1/2036	170,263		38,894	20,376
Federal National Mortgage Association Strip Fns 387 1	5.000		5/25/2038	100,106		25,339	14,527
Federal National Mortgage Association Strip Fns 387 2	5.000		3/25/2038	110,679		26,148	15,183
Federal National Mortgage Association Strip Fns 7 2	8.500		4/1/2017	1,164		273	162
Federal National Mortgage Association Whole Loan	0.992		8/25/2043	541,670		22,005	11,040
Federal National Mortgage Association Whole Loan	1.075		11/25/2033	201,879		8,958	4,814
Federal Republic Of Brazil	5.625		1/7/2041	200,000		209,599	232,000
Federal Republic Of Brazil	8.250		1/20/2034	31,000		38,533	46,733
Federal Home Loan Mortgage Association Pool A10422	6.000		6/1/2033	18,002		18,789	20,109
Federal Home Loan Mortgage Association Pool A10641	4.500		6/1/2033	5,440		5,304	5,787
Federal Home Loan Mortgage Association Pool A12957	6.000		9/1/2033	12,833		13,250	14,335
Federal Home Loan Mortgage Association Pool A13916	7.500		9/1/2033	2,439		2,621	2,717
Federal Home Loan Mortgage Association Pool A14773	6.000		11/1/2033	34,406		35,524	38,434
Federal Home Loan Mortgage Association Pool A14882	6.000		10/1/2033	13,287		13,720	14,817
Federal Home Loan Mortgage Association Pool A14883	6.000		10/1/2033	6,842		7,066	7,643
Federal Home Loan Mortgage Association Pool A14884	6.000		10/1/2033	7,899		8,157	8,824
Federal Home Loan Mortgage Association Pool A19745	6.000		3/1/2034	10,602		11,116	11,844
Federal Home Loan Mortgage Association Pool A24705	7.000		7/1/2034	5,630		6,008	6,456
Federal Home Loan Mortgage Association Pool A29815	4.500		2/1/2035	10,210		9,953	10,853
Federal Home Loan Mortgage Association Pool A30568	6.000		11/1/2034	8,737		8,991	9,695
Federal Home Loan Mortgage Association Pool A30722	6.000		12/1/2034	12,385		12,838	13,835
Federal Home Loan Mortgage Association Pool A30730	7.000		12/1/2034	6,424		6,839	7,367
Federal Home Loan Mortgage Association Pool A32465	6.000		4/1/2035	5,137		5,281	5,707
Federal Home Loan Mortgage Association Pool A32584	6.000		5/1/2035	12,800		13,231	14,259
Federal Home Loan Mortgage Association Pool A32832	6.000		5/1/2035	15,309		15,739	16,980
Government and Agency Debt Obligations							
Federal Home Loan Mortgage Association Pool A33103	7.000		12/1/2034	6,254		6,669	7,172
Federal Home Loan Mortgage Association Pool A33131	6.000		12/1/2034	8,244		8,564	9,194
Federal Home Loan Mortgage Association Pool A33755	6.000		3/1/2035	6,826		7,056	7,574
Federal Home Loan Mortgage Association Pool A34075	7.000		2/1/2035	5,592		5,939	6,413
Federal Home Loan Mortgage Association Pool A34934	6.000		5/1/2035	17,980		18,484	19,926
Federal Home Loan Mortgage Association Pool A35732	5.000		7/1/2035	28,152		27,989	30,959
Federal Home Loan Mortgage Association Pool A35815	5.000		7/1/2035	45,429		45,166	49,959
Federal Home Loan Mortgage Association Pool A35817	5.000		7/1/2035	15,188		15,101	16,703
Federal Home Loan Mortgage Association Pool A35870	5.000		7/1/2035	20,900		20,779	22,984
Federal Home Loan Mortgage Association Pool A45721	5.000		7/1/2035	9,874		9,817	10,859
Federal Home Loan Mortgage Association Pool A50871	7.000		7/1/2036	12,364		12,708	14,104
Federal Home Loan Mortgage Association Pool A51843	7.000		8/1/2036	5,683		5,841	6,483
Federal Home Loan Mortgage Association Pool A68323	6.000		11/1/2037	233,028		239,582	259,580
Federal Home Loan Mortgage Association Pool A85727	5.500		4/1/2039	170,995		178,089	187,112
Federal Home Loan Mortgage Association Pool B18168	5.500		5/1/2020	9,641		9,896	10,567
Federal Home Loan Mortgage Association Pool B19410	6.000		5/1/2020	4,102		4,263	4,490
Federal Home Loan Mortgage Association Pool C00932	7.000		3/1/2030	394		400	456
Federal Home Loan Mortgage Association Pool C01025	8.000		7/1/2030	146		145	176
Federal Home Loan Mortgage Association Pool C21516	6.000		2/1/2029	1,462		1,429	1,628
Federal Home Loan Mortgage Association Pool C27167	7.000		6/1/2029	362		382	422
Federal Home Loan Mortgage Association Pool C28420	6.500		7/1/2029	1,899		1,841	2,175
Federal Home Loan Mortgage Association Pool C28612	6.500		7/1/2029	40		39	45
Federal Home Loan Mortgage Association Pool C29192	6.500		7/1/2029	1,367		1,325	1,566
Federal Home Loan Mortgage Association Pool C29468	7.000		8/1/2029	842		889	982
Federal Home Loan Mortgage Association Pool C30646	6.000		9/1/2029	597		545	665
Federal Home Loan Mortgage Association Pool C35123	7.500		1/1/2030	11,689		11,463	13,912
Federal Home Loan Mortgage Association Pool C35606	7.500		1/1/2030	2,996		2,938	3,150
Federal Home Loan Mortgage Association Pool C40406	6.500		7/1/2030	39		39	44

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Federal Home Loan Mortgage Association Pool C44226	8.500	%	5/1/2030	6,876	\$ 7,197	\$ 8,422
Federal Home Loan Mortgage Association Pool C44227	8.500		4/1/2030	12,324	12,898	15,091
Federal Home Loan Mortgage Association Pool C52753	7.500		1/1/2028	3,518	3,649	3,934
Federal Home Loan Mortgage Association Pool C52755	8.000		11/1/2030	5,155	5,454	6,161
Federal Home Loan Mortgage Association Pool C61044	7.000		4/1/2031	6,504	6,868	7,581
Federal Home Loan Mortgage Association Pool E85726	7.000		10/1/2016	1,144	1,194	1,243
Federal Home Loan Mortgage Association Pool E89347	6.000		4/1/2017	949	995	1,033
Federal Home Loan Mortgage Association Pool E90346	6.000		6/1/2017	2,034	2,131	2,213
Federal Home Loan Mortgage Association Pool E90755	6.000		8/1/2017	5,419	5,673	5,887
Federal Home Loan Mortgage Association Pool G01240	7.500		12/1/2030	1,824	1,878	2,177
Federal Home Loan Mortgage Association Pool G04013	5.500		1/1/2038	316,605	319,894	351,393
Federal Home Loan Mortgage Association Pool G04126	6.000		6/1/2037	266,362	273,271	296,712
Federal Home Loan Mortgage Association Pool G10730	7.500		9/1/2012	22	23	22
Federal Home Loan Mortgage Association Pool Q01533	5.000		6/1/2041	786,791	863,134	861,317
Federal Home Loan Mortgage Corporation Fhr 1980 Io	7.500		7/15/2027	2,914	750	521
Federal Home Loan Mortgage Corporation Fhr 2590 Yq	5.000		5/15/2017	7,613	1,168	252
Federal Home Loan Mortgage Corporation Fhr 2631 Di	5.500		6/15/2033	55,372	14,951	7,593
Federal Home Loan Mortgage Corporation Fhr 2643 Im	4.500		3/15/2018	43,158	7,276	2,963
Federal Home Loan Mortgage Corporation Fhr 2645 Bi	4.500		2/15/2018	19,184	2,785	790
Federal Home Loan Mortgage Corporation Fhr 2682 Hi	5.500		4/15/2017	5,785	944	64
Federal Home Loan Mortgage Corporation Fhr 2763 Ji	5.000		10/15/2018	35,895	7,269	2,622
Federal Home Loan Mortgage Corporation Fhr 2781 Ci	5.000		11/15/2017	10,501	1,605	333
Federal Home Loan Mortgage Corporation Fhr 2781 Ic	5.000		5/15/2018	15,602	3,003	847
Federal Home Loan Mortgage Corporation Fhr 3379 Ai	6.102		10/15/2037	799,618	132,937	130,847
Federal Home Loan Mortgage Corporation Fhr 3471 Z	5.000		5/15/2038	130,446	114,771	145,951
Federal Home Loan Mortgage Corporation Fhr 3536 Ip	5.000		2/15/2038	77,891	11,976	8,372
Federal Home Loan Mortgage Corporation Fhr 3806 Ds	6.322		8/15/2025	514,772	83,087	79,026
Federal Home Loan Mortgage Corporation Fhr 3862 Mi	3.500		11/15/2024	202,194	24,137	12,087
Federal Home Loan Mortgage Corporation Fhr 3919 Sj	6.372		7/15/2037	781,025	122,401	138,868
FHLMC Structured Pass Through	0.080		9/25/2043	435,150	7,003	3,438
Federal National Mortgage Association Tba Jan 15	6.000		12/1/2099	1,547,000	1,662,058	1,669,310
Federal National Mortgage Association Tba Jan 30	4.500		12/1/2099	6,999,000	7,412,954	7,447,373
Federal National Mortgage Association Tba Jan 30	6.500		12/1/2099	274,000	302,599	304,868
Federal National Mortgage Association Pool 006222	9.000		4/1/2016	1	1	1
Federal National Mortgage Association Pool 020101	5.500		10/1/2024	4,925	4,992	4,955
Federal National Mortgage Association Pool 190876	8.000		6/1/2024	2,685	2,785	3,165
Federal National Mortgage Association Pool 250409	8.000		11/1/2025	1,370	1,443	1,628
Federal National Mortgage Association Pool 252493	5.500		6/1/2014	159	158	173
Federal National Mortgage Association Pool 252568	7.500		6/1/2029	2,367	2,546	2,814
Federal National Mortgage Association Pool 254038	8.000		10/1/2031	4,529	4,703	5,478
Federal National Mortgage Association Pool 254125	8.000		10/1/2031	3,192	3,503	3,835
Federal National Mortgage Association Pool 255062	7.000		12/1/2033	1,323	1,418	1,513
Federal National Mortgage Association Pool 255187	6.500		2/1/2034	1,696	1,795	1,890
Federal National Mortgage Association Pool 255196	7.000		2/1/2034	1,076	1,152	1,231
Federal National Mortgage Association Pool 255272	4.000		6/1/2019	51,622	50,331	54,911
Federal National Mortgage Association Pool 255805	4.500		8/1/2020	32,757	31,841	35,034
Federal National Mortgage Association Pool 277554	6.500		5/1/2024	522	550	586
Federal National Mortgage Association Pool 303441	8.000		7/1/2025	186	197	220
Federal National Mortgage Association Pool 309978	8.000		5/1/2025	4,082	4,301	4,409
Federal National Mortgage Association Pool 310020	5.500		11/1/2035	114,121	120,273	124,634
Federal National Mortgage Association Pool 318753	8.000		8/1/2025	1,480	1,557	1,518
Federal National Mortgage Association Pool 323561	9.000		12/1/2022	3,773	4,054	4,434
<u>Government and Agency Debt Obligations</u>						
Federal National Mortgage Association Pool 323562	9.000		12/1/2017	3,306	3,556	3,705
Federal National Mortgage Association Pool 357859	5.500		7/1/2020	20,508	21,011	22,541
Federal National Mortgage Association Pool 358489	7.500		12/1/2026	357	384	421
Federal National Mortgage Association Pool 432444	6.000		2/1/2014	207	208	224
Federal National Mortgage Association Pool 445067	6.500		10/1/2028	285	297	326
Federal National Mortgage Association Pool 453872	6.000		1/1/2029	293	286	326
Federal National Mortgage Association Pool 454915	5.500		4/1/2014	9,523	9,248	10,339
Federal National Mortgage Association Pool 457256	7.500		12/1/2023	1,509	1,551	1,742
Federal National Mortgage Association Pool 479797	5.500		2/1/2014	1,364	1,286	1,481
Federal National Mortgage Association Pool 479950	5.500		2/1/2014	440	432	478
Federal National Mortgage Association Pool 484704	6.000		2/1/2029	5,625	5,502	6,270
Federal National Mortgage Association Pool 486653	5.500		3/1/2014	2,448	2,326	2,658
Federal National Mortgage Association Pool 488078	5.500		5/1/2014	529	522	575
Federal National Mortgage Association Pool 488180	5.500		4/1/2014	1,528	1,459	1,659
Federal National Mortgage Association Pool 491028	6.000		7/1/2014	1,207	1,138	1,304
Federal National Mortgage Association Pool 492393	5.500		4/1/2014	658	652	714
Federal National Mortgage Association Pool 493293	5.500		4/1/2014	2,252	2,220	2,445
Federal National Mortgage Association Pool 496978	6.500		8/1/2014	5,468	5,274	5,803
Federal National Mortgage Association Pool 498476	7.000		11/1/2029	668	646	779
Federal National Mortgage Association Pool 502398	6.000		7/1/2029	7,878	7,312	8,782
Federal National Mortgage Association Pool 507528	6.500		7/1/2029	116	116	133
Federal National Mortgage Association Pool 509669	6.000		8/1/2014	1,380	1,333	1,490
Federal National Mortgage Association Pool 525581	6.500		1/1/2030	26	25	29
Federal National Mortgage Association Pool 533970	8.000		7/1/2015	354	358	355
Federal National Mortgage Association Pool 535194	7.000		3/1/2015	1,417	1,462	1,509

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<u>Government and Agency Debt Obligations</u>						
Federal National Mortgage Association Pool 535444	6.000	%	6/1/2015	277	\$ 279	\$ 290
Federal National Mortgage Association Pool 535790	8.000		12/1/2012	19	19	19
Federal National Mortgage Association Pool 536284	8.000		8/1/2030	3,355	3,476	4,051
Federal National Mortgage Association Pool 537263	7.500		5/1/2015	143	153	153
Federal National Mortgage Association Pool 542985	8.000		7/1/2030	1,481	1,529	1,790
Federal National Mortgage Association Pool 545136	8.000		12/1/2015	1,189	1,241	1,278
Federal National Mortgage Association Pool 551206	7.500		9/1/2015	30	33	31
Federal National Mortgage Association Pool 557126	7.500		12/1/2015	183	191	184
Federal National Mortgage Association Pool 557288	8.000		9/1/2030	826	892	947
Federal National Mortgage Association Pool 563070	7.500		11/1/2015	375	391	383
Federal National Mortgage Association Pool 569980	8.000		2/1/2031	947	984	1,041
Federal National Mortgage Association Pool 570061	6.000		2/1/2031	408	397	454
Federal National Mortgage Association Pool 576798	7.500		9/1/2013	30	32	30
Federal National Mortgage Association Pool 597573	7.500		9/1/2031	663	684	793
Federal National Mortgage Association Pool 605464	7.500		8/1/2031	2,312	2,403	2,767
Federal National Mortgage Association Pool 607125	7.000		10/1/2016	588	614	647
Federal National Mortgage Association Pool 608045	7.500		10/1/2031	835	893	998
Federal National Mortgage Association Pool 609661	7.500		11/1/2031	2,066	2,131	2,471
Federal National Mortgage Association Pool 610461	8.500		5/1/2031	2,566	2,739	3,139
Federal National Mortgage Association Pool 613019	8.000		11/1/2030	4,668	4,933	5,635
Federal National Mortgage Association Pool 613021	8.000		12/1/2030	4,205	4,442	5,053
Federal National Mortgage Association Pool 613028	6.500		5/1/2029	268	280	310
Federal National Mortgage Association Pool 630530	7.500		1/1/2032	2,833	2,965	3,393
Federal National Mortgage Association Pool 642473	7.000		4/1/2017	2,062	2,202	2,274
Federal National Mortgage Association Pool 644527	6.500		7/1/2032	2,012	2,118	2,293
Federal National Mortgage Association Pool 646174	7.500		6/1/2017	181	195	182
Federal National Mortgage Association Pool 649882	6.500		9/1/2032	3,884	4,088	4,440
Federal National Mortgage Association Pool 650106	7.000		8/1/2017	6,069	6,443	6,700
Federal National Mortgage Association Pool 650443	6.500		9/1/2017	481	507	529
Federal National Mortgage Association Pool 654192	7.000		10/1/2032	5,273	5,635	6,113
Federal National Mortgage Association Pool 655749	6.500		8/1/2017	4,330	4,547	4,758
Federal National Mortgage Association Pool 656653	7.500		5/1/2032	2,260	2,393	2,706
Federal National Mortgage Association Pool 657426	6.500		10/1/2017	1,302	1,378	1,435
Federal National Mortgage Association Pool 661172	7.500		6/1/2032	2,103	2,223	2,518
Federal National Mortgage Association Pool 672421	8.000		9/1/2032	3,204	3,449	3,878
Federal National Mortgage Association Pool 672436	6.500		9/1/2032	2,228	2,350	2,534
Federal National Mortgage Association Pool 675398	6.000		3/1/2033	19,188	20,052	21,389
Federal National Mortgage Association Pool 678015	7.500		7/1/2032	1,704	1,829	2,035
Federal National Mortgage Association Pool 678064	6.000		2/1/2033	15,396	16,127	17,244
Federal National Mortgage Association Pool 679370	5.500		12/1/2032	45,534	47,405	50,388
Federal National Mortgage Association Pool 680010	6.500		1/1/2033	4,102	4,315	4,676
Federal National Mortgage Association Pool 681602	6.500		11/1/2032	1,099	1,149	1,248
Federal National Mortgage Association Pool 683978	5.500		1/1/2033	16,101	16,743	17,601
Federal National Mortgage Association Pool 687376	6.500		12/1/2032	2,253	2,356	2,563
Federal National Mortgage Association Pool 687380	7.500		12/1/2032	562	602	603
Federal National Mortgage Association Pool 687382	8.000		12/1/2032	195	211	198
Federal National Mortgage Association Pool 689609	4.500		5/1/2018	14,110	13,945	15,108
Federal National Mortgage Association Pool 694124	6.500		1/1/2033	448	470	509
Federal National Mortgage Association Pool 694128	7.500		1/1/2033	1,442	1,549	1,728
Federal National Mortgage Association Pool 694130	8.000		1/1/2033	254	275	262
Federal National Mortgage Association Pool 697789	7.000		5/1/2033	763	821	870
Federal National Mortgage Association Pool 701931	6.000		6/1/2033	8,230	8,659	9,218
Federal National Mortgage Association Pool 708403	7.500		3/1/2033	1,242	1,335	1,377
Federal National Mortgage Association Pool 709622	6.000		5/1/2033	4,004	4,138	4,485
Federal National Mortgage Association Pool 709842	6.000		4/1/2018	326	339	353
<u>Government and Agency Debt Obligations</u>						
Federal National Mortgage Association Pool 710445	6.500		6/1/2033	2,958	3,106	3,352
Federal National Mortgage Association Pool 710764	6.000		6/1/2033	8,270	8,701	9,263
Federal National Mortgage Association Pool 723671	6.000		7/1/2033	6,516	6,723	7,286
Federal National Mortgage Association Pool 725228	6.000		3/1/2034	347,330	376,853	387,307
Federal National Mortgage Association Pool 726330	4.500		7/1/2033	13,597	13,170	14,510
Federal National Mortgage Association Pool 726915	6.000		8/1/2033	23,096	23,651	25,868
Federal National Mortgage Association Pool 726920	6.000		7/1/2033	5,173	5,403	5,770
Federal National Mortgage Association Pool 726942	6.000		8/1/2033	15,857	16,239	17,761
Federal National Mortgage Association Pool 730510	4.500		8/1/2033	8,488	8,098	9,058
Federal National Mortgage Association Pool 734373	5.500		7/1/2033	14,766	14,897	16,247
Federal National Mortgage Association Pool 734375	6.000		7/1/2033	17,516	18,071	19,525
Federal National Mortgage Association Pool 740158	5.500		8/1/2033	13,747	13,666	15,127
Federal National Mortgage Association Pool 740318	6.000		10/1/2033	9,855	10,157	11,038
Federal National Mortgage Association Pool 742939	6.000		10/1/2033	13,163	13,620	14,744
Federal National Mortgage Association Pool 743498	6.500		10/1/2018	1,505	1,590	1,659
Federal National Mortgage Association Pool 744468	6.000		10/1/2033	6,499	6,714	7,279
Federal National Mortgage Association Pool 744778	6.000		11/1/2033	7,197	7,426	8,061
Federal National Mortgage Association Pool 753577	8.000		11/1/2033	2,629	2,866	3,183
Federal National Mortgage Association Pool 755779	6.000		2/1/2034	16,973	17,824	19,010
Federal National Mortgage Association Pool 757195	4.500		4/1/2034	15,368	15,025	16,396
Federal National Mortgage Association Pool 761561	6.000		12/1/2033	10,162	10,597	11,382

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<u>Government and Agency Debt Obligations</u>								
Federal National Mortgage Association Pool 762073	6.000	%	1/1/2034	16,426	\$	17,128	\$	18,398
Federal National Mortgage Association Pool 766573	6.500		3/1/2019	3,088		3,304		3,404
Federal National Mortgage Association Pool 769194	6.500		1/1/2019	3,615		3,859		3,983
Federal National Mortgage Association Pool 769202	6.500		1/1/2034	4,027		4,249		4,560
Federal National Mortgage Association Pool 769206	7.500		12/1/2033	361		389		367
Federal National Mortgage Association Pool 770829	6.000		4/1/2034	10,384		10,904		11,630
Federal National Mortgage Association Pool 771180	7.500		3/1/2034	1,379		1,477		1,515
Federal National Mortgage Association Pool 771185	6.500		3/1/2019	1,587		1,689		1,748
Federal National Mortgage Association Pool 773393	4.000		5/1/2019	16,921		16,498		17,999
Federal National Mortgage Association Pool 773398	4.500		5/1/2019	17,816		17,559		19,065
Federal National Mortgage Association Pool 774248	6.500		11/1/2033	3,654		3,855		4,159
Federal National Mortgage Association Pool 775174	4.500		5/1/2019	14,803		14,622		15,841
Federal National Mortgage Association Pool 775226	4.500		5/1/2019	28,812		28,447		30,833
Federal National Mortgage Association Pool 775295	6.000		5/1/2034	11,318		11,771		12,677
Federal National Mortgage Association Pool 776463	5.000		3/1/2034	34,863		34,008		37,703
Federal National Mortgage Association Pool 777189	4.500		5/1/2019	13,703		13,506		14,664
Federal National Mortgage Association Pool 789590	6.500		7/1/2034	7,120		7,495		8,066
Federal National Mortgage Association Pool 789950	6.500		8/1/2034	5,095		5,367		5,755
Federal National Mortgage Association Pool 790967	6.000		9/1/2019	4,808		4,985		5,238
Federal National Mortgage Association Pool 791437	5.000		10/1/2034	7,759		7,555		8,391
Federal National Mortgage Association Pool 791530	6.000		7/1/2034	15,810		15,950		17,605
Federal National Mortgage Association Pool 794701	6.000		10/1/2019	5,418		5,608		5,904
Federal National Mortgage Association Pool 795921	6.000		1/1/2035	7,338		7,560		8,163
Federal National Mortgage Association Pool 801123	4.500		6/1/2019	4,891		4,839		5,234
Federal National Mortgage Association Pool 807273	6.000		10/1/2034	9,183		9,547		10,286
Federal National Mortgage Association Pool 807351	6.000		11/1/2034	13,388		13,940		14,995
Federal National Mortgage Association Pool 808504	6.000		12/1/2034	7,459		7,697		8,302
Federal National Mortgage Association Pool 809542	6.000		2/1/2020	6,297		6,573		6,861
Federal National Mortgage Association Pool 811100	6.000		12/1/2034	8,555		8,861		9,582
Federal National Mortgage Association Pool 811137	6.000		3/1/2035	11,049		11,352		12,311
Federal National Mortgage Association Pool 811157	6.000		5/1/2035	211,141		216,981		234,880
Federal National Mortgage Association Pool 811435	5.500		6/1/2020	12,977		13,282		14,263
Federal National Mortgage Association Pool 811446	5.500		6/1/2020	13,672		13,994		15,028
Federal National Mortgage Association Pool 812205	4.500		2/1/2020	10,983		10,663		11,746
Federal National Mortgage Association Pool 812247	6.000		3/1/2035	12,645		13,028		14,123
Federal National Mortgage Association Pool 814281	6.000		1/1/2035	17,794		18,472		19,930
Federal National Mortgage Association Pool 817256	5.500		6/1/2035	13,346		13,485		14,768
Federal National Mortgage Association Pool 817378	5.500		8/1/2035	13,208		13,320		14,616
Federal National Mortgage Association Pool 818770	6.000		2/1/2035	8,843		9,123		9,904
Federal National Mortgage Association Pool 818794	6.000		1/1/2035	11,354		11,750		12,717
Federal National Mortgage Association Pool 820015	6.000		4/1/2035	7,874		8,092		8,753
Federal National Mortgage Association Pool 821067	6.000		3/1/2035	10,154		10,444		11,372
Federal National Mortgage Association Pool 821536	6.000		6/1/2035	15,061		15,510		16,822
Federal National Mortgage Association Pool 821579	6.000		6/1/2035	74,264		76,573		83,178
Federal National Mortgage Association Pool 821580	6.000		6/1/2035	19,701		20,289		22,005
Federal National Mortgage Association Pool 821627	5.500		6/1/2020	12,475		12,742		13,712
Federal National Mortgage Association Pool 821706	6.000		6/1/2035	24,892		25,635		27,802
Federal National Mortgage Association Pool 821723	5.500		6/1/2020	12,946		13,223		14,229
Federal National Mortgage Association Pool 821756	6.000		6/1/2035	24,569		25,302		27,442
Federal National Mortgage Association Pool 821805	5.000		6/1/2035	26,946		26,807		29,789
Federal National Mortgage Association Pool 821864	5.000		6/1/2035	18,200		18,106		20,120
Federal National Mortgage Association Pool 821908	5.500		6/1/2020	16,530		16,884		18,169
Federal National Mortgage Association Pool 823277	6.000		6/1/2035	25,400		26,170		28,370
Federal National Mortgage Association Pool 824169	6.000		4/1/2035	7,811		8,064		8,748
Federal National Mortgage Association Pool 824530	6.000		5/1/2035	6,891		7,082		7,645
Federal National Mortgage Association Pool 824635	5.500		6/1/2035	6,907		6,979		7,643
Federal National Mortgage Association Pool 825608	5.500		6/1/2020	15,261		15,620		16,775
Federal National Mortgage Association Pool 826026	5.500		7/1/2020	17,756		18,183		19,517
Federal National Mortgage Association Pool 826080	5.000		7/1/2035	145,504		141,366		157,309
<u>Government and Agency Debt Obligations</u>								
Federal National Mortgage Association Pool 826188	5.500		7/1/2020	14,306		14,592		15,724
Federal National Mortgage Association Pool 826688	6.000		8/1/2035	16,064		16,470		17,837
Federal National Mortgage Association Pool 826791	5.000		8/1/2035	126,380		123,428		136,633
Federal National Mortgage Association Pool 828015	5.000		6/1/2035	15,383		15,304		17,006
Federal National Mortgage Association Pool 828019	5.000		7/1/2035	33,624		33,450		37,171
Federal National Mortgage Association Pool 828156	5.500		6/1/2035	10,562		10,672		11,687
Federal National Mortgage Association Pool 828406	5.500		7/1/2020	24,258		24,842		26,663
Federal National Mortgage Association Pool 829022	5.000		7/1/2020	31,845		32,129		34,724
Federal National Mortgage Association Pool 830532	5.500		7/1/2035	11,045		11,161		12,223
Federal National Mortgage Association Pool 830930	5.500		7/1/2020	25,107		25,730		27,596
Federal National Mortgage Association Pool 832198	5.000		7/1/2035	35,463		34,770		38,340
Federal National Mortgage Association Pool 834154	6.000		7/1/2035	10,109		10,426		11,322
Federal National Mortgage Association Pool 834175	6.000		7/1/2035	7,494		7,701		8,370
Federal National Mortgage Association Pool 886585	6.500		8/1/2036	37,652		38,223		42,383
Federal National Mortgage Association Pool 886699	6.500		8/1/2036	16,197		16,442		18,276
Federal National Mortgage Association Pool 889273	5.500		4/1/2038	244,878		241,662		268,916
Federal National Mortgage Association Pool 889274	5.500		12/1/2035	227,484		236,263		248,392
Federal National Mortgage Association Pool 914850	5.470		4/1/2037	792		797		843

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Federal National Mortgage Association Pool 914851	5.135	%	3/1/2037	1,274	\$ 1,282	\$ 1,279
Federal National Mortgage Association Pool 916908	5.500		5/1/2037	73,036	75,239	80,365
Federal National Mortgage Association Pool 995023	5.500		8/1/2037	218,507	230,217	238,590
Federal National Mortgage Association Pool 995024	5.500		8/1/2037	595,893	639,933	651,034
Federal National Mortgage Association Pool Ac2941	4.500		9/1/2039	3,327,610	3,566,262	3,571,914
Federal National Mortgage Association Pool Ac5400	4.500		10/1/2039	4,123,490	4,167,302	4,391,434
Federal National Mortgage Association Pool Ad0317	5.500		1/1/2039	178,889	192,110	194,939
Federal National Mortgage Association Pool Ad1593	4.500		2/1/2040	1,288,681	1,302,373	1,372,419
Federal National Mortgage Association Pool Ae1748	4.500		9/1/2040	1,210,967	1,272,461	1,289,655
Federal National Mortgage Association Pool Ae1784	4.500		10/1/2040	872,943	918,363	929,666
Federal National Mortgage Association Pool Ah0943	4.000		12/1/2040	1,908,152	1,997,895	2,017,323
Federal National Mortgage Association Pool Ai4818	5.000		6/1/2041	1,227,798	1,347,700	1,351,197
Federal National Mortgage Association Pool Ai4889	4.500		6/1/2041	1,562,143	1,672,713	1,676,831
Federal National Mortgage Association Pool Ai5583	4.500		7/1/2041	1,692,330	1,812,380	1,835,087
Federal National Mortgage Association Pool Ai8190	4.500		8/1/2041	2,327,546	2,465,017	2,498,429
Federal National Mortgage Association Pool Ai8454	4.500		8/1/2041	1,834,434	1,963,131	1,969,113
Federal National Mortgage Association Tba	4.000		12/1/2099	1,550,000	1,616,844	1,628,227
FNR 2008	5.706		7/25/2038	266,433	30,348	30,885
FNR 2010	5.706		1/25/2041	462,174	84,780	75,473
Federal Home Loan Mortgage Corporation Strip Fhs 147 IO	8.000		2/1/2023	1,805	523	334
Federal Home Loan Mortgage Corporation Strip Fhs 171 IO	8.000		7/1/2024	1,912	534	395
Federal Home Loan Mortgage Corporation Strip Fhs 186 PO	-		8/1/2027	964	688	869
Gnr 2010 94 Pi 12/37 Fixed 4.5	4.500		12/20/2037	515,340	86,480	68,565
Government National Mortgage A Gnr 2007 17 Ic	5.968		4/16/2037	308,303	40,706	57,206
Government National Mortgage A Gnr 2009 103 It	5.000		9/20/2038	235,818	48,085	34,277
Government National Mortgage A Gnr 2009 106 Vz	4.500		11/20/2039	260,649	259,579	284,999
Government National Mortgage A Gnr 2009 118 Yi	4.500		5/20/2038	157,770	26,624	19,500
Government National Mortgage A Gnr 2010 101 Gi	4.500		2/20/2038	313,597	52,527	42,797
Government National Mortgage A Gnr 2010 130 Pi	4.500		8/16/2039	367,552	73,396	52,981
Government National Mortgage A Gnr 2010 2 Qi	5.000		1/20/2038	220,449	42,850	28,921
Government National Mortgage A Gnr 2010 42 Ia	5.000		10/20/2037	337,943	62,519	39,190
Government National Mortgage A Gnr 2010 75 Ki	5.000		12/20/2035	314,538	46,591	30,894
Government National Mortgage A Gnr 2010 98 Pi	4.500		10/20/2037	627,289	105,463	85,936
Government National Mortgage A Gnr 2011 51 Ni	4.500		10/20/2037	339,715	55,416	42,257
Government National Mortgage A Gnr 2011 71 Mi	4.500		4/16/2034	611,720	98,353	64,882
Government National Mortgage Corporation II Pool 004978	4.500		3/20/2041	1,356,002	1,392,058	1,481,813
Government National Mortgage Corporation II Tba	4.500		12/1/2099	255,000	277,512	277,711
Government National Mortgage Corporation Pool 158457	9.000		1/15/2017	2,045	2,203	2,300
Government National Mortgage Corporation Pool 159951	9.000		11/15/2016	12,254	13,230	13,780
Government National Mortgage Corporation Pool 352819	6.500		3/15/2024	1,848	1,860	2,111
Government National Mortgage Corporation Pool 353917	7.000		10/15/2027	415	424	482
Government National Mortgage Corporation Pool 367796	7.500		9/15/2023	4,871	5,000	4,974
Government National Mortgage Corporation Pool 384141	8.000		5/15/2024	2,019	2,006	2,196
Government National Mortgage Corporation Pool 456893	6.500		5/15/2028	1,119	1,118	1,298
Government National Mortgage Corporation Pool 462690	7.000		4/15/2028	17,177	17,394	20,013
Government National Mortgage Corporation Pool 466949	6.500		4/15/2028	2,760	2,758	3,200
Government National Mortgage Corporation Pool 473458	6.500		4/15/2028	3,919	3,904	4,543
Government National Mortgage Corporation Pool 473539	6.500		4/15/2028	12,033	11,986	13,950
Government National Mortgage Corporation Pool 477043	8.000		6/15/2030	3,299	3,278	3,760
Government National Mortgage Corporation Pool 496573	7.000		3/15/2029	303	308	354
Government National Mortgage Corporation Pool 552699	6.500		8/15/2032	5,661	6,006	6,563
Government National Mortgage Corporation Pool 584494	6.500		4/15/2032	6,846	7,251	7,936
Government National Mortgage Corporation Pool 603517	6.500		2/15/2033	1,628	1,723	1,863
Government National Mortgage Corporation Pool 603522	6.500		3/15/2033	1,911	2,023	2,216
Government National Mortgage Corporation Pool 603589	6.000		4/15/2033	23,056	24,375	26,377
Government National Mortgage Corporation Pool 603708	6.000		5/15/2033	62,256	65,816	71,221
Government National Mortgage Corporation Pool 603710	6.500		5/15/2033	11,701	12,427	13,566
Government National Mortgage Corporation Pool 603714	6.000		5/15/2033	5,355	5,661	6,126
Government National Mortgage Corporation Pool 603874	6.500		1/15/2033	8,558	9,080	9,922
Government National Mortgage Corporation Pool 603933	6.500		1/15/2033	5,850	6,207	6,783
Government National Mortgage Corporation Pool 604481	6.000		7/15/2033	14,276	14,811	16,331
Government National Mortgage Corporation Pool 607531	6.500		6/15/2024	8,449	8,854	9,795
<u>Government and Agency Debt Obligations</u>						
Government National Mortgage Corporation Pool 607533	6.500		6/15/2034	12,207	12,778	14,153
Government National Mortgage Corporation Pool 607534	6.500		6/15/2034	9,049	9,471	10,366
Government National Mortgage Corporation Pool 607535	7.000		6/15/2034	7,186	7,672	8,381
Government National Mortgage Corporation Pool 615491	4.500		8/15/2033	15,109	14,773	16,576
Government National Mortgage Corporation Pool 616010	4.500		10/15/2033	45,102	44,158	49,481
Government National Mortgage Corporation Pool 616352	6.000		4/15/2034	6,873	7,157	7,828
Government National Mortgage Corporation Pool 618655	7.000		9/15/2036	5,629	5,823	6,574
Government National Mortgage Corporation Pool 618687	7.000		10/15/2036	3,879	4,013	4,528
Government National Mortgage Corporation Pool 619470	6.000		6/15/2035	1,599	1,653	1,816
Government National Mortgage Corporation Pool 621698	4.500		10/15/2033	8,432	8,245	9,251
Government National Mortgage Corporation Pool 621702	4.500		10/15/2033	6,379	6,253	6,998
Government National Mortgage Corporation Pool 630196	6.500		7/15/2034	4,590	4,847	5,322
Government National Mortgage Corporation Pool 631802	6.500		5/15/2024	4,735	5,000	5,422
Government National Mortgage Corporation Pool 633586	6.500		8/15/2034	2,448	2,596	2,804
Government National Mortgage Corporation Pool 633588	6.500		8/15/2034	9,976	10,581	11,566

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<u>Government and Agency Debt Obligations</u>					
Government National Mortgage Corporation Pool 636503	6.000	%	4/15/2030	4,702 \$	4,872 \$
Government National Mortgage Corporation Pool 636769	4.500		9/15/2034	14,943	14,649
Government National Mortgage Corporation Pool 647608	6.000		9/15/2036	5,957	6,045
Government National Mortgage Corporation Pool 655654	6.500		6/15/2036	15,303	15,619
Government National Mortgage Corporation Pool 658067	7.000		8/15/2036	8,180	8,462
Government National Mortgage Corporation Pool 658564	7.000		8/15/2036	7,252	7,503
Government National Mortgage Corporation Pool 659213	7.000		9/15/2036	4,978	5,150
Government National Mortgage Corporation Pool 780090	9.000		12/15/2021	843	904
Government National Mortgage Corporation Pool 780153	9.000		11/15/2017	2,473	2,666
Government National Mortgage Corporation Pool 780171	9.000		11/15/2017	654	705
Government National Mortgage Corporation Pool 780291	8.500		10/15/2017	27,712	28,824
Government National Mortgage Corporation Pool 780529	7.000		3/15/2012	53	54
Government National Mortgage Corporation Pool 781807	4.500		9/15/2034	27,086	26,481
Government of Belize	6.000		2/20/2029	13,000	11,765
Government of Belize	6.000		2/20/2029	93,100	65,425
Government of Grenada	4.500		9/15/2025	61,400	30,546
Korea Development Bank	3.250		3/9/2016	233,000	232,953
Korea National Oil Corporation	5.375		7/30/2014	100,000	100,942
Korea National Oil Corporation	2.875		11/9/2015	186,000	185,699
Lebanese Republic	5.150		11/12/2018	28,000	27,860
Lebanese Republic	4.000		12/31/2017	10,200	10,037
Lebanese Republic	6.100		10/4/2022	28,000	28,126
Muni Electric Authority Of Georgia	6.637		4/1/2057	346,000	353,961
Naftogaz Ukraine Government	9.500		9/30/2014	100,000	97,201
New Jersey St Transportation Trust	6.875		12/15/2039	45,000	44,282
New Jersey St Transportation Trust	7.414		1/1/2040	145,000	145,000
New Jersey St Transportation Trust	7.102		1/1/2041	80,000	80,000
Republic Of Argentina	8.280		12/31/2033	14,449	12,988
Republic Of Argentina	2.500		12/31/2038	20,504	9,278
Republic Of Chile	3.250		9/14/2021	142,000	140,766
Republic Of Colombia	7.375		3/18/2019	100,000	120,500
Republic Of Costa Rica	9.995		8/1/2020	26,000	35,463
Republic Of El Salvador	7.650		6/15/2035	60,000	62,400
Republic Of Ghana	8.500		10/4/2017	100,000	112,000
Republic Of Hungary	6.375		3/29/2021	54,000	53,493
Republic Of Hungary	7.625		3/29/2041	82,000	80,429
Republic Of Lithuania	7.375		2/11/2020	100,000	109,350
Republic Of Lithuania	6.125		3/9/2021	100,000	101,249
Republic Of Panama	6.700		1/26/2036	40,000	41,350
Republic Of Peru	6.550		3/14/2037	90,000	93,757
Republic Of Peru	7.350		7/21/2025	100,000	103,827
Republic Of Peru	5.625		11/18/2050	58,000	61,727
Republic Of Poland	5.000		3/23/2022	114,000	112,410
Republic Of Poland	5.125		4/21/2021	27,000	26,684
Republic Of Poland	6.375		7/15/2019	15,000	14,968
Republic Of Serbia	7.250		9/28/2021	200,000	196,526
Republic Of Sri Lanka	8.250		10/24/2012	100,000	105,625
Republic Of Turkey	5.625		3/30/2021	100,000	98,986
Republic Of Turkey	6.875		3/17/2036	29,000	32,009
Republic Of Turkey	5.125		3/25/2022	200,000	197,880
Republic Of Venezuela	10.750		9/19/2013	32,000	30,488
Republica Orient Uruguay	7.625		3/21/2036	590,354	791,074
Republica Orient Uruguay	6.875		9/28/2025	116,807	134,516
Russia Foreign Bond	5.000		4/29/2020	200,000	201,488
Russia Foreign Bond	7.500		3/31/2030	23,813	27,712
Socialist Rep of Vietnam	1.317		3/12/2016	10,957	10,305
South Carolina St Public Svc	6.454		1/1/2050	80,000	80,000
United Mexican States	5.125		1/15/2020	47,000	47,449
United Mexican States	6.050		1/11/2040	34,000	33,226
United Mexican States	6.750		9/27/2034	29,000	36,178
United Mexican States	5.750		10/12/2110	56,000	54,992
US Treasury	4.375		5/15/2041	1,289,700	1,620,374
US Treasury	3.750		8/15/2041	6,695,200	7,561,944
US Treasury	0.250		10/31/2013	11,359,600	11,361,076
US Treasury	1.000		10/31/2016	3,296,900	3,316,561
<u>Government and Agency Debt Obligations</u>					
US Treasury	0.875		11/30/2016	5,323,000	5,322,395
US Treasury	2.000		11/15/2021	259,200	258,869
US Treasury	3.125		11/15/2041	502,500	524,009
Total Government and Agency Debt Obligations				80,649,646	82,143,570
Total Fixed income and other securities				137,316,225	140,118,133
Total Assets (Held at End of Year)				\$ 401,299,970	\$ 423,072,070

* Represents Parties in Interest as defined by ERISA

See Accompanying Independent Auditors' Report

Schedule SB Attachment (Form 5500)—2011 Plan Year
Retirement Plan for Select GE Businesses
EIN: 75-2617198 PN: 001

Schedule SB, line 32—Schedule of Amortization Bases

Type Of Base	Present Value of Installments	Valuation Date Established	Remaining Years in Amortization Period	Amortization Amount
Shortfall	\$ 22,348,697	January 1, 2008	4	\$ 5,901,863
Shortfall	\$ 4,602,009	January 1, 2009	5	\$ 989,936
Shortfall	\$ 53,288,066	January 1, 2010	6	\$ 9,895,242
Shortfall	\$ 20,007,787	January 1, 2011	7	\$ 3,291,871