

QUARTERLY STATEMENT

OF THE

THE OHIO CASUALTY INSURANCE COMPANY

of **FAIRFIELD**

in the state of **OHIO**

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

March 31, 2011

PROPERTY AND CASUALTY

2011



24074201120100101

QUARTERLY STATEMENT

AS OF MARCH 31, 2011
OF THE CONDITION AND AFFAIRS OF THE

The Ohio Casualty Insurance Company

NAIC Group Code	0111	0111	NAIC Company Code	24074	Employer's ID Number	31-0396250
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio			State of Domicile or Port of Entry	Ohio	
Country of Domicile	United States of America					
Incorporated/Organized:	November 6, 1919			Commenced Business:	March 1, 1920	
Statutory Home Office:	9450 Seward Road			Fairfield, OH	45014	
	(Street and Number)			(City or Town, State and Zip Code)		
Main Administrative Office:	175 Berkeley Street					
	(Street and Number)					
	Boston, MA 02116			617-357-9500		
	(City or Town, State and Zip Code)			(Area Code)	(Telephone Number)	
Mail Address:	175 Berkeley Street			Boston, MA 02116		
	(Street and Number or P.O. Box)			(City or Town, State and Zip Code)		
Primary Location of Books and Records:	175 Berkeley Street			Boston, MA 02116		
	(Street and Number)			(City or Town, State and Zip Code)	(Area Code)	(Telephone Number)
Internet Website Address:	www.lmac.com					
Statutory Statement Contact:	Pamela Heenan			617-357-9500 x44689		
	(Name)			(Area Code)	(Telephone Number)	(Extension)
	Statutory.Compliance@LibertyMutual.com			617-574-5955		
	(E-Mail Address)			(Fax Number)		

OFFICERS

Chairman of the Board

James Paul Condrin, III #

Name	Title
1. James Paul Condrin, III #	President and Chief Executive Officer
2. Dexter Robert Legg	Secretary
3. Michael Joseph Fallon	Treasurer and Chief Financial Officer

VICE-PRESIDENTS

Name	Title	Name	Title
Anthony Alexander Fontanes	EVP and Chief Investment Officer	Joseph Anthony Gilles	Executive Vice President
Scott Rhodes Goodby	EVP and Chief Operating Officer		

DIRECTORS OR TRUSTEES

James Paul Condrin, III #	Michael Joseph Fallon	John Derek Doyle	Joseph Anthony Gilles
Scott Rhodes Goodby	Christopher Charles Mansfield		

State of Massachusetts

County of Suffolk ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this	a. Is this an original filing?	[X] Yes [] No
25th day of April, 2011	b. If no:	1. State the amendment number
		2. Date filed
		3. Number of pages attached

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,105,219,081		3,105,219,081	3,098,177,633
2. Stocks:				
2.1 Preferred stocks	11,712,030		11,712,030	11,431,980
2.2 Common stocks	488,863,656		488,863,656	479,829,336
3. Mortgage loans on real estate:				
3.1 First liens	108,954,553		108,954,553	109,898,585
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	29,062,733		29,062,733	29,521,876
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)				
5. Cash (\$ 22,930,289), cash equivalents (\$ 3,604,412), and short-term investments (\$ 161,142,091)	187,676,792		187,676,792	139,855,545
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives				
8. Other invested assets	3,495,034		3,495,034	1,496,111
9. Receivables for securities	754,970		754,970	783,087
10. Securities lending reinvested collateral assets	68,565,980		68,565,980	23,423,942
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,004,304,829		4,004,304,829	3,894,418,095
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	35,206,036		35,206,036	39,393,065
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	86,148,806	9,375,682	76,773,124	73,231,496
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ (4,476,866) earned but unbilled premiums)	575,651,014	184	575,650,830	588,965,763
15.3 Accrued retrospective premiums	1,985,668	197,698	1,787,970	1,868,815
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,993,044		17,993,044	18,733,074
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	198,011,902	31,080,175	166,931,727	166,779,167
19. Guaranty funds receivable or on deposit	1,712,004		1,712,004	3,446,953
20. Electronic data processing equipment and software	2,123,113	1,610,873	512,240	590,684
21. Furniture and equipment, including health care delivery assets (\$ 0)	142,801	142,801		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	36,203,776		36,203,776	33,320,453
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	23,188,713	2,841,544	20,347,169	21,289,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,982,671,706	45,248,957	4,937,422,749	4,842,037,189
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,982,671,706	45,248,957	4,937,422,749	4,842,037,189

DETAILS OF WRITE-IN LINES				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				
2501. Cash Surrender Value Life Insurance	11,931,765		11,931,765	11,859,095
2502. Other assets	5,765,882	2,841,544	2,924,338	4,034,125
2503. Equities and deposits in pools and associations	5,491,066		5,491,066	5,396,404
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	23,188,713	2,841,544	20,347,169	21,289,624

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 214,787,457)	1,825,074,970	1,821,831,326
2. Reinsurance payable on paid losses and loss adjustment expenses	131,515,950	122,240,171
3. Loss adjustment expenses	403,591,800	406,608,066
4. Commissions payable, contingent commissions and other similar charges	39,574,461	55,026,231
5. Other expenses (excluding taxes, licenses and fees)	20,648,522	16,236,073
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	11,496,593	18,402,260
7.1. Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))	3,064,909	6,430,493
7.2. Net deferred tax liability		
8. Borrowed money \$ 0 and interest thereon \$ 0		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 175,112,879 and including warranty reserves of \$ 0)	980,761,075	990,044,170
10. Advance premium	8,233,201	6,710,202
11. Dividends declared and unpaid:		
11.1. Stockholders		
11.2. Policyholders	251,372	191,221
12. Ceded reinsurance premiums payable (net of ceding commissions)	22,379,600	21,720,608
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	2,074,839	1,232,561
15. Remittances and items not allocated		
16. Provision for reinsurance		
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding	69,143,724	66,774,958
19. Payable to parent, subsidiaries and affiliates	116,728,109	116,469,643
20. Derivatives		
21. Payable for securities	29,408,755	10,433,125
22. Payable for securities lending	68,565,980	23,423,942
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	38,315,909	41,107,426
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,770,829,769	3,724,882,476
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,770,829,769	3,724,882,476
29. Aggregate write-ins for special surplus funds	34,200,784	35,452,351
30. Common capital stock	4,500,000	4,500,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	532,278,647	532,278,647
35. Unassigned funds (surplus)	595,613,549	544,923,715
36. Less treasury stock, at cost:		
36.1. 0 shares common (value included in Line 30 \$ 0)		
36.2. 0 shares preferred (value included in Line 31 \$ 0)		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	1,166,592,980	1,117,154,713
38. Totals (Page 2, Line 28, Col. 3)	4,937,422,749	4,842,037,189

DETAILS OF WRITE-IN LINES		
2501. Retroactive reinsurance reserves	18,738,179	19,461,813
2502. Other liabilities	15,559,864	16,748,557
2503. Amounts held under uninsured plans	2,149,670	2,195,199
2598. Summary of remaining write-ins for Line 25 from overflow page	1,868,196	2,701,857
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	38,315,909	41,107,426
2901. SSAP 10R incremental change	29,785,276	31,040,037
2902. Special surplus from retroactive reinsurance	4,415,508	4,412,314
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	34,200,784	35,452,351
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

STATEMENT OF INCOME

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 78,698,955)	85,570,095	107,568,868	382,352,127
1.2 Assumed (written \$ 510,538,801)	520,994,257	517,741,191	2,104,092,719
1.3 Ceded (written \$ 78,698,955)	85,570,095	107,568,868	382,352,127
1.4 Net (written \$ 510,538,801)	520,994,257	517,741,191	2,104,092,719
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 305,489,934):			
2.1 Direct	7,581,653	42,348,791	124,241,180
2.2 Assumed	288,824,277	272,259,838	1,178,944,073
2.3 Ceded	7,581,653	42,348,791	124,241,180
2.4 Net	288,824,277	272,259,838	1,178,944,073
3. Loss adjustment expenses incurred	58,408,971	58,689,964	248,390,837
4. Other underwriting expenses incurred	162,970,165	164,153,796	707,104,975
5. Aggregate write-ins for underwriting deductions	(218,342)		(115,099)
6. Total underwriting deductions (Lines 2 through 5)	509,985,071	495,103,598	2,134,324,786
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	11,009,186	22,637,593	(30,232,067)
INVESTMENT INCOME			
9. Net investment income earned	39,221,944	45,221,387	170,629,067
10. Net realized capital gains (losses) less capital gains tax of \$ 2,083,245	3,868,883	16,939,685	54,392,999
11. Net investment gain (loss) (Lines 9 + 10)	43,090,827	62,161,072	225,022,066
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 22,884 amount charged off \$ 1,062,264)	(1,039,379)	(2,530,604)	(8,841,142)
13. Finance and service charges not included in premiums	4,426,193	4,534,525	18,566,674
14. Aggregate write-ins for miscellaneous income	(50,340)	281,614	(26,822,622)
15. Total other income (Lines 12 through 14)	3,336,474	2,285,535	(17,097,090)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	57,436,487	87,084,200	177,692,909
17. Dividends to policyholders	887,140	986,923	(718,951)
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	56,549,347	86,097,277	178,411,860
19. Federal and foreign income taxes incurred	11,411,965	3,790,280	13,743,662
20. Net income (Line 18 minus Line 19) (to Line 22)	45,137,382	82,306,997	164,668,198
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	1,117,154,713	1,336,171,686	1,336,171,686
22. Net income (from Line 20)	45,137,382	82,306,997	164,668,198
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (427,711)	2,014,206	17,267,993	(6,750,435)
25. Change in net unrealized foreign exchange capital gain (loss)	957,849		657,335
26. Change in net deferred income tax	(805,139)	2,216,646	(21,312,229)
27. Change in nonadmitted assets	1,754,041	8,108,602	12,448,655
28. Change in provision for reinsurance			
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles	1,634,689		
32. Capital changes:			
32.1 Paid in			
32.2 Transferred from surplus (Stock Dividend)			
32.3 Transferred to surplus			
33. Surplus adjustments:			
33.1 Paid in			30,000,000
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders		(380,000,000)	(400,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(1,254,761)	(464,124)	1,271,503
38. Change in surplus as regards policyholders (Lines 22 through 37)	49,438,267	(270,563,886)	(219,016,973)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,166,592,980	1,065,607,800	1,117,154,713

DETAILS OF WRITE-IN LINES			
0501. Private passenger auto estrow	(218,342)		(115,099)
0502.			
0503.			
0598. Summary of remaining write-ins for Line 05 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)	(218,342)		(115,099)
1401. Retroactive reinsurance gain/(loss)	(3,795)	220,234	(26,056,466)
1402. Other income/(expense)	(46,545)	61,380	(766,156)
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	(50,340)	281,614	(26,822,622)
3701. Other changes in surplus		(1,240,370)	(1,240,370)
3702. SSAP 10R incremental change	(1,254,761)	776,246	2,511,873
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)	(1,254,761)	(464,124)	1,271,503

CASH FLOW

	1	2	3
Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	522,170,547	344,325,989	2,151,543,742
2. Net investment income	46,749,094	59,930,718	187,070,084
3. Miscellaneous income	4,256,899	1,313,305	(28,303,329)
4. Total (Lines 1 to 3)	573,176,540	405,570,012	2,310,310,497
5. Benefit and loss related payments	273,196,057	231,865,728	1,280,954,214
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	240,981,118	340,448,408	1,054,144,026
8. Dividends paid to policyholders	826,990	2,553,212	821,783
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	16,860,793	904	91,451,402
10. Total (Lines 5 through 9)	531,864,958	574,868,252	2,427,371,425
11. Net cash from operations (Line 4 minus Line 10)	41,311,582	(169,298,240)	(117,060,928)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	223,868,628	922,389,192	1,441,555,545
12.2 Stocks	65,173,159	32,599,909	95,202,206
12.3 Mortgage loans	958,677	516,270	2,590,995
12.4 Real estate			
12.5 Other invested assets	23,478,143	230,166	2,596,358
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(144,547)	(7,939,839)	(906,313)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	313,334,060	947,795,698	1,541,038,791
13. Cost of investments acquired (long-term only):			
13.1 Bonds	230,429,830	470,990,357	980,719,586
13.2 Stocks	69,403,066	1,205,247	190,470,368
13.3 Mortgage loans	35,298	2,820,916	16,907,934
13.4 Real estate	(63,163)		7,936,990
13.5 Other invested assets	70,518,957	367,318	24,010,303
13.6 Miscellaneous applications	(18,975,631)	(20,536,019)	20,621,563
13.7 Total investments acquired (Lines 13.1 to 13.6)	351,348,357	454,847,819	1,240,666,744
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(38,014,297)	492,947,879	300,372,047
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			30,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		380,000,000	400,000,000
16.6 Other cash provided (applied)	44,523,962	(137,921,773)	22,257,656
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	44,523,962	(517,921,773)	(347,742,344)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	47,821,247	(194,272,134)	(164,431,225)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	139,855,545	304,286,770	304,286,770
19.2 End of period (Line 18 plus Line 19.1)	187,676,792	110,014,636	139,855,545

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

20.0001	Proceeds from investments sold, matured or repaid - Bonds		518,705,289
20.0002	Proceeds from investments sold, matured or repaid - Stocks		31,505,866
20.0003	16.5 Dividends to stockholders		368,267,606

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

Effective January 1, 2001, and subject to any deviations prescribed or permitted by the State of Ohio, the accompanying financial statements of The Ohio Casualty Insurance Company (the “Company”) have been prepared in conformity with the National Association of Insurance Commissioners (“NAIC”) *Accounting Practices and Procedures Manual* (“APP Manual”).

Note 2 - Accounting Changes and Correction of Errors

The Company adopted SSAP No. 35R, *Guaranty Fund and Other Assessments*, effective January 1, 2011. The cumulative effect of adopting SSAP No. 35R is reported in the Capital and Surplus Account and is not considered material.

Note 3 - Business Combinations and Goodwill

No change.

Note 4 - Discontinued Operations

No change.

Note 5 - Investments

D. Loaned Backed Securities

- 1. Prepayment speed assumptions are updated monthly with data sourced from the Bloomberg data service.
- 2. All Loaned Backed Securities with a recognized other-than-temporary impairment disclosed in the aggregate during 2011 as of March 31, 2011: None.
- 3. Each Loaned Backed Security with a recognized other-than-temporary impairment held by the Company at March 31, 2011:

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair Value at time of OTTI	Date of Financial Statement Where Report
021460AB6	\$1,552,657	\$1,518,901	\$33,756	\$1,518,901	\$1,201,209	3/31/2010
021460AB6	1,270,779	1,182,182	88,597	1,182,182	1,156,616	9/30/2010
021460AB6	1,130,094	1,090,903	39,191	1,090,903	1,058,912	12/31/2010
021460AB6	1,026,428	1,018,707	7,721	1,018,707	898,929	3/31/2011
06606WAM6	1,527,933	1,255,040	272,893	1,255,040	1,242,727	3/31/2009
06606WAM6	615,947	463,257	152,690	463,257	457,945	3/31/2009
07387AGC3	3,549,538	2,987,604	561,934	2,987,604	2,195,961	6/30/2009
07387AGC3	2,621,365	2,511,705	109,660	2,511,705	2,272,885	9/30/2010
07387AGC3	2,494,689	2,470,267	24,422	2,470,267	2,281,422	12/31/2010
126670QT8	1,362,936	725,950	636,986	725,950	1,169,368	3/31/2009
126670QT8	3,333,203	2,271,560	1,061,643	2,271,560	2,283,894	3/31/2009
17309BAB3	3,080,419	2,766,622	313,798	2,766,622	2,682,340	3/31/2009
32052GAA2	2,299,799	2,003,745	296,054	2,003,745	1,997,709	9/30/2010
32052GAA2	1,864,231	1,807,552	56,679	1,807,552	1,596,718	12/31/2010
32052GAA2	1,694,824	1,669,767	25,057	1,669,767	1,479,986	3/31/2011
41161PMY6	3,635,940	2,292,079	1,343,862	2,292,079	1,012,622	9/30/2010
41161PMY6	2,243,758	1,998,780	244,978	1,998,780	1,027,113	12/31/2010
41161PMY6	1,956,434	1,818,088	138,346	1,818,088	962,275	3/31/2011
65538PAE8	3,107,647	2,858,503	249,145	2,858,503	2,810,660	6/30/2009
76110VHJ0	560,598	492,356	68,242	492,356	488,636	3/31/2009
76110VNV6	6,247,999	4,592,298	1,655,700	4,592,298	4,475,162	3/31/2009
74958AAC8	\$1,890,067	\$1,801,013	\$89,054	\$1,801,013	\$1,738,206	3/31/2011

- 4. All impaired Loaned Backed Securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss as of March 31, 2011:

	1	2
	12 Months and Under	Greater Than 12 Months
Gross Unrealized Loss	\$(2,940,233)	\$(3,070,860)
Fair Value of Securities with Unrealized Losses	\$151,941,738	\$27,087,205

NOTES TO FINANCIAL STATEMENTS

5. The Company reviews fixed income securities for impairment on a quarterly basis. Securities are reviewed for both quantitative and qualitative considerations including, but not limited to: (a) the extent of the decline in fair value below book value, (b) the duration of the decline, (c) significant adverse changes in the financial condition or near term prospects of the investment or issuer, (d) significant change in the business climate or credit ratings of the issuer, (e) general market conditions and volatility, (f) industry factors, and (g) the past impairment of the security holding or the issuer. If the Company believes a decline in the value of a particular investment is temporary, the decline is recorded as an unrealized loss in policyholders' equity. If the decline is believed to be "other-than-temporary," and the Company believes it will not be able to collect all cash flows due on its fixed income securities, then the carrying value of the investment is written down to the expected cash flow amount and a realized loss is recorded as a credit impairment.

Note 6 - Joint Ventures, Partnerships & Limited Liability Companies

No change.

Note 7 - Investment Income

No change.

Note 8 - Derivative Instruments

No change.

Note 9 - Income Taxes

No change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No change.

Note 11 - Debt

No change.

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

No change.

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

No change.

Note 14 - Contingencies

No change.

Note 15 - Leases

No change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk And With Concentrations of Credit Risk

No change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. There are no transactions for securities with NAIC designation 3 or below sold during the first quarter of 2011, and reacquired within 30 days of the sale date.

Note 18 - Gain or Loss from Uninsured Accident and Health Plans and the Uninsured Portion of Partially Insured Plans

No change.

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

No change.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured at Fair Value

1. Fair Value Measurements by Levels 1, 2 and 3

Fair value is the price that would be received to sell an asset or would be paid to transfer a liability in an orderly transaction between market participants at the measurement date. In determining fair value, the Company primarily uses the market approach which generally utilizes market transaction data for identical or similar instruments.

The hierarchy level assigned to each security in the Company’s portfolio is based on the Company’s assessment of the transparency and reliability of the inputs used in the valuation of each instrument at the measurement date. The highest priority is given to Level 1 measurements and the lowest priority to Level 3 measurements. Securities are classified based on the lowest level of input that is significant to the fair value measurement. The Company recognizes transfers between levels at the end of each reporting period. The three hierarchy levels are defined as follows:

- Level 1 — Valuations based on unadjusted observable quoted market prices in active markets for identical assets or liabilities that the Company has the ability to access at the measurement date.
- Level 2 — Valuations based on directly or indirectly observable inputs (other than Level 1 prices) at the measurement date, such as quoted prices in active markets or prices in markets that are not active for similar assets or liabilities or other inputs that are observable.
- Level 3 — Valuations based on inputs that are unobservable and reflect the Company’s own assumptions about the assumptions that market participants might use.

The following table summarizes the Company’s assets and liabilities that are measured at fair value at March 31, 2011:

1	2	3	4	5
Description	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds				
Issuer Obligations	\$ -	\$24,536,287	\$ -	\$24,536,287
Residential Mortgage-Backed Securities	-	5,546,713	-	5,546,713
Commercial Mortgage-Backed Securities	-	2,384,454	-	2,384,454
Total Bonds	\$ -	\$32,457,454	\$ -	\$32,457,454
Preferred Stocks				
Industrial and Miscellaneous (Unaffiliated)	\$ -	\$11,120,000	\$30	\$11,120,030
Total Preferred Stocks	\$ -	\$11,120,000	\$30	\$11,120,030
Common Stocks				
Industrial and Miscellaneous	\$191,090,042	\$ -	\$328,628	\$191,418,670
Total Common Stocks	\$191,090,042	\$ -	\$328,628	\$191,418,670
Total assets at fair value	\$191,090,042	\$43,577,454	\$328,658	\$234,996,154
Liabilities at fair value	\$0	\$0	\$0	\$0
Total liabilities at fair value	\$0	\$0	\$0	\$0

The Company did not have significant transfers between Levels 1 and 2 during the quarter ended March 31, 2011.

2. Rollforward of Level 3 Items

The following tables set forth the fair values of assets basis classified as Level 3 within the fair value hierarchy:

	1	2	3	4	5	6	7
	Balance at 12/31/2010	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases, issuances, sales and settlements	Balance at 3/31/2011
Bonds	-	-	-	-	-	-	-
Preferred Stock	\$30	-	-	-	-	-	\$30
Common Stock	328,628	-	-	-	-	-	328,628
Total	\$328,658	-	-	-	-	-	\$328,658

3. Policy on Transfers Into and Out of Level 3

Transfers in and/or out of Level 3 are due to re-evaluation of the observability of pricing inputs.

NOTES TO FINANCIAL STATEMENTS

4. Inputs and Techniques Used for Fair Value

Fixed Maturities

At each valuation date, the Company uses various valuation techniques to estimate the fair value of its fixed maturities portfolio. The primary method for valuing the Company's securities is through independent third-party valuation service providers. For positions where valuations are not available from independent third-party valuation service providers, the Company utilizes broker quotes and internal pricing methods to determine fair values. The Company obtains a single non-binding price quote from a broker familiar with the security who, similar to the Company's valuation service providers, may consider transactions or activity in similar securities, as applicable, among other information. The brokers providing price quotes are generally from the brokerage divisions of leading financial institutions with market making, underwriting and distribution expertise regarding the security subject to valuation. The evaluation and prioritization of these valuation sources is systematic and predetermined resulting in a single quote or price for each financial instrument. The following describes the techniques generally used to determine the fair value of the Company's fixed maturities by asset class:

U.S. government and agency

U.S. government and agency securities consist primarily of bonds issued by the U.S. Treasury and mortgage pass-through agencies such as the Federal Home Loan Bank, the Federal National Mortgage Association and the Federal Home Loan Mortgage Corporation. As the fair values of the Company's U.S. Treasury securities are based on unadjusted market prices, they are classified within Level 1. The fair value of U.S. government agency securities is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, reported trades, bids, offers and credit spreads. Accordingly, the fair value of U.S. government agency securities is classified within Level 2.

Mortgage-Backed Securities

The Company's portfolio of residential mortgage-backed securities ("MBS") and commercial MBS are originated by both agencies and non-agencies, the majority of which are pass-through securities issued by U.S. government agencies. The fair value of MBS is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, contractual cash flows, prepayment speeds, collateral performance and credit spreads. Accordingly, the fair value of MBS is primarily classified within Level 2.

Asset-Backed Securities

Asset-backed securities ("ABS") include mostly investment-grade bonds backed by pools of loans with a variety of underlying collateral, including automobile loan receivables, credit card receivables, and collateralized loan obligation securities originated by a variety of financial institutions. The fair value of ABS is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, contractual cash flows, prepayment speeds, collateral performance and credit spreads. Accordingly, the fair value of ABS is primarily classified within Level 2.

Municipals

The Company's municipal portfolio comprises bonds issued by U.S. domiciled state and municipal entities. The fair value of municipal securities is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, broker quotes, issuer ratings, reported trades and credit spreads. Accordingly, the fair value of municipal securities is primarily classified within Level 2.

Corporate debt and other

Corporate debt securities consist primarily of investment-grade debt of a wide variety of corporate issuers and industries. The fair value of corporate and other securities is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, new issuances, issuer ratings, reported trades of identical or comparable securities, bids, offers and credit spreads. Accordingly, the fair value of corporate and other securities is primarily classified within Level 2. In the event third-party vendor valuation is not available, prices are determined using non-binding price quotes from a broker familiar with the security. In this instance, the valuation inputs are generally unobservable and the fair value is classified within Level 3.

Foreign government securities

Foreign government securities comprise bonds issued by foreign governments and their agencies along with supranational organizations. The fair value of foreign government securities is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active, benchmark yields, broker quotes, issuer ratings, reported trades of identical or comparable securities and credit spreads. Accordingly, the fair value of foreign government securities is primarily classified within Level 2.

Equity Securities

Equity securities include common and preferred stocks. Common stocks with fair values based on quoted market prices in active markets are classified in Level 1. Common stocks with fair values determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active are classified in Level 2. The fair value of preferred stock is generally determined using observable market inputs that include quoted prices for identical or similar assets in markets that are not active. Accordingly, the fair value of preferred stock is primarily classified within Level 2.

NOTES TO FINANCIAL STATEMENTS

Other Investments

Other investments include primarily international loans, foreign cash deposits and equity investments in privately held businesses. International loans and cash deposits are primarily valued using quoted prices for similar instruments in active markets; these assets are categorized as Level 2 of the fair value hierarchy. Equity investments in privately held businesses are valued using internal management estimates; they are categorized as Level 3 of the hierarchy. Limited partnership investments, which represent the remainder of the other investment balance on the consolidated balance sheet, are not subject to these disclosures and therefore are excluded from the above table.

5. Derivative Fair Values

Not applicable

B. This Disclosure was removed by NAIC December 2010.

C. Other Fair Value Disclosures

Not applicable

D. Reasons Not Practical to Estimate Fair Value

Not applicable

Note 21 - Other Items

A. 2011 North Carolina Private Passenger Automobile Escrow

As mandated by North Carolina Statute #58-7-26(C), the escrow account of the Company was \$597,894 at March 31, 2011.

Note 22 - Events Subsequent

No change.

Note 23 - Reinsurance

No change

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

No change.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

Incurred loss and loss adjustment expense attributed to insured events on prior years has decreased \$24,944,095 during the first quarter of 2011. This decrease was primarily the result of updated reserving analysis and improving loss trends in the Commercial Multiple Peril \$9,714,419, Other Liability Occurrence \$6,773,948, Fidelity/Surety \$4,973,909, Private Passenger Auto Liability \$2,639,412, Homeowners Multiple Peril/Farmowners Multiple Peril \$2,333,617, and Special Property \$2,283,084 lines. This was partially offset by weakening loss trends in the Workers' Compensation \$5,150,338 line. Prior estimates are revised as additional information becomes known regarding individual claims.

Note 26 - Inter-Company Pooling Arrangements

No change.

Note 27- Structured Settlements

No change.

Note 28 - Health Care Receivables

No change.

Note 29 - Participating Policies

No change.

Note 30 – Premium Deficiency Reserves

No change.

Note 31 - High Dollar Deductible Policies

No change.

Note 32 - Discounting of Liabilities for Unpaid Losses and Unpaid Loss Adjustment Expenses

No change.

NOTES TO FINANCIAL STATEMENTS

Note 33 - Asbestos/Environmental Reserves

No change.

Note 34 - Subscriber Savings Accounts

No change.

Note 35 - Multiple Peril Crop Insurance

No change.

Note 36 - Financial Guarantee Insurance Contracts

No change.

GENERAL INTERROGATORIES

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [X] No []

1.2 If yes, has the report been filed with the domiciliary state?

Yes [X] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y – Part 1 – organizational chart.

Yes [X] No []

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes [] No [X] N/A []

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2008

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2008

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

05/28/2010

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

GENERAL INTERROGATORIES

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

.....

.....

.....

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

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
.....						
.....						

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

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

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

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

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

(e) Accountability for adherence to the code.

Yes [X] No []

9.11 If the response to 9.1 is No, please explain:

.....

.....

.....

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

.....

.....

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

.....

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ _____ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

.....

.....

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____ 386,487

GENERAL INTERROGATORIES

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 293,678,584	\$ 297,444,986
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 49,851	\$ 49,851
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 293,728,435	\$ 297,494,837
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, F – Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

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

1	2
Name of Custodian(s)	Custodian Address
JP Morgan Chase	1 Chase Manhattan Plaza, New York, NY 10005
Bank of New York Mellon	601 Travis Street, Houston, TX 77002
US Bank Corporate Trust Services	21 South Street, 3rd Floor, Morristown, NJ 07960

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1	2	3
Name(s)	Location(s)	Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

GENERAL INTERROGATORIES

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	Liberty Mutual Group Inc.	175 Berkeley St., Boston, MA 02116
N/A	Liberty Mutual Investment Advisors, LLC	175 Berkeley St., Boston, MA 02116
N/A	Stancorp Mortgage Advisors	1100 SW Sixth Avenue, Portland, OR 97204

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No []

17.2 If no, list exceptions:

.....
.....
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.

Yes [] No [X]

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2 If yes, give full and complete information thereto:

.....

.....

.....

.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero?

Yes [] No [X]

4.2 If yes, complete the following schedule:

1	2	3	TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
.....			0	0	0	0	0	0	0	0
.....			0	0	0	0	0	0	0	0
.....			0	0	0	0	0	0	0	0
.....			0	0	0	0	0	0	0	0
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1. A&H loss percent 0.00 %

5.2. A&H cost containment percent 0.00 %

5.3. A&H expense percent excluding cost containment expenses 0.00 %

6.1 Do you act as a custodian for health savings accounts?

Yes [] No [X]

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

\$ 0

6.3 Do you act as an administrator for health savings accounts?

Yes [] No [X]

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

\$ 0

NONE Schedule F

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year To Date - Allocated by States and Territories

			Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
			1	2	3	4	5	6	7
States, Etc.			Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama	AL	L	910,640	1,177,323	36,096	333,384	8,024,729	7,781,244
2.	Alaska	AK	L	2,684,404	3,320,277	914,930	582,790	11,696,368	10,330,479
3.	Arizona	AZ	L	725,737	941,673	294,217	179,842	7,370,393	9,734,963
4.	Arkansas	AR	L	234,970	512,954	76,837	163,769	4,836,675	3,694,801
5.	California	CA	L	658,017	413,494			801,511	5,346,297
6.	Colorado	CO	L	625,013	556,817	59,384	193,811	3,137,901	4,322,726
7.	Connecticut	CT	L	1,434,747	1,536,809	1,182,100	388,647	29,412,348	30,819,473
8.	Delaware	DE	L	275,767	103,019	8,479	38,379	1,183,058	1,537,878
9.	District of Columbia	DC	L	252,051	147,786	1,088	85,770	952,222	1,212,690
10.	Florida	FL	L	5,298,321	4,845,879	1,388,414	2,011,877	35,221,512	34,332,035
11.	Georgia	GA	L	1,373,108	1,228,800	316,209	544,867	10,395,413	12,554,380
12.	Hawaii	HI	L	57,331	40,027			283,307	254,608
13.	Idaho	ID	L	366,252	505,679	384,841	272,811	1,084,820	1,634,318
14.	Illinois	IL	L	1,945,901	2,368,118	1,217,085	1,415,374	20,021,117	40,563,234
15.	Indiana	IN	L	1,262,838	1,524,967	343,779	699,561	5,414,479	10,097,074
16.	Iowa	IA	L	56,880	49,780	57,419	73,966	1,958,490	2,004,422
17.	Kansas	KS	L	330,461	412,260	59,823	98,695	1,620,788	2,681,037
18.	Kentucky	KY	L	4,405,413	4,819,019	1,513,003	807,619	27,272,065	20,697,626
19.	Louisiana	LA	L	880,077	1,057,786	1,237,054	533,044	3,708,114	3,671,888
20.	Maine	ME	L	218,919	184,555			787,923	857,737
21.	Maryland	MD	L	3,524,953	4,102,070	5,667,138	2,773,726	19,212,396	32,191,955
22.	Massachusetts	MA	L	1,870,594	1,785,614	535,159	808,454	20,267,619	34,516,355
23.	Michigan	MI	L	625,247	960,426	594,348	613,665	14,608,873	10,241,133
24.	Minnesota	MN	L	210,430	247,411	66,447	(26,587)	3,594,365	3,418,253
25.	Mississippi	MS	L	948,987	1,303,917	83,479	161,171	3,804,705	3,637,863
26.	Missouri	MO	L	1,278,325	1,138,771	425,773	423,771	9,042,471	9,432,227
27.	Montana	MT	L	147,473	241,096	23,624	37,754	524,102	395,608
28.	Nebraska	NE	L	76,241	128,997	72,302	45,028	1,444,208	1,830,317
29.	Nevada	NV	L	75,808	140,371			444,633	432,675
30.	New Hampshire	NH	L	232,876	216,546	1,898	117,261	3,030,772	1,998,017
31.	New Jersey	NJ	L	9,789,801	10,440,306	6,018,907	5,630,695	133,311,426	146,554,801
32.	New Mexico	NM	L	1,094,172	1,286,017	399,424	406,801	3,856,149	4,386,739
33.	New York	NY	L	2,599,071	2,566,599	8,294,514	2,368,462	46,304,775	52,702,172
34.	North Carolina	NC	L	4,286,687	4,795,092	1,427,398	1,162,978	18,486,174	20,757,385
35.	North Dakota	ND	L	86,564	17,406	3,685		346,953	361,254
36.	Ohio	OH	L	3,098,820	3,347,847	469,453	947,482	18,218,912	20,153,083
37.	Oklahoma	OK	L	3,159,443	3,365,990	2,626,581	2,103,361	13,381,922	16,474,446
38.	Oregon	OR	L	1,891,419	3,062,477	687,055	553,165	6,613,954	7,356,599
39.	Pennsylvania	PA	L	5,662,924	6,622,527	1,643,126	2,556,121	48,878,787	48,517,790
40.	Rhode Island	RI	L	208,707	134,791	1,143	99,937	1,972,433	2,317,978
41.	South Carolina	SC	L	1,036,115	1,210,344	511,953	680,081	11,000,767	18,836,823
42.	South Dakota	SD	L	12,878	12,214	905	1,911	204,623	110,553
43.	Tennessee	TN	L	1,434,838	1,509,045	475,649	442,123	9,951,403	13,114,237
44.	Texas	TX	L	4,347,183	5,613,372	1,272,151	1,740,514	29,074,596	34,882,587
45.	Utah	UT	L	807,668	967,382	71,103	180,649	2,653,265	4,127,756
46.	Vermont	VT	L	14,966	11,572	611	188	462,759	29,841
47.	Virginia	VA	L	1,356,689	1,416,042	169,024	525,047	18,280,406	17,863,584
48.	Washington	WA	L	3,281,676	5,573,324	3,038,589	2,085,073	21,493,140	28,478,226
49.	West Virginia	WV	L	161,484	173,618	15,814	65,095	567,277	926,355
50.	Wisconsin	WI	L	1,028,567	965,584	117,931	1,054,938	3,859,440	4,064,080
51.	Wyoming	WY	L	351,502	400,846	202,536	98,470	3,767,071	1,726,246
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	N						
55.	U.S. Virgin Islands	VI	N						
56.	Northern Mariana Islands	MP	N						
57.	Canada	CN	N						
58.	Aggregate Other Alien	OT	X X X						
59.	Totals	(a) 51		78,698,955	89,504,636	44,008,478	36,081,540	643,843,609	745,965,848

DETAILS OF WRITE-INS							
5801.		X X X					
5802.		X X X					
5803.		X X X					
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X					
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X					

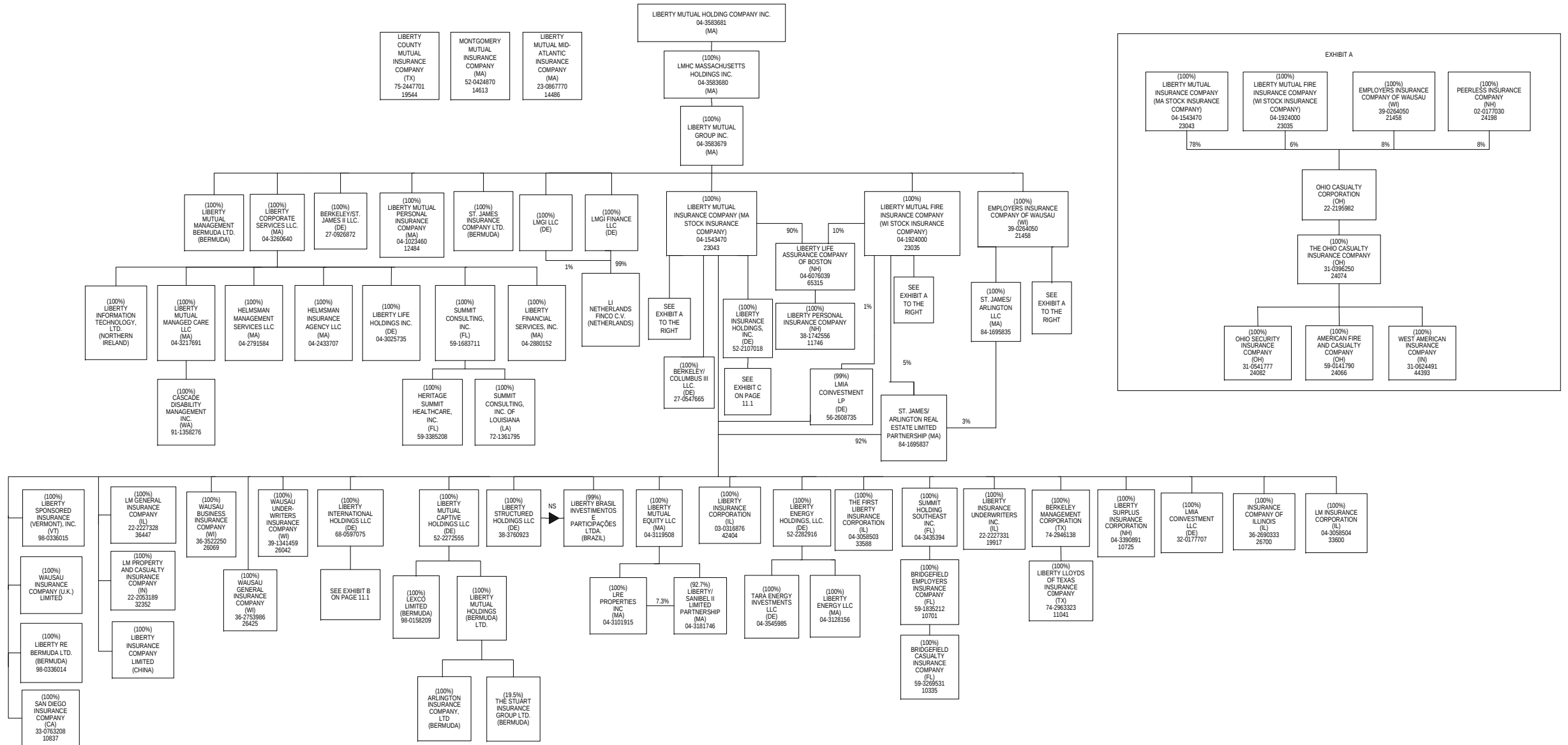
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG: (R) Registered - Non-domiciled RRGs: (Q) Qualified - Qualified or Accredited Reinsurer:

(E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state: (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

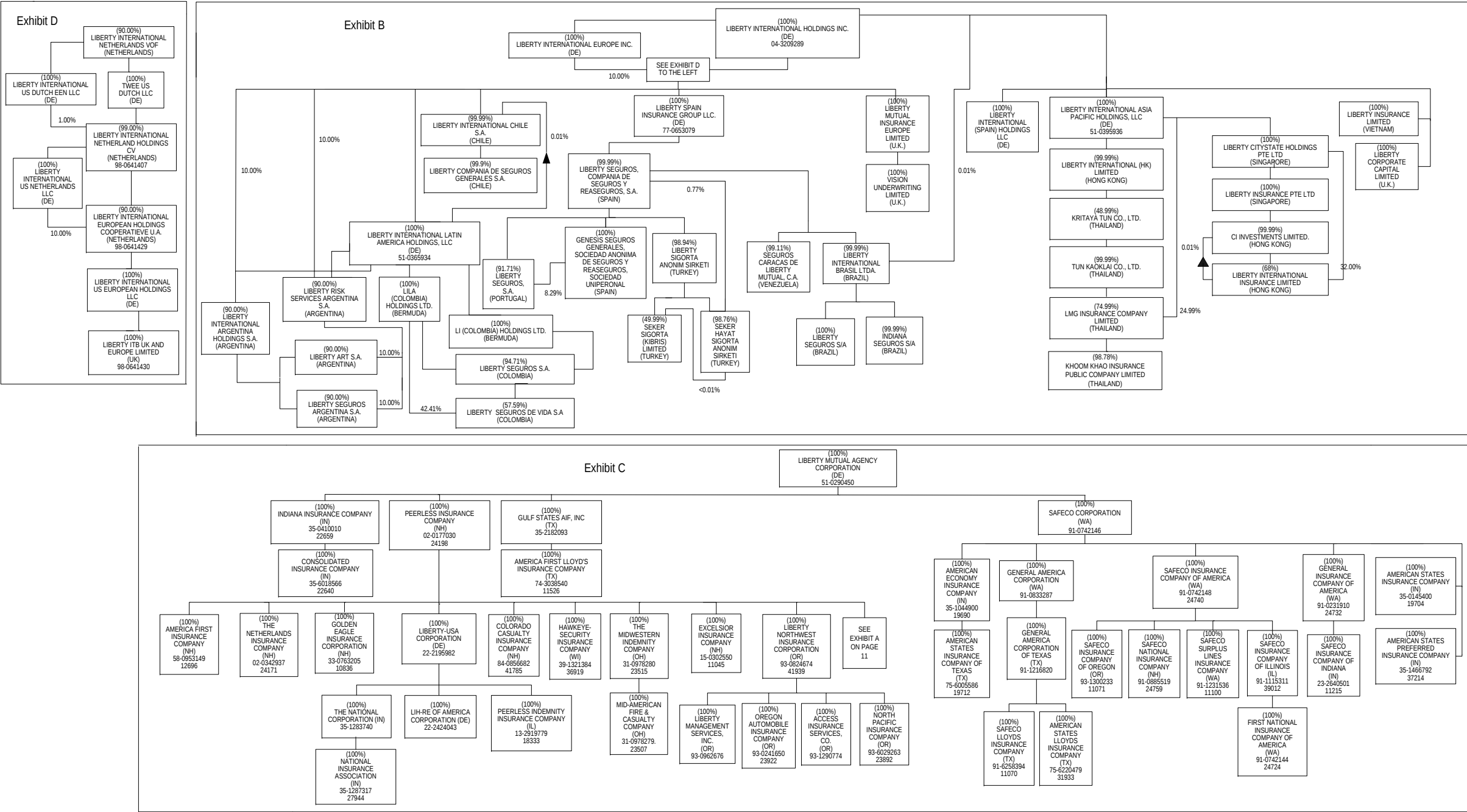
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	1,527,510	49,613	3.2	7.1
2. Allied lines	1,339,563	1,109,007	82.8	93.2
3. Farmowners multiple peril		2,106		
4. Homeowners multiple peril	1,961,528	1,108,182	56.5	59.8
5. Commercial multiple peril	14,379,024	207,007	1.4	35.7
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	2,644,122	485,091	18.3	68.5
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	21,831			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	16,079	25,229	156.9	-46.8
16. Workers' compensation	5,550,206	3,939,061	71.0	1.2
17.1 Other liability-occurrence	28,159,522	1,312,700	4.7	57.5
17.2 Other liability-claims made	253,015	733,859	290.0	214.8
17.3 Excess Workers' Compensation				-26.9
18.1 Products liability-occurrence	694,232	(208,036)	-30.0	-17.0
18.2 Products liability-claims made				
19.1, 19.2 Private passenger auto liability	1,948,528	(12,814)	-0.7	109.9
19.3, 19.4 Commercial auto liability	8,475,644	2,208,760	26.1	41.8
21. Auto physical damage	3,522,416	1,773,382	50.3	48.4
22. Aircraft (all perils)				
23. Fidelity	1,474,637	1,007,308	68.3	97.8
24. Surety	13,599,545	(6,158,802)	-45.3	-1.0
26. Burglary and theft	2,339			
27. Boiler and machinery	354			
28. Credit				
29. International				
30. Warranty				
31. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business				
35. TOTALS	85,570,095	7,581,653	8.9	39.4

DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 2 – DIRECT PREMIUMS WRITTEN

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	1,354,342	1,354,342	1,520,542
2. Allied lines	1,196,294	1,196,294	1,334,399
3. Farmowners multiple peril			
4. Homeowners multiple peril	1,721,132	1,721,132	1,874,330
5. Commercial multiple peril	12,814,904	12,814,904	15,399,752
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	2,186,927	2,186,927	2,801,483
10. Financial guaranty			
11.1 Medical professional liability-occurrence			
11.2 Medical professional liability-claims made			
12. Earthquake	16,868	16,868	19,173
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health	17,445	17,445	19,745
16. Workers' compensation	5,763,522	5,763,522	6,684,308
17.1 Other liability-occurrence	25,014,415	25,014,415	29,650,569
17.2 Other liability-claims made	265,302	265,302	275,468
17.3 Excess Workers' Compensation			
18.1 Products liability-occurrence	536,050	536,050	753,513
18.2 Products liability-claims made			
19.1, 19.2 Private passenger auto liability	1,885,517	1,885,517	2,251,416
19.3, 19.4 Commercial auto liability	7,977,929	7,977,929	9,364,224
21. Auto physical damage	3,307,290	3,307,290	3,937,892
22. Aircraft (all perils)			
23. Fidelity	1,643,649	1,643,649	1,611,712
24. Surety	12,994,997	12,994,997	12,003,281
26. Burglary and theft	1,855	1,855	2,554
27. Boiler and machinery	517	517	269
28. Credit			
29. International			
30. Warranty			
31. Reinsurance-Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance-Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance-Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business			
35. TOTALS	78,698,955	78,698,955	89,504,630

DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)				

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss & LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 - 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 - 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + prior	589,624	475,116	1,064,740	72,447	0	72,447	537,487	5,429	443,680	986,596	20,310	(26,007)	(5,697)
2. 2009	205,776	210,765	416,541	33,259	336	33,595	186,254	1,881	194,537	382,672	13,737	(14,011)	(274)
3. Subtotals 2009 + prior	795,400	685,881	1,481,281	105,706	336	106,042	723,741	7,310	638,217	1,369,268	34,047	(40,018)	(5,971)
4. 2010	327,693	419,467	747,160	115,139	11,387	126,526	285,938	15,049	300,672	601,659	73,384	(92,359)	(18,975)
5. Subtotals 2010 + prior	1,123,093	1,105,348	2,228,441	220,845	11,723	232,568	1,009,679	22,359	938,889	1,970,927	107,431	(132,377)	(24,946)
6. 2011	X X X	X X X	X X X	X X X	114,439	114,439	X X X	97,576	160,163	257,739	X X X	X X X	X X X
7. Totals	1,123,093	1,105,348	2,228,441	220,845	126,162	347,007	1,009,679	119,935	1,099,052	2,228,666	107,431	(132,377)	(24,946)

8. Prior Year-End Surplus As

13

Regards Policyholders 1,117,155

Col. 11, Line 7
As % of Col. 1,
Line 7
Col. 12, Line 7
As % of Col. 2,
Line 7
Col. 13, Line 7
As % of Col. 3,
Line 7

1. 9.566 2. -11.976 3. -1.119
Col. 13, Line 7
Line 8

4. -2.233

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

The Trusteed Surplus Statement is not required as the Company is a U.S. insurer.

Supplement A to Schedule T is not required as the Company does not provide medical professional liability coverage for physicians, hospitals, other health care professionals and other health care facilities.

Medicare Part D Coverage Supplement is not required as the Company does not provide prescription drug coverage.

Director and Officer Supplement is not required as the Company does not provide director and officer (D&O) liability coverage.

Bar Code:



OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

	1	2
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	Current Statement Date	December 31, Prior Year
2504. Accrued return retrospective premiums	1,868,158	2,483,533
2505. Private passenger auto escrow	38	218,324
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	1,868,196	2,701,857

SCHEDULE A - VERIFICATION
Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	29,521,876	22,877,333
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	(63,163)	7,936,990
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	395,980	1,292,447
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	29,062,733	29,521,876
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	29,062,733	29,521,876

SCHEDULE B - VERIFICATION
Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	109,898,585	95,958,941
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		16,763,921
2.2 Additional investment made after acquisition	35,298	144,013
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	40,924	(183,675)
6. Total gain (loss) on disposals	(61,577)	(193,620)
7. Deduct amounts received on disposals	958,677	2,590,995
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	108,954,553	109,898,585
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	108,954,553	109,898,585
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	108,954,553	109,898,585

SCHEDULE BA - VERIFICATION
Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,496,111	3,503,635
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,926,561	243,561
2.2 Additional investment made after acquisition	26,416	342,800
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	45,946	168,026
6. Total gain (loss) on disposals	54,201	(165,553)
7. Deduct amounts received on disposals	54,201	2,596,358
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	3,495,034	1,496,111
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,495,034	1,496,111

SCHEDULE D - VERIFICATION
Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,589,438,949	3,897,146,335
2. Cost of bonds and stocks acquired	299,832,896	1,171,189,954
3. Accrual of discount	1,228,023	5,667,977
4. Unrealized valuation increase (decrease)	1,499,626	(16,811,072)
5. Total gain (loss) on disposals	6,255,031	87,001,706
6. Deduct consideration for bonds and stocks disposed of	289,041,787	1,536,757,751
7. Deduct amortization of premium	4,080,293	15,694,536
8. Total foreign exchange change in book/adjusted carrying value	957,849	657,335
9. Deduct current year's other than temporary impairment recognized	295,527	2,960,999
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,605,794,767	3,589,438,949
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,605,794,767	3,589,438,949

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	2,398,797,513	820,816,041	811,184,559	(283,414)	2,408,145,581			2,398,797,513
2. Class 2 (a)	490,583,014	46,770,836	22,387,996	1,159,692	516,125,546			490,583,014
3. Class 3 (a)	116,829,126	15,800,063	16,446,438	398,295	116,581,046			116,829,126
4. Class 4 (a)	178,291,867	21,783,250	11,322,876	(7,299,125)	181,453,116			178,291,867
5. Class 5 (a)	35,476,382	8,369,329	5,633,738	3,582,456	41,794,429			35,476,382
6. Class 6 (a)	5,192,284		431,771	1,105,353	5,865,866			5,192,284
7. Total Bonds	3,225,170,186	913,539,519	867,407,378	(1,336,743)	3,269,965,584			3,225,170,186
PREFERRED STOCK								
8. Class 1	1,893,600			38,400	1,932,000			1,893,600
9. Class 2	5,055,000			(5,000)	5,050,000			5,055,000
10. Class 3	3,856,000			282,000	4,138,000			3,856,000
11. Class 4	333,350			(35,350)	298,000			333,350
12. Class 5								
13. Class 6	294,030				294,030			294,030
14. Total Preferred Stock	11,431,980			280,050	11,712,030			11,431,980
15. Total Bonds & Preferred Stock	3,236,602,166	913,539,519	867,407,378	(1,056,693)	3,281,677,614			3,236,602,166

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ 164,746,503; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	161,142,091	X X X	161,142,091	9,579	

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,638,376	141,278,031
2. Cost of short-term investments acquired	679,505,277	2,218,575,344
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	631,001,562	2,247,214,999
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	161,142,091	112,638,376
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	161,142,091	112,638,376

NONE Schedule DB - Part A and B Verification

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

NONE Schedule DB - Verification

SCHEDULE E - VERIFICATION
(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,354,177	28,742,163
2. Cost of cash equivalents acquired	3,604,412	25,576,208
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	14,354,177	39,964,194
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,604,412	14,354,177
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,604,412	14,354,177

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
One story office building, 9450 Seward Rd.	Fairfield	OH	11/30/1998					(63,163)
0199999 Acquired by Purchase								(63,163)
0399999 Totals								(63,163)

E01

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9020401	LARGO	FL		05/18/2009	03/25/2011	58,197							58,197	58,197			
A8120102	MIAMI	FL		02/23/2009	03/09/2011	5,857							5,857	5,857			
A6011001	TALLAHASSEE	FL		04/10/2006	01/21/2011	102,176							102,176	102,176			
B0020103	TIPP CITY	OH		08/22/2005	02/10/2011	14,845							14,845	14,845			
0199999 Mortgages closed by repayment						181,075							181,075	181,075			
A7102205	ABILENE	TX		02/28/2008		119							119	119			
A8081204	ABILENE	TX		10/23/2008		263							263	263			
A8082505	ABILENE	TX		11/14/2008		227							227	227			
A9021303	ADDISON	TX		04/07/2009		57							57	57			
A8013103	AGOURA HILLS	CA		04/17/2008		831							831	831			
A8092403	ALAMEDA	CA		11/24/2008		112							112	112			
A9030503	ALBANY	OR		04/24/2009		169							169	169			
A9040103	ALBUQUERQUE	NM		06/09/2009		191							191	191			
A9040105	ALBUQUERQUE	NM		06/09/2009		130							130	130			
A7120402	ALBUQUERQUE	NM		02/25/2008		235							235	235			
A7120403	ALBUQUERQUE	NM		02/25/2008		235							235	235			
A7120404	ALBUQUERQUE	NM		02/25/2008		250							250	250			
A7120411	ALBUQUERQUE	NM		02/25/2008		315							315	315			
A7120407	ALBUQUERQUE	NM		02/25/2008		322							322	322			
A7120409	ALBUQUERQUE	NM		02/25/2008		268							268	268			
A6092202	ALBUQUERQUE	NM		11/30/2006		772							772	772			
A7091704	ALBUQUERQUE	NM		12/14/2007		199							199	199			
B0060403	ALBUQUERQUE	NM		07/30/2010		353							353	353			
B0040504	ALBUQUERQUE	NM		10/31/2001		41							41	41			
B0040505	ALBUQUERQUE	NM		06/04/2010		23							23	23			
B0040506	ALBUQUERQUE	NM		06/04/2010		94							94	94			
B0050701	ALBUQUERQUE	NM		07/15/2010		71							71	71			
A9042201	ALGONA	WA		06/12/2009		1,051							1,051	1,051			
A8112501	ALHAMBRA	CA		01/30/2009		638							638	638			
A8020810	ALHAMBRA	CA		03/31/2008		616							616	616			
A9082701	ALOHA	OR		10/15/2009		218							218	218			
B0031802	ALPHARETTA	GA		07/12/2001		162							162	162			
A9022301	ALPHARETTA	GA		04/23/2009		155							155	155			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102005	ALPHARETTA	GA		12/28/2007		1,155							1,155	1,155			
A8021905	ALPHARETTA	GA		05/13/2008		623							623	623			
A8030401	ALPHARETTA	GA		05/15/2008		1,002							1,002	1,002			
A7092105	ALVIN	TX		12/06/2007		277							277	277			
B0021904	AMARILLO	TX		03/04/2010		33							33	33			
A8032702	AMELIA	OH		08/29/2008		744							744	744			
B0071605	AMELIA	OH		09/28/2010		109							109	109			
A8042101	AMERICAN FORK	UT		07/11/2008		340							340	340			
A7100102	AMHERST	NY		12/27/2007		477							477	477			
A7041301	AMMON	ID		01/16/2008		887							887	887			
B0032507	ANAHEIM	CA		06/01/2010		81							81	81			
A8012306	ANGOLA	IN		03/05/2008		143							143	143			
A8050904	ANN ARBOR	MI		07/14/2008		233							233	233			
A9061609	ANSON	TX		07/30/2009		52							52	52			
A7122706	APACHE JUNCTION	AZ		02/27/2008		861							861	861			
A9030422	APPLE VALLEY	CA		05/18/2009		109							109	109			
A8013104	APPLE VALLEY	MN		03/31/2008		647							647	647			
B0031701	ARCOLA	TX		05/20/2010		30							30	30			
A6011103	ARDMORE	OK		04/04/2006		731							731	731			
A9122102	ARLINGTON	TX		02/16/2010		119							119	119			
B0061004	ARLINGTON	TX		08/20/2010		70							70	70			
A9080501	ARLINGTON	TX		09/30/2009		39							39	39			
A9040801	ARLINGTON	TX		05/29/2009		36							36	36			
A9031301	ARLINGTON	TX		06/18/2009		213							213	213			
A7110504	ARLINGTON	TX		01/15/2008		430							430	430			
A8022103	ARLINGTON	TX		05/16/2008		214							214	214			
B0050601	ARMA	KS		05/20/2010		22							22	22			
A6113004	ARTESIA	CA		02/12/2007		288							288	288			
A8011603	ASHLAND	OH		03/26/2008		143							143	143			
A6052201	ASHLAND	VA		08/07/2006		442							442	442			
A8021406	ATASCADERO	CA		04/25/2008		213							213	213			
A8032001	ATASCADERO	CA		06/16/2008		574							574	574			
A9042707	ATASCADERO	CA		06/30/2009		202							202	202			
A7091705	ATHENS	GA		12/03/2007		1,595							1,595	1,595			
B0090801	ATHENS	GA		11/18/2010		57							57	57			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0090802	ATHENS	GA		11/18/2010		52							52	52			
B0072201	ATLANTA	GA		09/28/2010		433							433	433			
B0051102	ATLANTA	GA		06/30/2010		43							43	43			
A7120602	ATLANTA	GA		02/28/2008		148							148	148			
A8030501	ATLANTA	GA		04/28/2008		860							860	860			
A8021501	ATLANTA	GA		04/21/2008		326							326	326			
A8021105	ATLANTA	GA		04/10/2008		153							153	153			
A8021106	ATLANTA	GA		04/10/2008		175							175	175			
A8021103	ATLANTA	GA		04/10/2008		284							284	284			
A8020801	ATLANTA	GA		04/15/2008		847							847	847			
A9081801	ATLANTA	GA		11/10/2009		252							252	252			
A8050201	ATLANTA	GA		07/24/2008		356							356	356			
A8081101	ATLANTA	GA		10/02/2008		468							468	468			
A8072812	ATLANTA	GA		09/18/2008		1,053							1,053	1,053			
A8072803	ATLANTA	GA		09/18/2008		644							644	644			
A8082010	ATLANTA	GA		11/12/2008		294							294	294			
A9081902	AUBURN	KS		09/17/2009		18							18	18			
A9101604	AUBURN	WA		12/30/2009		536							536	536			
B0060703	AUBURN	WA		08/18/2010		323							323	323			
A8081802	AUBURN HILLS	MI		11/19/2008		367							367	367			
A9031304	AUBURN MILLS	MI		04/30/2009		48							48	48			
A8091106	AUGUSTA	GA		11/26/2008		160							160	160			
A8121508	AUGUSTA	GA		02/25/2009		189							189	189			
A7110501	AURORA	CO		01/30/2008		197							197	197			
A7112105	AURORA	CO		01/22/2008		570							570	570			
A5110704	AURORA	CO		02/13/2006		214							214	214			
A7100302	AUSTIN	TX		12/10/2007		298							298	298			
A7092110	AUSTIN	TX		12/10/2007		345							345	345			
A7091102	AUSTIN	TX		12/13/2007		637							637	637			
A9040705	AUSTIN	TX		07/10/2009		132							132	132			
A8091203	AUSTIN	TX		11/18/2008		307							307	307			
A8082003	AUSTIN	TX		10/23/2008		841							841	841			
A8080802	AUSTIN	TX		10/15/2008		414							414	414			
A8041804	AUSTIN	TX		07/16/2008		186							186	186			
A8052802	AUSTIN	TX		07/23/2008		271							271	271			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0052102	AUSTIN	TX		07/28/2010		106							106	106			
A9122105	AUSTIN	TX		01/20/2000		58							58	58			
A7120708	AVON	OH		02/12/2008		434							434	434			
A8021504	BAKERSFIELD	CA		11/05/2008		354							354	354			
A8012102	BAKERSFIELD	CA		03/25/2008		509							509	509			
B0031003	BAKERSFIELD	CA		08/11/2010		126							126	126			
B0040803	BAKERSFIELD	CA		09/11/2003		79							79	79			
A9101304	BALDWIN PARK	CA		12/16/2009		120							120	120			
A7082801	BALTIMORE	MD		12/07/2007		491							491	491			
A8051601	BARLETT	TN		08/20/2008		183							183	183			
B0021901	BASEHOR	KS		03/04/2010		35							35	35			
A8052901	BAYTOWN	TX		08/15/2008		913							913	913			
A7092005	BAYTOWN	TX		12/12/2007		891							891	891			
A5050901	BEAR	DE		08/05/2005		388							388	388			
B0032604	BEAUMONT	TX		06/08/2010		91							91	91			
B0070901	BEAUMONT	TX		09/14/2010		262							262	262			
B0081012	BEAVERCREEK	OH		11/20/2000		337							337	337			
B0032603	BEAVERTON	OR		06/18/2010		65							65	65			
B0062502	BEAVERTON	OR		08/13/2010		108							108	108			
A7120414	BEDFORD	TX		01/22/2008		284							284	284			
B0032512	BEDFORD PARK	IL		07/19/2010		138							138	138			
A9081811	BELLFLOWER	CA		10/20/2009		206							206	206			
A9030602	BELLINGHAM	WA		04/29/2009		84							84	84			
B0063001	BEND	OR		09/10/2010		203							203	203			
A8032505	BEND	OR		06/12/2008		138							138	138			
A5051801	BENNETTSVILLE	SC		08/05/2005		1,352							1,352	1,352			
A8031004	BENSON	AZ		06/04/2008		1,852							1,852	1,852			
A9030407	BERKELEY	CA		05/26/2009		371							371	371			
A7102204	BERKELEY	CA		12/21/2007		689							689	689			
A9112002	BERKELEY	CA		03/18/2010		45							45	45			
A8011401	BERMUDA DUNES	CA		03/12/2008		669							669	669			
A7120405	BERNALILLO	NM		02/25/2008		146							146	146			
A8021903	BESSEMER	AL		05/08/2008		237							237	237			
A8061208	BETHEL	CT		08/12/2008		224							224	224			
A8042501	BETHLEHEM	PA		08/28/2008		990							990	990			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0072610	BETHPAGE	NY		11/10/2010		276							276	276			
A6101108	BEVERLY	MA		12/28/2006		299							299	299			
A8050902	BINGHAM	ME		07/31/2008		341							341	341			
A8061101	BIRMINGHAM	AL		08/12/2008		321							321	321			
A8082001	BIRMINGHAM	MI		11/03/2008		308							308	308			
A9031103	BLOOMINGTON	MN		05/13/2009		270							270	270			
A7110901	BLOOMSBURG	PA		01/15/2008		444							444	444			
B0010701	BLOSSOM	TX		01/21/2010		17							17	17			
B0030901	BLUE SPRINGS	MO		05/04/2010		140							140	140			
A8043001	BLUFFTON	SC		07/10/2008		265							265	265			
B0071410	BOCA RATON	FL		09/29/2010		435							435	435			
B0011903	BOERNE	TX		02/17/2000		27							27	27			
A7100203	BOISE	ID		12/20/2007		266							266	266			
A8021403	BOISE	ID		04/08/2008		290							290	290			
A8111102	BOISE	ID		01/20/2009		39							39	39			
A9122202	BOISE	ID		03/12/2010		76							76	76			
A9092502	BOLINGBROOK	IL		12/15/2009		436							436	436			
A8031904	BOONE	NC		06/12/2008		289							289	289			
A9061604	BORGER	TX		07/30/2009		51							51	51			
B0030502	BOSTON	MA		05/14/2010		176							176	176			
A8041803	BOULDER	CO		06/12/2008		140							140	140			
A7111901	BOUNTIFUL	UT		01/14/2008		598							598	598			
A9111702	BOUNTIFUL	UT		01/15/2010		32							32	32			
B0051302	BOWMANSVILLE	NY		07/26/2010		268							268	268			
A7110702	BRADENTON	FL		01/25/2008		141							141	141			
A7102020	BRANCHBURG	NJ		02/27/2008		4,273							4,273	4,273			
B0071504	BREA	CA		10/01/2010		448							448	448			
A8012404	BRIDGEWATER	MA		03/26/2008		148							148	148			
A8030609	BRIGHTON	MI		06/05/2008		259							259	259			
A8021201	BROCKPORT	NY		03/28/2008		1,008							1,008	1,008			
A8121505	BROCKTON	MA		01/29/2009		313							313	313			
A9032001	BRONX	NY		06/16/2009		69							69	69			
B0090103	BRONX	NY		11/23/2010		128							128	128			
B0090104	BRONX	NY		11/23/2010		128							128	128			
A9102702	BROOKSHIRE	TX		11/24/2009		28							28	28			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0062506	BROWNSBURG	IN		09/28/2010		501							501	501			
A8022801	BROWNSVILLE	TX		04/24/2008		833							833	833			
A8093005	BRUNSWICK	OH		11/20/2008		147							147	147			
A9061101	BRYAN	TX		07/01/2009		51							51	51			
A8022002	BUFFALO	MN		04/30/2008		377							377	377			
A8012802	BUFFALO	NY		03/27/2008		255							255	255			
A9032102	BULLARD	TX		05/21/2009		76							76	76			
B0071411	BURBANK	CA		10/07/2010		181							181	181			
B0062902	BURBANK	CA		09/02/2010		130							130	130			
A9021701	BURBANK	CA		04/01/2009		123							123	123			
A8082904	BURLINGAME	CA		11/10/2008		660							660	660			
A5030301	BURLINGAME	CA		05/25/2005		937							937	937			
B0052004	BURLINGTON	KS		07/01/2010		7							7	7			
A8032708	BURLINGTON	KY		08/29/2008		713							713	713			
A9021905	BURLINGTON	WA		04/15/2009		109							109	109			
A9060801	BURLINGTON	WA		07/31/2009		209							209	209			
A8022003	BURNSVILLE	MN		04/30/2008		990							990	990			
A8022005	BURNSVILLE	MN		04/30/2008		1,154							1,154	1,154			
A8082201	BURNSVILLE	MN		10/27/2008		234							234	234			
B0090102	BYRAM	MS		11/10/2010		114							114	114			
A9091703	CALERA	OK		11/24/2009		18							18	18			
A8041802	CALHOUN	GA		06/19/2008		234							234	234			
A7121205	CALHOUN	GA		04/25/2008		261							261	261			
B0071203	CAMERON	NC		09/23/2010		260							260	260			
A7113001	CAMILLAS	NY		02/08/2008		305							305	305			
B0072306	CAMPBELL	CA		10/19/2010		306							306	306			
A9102004	CANOGA PARK	CA		12/31/2009		380							380	380			
B0042301	CANOGA PARK	CA		03/23/2000		200							200	200			
A8021904	CANOGA PARK	CA		05/05/2008		205							205	205			
A8021304	CANTON	GA		03/21/2008		236							236	236			
A8090305	CANTON	MI		11/20/2008		90							90	90			
B0012502	CANTON	TX		02/11/2010		69							69	69			
B0021905	CANYON LAKE	TX		03/18/2010		45							45	45			
B0032503	CAPE CORAL	FL		07/23/2010		308							308	308			
B0082401	CARROLLTON	TX		11/01/2010		77							77	77			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102601	CARSON	CA		01/17/2008		328							328	328			
A9102302	CARSON	CA		12/23/2009		280							280	280			
B0061405	CARSON	CA		08/31/2010		272							272	272			
A6071702	CARSON CITY	NV		10/02/2006		259							259	259			
A5081704	CARSON CITY	NV		11/02/2005		521							521	521			
A5112206	CARSON CITY	NV		02/08/2006		707							707	707			
B0030101	CARY	NC		05/07/2010		103							103	103			
B0072001	CASTLE ROCK	CO		09/30/2010		155							155	155			
B0071302	CATHEDRAL CITY	CA		09/08/2010		260							260	260			
A5062801	CATHEDRAL CITY	CA		09/21/2005		1,096							1,096	1,096			
A8073101	CATHEDRAL CITY	CA		09/30/2008		389							389	389			
A8030403	CEDAR CITY	UT		05/27/2008		194							194	194			
B0061002	CEDAR HILL	TX		08/20/2010		80							80	80			
A9062501	CENTEREACH	NY		08/25/2009		299							299	299			
A8072807	CENTERVILLE	GA		09/18/2008		994							994	994			
A8052902	CENTERVILLE	UT		08/22/2008		380							380	380			
B0011102	CENTRALIA	WA		03/18/2010		83							83	83			
A8012406	CHANDLER	AZ		03/31/2008		1,348							1,348	1,348			
A9042402	CHANDLER	AZ		07/17/2009		183							183	183			
A9091401	CHANDLER	AZ		11/20/2009		531							531	531			
A9111302	CHANDLER	AZ		12/29/2009		297							297	297			
B0042803	CHANDLER	AZ		06/30/2010		74							74	74			
B0061731	CHANHASSEN	MN		08/31/2010		218							218	218			
A9042403	CHARLESTON	SC		08/28/2009		218							218	218			
A8022211	CHARLESTON	SC		05/22/2008		500							500	500			
B0072601	CHARLOTTE	NC		10/27/2010		1,083							1,083	1,083			
B0052006	CHARLOTTE	NC		08/12/2010		217							217	217			
B0071207	CHATSWORTH	CA		11/15/2010		90							90	90			
B0063003	CHATSWORTH	CA		10/29/2010		152							152	152			
B0080606	CHATSWORTH	CA		01/17/2001		61							61	61			
A9120803	CHATSWORTH	CA		02/05/2010		79							79	79			
B0051205	CHATSWORTH	CA		07/27/2010		133							133	133			
A8012201	CHATTANOOGA	TN		03/17/2008		307							307	307			
B0012601	CHENEY	KS		02/18/2010		31							31	31			
A8030505	CHESAPEAKE	VA		05/22/2008		195							195	195			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8122302	CHESAPEAKE	VA		02/26/2009		276							276	276			
A8080804	CHESTERFIELD	IN		10/28/2008		175							175	175			
B0032513	CHICAGO	IL		07/19/2010		146							146	146			
B0032511	CHICAGO	IL		07/19/2010		136							136	136			
B0051204	CHICAGO	IL		09/29/2010		315							315	315			
B0060404	CHICAGO	IL		08/19/2010		124							124	124			
B0060802	CHICAGO	IL		09/30/2010		208							208	208			
A9061701	CHICAGO	IL		09/03/2009		471							471	471			
A8071805	CHICAGO	IL		09/17/2008		107							107	107			
A8022107	CHICAGO	IL		05/19/2008		657							657	657			
A7102501	CHICAGO RIDGE	IL		01/22/2008		708							708	708			
B0020902	CHICO	CA		04/12/2010		55							55	55			
B0082001	CHICO	CA		10/26/2010		347							347	347			
A7111202	CHICO	CA		01/17/2008		748							748	748			
A8030402	CHUBBUCK	ID		05/27/2008		129							129	129			
A6110102	CHULA VISTA	CA		02/13/2007		274							274	274			
A8111801	CHULA VISTA	CA		01/20/2009		57							57	57			
A9030306	CHULA VISTA	CA		04/23/2009		143							143	143			
A9030416	CHULA VISTA	CA		04/29/2009		63							63	63			
A7111403	CICERO	IL		02/13/2008		703							703	703			
A7121802	CINCINNATI	OH		02/26/2008		657							657	657			
A7122703	CINCINNATI	OH		08/01/2008		322							322	322			
A8032701	CINCINNATI	OH		08/29/2008		703							703	703			
A8032710	CINCINNATI	OH		08/29/2008		25,290							25,290	25,290			
A7080107	CINCINNATI	OH		01/28/2008		272							272	272			
A7111201	CINCINNATI	OH		08/22/2008		934							934	934			
B0042103	CINCINNATI	OH		08/02/2010		366							366	366			
A9111801	CINCINNATI	OH		01/29/2010		131							131	131			
A9061105	CISCO	TX		08/04/2009		46							46	46			
A9030408	CITY OF COMMERCE	CA		04/29/2009		57							57	57			
B0041903	CLACKAMAS	OR		06/21/2010		140							140	140			
A8022704	CLARENCE	NY		06/19/2008		543							543	543			
B0061101	CLARKSVILLE	TN		08/26/2010		150							150	150			
B0012903	CLAYTON	NC		03/30/2010		184							184	184			
A9113007	CLEARFIELD	UT		02/11/2010		27							27	27			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0072303	CLEARLAKE	CA		10/12/2010		246							246	246			
A7121804	CLEARWATER	FL		02/28/2008		365							365	365			
A7101205	CLEBURNE	TX		12/13/2007		189							189	189			
A9111902	CLEVELAND	OH		09/29/1999		82							82	82			
A9090201	CLEVELAND	OH		12/30/2009		425							425	425			
A9042401	CLEVELAND	OH		06/29/2009		461							461	461			
A8072102	CLEVELAND	OH		09/25/2008		496							496	496			
A8110504	CLEVELAND	TX		02/09/2009		190							190	190			
A8032707	CLEVES	OH		08/29/2008		1,075							1,075	1,075			
A8090405	CLINTON	UT		11/12/2008		395							395	395			
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		124							124	124			
A8021104	COCONUT CREEK	FL		04/25/2008		332							332	332			
B0052502	COLLEGE PARK	GA		07/29/2010		332							332	332			
B0090310	COLLEGE PARK	GA		11/30/2010		113							113	113			
A8021305	COLLEGE STATION	TX		04/04/2008		250							250	250			
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		337							337	337			
A5110306	COLONIE	NY		02/09/2006		716							716	716			
A9072101	COLORADO SPRINGS	CO		08/28/2009		533							533	533			
A5121602	COLORADO SPRINGS	CO		02/07/2006		349							349	349			
A5060103	COLORADO SPRINGS	CO		11/14/2005		645							645	645			
A8020101	COLORADO SPRINGS	CO		04/09/2008		165							165	165			
A8082902	COLORADO SPRINGS	CO		11/10/2008		520							520	520			
A8020603	COLUMBAS	GA		04/01/2008		178							178	178			
B0071903	COLUMBIA	MD		10/10/2000		461							461	461			
A8022007	COLUMBIA	MO		05/07/2008		960							960	960			
A8091107	COLUMBIA	SC		11/26/2008		188							188	188			
B0080902	COLUMBIA	SC		11/17/2010		66							66	66			
A8060505	COLUMBUS	OH		08/15/2008		193							193	193			
A8060503	COLUMBUS	OH		08/14/2008		193							193	193			
A9042404	COLUMBUS	OH		07/14/2009		163							163	163			
A9051301	COLUMBUS	OH		07/31/2009		285							285	285			
A9061106	COMANCHE	TX		07/21/2009		55							55	55			
A9111901	COMMERCE	GA		12/30/2009		387							387	387			
A8050103	COMMERCE CITY	CO		07/16/2008		424							424	424			
B0030402	COMMERCE CITY	CO		04/22/2010		58							58	58			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0051206	CONCORD	CA		07/21/2010		562							562	562			
B0042705	CONCORD	VA		05/20/2010		27							27	27			
A9042803	CONROE	TX		08/25/2009		49							49	49			
A9042307	CONROE	TX		06/25/2009		332							332	332			
A9042308	CONROE	TX		06/25/2009		533							533	533			
A9030412	CONROE	TX		05/21/2009		118							118	118			
A8022214	CORAL GABLES	FL		05/12/2008		316							316	316			
A8022215	CORAL GABLES	FL		05/12/2008		120							120	120			
A8022216	CORAL GABLES	FL		05/12/2008		165							165	165			
A8022217	CORAL GABLES	FL		05/12/2008		172							172	172			
A7112701	CORAL GABLES	FL		01/18/2008		223							223	223			
B0051304	CORAL SPRINGS	FL		06/30/2010		83							83	83			
A8012202	CORDOVA	TN		03/31/2008		258							258	258			
B0021106	CORONA	CA		04/08/2010		83							83	83			
A9022705	CORONA	CA		04/28/2009		391							391	391			
A8112505	CORONA	CA		01/29/2009		67							67	67			
A9040907	CORONA	CA		06/12/2009		485							485	485			
A9041301	CORONA	CA		06/11/2009		90							90	90			
A8090403	CORPUS CHRISTI	TX		11/24/2008		727							727	727			
A8012307	CORPUS CHRISTI	TX		03/14/2008		341							341	341			
B0082503	CORPUS CHRISTI	TX		11/22/2010		79							79	79			
A8030703	CORTE MADERA	CA		06/03/2008		216							216	216			
B0090207	CORVALLIS	OR		11/30/2010		513							513	513			
A9022401	COSTA MESA	CA		04/09/2009		52							52	52			
A8052004	COSTA MESA	CA		08/06/2008		242							242	242			
B0072907	COSTA MESA	CA		09/11/2003		109							109	109			
A9073005	COTTONWOOD FALL	KS		09/17/2009		19							19	19			
A8112506	COVINA	CA		01/29/2009		53							53	53			
A8012104	CROWN POINT	IN		04/15/2008		219							219	219			
A8011002	CRYSTAL LAKE	IL		03/31/2008		298							298	298			
A8021408	CUDAHY	CA		04/28/2008		270							270	270			
B0061109	CULVER CITY	CA		06/20/2001		182							182	182			
A7122602	CUMMING	GA		03/11/2008		440							440	440			
A8090202	CUYAHOGA FALLS	OH		11/17/2008		143							143	143			
B0012901	CUYAHOGA FALLS	OH		06/30/2010		99							99	99			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0061105	CYPRESS	TX		08/02/2010		174							174	174			
B0031001	CYPRESS	TX		05/20/2010		122							122	122			
A7120607	CYPRESS	TX		03/05/2008		341							341	341			
A8021303	DACULA	GA		03/21/2008		259							259	259			
A8022702	DACULA	GA		05/16/2008		1,198							1,198	1,198			
A8072805	DACULA	GA		09/18/2008		994							994	994			
A8072806	DALLAS	GA		09/18/2008		936							936	936			
A7101101	DALLAS	TX		01/31/2008		212							212	212			
A8013001	DALLAS	TX		03/31/2008		548							548	548			
A7122402	DALLAS	TX		04/23/2008		259							259	259			
A8082006	DALLAS	TX		09/30/2008		699							699	699			
A8081405	DALLAS	TX		10/01/2008		1,641							1,641	1,641			
A8042802	DALLAS	TX		07/02/2008		781							781	781			
A8061204	DALLAS	TX		08/15/2008		544							544	544			
A9021001	DALLAS	TX		03/31/2009		399							399	399			
B0042702	DALLAS	TX		07/01/2010		145							145	145			
A9102002	DALLAS	TX		12/30/2009		87							87	87			
A7121902	DANBURY	CT		02/12/2008		610							610	610			
A8062008	DAVIE	FL		08/28/2008		1,736							1,736	1,736			
A8103002	DAYTON	OH		01/23/2009		175							175	175			
A8050702	DAYTON	OH		08/01/2008		769							769	769			
A7122705	DAYTON	OH		08/01/2008		193							193	193			
A8090306	DEARBORN	MI		11/20/2008		52							52	52			
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		79							79	79			
A8081902	DECATUR	AL		11/07/2008		1,280							1,280	1,280			
A8082502	DECATUR	GA		11/12/2008		256							256	256			
A9081802	DECATUR	GA		11/10/2009		95							95	95			
A9081803	DECATUR	GA		11/10/2009		307							307	307			
A9081809	DECATUR	GA		11/10/2009		82							82	82			
B0022204	DECATUR	GA		04/29/2010		31							31	31			
B0072901	DECATUR	GA		11/15/2010		103							103	103			
B0070202	DECATUR	GA		08/26/2010		84							84	84			
A9061103	DELEON	TX		07/21/2009		55							55	55			
A8022219	DELRAY BEACH	FL		05/15/2008		153							153	153			
B0062903	DENVER	CO		08/17/2010		218							218	218			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8082009	DENVER	CO		10/02/2008		282							282	282			
A7091103	DENVER	CO		12/13/2007		626							626	626			
A7120412	DENVER	CO		01/18/2008		1,543							1,543	1,543			
B0060702	DEPTFORD	NJ		08/18/2010		501							501	501			
A7121901	DES MOINES	IA		02/08/2008		158							158	158			
A8020806	DES PLAINES	IL		06/24/2008		616							616	616			
B0043001	DESOTO	TX		06/24/2010		48							48	48			
A7112903	DETROIT	MI		02/01/2008		368							368	368			
A7112905	DETROIT	MI		02/01/2008		78							78	78			
A7112906	DETROIT	MI		02/01/2008		174							174	174			
A7112907	DETROIT	MI		02/01/2008		221							221	221			
A7112908	DETROIT	MI		02/01/2008		309							309	309			
A7112909	DETROIT	MI		02/01/2008		192							192	192			
B0020101	DETROIT	MI		03/31/2010		206							206	206			
B0020102	DETROIT	MI		03/31/2010		54							54	54			
A8080701	DEWITT	NY		10/27/2008		137							137	137			
B0090304	DINUBA	CA		11/10/2010		34							34	34			
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		316							316	316			
A6052406	DIXON	CA		08/02/2006		304							304	304			
B0010705	DORAVILLE	GA		03/05/2010		51							51	51			
A8091108	DOUGLASVILLE	GA		11/26/2008		179							179	179			
B0072611	DOWNEY	CA		11/23/2010		253							253	253			
A7121303	DRAPER	UT		03/13/2008		266							266	266			
A7110503	DUBLIN	OH		05/22/2008		394							394	394			
A8020604	DULUTH	GA		04/01/2008		802							802	802			
A5091601	DUNN	NC		12/09/2005		402							402	402			
A8090505	DUNWOODY	GA		10/16/2008		401							401	401			
A8072501	DURHAM	NC		09/19/2008		621							621	621			
A9030404	DURHAM	NC		05/21/2009		190							190	190			
B0032902	DURHAM	NC		06/01/2010		148							148	148			
A8052003	EAGLE	ID		08/13/2008		289							289	289			
A9032103	EAST BERNARD	TX		05/21/2009		73							73	73			
A7092113	EAST ELLIJAY	GA		12/18/2007		271							271	271			
A8081803	EAST LANSING	MI		10/31/2008		314							314	314			
A8062005	EAST LANSING	MI		08/28/2008		589							589	589			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8070101	EAST NORRITON	PA		07/21/2008		2,510							2,510	2,510			
A6103102	EASTLAKE	OH		01/25/2007		618							618	618			
A7101001	EDGEWOOD	WA		12/18/2007		245							245	245			
A8091501	EDINBURG	TX		11/19/2008		97							97	97			
A9101601	EDMOND	OK		10/30/2009		222							222	222			
B0031801	EDWARDSVILLE	KS		05/06/2010		25							25	25			
B0072904	EL CAJON	CA		10/01/2010		1,004							1,004	1,004			
B0080204	EL CAJON	CA		06/06/2001		61							61	61			
A9122101	EL CAJON	CA		02/11/2010		87							87	87			
A9101401	EL CAJON	CA		01/06/2000		452							452	452			
B0042902	EL CAJON	CA		06/30/2010		74							74	74			
A6030705	EL CAJON	CA		06/08/2006		229							229	229			
A8032501	EL CAJON	CA		06/18/2008		417							417	417			
A9030305	EL CAJON	CA		04/23/2009		48							48	48			
B0042302	EL CENTRO	CA		06/30/2010		59							59	59			
A7121801	EL CERRITO	CA		04/28/2008		350							350	350			
A9040101	EL PASO	TX		06/09/2009		74							74	74			
A9040701	EL PASO	TX		06/30/2009		428							428	428			
B0020904	EL PASO	TX		03/31/2010		36							36	36			
B0060202	EL PASO	TX		08/05/2010		131							131	131			
B0011201	ELGIN	IL		02/26/2010		65							65	65			
A8010801	ELIZABETHTOWN	KY		03/25/2008		1,515							1,515	1,515			
B0061006	ELK GROVE	CA		08/20/2010		106							106	106			
A9101302	ELMHURST	IL		12/29/2009		674							674	674			
A8080801	ENCINITAS	CA		10/03/2008		143							143	143			
A8061002	ENCINITAS	CA		09/26/2008		869							869	869			
A8031101	ENDICOTT	NY		05/13/2008		929							929	929			
A9073003	ERIE	KS		08/31/2009		18							18	18			
A8022105	ERIE	PA		05/22/2008		590							590	590			
A8032709	ERLANGER	KY		08/29/2008		930							930	930			
A9040805	ESCONDIDO	CA		05/28/2009		55							55	55			
A8032506	ESCONDIDO	CA		06/25/2008		139							139	139			
A8030605	ESCONDIDO	CA		06/09/2008		464							464	464			
A8030608	ESCONDIDO	CA		06/04/2008		1,147							1,147	1,147			
B0021105	ESCONDIDO	CA		03/30/2010		345							345	345			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7110502	ESTES PARK	CO		01/11/2008		282							282	282			
A8022108	EUGENE	OR		05/07/2008		899							899	899			
B0060103	EVANS	GA		08/31/2010		311							311	311			
A8022803	EVANSVILLE	IN		06/30/2008		172							172	172			
B0070702	EVANSVILLE	IN		09/29/2010		255							255	255			
A7112001	EVERETT	WA		01/10/2008		262							262	262			
A9050801	EVERETT	WA		07/01/2009		882							882	882			
B0020503	EVERETT	WA		03/31/2010		17							17	17			
A9111101	EVERETT	WA		01/29/2010		212							212	212			
B0061730	EXCELSIOR	MN		08/26/2010		158							158	158			
A7092404	EXETER	NH		12/17/2007		767							767	767			
B0062201	FAIR OAKS	CA		08/24/2010		190							190	190			
A8072804	FAIRBURN	GA		09/18/2008		936							936	936			
A7082002	FAIRFIELD	OH		02/29/2008		285							285	285			
A8121509	FAIRFIELD	OH		02/25/2009		165							165	165			
B0030503	FAIRHAVEN	MA		05/10/2010		128							128	128			
A8041002	FAIRVIEW	NC		06/02/2008		830							830	830			
B0062202	FAIRWAY	KS		08/31/2010		326							326	326			
A8071006	FARGO	ND		10/03/2008		394							394	394			
A9082401	FARMERS BRANCH	TX		10/30/2009		760							760	760			
A6120604	FARMINGTON	UT		02/15/2007		433							433	433			
A9021002	FARMINGTON HILLS	MI		03/31/2009		435							435	435			
A7111302	FARMINGTON HILLS	MI		02/07/2008		675							675	675			
A8031402	FARMINGTON HILLS	MI		05/30/2008		391							391	391			
A8022001	FAYETTEVILLE	NC		05/09/2008		403							403	403			
A7121015	FAYETTEVILLE	NC		03/31/2008		681							681	681			
B0072004	FAYETTEVILLE	NC		10/19/2010		206							206	206			
A5111004	FEASTERVILLE	PA		02/13/2006		294							294	294			
A5060601	FIRESTONE	CO		08/24/2005		428							428	428			
A7122704	FLORALA	AL		02/14/2008		203							203	203			
B0052807	FLORENCE	AL		07/30/2010		199							199	199			
A7122401	FLORISSANT	MO		03/05/2008		216							216	216			
A5051601	FLUSHING	NY		08/10/2005		349							349	349			
A8071002	FLUSHING	NY		09/25/2008		1,318							1,318	1,318			
A7102901	FOLEY	AL		01/11/2008		228							228	228			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A5052301	FOLSOM	CA		07/20/2005		1,148							1,148	1,148			
A8072810	FOREST PARK	GA		09/18/2008		994							994	994			
A8080806	FORT COLLINS	CO		10/28/2008		457							457	457			
A50831063	FORT MEYERS	FL		12/21/2007		193							193	193			
A7091402	FORT WALTON BEAC	FL		01/14/2008		448							448	448			
B0082504	FORT WAYNE	IN		11/30/2010		193							193	193			
A9022709	FORT WAYNE	IN		04/30/2009		600							600	600			
A9061606	FORT WORTH	TX		03/23/2010		52							52	52			
A8121510	FORT WORTH	TX		02/25/2009		146							146	146			
A8020805	FORT WORTH	TX		04/18/2008		319							319	319			
A8030610	FORT WORTH	TX		06/05/2008		228							228	228			
A6091504	FORT WORTH	TX		01/10/2007		253							253	253			
B0061003	FORT WORTH	TX		08/20/2010		85							85	85			
B0072304	FORT WORTH	TX		11/17/2010		241							241	241			
B0090703	FORT WORTH	TX		11/12/2010		92							92	92			
B0043002	FORT WORTH	TX		07/15/2010		147							147	147			
A8082804	FORTH WORTH	TX		10/07/2008		213							213	213			
A5092602	FOSTER CITY	CA		12/28/2005		433							433	433			
B0030904	FOSTER CITY	CA		05/10/2010		54							54	54			
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		126							126	126			
A8040801	FRANKLIN	TN		06/05/2008		863							863	863			
B0072903	FREDERICK	CO		10/20/2010		327							327	327			
A6053103	FREDERICKSBURG	VA		08/15/2006		1,010							1,010	1,010			
A6090501	FREDERICKSBURG	VA		01/18/2007		1,004							1,004	1,004			
A8090502	FREMONT	CA		11/18/2008		666							666	666			
A8082801	FRESNO	CA		11/21/2008		1,358							1,358	1,358			
A8082802	FRESNO	CA		09/30/2008		590							590	590			
A8042801	FRESNO	CA		07/01/2008		423							423	423			
A8121001	FRESNO	CA		03/05/2009		127							127	127			
A8040201	FRESNO	CA		06/05/2008		863							863	863			
A7121401	FRESNO	CA		02/08/2008		280							280	280			
A7100503	FRESNO	CA		12/20/2007		289							289	289			
A7100504	FRESNO	CA		12/12/2007		298							298	298			
B0042104	FRESNO	CA		06/25/2010		31							31	31			
B0051007	FRESNO	CA		08/02/2010		247							247	247			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0052802	FRESNO	CA		07/09/2010		127							127	127			
B0072307	FRESNO	CA		10/19/2010		108							108	108			
B0012501	FT. WORTH	TX		03/18/2010		41							41	41			
A9090403	FULLERTON	CA		10/30/2009		175							175	175			
A8020808	FUQUAY-VARINA	NC		04/11/2008		375							375	375			
A8041402	GADSDEN	AL		06/27/2008		676							676	676			
A8052001	GAINESVILLE	FL		07/15/2008		455							455	455			
A8071101	GAINSVILLE	FL		09/10/2008		916							916	916			
A8010802	GALESBURG	IL		03/13/2008		107							107	107			
A8030712	GARDEN CITY	GA		06/30/2008		539							539	539			
A9091702	GARDEN CITY	KS		10/20/2009		19							19	19			
A8122301	GARDEN GROVE	CA		03/10/2009		25							25	25			
A8091801	GARDENA	CA		11/12/2008		280							280	280			
A8082005	GARLAND	TX		09/30/2008		836							836	836			
A8121511	GARLAND	TX		02/25/2009		194							194	194			
A8022602	GARLAND	TX		05/01/2008		282							282	282			
A7092112	GARNER	NC		12/12/2007		247							247	247			
B0062901	GATLINBURG	TN		08/16/2010		308							308	308			
A9071401	GENEVA	IL		09/30/2009		875							875	875			
A8022209	GEORGETOWN	KY		05/14/2008		368							368	368			
A9051401	GILBERT	AZ		07/16/2009		111							111	111			
A9031206	GILBERT	AZ		05/29/2009		194							194	194			
A8050501	GILBERT	AZ		07/01/2008		397							397	397			
A7110201	GILBERT	AZ		02/14/2008		381							381	381			
A9032106	GLADEWATER	TX		08/06/2009		51							51	51			
A9031701	GLEN BURNIE	MD		05/21/2009		254							254	254			
A9090401	GLEN ROSE	TX		10/06/2009		30							30	30			
B0040510	GLENDALE	AZ		06/10/2010		94							94	94			
A8121601	GLENDALE	CA		01/14/2009		169							169	169			
A8121602	GLENDALE	CA		01/14/2009		78							78	78			
A8031401	GLENDALE	CA		06/11/2008		128							128	128			
A9030301	GLENDORA	CA		04/30/2009		185							185	185			
A8061203	GOLDEN	CO		08/20/2008		319							319	319			
A8060904	GOLETA	CA		08/21/2008		512							512	512			
B0030404	GOODYEAR	AZ		04/28/2010		81							81	81			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8030702	GOODYEAR	AZ		06/04/2008		800							800	800			
B0042801	GOSHEN	VA		06/17/2010		18							18	18			
A8021503	GRAHAM	NC		04/15/2008		313							313	313			
A8011807	GRAND JUNCTION	CO		07/25/2008		1,589							1,589	1,589			
A8082002	GRAND PRAIRIE	TX		09/30/2008		496							496	496			
A8052301	GRAND PRAIRIE	TX		07/23/2008		455							455	455			
A8062004	GRAND RAPIDS	MI		08/28/2008		434							434	434			
A8060502	GRANDPRAIRIE	TX		08/14/2008		228							228	228			
A9121001	GRANGER	IN		02/26/2010		91							91	91			
B0080603	GRANITE BAY	CA		10/07/2010		107							107	107			
B0042703	GRANVILLE	ID		06/24/2010		90							90	90			
B0031703	GRAPE CREEK	TX		04/01/2010		31							31	31			
A8110403	GREECE	NY		01/20/2009		324							324	324			
A7120603	GREECE	NY		03/31/2008		961							961	961			
A8021202	GREECE	NY		03/28/2008		2,083							2,083	2,083			
A8061308	GREELEY	CO		08/25/2008		148							148	148			
B0072605	GREENSBORO	NC		10/27/2010		435							435	435			
B0032901	GREENSBORO	NC		07/22/2010		248							248	248			
A5110305	GREENVILLE	NC		01/31/2006		679							679	679			
A8080406	GREENVILLE	SC		09/25/2008		932							932	932			
A8090401	GREENVILLE	TX		11/14/2008		214							214	214			
B0052003	GRESHAM	OR		07/26/2010		41							41	41			
A9042004	HAINES CITY	FL		06/30/2009		119							119	119			
A8072401	HAMBURG	NY		10/01/2008		203							203	203			
A7062101	HAMILTON	OH		12/04/2007		404							404	404			
A7112005	HAMILTON	OH		01/18/2008		228							228	228			
A8032706	HAMILTON	OH		08/29/2008		641							641	641			
A9062201	HAMILTON	TX		08/27/2009		54							54	54			
A8030604	HANFORD	CA		05/22/2008		166							166	166			
A9081805	HAPEVILLE	GA		11/10/2009		99							99	99			
B0062301	HAPPY VALLEY	OR		09/08/2010		309							309	309			
B0010702	HARDIN	TX		01/21/2010		18							18	18			
A8020809	HARKER HEIGHTS	TX		04/18/2008		87							87	87			
A9073001	HARPER	KS		08/27/2009		20							20	20			
A8061201	HARRISON	OH		08/18/2008		732							732	732			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9091704	HARTSHORNE	OK		10/06/2009		20							20	20			
A8081904	HASTINGS	MI		10/31/2008		262							262	262			
B0032505	HATTIESBURG	MS		05/28/2010		71							71	71			
B0032506	HATTIESBURG	MS		05/28/2010		126							126	126			
A8050202	HATTIESBURG	MS		07/30/2008		204							204	204			
A7090601	HAVERHILL	MA		12/10/2007		956							956	956			
B0072006	HAWTHORNE	CA		08/19/2010		624							624	624			
B0030301	HAWTHORNE	CA		05/14/2010		82							82	82			
A7101203	HAYWARD	CA		12/19/2007		603							603	603			
A8030302	HENDERSON	NV		04/30/2008		622							622	622			
A9022702	HENDERSON	NV		05/14/2009		113							113	113			
A7101601	HESPERIA	CA		12/06/2007		209							209	209			
A8071007	HIGH POINT	NC		09/30/2008		656							656	656			
B0081104	HIGHLAND	CA		11/30/2010		169							169	169			
B0060101	HIGHLAND PARK	CA		07/27/2010		195							195	195			
A8051501	HILLSBORO	TX		07/14/2008		225							225	225			
B0011202	HINSDALE	IL		06/25/2001		31							31	31			
A9042708	HOFFMAN ESTATES	IL		07/16/2009		258							258	258			
B0040101	HOLLIS	OK		05/06/2010		45							45	45			
B0030803	HOLLYWOOD	CA		04/01/2008		67							67	67			
A9021203	HOLLYWOOD	FL		04/16/2009		85							85	85			
B0040501	HOLT	MI		08/11/2010		311							311	311			
B0010801	HOMEWOOD	IL		02/25/2010		99							99	99			
A5111005	HORSHAM	PA		01/17/2006		682							682	682			
B0040804	HORTON	KS		06/03/2010		19							19	19			
A8052305	HOUSTON	TX		07/24/2008		317							317	317			
A8061301	HOUSTON	TX		09/17/2008		3,239							3,239	3,239			
A8071801	HOUSTON	TX		09/29/2008		1,480							1,480	1,480			
A8091101	HOUSTON	TX		11/21/2008		477							477	477			
A8092904	HOUSTON	TX		11/25/2008		184							184	184			
A8091802	HOUSTON	TX		11/25/2008		231							231	231			
A8080602	HOUSTON	TX		09/09/2008		2,743							2,743	2,743			
A9042310	HOUSTON	TX		06/25/2009		441							441	441			
A9042311	HOUSTON	TX		06/25/2009		578							578	578			
A9042303	HOUSTON	TX		06/25/2009		101							101	101			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9042304	HOUSTON	TX		06/25/2009		174							174	174			
A9042305	HOUSTON	TX		06/25/2009		285							285	285			
A9020301	HOUSTON	TX		03/31/2009		247							247	247			
A8093006	HOUSTON	TX		11/21/2008		412							412	412			
A8112101	HOUSTON	TX		01/30/2009		73							73	73			
A8112603	HOUSTON	TX		02/24/2009		24							24	24			
A9031307	HOUSTON	TX		06/03/2009		146							146	146			
A9030411	HOUSTON	TX		04/29/2009		112							112	112			
A8012401	HOUSTON	TX		05/05/2008		752							752	752			
A7121903	HOUSTON	TX		02/12/2008		570							570	570			
A8022015	HOUSTON	TX		06/27/2008		155							155	155			
A8030602	HOUSTON	TX		06/05/2008		355							355	355			
A8022903	HOUSTON	TX		05/20/2008		356							356	356			
A8033104	HOUSTON	TX		06/23/2008		259							259	259			
A8031902	HOUSTON	TX		05/05/2008		242							242	242			
A8031201	HOUSTON	TX		04/24/2008		164							164	164			
A6090801	HOUSTON	TX		11/17/2006		511							511	511			
A7092104	HOUSTON	TX		12/06/2007		482							482	482			
A7082104	HOUSTON	TX		01/14/2008		172							172	172			
A5050801	HOUSTON	TX		07/29/2005		658							658	658			
A7101103	HOUSTON	TX		12/20/2007		468							468	468			
A7102301	HOUSTON	TX		12/20/2007		300							300	300			
A7102403	HOUSTON	TX		01/09/2008		226							226	226			
A7103109	HOUSTON	TX		01/15/2008		1,173							1,173	1,173			
A7112007	HOUSTON	TX		01/23/2008		402							402	402			
B0021001	HOUSTON	TX		03/31/2010		112							112	112			
B0021101	HOUSTON	TX		04/01/2010		314							314	314			
B0022604	HOUSTON	TX		04/30/2010		140							140	140			
B0030103	HOUSTON	TX		05/24/2010		158							158	158			
B0040502	HOUSTON	TX		06/30/2010		147							147	147			
B0090201	HOUSTON	TX		09/15/2005		67							67	67			
B0081202	HOUSTON	TX		10/29/2010		103							103	103			
A8090307	HOWELL	MI		11/20/2008		45							45	45			
B0081101	HUMBLE	TX		10/26/2010		186							186	186			
A6081001	HUMBLE	TX		10/30/2006		252							252	252			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8031903	HUMBLE	TX		06/13/2008		503							503	503			
A8022208	HUMBLE	TX		04/22/2008		229							229	229			
A9090901	HUMBOLDT	KS		10/06/2009		18							18	18			
A8070701	HUNTINGDON VALLE	PA		10/15/2008		149							149	149			
B0062803	HUNTINGTON BEACH	CA		09/15/2010		153							153	153			
A7113002	HUNTINGTON BEACH	CA		01/31/2008		591							591	591			
A6092203	HUNTINGTON BEACH	CA		12/12/2006		707							707	707			
A8021307	HUNTINGTON BEACH	CA		04/01/2008		210							210	210			
A7120709	HYDE PARK	UT		02/21/2008		215							215	215			
A7120710	HYDE PARK	UT		02/21/2008		203							203	203			
A7120711	HYDE PARK	UT		02/21/2008		120							120	120			
B0020301	INDIANAPOLIS	IN		03/30/2010		216							216	216			
A8090802	INDIANAPOLIS	IN		11/05/2008		134							134	134			
A8031006	INDIANAPOLIS	IN		06/20/2008		410							410	410			
A8031007	INDIANAPOLIS	IN		06/20/2008		849							849	849			
A7102401	INDIANAPOLIS	IN		12/20/2007		403							403	403			
A9031901	INDIO	CA		05/21/2009		83							83	83			
A9031902	INDIO	CA		05/21/2009		79							79	79			
A9031903	INDIO	CA		05/21/2009		319							319	319			
A9031904	INDIO	CA		05/21/2009		70							70	70			
A9031906	INDIO	CA		05/21/2009		61							61	61			
A9031907	INDIO	CA		05/21/2009		46							46	46			
A9031908	INDIO	CA		05/21/2009		35							35	35			
A9031909	INDIO	CA		05/21/2009		53							53	53			
A8121701	INDIO	CA		02/13/2009		53							53	53			
B0080901	IRMO	SC		11/17/2010		29							29	29			
A8040402	IRVINE	CA		08/18/2008		350							350	350			
A8040403	IRVINE	CA		08/18/2008		556							556	556			
A7122102	IRVINE	CA		03/05/2008		151							151	151			
B0070703	IRVINE	CA		09/03/2010		227							227	227			
B0072310	IRVINE	CA		09/20/2010		93							93	93			
B0052801	IRVINE	CA		07/22/2010		177							177	177			
B0072705	IRWINDALE	CA		09/01/2010		158							158	158			
A9061702	ITASCA	TX		08/13/2009		18							18	18			
A7120701	JACKSONVILLE	FL		02/26/2008		288							288	288			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0022602	JACKSONVILLE	FL		04/23/2010		312							312	312			
B0022603	JACKSONVILLE	FL		04/23/2010		318							318	318			
B0020506	JACKSONVILLE	FL		03/26/2010		52							52	52			
A9101301	JACKSONVILLE	FL		12/09/2009		506							506	506			
B0082506	JACKSONVILLE	FL		11/17/2010		62							62	62			
B0072905	JACKSONVILLE	FL		10/28/2010		103							103	103			
B0072906	JACKSONVILLE	FL		10/28/2010		113							113	113			
B0040601	JACKSONVILLE	NC		06/28/2010		322							322	322			
B0070103	JENSEN BEACH	FL		09/10/2010		101							101	101			
A9081905	JOAQUIN	TX		09/17/2009		21							21	21			
B0052806	JOHNS CREEK	GA		08/06/2010		370							370	370			
B0032904	JOLIET	IL		05/28/2010		197							197	197			
A8022806	JOLIET	IL		06/30/2008		115							115	115			
A9081804	JONESBORO	GA		11/10/2009		147							147	147			
A6032401	JONESBORO	GA		06/01/2006		272							272	272			
A9022405	KALAMAZOO	MI		06/30/2009		113							113	113			
A9022402	KALAMAZOO	MI		06/30/2009		75							75	75			
A9022403	KALAMAZOO	MI		06/26/2009		103							103	103			
A7100202	KANNAPOLIS	NC		12/14/2007		257							257	257			
A9040104	KATY	TX		06/10/2009		325							325	325			
A8060401	KATY	TX		02/02/2009		136							136	136			
A7091304	KATY	TX		12/05/2007		898							898	898			
B0040801	KATY	TX		05/28/2010		52							52	52			
A7102303	KAYSVILLE	UT		01/17/2008		437							437	437			
A8011605	KELLER	TX		04/15/2008		133							133	133			
A8021102	KENNEWICK	WA		04/01/2008		196							196	196			
B0071603	KENT	WA		09/20/2010		74							74	74			
A9022706	KETCHUM	ID		05/21/2009		222							222	222			
A8121501	KILLEEN	TX		01/29/2009		440							440	440			
B0090302	KIMBERLY	WI		11/23/2010		330							330	330			
A8031011	KING CITY	CA		06/04/2008		689							689	689			
A9102206	KINGMAN	KS		11/05/2009		19							19	19			
B0062504	KINGSLAND	GA		09/17/2010		93							93	93			
A8011602	KINGSTON	WA		03/18/2008		393							393	393			
B0060902	KIRKLAND	WA		07/15/2010		1,014							1,014	1,014			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0061504	KIRKLAND	WA		08/11/2010		493							493	493			
B0050702	KIRKLAND	WA		07/09/2010		243							243	243			
B0061403	KIRKVILLE	NY		09/08/2010		185							185	185			
A8011803	KIRKWOOD	MO		03/26/2008		469							469	469			
B0080402	KISSIMMEE	FL		11/30/2010		207							207	207			
A7111503	KNOWXVILLE	TN		01/30/2008		834							834	834			
A9040602	KNOXVILLE	TN		06/04/2009		200							200	200			
B0062403	KNOXVILLE	TN		09/23/2010		203							203	203			
A8041801	KYLE	TX		06/30/2008		343							343	343			
A9102101	LA MARQUE	TX		10/29/2009		21							21	21			
B0070902	LA PORTE	TX		09/15/2010		180							180	180			
A8070201	LACEY	WA		09/23/2008		1,713							1,713	1,713			
A9031203	LAGUNA HILLS	CA		06/03/2009		94							94	94			
A5022301	LAGUNA NIGUEL	CA		05/18/2005		992							992	992			
A6081102	LAKE FOREST	CA		10/30/2006		444							444	444			
A9022701	LAKE FOREST	CA		06/05/2009		723							723	723			
A8053002	LAKE FOREST	CA		08/12/2008		257							257	257			
A7120609	LAKE GENEVA	WI		03/10/2008		312							312	312			
B0010603	LAKE HILLS	TX		02/04/2010		45							45	45			
A8062002	LAKE ORION	MI		08/29/2008		343							343	343			
A8062003	LAKE ORION	MI		08/29/2008		343							343	343			
B0022203	LAKE OSWEGO	OR		04/22/2010		84							84	84			
A8062010	LAKEVILLE	MN		08/28/2008		1,261							1,261	1,261			
A8050801	LAKEWOOD	CO		09/30/2008		1,135							1,135	1,135			
A8051401	LANCASTER	CA		07/31/2008		200							200	200			
A8041805	LANCASTER	CA		07/14/2008		292							292	292			
B0040503	LANCASTER	CA		07/28/2003		37							37	37			
A9021003	LANCASTER	TX		03/31/2009		480							480	480			
A7101102	LANCASTER	TX		12/19/2007		355							355	355			
A7100201	LANSING	KS		12/13/2007		333							333	333			
A8062007	LANSING	MI		08/28/2008		455							455	455			
A9022710	LANSING	MI		06/01/2009		276							276	276			
B0060203	LANSING	MI		07/26/2010		526							526	526			
A8070102	LAREDO	TX		10/01/2008		288							288	288			
B0030902	LAREDO	TX		05/20/2010		95							95	95			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7121803	LARGO	FL		02/29/2008		555							555	555			
A7120301	LAS CRUCES	NM		03/20/2008		170							170	170			
A7121302	LAS CRUCES	NM		02/29/2008		104							104	104			
A8061202	LAS CRUCES	NM		09/05/2008		444							444	444			
A9031101	LAS VEGAS	NV		05/21/2009		396							396	396			
A9040906	LAS VEGAS	NV		06/23/2009		555							555	555			
A9040702	LAS VEGAS	NV		06/05/2009		58							58	58			
A8061704	LAS VEGAS	NV		09/04/2008		179							179	179			
A8062006	LAS VEGAS	NV		08/28/2008		1,612							1,612	1,612			
A8062009	LAS VEGAS	NV		08/28/2008		3,513							3,513	3,513			
A8040901	LAS VEGAS	NV		07/31/2008		752							752	752			
A8033103	LAS VEGAS	NV		07/01/2008		1,614							1,614	1,614			
A8022705	LAS VEGAS	NV		05/13/2008		239							239	239			
A8020812	LAS VEGAS	NV		04/28/2008		417							417	417			
A6100502	LAS VEGAS	NV		12/21/2006		344							344	344			
B0051301	LAS VEGAS	NV		08/13/2010		229							229	229			
B0030504	LAS VEGAS	NV		04/29/2010		136							136	136			
A9102201	LAS VEGAS	NV		01/27/2010		96							96	96			
A9092401	LAS VEGAS	NV		11/17/2009		123							123	123			
A9092402	LAS VEGAS	NV		11/17/2009		45							45	45			
B0061503	LAS VEGAS	NV		08/26/2010		190							190	190			
B0071202	LAS VEGAS	NV		10/06/2010		191							191	191			
B0072603	LAS VEGAS	NV		10/12/2010		137							137	137			
B0080611	LAS VEGAS	NV		10/28/2010		467							467	467			
B0080609	LAS VEGAS	NV		10/06/2010		122							122	122			
A9040802	LATHAM	NY		06/24/2009		150							150	150			
A9040803	LATHAM	NY		06/24/2009		118							118	118			
A8020702	LAVONIA	GA		04/04/2008		251							251	251			
A8082602	LAWRENCE	IN		10/30/2008		460							460	460			
A8011102	LAWRENCE	MA		04/30/2008		611							611	611			
A8121502	LAWRENCEVILLE	GA		01/29/2009		316							316	316			
B0020105	LAWRENCEVILLE	GA		03/31/2010		197							197	197			
A8052903	LAYTON	UT		08/22/2008		385							385	385			
A7091002	LEBANON	IN		12/28/2007		253							253	253			
B0052808	LENOIR	NC		07/30/2010		199							199	199			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6061201	LENOIR CITY	TN		08/29/2006		327							327	327			
A8050901	LEWISTON	ME		07/31/2008		433							433	433			
A8093004	LEWISVILLE	TX		11/25/2008		112							112	112			
A9082101	LEXINGTON	KY		11/06/2009		542							542	542			
A8061901	LEXINGTON	KY		09/08/2008		466							466	466			
A9042301	LILBURN	GA		06/30/2009		672							672	672			
A8031010	LIMERICK	PA		08/22/2008		243							243	243			
B0032514	LINCOLNSHIRE	IL		07/19/2010		251							251	251			
A7120418	LINDON	UT		03/27/2008		344							344	344			
A8021301	LINDON	UT		04/15/2008		302							302	302			
A9081808	LITHONIA	GA		11/10/2009		119							119	119			
A8080408	LITHONIA	GA		10/01/2008		104							104	104			
A9042704	LITTLETON	CO		07/15/2009		76							76	76			
A7110106	LIVERMORE	CA		01/10/2008		114							114	114			
A8070801	LIVERPOOL	NY		09/17/2008		2,086							2,086	2,086			
A6050101	LIVONIA	MI		07/10/2006		464							464	464			
A9062202	LLANO	TX		09/24/2009		27							27	27			
A8031102	LOCKPORT	NY		05/13/2008		423							423	423			
A8022604	LOCKPORT	NY		07/21/2008		362							362	362			
A7122103	LOGAN	UT		03/12/2008		386							386	386			
A8081905	LOGAN	UT		10/24/2008		155							155	155			
B0040201	LOGAN	UT		06/14/2010		129							129	129			
A9120302	LONE TREE	CO		01/29/2010		350							350	350			
A8021907	LONG BEACH	CA		05/05/2008		629							629	629			
B0012701	LONGMONT	CO		03/24/2010		174							174	174			
A8082504	LONGVIEW	TX		11/14/2008		219							219	219			
A8020401	LOS ANGELES	CA		04/09/2008		460							460	460			
A7101201	LOS ANGELES	CA		12/06/2007		355							355	355			
A5051101	LOS ANGELES	CA		07/22/2005		617							617	617			
A5111007	LOS ANGELES	CA		01/07/2008		3,705							3,705	3,705			
A8071701	LOS ANGELES	CA		09/08/2008		1,066							1,066	1,066			
A8073102	LOS ANGELES	CA		10/09/2008		63							63	63			
A8072302	LOS ANGELES	CA		10/01/2008		541							541	541			
A9031310	LOS ANGELES	CA		06/02/2009		1,569							1,569	1,569			
A8120201	LOS ANGELES	CA		01/29/2009		109							109	109			

SCHEDULE B - PART 3

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

E02.25

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8112502	LOS ANGELES	CA		02/05/2009		211							211	211			
A9081701	LOS ANGELES	CA		10/14/2009		187							187	187			
A9040704	LOS ANGELES	CA		06/24/2009		212							212	212			
B0032907	LOS ANGELES	CA		05/28/2010		92							92	92			
B0041402	LOS ANGELES	CA		06/30/2010		95							95	95			
B0041504	LOS ANGELES	CA		06/23/2010		94							94	94			
A9122803	LOS ANGELES	CA		02/10/2010		96							96	96			
A9102303	LOS ANGELES	CA		12/23/2009		400							400	400			
A9102304	LOS ANGELES	CA		12/23/2009		270							270	270			
B0082404	LOS ANGELES	CA		11/30/2010		173							173	173			
B0081103	LOS ANGELES	CA		10/27/2010		106							106	106			
B0061725	LOS ANGELES	CA		07/31/2000		64							64	64			
B0061406	LOS ANGELES	CA		10/26/2000		62							62	62			
B0070903	LOS ANGELES	CA		08/25/2010		114							114	114			
B0062801	LOS ANGELES	CA		09/15/2010		235							235	235			
A5021502	LOS GATOS	CA		05/06/2005		629							629	629			
A7091901	LOUISVILLE	KY		12/03/2007		765							765	765			
B0052101	LOVES PARK	IL		07/21/2010		78							78	78			
A9081901	LUBBOCK	TX		09/29/2009		22							22	22			
B0052809	LYNCHBURG	VA		07/30/2010		216							216	216			
B0012603	LYNDON	KS		02/18/2010		31							31	31			
A9031202	LYNNWOOD	WA		05/21/2009		2,425							2,425	2,425			
A8072811	MABLETON	GA		09/18/2008		994							994	994			
A9042406	MACEDONIA	OH		07/14/2009		163							163	163			
B0090210	MACON	GA		11/18/2010		75							75	75			
A9110904	MADERA	CA		02/22/2010		30							30	30			
B0012702	MANTECA	CA		10/31/2002		26							26	26			
A7120707	MANTECA	CA		02/26/2008		224							224	224			
A8061312	MANTECA	CA		08/28/2008		330							330	330			
B0071304	MARIETTA	GA		09/14/2010		144							144	144			
B0030102	MARIETTA	GA		05/07/2010		39							39	39			
A8092201	MARIETTA	GA		10/30/2008		704							704	704			
A9031001	MARIETTA	GA		05/06/2009		98							98	98			
A7100103	MARIETTA	GA		04/25/2008		186							186	186			
A7120303	MARIETTA	GA		01/30/2008		1,548							1,548	1,548			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7091201	MARSHALLTOWN	IA		12/26/2007		4,530							4,530	4,530			
B0020802	MARSHFIELD	WI		04/15/2010		79							79	79			
B0042802	MARTINEZ	GA		07/30/2010		316							316	316			
B0060102	MARTINEZ	GA		08/31/2010		259							259	259			
B0060104	MARTINEZ	GA		08/31/2010		233							233	233			
A8011702	MARTINSVILLE	IN		03/17/2008		171							171	171			
A9091403	MARYSVILLE	OK		10/01/2009		17							17	17			
A8022011	MASON	OH		05/16/2008		1,411							1,411	1,411			
B0032401	MATTHEWS	NC		05/27/2010		165							165	165			
A9090902	MAUD	OK		09/29/2009		16							16	16			
B0061107	MAULDIN	SC		09/01/2010		168							168	168			
A9033002	MCDONOUGH	GA		06/10/2009		782							782	782			
A7062804	MCHENRY	IL		10/10/2008		146							146	146			
A7102407	MCKINNEY	TX		12/11/2007		412							412	412			
A9102204	MEDICINE LODGE	KS		12/03/2009		21							21	21			
A8033102	MEDINA	OH		06/09/2008		2,166							2,166	2,166			
A80331023	MEDINA	OH		11/07/2008		733							733	733			
A8030713	MELBOURNE	FL		06/25/2008		157							157	157			
A8012310	MEMPHIS	TN		04/01/2008		115							115	115			
A9091809	MEMPHIS	TN		12/08/2009		832							832	832			
A9101201	MEMPHIS	TN		12/16/2009		203							203	203			
A9032101	MEMPHIS	TX		05/21/2009		58							58	58			
A60104023	MENLO PARK	CA		09/05/2008		627							627	627			
A7110701	MENLO PARK	CA		01/18/2008		187							187	187			
A8060504	MENTOR	OH		08/06/2008		198							198	198			
A8032503	MESA	AZ		06/19/2008		210							210	210			
A8091502	MESA	AZ		11/17/2008		964							964	964			
B0022501	MESA	AZ		03/30/2010		354							354	354			
A9103004	MESA	AZ		12/30/2009		394							394	394			
A9102102	MESA	AZ		12/29/2009		70							70	70			
A9122801	MESA	AZ		02/18/2010		54							54	54			
B0080608	MESA	AZ		10/14/2010		181							181	181			
B0060201	MESA	AZ		10/03/2003		195							195	195			
B0021906	METHUEN	MA		04/05/2010		94							94	94			
A8030506	MIAMI	FL		05/23/2008		365							365	365			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7120705	MIAMI	FL		02/13/2008		339							339	339			
A7120502	MIAMI	FL		02/11/2008		249							249	249			
A7102404	MIAMI	FL		12/14/2007		308							308	308			
A7102405	MIAMI	FL		12/14/2007		296							296	296			
A7103102	MIAMI	FL		01/16/2008		339							339	339			
A7103103	MIAMI	FL		01/16/2008		339							339	339			
A7103104	MIAMI	FL		01/16/2008		169							169	169			
A7103105	MIAMI	FL		01/16/2008		169							169	169			
A8080101	MIAMI	FL		10/23/2008		674							674	674			
A8030715	MIAMISBURG	OH		06/09/2008		1,044							1,044	1,044			
B0051008	MIDDLEBORO	MA		07/28/2010		136							136	136			
B0022201	MIDDLEBURG HEIGH	OH		05/06/2010		73							73	73			
A7121002	MIDDLETOWN	NY		03/06/2008		1,234							1,234	1,234			
A8012103	MIDDLETOWN	OH		03/20/2008		2,300							2,300	2,300			
A8060201	MIDLAND	TX		08/22/2008		251							251	251			
B0032403	MIDLAND	TX		04/15/2010		47							47	47			
A9122301	MIDLAND	TX		02/26/2010		147							147	147			
B0040507	MIDLOTHIAN	VA		07/21/2010		75							75	75			
B0032501	MIDLOTHIAN	VA		04/30/2010		148							148	148			
A7122003	MIDVALE	UT		02/08/2008		592							592	592			
A9032501	MIDWAY	UT		12/10/2009		190							190	190			
A8050903	MILBRIDGE	ME		07/31/2008		497							497	497			
A7120417	MILLBRAE	CA		04/03/2008		593							593	593			
A9031209	MILPITAS	CA		05/11/2009		63							63	63			
B0022502	MILPITAS	CA		04/22/2010		83							83	83			
A9102202	MINNEAPOLIS	KS		11/19/2009		17							17	17			
A8022004	MINNEAPOLIS	MN		04/30/2008		300							300	300			
A7120304	MINNEAPOLIS	MN		02/14/2008		376							376	376			
B0051005	MINNEAPOLIS	MN		07/08/2010		289							289	289			
A8082202	MINNETONKA	MN		10/27/2008		638							638	638			
B0041503	MISSION	TX		06/04/2010		77							77	77			
B0062505	MISSION VIEJO	CA		09/01/2010		315							315	315			
A7121402	MISSION VIEJO	CA		03/14/2008		1,415							1,415	1,415			
A7092703	MISSOURI CITY	TX		12/14/2007		177							177	177			
A70927033	MISSOURI CITY	TX		09/29/2008		248							248	248			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A5060101	MISSOURI CITY	TX		08/25/2005		1,422							1,422	1,422			
A9072301	MODESTO	CA		10/13/2009		81							81	81			
B0072703	MODESTO	CA		09/30/2010		482							482	482			
B0031101	MONROE	WA		04/15/2010		341							341	341			
B0040508	MONROVIA	CA		06/21/2010		134							134	134			
A8111901	MONROVIA	CA		01/23/2009		47							47	47			
A8111902	MONROVIA	CA		01/23/2009		35							35	35			
A8091109	MONTEZUMA	GA		11/26/2008		73							73	73			
B0062402	MONTGOMERY	AL		09/23/2010		134							134	134			
B0062404	MONTGOMERY	AL		09/23/2010		153							153	153			
A5101003	MORENO VALLEY	CA		12/21/2005		341							341	341			
B0040802	MORENO VALLEY	CA		06/11/2010		104							104	104			
A9120102	MORGAN	UT		02/16/2010		151							151	151			
A7102903	MORRISTOWN	NJ		01/14/2008		775							775	775			
A9021901	MORRISVILLE	NC		07/01/2009		121							121	121			
A8020602	MORROW	GA		03/17/2008		542							542	542			
A9061607	MOUNT PLEASANT	TX		08/13/2009		23							23	23			
A5092101	MOUNTAIN VIEW	CA		12/01/2005		506							506	506			
A9072801	MT VERNON	TX		09/17/2009		21							21	21			
A9060301	MT VIEW	CA		10/29/2009		33							33	33			
A8052801	MUKILTEO	WA		08/04/2008		573							573	573			
A8092303	MUNCIE	IN		11/21/2008		373							373	373			
A9110601	MURRELLS INLET	SC		01/22/2010		120							120	120			
A7092004	MUSKOGEE	OK		12/11/2007		236							236	236			
A7121706	NASHVILLE	TN		02/29/2008		299							299	299			
A8022102	NASHVILLE	TN		05/22/2008		269							269	269			
A5041101	NASSAU BAY	TX		06/13/2005		1,091							1,091	1,091			
A8051201	NATIONAL CITY	CA		07/18/2008		1,028							1,028	1,028			
A5022802	NATIONAL CITY	CA		05/23/2005		784							784	784			
A8030601	NAVARRE	FL		09/18/2008		834							834	834			
A8012403	NEEDHAM	MA		03/26/2008		215							215	215			
B0051202	NEODESHA	KS		06/17/2010		19							19	19			
A8100101	NEW BEDFORD	MA		10/27/2008		635							635	635			
B0072604	NEW BERN	NC		10/29/2010		656							656	656			
B0072102	NEW BRAUNFELS	TX		10/07/2010		349							349	349			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0061106	NEW CANEY	TX		08/31/2010		219							219	219			
B0061402	NEW HOPE	PA		10/01/2010		210							210	210			
A8012101	NEW YORK	NY		04/02/2008		219							219	219			
B0060901	NEW YORK	NY		07/26/2010		1,074							1,074	1,074			
B0082702	NEW YORK	NY		09/27/2010		556							556	556			
A7122002	NEWARK	CA		02/28/2008		167							167	167			
B0021602	NEWARK	CA		04/20/2010		87							87	87			
A8071008	NEWARK	NJ		09/22/2008		822							822	822			
A8121506	NEWINGTON	CT		01/29/2009		255							255	255			
A8082702	NEWMARK	NJ		11/14/2008		287							287	287			
A8030502	NEWNAN	GA		06/05/2008		226							226	226			
B0040102	NEWPORT BEACH	CA		06/18/2010		214							214	214			
B0080610	NEWPORT BEACH	CA		10/28/2010		128							128	128			
A8031005	NEWPORT BEACH	CA		06/12/2008		192							192	192			
A5051004	NEWPORT BEACH	CA		07/22/2005		428							428	428			
A8050602	NEWPORT NEWS	VA		07/22/2008		543							543	543			
B0012605	NEWTON	KS		04/22/2010		47							47	47			
A8071501	NEWTOWN SQUARE	PA		10/23/2008		776							776	776			
A8051901	NIAGARA FALLS	NY		08/18/2008		485							485	485			
A9022501	NIAGARA FALLS	NY		04/30/2009		336							336	336			
A8072809	NORCROSS	GA		09/25/2008		994							994	994			
B0020104	NORCROSS	GA		04/29/2010		174							174	174			
A8120503	NORFOLK	VA		01/28/2009		174							174	174			
A8031008	NORMAL	IL		06/20/2008		942							942	942			
A7112901	NORRISTOWN	PA		02/27/2008		215							215	215			
A8121512	NORTH ANDOVER	MA		01/29/2009		230							230	230			
A8121504	NORTH BILLERICA	MA		01/29/2009		406							406	406			
A7101704	NORTH CHARLESTON	SC		01/07/2008		379							379	379			
A7092403	NORTH HAMPTON	NH		12/17/2007		808							808	808			
A7092401	NORTH HAMPTON	NH		12/17/2007		390							390	390			
A6100402	NORTH LAS VEGAS	NV		12/21/2006		1,593							1,593	1,593			
A7121703	NORTH LAS VEGAS	NV		04/04/2008		215							215	215			
A7121709	NORTH LAS VEGAS	NV		04/25/2008		86							86	86			
A9122802	NORTH PALM BEACH	FL		12/27/2000		53							53	53			
A8012405	NORTH RICHLAND HI	TX		03/26/2008		321							321	321			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8022901	NORTH SALT LAKE	UT		05/22/2008		122							122	122			
A8021405	NORTH SALT LAKE	UT		04/17/2008		489							489	489			
A7110601	NORTH SALT LAKE	UT		01/29/2008		173							173	173			
A9030401	NORTHRIDGE	CA		04/29/2009		145							145	145			
A9042002	NORTHWOOD	OH		07/01/2009		346							346	346			
A9042405	NORWOOD	OH		07/14/2009		163							163	163			
A8072103	NOVI	MI		09/30/2008		320							320	320			
A8100103	NOVI	MI		11/25/2008		120							120	120			
A8100104	NOVI	MI		11/25/2008		185							185	185			
A9030421	OAKDALE	CA		05/19/2009		78							78	78			
A9031601	OAKDALE	CA		05/28/2009		362							362	362			
A8012505	OAKLAND	CA		04/23/2008		222							222	222			
B0042001	OAKLAND	CA		07/13/2010		77							77	77			
B0043003	OAKLAND	CA		07/12/2010		282							282	282			
A6032402	OCALA	FL		06/09/2006		285							285	285			
A8093003	OCALA	FL		11/04/2008		354							354	354			
A9110602	OCEANSIDE	CA		01/11/2010		39							39	39			
B0061726	OCEANSIDE	CA		08/18/2010		208							208	208			
B0021903	ODESSA	TX		03/04/2010		36							36	36			
B0012101	ODESSA	TX		02/11/2010		23							23	23			
B0012102	ODESSA	TX		02/11/2010		45							45	45			
A8011804	O'FALLON	MO		03/26/2008		441							441	441			
A8022017	OGDEN	UT		05/30/2008		209							209	209			
A9111301	OGDEN	UT		12/30/2009		303							303	303			
A9070601	OKLAHOMA CITY	OK		08/31/2009		127							127	127			
B0052602	OKLAHOMA CITY	OK		08/02/2010		490							490	490			
B0062501	OLATHE	KS		09/30/2010		208							208	208			
A5021801	OLATHE	KS		05/13/2005		439							439	439			
A8011802	OLATHE	KS		02/27/2008		3,376							3,376	3,376			
A8031801	OLATHE	KS		04/30/2008		184							184	184			
A8092903	OLYMPIA	WA		11/19/2008		218							218	218			
A9020601	OMAHA	NE		04/02/2009		96							96	96			
A8030606	OMAHA	NE		05/05/2008		212							212	212			
B0081802	ONTARIO	CA		10/20/2010		97							97	97			
B0032906	ONTARIO	CA		05/28/2010		153							153	153			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9030417	ONTARIO	CA		05/08/2009		29							29	29			
A9030418	ONTARIO	CA		05/08/2009		55							55	55			
A9012701	ONTARIO	CA		03/31/2009		61							61	61			
A9030601	ORANGE	CA		04/20/2009		710							710	710			
B0011902	ORANGE PARK	FL		03/22/2010		41							41	41			
A8021101	ORCHARD LAKE	MI		07/09/2008		699							699	699			
A8110402	ORCHARD PARK	NY		01/20/2009		295							295	295			
A7103107	OREGON	OH		01/15/2008		507							507	507			
A9022708	OREGON CITY	OR		04/30/2009		478							478	478			
A9100601	ORLANDO	FL		12/23/2009		107							107	107			
B0022303	ORLANDO	FL		08/02/2010		104							104	104			
B0051103	ORLANDO	FL		07/29/2010		583							583	583			
B0072606	ORLANDO	FL		11/30/2010		449							449	449			
B0070102	ORLANDO	FL		10/29/2010		458							458	458			
A8082903	ORLANDO	FL		11/13/2008		641							641	641			
A7091206	ORLANDO	FL		12/04/2007		360							360	360			
A8022212	ORLANDO	FL		04/23/2008		249							249	249			
A8022213	ORLANDO	FL		05/13/2008		389							389	389			
B0062507	ORO VALLEY	AZ		09/21/2010		181							181	181			
A8012302	ORO VALLEY	AZ		03/19/2008		173							173	173			
A8020804	OVERLAND PARK	KS		03/28/2008		507							507	507			
B0051203	OXNARD	CA		07/02/2010		291							291	291			
B0080403	OXNARD	CA		10/06/2010		278							278	278			
A9042302	PACIFIC GROVE	CA		05/15/2009		187							187	187			
A9032402	PALM COAST	FL		05/11/2009		77							77	77			
A8082102	PALM DESERT	CA		10/30/2008		552							552	552			
B0031704	PALM DESERT	CA		05/28/2010		65							65	65			
A9052001	PALM SPRINGS	CA		07/29/2009		140							140	140			
A6110101	PALO ALTO	CA		01/04/2007		684							684	684			
B0032203	PANAMA CITY	FL		05/20/2010		45							45	45			
A7061203	PAPILLION	NE		01/16/2008		396							396	396			
B0021902	PARIS	TX		03/04/2010		34							34	34			
B0041401	PARKER	CO		06/15/2010		137							137	137			
A7092402	PARMA	OH		12/03/2007		252							252	252			
A8020811	PASADENA	CA		03/31/2008		1,726							1,726	1,726			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0033102	PASADENA	FL		05/28/2010		52							52	52			
A8080601	PASADENA	MD		09/26/2008		1,014							1,014	1,014			
A8022009	PASADENA	MD		05/07/2008		435							435	435			
A8022010	PASADENA	MD		05/07/2008		511							511	511			
A9050101	PASADENA	TX		07/20/2009		335							335	335			
A8012903	PASO ROBLES	CA		04/17/2008		199							199	199			
A8012904	PASO ROBLES	CA		04/17/2008		199							199	199			
A8041403	PATERSON	NJ		06/19/2008		138							138	138			
A8081203	PAYSON	AZ		11/05/2008		384							384	384			
B0032606	PEMBROKE PINES	FL		06/14/2010		187							187	187			
A8080407	PEMBROKE PINES	FL		10/23/2008		402							402	402			
A8061306	PENDLETON	OR		08/28/2008		101							101	101			
A8061307	PENDLETON	OR		08/28/2008		305							305	305			
A8071502	PENFIELD	NY		10/03/2008		324							324	324			
A8021404	PENFIELD	NY		06/06/2008		387							387	387			
A7121016	PENSACOLA	FL		02/28/2008		147							147	147			
A7091403	PENSACOLA	FL		01/14/2008		287							287	287			
B0080601	PENSACOLA	FL		10/29/2010		258							258	258			
A8041401	PEORIA	AZ		06/19/2008		235							235	235			
A7120604	PERINTON	NY		03/31/2008		450							450	450			
A9040703	PERINTON	NY		06/16/2009		171							171	171			
A9040706	PERRY	FL		06/16/2009		49							49	49			
A8021402	PETERSBURG	VA		04/30/2008		656							656	656			
B0032510	PFLUGERVILLE	TX		06/03/2010		28							28	28			
B0081702	PFLUGERVILLE	TX		11/12/2010		27							27	27			
A9021301	PHOENIX	AZ		07/01/2009		213							213	213			
A8111701	PHOENIX	AZ		01/09/2009		61							61	61			
A9070201	PHOENIX	AZ		08/27/2009		59							59	59			
A9082402	PHOENIX	AZ		10/08/2009		81							81	81			
A9042706	PHOENIX	AZ		06/29/2009		202							202	202			
A9042003	PHOENIX	AZ		06/15/2009		50							50	50			
A8030711	PHOENIX	AZ		06/09/2008		420							420	420			
A8031002	PHOENIX	AZ		06/06/2008		182							182	182			
A5050903	PHOENIX	AZ		06/20/2005		287							287	287			
A6101109	PHOENIX	AZ		12/11/2006		372							372	372			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7081702	PHOENIX	AZ		12/14/2007		324							324	324			
B0063007	PHOENIX	AZ		09/02/2010		173							173	173			
B0090106	PHOENIX	AZ		11/08/2010		29							29	29			
A9121101	PHOENIX	AZ		02/24/2010		45							45	45			
B0040509	PHOENIX	AZ		06/01/2010		32							32	32			
A7120605	PHOENIXVILLE	PA		02/26/2008		431							431	431			
A9061102	PINELAND	TX		07/21/2009		59							59	59			
A9080601	PINEVILLE	NC		10/30/2009		261							261	261			
A8022805	PITTSBURGH	PA		06/30/2008		195							195	195			
A8021401	PITTSBURGH	PA		04/14/2008		1,042							1,042	1,042			
A9021302	PLANO	TX		04/07/2009		218							218	218			
A8082703	PLANO	TX		11/05/2008		559							559	559			
A8090203	PLANO	TX		10/08/2008		669							669	669			
A5051802	PLANO	TX		09/09/2005		705							705	705			
B0010604	PLANT CITY	FL		03/24/2010		55							55	55			
A8080805	PLATTEVILLE	CO		10/28/2008		181							181	181			
A8061207	PLATTSBURGH	NY		08/14/2008		1,121							1,121	1,121			
A9040302	PLYMOUTH	MI		05/27/2009		144							144	144			
A9100101	POCATELLO	ID		12/10/2009		566							566	566			
A7111402	POMONA	CA		01/24/2008		225							225	225			
A7101701	POMONA	CA		12/11/2007		1,213							1,213	1,213			
A9102003	POMONA	CA		12/14/2009		165							165	165			
A9101303	POMONA	CA		12/16/2009		48							48	48			
A9090402	POMONA	KS		09/29/2009		17							17	17			
B0020907	POMPANO BEACH	FL		03/31/2010		271							271	271			
A7102305	POMPANO BEACH	FL		01/30/2008		222							222	222			
A8111203	PONTIAC	MI		01/21/2009		79							79	79			
A9123002	POOLER	GA		03/22/2010		45							45	45			
A8020807	PORT ANGELES	WA		06/03/2008		454							454	454			
B0060801	PORT ARTHUR	TX		07/01/2010		8							8	8			
A9120201	PORT ARTHUR	TX		02/17/2010		60							60	60			
A8022220	PORT CHARLOTTE	FL		05/15/2008		218							218	218			
A9022404	PORTAGE	MI		06/30/2009		122							122	122			
A8081901	PORTAGE	MI		10/30/2008		766							766	766			
A7092801	PORTLAND	ME		01/18/2008		247							247	247			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9091802	PORTLAND	ME		01/25/2010		18							18	18			
A8041101	PORTLAND	OR		07/07/2008		900							900	900			
A8080603	PORTLAND	OR		09/24/2008		1,472							1,472	1,472			
A9031602	PORTLAND	OR		05/20/2009		109							109	109			
A9030501	PORTLAND	OR		06/29/2009		422							422	422			
A9020304	PORTLAND	OR		04/15/2009		608							608	608			
A9060401	PORTLAND	OR		07/23/2009		117							117	117			
A8031403	PORTLAND	OR		06/11/2008		335							335	335			
A8032802	PORTLAND	OR		06/18/2008		130							130	130			
A7051802	PORTLAND	OR		06/26/2008		378							378	378			
B0081701	PORTLAND	OR		11/12/2010		59							59	59			
A7110902	PORTSMOUTH	VA		01/25/2008		349							349	349			
A8111103	POWAY	CA		01/12/2009		154							154	154			
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		615							615	615			
A8060601	PROVO	UT		08/22/2008		201							201	201			
A8011806	PUYALLUP	WA		04/22/2008		1,087							1,087	1,087			
A8013101	QUINTON	VA		04/30/2008		222							222	222			
A5060303	RADCLIFF	KY		08/25/2005		305							305	305			
B0071204	RAEFORD	NC		09/23/2010		173							173	173			
A8121002	RALEIGH	NC		02/20/2009		52							52	52			
A9022704	RALEIGH	NC		05/28/2009		94							94	94			
A7102302	RALEIGH	NC		12/21/2007		428							428	428			
A8062302	RANCHO CARDOVA	CA		07/10/2008		917							917	917			
B0051401	RANCHO CUCAMONG	CA		06/29/2010		29							29	29			
A7101802	RANCHO CUCAMONG	CA		01/04/2008		257							257	257			
A7112101	RANCHO MIRAGE	CA		02/13/2008		454							454	454			
A8021203	RAYMORE	MO		04/09/2008		1,104							1,104	1,104			
B0072609	REDONDO BEACH	CA		09/22/2010		203							203	203			
A7101501	REDWOOD CITY	CA		12/21/2007		1,193							1,193	1,193			
A5040501	REDWOOD CITY	CA		06/29/2005		277							277	277			
A8012308	REDWOOD CITY	CA		04/01/2008		284							284	284			
A9040807	REDWOOD CITY	CA		06/26/2009		227							227	227			
A8031906	RENO	NV		05/09/2008		403							403	403			
A6050103	RENO	NV		07/07/2006		1,134							1,134	1,134			
A8042401	RENO	NV		07/28/2008		278							278	278			

SCHEDULE B - PART 3

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

E02.35

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8060901	RENO	NV		08/27/2008		1,177							1,177	1,177			
A9040904	RENO	NV		06/30/2009		209							209	209			
A9040905	RENO	NV		06/30/2009		197							197	197			
A9031305	RENO	NV		05/19/2009		144							144	144			
A9031306	RENO	NV		05/19/2009		105							105	105			
A9030202	RENO	NV		05/15/2009		416							416	416			
A9122302	RENO	NV		03/01/2010		43							43	43			
A8061601	RESEDA	CA		08/28/2008		291							291	291			
B0052805	RIALTO	CA		08/05/2010		361							361	361			
A8011103	RICHLAND	WA		05/08/2008		529							529	529			
A6081501	RICHLAND	WA		09/22/2006		855							855	855			
A8050905	RICHLAND	WA		07/31/2008		579							579	579			
A80509053	RICHLAND	WA		03/31/2010		16							16	16			
A8011801	RICHMOND	VA		03/27/2008		615							615	615			
A8053001	RIDGELAND	MS		07/31/2008		2,174							2,174	2,174			
A8120502	RIO RANCHO	NM		01/15/2009		30							30	30			
A7120410	RIO RANCHO	NM		02/25/2008		248							248	248			
B0010704	RIO VISTA	TX		01/21/2010		17							17	17			
A9081807	RIVERDALE	GA		11/10/2009		92							92	92			
A8061310	RIVERSIDE	CA		09/04/2008		1,277							1,277	1,277			
A7010502	RIVERSIDE	CA		01/31/2008		369							369	369			
A6061603	RIVERSIDE	CA		09/06/2006		950							950	950			
A7110202	RIVERSIDE	CA		01/15/2008		1,160							1,160	1,160			
A9092504	RIVERTON	UT		11/10/2009		225							225	225			
A8030706	RIVERVIEW	FL		06/02/2008		598							598	598			
A7110107	ROANOKE	VA		01/17/2008		459							459	459			
A8032401	ROCHESTER	NY		05/28/2008		208							208	208			
A8070301	ROCHESTER HILLS	MI		10/10/2008		398							398	398			
A8022201	ROCHESTER HILLS	MI		04/15/2008		128							128	128			
A8022205	ROCK HILL	SC		04/21/2008		175							175	175			
A9061605	ROCKDALE	TX		08/20/2009		52							52	52			
B0080602	ROCKLIN	CA		10/07/2010		99							99	99			
A5030705	ROCKPORT	TX		05/26/2005		341							341	341			
A8082507	ROCKWALL	TX		11/14/2008		194							194	194			
A7102007	ROCKY MOUNT	NC		03/27/2008		1,173							1,173	1,173			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102007A	ROCKY MOUNT	NC		05/19/2008		1,744							1,744	1,744			
A7102008	ROCKY MOUNT	NC		03/27/2008		1,466							1,466	1,466			
A7102008A	ROCKY MOUNT	NC		05/19/2008		880							880	880			
A7102009	ROCKY MOUNT	NC		03/27/2008		1,466							1,466	1,466			
A7102009A	ROCKY MOUNT	NC		05/19/2008		586							586	586			
A7102010	ROCKY MOUNT	NC		03/27/2008		1,759							1,759	1,759			
A7102010A	ROCKY MOUNT	NC		05/19/2008		381							381	381			
A7102011	ROCKY MOUNT	NC		03/27/2008		660							660	660			
A5081602	ROCKY MOUNT	NC		12/19/2005		1,515							1,515	1,515			
A8110401	ROCKY MOUNT	NC		01/12/2009		88							88	88			
A8022104	ROCKY RIVER	OH		05/22/2008		882							882	882			
A9020210	RODEO	CA		04/28/2009		108							108	108			
A8121503	ROHNERT PARK	CA		01/29/2009		360							360	360			
B0061802	ROSEMEAD	CA		09/16/2010		427							427	427			
A8082007	ROSWELL	GA		10/23/2008		107							107	107			
A8070303	ROSWELL	GA		08/28/2008		253							253	253			
B0051403	ROSWELL	GA		06/30/2010		78							78	78			
A8091702	ROUND ROCK	TX		11/20/2008		541							541	541			
A9042702	ROUND ROCK	TX		07/17/2009		161							161	161			
A9050402	ROWLETT	TX		06/29/2009		178							178	178			
A9111701	ROY	UT		01/22/2010		44							44	44			
B0022202	ROY	UT		05/03/2010		72							72	72			
A8081404	ROY	UT		10/27/2008		251							251	251			
A8090311	ROYAL OAK	MI		11/20/2008		54							54	54			
B0051701	RUBIDOUX	CA		08/31/2010		314							314	314			
A9091402	RUSH SPRINGS	OK		10/01/2009		18							18	18			
B0080303	RUSSELLVILLE	AR		09/30/2010		243							243	243			
A8091202	SACHSE	TX		11/20/2008		302							302	302			
B0062804	SACRAMENTO	CA		08/31/2010		155							155	155			
B0072308	SACRAMENTO	CA		10/19/2010		115							115	115			
A9010501	SACRAMENTO	CA		02/02/2009		91							91	91			
A9030409	SACRAMENTO	CA		05/20/2009		99							99	99			
A8070103	SACRAMENTO	CA		09/08/2008		214							214	214			
A8070802	SACRAMENTO	CA		08/27/2008		1,033							1,033	1,033			
A8081805	SACRAMENTO	CA		10/29/2008		266							266	266			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8020802	SACRAMENTO	CA		03/27/2008		524							524	524			
B0061001	SALEM	OR		10/12/2010		1,721							1,721	1,721			
A7092003	SALEM	OR		12/05/2007		292							292	292			
A9010801	SALEM	OR		04/09/2009		334							334	334			
A9022601	SALEM	OR		04/28/2009		234							234	234			
B0012602	SALINA	KS		03/04/2010		36							36	36			
A9022406	SALINAS	CA		05/05/2009		74							74	74			
A8082205	SALT LAKE CITY	UT		01/05/2009		81							81	81			
A8082206	SALT LAKE CITY	UT		10/27/2008		286							286	286			
A8082503	SALT LAKE CITY	UT		10/01/2008		63							63	63			
A9032502	SALT LAKE CITY	UT		05/29/2009		224							224	224			
A9030502	SALT LAKE CITY	UT		04/16/2009		63							63	63			
A8021505	SALT LAKE CITY	UT		04/28/2008		112							112	112			
A8021902	SALT LAKE CITY	UT		05/07/2008		309							309	309			
A8022013	SALT LAKE CITY	UT		06/02/2008		797							797	797			
A8011703	SALT LAKE CITY	UT		04/18/2008		466							466	466			
A7111902	SALT LAKE CITY	UT		01/24/2008		191							191	191			
A7112006	SALT LAKE CITY	UT		02/05/2008		556							556	556			
A7100901	SALT LAKE CITY	UT		12/20/2007		1,045							1,045	1,045			
A8060202	SAN ANGELO	TX		08/19/2008		251							251	251			
B0052001	SAN ANGELO	TX		06/17/2010		20							20	20			
B0062405	SAN ANTONIO	TX		09/30/2010		87							87	87			
B0080607	SAN ANTONIO	TX		10/25/2010		250							250	250			
B0010602	SAN ANTONIO	TX		01/21/2010		50							50	50			
A9120802	SAN ANTONIO	TX		01/07/2010		54							54	54			
B0030501	SAN ANTONIO	TX		05/10/2010		76							76	76			
B0051101	SAN ANTONIO	TX		06/16/2010		271							271	271			
A9032303	SAN ANTONIO	TX		05/21/2009		127							127	127			
A5110902	SAN ANTONIO	TX		01/17/2006		494							494	494			
A8012309	SAN ANTONIO	TX		03/24/2008		216							216	216			
A8021204	SAN ANTONIO	TX		07/01/2008		2,053							2,053	2,053			
A7121202	SAN ANTONIO	TX		01/31/2008		397							397	397			
A8011001	SAN ANTONIO	TX		03/07/2008		343							343	343			
A8022703	SAN ANTONIO	TX		05/09/2008		261							261	261			
A8033101	SAN ANTONIO	TX		06/19/2008		252							252	252			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0020903	SAN BERNARDINO	CA		03/31/2010		395							395	395			
B0030201	SAN BERNARDINO	CA		04/30/2010		51							51	51			
A9021802	SAN BUENAVENTURA	CA		04/23/2009		107							107	107			
A9021803	SAN BUENAVENTURA	CA		04/23/2009		75							75	75			
A8112401	SAN BUENAVENTURA	CA		01/27/2009		276							276	276			
A8072901	SAN CARLOS	CA		10/09/2008		324							324	324			
B0032903	SAN CARLOS	CA		06/22/2010		29							29	29			
B0052810	SAN CLEMENTE	CA		08/10/2010		181							181	181			
B0062806	SAN DEIGO	CA		09/10/2010		656							656	656			
A8022701	SAN DEIGO	CA		05/29/2008		579							579	579			
A8012801	SAN DIEGO	CA		04/16/2008		271							271	271			
A7102402	SAN DIEGO	CA		03/10/2008		228							228	228			
A5041102	SAN DIEGO	CA		06/21/2005		290							290	290			
A5101303	SAN DIEGO	CA		12/20/2005		211							211	211			
A8123001	SAN DIEGO	CA		03/03/2009		94							94	94			
A9030410	SAN DIEGO	CA		04/30/2009		328							328	328			
A9060501	SAN DIEGO	CA		07/29/2009		46							46	46			
B0063005	SAN DIEGO	CA		09/14/2010		205							205	205			
B0061701	SAN DIEGO	CA		09/26/2000		36							36	36			
B0080404	SAN DIEGO	CA		11/30/2010		466							466	466			
B0080201	SAN DIEGO	CA		09/29/2010		138							138	138			
B0082405	SAN DIEGO	CA		11/15/2010		175							175	175			
B0032607	SAN DIEGO	CA		05/03/2010		189							189	189			
B0022601	SAN DIEGO	CA		04/26/2010		314							314	314			
B0050706	SAN DIEGO	CA		11/03/2004		358							358	358			
B0040602	SAN DIEGO	CA		06/23/2010		97							97	97			
A9102701	SAN DIEGO	CA		03/27/1998		66							66	66			
A9110901	SAN DIEGO	CA		12/29/2009		59							59	59			
B0061102	SAN FERNANDO	CA		04/18/2001		211							211	211			
A9020303	SAN FERNANDO	CA		05/06/2009		216							216	216			
A7091702	SAN FRANCISCO	CA		12/03/2007		778							778	778			
B0031901	SAN FRANCISCO	CA		06/29/2010		131							131	131			
B0031102	SAN FRANCISCO	CA		06/01/2010		289							289	289			
A9112003	SAN JOSE	CA		01/04/2010		213							213	213			
A9101602	SAN JOSE	CA		12/18/2009		76							76	76			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9122103	SAN JOSE	CA		03/16/2010		88							88	88			
B0051901	SAN JOSE	CA		07/29/2010		137							137	137			
A7080908	SAN JOSE	CA		12/10/2007		169							169	169			
A6082803	SAN JOSE	CA		11/29/2006		426							426	426			
A7112003	SAN JOSE	CA		01/04/2008		366							366	366			
A7113003	SAN JOSE	CA		02/13/2008		616							616	616			
A7120501	SAN JOSE	CA		02/14/2008		271							271	271			
A8021407	SAN JOSE	CA		04/25/2008		196							196	196			
A8091803	SAN JOSE	CA		11/17/2008		128							128	128			
A8082701	SAN JOSE	CA		11/06/2008		410							410	410			
A8082601	SAN JOSE	CA		10/23/2008		219							219	219			
A8062001	SAN JOSE	CA		08/18/2008		624							624	624			
B0041502	SAN JUAN	TX		06/04/2010		65							65	65			
A8010304	SAN LEANDRO	CA		03/20/2008		206							206	206			
A7122104	SAN LUIS OBISPO	CA		03/25/2008		269							269	269			
A7010201	SAN LUIS OBISPO	CA		02/08/2007		522							522	522			
A7092002	SAN LUIS OBISPO	CA		12/06/2007		443							443	443			
A8082203	SAN LUIS OBISPO	CA		11/05/2008		187							187	187			
B0072701	SAN LUIS OBISPO	CA		09/30/2010		83							83	83			
B0072702	SAN LUIS OBISPO	CA		10/06/2010		287							287	287			
B0031201	SAN LUIS OBISPO	CA		05/22/2000		23							23	23			
A9040603	SAN MARCOS	CA		10/01/2009		338							338	338			
A5051901	SAN MARCOS	CA		08/09/2005		583							583	583			
A7120415	SAN MARCOS	CA		01/28/2008		354							354	354			
B0061005	SAN MARCOS	TX		08/20/2010		64							64	64			
A9032302	SAN PEDRO	CA		05/28/2009		172							172	172			
A7110506	SAN RAMON	CA		02/05/2008		202							202	202			
A7102006	SAN RAMON	CA		02/22/2008		2,620							2,620	2,620			
B0081601	SAN SABA	TX		10/26/2010		326							326	326			
A8071005	SANDUSKY	OH		09/30/2008		553							553	553			
A7092114	SANDY	UT		12/19/2007		344							344	344			
A7072607	SANDY	UT		01/11/2008		633							633	633			
B0031005	SANDY SPRINGS	GA		05/04/2010		53							53	53			
A6061304	SANFORD	FL		08/21/2006		886							886	886			
A8010302	SANTA ANA	CA		03/14/2008		2,445							2,445	2,445			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9040903	SANTA ANA	CA		07/06/2009		54							54	54			
A9042705	SANTA ANA	CA		06/30/2009		110							110	110			
A9081810	SANTA ANA	CA		10/20/2009		144							144	144			
A8090301	SANTA ANA	CA		11/17/2008		289							289	289			
A8051202	SANTA ANA	CA		07/10/2008		322							322	322			
B0051303	SANTA ANA	CA		07/22/2010		250							250	250			
A9101603	SANTA ANA	CA		11/30/2009		192							192	192			
B0072305	SANTA ANA	CA		07/30/2003		130							130	130			
A8110503	SANTA CLARA	CA		01/08/2009		38							38	38			
B0052701	SANTA CLARITA	CA		07/28/2000		74							74	74			
A9012601	SANTA CRUZ	CA		03/30/2009		52							52	52			
A7091701	SANTA FE	NM		12/17/2007		383							383	383			
A6062206	SANTA FE	NM		09/15/2006		1,361							1,361	1,361			
A8111903	SANTA FE SPRINGS	CA		01/30/2009		80							80	80			
A9043001	SANTA MARIA	CA		07/01/2009		212							212	212			
A8021306	SANTA MARIA	CA		04/24/2008		131							131	131			
A6021006	SANTA MARIA	CA		04/13/2006		1,469							1,469	1,469			
A6082902	SANTA MARIA	CA		11/08/2006		1,497							1,497	1,497			
A9040606	SANTA MONICA	CA		06/18/2009		33							33	33			
B0012902	SANTA MONICA	CA		03/29/2010		119							119	119			
A8011701	SANTA ROSA	CA		04/11/2008		688							688	688			
A7121102	SANTA ROSA	CA		04/10/2008		362							362	362			
A7120702	SANTA TERESA	NM		02/21/2008		460							460	460			
A7120408	SANTE FE	NM		02/25/2008		219							219	219			
B0062406	SARASOTA	FL		09/09/2010		148							148	148			
A9040804	SAUGATUCK	MI		05/29/2009		150							150	150			
A8022210	SAUSALITO	CA		05/15/2008		265							265	265			
A9123001	SAVANNAH	GA		03/22/2010		57							57	57			
A9092501	SAVANNAH	GA		11/25/2009		235							235	235			
A8020605	SAVANNAH	GA		04/01/2008		228							228	228			
A7120401	SAVANNAH	GA		01/31/2008		1,044							1,044	1,044			
A6031503	SCARBOROUGH	ME		06/06/2006		361							361	361			
A8030603	SCARBOROUGH	ME		06/06/2008		220							220	220			
A7120416	SCOTTSDALE	AZ		02/21/2008		132							132	132			
A5061002	SCOTTSDALE	AZ		08/12/2005		708							708	708			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6032201	SCOTTSDALE	AZ		06/09/2006		411							411	411			
A7102203	SCOTTSDALE	AZ		12/14/2007		1,014							1,014	1,014			
A8041501	SCOTTSDALE	AZ		06/05/2008		200							200	200			
A8071401	SCOTTSDALE	AZ		09/26/2008		887							887	887			
B0041902	SCOTTSDALE	AZ		07/21/2010		121							121	121			
B0032504	SCOTTSDALE	AZ		05/19/2010		110							110	110			
A9072802	SEALY	TX		08/25/2009		24							24	24			
A8041601	SEATTLE	WA		07/08/2008		5,262							5,262	5,262			
A8091902	SEATTLE	WA		11/18/2008		73							73	73			
A8091903	SEATTLE	WA		11/18/2008		138							138	138			
A8091503	SEATTLE	WA		11/25/2008		504							504	504			
A9030204	SEATTLE	WA		05/20/2009		320							320	320			
A9040901	SEATTLE	WA		06/25/2009		252							252	252			
A9040902	SEATTLE	WA		06/25/2009		315							315	315			
A8011104	SEATTLE	WA		02/27/2008		487							487	487			
A7121014	SEATTLE	WA		02/25/2008		337							337	337			
A8020601	SEATTLE	WA		04/17/2008		213							213	213			
A8022016	SEATTLE	WA		05/12/2008		2,230							2,230	2,230			
A9102103	SEATTLE	WA		12/22/2009		289							289	289			
B0020507	SEATTLE	WA		03/16/2010		96							96	96			
B0061103	SEATTLE	WA		08/20/2010		73							73	73			
B0061104	SEATTLE	WA		08/20/2010		156							156	156			
B0062503	SEATTLE	WA		09/01/2010		353							353	353			
A9073002	SEDAN	KS		10/01/2009		17							17	17			
A9021204	SEGUIN	TX		04/16/2009		85							85	85			
B0010703	SEMINOLE	TX		01/21/2010		19							19	19			
A9071701	SETAC	WA		10/06/2009		218							218	218			
A8090504	SHAKER HEIGHTS	OH		11/17/2008		76							76	76			
A8053004	SHELBY TOWNSHIP	MI		08/14/2008		623							623	623			
A9042001	SHERMAN	TX		07/01/2009		93							93	93			
A8050601	SHERMAN OAKS	CA		07/01/2008		302							302	302			
B0062802	SHERMAN OAKS	CA		09/15/2010		204							204	204			
A8061209	SHORELINE	WA		08/27/2008		351							351	351			
B0012202	SHORELINE	WA		02/15/2000		44							44	44			
A8012803	SIDNEY	OH		04/11/2008		225							225	225			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7100303	SIGNAL HILL	CA		01/11/2008		312							312	312			
A7111301	SIMI VALLEY	CA		01/23/2008		194							194	194			
A8022202	SIMI VALLEY	CA		05/27/2008		610							610	610			
A9091501	SLAUGHTERVILLE	OK		11/19/2009		17							17	17			
A8012901	SMYRNA	GA		04/04/2008		431							431	431			
A8120504	SMYRNA	GA		02/02/2009		463							463	463			
B0071301	SMYRNA	GA		08/12/2010		266							266	266			
A8093009	SOUTH HOUSTON	TX		11/24/2008		488							488	488			
A7121001	SOUTH LYON	MI		03/21/2008		992							992	992			
A9031204	SOUTH PASADENA	CA		05/08/2009		130							130	130			
B0030908	SOUTH SAN FRANCIS	CA		05/27/2010		38							38	38			
A7112702	SOUTHAVEN	MS		01/29/2008		1,140							1,140	1,140			
A8050203	SOUTHFIELD	MI		07/30/2008		297							297	297			
B0051902	SOUTHFIELD	MI		08/26/2010		59							59	59			
A8090308	SOUTHGATE	MI		11/20/2008		52							52	52			
B0021601	SOUTHPORT	NC		03/31/2010		336							336	336			
A9021903	SPARKS	NV		04/27/2009		161							161	161			
A9021904	SPARKS	NV		04/27/2009		52							52	52			
A7111504	SPARKS	NV		02/01/2008		641							641	641			
A8081903	SPARTA	MI		10/31/2008		437							437	437			
A7091307	SPOKANE	WA		12/03/2007		245							245	245			
A8090312	SPRING	TX		11/19/2008		402							402	402			
A8033105	SPRING	TX		06/17/2008		951							951	951			
A8022206	SPRING	TX		05/12/2008		596							596	596			
A8010201	SPRING	TX		03/10/2008		540							540	540			
A8020701	SPRING	TX		04/22/2008		213							213	213			
A5062702	SPRING	TX		09/08/2005		864							864	864			
A7091305	SPRING	TX		12/05/2007		460							460	460			
A7100801	SPRING	TX		12/31/2007		175							175	175			
A8012303	SPRING HILL	FL		04/14/2008		250							250	250			
A7092502	ST GEORGE	UT		12/03/2007		314							314	314			
A8032801	ST LOUIS PARK	MN		05/01/2008		251							251	251			
A8012402	ST PETERS	MO		04/30/2008		420							420	420			
A8081801	ST PETERSBURG	FL		10/24/2008		221							221	221			
B0080202	ST. LOUIS	MO		11/02/2010		111							111	111			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A5051202	ST. PAUL	MN		07/21/2005		771							771	771			
A8060402	STAFFORD	TX		08/18/2008		214							214	214			
A9042309	STAFFORD	TX		06/25/2009		572							572	572			
B0021803	STANTON	CA		04/29/2010		323							323	323			
B0020201	STANTON	CA		03/31/2010		143							143	143			
B0072801	STANWOOD	WA		09/28/2010		121							121	121			
B0072301	STATESBORO	GA		09/15/2010		168							168	168			
A7091303	STERLING HEIGHTS	MI		12/10/2007		432							432	432			
B0031601	STERLING HEIGHTS	MI		05/24/2010		128							128	128			
A9030203	STOCKTON	CA		05/28/2009		218							218	218			
A8063001	STOCKTON	CA		09/09/2008		338							338	338			
A5110102	STOCKTON	CA		01/30/2006		822							822	822			
B0042102	STONE MOUNTAIN	GA		06/01/2010		160							160	160			
A9081806	STONE MOUNTAIN	GA		11/10/2009		135							135	135			
A8082803	STONE MOUTNAIN	GA		10/29/2008		187							187	187			
B0080612	STRATFORD	CT		10/26/2010		164							164	164			
B0030903	STRONGSVILLE	OH		05/27/2010		101							101	101			
B0042704	SUFFOLK	VA		06/29/2010		45							45	45			
A8053003	SUGAR HILL	GA		08/15/2008		568							568	568			
A9103002	SUMMERVILLE	SC		01/12/2010		97							97	97			
A8022221	SUN CITY	AZ		04/24/2008		103							103	103			
A5021707	SUNNYVALE	CA		05/06/2005		382							382	382			
A9052102	SUNNYVALE	CA		07/28/2009		115							115	115			
B0050302	SUNNYVALE	CA		07/21/2010		495							495	495			
B0062805	SUNNYVALE	TX		10/07/2010		131							131	131			
B0072706	SUPERIOR	CO		10/29/2010		321							321	321			
B0030802	SURPRISE	AZ		04/27/2010		30							30	30			
A9090103	SYRACUSE	KS		09/24/2009		18							18	18			
A8011105	TACOMA	WA		03/26/2008		992							992	992			
A8071003	TACOMA	WA		09/30/2008		876							876	876			
A8121507	TALLAHASSEE	FL		02/25/2009		311							311	311			
A8021502	TALLAHASSEE	FL		04/25/2008		342							342	342			
A9040806	TAMPA	FL		06/10/2009		78							78	78			
A8082008	TAMPA	FL		10/20/2008		357							357	357			
A8081102	TAMPA	FL		10/02/2008		72							72	72			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8061701	TAMPA	FL		08/22/2008		368							368	368			
B0080301	TAMPA	FL		09/27/2010		204							204	204			
B0082505	TAMPA	FL		11/23/2010		113							113	113			
B0011401	TAMPA	FL		03/30/2010		149							149	149			
B0010605	TAMPA	FL		03/24/2010		67							67	67			
A7112102	TAMPA	FL		01/31/2008		260							260	260			
B0012201	TARZANA	CA		03/09/2010		95							95	95			
B0072005	TARZANA	CA		09/22/2010		96							96	96			
A8121513	TAUNTON	MA		02/25/2009		63							63	63			
A9102703	TAYLOR	MI		01/20/2010		155							155	155			
A8082508	TAYLOR	MI		11/12/2008		248							248	248			
A8041001	TAYLOR	MI		06/12/2008		187							187	187			
B0032201	TAYLORS	SC		05/26/2010		91							91	91			
A4092101	TAYLORSVILLE	UT		09/16/2005		578							578	578			
A8082901	TAYLORSVILLE	UT		10/24/2008		85							85	85			
B0062401	TAYLORSVILLE	UT		09/08/2010		108							108	108			
A8020402	TEHACHAPI	CA		11/03/2008		152							152	152			
A9103005	TEMPE	AZ		12/29/2009		231							231	231			
A8022012	TEMPE	AZ		05/07/2008		398							398	398			
A8021506	TEMPE	AZ		05/05/2008		139							139	139			
A8051402	TEMPE	AZ		07/07/2008		709							709	709			
A9041601	TEMPE	AZ		06/11/2009		141							141	141			
A9071402	TEMPE	AZ		09/01/2009		416							416	416			
A8111101	TEMPE	AZ		01/20/2009		100							100	100			
B0030401	TEMPLE	TX		04/01/2010		41							41	41			
A7083104	TERRE HAUTE	IN		12/04/2007		2,369							2,369	2,369			
B0032402	TEXAS CITY	TX		04/22/2010		59							59	59			
A9122201	THE WOODLANDS	TX		03/10/2010		50							50	50			
A8042301	THE WOODLANDS	TX		07/21/2008		307							307	307			
A6100602	THE WOODLANDS	TX		12/06/2006		750							750	750			
A6102706	THOUSAND OAKS	CA		01/10/2007		292							292	292			
A8082101	THOUSAND PALMS	CA		10/30/2008		368							368	368			
A7101801	TOLEDO	OH		12/27/2007		978							978	978			
A5080502	TOMBALL	TX		11/10/2005		252							252	252			
A6020204	TONOWANDA	NY		04/07/2006		560							560	560			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102304	TOOELE	UT		04/30/2008		92							92	92			
A7121204	TORRANCE	CA		02/27/2008		728							728	728			
A8032502	TRACY	CA		06/18/2008		212							212	212			
A5050606	TRACY	CA		07/12/2005		599							599	599			
B0063002	TROUTDALE	OR		03/30/2001		80							80	80			
A9040601	TROY	MI		06/15/2009		194							194	194			
A8071804	TRUCKEE	CA		01/28/2009		325							325	325			
A8020803	TUCSON	AZ		04/29/2008		466							466	466			
A8022802	TUCSON	AZ		05/29/2008		332							332	332			
A7100501	TUCSON	AZ		12/12/2007		468							468	468			
A8052202	TUCSON	AZ		07/30/2008		369							369	369			
A8041003	TUCSON	AZ		06/30/2008		516							516	516			
A8081906	TUCSON	AZ		09/15/2008		1,667							1,667	1,667			
A8090302	TUCSON	AZ		11/13/2008		354							354	354			
A9111601	TUCSON	AZ		01/19/2010		15							15	15			
B0072704	TUCSON	AZ		11/02/2010		96							96	96			
A9042802	TUKWILA	WA		07/07/2009		83							83	83			
A8121101	TUKWILA	WA		02/17/2009		113							113	113			
A9032104	TULIA	TX		06/05/2009		60							60	60			
A7101602	TULSA	OK		01/17/2008		485							485	485			
B0032509	TUSTIN	CA		05/26/2010		43							43	43			
A8012902	TWENTYNINE PALMS	CA		04/14/2008		630							630	630			
A9061608	TYLER	TX		08/27/2009		23							23	23			
A8082506	TYLER	TX		11/14/2008		99							99	99			
A7092115	UNION CITY	CA		12/05/2007		527							527	527			
A8012804	UNIONTOWN	OH		04/11/2008		253							253	253			
B0090702	UPLAND	CA		11/22/2010		30							30	30			
A9050102	UVALDE	TX		07/20/2009		80							80	80			
B0060303	VALLEJO	CA		07/20/2010		614							614	614			
A8121203	VALLEJO	CA		02/20/2009		25							25	25			
B0021102	VALRICO	FL		03/31/2010		230							230	230			
A9061610	VAN HORN	TX		09/30/2009		23							23	23			
A9032701	VAN NUYS	CA		06/10/2009		135							135	135			
A5090801	VAN NUYS	CA		11/22/2005		310							310	310			
A6121509	VANCOUVER	WA		02/28/2007		1,073							1,073	1,073			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7102902	VANCOUVER	WA		12/19/2007		357							357	357			
B0071604	VANCOUVER	WA		09/20/2010		64							64	64			
A8110702	VENTURA	CA		01/14/2009		142							142	142			
B0071902	VENTURA	CA		10/25/2010		166							166	166			
A8120101	VERNON	CA		02/12/2009		40							40	40			
B0042701	VICTORIA	VA		05/06/2010		53							53	53			
B0071303	VISTA	CA		09/23/2010		105							105	105			
A8040401	WADSWORTH	OH		07/07/2008		423							423	423			
A6053104	WALLA WALLA	WA		10/30/2006		431							431	431			
A6032904	WALLA WALLA	WA		06/26/2006		306							306	306			
A9101305	WALNUT	CA		12/16/2009		103							103	103			
B0060105	WALNUT CREEK	CA		07/14/2010		75							75	75			
A7120305	WARNER ROBBINS	GA		02/08/2008		946							946	946			
B0040901	WASHINGTON	DC		06/22/2010		37							37	37			
B0012604	WASHINGTON	KS		02/18/2010		31							31	31			
A8090309	WATERFORD	MI		11/20/2008		54							54	54			
A8012301	WATKINSVILLE	GA		03/24/2008		667							667	667			
A8030503	WATKINSVILLE	GA		06/19/2008		221							221	221			
A8030504	WATKINSVILLE	GA		06/30/2008		276							276	276			
A7112004	WATSONVILLE	CA		02/11/2008		280							280	280			
B0040702	WAUKEGAN	IL		06/21/2010		264							264	264			
B0082501	WEATHERFORD	TX		10/28/2010		191							191	191			
B0032202	WELLS	TX		04/01/2010		38							38	38			
B0041501	WESLACO	TX		06/04/2010		77							77	77			
A7102306	WESLEY CHAPEL	FL		12/21/2007		284							284	284			
B0070601	WEST BLOOMFIELD	MI		09/17/2010		291							291	291			
A8081403	WEST BOUNTIFUL	UT		10/27/2008		235							235	235			
A9120401	WEST BOUNTIFUL	UT		01/27/2010		129							129	129			
A8072301	WEST CARROLLTON	OH		10/08/2008		226							226	226			
B0071208	WEST CHICAGO	IL		10/29/2010		96							96	96			
A8111202	WEST COVINA	CA		01/27/2009		90							90	90			
B0060701	WEST HOLLYWOOD	CA		07/29/2010		459							459	459			
A6052609	WEST JORDAN	UT		07/12/2006		694							694	694			
A8091504	WEST LINN	OR		10/22/2008		146							146	146			
A8033001	WEST LINN	OR		06/19/2008		234							234	234			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9021902	WEST SACRAMENTO	CA		04/28/2009		49							49	49			
A8081506	WEST SACRAMENTO	CA		10/15/2008		126							126	126			
A5062703	WEST SACRAMENTO	CA		09/19/2005		348							348	348			
A8040202	WEST VALLEY CITY	UT		06/27/2008		514							514	514			
A9052101	WEST VALLEY CITY	UT		07/27/2009		170							170	170			
A9091002	WEST VALLEY CITY	UT		10/20/2009		109							109	109			
B0060401	WEST VALLEY CITY	UT		08/04/2010		115							115	115			
A7090705	WESTLAKE	OH		12/28/2007		609							609	609			
A7101803	WESTMINSTER	CA		01/29/2008		521							521	521			
B0080302	WESTMINSTER	CO		10/14/2010		168							168	168			
A8061001	WESTMINSTER	CO		08/27/2008		1,002							1,002	1,002			
B0072003	WHITTIER	CA		10/14/2010		122							122	122			
B0010501	WHITTIER	CA		04/12/2010		70							70	70			
A8030701	WICHITA FALLS	TX		05/19/2008		156							156	156			
A6050401	WILLIAMSVILLE	NY		08/24/2006		443							443	443			
A8090303	WILSON	NC		11/19/2008		921							921	921			
A8072808	WINDER	GA		09/18/2008		936							936	936			
A8112602	WINDSOR	CT		01/30/2009		299							299	299			
A8081501	WINDSOR LOCKS	CT		10/06/2008		224							224	224			
A9042701	WINTER GARDEN	FL		07/07/2009		143							143	143			
A9100602	WINTER PARK	FL		12/23/2009		119							119	119			
B0052702	WINTER PARK	FL		08/26/2010		286							286	286			
A9120301	WINTERS	TX		02/04/2010		17							17	17			
A8040701	WOOD VILLAGE	OR		05/22/2008		170							170	170			
A9042801	WOODBIDGE	VA		07/20/2009		117							117	117			
A8050703	WOODLAND	CA		07/09/2008		329							329	329			
A9020305	WOODLAND	CA		04/01/2009		94							94	94			
B0052501	WOODLAND HILLS	CA		10/01/2010		323							323	323			
A7112002	WOODS CROSS	UT		01/10/2008		225							225	225			
A8022218	WOODSON TERRACE	MO		05/19/2008		111							111	111			
A8012304	WOODSTOCK	GA		04/22/2008		720							720	720			
A7092601	WOODSTOCK	GA		12/13/2007		1,292							1,292	1,292			
B0052803	WOODSTOCK	GA		08/18/2010		454							454	454			
A8091105	WRIGHTSVILLE	GA		11/26/2008		73							73	73			
A8062701	YAKIMA	WA		09/09/2008		403							403	403			

SCHEDULE B - PART 3

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

[illegible]

E02.48

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

E03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Ident- ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
898994-20-7	CC 223 ANDOVER PARK E TU	TUKWILA	WA	RETURN OF CAPITAL	12/01/2009	03/15/2011									54,201		54,201	54,201	
1799999	Real Estate - Joint Venture/Partnership Interests - Unaffiliated														54,201		54,201	54,201	
3999999	Total Unaffiliated														54,201		54,201	54,201	
E03.1																			
4199999	Totals														54,201		54,201	54,201	

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3620AC-Q2-3	GNMA II REVERSE MTG - FIXED-RATE		02/20/2011	CAPITALIZED INTEREST		88,666	88,666.00		1
3620AH-L5-0	GNMA II REVERSE MTG - FIXED-RATE		02/20/2011	CAPITALIZED INTEREST		239,639	239,639.00		1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RATE		03/20/2011	CAPITALIZED INTEREST		162,437	162,437.00		1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RATE		03/20/2011	CAPITALIZED INTEREST		106,611	106,611.00		1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RATE		01/20/2011	CAPITALIZED INTEREST		515	515.00		1
36297K-4A-6	GNMA II REVERSE MTG - FIXED-RATE		02/20/2011	CAPITALIZED INTEREST		57,959	57,959.00		1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RATE		03/20/2011	CAPITALIZED INTEREST		59,221	59,221.00		1
36297K-4L-2	GNMA II REVERSE MTG - FIXED-RATE		03/20/2011	CAPITALIZED INTEREST		94,504	94,504.00		1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RATE		02/20/2011	CAPITALIZED INTEREST		81,927	81,927.00		1
0599999	Total Bonds U. S. Government				X X X	891,479	891,479.00		X X X
675594-AN-5	OCONEE PCR REF DUKE		01/26/2011	WELLS FARGO SECURITIES (FMR WACHOVIA)		1,667,771	1,650,000.00	29,700	1FE
1799999	U.S. Total Bonds States, Territories and Possessions				X X X	1,667,771	1,650,000.00	29,700	X X X
152735-VG-8	CENTRAL BUCKS PA SCH DIST		03/23/2011	CITIGROUP		2,655,611	2,660,000.00		1FE
546071-AB-7	LOUISA VA INDL DEV AUTH SOLID WAST		03/29/2011	SUN TRUST		5,000,000	5,000,000.00		1FE
2499999	U.S. Total Bonds Political Subdivisions of States, Territories and Possessions				X X X	7,655,611	7,660,000.00		X X X
13033F-XU-9	CALIFORNIA HEALTH FACS FING AUTH R		03/03/2011	BB&T		535,480	500,000.00	7,847	1FE
13033L-KM-8	CALIFORNIA HEALTH FACS FING AUTH R		01/26/2011	MORGAN STANLEY		5,060,050	5,000,000.00		1FE
130795-D8-7	CALIFORNIA STATEWIDE CMNTYS DEV AU		01/14/2011	JEFFRIES SECURITIES		5,427,500	5,000,000.00	75,694	1FE
31417Y-WQ-6	FNMA 10YR		11/22/2010	JEFFRIES SECURITIES		10,415,625	10,000,000.00		1
01F032-31-0	FNMA 10YR TBA(REG B)		11/22/2010	JEFFRIES SECURITIES		10,415,625	10,000,000.00		1
BLM0MB-QG-7	FNMA DUS MULTI 5YR BALLOON		03/10/2011	DUNCAN WILLIAMS		5,007,813	5,000,000.00	9,800	1
BLM0ME-0E-4	FNMA DUS MULTI 7YR BALLOON		03/14/2011	DUNCAN WILLIAMS		5,003,906	5,000,000.00	13,650	1
31397S-MX-9	FNMA 11-28A		03/03/2011	BARCLAYS CAPITAL		15,450,000	15,000,000.00	48,333	1
31397Q-F5-2	FNMR_11-18B_AC		02/03/2011	BANK OF AMERICA		10,335,547	10,000,000.00	30,000	1
38375B-HL-9	GNR 2010-H22 JA		03/20/2011	CAPITALIZED INTEREST		83,075	83,075.00		1
38375B-GM-8	GNR 2010-H24 HA		03/20/2011	CAPITALIZED INTEREST		38,768	38,768.00		1
38375B-JH-6	GNR 2010-H27 JA		03/20/2011	CAPITALIZED INTEREST		24,924	24,924.00		1
38375B-HW-5	GNR 2010-H28 HA		02/20/2011	CAPITALIZED INTEREST		16,421	16,421.00		1
38375B-JT-0	GNR 2011-H03 HA		03/20/2011	VARIOUS		10,022,682	10,041,481.00	15,132	1
410040-BT-5	HANCOCK CNTY OHIO HOSP REV		03/17/2011	MERRILL LYNCH		1,352,039	1,300,000.00		1FE
452252-AV-1	ILLINOIS ST TOLL HWY AUTH TOLL		01/19/2011	SIEBERT BRANDFORD SHANK		1,560,375	1,500,000.00	4,792	1FE
455054-AP-1	INDIANA ST FIN AUTH ENVIRONMENTAL		02/09/2011	WELLS FARGO SECURITIES (FMR WACHOVIA)		1,914,680	2,000,000.00	26,438	1FE
455254-FC-1	INDIANAPOLIS ARPT-RF		01/19/2011	BB&T		3,101,280	3,000,000.00	3,825	2FE
57583R-6J-9	MASSACHUSETTS ST DEV FIN AGY REV		01/07/2011	JP MORGAN CHASE		1,007,410	1,000,000.00		1FE
57583R-6L-4	MASSACHUSETTS ST DEV FIN AGY REV		01/07/2011	JP MORGAN CHASE		2,256,930	2,250,000.00		1FE
594695-N9-5	MICHIGAN ST TRUNK LINE		02/17/2011	ROYAL BANK OF CANADA		3,801,971	3,465,000.00	53,900	1FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
644614-H3-6	NEW HAMPSHIRE HEALTH & ED FACS AUT		03/10/2011	BAUM		2,379,456	2,370,000.00		1FE
677525-TX-5	OHIO ST AIR QUALITY DEV AUTH REV		01/13/2011	MORGAN KEEGAN & CO. INC.		3,959,480	4,000,000.00	15,333	2FE
810472-FP-0	SCOTTSDALE ARIZ INDL DEV AUTH HOSP		02/25/2011	SIEBERT BRANDFORD SHANK		1,459,804	1,370,000.00	190	1FE
812643-FN-9	SEATTLE WASH MUN LT & PWR REV		01/18/2011	CITIGROUP		2,492,119	2,215,000.00		1FE
816836-AB-6	SEMINOLE TRIBE OF FLORIDA		01/13/2011	MERRILL LYNCH		1,944,100	2,000,000.00	19,931	3FE
955816-AC-7	WEST SHORE PA AREA AUTH HOSP REV		01/14/2011	MERRILL LYNCH		3,222,994	3,055,000.00		2FE
97710B-C2-6	WISCONSIN ST HEALTH & EDL FACS AUT		01/21/2011	PIPER JAFFREY		3,981,503	3,960,000.00		1FE
97710B-SM-5	WISCONSIN ST HEALTH & EDL FACS AUT		01/14/2011	BB&T		3,164,100	3,000,000.00	64,583	1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	115,435,657	112,189,669.00	389,448	X X X
E04.1									
00489B-AA-3	ACQUISITION CO LANZA PARENT		03/22/2011	JEFFRIES SECURITIES		3,611,250	3,375,000.00	106,875	4FE
008635-AA-2	AGUILA 3 SA	F	01/24/2011	CITIGROUP		2,000,000	2,000,000.00		4FE
030981-AF-1	AMERIGAS FINANCE CORP		01/05/2011	CREDIT SUISSE		1,225,000	1,225,000.00		3FE
032654-AG-0	ANALOG DEVICES INC		03/30/2011	CREDIT SUISSE		1,990,560	2,000,000.00		1FE
059472-AG-5	BAFC_11-R2_2A4		03/29/2011	BANK OF AMERICA		4,018,750	4,000,000.00	16,667	1Z
09689R-AA-7	BOYD GAMING CORP		01/20/2011	WACHOVIA		3,792,000	4,000,000.00	135,850	5FE
136375-BA-9	CANADIAN NATIONAL RAILWAY COMPANY	A	02/08/2011	JEFFRIES SECURITIES		3,507,564	2,995,000.00	14,709	1FE
147448-AF-1	CASELLA WASTE SYSTEMS INC		01/26/2011	BANK OF AMERICA		2,000,000	2,000,000.00		5FE
171340-AG-7	CHURCH & DWIGHT CO		02/22/2011	DEUTSCHE BANK		3,499,495	3,500,000.00	20,007	2FE
17309B-AB-3	CMLTI_06-WF2		03/31/2011	CAPITALIZED INTEREST		30,311	30,311.00		1Z*
18975F-AA-7	CNL LIFESTYLE PROPERTIES INC		03/31/2011	JEFFRIES SECURITIES		3,672,213	3,700,000.00		3FE
12626P-AG-8	CRH AMERICA INC		02/03/2011	RBS SECURITIES		2,147,836	2,005,000.00	42,773	2FE
233851-AD-6	DAIMLER FINANCE NORTH AMERICA LLC		03/21/2011	CITIGROUP		3,995,400	4,000,000.00		2FE
247817-AA-7	DELTA AIR LINES INC		02/07/2011	MORGAN STANLEY		3,200,000	3,200,000.00		3FE
278058-DD-1	EATON CORP		03/08/2011	CITIGROUP		1,655,445	1,500,000.00	27,067	1FE
28368E-AE-6	EL PASO CORPORATION		03/21/2011	BARCLAYS CAPITAL		2,558,750	2,300,000.00	34,165	3FE
29379V-AS-2	ENTERPRISE PRODUCTS OPERATING LLC		02/25/2011	VARIOUS		4,988,030	5,000,000.00	8,711	2FE
302051-AP-2	EXIDE TECHNOLOGIES		01/13/2011	STERNE, AGEE & LEECH		822,000	800,000.00		4FE
34063P-AA-5	FLORIDA EAST COAST RAILWAY CORP		01/19/2011	BANK OF AMERICA		800,000	800,000.00		4FE
382410-AD-0	GOODRICH PETROLEUM CORP		02/25/2011	STERNE, AGEE & LEECH		856,375	850,000.00		5FE
428040-CH-0	HERTZ CORP		01/25/2011	BARCLAYS CAPITAL		2,000,000	2,000,000.00		4FE
441060-AK-6	HOSPIRA INC		02/24/2011	STIFEL NICOLAUS & CO.		1,128,360	1,000,000.00	18,844	2FE
44923Q-AA-2	HYUNDAI CAPITAL AMERICA		03/28/2011	ROYAL BANK OF CANADA		3,943,710	4,000,000.00	56,042	2FE
45661T-AK-7	INERGY LP		01/19/2011	BANK OF AMERICA		4,800,000	4,800,000.00		4FE
45824T-AF-2	INTELSAT JACKSON HOLDINGS SA	F	03/22/2011	BARCLAYS CAPITAL		2,550,000	2,550,000.00		4FE
639365-AE-5	NAVIOS MARITIME HOLDINGS INC	F	01/13/2011	BANK OF AMERICA		2,800,000	2,800,000.00		4FE
641423-BW-7	NEVADA POWER CO		02/16/2011	BANK OF AMERICA		3,421,530	3,000,000.00	11,375	2FE
72650R-AF-9	PLAINS ALL AMERICAN PIPELINE LP		03/04/2011	WELLS FARGO SECURITIES (FMR WACHOVIA)		2,246,183	2,040,000.00	7,990	2FE
76010R-AC-2	RENTAL SERVICE CORP		02/17/2011	JEFFRIES SECURITIES		54,730	52,000.00	1,057	5FE
761735-AC-3	REYNOLDS GROUP LLC		01/27/2011	CREDIT SUISSE		1,600,000	1,600,000.00		3FE
786514-BP-3	SAFEWAY INC		02/24/2011	CREDIT SUISSE		2,492,304	2,238,000.00	6,315	2FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
78403D-AA-8	SBA TOWER TRUST		03/09/2011	KNIGHT LIBERTAS		2,061,040	2,000,000.00	6,854	1FE
826418-BD-6	SIERRA PACIFIC POWER CO		03/23/2011	JP MORGAN CHASE		6,812,820	6,000,000.00	133,000	2FE
847788-AP-1	SPEEDWAY MOTORSPORTS INC		01/20/2011	BANK OF AMERICA		1,600,000	1,600,000.00		3FE
88163V-AC-3	TEVA PHARM FINANCE LLC		03/25/2011	VARIOUS		3,622,166	3,255,000.00	18,199	1FE
90782E-BH-6	UNION PACIFIC CORP		03/29/2011	JEFFRIES SECURITIES		1,811,414	1,500,000.00	23,000	2FE
92203P-AG-1	VANGUARD HEALTH HOLDING CO II LLC		01/21/2011	BANK OF AMERICA		2,400,000	2,400,000.00		4FE
922036-AC-2	VANGUARD HEALTH SYSTEMS INC		01/21/2011	BANK OF AMERICA		1,666,224	2,800,000.00		5FE
929766-YX-5	WBCMT 2005-C16 A4		02/11/2011	SOCIETE GENERALE		7,397,852	7,000,000.00	14,137	1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	104,779,312	101,915,311.00	703,637	X X X
8399997	Total Bonds Part 3				X X X	230,429,830	224,306,459.00	1,122,785	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	230,429,830	224,306,459.00	1,122,785	X X X
S60684-11-5	ABOITIZ EQUITY VENTURES INC.	D	03/09/2011	MORGAN STANLEY	121,000.000	119,142			U
SB1Z9Q-99-4	ABOITIZ POWER CORP.	D	01/26/2011	DEUTSCHE BANK	59,000.000	37,029			U
Y0004E-10-8	ACER INC.	D	01/26/2011	DEUTSCHE BANK	82,000.000	228,929			U
SB3BQF-C4-7	ADARO ENERGY	D	03/25/2011	DEUTSCHE BANK	43,500.000	11,367			U
Y0014U-18-3	ADVANCED INFO SERVICE PUBLIC CO LT	D	01/26/2011	DEUTSCHE BANK	40,200.000	106,182			U
Y00153-10-9	ADVANCED SEMICONDUCTOR ENGINEERING	D	01/26/2011	DEUTSCHE BANK	150,000.000	187,878			U
S62026-73-7	ADVANTECH CO. LTD.	D	03/25/2011	DEUTSCHE BANK	9,000.000	25,856			U
SB4TX8-S1-4	AIA GROUP LTD.	D	03/25/2011	DEUTSCHE BANK	241,600.000	677,342			U
Y0029V-10-1	AIRASIA BHD	D	01/26/2011	DEUTSCHE BANK	32,600.000	28,678			U
SB28Q9-40-6	ALIBABA.COM LTD.	D	03/25/2011	DEUTSCHE BANK	33,000.000	68,255			U
S65569-38-6	ALLIANCE FINANCIAL GROUP BHD	D	03/25/2011	DEUTSCHE BANK	36,100.000	37,622			U
S61471-05-8	ALLIANCE GLOBAL GROUP INC.	D	01/26/2011	DEUTSCHE BANK	101,000.000	25,392			U
Y01258-10-5	AMOREPACIFIC CORP	D	01/26/2011	DEUTSCHE BANK	194.000	184,801			U
G04011-10-5	ANTA SPORTS PRODUCTS LTD.	D	03/25/2011	DEUTSCHE BANK	6,000.000	9,385			U
Y0205X-10-3	ASCENDAS REAL ESTATE INVESTMENT TR	D	03/25/2011	DEUTSCHE BANK	19,000.000	30,342			U
S60563-31-9	ASIA CEMENT CORP.	D	03/25/2011	DEUTSCHE BANK	37,000.000	40,807			U
S60024-53-6	ASM PACIFIC TECHNOLOGY LTD.	D	01/26/2011	DEUTSCHE BANK	2,100.000	25,580			U
Y7117N-14-9	ASTRA INTERNATIONAL	D	03/25/2011	DEUTSCHE BANK	2,000.000	13,243			U
Y04327-10-5	ASUSTEK COMPUTER INC.	D	01/26/2011	DEUTSCHE BANK	18,000.000	162,383			U
Y00032-10-5	AU OPTRONICS CORP.	D	03/25/2011	DEUTSCHE BANK	231,000.000	229,342			U
Y7123S-10-8	BANK MANDIRI (PERSERO)	D	03/09/2011	MORGAN STANLEY	117,500.000	85,701			U
BLMOLR-1T-2	BANK MANDIRI RIGHTS	D	02/08/2011	DIRECT	55,091.000	6,344			U
S67271-21-3	BANK NEGARA INDONESIA	D	03/25/2011	DEUTSCHE BANK	70,000.000	27,149			U
S60759-38-8	BANK OF AYUDHYA PCL	D	03/25/2011	DEUTSCHE BANK	11,200.000	9,106			U
Y0698A-10-7	BANK OF CHINA LTD.	D	03/25/2011	DEUTSCHE BANK	37,000.000	20,266			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
S60748-49-8	BANPU PCL	D	03/25/2011	DEUTSCHE BANK	1,400.000	35,445			U
Y076A3-10-5	BBMG CORP.	D	03/25/2011	DEUTSCHE BANK	3,000.000	4,984			U
S67283-51-5	BEC WORLD THB1(ALIEN MKT)	D	03/09/2011	VARIOUS	109,500.000	118,641			U
S62084-22-3	BEIJING CAPITAL INTERNATIONAL AIRP	D	03/25/2011	DEUTSCHE BANK	20,000.000	10,409			U
G09702-10-4	BELLE INTERNATIONAL HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	13,000.000	23,601			U
SB24FZ-32-6	BOSIDENG INTERNATIONAL HOLDINGS LT	D	01/26/2011	DEUTSCHE BANK	74,000.000	28,708			U
G1368B-10-2	BRILLIANCE CHINA AUTOMOTIVE HOLDIN	D	01/26/2011	DEUTSCHE BANK	80,000.000	60,044			U
Y73286-11-7	BRITISH AMERICAN TOBACCO (MALAYSIA	D	03/25/2011	VARIOUS	4,600.000	72,945			U
SB3S98-W7-6	BS FINANCIAL GROUP INC.	D	03/15/2011	DIRECT	10,500.000	133,260			U
Y0695K-10-8	BS FINANCIAL GROUP INC.	D	01/26/2011	DEUTSCHE BANK	10,500.000	135,226			U
S60434-85-9	BUMI RESOURCES	D	03/25/2011	DEUTSCHE BANK	53,000.000	19,480			U
S61566-73-3	CAPITAL SECURITIES CORP.	D	01/26/2011	DEUTSCHE BANK	32,000.000	17,486			U
Y1100L-16-0	CAPITAMALL TRUST	D	03/25/2011	DEUTSCHE BANK	47,000.000	70,215			U
Y1148A-10-1	CATCHER TECHNOLOGY CO. LTD.	D	03/25/2011	DEUTSCHE BANK	15,000.000	62,149			U
S64256-63-9	CATHAY FINANCIAL HOLDING CO. LTD.	D	01/26/2011	DEUTSCHE BANK	217,000.000	404,096			U
Y1242A-10-6	CELLTRION INC.	D	03/25/2011	DEUTSCHE BANK	3,441.000	106,529			U
S61878-55-9	CHANG HWA COMMERCIAL BANK LTD.	D	01/26/2011	DEUTSCHE BANK	108,000.000	92,155			U
SB544N-70-2	CHANGSHA ZOOMLION HEAVY INDUSTRY S	D	03/25/2011	VARIOUS	62,251.000	156,063			U
S64108-52-5	CHAROEN POKPHAND FEEDMILL (F)	D	03/09/2011	VARIOUS	324,400.000	250,010			U
S63153-44-9	CHAROEN POKPHAND INDONESIA	D	01/26/2011	DEUTSCHE BANK	223,147.000	36,147			U
S61895-38-9	CHEIL INDUSTRIES INC.	D	01/26/2011	DEUTSCHE BANK	2,954.000	304,210			U
S61902-28-4	CHENG SHIN RUBBER INDUSTRY CO. LTD	D	03/25/2011	DEUTSCHE BANK	34,000.000	78,418			U
Y13077-10-5	CHENG UEI PRECISION INDUSTRY CO. L	D	03/25/2011	DEUTSCHE BANK	9,000.000	17,602			U
S62125-53-9	CHEUNG KONG INFRASTRUCTURE HOLDING	D	03/25/2011	DEUTSCHE BANK	5,000.000	23,696			U
S61405-79-1	CHICONY ELECTRONICS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	8,000.000	15,010			U
SB0CC0-M5-2	CHIMEI INNOLUX CORP.	D	01/26/2011	DEUTSCHE BANK	173,000.000	212,572			U
S61896-57-7	CHINA AIRLINES LTD.	D	03/25/2011	DEUTSCHE BANK	85,000.000	65,370			U
SB0B8Z-18-9	CHINA COSCO HOLDINGS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	31,500.000	32,659			U
Y1460P-10-8	CHINA DEVELOPMENT FINANCIAL HOLDIN	D	03/25/2011	DEUTSCHE BANK	298,000.000	135,648			U
SB2821-42-5	CHINA DONGXIANG GROUP CO. LTD.	D	03/25/2011	DEUTSCHE BANK	12,000.000	3,919			U
Y1421G-10-6	CHINA EVERBRIGHT LTD.	D	03/25/2011	DEUTSCHE BANK	8,000.000	18,098			U
S64607-94-8	CHINA GAS HOLDINGS LTD.	D	03/09/2011	MORGAN STANLEY	88,000.000	31,861			U
S61998-16-7	CHINA LIFE INSURANCE CO. LTD.	D	03/25/2011	DEUTSCHE BANK	34,000.000	35,732			U
SB57JY-24-2	CHINA MINSHENG BANKING CORP. LTD.	D	03/25/2011	DEUTSCHE BANK	45,000.000	40,790			U
Y1499J-10-7	CHINA MOTOR CORP.	D	01/26/2011	DEUTSCHE BANK	23,000.000	21,765			U
SB29MX-56-1	CHINA NATIONAL MATERIALS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	34,000.000	30,581			U
Y15004-10-7	CHINA OVERSEAS LAND & INVESTMENT L	D	03/25/2011	DEUTSCHE BANK	12,000.000	23,344			U
SB2Q5H-56-7	CHINA PACIFIC INSURANCE (GROUP) CO	D	03/25/2011	VARIOUS	31,400.000	131,763			U
S62060-84-3	CHINA PETROCHEMICAL DEVELOPMENT CO	D	03/25/2011	DEUTSCHE BANK	51,000.000	58,260			U
Y15010-10-4	CHINA PETROLEUM & CHEMICAL CORP.	D	03/25/2011	DEUTSCHE BANK	18,000.000	18,307			U
SB41XC-98-2	CHINA RESOURCES CEMENT HOLDINGS LT	D	01/26/2011	DEUTSCHE BANK	72,000.000	54,998			U
G2108Y-10-5	CHINA RESOURCES LAND LTD.	D	03/25/2011	DEUTSCHE BANK	10,000.000	17,214			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
SB5NSW-F4-7	CHINA RONGSHENG HEAVY INDUSTRIES G	D	03/09/2011	VARIOUS	64,747.000	62,774			U
SB39Z8-W4-6	CHINA SHANSHUI CEMENT GROUP CO. LT	D	03/25/2011	DEUTSCHE BANK	50,000.000	39,180			U
Y1503Y-10-8	CHINA SHIPPING DEVELOPMENT CO. LTD	D	03/25/2011	DEUTSCHE BANK	50,000.000	63,545			U
Y1503W-10-2	CHINA SOUTHERN AIRLINES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	58,000.000	30,179			U
Y15041-10-9	CHINA STEEL CORP.	D	03/09/2011	VARIOUS	281,000.000	322,260			U
Y1505F-10-7	CHINA TELECOM	D	03/25/2011	DEUTSCHE BANK	3,500.000	31,883			U
Y1519S-11-1	CHINA UNICOM (HONG KONG) LTD.	D	03/25/2011	DEUTSCHE BANK	16,000.000	27,320			U
G215AT-10-2	CHINA ZHONGWANG HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	11,200.000	5,433			U
Y15093-10-0	CHINATRUST FINANCIAL HOLDING CO. L	D	03/25/2011	DEUTSCHE BANK	273,000.000	229,858			U
S62212-14-7	CHUNGHWA PICTURE TUBES LTD.	D	03/25/2011	DEUTSCHE BANK	108,000.000	13,474			U
Y1613J-10-8	CHUNGHWA TELECOM CO. LTD.	D	03/25/2011	VARIOUS	91,000.000	275,013			U
Y1661W-13-4	CJ CHEILJEDANG CORP.	D	01/26/2011	DEUTSCHE BANK	627.000	112,855			U
S62037-40-3	CLEVO CO.	D	01/26/2011	DEUTSCHE BANK	18,000.000	39,572			U
S62384-85-4	CMC MAGNETICS CORP.	D	03/25/2011	DEUTSCHE BANK	69,000.000	16,345			U
Y1662W-11-7	CNOOC LTD.	D	03/25/2011	DEUTSCHE BANK	46,000.000	111,217			U
Y16907-10-0	COMPAL ELECTRONICS INC.	D	03/25/2011	DEUTSCHE BANK	131,000.000	164,631			U
S61418-06-7	CORETRONIC CORP.	D	03/25/2011	DEUTSCHE BANK	19,000.000	30,872			U
Y1772K-16-9	CP ALL PCL	D	03/09/2011	VARIOUS	245,900.000	308,622			U
SB2R2Z-C9-4	CSR CORP. LTD.	D	03/25/2011	DEUTSCHE BANK	9,000.000	9,505			U
S62494-76-0	DAEGU BANK LTD.	D	03/25/2011	DEUTSCHE BANK	10,240.000	152,875			U
Y1860N-10-9	DAELIM INDUSTRIAL CO. LTD.	D	03/25/2011	DEUTSCHE BANK	1,801.000	200,176			U
S63441-22-4	DAEWOO ENGINEERING & CONSTRUCTION	D	01/26/2011	DEUTSCHE BANK	7,330.000	95,629			U
S63442-74-3	DAEWOO INTERNATIONAL CORP.	D	01/26/2011	DEUTSCHE BANK	1,870.000	64,123			U
Y1916K-10-9	DAEWOO SECURITIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	8,840.000	216,591			U
Y1916Y-11-7	DAEWOO SHIPBUILDING & MARINE ENGIN	D	01/26/2011	DEUTSCHE BANK	6,740.000	238,532			U
Y20263-10-2	DELTA ELECTRONICS INC.	D	03/25/2011	DEUTSCHE BANK	54,000.000	249,484			U
Y2096K-10-9	DONGBU INSURANCE CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,540.000	103,108			U
S62785-66-2	DONGFANG ELECTRIC CORP. LTD.	D	03/25/2011	DEUTSCHE BANK	6,400.000	25,927			U
Y20954-10-6	DONGKUK STEEL MILL CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,510.000	79,943			U
S66611-11-2	DOOSAN CORP.	D	01/26/2011	DEUTSCHE BANK	685.000	95,355			U
S62946-70-2	DOOSAN HEAVY INDUSTRIES & CONSTRUC	D	01/26/2011	DEUTSCHE BANK	2,878.000	208,307			U
S62116-79-3	DOOSAN INFRACORE CO. LTD.	D	01/26/2011	DEUTSCHE BANK	6,300.000	160,913			U
S67442-83-0	E INK HOLDINGS INC.	D	03/25/2011	DEUTSCHE BANK	22,000.000	38,148			U
Y23469-10-2	E.SUN FINANCIAL HOLDING CO. LTD.	D	01/26/2011	DEUTSCHE BANK	107,000.000	73,312			U
S63541-54-4	EPISTAR CORP.	D	03/25/2011	DEUTSCHE BANK	21,000.000	76,620			U
S63185-14-4	ETERNAL CHEMICAL CO. LTD.	D	03/25/2011	DEUTSCHE BANK	7,000.000	8,241			U
Y2361Y-10-7	EVA AIRWAYS CORP.	D	03/25/2011	DEUTSCHE BANK	48,000.000	52,750			U
SB2Q8Y-L0-2	EVERGRANDE REAL ESTATE GROUP LTD.	D	03/25/2011	DEUTSCHE BANK	192,000.000	108,460			U
S63245-11-2	EVERGREEN INTERNATIONAL STORAGE &	D	03/09/2011	MORGAN STANLEY	21,000.000	18,266			U
Y23632-10-5	EVERGREEN MARINE CORP. (TAIWAN) LT	D	03/25/2011	DEUTSCHE BANK	28,000.000	28,020			U
S60949-22-9	EVERLIGHT ELECTRONICS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	9,000.000	25,410			U
S63313-73-8	FAR EASTERN DEPARTMENT STORES LTD.	D	01/26/2011	DEUTSCHE BANK	40,000.000	70,142			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y24374-10-3	FAR EASTERN NEW CENTURY CORP.	D	01/26/2011	DEUTSCHE BANK	86,000.000	143,318			U
S64218-54-8	FAR EASTONE TELECOMMUNICATIONS CO.	D	03/25/2011	DEUTSCHE BANK	9,000.000	13,096			U
S62036-87-6	FARGLORY LAND DEVELOPMENT CO. LTD.	D	03/25/2011	DEUTSCHE BANK	7,000.000	14,766			U
S63350-30-0	FENG HSIN IRON & STEEL CO. LTD.	D	03/25/2011	DEUTSCHE BANK	5,000.000	8,704			U
Y2518F-10-0	FIRST FINANCIAL HOLDING CO. LTD.	D	01/26/2011	DEUTSCHE BANK	178,000.000	166,446			U
Y25946-10-7	FORMOSA CHEMICALS & FIBRE CORP.	D	03/25/2011	DEUTSCHE BANK	87,000.000	295,280			U
S61075-74-3	FORMOSA INTERNATIONAL HOTELS CORP.	D	01/26/2011	DEUTSCHE BANK	1,000.000	16,618			U
Y2608S-10-3	FORMOSA PETROCHEMICAL CORP.	D	03/25/2011	DEUTSCHE BANK	32,000.000	101,640			U
Y26095-10-2	FORMOSA PLASTICS CORP.	D	03/25/2011	DEUTSCHE BANK	120,000.000	398,635			U
Y26154-10-7	FORMOSA TAFFETA CO. LTD.	D	03/25/2011	DEUTSCHE BANK	9,000.000	8,655			U
Y7700G-10-5	FOXCONN TECHNOLOGY CO. LTD.	D	01/26/2011	DEUTSCHE BANK	20,000.000	80,519			U
Y2642C-15-5	FRASER & NEAVE LTD.	D	03/25/2011	DEUTSCHE BANK	4,000.000	17,940			U
S64116-73-4	FUBON FINANCIAL HOLDING CO. LTD.	D	03/25/2011	DEUTSCHE BANK	146,000.000	200,556			U
S63546-71-7	FUSHAN INTERNATIONAL ENERGY GROUP	D	03/25/2011	DEUTSCHE BANK	24,000.000	17,846			U
SB28XT-R4-1	GCL-POLY ENERGY HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	211,685.000	100,751			U
Y26926-11-6	GENTING BHD	D	03/25/2011	DEUTSCHE BANK	4,000.000	13,849			U
Y7368M-11-3	GENTING MALAYSIA BHD	D	03/25/2011	DEUTSCHE BANK	40,100.000	47,578			U
S63667-95-0	GENTING SINGAPORE PLC	D	03/25/2011	DEUTSCHE BANK	2,000.000	3,226			U
S63721-67-4	GIANT MANUFACTURING CO. LTD.	D	03/25/2011	DEUTSCHE BANK	8,000.000	32,270			U
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES LTD.	D	03/25/2011	DEUTSCHE BANK	46,000.000	72,338			U
S62848-64-3	GLOBE TELECOM INC.	D	01/26/2011	DEUTSCHE BANK	980.000	17,303			U
Y27294-10-0	GLOVIS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	749.000	107,835			U
Y27290-12-4	GLOW ENERGY THB10(ALIEN MKT)	D	03/09/2011	VARIOUS	41,300.000	53,834			U
S61644-72-0	GOLDEN AGRI-RESOURCES LTD.	D	03/25/2011	DEUTSCHE BANK	8,000.000	4,386			U
G3978C-12-4	GOME ELECTRICAL APPLIANCES HOLDING	D	03/25/2011	DEUTSCHE BANK	2,000.000	676			U
S67182-55-0	GREAT WALL MOTOR CO. LTD.	D	03/09/2011	VARIOUS	27,500.000	42,750			U
Y2901E-10-8	GS ENGINEERING & CONSTRUCTION CORP	D	01/26/2011	DEUTSCHE BANK	2,328.000	259,071			U
Y2901P-10-3	GS HOLDINGS CORP.	D	01/26/2011	DEUTSCHE BANK	3,435.000	239,144			U
Y29975-10-2	HANA FINANCIAL GROUP	D	03/25/2011	VARIOUS	14,120.000	579,546			U
Y01246-10-0	HANG LUNG PROPERTIES LTD.	D	03/25/2011	DEUTSCHE BANK	2,000.000	8,312			U
Y3052L-10-7	HANJIN HEAVY INDUSTRIES & CONSTRUC	D	01/26/2011	DEUTSCHE BANK	1,960.000	66,694			U
Y3053E-10-2	HANJIN SHIPPING CO. LTD.	D	03/25/2011	DEUTSCHE BANK	3,200.000	107,174			U
S61074-22-5	HANKOOK TIRE MANUFACTURING CO. LTD	D	03/25/2011	DEUTSCHE BANK	4,740.000	127,955			U
S63818-28-0	HANNSTAR DISPLAY CORP.	D	03/09/2011	MORGAN STANLEY	241,000.000	45,808			U
S64077-68-8	HANWHA CHEMICAL CORP.	D	01/26/2011	DEUTSCHE BANK	5,460.000	189,126			U
S64967-55-7	HANWHA CORP.	D	01/26/2011	DEUTSCHE BANK	2,670.000	133,721			U
SB1QDW-P8-0	HENGDELI HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	60,000.000	33,851			U
S61540-75-3	HIGHWEALTH CONSTRUCTION CORP.	D	03/25/2011	DEUTSCHE BANK	3,000.000	6,214			U
Y3226A-10-2	HIWIN TECHNOLOGIES CORP.	D	03/09/2011	MORGAN STANLEY	10,000.000	66,109			U
Y36861-10-5	HON HAI PRECISION INDUSTRY CO. LTD	D	03/25/2011	DEUTSCHE BANK	271,000.000	1,092,507			U
Y3280U-10-1	HONAM PETROCHEMICAL CORP.	D	01/26/2011	DEUTSCHE BANK	884.000	265,104			U
Y37129-14-8	HOPEWELL HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	5,000.000	14,860			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y3194T-10-9	HTC CORP.	D	03/25/2011	DEUTSCHE BANK	22,000.000	710,736			U
S64118-77-1	HUA NAN FINANCIAL HOLDINGS CO. LTD	D	01/26/2011	DEUTSCHE BANK	137,000.000	110,800			U
Y38024-10-8	HUTCHISON WHAMPOA LTD.	D	03/25/2011	DEUTSCHE BANK	8,000.000	95,130			U
Y3817W-10-9	HYNIX SEMICONDUCTOR INC.	D	03/25/2011	DEUTSCHE BANK	32,070.000	794,598			U
Y3818Y-12-0	HYOSUNG CORP.	D	01/26/2011	DEUTSCHE BANK	1,355.000	111,769			U
449162-10-6	HYSAN DEVELOPMENT CO. LTD.	D	03/25/2011	DEUTSCHE BANK	1,000.000	4,192			U
Y3830W-10-2	HYUNDAI DEPARTMENT STORE CO. LTD.	D	01/26/2011	DEUTSCHE BANK	915.000	103,264			U
Y38397-10-8	HYUNDAI DEVELOPMENT COMPANY	D	03/25/2011	DEUTSCHE BANK	4,330.000	147,526			U
Y38382-10-0	HYUNDAI ENGINEERING & CONSTRUCTION	D	01/26/2011	DEUTSCHE BANK	4,342.000	339,192			U
Y3838M-10-6	HYUNDAI HEAVY INDUSTRIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,463.000	1,043,579			U
S64058-69-6	HYUNDAI MERCHANT MARINE CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,870.000	92,603			U
S64510-66-2	HYUNDAI MIPO DOCKYARD CO. LTD.	D	03/25/2011	DEUTSCHE BANK	778.000	152,730			U
Y3849A-10-9	HYUNDAI MOBIS	D	03/25/2011	DEUTSCHE BANK	4,417.000	1,147,000			U
S61482-72-5	HYUNDAI MOTOR CO 2ND PRF	D	03/25/2011	DEUTSCHE BANK	2,256.000	142,446			U
S64510-22-5	HYUNDAI MOTOR CO PRF	D	01/26/2011	DEUTSCHE BANK	1,538.000	91,570			U
Y38472-10-9	HYUNDAI MOTOR CO. LTD.	D	03/25/2011	DEUTSCHE BANK	9,809.000	1,696,139			U
Y3850E-10-7	HYUNDAI SECURITIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	9,750.000	129,646			U
Y3904R-10-4	HYUNDAI STEEL CO.	D	03/25/2011	DEUTSCHE BANK	3,581.000	422,600			U
Y71244-10-0	INDO TAMBANGRAYA MEGAH	D	01/26/2011	DEUTSCHE BANK	10,500.000	55,650			U
BLM0L3-CY-2	INDORAMA VENTURES PUBLIC CO LTD RI	D	01/31/2011	DIRECT	4,022.000	2,107			U
SB5V4S-12-3	INDORAMA VENTURES THB1(ALIEN MKT)	D	03/09/2011	VARIOUS	156,027.000	231,017			U
Y3990B-11-2	INDUSTRIAL & COMMERCIAL BANK OF CH	D	03/25/2011	DEUTSCHE BANK	96,000.000	76,052			U
Y3994L-10-8	INDUSTRIAL BANK OF KOREA	D	03/25/2011	DEUTSCHE BANK	10,390.000	161,155			U
Y4084K-10-9	INOTERA MEMORIES INC.	D	03/25/2011	DEUTSCHE BANK	51,000.000	30,093			U
S64599-30-1	INVENTEC CORP.	D	03/25/2011	DEUTSCHE BANK	18,000.000	9,165			U
S68906-03-1	IRPC PUBLIC CO LTD THB1(ALIEN MKT)	D	03/09/2011	VARIOUS	1,156,300.000	212,697			U
Z38053-16-3	ISHARES MSCI INDIA INDEX FUND1	F	03/25/2011	DEUTSCHE BANK	887,300.000	6,605,237			U
S60003-05-0	JIANGXI COPPER CO. LTD.	D	03/25/2011	DEUTSCHE BANK	34,000.000	106,486			U
S64744-94-9	JOLIBEE FOODS CORP.	D	03/25/2011	DEUTSCHE BANK	2,100.000	4,038			U
S67281-02-2	KALBE FARMA	D	01/26/2011	DEUTSCHE BANK	160,500.000	49,695			U
S66834-49-0	KANGWON LAND INC.	D	03/25/2011	DEUTSCHE BANK	6,250.000	148,076			U
Y86219-11-3	KASIKORNBANK (F)	D	03/25/2011	DEUTSCHE BANK	200.000	863			U
Y458AB-10-7	KB FINANCIAL GROUP INC.	D	03/25/2011	DEUTSCHE BANK	20,996.000	1,093,752			U
S64909-17-9	KCC CORP.	D	01/26/2011	DEUTSCHE BANK	341.000	111,004			U
Y4722Z-12-0	KEPPEL CORP. LTD.	D	03/25/2011	DEUTSCHE BANK	6,000.000	57,014			U
S62194-35-2	KGI SECURITIES CO. LTD.	D	03/25/2011	DEUTSCHE BANK	96,000.000	55,007			U
Y47601-10-2	KIA MOTORS CORP.	D	03/25/2011	DEUTSCHE BANK	15,010.000	778,380			U
S66878-72-9	KINSUS INTERCONNECT TECHNOLOGY COR	D	01/26/2011	DEUTSCHE BANK	8,000.000	26,329			U
Y48406-10-5	KOREA ELECTRIC POWER CORP.	D	03/25/2011	DEUTSCHE BANK	16,350.000	420,446			U
S64950-42-1	KOREA EXCHANGE BANK	D	01/26/2011	DEUTSCHE BANK	16,050.000	160,524			U
Y48861-10-1	KOREA GAS CORP.	D	01/26/2011	DEUTSCHE BANK	1,440.000	57,325			U
Y2097Q-10-5	KOREA INVESTMENT HOLDINGS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,590.000	110,966			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y4871N-10-0	KOREA LIFE INSURANCE CO. LTD.	D	03/25/2011	DEUTSCHE BANK	11,080.000	79,302			U
S64954-28-2	KOREA ZINC CO. LTD.	D	01/26/2011	DEUTSCHE BANK	537.000	148,688			U
Y4936S-10-2	KOREAN AIR LINES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,109.000	147,608			U
S64928-38-5	KRUNG THAI BNK LTD THB5.15(ALIEN M	D	03/09/2011	VARIOUS	314,900.000	178,380			U
Y4989M-10-1	KT CORP.	D	01/26/2011	DEUTSCHE BANK	5,740.000	226,648			U
Y49904-10-8	KT&G CORP.	D	03/25/2011	DEUTSCHE BANK	6,584.000	359,514			U
Y47153-10-4	KUALA LUMPUR KEPONG BHD	D	03/25/2011	VARIOUS	11,500.000	80,024			U
G53224-10-4	KWG PROPERTY HOLDING LTD.	D	03/25/2011	DEUTSCHE BANK	2,000.000	1,555			U
Y52144-10-5	LARGAN PRECISION CO. LTD.	D	01/26/2011	DEUTSCHE BANK	3,000.000	81,192			U
S65092-55-3	LCY CHEMICAL CORP.	D	03/25/2011	DEUTSCHE BANK	12,000.000	31,977			U
Y5257Y-10-7	LENOVO GROUP LTD.	D	03/25/2011	DEUTSCHE BANK	48,000.000	27,759			U
S63469-24-1	LG CHEM LTD PRF	D	03/09/2011	VARIOUS	516.000	70,380			U
Y5274Y-15-5	LG CHEM LTD.	D	01/26/2011	DEUTSCHE BANK	2,942.000	1,061,080			U
Y5274Y-10-6	LG CORP.	D	01/26/2011	DEUTSCHE BANK	5,958.000	476,024			U
Y5255T-10-0	LG DISPLAY CO. LTD.	D	01/26/2011	DEUTSCHE BANK	15,260.000	544,122			U
S65209-66-0	LG ELECTRONICS INC PRF	D	01/26/2011	DEUTSCHE BANK	1,030.000	42,082			U
Y5275H-17-7	LG ELECTRONICS INC.	D	01/26/2011	DEUTSCHE BANK	6,151.000	662,466			U
Y5275R-10-0	LG HOUSEHOLD & HEALTH CARE LTD.	D	03/25/2011	DEUTSCHE BANK	550.000	197,096			U
SB3928-G8-5	LG INNOTEK CO. LTD.	D	01/26/2011	DEUTSCHE BANK	817.000	102,939			U
S62909-02-3	LG UPLUS CORP.	D	03/25/2011	DEUTSCHE BANK	10,810.000	63,192			U
G5485F-14-4	LI & FUNG LTD.	D	03/25/2011	VARIOUS	30,000.000	178,683			L
Y5313K-10-9	LITE-ON TECHNOLOGY CORP.	D	03/25/2011	DEUTSCHE BANK	57,000.000	74,694			U
SB0MSW-50-3	LONKING HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	61,000.000	34,842			U
S65354-32-6	LOTTE CONFECTIONERY CO. LTD.	D	01/26/2011	DEUTSCHE BANK	26.000	33,179			U
Y5346T-11-9	LOTTE SHOPPING CO. LTD.	D	03/09/2011	VARIOUS	665.000	261,316			U
Y5274S-10-9	LS CORP	D	01/26/2011	DEUTSCHE BANK	1,216.000	115,096			U
S63782-17-1	LS INDUSTRIAL SYSTEMS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	971.000	71,342			U
S66008-79-8	MAANSHAN IRON & STEEL CO. LTD.	D	03/25/2011	DEUTSCHE BANK	62,000.000	33,702			U
S65741-01-9	MACRONIX INTERNATIONAL CO. LTD.	D	03/25/2011	DEUTSCHE BANK	96,000.000	74,519			U
Y5762B-10-5	MANDO CORP.	D	03/09/2011	VARIOUS	670.000	92,174			U
SB247X-Z6-6	MANILA ELECTRIC CO.	D	03/25/2011	DEUTSCHE BANK	800.000	4,519			U
SB5387-L5-8	MAXIS BHD	D	03/25/2011	DEUTSCHE BANK	5,100.000	9,116			U
Y5945U-10-3	MEDIATEK INC.	D	03/25/2011	DEUTSCHE BANK	29,000.000	395,609			U
Y1822Y-10-2	MEGA FINANCIAL HOLDING CO. LTD.	D	03/25/2011	DEUTSCHE BANK	238,000.000	186,379			U
S65144-42-0	METROPOLITAN BANK & TRUST CO.	D	03/25/2011	DEUTSCHE BANK	12,700.000	18,242			U
SB0WD5-H8-6	MIRAE ASSET SECURITIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,911.000	140,072			U
Y60847-10-3	MITAC INTERNATIONAL CORP.	D	03/25/2011	DEUTSCHE BANK	13,000.000	5,579			U
S65566-48-1	MMC CORP. BHD	D	03/25/2011	DEUTSCHE BANK	36,900.000	33,217			U
S66094-45-9	MOTECH INDUSTRIES INC.	D	01/26/2011	DEUTSCHE BANK	9,000.000	36,993			U
SB4N97-J9-9	MSTAR SEMICONDUCTOR INC.	D	03/25/2011	VARIOUS	22,000.000	196,998			U
Y6146T-10-1	MTR CORP. LTD.	D	03/25/2011	DEUTSCHE BANK	12,000.000	43,733			U
S66214-27-1	NAN KANG RUBBER TIRE CORP.	D	03/25/2011	DEUTSCHE BANK	10,000.000	14,932			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y62061-10-9	NAN YA PLASTICS CORP.	D	03/25/2011	DEUTSCHE BANK	146,000.000	399,532			U
Y6205K-10-8	NAN YA PRINTED CIRCUIT BOARD CORP.	D	03/25/2011	DEUTSCHE BANK	2,000.000	5,889			U
Y62066-10-8	NANYA TECHNOLOGY CORP.	D	03/09/2011	MORGAN STANLEY	59,000.000	33,090			U
Y6258Y-10-4	NCSOFT CORP.	D	01/26/2011	DEUTSCHE BANK	909.000	165,941			U
Y63084-12-6	NEW WORLD DEVELOPMENT CO. LTD.	D	03/25/2011	DEUTSCHE BANK	19,000.000	33,699			U
Y6347M-10-3	NHN CORP	D	03/25/2011	DEUTSCHE BANK	2,575.000	479,323			U
SB01CL-C3-6	NOBLE GROUP LTD	D	03/25/2011	DEUTSCHE BANK	80,000.000	137,927			U
Y64153-10-2	NOVATEK MICROELECTRONICS CORP.	D	01/26/2011	DEUTSCHE BANK	13,000.000	43,026			U
S64970-04-9	OCI CO. LTD.	D	03/25/2011	DEUTSCHE BANK	1,007.000	358,791			U
Y6421B-10-6	OLAM INTERNATIONAL LTD.	D	03/25/2011	DEUTSCHE BANK	5,000.000	11,549			U
Y6802P-12-0	PCCW LTD.	D	03/25/2011	DEUTSCHE BANK	4,000.000	1,738			U
SB4PLX-17-6	PEGATRON CORP.	D	01/26/2011	DEUTSCHE BANK	54,000.000	73,350			U
S67197-64-0	PERUSAHAAN GAS NEGARA	D	03/25/2011	DEUTSCHE BANK	14,500.000	6,370			U
Y6811G-10-3	PETRONAS CHEMICALS GROUP BHD	D	03/25/2011	DEUTSCHE BANK	125,982.000	251,050			U
S67284-69-5	PHISON ELECTRONICS CORP.	D	01/26/2011	DEUTSCHE BANK	5,000.000	32,321			U
S67062-50-5	PICC PROPERTY AND CASUALTY COMPANY	D	03/25/2011	DEUTSCHE BANK	8,000.000	9,597			U
S66733-65-0	PIXART IMAGING INC.	D	03/09/2011	MORGAN STANLEY	4,000.000	15,663			U
Y7057U-10-3	POLARIS SECURITIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	93,000.000	63,693			U
Y70750-11-5	POSCO	D	01/26/2011	DEUTSCHE BANK	4,089.000	1,732,219			U
S66961-57-4	POU CHEN CORP.	D	03/25/2011	DEUTSCHE BANK	45,000.000	43,044			U
Y70810-10-9	POWERCHIP TECHNOLOGY CORP.	D	03/25/2011	DEUTSCHE BANK	161,000.000	35,945			U
Y7083Y-10-3	POWERTECH TECHNOLOGY INC.	D	03/25/2011	DEUTSCHE BANK	21,000.000	72,707			U
S66816-69-5	PPB GROUP BHD	D	03/25/2011	DEUTSCHE BANK	4,200.000	23,662			U
Y7082T-10-5	PRESIDENT CHAIN STORE CORP.	D	03/09/2011	VARIOUS	13,000.000	56,814			U
Y71360-11-2	PTT AROMATICS & RE THB10 (ALIEN MK	D	03/09/2011	VARIOUS	121,800.000	143,400			U
Y7135Z-11-6	PTT CHEMICAL THB10(ALIEN MKT)	D	03/09/2011	VARIOUS	41,200.000	189,696			U
Y7145P-16-5	PTT EXPLORATION&PROD FGN	D	03/09/2011	VARIOUS	134,400.000	755,691			U
Y6883U-11-3	PTT PLC (ALIEN MKT)	D	03/09/2011	VARIOUS	101,500.000	1,116,042			U
Y0003M-10-1	QISDA CORP.	D	01/26/2011	DEUTSCHE BANK	51,000.000	35,855			U
Y7174J-10-6	QUANTA COMPUTER INC.	D	03/09/2011	VARIOUS	82,000.000	171,688			U
Y7220N-10-1	REALTEK SEMICONDUCTOR CORP.	D	03/25/2011	DEUTSCHE BANK	7,000.000	12,833			U
G75004-10-4	RENHE COMMERCIAL HOLDINGS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	38,000.000	6,359			U
S66945-59-3	RICHTEK TECHNOLOGY CORP.	D	01/26/2011	DEUTSCHE BANK	3,000.000	23,168			U
S67484-23-8	RUENTEX DEVELOPMENT CO. LTD.	D	03/25/2011	DEUTSCHE BANK	38,000.000	60,987			U
S67584-22-7	RUENTEX INDUSTRIES LTD.	D	03/25/2011	DEUTSCHE BANK	12,000.000	30,194			U
Y75435-10-0	S1 CORP. KOREA	D	01/26/2011	DEUTSCHE BANK	827.000	41,548			U
Y7470R-10-9	SAMSUNG C&T CORP.	D	03/25/2011	DEUTSCHE BANK	7,906.000	548,153			U
Y7T70U-10-5	SAMSUNG CARD CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,634.000	136,501			U
Y7470U-10-2	SAMSUNG ELECTRO-MECHANICS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	4,015.000	472,354			U
S67738-12-0	SAMSUNG ELECTRONICS CO PRF	D	01/26/2011	DEUTSCHE BANK	1,367.000	798,180			U
Y74718-10-0	SAMSUNG ELECTRONICS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	7,148.000	6,290,688			U
S67652-39-6	SAMSUNG ENGINEERING CO. LTD.	D	01/26/2011	DEUTSCHE BANK	1,867.000	327,584			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
S61552-50-1	SAMSUNG FIRE & MARINE INSURANCE CO	D	01/26/2011	DEUTSCHE BANK	2,279.000	461,202			U
S67722-17-3	SAMSUNG HEAVY INDUSTRIES CO. LTD.	D	01/26/2011	DEUTSCHE BANK	10,290.000	378,828			U
SB12C0-T9-8	SAMSUNG LIFE INSURANCE CO. LTD.	D	03/25/2011	DEUTSCHE BANK	2,995.000	287,749			U
Y7470T-10-5	SAMSUNG SDI CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,083.000	308,694			U
Y7486Y-10-6	SAMSUNG SECURITIES CO LTD	D	03/25/2011	DEUTSCHE BANK	3,602.000	276,926			U
Y7470L-10-2	SAMSUNG TECHWIN CO. LTD.	D	03/25/2011	DEUTSCHE BANK	2,513.000	207,526			U
SB5B23-W2-0	SANDS CHINA LTD.	D	03/25/2011	DEUTSCHE BANK	2,000.000	4,500			U
Y8231K-10-2	SEMBCORP MARINE LTD.	D	03/25/2011	DEUTSCHE BANK	5,000.000	22,791			U
S64394-93-5	SEOUL SEMICONDUCTOR CO. LTD.	D	01/26/2011	DEUTSCHE BANK	2,232.000	79,243			U
S67423-40-0	SHANDONG WEIGAO GROUP MEDICAL POLY	D	03/25/2011	DEUTSCHE BANK	4,000.000	10,903			U
SB07J6-56-0	SHANGHAI ELECTRIC GROUP CO. LTD.	D	03/25/2011	DEUTSCHE BANK	16,000.000	8,630			U
BLM0KQ-DN-5	SHANGRI-LA RIGHT	D	01/11/2011	DIRECT	7,500.000	1,567			U
G81043-10-4	SHIMAO PROPERTY HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	12,500.000	17,686			U
S64525-86-8	SHIN KONG FINANCIAL HOLDING CO. LT	D	03/25/2011	DEUTSCHE BANK	167,000.000	84,176			U
Y7749X-10-1	SHINHAN FINANCIAL GROUP CO. LTD.	D	03/25/2011	DEUTSCHE BANK	25,970.000	1,165,720			U
Y77538-10-9	SHINSEGAE CO. LTD.	D	03/25/2011	DEUTSCHE BANK	938.000	448,084			U
Y7905M-11-3	SIAM COMMERCIAL BANK FGN	D	03/09/2011	VARIOUS	194,700.000	643,776			U
Y7934R-10-9	SILICONWARE PRECISION INDUSTRIES C	D	03/25/2011	DEUTSCHE BANK	92,000.000	120,367			U
S64219-28-0	SIMPLO TECHNOLOGY CO. LTD.	D	03/25/2011	DEUTSCHE BANK	4,000.000	25,416			U
Y79985-12-6	SINGAPORE TELECOMMUNICATIONS LTD.	D	03/25/2011	DEUTSCHE BANK	17,000.000	39,558			U
829344-10-0	SINO LAND CO. LTD.	D	03/25/2011	DEUTSCHE BANK	10,000.000	17,281			U
S63352-78-5	SINO-AMERICAN SILICON PRODUCTS INC	D	03/25/2011	VARIOUS	12,000.000	52,444			U
S65258-75-8	SINOPAC FINANCIAL HOLDINGS CO. LTD	D	01/26/2011	DEUTSCHE BANK	227,000.000	109,779			U
Y7688T-10-3	SINOPEC SHANGHAI PETROCHEMICAL CO.	D	03/25/2011	DEUTSCHE BANK	78,000.000	44,305			U
Y8076V-10-6	SJM HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	102,000.000	166,062			U
S61348-17-3	SK BROADBAND CO. LTD.	D	03/25/2011	DEUTSCHE BANK	3,100.000	12,512			U
SB39Z8-L3-0	SK C&C CO. LTD.	D	01/26/2011	DEUTSCHE BANK	935.000	82,173			U
Y80662-10-2	SK HOLDINGS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	1,808.000	244,735			U
Y8063L-10-3	SK INNOVATION CO. LTD.	D	01/26/2011	DEUTSCHE BANK	3,908.000	654,862			U
Y8296C-10-2	SK NETWORKS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	6,880.000	79,436			U
Y4935N-10-4	SK TELECOM CO. LTD.	D	01/26/2011	DEUTSCHE BANK	1,926.000	297,236			U
S62288-28-7	SKYWORTH DIGITAL HOLDINGS LTD.	D	03/25/2011	DEUTSCHE BANK	6,000.000	3,423			U
Y80676-10-2	SM INVESTMENTS CORP.	D	03/25/2011	DEUTSCHE BANK	4,920.000	53,633			U
Y80710-10-9	S-OIL CORP.	D	01/26/2011	DEUTSCHE BANK	3,248.000	292,076			U
Y8132G-10-1	SP SETIA BHD	D	03/25/2011	DEUTSCHE BANK	16,200.000	33,516			U
Y81718-10-1	STX PAN OCEAN CO. LTD.	D	01/26/2011	DEUTSCHE BANK	6,750.000	68,109			U
Y8344J-10-9	SYNNEX TECHNOLOGY INTERNATIONAL CO	D	03/25/2011	VARIOUS	30,000.000	74,649			U
S68718-24-6	TAINAN SPINNING CO. LTD.	D	01/26/2011	DEUTSCHE BANK	30,000.000	21,979			U
Y84086-10-0	TAISHIN FINANCIAL HOLDING CO. LTD.	D	03/25/2011	DEUTSCHE BANK	117,000.000	68,690			U
S60988-16-9	TAIWAN BUSINESS BANK	D	03/25/2011	DEUTSCHE BANK	81,000.000	36,689			U
S68699-37-0	TAIWAN CEMENT CORP.	D	03/25/2011	DEUTSCHE BANK	84,000.000	92,783			U
Y83749-10-4	TAIWAN COOPERATIVE BANK	D	03/25/2011	DEUTSCHE BANK	101,000.000	85,583			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 362

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y84171-10-0	TAIWAN FERTILIZER CO. LTD.	D	03/25/2011	DEUTSCHE BANK	38,000.000	143,949			U
S68708-65-0	TAIWAN GLASS INDUSTRY CORP.	D	03/25/2011	DEUTSCHE BANK	26,000.000	34,898			U
S62904-96-6	TAIWAN MOBILE CO. LTD.	D	03/25/2011	DEUTSCHE BANK	32,000.000	74,134			U
Y84629-10-7	TAIWAN SEMICONDUCTOR COMMON STK	D	03/25/2011	DEUTSCHE BANK	760,000.000	1,954,266			U
S65651-27-5	TAMBANG BATUBARA BUKIT ASAM	D	03/25/2011	DEUTSCHE BANK	4,500.000	10,983			U
Y8548J-10-3	TATUNG CO. LTD.	D	01/26/2011	DEUTSCHE BANK	195,000.000	45,582			U
S68798-51-1	TECO ELECTRIC & MACHINERY CO. LTD.	D	03/25/2011	DEUTSCHE BANK	41,000.000	26,326			U
Y85859-10-9	TENAGA NASIONAL BHD	D	03/25/2011	DEUTSCHE BANK	5,400.000	10,930			U
G87572-10-6	TENCENT HOLDINGS LTD	D	03/25/2011	DEUTSCHE BANK	1,200.000	30,264			U
S68888-68-4	THAI AIRWAYS INTL THB10(ALIEN MKT)	D	03/09/2011	VARIOUS	86,600.000	117,922			U
Y8620B-11-9	THAI OIL PCL THB10(ALIEN MKT)	D	03/09/2011	VARIOUS	95,300.000	225,761			U
Y8893H-10-8	TONG YANG SECURITIES INC.	D	01/26/2011	DEUTSCHE BANK	10,090.000	84,031			U
SB5T7V-M5-8	TPK HOLDING CO. LTD.	D	03/09/2011	MORGAN STANLEY	6,000.000	164,736			U
S63504-97-1	TRANSCEND INFORMATION INC.	D	03/09/2011	MORGAN STANLEY	6,000.000	16,290			U
S63057-21-0	TRIPOD TECHNOLOGY CORP.	D	03/25/2011	DEUTSCHE BANK	12,000.000	54,384			U
S68708-76-7	TSRC CORP.	D	01/26/2011	DEUTSCHE BANK	20,000.000	52,438			U
S69073-10-4	TUNG HO STEEL ENTERPRISE CORP.	D	03/25/2011	DEUTSCHE BANK	13,000.000	14,659			U
S66871-84-9	UNILEVER INDONESIA	D	03/25/2011	DEUTSCHE BANK	10,500.000	19,612			U
Y90668-10-7	UNIMICRON TECHNOLOGY CORP.	D	01/26/2011	DEUTSCHE BANK	43,000.000	84,781			U
Y91475-10-6	UNI-PRESIDENT ENTERPRISES CORP.	D	01/26/2011	DEUTSCHE BANK	105,000.000	144,685			U
Y92370-10-8	UNITED MICROELECTRONICS CORP.	D	01/26/2011	DEUTSCHE BANK	389,000.000	234,288			U
Y7146Y-14-0	UNITED TRACTORS	D	03/25/2011	DEUTSCHE BANK	500.000	1,327			U
S61096-77-2	VANGUARD INTERNATIONAL SEMICONDUCT	D	01/26/2011	DEUTSCHE BANK	31,000.000	17,624			U
S69365-74-0	WALSIN LIHWA CORP.	D	01/26/2011	DEUTSCHE BANK	140,000.000	85,663			U
Y9507R-10-2	WAN HAI LINES LTD.	D	03/25/2011	DEUTSCHE BANK	40,000.000	30,503			U
Y9551M-10-8	WHARF (HOLDINGS) LTD.	D	03/25/2011	DEUTSCHE BANK	4,000.000	26,345			U
BLM0M2-1E-9	WHARF HOLDINGS LTD RIGHT	D	02/21/2011	DIRECT	9,200.000	19,920			U
Y95873-10-8	WINBOND ELECTRONICS CORP.	D	01/26/2011	DEUTSCHE BANK	62,000.000	23,513			U
Y9664Q-10-3	WINTEK CORP.	D	03/25/2011	VARIOUS	47,000.000	82,913			U
S66724-81-6	WISTRON CORP.	D	03/25/2011	DEUTSCHE BANK	79,000.000	155,501			U
S61734-01-8	WOONGJIN COWAY CO. LTD.	D	03/25/2011	DEUTSCHE BANK	3,130.000	97,945			U
Y9695X-11-9	WOORI FINANCE HOLDINGS CO. LTD.	D	03/25/2011	DEUTSCHE BANK	17,970.000	247,326			U
Y5276J-10-7	WOORI INVESTMENT & SECURITIES CO.	D	01/26/2011	DEUTSCHE BANK	6,960.000	138,745			U
Y9698R-10-1	WPG HOLDINGS LTD.	D	01/26/2011	DEUTSCHE BANK	39,000.000	77,210			U
SB4JST-L6-2	WYNN MACAU LTD.	D	03/09/2011	MORGAN STANLEY	8,800.000	23,870			U
S69875-83-9	YANG MING MARINE TRANSPORT CORP.	D	01/26/2011	DEUTSCHE BANK	40,000.000	40,130			U
Y9728A-10-2	YANGZIJANG SHIPBUILDING HOLDINGS	D	03/25/2011	DEUTSCHE BANK	23,000.000	32,849			L
SB2QM2-30-6	YOUNG FAST OPTOELECTRONICS CO. LTD	D	01/26/2011	DEUTSCHE BANK	3,000.000	28,753			U
Y2652W-10-9	YUANTA FINANCIAL HOLDING CO	D	01/26/2011	DEUTSCHE BANK	200,000.000	160,361			U
Y2931U-10-6	YUEXIU PROPERTY CO. LTD.	D	03/25/2011	DEUTSCHE BANK	90,000.000	19,491			U
Y9873D-10-9	YUHAN CORP.	D	01/26/2011	DEUTSCHE BANK	407.000	59,047			U
S69885-97-8	YULON MOTOR CO. LTD.	D	01/26/2011	DEUTSCHE BANK	25,000.000	52,562			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

[illegible]

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 362

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
EIS	36202B-SZ-9		03/01/2011	MBS PAYMENT		13	13.00	13	13						13					06/01/2018	1
	36202B-TK-1		03/01/2011	MBS PAYMENT		17	17.00	17	17						17					01/01/2020	1
	36202C-EN-9		03/01/2011	MBS PAYMENT		100	100.00	102	100						100				2	09/01/2022	1
	36202C-QA-4		03/01/2011	MBS PAYMENT		471	471.00	471	471						471				4	11/01/2024	1
	36202E-HR-3		03/01/2011	MBS PAYMENT		411,374	411,374.00	414,459	411,444		(70)		(70)		411,374				3,266	08/01/2035	1
	36202A-SA-6		03/01/2011	MBS PAYMENT		19	19.00	19	19						19					06/01/2015	1
	36215C-FC-7		03/01/2011	MBS PAYMENT		475	475.00	496	475						475				8	09/01/2015	1
	36215U-B6-4		03/01/2011	MBS PAYMENT		215	215.00	224	215						215				4	11/01/2015	1
	362150-VB-7		03/01/2011	MBS PAYMENT		30	30.00	31	30						30					11/01/2015	1
	36217Y-GQ-5		03/01/2011	MBS PAYMENT		85	85.00	89	85						85				1	08/01/2017	1
	36218D-YU-1		03/01/2011	MBS PAYMENT		105	105.00	106	105						105				2	12/01/2017	1
	36218T-A2-4		03/01/2011	MBS PAYMENT		136	136.00	142	136						136				2	06/01/2012	1
	36219D-XZ-0		03/01/2011	MBS PAYMENT		91	91.00	95	91						91				2	04/01/2017	1
	36219S-KW-8		03/01/2011	MBS PAYMENT		315	315.00	328	315						315				5	03/01/2018	1
	36220P-K4-3		03/01/2011	MBS PAYMENT		19	19.00	20	19						19					03/01/2019	1
	36220U-U9-0		03/01/2011	MBS PAYMENT		38	38.00	39	38						38				1	02/01/2020	1
	362201-UJ-2		03/01/2011	MBS PAYMENT		53	53.00	55	53						53				1	11/01/2020	1
	362202-FL-2		03/01/2011	MBS PAYMENT		202	202.00	204	202						202				3	09/01/2017	1
	36223A-N4-0		03/01/2011	MBS PAYMENT		10	10.00	10	10						10					05/01/2013	1
	36223A-N9-9		03/01/2011	MBS PAYMENT		1,328	1,328.00	1,339	1,333		(5)		(5)		1,328				30	03/01/2011	1
	36223A-ZN-5		03/01/2011	MBS PAYMENT		4,728	4,728.00	4,799	4,736		(8)		(8)		4,728				47	03/01/2011	1FE
	36223J-C4-3		03/01/2011	MBS PAYMENT		685	685.00	700	685						685				11	08/01/2011	1FE
	362096-2V-0		03/01/2011	MBS PAYMENT		78	78.00	75	78						78				2	04/01/2013	1
	362102-6S-9		03/01/2011	MBS PAYMENT		55	55.00	54	55						55				1	04/01/2013	1
	3620AC-Q2-3		03/01/2011	GNMA II REVERSE MTG - FIXED-RAT		105,897	105,897.00	115,118	105,995		(98)		(98)		105,897				1,442	06/30/2021	1
	3620AH-L5-0		03/01/2011	GNMA II REVERSE MTG - FIXED-RAT		319,470	319,470.00	338,717	319,596		(126)		(126)		319,470				4,341	03/04/2021	1
	36297E-ZE-8		03/01/2011	GNMA II REVERSE MTG - FIXED-RAT		136,369	136,369.00	146,891	136,553		(184)		(184)		136,369				1,579	10/28/2021	1
	36297K-4A-6		03/01/2011	GNMA II REVERSE MTG - FIXED-RAT		4,226	4,226.00	4,391	4,228		(2)		(2)		4,226				58	05/20/2021	1
	36297K-4D-0		02/01/2011	GNMA II REVERSE MTG - FIXED-RAT		68,766	68,766.00	71,414	68,789		(23)		(23)		68,766				627	01/20/2019	1
	36297K-4L-2		02/01/2011	GNMA II REVERSE MTG - FIXED-RAT		19,619	19,619.00	20,712	19,621		(2)		(2)		19,619				178	08/19/2023	1
	36297K-4P-3		03/01/2011	GNMA II REVERSE MTG - FIXED-RAT		52,649	52,649.00	55,780	52,663		(14)		(14)		52,649				716	04/22/2023	1
	83162C-PG-2		01/01/2011	SBAP_05-20A		1,140,358	1,140,358.00	1,117,904	1,140,358						1,140,358				27,995	01/01/2025	1
	831641-EN-1		03/01/2011	SBIC 2008-10B 1		1,952,903	1,952,903.00	1,952,903	1,952,903						1,952,903				55,442	09/01/2018	1
	831641-DU-6		02/01/2011	SBIC_04-P10B		53,223	53,223.00	53,223	53,223						53,223				638	08/02/2014	1
	831641-DW-2		02/01/2011	SBIC_05-P10A		87,830	87,830.00	87,830	87,830						87,830				1,027	02/01/2015	1
	831641-DY-8		02/01/2011	SBIC_05-P10B		3,280,851	3,280,851.00	3,253,161	3,280,692		159		159		3,280,851				40,852	08/01/2015	1
	831641-ED-3		03/01/2011	SBIC_06-10B		177,352	177,352.00	177,686	177,686						177,686		(333)	(333)	4,869	09/01/2016	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
831641-EA-9 912827-6T-4	SBIC_06-P10A US TREASURY NOTE US GOV		02/01/2011 02/15/2011	MBS PAYMENT MATURITY		1,406,714 400,000	1,406,714.00 400,000.00	1,418,586 391,750	1,418,586 399,869						1,418,586 400,000		(11,873)	(11,873)	19,175 10,000	02/01/2016 02/15/2011	1 1
0599999	Total - Bonds - U.S. Governments				X X X	9,626,869	9,626,869.00	9,629,953	9,639,317		(242)		(242)		9,639,075		(12,206)	(12,206)	172,331	X X X	X X X
709141-PY-5 939741-HQ-0	PENNSYLVANIA ST WASHINGTON SER A		01/18/2011 02/01/2011	DIRECT DIRECT		1,010,000 575,000	1,000,000.00 575,000.00	1,078,300 673,360	1,010,460 612,620		(460) (86)		(460) (86)		1,010,000 612,535		(37,535)	(37,535)	25,625 19,406	01/15/2014 02/01/2015	1FE 1FE
1799999	U.S. Total - Bonds - States, Territories and Possessions				X X X	1,585,000	1,575,000.00	1,751,660	1,623,080		(546)		(546)		1,622,535		(37,535)	(37,535)	45,031	X X X	X X X
483856-BM-1	KANE CNTY		01/03/2011	DIRECT		505,000	500,000.00	551,725	505,000						505,000				13,750	01/01/2017	1FE
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				X X X	505,000	500,000.00	551,725	505,000						505,000				13,750	X X X	X X X
246395-PC-5	DE HSG SR SFM-SER B		01/03/2011	DIRECT		910,000	910,000.00	910,000	910,000						910,000				22,295	07/01/2038	1FE
31296P-HH-8	FG A14732		03/01/2011	MBS PAYMENT		94,341	94,341.00	94,577	94,348		(7)		(7)		94,341				908	08/01/2032	1
31297M-BB-3	FG A31834		03/01/2011	MBS PAYMENT		2,737	2,737.00	2,765	2,740		(3)		(3)		2,737				25	06/01/2034	1
31297M-B6-4	FG A31861		03/01/2011	MBS PAYMENT		1,570	1,570.00	1,587	1,570						1,570				14	04/01/2034	1
312927-ZX-7	FG A81658		03/01/2011	MBS PAYMENT		401,270	401,270.00	401,818	401,298		(28)		(28)		401,270				3,520	12/01/2037	1
312965-U6-1	FG B13305		03/01/2011	MBS PAYMENT		70,961	70,961.00	70,440	70,968		(7)		(7)		70,961				445	10/01/2018	1
312966-DH-4	FG B13704		03/01/2011	MBS PAYMENT		165,607	165,607.00	165,012	165,609		(2)		(2)		165,607				1,105	08/01/2018	1
312967-NN-8	FG B14897		03/01/2011	MBS PAYMENT		78,739	78,739.00	78,186	78,705		35		35		78,739				446	10/01/2018	1
312967-6E-7	FG B15369		03/01/2011	MBS PAYMENT		177,332	177,332.00	176,085	177,211		121		121		177,332				1,342	11/01/2018	1
312968-PP-9	FG B15830		03/01/2011	MBS PAYMENT		88,937	88,937.00	88,256	89,001		(65)		(65)		88,937				807	01/01/2019	1
312968-UH-1	FG B15984		03/01/2011	MBS PAYMENT		293,049	293,049.00	290,805	293,083		(34)		(34)		293,049				2,105	01/01/2019	1
312970-4D-5	FG B18020		03/01/2011	MBS PAYMENT		19,510	19,510.00	19,492	19,510						19,510				147	03/01/2019	1
312971-4T-8	FG B18934		03/01/2011	MBS PAYMENT		518,363	518,363.00	517,695	518,348		15		15		518,363				3,153	09/01/2019	1
31292H-NH-3	FG C01292		03/01/2011	MBS PAYMENT		11,704	11,704.00	11,625	11,702		3		3		11,704				112	10/01/2030	1
31298T-G6-3	FG C56521		03/01/2011	MBS PAYMENT		215	215.00	215	219						219		(4)	(4)	2	01/01/2030	1
31298Y-HN-4	FG C60237		03/01/2011	MBS PAYMENT		375	375.00	371	375						375				4	04/01/2030	1
31287N-B5-6	FG C62760		03/01/2011	MBS PAYMENT		59,692	59,692.00	59,234	59,668		24		24		59,692				385	03/01/2031	1
31287Q-KT-7	FG C64806		03/01/2011	MBS PAYMENT		17,304	17,304.00	17,173	17,299		6		6		17,304				151	04/01/2031	1
31288G-5M-0	FG C78052		03/01/2011	MBS PAYMENT		5,397	5,397.00	5,393	5,397						5,397				50	08/01/2030	1
31288H-N5-5	FG C78512		03/01/2011	MBS PAYMENT		3,603	3,603.00	3,600	3,603						3,603				34	11/01/2032	1
3128F6-P6-7	FG D66745		03/01/2011	MBS PAYMENT		513	513.00	513	513						513				6	02/01/2023	1
31294K-YB-5	FG E01606		03/01/2011	MBS PAYMENT		135,419	135,419.00	134,933	135,402		18		18		135,419				948	09/01/2018	1
31283H-R2-3	FG G01405		03/01/2011	MBS PAYMENT		15,902	15,902.00	15,998	15,905		(3)		(3)		15,902				155	08/01/2030	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.2	31297T-TE-3 FGLMC POOL # A37749		03/01/2011	MBS PAYMENT		78,596	78,596.00	76,840	78,583		13		13		78,596				739	12/01/2034	1
	31347N-BH-8 FH 530940		03/15/2011	VARIOUS		23	23.00	23	23					23					1	04/01/2017	1
	31288E-2F-3 FHLMC POOL		03/01/2011	MBS PAYMENT		342,679	342,679.00	341,929	342,623		56		56		342,679				2,576	01/01/2032	1
	31288E-DD-6 FHLMC POOL		03/01/2011	MBS PAYMENT		10,377	10,377.00	10,305	10,377					10,377					98	03/01/2032	1
	31288E-DE-4 FHLMC POOL		03/01/2011	MBS PAYMENT		2,407	2,407.00	2,389	2,407					2,407					22	08/01/2032	1
	31288F-5G-5 FHLMC POOL		03/01/2011	MBS PAYMENT		114,084	114,084.00	113,531	114,061		23		23		114,084				943	01/01/2032	1
	31288H-5U-0 FHLMC POOL		03/01/2011	MBS PAYMENT		3,994	3,994.00	3,978	3,994					3,994					34	05/01/2027	1
	31288H-6D-7 FHLMC POOL		03/01/2011	MBS PAYMENT		1,078	1,078.00	1,070	1,078					1,078					9	10/01/2032	1
	31288H-7H-7 FHLMC POOL		03/01/2011	MBS PAYMENT		280,397	280,397.00	278,206	280,263		134		134		280,397				1,868	06/01/2032	1
	31288H-N3-0 FHLMC POOL		03/01/2011	MBS PAYMENT		146,738	146,738.00	146,532	146,733		5		5		146,738				960	12/01/2032	1
	31288H-WB-2 FHLMC POOL		03/01/2011	MBS PAYMENT		1,660	1,660.00	1,653	1,660					1,660					13	03/01/2029	1
	31288J-NC-6 FHLMC POOL		03/01/2011	MBS PAYMENT		832,049	832,049.00	824,249	831,610		439		439		832,049				6,163	02/01/2032	1
	312904-E5-0 FHLMC_1027		03/01/2011	MBS PAYMENT		702	702.00	702	701						701		1	1	8	07/01/2020	1
	312905-Z7-0 FHLMC_1087		03/01/2011	MBS PAYMENT		2,138	2,138.00	2,303	2,140		(2)		(2)		2,138				39	06/01/2021	1
	312906-RN-2 FHLMC_1118		03/01/2011	MBS PAYMENT		1,605	1,605.00	1,605	1,657		(1)		(1)		1,657		(52)	(52)	22	06/01/2021	1
	3133T2-CQ-1 FHLMC_1630-PK		03/01/2011	MBS PAYMENT		60,204	60,204.00	61,145	60,216		(12)		(12)		60,204				621	11/01/2023	1
	3133TP-M3-0 FHLMC_2251-ZB		03/01/2011	MBS PAYMENT		85,777	85,777.00	96,468	85,775		1		1		85,777				999	11/01/2029	1
	313398-F9-5 FHLMC_2333-Z		03/01/2011	MBS PAYMENT		40,133	40,133.00	43,681	40,165		(32)		(32)		40,133				437	07/01/2031	1
	313398-FA-2 FHLMC_2333-ZD		03/01/2011	MBS PAYMENT		40,133	40,133.00	41,514	40,145		(13)		(13)		40,133				437	07/01/2031	1
	3133TV-FN-1 FHLMC_2355-LC		03/01/2011	MBS PAYMENT		12,039	12,039.00	11,906	12,038		1		1		12,039				110	05/01/2031	1
	31392V-ZU-9 FHLMC_2508		03/01/2011	MBS PAYMENT		380,623	380,623.00	377,607	380,567		56		56		380,623				3,068	03/01/2017	1
	31392W-6M-7 FHLMC_2508		03/01/2011	MBS PAYMENT		589,812	589,812.00	599,486	589,812					589,812					4,874	07/01/2011	1
	31392W-B3-3 FHLMC_2512A		03/01/2011	MBS PAYMENT		162,907	162,907.00	164,654	162,905		1		1		162,907				1,343	11/01/2012	1
	31392X-E9-5 FHLMC_2513-QW		03/01/2011	MBS PAYMENT		291,353	291,353.00	289,109	291,242		111		111		291,353				2,816	03/01/2012	1
	31392W-DQ-0 FHLMC_2514		03/01/2011	MBS PAYMENT		612,245	612,245.00	615,573	612,245					612,245					5,093	02/01/2013	1
	31393F-5M-4 FHLMC_2522-GD		03/01/2011	MBS PAYMENT		205,670	205,670.00	205,285	205,660		10		10		205,670				1,790	11/01/2017	1
	31393H-3E-0 FHLMC_2541-GY		03/01/2011	MBS PAYMENT		1,000,484	1,000,484.00	999,859	1,000,464		20		20		1,000,484				8,939	09/01/2017	1
	31393H-F7-2 FHLMC_2543-PQ		03/01/2011	MBS PAYMENT		283,658	283,658.00	284,287	283,658					283,658					2,358	01/01/2014	1
	31393J-CB-2 FHLMC_2551		03/01/2011	MBS PAYMENT		2,157,635	2,157,635.00	2,193,913	2,158,966		(1,331)		(1,331)		2,157,635				18,380	04/01/2013	1
	31393L-NU-3 FHLMC_2564		03/01/2011	MBS PAYMENT		185,877	185,877.00	185,877	185,877					185,877					1,545	10/01/2013	1
	31393M-6W-6 FHLMC_2580		03/01/2011	MBS PAYMENT		120,326	120,326.00	115,023	120,219		107		107		120,326				920	04/01/2013	1
	31394G-NX-7 FHLMC_2659		03/01/2011	MBS PAYMENT		293,678	293,678.00	286,882	293,605		73		73		293,678				2,550	07/01/2016	1
	31340Y-RU-5 FHLMC_49		03/15/2011	VARIOUS		1,598	1,598.00	1,651	1,600		(2)		(2)		1,598				34	06/15/2019	1
	31392W-UJ-7 FHR 2510 PE		03/01/2011	MBS PAYMENT		207,400	207,400.00	208,758	207,400					207,400					1,768	09/01/2012	1
	31393F-ZY-5 FHR 2531 PD		03/01/2011	MBS PAYMENT		101,389	101,389.00	102,303	101,389					101,389					837	10/01/2011	1
	31393G-BZ-6 FHR 2545 HE		03/01/2011	MBS PAYMENT		342,214	342,214.00	347,679	342,247		(33)		(33)		342,214				2,807	12/01/2012	1
	31394H-4E-8 FHR 2662 PH		03/01/2011	MBS PAYMENT		1,395,131	1,395,131.00	1,374,036	1,394,681		449		449		1,395,131				11,772	01/01/2014	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
31394K-AE-4	FHR 2687 PG		03/01/2011	MBS PAYMENT		124,061	124,061.00	119,939	124,001		60		60		124,061				1,055	08/01/2014	1
3137A3-ZP-7	FHR 3777 AC		03/01/2011	MBS PAYMENT		103,934	103,934.00	106,159	103,958		(24)		(24)		103,934				646	06/01/2021	1
31371L-7C-7	FN 255691		03/01/2011	MBS PAYMENT		361,832	361,832.00	357,295	361,668		164		164		361,832				2,389	08/01/2024	1
31371M-GG-6	FN 255899		03/01/2011	MBS PAYMENT		13,565	13,565.00	13,523	13,564		1		1		13,565				112	01/01/2035	1
31371N-MV-4	FN 256972		03/01/2011	MBS PAYMENT		643,755	643,755.00	644,258	643,770		(15)		(15)		643,755				6,555	10/01/2037	1
31385X-NR-4	FN 555800		03/01/2011	MBS PAYMENT		109,892	109,892.00	110,812	109,925		(33)		(33)		109,892				927	03/01/2032	1
31387N-JT-5	FN 588974		03/01/2011	MBS PAYMENT		2,907	2,907.00	2,892	2,906						2,907				25	03/01/2030	1
31387N-3C-9	FN 589495		03/01/2011	MBS PAYMENT		29,558	29,558.00	29,558	30,299						30,299		(742)	(742)	169	04/01/2029	1
31387S-W3-6	FN 592966		03/01/2011	MBS PAYMENT		2,208	2,208.00	2,208	2,268						2,268		(60)	(60)	24	10/01/2027	1
31388J-RU-1	FN 606299		03/01/2011	MBS PAYMENT		9,881	9,881.00	9,882	9,881						9,881				107	12/01/2030	1
31389V-RG-4	FN 636887		03/01/2011	MBS PAYMENT		1,283	1,283.00	1,272	1,283						1,283				13	12/01/2030	1
31362S-3R-4	FN 70108		03/01/2011	MBS PAYMENT		42	42.00	41	42						42				1	05/01/2015	1
31401P-FN-9	FN 713973		03/01/2011	MBS PAYMENT		138,028	138,028.00	135,788	137,945		83		83		138,028				921	07/01/2032	1
31401X-EL-7	FN 721139		03/01/2011	MBS PAYMENT		147,201	147,201.00	147,845	147,216		(15)		(15)		147,201				986	04/01/2034	1
31404K-LN-0	FN 770833		03/01/2011	MBS PAYMENT		99,169	99,169.00	98,844	99,168		1		1		99,169				455	01/01/2034	1
31404N-LJ-3	FN 773529		03/01/2011	MBS PAYMENT		150,470	150,470.00	150,470	150,470						150,470				1,199	10/01/2018	1
31404N-PV-2	FN 773636		03/01/2011	MBS PAYMENT		370,207	370,207.00	370,092	370,203		4		4		370,207				2,693	09/01/2018	1
31404Q-EC-9	FN 775131		03/01/2011	MBS PAYMENT		125,913	125,913.00	125,204	125,893		20		20		125,913				932	07/01/2033	1
31404R-Z6-7	FN 776665		03/01/2011	MBS PAYMENT		188,462	188,462.00	187,844	188,448		14		14		188,462				1,234	07/01/2033	1
31404W-TJ-5	FN 780953		03/01/2011	MBS PAYMENT		226,215	226,215.00	223,423	226,087		129		129		226,215				1,469	01/01/2019	1
31405C-MP-1	FN 785266		03/01/2011	MBS PAYMENT		7,436	7,436.00	7,425	7,436						7,436				63	04/01/2019	1
31406E-JR-6	FN 807672		03/01/2011	MBS PAYMENT		393,703	393,703.00	390,412	393,523		180		180		393,703				2,978	01/01/2034	1
31410E-M9-6	FN 886984		03/01/2011	MBS PAYMENT		191,653	191,653.00	194,767	191,708		(55)		(55)		191,653				1,691	06/01/2036	1
31413S-D5-0	FN 953824		03/01/2011	MBS PAYMENT		178,445	178,445.00	178,027	178,443		2		2		178,445				1,639	08/01/2047	1
31417Y-MF-1	FNMA 10YR		03/01/2011	MBS PAYMENT		4,125,519	4,125,519.00	4,280,158	4,130,296		(4,777)		(4,777)		4,125,519				24,162	12/01/2019	1
31417Y-WQ-6	FNMA 10YR		03/01/2011	MBS PAYMENT		183,539	183,539.00	191,167	183,592		(53)		(53)		183,539				797	12/01/2020	1
01F032-31-0	FNMA 10YR TBA(REG B)		01/17/2011	JEFFRIES SECURITIE		20,831,250	20,000,000.0	20,831,250	10,415,625						20,831,250					01/01/2021	1
31417Y-M6-1	FNMA 10YR		03/01/2011	MBS PAYMENT		168,001	168,001.00	173,618	168,160		(156)		(156)		168,001				1,032	12/01/2019	1
31371K-XX-4	FNMA POOL		03/01/2011	MBS PAYMENT		21,274	21,274.00	21,194	21,272		2		2		21,274				172	10/01/2031	1
31371K-ZA-2	FNMA POOL		03/01/2011	MBS PAYMENT		150,996	150,996.00	150,854	150,991		4		4		150,996				1,242	12/01/2031	1
31390W-N3-2	FNMA POOL		03/01/2011	MBS PAYMENT		8,786	8,786.00	8,782	8,786						8,786				86	04/01/2032	1
31391J-J6-8	FNMA POOL		03/01/2011	MBS PAYMENT		5,370	5,370.00	5,349	5,370						5,370				49	06/01/2032	1
31391M-HP-1	FNMA POOL		03/01/2011	MBS PAYMENT		32,953	32,953.00	32,829	32,950		3		3		32,953				393	01/01/2032	1
31391M-J9-5	FNMA POOL		03/01/2011	MBS PAYMENT		55,149	55,149.00	55,124	55,154		(5)		(5)		55,149				676	04/01/2031	1
31391P-SU-1	FNMA POOL		03/01/2011	MBS PAYMENT		115,131	115,131.00	114,690	115,125		6		6		115,131				1,473	11/01/2031	1
31391R-ZS-4	FNMA POOL		03/01/2011	MBS PAYMENT		3,621	3,621.00	3,607	3,621						3,621				31	12/01/2030	1
31391S-E7-1	FNMA POOL		03/01/2011	MBS PAYMENT		128,021	128,021.00	127,541	128,010		11		11		128,021				821	05/01/2032	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.4	31391T-M8-8		03/01/2011	MBS PAYMENT		49,360	49,360.00	49,052	49,343		17		17		49,360				428	10/01/2030	1
	31391W-E3-1		03/01/2011	MBS PAYMENT		133,678	133,678.00	133,615	133,672		6		6		133,678				1,079	12/01/2031	1
	31400C-4T-8		03/01/2011	MBS PAYMENT		232,590	232,590.00	231,136	232,591		(2)		(2)		232,590				1,649	09/01/2030	1
	31401D-S8-5		03/01/2011	MBS PAYMENT		26,151	26,151.00	26,143	26,151						26,151				239	11/01/2032	1
	31401M-UT-6		03/01/2011	MBS PAYMENT		294,744	294,744.00	295,987	294,740		4		4		294,744				2,158	07/01/2031	1
	31401M-UX-7		03/01/2011	MBS PAYMENT		232,245	232,245.00	232,826	232,161		84		84		232,245				1,836	07/01/2032	1
	31401M-UZ-2		03/01/2011	MBS PAYMENT		43,430	43,430.00	43,485	43,415		15		15		43,430				277	06/01/2032	1
	31401X-E7-8		03/01/2011	MBS PAYMENT		27,447	27,447.00	27,481	27,453		(7)		(7)		27,447				193	06/01/2032	1
	31371L-X2-0		03/01/2011	FNMA POOL # 255497		167,124	167,124.00	165,166	167,112		13		13		167,124				1,231	01/01/2034	1
	31371M-AB-3		03/01/2011	FNMA POOL # 255702		363,479	363,479.00	362,684	363,451		28		28		363,479				2,749	11/01/2024	1
	31371M-DP-9		03/01/2011	FNMA POOL # 255810		57,640	57,640.00	57,352	57,631		9		9		57,640				430	01/01/2025	1
	31371M-F9-3		03/01/2011	FNMA POOL # 255892		641,168	641,168.00	640,052	641,151		17		17		641,168				5,257	02/01/2025	1
	31371M-GB-7		03/01/2011	FNMA POOL # 255894		375,485	375,485.00	374,164	375,443		42		42		375,485				2,879	03/01/2025	1
	31371M-T3-1		03/01/2011	FNMA POOL # 256270		29,728	29,728.00	30,052	29,738		(10)		(10)		29,728				280	11/01/2035	1
	31376K-JJ-6		03/01/2011	FNMA POOL # 357665		1,168,726	1,168,726.00	1,157,231	1,168,384		342		342		1,168,726				8,614	02/01/2034	1
	313920-LC-2		03/01/2011	FNMA_01-36-Z		83,166	83,166.00	87,891	83,212		(46)		(46)		83,166				990	04/01/2031	1
	313921-B5-6		03/01/2011	FNMA_01-59-Z		277,024	277,024.00	277,399	277,024						277,024				3,458	10/01/2031	1
	31392F-DL-8		03/01/2011	FNMA_02-71		405,389	405,389.00	405,389	405,389						405,389				3,218	10/01/2017	1
	31392F-QG-5		03/01/2011	FNMA_02-74		135,161	135,161.00	135,034	135,142		19		19		135,161				1,097	01/01/2012	1
	31392C-T6-1		03/01/2011	FNMA_02-W3		13,680	13,680.00	15,125	13,687		(7)		(7)		13,680				138	11/01/2031	1
	31392H-U6-8		03/01/2011	FNMA_03-8-PE		2,219,634	2,219,634.00	2,247,593	2,220,277		(644)		(644)		2,219,634				19,487	01/01/2013	1
	313602-Q2-3		03/01/2011	FNMA_89-58-G		1,639	1,639.00	1,649	1,640						1,639				17	07/01/2019	1
	31358H-Y2-5		03/01/2011	FNMA_91-107-P		2,095	2,095.00	2,109	2,095						2,095				32	07/01/2021	1
	31359U-M8-5		03/01/2011	FNMA_98-62-DC		17,099	17,099.00	18,804	17,125		(26)		(26)		17,099				276	07/01/2028	1
	313602-EG-5		03/01/2011	FNR 1988-17 C		2,215	2,215.00	2,202	2,215						2,215				45	03/01/2018	1
	313602-GQ-1		03/01/2011	FNR 1988-25 B		203	203.00	200	203						203				3	09/01/2016	1
	313603-BF-8		03/01/2011	FNR 1989-77 J		2,079	2,079.00	2,092	2,079						2,079				31	10/01/2019	1
	313603-F8-0		03/01/2011	FNR 1990-21 Z		1,609	1,609.00	1,686	1,610		(1)		(1)		1,609				24	03/01/2020	1
	31358R-BM-4		03/01/2011	FNR 1992-195 C		2,601	2,601.00	2,575	2,601						2,601				32	10/01/2022	1
	31392E-GE-5		03/01/2011	FNR 2002-67 PD		165,747	165,747.00	166,505	165,747						165,747				1,346	09/01/2011	1
	31392H-CY-7		03/01/2011	FNR 2002-92 QE		650,844	650,844.00	650,844	650,844						650,844				5,369	09/01/2012	1
	31392H-TJ-2		03/01/2011	FNR 2003-1 PG		201,504	201,504.00	203,708	201,504						201,504				1,670	06/01/2013	1
	31358J-J6-9		03/01/2011	FNR G-38 D		565	565.00	565	565						565				8	03/01/2020	1
	31358F-GB-0		03/01/2011	FNR G-6 Z		1,360	1,360.00	1,329	1,360						1,360				21	01/01/2021	1
	31397Q-F5-2		03/01/2011	FNR_11-18B_AC		97,600	97,600.00	100,875							97,600				325	06/01/2024	1
	38373Q-XX-2		03/01/2011	GNMA_03-40-NC		407,500	407,500.00	407,118	407,486		14		14		407,500				3,109	08/01/2015	1
	3837H1-US-8		03/01/2011	MBS PAYMENT		24,417	24,417.00	24,201	24,414		3		3		24,417				272	03/01/2027	1

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
38373Y-YM-0	GNR 2003-6 PE		03/01/2011	MBS PAYMENT		339,452	339,452.00	344,238	339,415		36		36		339,452				2,998	08/01/2013	1
544565-AA-2	LOS ANGELES CALIF IMPT BD ACT 1		03/02/2011	DIRECT		55,096	55,096.00	55,652	55,405		(9)		(9)		55,396		(300)	(300)	2,336	09/02/2015	1FE
60636X-H5-5	MO SFM AMT-HMOWNR-C1		03/01/2011	DIRECT		130,000	130,000.00	130,000	130,000						130,000				3,088	09/01/2028	1FE
60636X-H7-1	MO SFM AMT-HMOWNR-C1		03/01/2011	DIRECT		160,000	160,000.00	160,000	160,000						160,000				3,840	09/01/2038	1FE
63967C-6N-7	NE SFM		03/01/2011	DIRECT		920,000	920,000.00	920,000	920,000						920,000				22,310	09/01/2038	1FE
64971K-BD-7	NEW YORK N Y CITY TRANSITIONAL		02/01/2011	DIRECT		4,000,000	4,000,000.00	4,222,480	4,004,348		190,140		190,140		4,194,488		(194,488)	(194,488)	105,000	02/01/2029	1FE
647200-QF-4	NM MTG SFM CL I-B-2		01/03/2011	DIRECT		910,000	910,000.00	910,000	910,000						910,000				21,613	07/01/2027	1FE
647200-QG-2	NM MTG SFM CL I-B-2		01/03/2011	DIRECT		745,000	745,000.00	745,000	745,000						745,000				17,880	07/01/2032	1FE
676907-PB-8	OH HFA AMT-RESIDTL-A		03/01/2011	DIRECT		75,000	75,000.00	75,000	75,000						75,000				1,734	09/01/2027	1FE
676907-PC-6	OH HFA AMT-RESIDTL-A		03/01/2011	DIRECT		50,000	50,000.00	50,000	50,000						50,000				1,163	03/01/2032	1FE
681793-ZH-1	OMAHA PUB PWR DIST		02/01/2011	DIRECT		245,000	245,000.00	270,425	250,906		(17)		(17)		250,888		(5,888)	(5,888)	7,534	02/01/2012	1
91530#-AA-2	UPENN BLDG LEASE		03/15/2011	SINKING FUND REDE		38,090	38,090.00	38,090	38,090						38,090				359	10/15/2024	1
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl				X X X	59,134,547	58,303,297.0	59,584,131	48,637,136		185,717		185,717		59,336,079		(201,533)	(201,533)	444,491	X X X	X X X
008686-AA-5	AHOLD FINANCE USA INC	A	01/02/2011	SINKING FUND REDE		270,962	270,962.00	273,051	270,962						270,962				10,595	01/02/2020	2FE
013716-AP-0	ALCAN INC		03/15/2011	MATURITY		500,000	500,000.00	498,740	499,965		35		35		500,000				16,125	03/15/2011	1FE
78387G-AD-5	AT&T INC		03/15/2011	MATURITY		9,000,000	9,000,000.00	8,946,993	8,998,350		1,650		1,650		9,000,000				281,250	03/15/2011	1FE
00212U-AC-1	ATI HOLDINGS, INC.		03/31/2011	PAYDOWN		10,000	10,000.00	9,700	9,739		12		12		9,751		249	249	186	03/11/2016	4Z
55312D-AF-5	AVETA INC.		01/14/2011	PAYDOWN		61,708	61,707.16	59,856	60,111		64		64		60,175		1,533	1,533	1,315	04/14/2015	4FE
55312D-AG-3	AVETA INC.		01/14/2011	PAYDOWN		61,708	61,707.16	59,856	60,111		64		64		60,175		1,533	1,533	1,315	04/14/2015	4FE
05947U-BM-9	BACM_01-1		03/01/2011	MBS PAYMENT		1,119,040	1,119,040.00	1,122,812	1,119,040						1,119,040				9,179	03/01/2011	1Z*
05947U-DP-0	BAFU_01-3		03/01/2011	MBS PAYMENT		818,538	818,538.00	785,509	818,020		518		518		818,538				7,267	08/01/2011	1Z*
06606W-AM-6	BBHE_98-2		03/01/2011	VARIOUS		109,292	109,292.00	74,431	76,037						76,037		33,255	33,255	1,135	12/01/2028	1Z*
05948X-W8-0	BOAMS_04-1		03/01/2011	MBS PAYMENT		171,672	171,672.00	172,173	171,672						171,672				2,218	07/01/2012	1Z*
097014-AD-6	BOEING CAPITAL CORP		03/01/2011	MATURITY		7,000,000	7,000,000.00	6,843,970	6,996,507		3,493		3,493		7,000,000				213,500	03/01/2011	1FE
07387A-GC-3	BSARM_05-12		03/01/2011	VARIOUS		70,940	70,940.00	57,646	57,646						57,646		13,293	13,293	401	01/01/2036	1Z*
07383F-A6-5	BSCMS_04-T14		03/01/2011	MBS PAYMENT		105,450	105,450.00	103,028	105,398		52		52		105,450				873	05/01/2013	1Z*
07387B-DY-6	BSCMS_05-PW10		03/01/2011	MBS PAYMENT		1,451,764	1,451,764.00	1,459,694	1,451,901		(138)		(138)		1,451,764				17,967	11/01/2013	1Z*
056061-AK-0	BXGNT_05-A		03/02/2011	VARIOUS		76,667	76,667.00	76,665	76,666						76,667				1,034	06/15/2016	1FE
141781-J#-2	CARGILL INC		02/20/2011	SINKING FUND REDE		71,588	71,588.00	69,235	71,564		24		24		71,588				1,185	08/20/2018	1
147448-AB-0	CASELLA WASTE SYSTEMS INC		02/07/2011	DIRECT		1,252,125	1,260,000.00	1,242,675	1,247,907		518		518		1,248,425		3,700	3,700	76,073	02/01/2013	5FE
1248MB-AG-0	CBASS_07-CB2		03/01/2011	MBS PAYMENT		143,396	143,396.00	143,394	143,395						143,396				1,139	11/01/2011	1Z*
12479M-AB-4	CBCL_02-A		02/15/2011	MBS PAYMENT		152,229	152,229.00	152,229	152,229						152,229				2,108	05/15/2011	1
204386-AF-3	CIE GENERALE DE GEOPHYSIQUE-V	F	03/01/2011	DIRECT		3,186,163	3,071,000.00	3,047,968	3,051,940		619		619		3,052,559		133,603	133,603	67,818	05/15/2015	3FE
172967-BC-4	CITIGROUP INC		01/18/2011	MATURITY		6,000,000	6,000,000.00	5,935,794	5,999,404		596		596		6,000,000				195,000	01/18/2011	1FE
17309B-AB-3	CMLTI_06-WF2		03/01/2011	VARIOUS		523,261	523,261.00	303,667	303,667						303,667		219,595	219,595	4,419	04/01/2012	1Z*

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
17310F-AN-5	CMSI_06-5		03/01/2011	MBS PAYMENT		431,886	431,886.00	434,383	431,771	157	(42)		115		431,886				4,308	01/01/2013	6Z*
126171-AE-7	COMM_05-C6		03/01/2011	MBS PAYMENT		199,030	199,030.00	192,895	198,878		151		151		199,030				1,768	07/01/2014	1Z*
12615W-CG-4	CPS_05-C		03/15/2011	MBS PAYMENT		458,764	458,764.00	458,739	458,762		2		2		458,764				4,849	03/15/2011	1FE
22541Q-7A-4	CSFB_04-AR2		02/01/2011	MBS PAYMENT		4,066	4,066.00	4,004	4,065		1		1		4,066				19	02/01/2026	1Z*
172905-BM-2	CTB_87-F		03/01/2011	MBS PAYMENT		15,908	15,908.00	15,908	15,908						15,908				226	02/01/2017	1Z*
12669E-4N-3	CWALT_03-20CB		03/01/2011	MBS PAYMENT		58,191	58,191.00	58,773	58,212		(21)		(21)		58,191				457	02/01/2016	1Z*
12667F-LG-8	CWALT_04-J5		03/01/2011	MBS PAYMENT		24,632	24,632.00	24,632	24,632						24,632				241	01/01/2031	1Z*
021460-AB-6	CWALT_06-16CB		03/01/2011	MBS PAYMENT		17,897	17,897.00	14,772	14,772						14,772		3,125	3,125	141	05/01/2036	1Z*
12669D-TT-5	CWHL_02-38		03/01/2011	MBS PAYMENT		99,335	99,335.00	97,348	99,288		47		47		99,335				808	02/01/2018	1Z*
12669E-N8-5	CWHL_03-44		03/01/2011	MBS PAYMENT		384,391	384,391.00	378,610	383,679		712		712		384,391				2,626	04/01/2011	1Z*
12669E-GM-2	CWHL_03-J4		03/01/2011	MBS PAYMENT		92,370	92,370.00	92,438	92,371		(1)		(1)		92,370				843	10/01/2032	1Z*
12669G-XY-2	CWHL_05-12		03/01/2011	MBS PAYMENT		23,874	23,874.00	22,897	23,848		26		26		23,874				219	01/01/2016	1Z*
12669G-SY-8	CWHL_05-6		03/01/2011	MBS PAYMENT		41,056	41,056.00	41,204	41,056						41,056				305	06/01/2013	1Z*
126694-4A-3	CWHL_06-HYB3		03/01/2011	MBS PAYMENT		175,059	175,059.00	175,250	150,825	24,233			24,233		175,059				2,113	04/01/2014	1Z*
260003-AD-0	DOVER CORP	CORPORAT	02/15/2011	MATURITY		7,000,000	7,000,000.00	7,317,842	7,013,103		(13,103)		(13,103)		7,000,000				227,500	02/15/2011	1FE
302051-AJ-6	EXIDE TECHNOLOGIES		01/25/2011	DIRECT		3,400,000	3,400,000.00	3,442,500	3,407,623		(2,472)		(2,472)		3,405,151		(5,151)	(5,151)	176,517	03/15/2013	4FE
31331F-AE-1	FEDEX CORP		03/28/2011	SINKING FUND REDE		178,274	178,274.00	178,274	178,274						178,274				6,373	09/28/2012	2FE
31331F-AU-5	FEDEX CORP		01/15/2011	SINKING FUND REDE		221,141	221,141.00	210,727	220,453		689		689		221,141				8,293	01/15/2018	1FE
31331F-AZ-4	FEDEX CORP		01/15/2011	SINKING FUND REDE		21,211	21,211.00	22,661	21,211						21,211				745	01/15/2016	2FE
32052G-AA-2	FHAMS_06-FA7		03/01/2011	MBS PAYMENT		37,637	42,577.00	35,810	28,467	7,343			7,343		35,810		1,827	1,827	333	02/01/2014	1Z*
34063P-AA-5	FLORIDA EAST COAST RAILWAY CO		02/09/2011	BANK OF AMERICA		826,000	800,000.00	800,000							800,000		26,000	26,000	3,431	02/01/2017	4FE
349631-AM-3	FORTUNE BRANDS INC		01/15/2011	MATURITY		2,000,000	2,000,000.00	1,997,720	1,999,980		20		20		2,000,000				51,250	01/15/2011	2FE
337368-AB-0	FUBOA 2001-C1 A2		01/01/2011	MBS PAYMENT		640,534	640,534.00	659,643	640,534						640,534				3,275	01/01/2011	1Z*
33736X-FT-1	FUNBC_02-C1		03/01/2011	MBS PAYMENT		309,738	309,738.00	321,330	309,916		(178)		(178)		309,738				2,929	01/01/2012	1Z*
36828Q-QA-7	GECMC_05-C4		01/01/2011	MBS PAYMENT		8,351	8,351.00	8,393	8,351						8,351				37	12/01/2013	1Z*
36157R-D7-7	GECMS_99-HE1		03/01/2011	MBS PAYMENT		10,975	10,975.00	10,873	10,974		1		1		10,975				101	02/01/2029	1Z*
368907-AC-5	GENERAL AMERICAN TRANSPORTA		02/28/2011	SINKING FUND REDE		1,507	1,507.00	1,665	1,512		(4)		(4)		1,507				57	02/28/2015	2FE
36161R-AD-1	GFCM_03-1		03/01/2011	MBS PAYMENT		144,413	144,413.00	151,295	144,574		(161)		(161)		144,413				1,267	06/01/2016	1Z*
361849-RB-0	GMACC 2001-C2 A2		03/01/2011	MBS PAYMENT		484,871	484,871.00	494,545	484,871						484,871				5,298	05/01/2011	1Z*
38375B-HW-5	GNR 2010-H28 HA		03/01/2011	MBS PAYMENT		12,147	12,147.00	12,162	12,148		(1)		(1)		12,147				91	08/01/2018	1
38121E-AJ-2	GOLDEN STATE PETRO TRANS		02/01/2011	SINKING FUND REDE		84,500	84,500.00	91,492	80,957	3,594	(51)		3,543		84,500				3,397	02/01/2019	3FE
38141G-AZ-7	GOLDMAN SACHS GROUP INC		01/15/2011	MATURITY		1,000,000	1,000,000.00	1,053,917	1,000,725		(725)		(725)		1,000,000				34,375	01/15/2011	1FE
36228F-G6-7	GSR_04-3F		03/01/2011	MBS PAYMENT		198,749	198,749.00	202,646	198,789		(40)		(40)		198,749				1,753	08/01/2012	1Z*
41161P-MY-6	HVMLT_05-4		03/01/2011	MBS PAYMENT		61,670	61,670.00	31,730	21,654	10,076			10,076		31,730		29,940	29,940	242	05/01/2035	1Z*
45254T-PK-4	IMSA_04-2		03/01/2011	MBS PAYMENT		19,521	19,521.00	19,520	19,521						19,521				177	01/01/2013	1Z*
457030-AG-9	INGLES MARKETS INC		02/07/2011	VARIOUS		2,229,675	2,075,000.00	2,142,438	2,132,181		(846)		(846)		2,131,335		98,340	98,340	37,633	05/15/2017	4FE
46625Y-VS-9	JPMCC_05-CB13		03/01/2011	MBS PAYMENT		5,494	5,494.00	5,521	5,494						5,494				51	05/01/2012	1Z*

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
46625H-AJ-9	JPMORGAN CHASE & CO		02/01/2011	MATURITY		12,000,000	12,000,000.0	12,643,164	12,009,415		(9,415)		(9,415)		12,000,000				405,000	02/01/2011	1FE
49306C-AD-3	KEY BANK NA		02/01/2011	MATURITY		5,000,000	5,000,000.00	5,085,374	5,001,401		(1,401)		(1,401)		5,000,000				175,000	02/01/2011	2FE
494550-AH-9	KINDER MORGAN ENERGY PARTNE		03/15/2011	MATURITY		8,000,000	8,000,000.00	8,339,032	8,023,078		(23,078)		(23,078)		8,000,000				270,000	03/15/2011	2FE
500255-AM-6	KOHL'S CORP		03/01/2011	MATURITY		6,000,000	6,000,000.00	6,007,781	6,000,270		(270)		(270)		6,000,000				189,000	03/01/2011	2FE
513075-AY-7	LAMAR MEDIA CORP		01/26/2011	CREDIT SUISSE		1,806,250	1,700,000.00	1,700,000	1,700,000						1,700,000		106,250	106,250	39,419	04/15/2018	4FE
52108H-P4-0	LBUBS 2004-C7 A3		03/11/2011	MBS PAYMENT		406,042	406,042.00	389,230	404,872		1,170		1,170		406,042				2,968	09/11/2011	1Z*
50181Q-AA-6	LCOR ALEXANDRIA LLC		03/15/2011	DIRECT		297,990	297,990.00	304,934	303,405		(121)		(121)		303,284		(5,294)	(5,294)	9,871	09/15/2019	2FE
521865-AS-4	LEAR CORP		01/25/2011	BARCLAYS CAPITAL		3,744,250	3,400,000.00	3,371,576	3,372,895		148		148		3,373,044		371,206	371,206	102,059	03/15/2020	3FE
527298-AM-5	LEVEL 3 FINANCING INC		02/07/2011	VARIOUS		4,321,250	4,250,000.00	4,016,250	4,056,654		3,078		3,078		4,059,732		261,518	261,518	94,748	11/01/2014	5FE
525180-BK-0	LHELT_98-1		03/25/2011	INTEREST ONLY PAY				679	587		(587)		(587)						172	03/25/2025	1FE
52518R-BE-5	LSSC_02-GE1		03/01/2011	MBS PAYMENT		2,453	2,453.00	1,813	1,889						1,889		564	564		07/01/2024	1
57643L-LA-2	MABS_05-AB1		03/01/2011	MBS PAYMENT		313,903	313,903.00	313,898	313,903						313,903				2,991	11/01/2014	1Z*
58528#-DC-8	MEIJER INC SR 1ST MTG SER C-1		01/01/2011	SINKING FUND REDE		111,465	111,465.00	117,267	111,465						111,465				4,453	07/01/2011	1
58528#-DF-1	MEIJER INC SR 1ST MTG SER C-2		01/01/2011	SINKING FUND REDE		107,362	107,362.00	112,951	107,362						107,362				4,289	07/01/2011	1
608190-AG-9	MOHAWK INDUSTRIES INC		01/15/2011	MATURITY		1,676,000	1,676,000.00	1,659,558	1,675,849		151		151		1,676,000				54,470	01/15/2011	3FE
61745M-N7-4	MSC 2004-IQ8 A3		03/01/2011	MBS PAYMENT		193,075	193,075.00	187,011	192,915		160		160		193,075				1,496	07/01/2011	1Z*
61759Q-AE-7	MSRR 2010-R7 3-A		03/01/2011	MBS PAYMENT		1,207,953	1,207,953.00	1,217,390	1,208,809		(857)		(857)		1,207,953				8,634	08/01/2012	1FE
57164R-AW-2	MVCOT_05-2		03/01/2011	MBS PAYMENT		71,228	71,228.00	71,226	71,228						71,228				619	02/01/2016	1FE
571628-AA-4	MVCOT_07-1A		03/01/2011	MBS PAYMENT		99,137	99,137.00	98,939	99,130		7		7		99,137				943	03/01/2018	1FE
65538P-AE-8	NAA_07-1		03/01/2011	VARIOUS		177,890	177,890.00	102,333	105,257						105,257		72,632	72,632	1,661	08/01/2027	1Z*
635419-AE-4	NATCM_08-1		03/01/2011	MBS PAYMENT		327,726	327,726.00	323,988	327,601		125		125		327,726				2,579	01/01/2038	1Z*
639365-AB-1	NAVIOS MARITIME HOLDINGS	R	01/28/2011	DIRECT		2,042,500	2,000,000.00	1,990,000	1,991,803		131		131		1,991,933		50,567	50,567	82,694	12/15/2014	4FE
65106K-AA-9	NCIT 2010-MH1		03/01/2011	MBS PAYMENT		103,041	103,041.00	103,044	103,041						103,041				761	12/01/2016	1FE
68619A-BQ-9	ORGN_05-B-A2		03/01/2011	MBS PAYMENT		199,140	199,140.00	199,136	199,140						199,140				2,066	10/01/2011	1FE
716589-AC-0	PETROLEUM EXPORT/CAYMAN	F	03/15/2011	SINKING FUND REDE		344,880	344,880.00	344,877	343,562	627	691		1,318		344,880				4,539	06/15/2011	2FE
74434U-FL-3	PHMS_94-27		03/01/2011	MBS PAYMENT		2,298	2,298.00	2,298	2,298						2,298				32	09/01/2019	1Z*
73316P-JD-3	POPLR_05-6		03/01/2011	MBS PAYMENT		98,560	98,560.00	98,560	85,129	13,431			13,431		98,560				781	07/01/2013	1Z*
69573R-AB-8	PWT_I		03/01/2011	MBS PAYMENT		2,473	2,473.00	2,473	2,473						2,473					10/01/2012	1
74837R-AF-1	QUICKSILVER RESOURCES IN		03/23/2011	WACHOVIA		795,600	680,000.00	771,800	758,058		(3,521)		(3,521)		754,537		41,063	41,063	59,259	01/01/2016	4FE
76110G-RZ-6	RAII_01-QS16		03/01/2011	MBS PAYMENT		10,557	10,557.00	10,557	10,557						10,557				72	11/01/2031	1Z*
759950-FX-1	RAMC_05-4		03/01/2011	MBS PAYMENT		82,328	82,328.00	82,328	82,328						82,328				896	05/01/2015	2Z*
760985-GQ-8	RAMP_02-RS1		03/01/2011	VARIOUS		3,284	3,284.00	2,623	2,670						2,670		614	614	34	08/01/2029	1Z*
760985-CM-1	RAMP_2001-RS1		03/01/2011	MBS PAYMENT		17,358	17,358.00	13,073	13,674						13,674				186	12/01/2025	1Z*
76010R-AC-2	RENTAL SERVICE CORP		02/21/2011	VARIOUS		343,564	327,000.00	329,043	274,447						329,177		14,387	14,387	6,686	12/01/2014	5FE
76110V-HJ-0	RFMS2_01-HI4		03/01/2011	VARIOUS		23,761	23,761.00	16,986	17,752						17,752		6,009	6,009	277	02/01/2019	1Z*
76110V-NV-6	RFMS2_03-HS3		03/01/2011	VARIOUS		572,706	572,706.00	309,416	366,622						366,622		206,084	206,084	5,287	07/01/2018	1Z*
74958A-AC-8	RFMSI_06-S7		03/01/2011	MBS PAYMENT		191,124	191,124.00	192,498	162,014	29,170	(60)		29,110		191,124				2,147	04/01/2013	2Z*

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E058	76775Y-AQ-1		04/08/2010	DIRECT				1											524	06/04/2014	4FE
	783764-AP-8		01/25/2011	WACHOVIA		2,518,125	2,550,000.00	2,550,000	2,526,285	23,715			23,715		2,550,000		(31,875)	(31,875)	40,827	05/01/2020	3FE
	783766-MR-6		03/01/2011	MBS PAYMENT		67,964	67,964.00	68,473	67,972		(8)		(8)		67,964				1,228	01/01/2023	1Z*
	86359D-SB-4		02/01/2011	MBS PAYMENT		169,895	169,895.00	168,939	169,047		848		848		169,895				891	02/01/2011	1Z*
	828807-BR-7		03/11/2011	SIMON PROPERTY GROUP LP		5,000,000	5,000,000.00	4,974,800	4,997,852		1,002		1,002		4,998,855		1,145	1,145	74,653	06/01/2011	1FE
	837004-BQ-2		02/01/2011	SOUTH CAROLINA ELEC&GAS		10,000,000	10,000,000.0	10,553,336	10,008,262		(8,262)		(8,262)		10,000,000				335,000	02/01/2011	1FE
	847788-AP-1		01/20/2011	SPEEDWAY MOTORSPORTS INC		1,614,000	1,600,000.00	1,600,000							1,600,000		14,000	14,000		02/01/2019	3FE
	86736G-AF-1		02/01/2011	SUNGARD DATA SYSTEMS INC (SOL		582,343	582,343.36	592,534	587,681	3,004	(224)		2,780		590,460		(8,117)	(8,117)	6,224	02/28/2014	3FE
	78487T-AA-2		03/01/2011	SVOVM_05-AA		94,909	94,909.00	94,885	94,908		1		1		94,909				822	06/01/2015	1FE
	87612E-AC-0		01/15/2011	TARGET CORPORATION		5,500,000	5,500,000.00	5,720,200	5,502,932		(2,932)		(2,932)		5,500,000				174,625	01/15/2011	1FE
	90210E-AF-3		03/31/2011	TEXAS COMPETITIVE ELECTRIC HOL		2,302	2,301.79	1,908	1,785	136	73		209		1,996		306	306	14	10/10/2014	4FE
	87246A-AA-6		03/10/2011	TIAAS 2007-C4 A1		794,274	794,274.00	777,302	792,306		1,968		1,968		794,274				8,679	10/10/2011	1Z*
	88511Y-AD-4		03/01/2011	TMMAT_11		998	998.00	998	998						998				14	04/01/2017	1
	87305N-AR-9		01/15/2011	TTX COMPANY		611,599	611,599.00	648,038	612,072		(472)		(472)		611,599				20,212	01/15/2015	1FE
	87309L-AD-0		02/11/2011	TWCC HOLDING CORP.		2,942,658	2,913,461.54	2,898,894	2,900,987		362		362		2,901,346		41,312	41,312	17,804	09/14/2015	3FE
	909280-AJ-8		03/25/2010	UNITED AIR LINES, INC.				1											477	02/01/2014	3FE
	92178P-AD-9		03/01/2011	VMFI_02-1		107,421	107,421.00	107,382	107,421		1		1		107,421				1,185	08/01/2019	1FE
	939336-QT-3		03/01/2011	WAMMS_03-MS2		92,305	92,300.00	89,997	92,238		67		67		92,305				750	10/01/2017	1Z*
	94733F-AD-5		03/29/2011	WASH MULTIFAMILY LAUNDRY SYST		401,134	402,133.11	403,139	401,463	1,495	(55)		1,440		402,904		(1,770)	(1,770)	6,943	08/28/2014	4Z
	929766-YX-5		02/17/2011	WBCMT 2005-C16 A4		7,470,313	7,000,000.00	7,397,852			(592)		(592)		7,397,259		73,053	73,053	16,021	11/01/2014	1FE
	929766-B6-9		03/01/2011	WBCMT 2005-C16 APB		357,984	357,984.00	346,783	357,682		301		301		357,984				3,247	08/01/2014	1Z*
	93364L-AB-4		03/01/2011	WMCMS_07-SL3		57,276	57,276.00	59,308	57,303		(27)		(27)		57,276				534	01/01/2017	1FE
	981469-AA-7		03/01/2011	WORLD FINANCIAL PROP		143,076	143,076.00	146,622	143,138		(62)		(62)		143,071				1,660	09/01/2013	1Z*
	026609-AM-9		03/15/2011	WYETH		10,000,000	10,000,000.0	10,631,459	10,023,957		(23,957)		(23,957)		10,000,000				347,500	03/15/2011	1FE
	983130-AP-0		01/24/2011	WYNN LAS VEGAS LLC / WYNN LAS		712,118	675,000.00	648,000	649,847		130		130		649,977		62,149	62,149	12,698	05/01/2020	3FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	153,017,212	151,520,015.	153,677,600	141,281,299	116,981	(73,976)		43,005		151,176,883		1,840,330	1,840,330	4,104,771	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	223,868,628	221,525,181.	225,195,069	201,685,832	116,981	110,953		227,934		222,279,572		1,589,056	1,589,056	4,780,374	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	223,868,628	221,525,181.	225,195,069	201,685,832	116,981	110,953		227,934		222,279,572		1,589,056	1,589,056	4,780,374	X X X	X X X
SB3BQF-C4-7	ADARO ENERGY	D	03/09/2011	VARIOUS	225,000.00	60,262		65,309	63,649	1,710			1,710	(77)	65,283	608	(5,629)	(5,021)			U
Y0014U-18-3	ADVANCED INFO SERVICE PUBLIC C	D	03/25/2011	DEUTSCHE BANK	44,000.00	129,589		136,429	124,230	11,323			11,323	1,026	136,579	(1,830)	(5,160)	(6,990)			U
SB0PR2-F4-4	AGILE PROPERTY HOLDINGS LTD.	D	01/26/2011	DEUTSCHE BANK	12,000.00	18,935		17,677	17,665	(40)			(40)	53	17,677	(93)	1,351	1,258			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
S65569-38-6	ALLIANCE FINANCIAL GROUP BHD	D	01/26/2011	DEUTSCHE BANK	114,200.00	116,152		117,005	112,962	5,428			5,428	(1,024)	117,365	1,873	(3,086)	(1,213)			U
Y0122P-10-0	AMMB HOLDINGS BHD	D	03/09/2011	VARIOUS	33,200.00	70,700		68,783	75,875	(5,541)			(5,541)	(1,372)	68,962	2,058	(319)	1,739			U
S60803-96-2	ANHUI CONCH CEMENT CO. LTD.	D	01/26/2011	DEUTSCHE BANK	10,000.00	44,979		43,523	46,891	(3,401)			(3,401)	34	43,524	(134)	1,588	1,454			U
G04011-10-5	ANTA SPORTS PRODUCTS LTD.	D	01/26/2011	DEUTSCHE BANK	23,000.00	37,137		49,915	36,502	13,348			13,348	66	49,916	(181)	(12,599)	(12,780)			U
S60924-98-2	ASTRA AGRO LESTARI	D	03/09/2011	MORGAN STANLEY	7,000.00	18,492		21,026	20,306	693			693	(25)	20,974	616	(3,099)	(2,483)			U
Y7117N-14-9	ASTRA INTERNATIONAL	D	01/26/2011	DEUTSCHE BANK	12,000.00	64,981		76,541	72,737	2,927			2,927	947	76,611	(1,267)	(10,363)	(11,630)			U
SB2QZG-V5-9	AXIATA GROUP BERHAD	D	01/26/2011	DEUTSCHE BANK	64,200.00	98,200		97,523	99,173	601			601	(1,945)	97,828	2,660	(2,288)	372			U
Y0606R-11-9	BANGKOK BANK (F)	D	01/26/2011	DEUTSCHE BANK	8,400.00	42,149		45,436	42,393	2,511			2,511	430	45,334	(1,522)	(1,662)	(3,184)			U
Y7123P-12-0	BANK CENTRAL ASIA	D	01/26/2011	DEUTSCHE BANK	49,500.00	30,061		38,144	35,178	2,527			2,527	472	38,176	(631)	(7,484)	(8,115)			U
Y71188-19-0	BANK DANAMON INDONESIA	D	01/26/2011	DEUTSCHE BANK	60,500.00	39,195		46,280	38,339	7,411			7,411	572	46,322	(766)	(6,361)	(7,127)			U
Y7123S-10-8	BANK MANDIRI (PERSERO)	D	02/08/2011	RETURN OF CAPITAL		6,344		6,316	6,316						6,316	28		28			U
BLM0LR-1T-2	BANK MANDIRI RIGHTS	D	02/16/2011	DIRECT	55,091.00	2,530		6,344							6,344	22	(3,837)	(3,815)			U
S60759-38-8	BANK OF AYUDHYA PCL	D	01/26/2011	DEUTSCHE BANK	44,500.00	35,181		36,983	37,918	(1,370)			(1,370)	350	36,897	(1,239)	(478)	(1,717)			U
S67090-99-3	BANK RAKYAT INDONESIA	D	01/26/2011	DEUTSCHE BANK	110,500.00	62,351		77,380	64,366	12,057			12,057	957	77,380	(1,150)	(13,879)	(15,029)			U
S60748-49-8	BANPU PCL	D	01/26/2011	DEUTSCHE BANK	3,100.00	74,224		82,810	81,266	1,363			1,363		82,629	(2,010)	(6,395)	(8,405)			U
Y076A3-10-5	BBMG CORP.	D	01/26/2011	DEUTSCHE BANK	28,000.00	37,567		44,251	37,969	6,173			6,173	110	44,252	(212)	(6,473)	(6,685)			U
S67283-51-5	BEC WORLD THB1(ALIEN MKT)	D	03/25/2011	DEUTSCHE BANK	106,600.00	116,715		120,806	42,065	3,813			3,813	589	120,940	(684)	(3,540)	(4,224)			U
S62084-22-3	BEIJING CAPITAL INTERNATIONAL AI	D	01/26/2011	DEUTSCHE BANK	98,000.00	53,029		55,241	52,374	2,786			2,786	124	55,284	(250)	(2,005)	(2,255)			U
Y07702-10-6	BEIJING ENTERPRISES HOLDINGS L	D	01/26/2011	DEUTSCHE BANK	4,500.00	26,582		31,673	27,921	3,732			3,732	42	31,695	(115)	(4,998)	(5,113)			U
G09702-10-4	BELLE INTERNATIONAL HOLDINGS L	D	01/26/2011	DEUTSCHE BANK	30,000.00	51,284		56,673	50,702	5,805			5,805	168	56,675	(298)	(5,093)	(5,391)			U
G1368B-10-2	BRILLIANCE CHINA AUTOMOTIVE HO	D	03/25/2011	DEUTSCHE BANK	8,000.00	7,150		6,742	6,103	632			632	5	6,741	(22)	431	409			U
Y73286-11-7	BRITISH AMERICAN TOBACCO (MAL	D	01/26/2011	DEUTSCHE BANK	9,400.00	146,700		142,330	137,639	6,467			6,467	(1,320)	142,785	2,353	1,562	3,915			U
Y0695K-10-8	BS FINANCIAL GROUP INC.	D	03/15/2011	DIRECT	10,500.00	133,260		135,226							135,226	(1,966)		(1,966)			U
S60434-85-9	BUMI RESOURCES	D	01/26/2011	DEUTSCHE BANK	57,000.00	19,039		19,359	19,174	228			228	(23)	19,380	(59)	(281)	(340)			U
Y11757-10-4	CATHAY PACIFIC AIRWAYS LTD.	D	03/25/2011	DEUTSCHE BANK	6,000.00	14,156		18,502	16,685	1,801			1,801	14	18,500	(60)	(4,284)	(4,344)			L
S64108-52-5	CHAROEN POKPHAND FEEDMILL (F)	D	03/25/2011	DEUTSCHE BANK	359,200.00	283,362		285,475	125,400	(6,937)			(6,937)	1,082	285,519	(3,263)	1,106	(2,157)			U
SB1JNK-84-9	CHINA COAL ENERGY CO. LTD.	D	01/26/2011	DEUTSCHE BANK	13,000.00	18,958		23,383	20,307	3,046			3,046	31	23,384	(85)	(4,341)	(4,426)			U
SB0B8Z-18-9	CHINA COSCO HOLDINGS CO. LTD.	D	01/26/2011	DEUTSCHE BANK	106,500.00	120,155		127,661	112,894	14,482			14,482	289	127,665	(581)	(6,928)	(7,509)			U
SB2821-42-5	CHINA DONGXIANG GROUP CO. LTD.	D	03/09/2011	MORGAN STANLEY	111,000.00	44,451		65,084	47,943	17,034			17,034	97	65,075	(220)	(20,404)	(20,624)			U
B0A0JP-WY-3	CHINA LIFE INSURANCE CO. LTD. (C	D	03/09/2011	MORGAN STANLEY	7,000.00	27,624		32,918	28,583	4,286			4,286	44	32,913	(106)	(5,183)	(5,289)			U
Y14896-11-5	CHINA MERCHANTS BANK CO. LTD H	D	03/09/2011	MORGAN STANLEY	17,500.00	45,860		51,081	44,161	6,844			6,844	68	51,072	(164)	(5,048)	(5,212)			U
S65609-95-0	CHINA OILFIELD SERVICES LTD.	D	01/26/2011	DEUTSCHE BANK	18,000.00	35,876		34,702	38,989	(4,313)			(4,313)	27	34,703	(106)	1,279	1,173			U
Y15004-10-7	CHINA OVERSEAS LAND & INVESTM	D	01/26/2011	DEUTSCHE BANK	46,000.00	89,760		98,826	85,171	13,595			13,595	131	98,897	(358)	(8,779)	(9,137)			U
Y15010-10-4	CHINA PETROLEUM & CHEMICAL CO	D	03/09/2011	VARIOUS	142,000.00	146,056		145,686	135,923	9,359			9,359	433	145,715	(731)	1,072	341			U
SB297K-M7-5	CHINA RAILWAY GROUP LTD.	D	01/26/2011	DEUTSCHE BANK	42,000.00	29,847		34,515	30,348	4,145			4,145	46	34,539	(125)	(4,566)	(4,691)			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E0610	G2108Y-10-5		03/09/2011	MORGAN STANLEY	48,000.00	80,474		100,291	87,681	12,462			12,462	133	100,275	(322)	(19,480)	(19,802)			U
	SB09N7-M0-3		03/09/2011	MORGAN STANLEY	19,000.00	84,338		89,610	79,670	9,658			9,658	266	89,594	(435)	(4,821)	(5,256)			U
	Y1503Y-10-8		03/09/2011	MORGAN STANLEY	58,000.00	66,213		84,893	77,301	7,447			7,447	131	84,880	(291)	(18,376)	(18,667)			U
	Y1505F-10-7		03/09/2011	VARIOUS	20,500.00	199,093		217,280	203,572	13,406			13,406	288	217,266	(708)	(17,464)	(18,172)			U
	Y1505D-10-2		03/09/2011	VARIOUS	120,000.00	70,688		64,656	62,902	1,690			1,690	86	64,678	(221)	6,231	6,010			U
	Y1519S-11-1		01/26/2011	DEUTSCHE BANK	52,000.00	80,691		77,348	74,424	2,886			2,886	102	77,412	(280)	3,558	3,278			U
	Y16902-10-1		01/26/2011	DEUTSCHE BANK	22,700.00	61,696		63,439	62,775	2,120			2,120	(1,265)	63,630	1,730	(3,664)	(1,934)			U
	Y1662W-11-7		03/09/2011	VARIOUS	107,000.00	252,400		249,821	253,843	(4,176)			(4,176)	193	249,860	(699)	3,240	2,541			U
	Y1772K-16-9		03/25/2011	DEUTSCHE BANK	238,900.00	305,276		322,454	141,004	9,926			9,926	516	322,806	(1,326)	(16,204)	(17,530)			U
	S62494-76-0		03/09/2011	MORGAN STANLEY	2,040.00	30,751		30,471							30,709	(163)	205	42			U
	S63441-22-4		03/09/2011	MORGAN STANLEY	1,700.00	17,682		22,179							22,316	(118)	(4,516)	(4,634)			U
	Y1916Y-11-7		03/09/2011	MORGAN STANLEY	620.00	18,584		21,942							22,086	(117)	(3,385)	(3,502)			U
	S62116-79-3		03/09/2011	MORGAN STANLEY	910.00	22,560		23,243							23,418	(124)	(733)	(857)			U
	256135-20-3		03/24/2011	DEUTSCHE BANK	2,000.00	70,248		76,728	73,920	2,808			2,808		76,728		(6,479)	(6,479)			L
	SB1GHQ-N6-7		01/26/2011	DEUTSCHE BANK	442,000.00	57,228		61,777	59,170	1,883			1,883	666	61,719	(1,329)	(3,163)	(4,492)			U
	SB2Q8Y-L0-2		03/09/2011	MORGAN STANLEY	36,000.00	16,754		20,405							20,401	8	(3,655)	(3,647)			U
	Y2618Y-10-8		01/26/2011	DEUTSCHE BANK	42,000.00	33,448		35,981	30,897	5,004			5,004	107	36,008	(189)	(2,370)	(2,559)			U
	S63546-71-7		03/09/2011	MORGAN STANLEY	72,000.00	53,045		52,557	49,382	3,031			3,031	133	52,547	(232)	731	499			U
	Y2679X-10-6		03/09/2011	VARIOUS	61,000.00	74,840		74,218	75,547	276			276	(1,454)	74,369	2,364	(1,893)	471	1,280		U
	Y26926-11-6		01/26/2011	DEUTSCHE BANK	16,300.00	58,323		56,664	61,599	(3,624)			(3,624)	(1,130)	56,845	1,545	(68)	1,477			U
	Y7368M-11-3		01/26/2011	DEUTSCHE BANK	100,100.00	105,437		114,212	110,337	4,955			4,955	(753)	114,539	1,579	(10,681)	(9,102)			U
	S63667-95-0		01/26/2011	DEUTSCHE BANK	37,000.00	59,754		65,111	63,242	2,639			2,639	(798)	65,083	852	(6,181)	(5,329)			U
	Y27290-12-4		03/25/2011	DEUTSCHE BANK	48,500.00	65,974		78,581	74,037	2,249			2,249	693	78,658	(1,110)	(11,574)	(12,684)			U
	S61644-72-0		01/26/2011	DEUTSCHE BANK	109,000.00	61,229		65,026	67,987	(1,180)			(1,180)	(1,810)	64,998	1,864	(5,633)	(3,769)			U
	SB10S7-M1-4		01/26/2011	DEUTSCHE BANK	8,000.00	22,112		22,833	19,721	3,095			3,095	18	22,834	(70)	(652)	(722)			U
	G3978C-12-4		01/26/2011	DEUTSCHE BANK	67,000.00	24,772		28,050	24,140	3,846			3,846	83	28,070	(148)	(3,150)	(3,298)			U
	Y2901P-10-3		03/25/2011	DEUTSCHE BANK	200.00	16,594		13,924							13,762	99	2,732	2,831			U
	40415F-10-1		03/24/2011	DEUTSCHE BANK	500.00	80,518		91,505	83,555	7,950			7,950		91,505		(10,987)	(10,987)			L
	Y38024-10-8		03/09/2011	MORGAN STANLEY	12,000.00	142,427		131,566	124,797	6,351			6,351	391	131,538	(639)	11,527	10,888			U
	Y38397-10-8		03/09/2011	MORGAN STANLEY	720.00	21,529		24,985							25,152	(133)	(3,489)	(3,622)			U
	Y3850E-10-7		03/25/2011	DEUTSCHE BANK	1,000.00	12,081		13,297							13,179	95	(1,193)	(1,098)			U
	45104G-10-4		03/24/2011	DEUTSCHE BANK	2,600.00	124,393		140,728	131,664	9,064			9,064		140,728		(16,334)	(16,334)			L
	Y7127B-13-5		01/26/2011	DEUTSCHE BANK	15,500.00	23,961		31,620	27,461	3,902			3,902	282	31,646	(415)	(7,270)	(7,685)			U
	S62839-79-0		01/26/2011	DEUTSCHE BANK	47,000.00	24,780		26,965	25,454	1,204			1,204	334	26,992	(446)	(1,765)	(2,211)			U
	BLM0L3-CY-2		01/31/2011	EXPIRATION	4,022.00			2,107	2,107						2,107	(59)	(2,047)	(2,106)			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E06,11	SB5V4S-12-3		03/25/2011	VARIOUS	96,000.00	172,266		166,245	74	70,050			70,050		166,442	(357)	6,181	5,824			U
	Y7130D-11-0		01/26/2011	DEUTSCHE BANK	76,000.00	41,764		51,432	45,569	5,471			5,471	436	51,477	(652)	(9,061)	(9,713)			U
	456788-10-8		03/24/2011	DEUTSCHE BANK	800.00	54,294		54,737	60,864	(6,127)			(6,127)		54,737		(443)	(443)			L
	S68906-03-1		03/25/2011	DEUTSCHE BANK	984,700.00	189,961		183,164							183,383	1,110	5,468	6,578			U
	464286-77-2		01/25/2011	DEUTSCHE BANK	602,700.00	37,143,687		34,145,012	36,879,213	(2,734,201)			(2,734,201)		34,145,012		2,998,675	2,998,675			U
	464286-73-1		01/25/2011	DEUTSCHE BANK	924,600.00	14,395,745		12,803,354	14,442,252	(1,638,898)			(1,638,898)		12,803,354		1,592,391	1,592,391			U
	S62422-60-5		01/26/2011	DEUTSCHE BANK	2,000.00	53,598		60,305	57,115	3,546			3,546	(381)	60,280	431	(7,112)	(6,681)			U
	S60003-05-0		03/09/2011	MORGAN STANLEY	25,000.00	79,669		81,752	82,160	(595)			(595)	172	81,737	(326)	(1,742)	(2,068)			U
	S64744-94-9		01/26/2011	DEUTSCHE BANK	21,460.00	37,682		46,382	43,389	2,362			2,362	478	46,229	(975)	(7,571)	(8,546)			U
	Y86219-11-3		01/26/2011	DEUTSCHE BANK	6,300.00	23,887		27,509	27,215	236			236		27,451	(668)	(2,896)	(3,564)			U
	Y4722Z-12-0		03/09/2011	MORGAN STANLEY	16,000.00	151,703		133,243	140,550	(3,689)			(3,689)	(3,708)	133,153	5,139	13,410	18,549			U
	S64928-38-5		03/25/2011	DEUTSCHE BANK	301,400.00	183,874		173,048	37,655	(629)			(629)	475	173,260	114	10,500	10,614			U
	Y54850-10-5		01/26/2011	DEUTSCHE BANK	22,200.00	56,183		56,644	55,386	1,825			1,825	(393)	56,818	803	(1,438)	(635)	567		U
	SB15VJ-F2-9		03/25/2011	DEUTSCHE BANK	677.00	24,241		33,539	29,998	3,541			3,541		33,539		(9,298)	(9,298)			U
	Y5275H-17-7		03/09/2011	MORGAN STANLEY	169.00	16,672		18,201							18,330	(97)	(1,561)	(1,658)			U
	N53745-10-0		01/27/2011	VARIOUS	36,548.00	1,362,977		815,020	1,257,251	(442,231)			(442,231)		815,020		547,957	547,957			L
	S66008-79-8		03/09/2011	VARIOUS	148,000.00	78,585		90,343	78,894	11,293			11,293	166	90,354	(348)	(11,421)	(11,769)			U
	559778-40-2		03/24/2011	DEUTSCHE BANK	2,000.00	4,094		6,275	4,840	1,435			1,435		6,275		(2,181)	(2,181)			L
	SB247X-Z6-6		03/09/2011	VARIOUS	9,240.00	52,513		45,995	48,023	(2,699)			(2,699)	609	45,932	(789)	7,370	6,581	190		U
	S65144-42-0		01/26/2011	DEUTSCHE BANK	23,260.00	32,170		39,004	38,085	822			822	(34)	38,873	(389)	(6,314)	(6,703)			U
	SB0WD5-H8-6		03/25/2011	DEUTSCHE BANK	1,100.00	45,329		52,930							52,489	377	(7,537)	(7,160)			U
	S65566-48-1		01/26/2011	DEUTSCHE BANK	93,900.00	87,826		88,500	84,970	4,653			4,653	(851)	88,773	1,493	(2,440)	(947)			U
	G6260K-12-6		03/09/2011	MORGAN STANLEY	207,000.00	44,393		75,480	60,021	15,340			15,340	110	75,471	(252)	(30,826)	(31,078)			U
	Y63084-12-6		01/26/2011	DEUTSCHE BANK	49,000.00	95,616		106,662	92,686	13,756			13,756	296	106,739	(540)	(10,583)	(11,123)			U
	SB0WC2-B8-0		03/25/2011	DEUTSCHE BANK	28,000.00	37,735		48,401	39,536	8,800			8,800	64	48,401	(178)	(10,487)	(10,665)			U
	SB01CL-C3-6		03/09/2011	MORGAN STANLEY	49,000.00	82,630		82,784	82,957	408			408	(630)	82,736	1,501	(1,606)	(105)			U
	Y64248-20-9		01/26/2011	DEUTSCHE BANK	4,000.00	30,677		31,860	30,346	1,702			1,702	(201)	31,846	228	(1,397)	(1,169)			U
	SB0HZZ-57-4		03/09/2011	MORGAN STANLEY	19,000.00	27,065		33,389	29,274	4,011			4,011	99	33,384	(162)	(6,157)	(6,319)			U
	Y6883Q-10-4		03/09/2011	MORGAN STANLEY	74,000.00	105,208		99,061	96,698	2,048			2,048	294	99,040	(481)	6,649	6,168			U
	Y69790-10-6		01/26/2011	DEUTSCHE BANK	6,000.00	60,741		71,326	67,076	4,040			4,040	212	71,328	(375)	(10,212)	(10,587)			U
	Y71360-11-2		03/25/2011	DEUTSCHE BANK	76,800.00	95,606		96,016	53	46,727			46,727		96,127	(253)	(268)	(521)			U
	Y7135Z-11-6		03/25/2011	DEUTSCHE BANK	43,100.00	209,640		210,342	112,277	1,255			1,255	767	210,584	(1,393)	450	(943)			U
	Y7145P-16-5		03/25/2011	DEUTSCHE BANK	141,200.00	805,135		852,961	401,900	18,885			18,885	2,887	848,021	(4,470)	(37,416)	(41,886)			U
	Y6883U-11-3		03/25/2011	DEUTSCHE BANK	100,300.00	1,149,171		1,111,444	125,413	4,380			4,380	2,275	1,112,771	5,707	30,692	36,399			U
	SB16CY-P9-9		03/25/2011	DEUTSCHE BANK	1,464.00	67,505		73,566	69,569	3,997			3,997		73,566		(6,061)	(6,061)			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E0612	S67484-23-8		03/09/2011	MORGAN STANLEY	24,000.00	36,913		41,771	30,066	1,859			1,859	(1,073)	42,000	406	(5,493)	(5,087)			U
	Y74718-10-0		03/09/2011	MORGAN STANLEY	97.00	78,333		85,474							86,080	(456)	(7,292)	(7,748)			U
	Y7486Y-10-6		03/09/2011	MORGAN STANLEY	431.00	30,526		33,231							33,467	(177)	(2,763)	(2,940)			U
	SB5B23-W2-0		01/26/2011	DEUTSCHE BANK	10,800.00	25,686		24,003	23,728	204			204	71	24,004	(126)	1,809	1,683			U
	Y79711-15-9		01/26/2011	DEUTSCHE BANK	21,000.00	83,433		81,946	84,213	(25)			(25)	(2,280)	81,907	2,350	(824)	1,526			A
	Y8231K-10-2		03/09/2011	MORGAN STANLEY	21,000.00	96,063		81,584	86,883	(3,086)			(3,086)	(2,270)	81,527	3,147	11,389	14,536			U
	SB07J6-56-0		03/09/2011	MORGAN STANLEY	52,000.00	32,121		38,398	34,314	4,048			4,048	30	38,391	(102)	(6,168)	(6,270)			U
	G8063F-10-6		01/11/2011	RETURN OF CAPITAL		1,567		1,570	1,570						1,570	(2)		(2)			U
	BLM0KQ-DN-5		01/28/2011	MERGER - ALADDIN	7,500.00	623		1,567							1,567	(3)	(942)	(945)			U
	G81043-10-4		03/09/2011	MORGAN STANLEY	42,000.00	57,592		71,332	63,409	7,734			7,734	179	71,321	(313)	(13,416)	(13,729)			U
	Y7905M-11-3		03/25/2011	DEUTSCHE BANK	205,100.00	706,785		715,537	370,859	3,681			3,681	2,569	711,316	901	(5,432)	(4,531)			U
	Y79985-12-6		01/26/2011	DEUTSCHE BANK	61,000.00	146,105		156,748	145,173	12,498			12,498	(991)	156,679	1,121	(11,695)	(10,574)	3,149		U
	Y80662-10-2		03/09/2011	MORGAN STANLEY	180.00	22,673		24,365							24,541	(130)	(1,738)	(1,868)			U
	S62288-28-7		03/09/2011	MORGAN STANLEY	26,000.00	17,703		16,436	15,415	997			997	22	16,433	(53)	1,322	1,269	167		U
	Y80710-10-9		03/09/2011	MORGAN STANLEY	333.00	35,527		29,945							30,220	(160)	5,467	5,307			U
	Y8132G-10-1		01/26/2011	DEUTSCHE BANK	31,600.00	64,360		54,073	61,188	(6,228)			(6,228)	(686)	54,273	1,080	9,007	10,087			U
	859737-20-7		03/24/2011	DEUTSCHE BANK	9,500.00	143,081		154,085	157,130	(3,045)			(3,045)		154,085		(11,004)	(11,004)			L
	Y84171-10-0		03/09/2011	MORGAN STANLEY	15,000.00	47,483		58,080							58,375	(1,102)	(9,789)	(10,891)			U
	S65651-27-5		03/09/2011	MORGAN STANLEY	18,000.00	42,087		44,572	45,728	(1,221)			(1,221)	(52)	44,454	1,307	(3,674)	(2,367)			U
	876568-50-2		03/24/2011	DEUTSCHE BANK	2,800.00	74,624		80,278	82,152	(1,874)			(1,874)		80,278		(5,654)	(5,654)			L
	Y71474-13-7		01/26/2011	DEUTSCHE BANK	47,500.00	40,385		48,998	41,943	6,661			6,661	438	49,041	(643)	(8,013)	(8,656)	112		U
	Y85830-10-0		01/26/2011	DEUTSCHE BANK	5,000.00	28,714		27,293	27,008	255			255	53	27,316	(116)	1,514	1,398			U
	G87572-10-6		03/09/2011	VARIOUS	3,100.00	83,784		72,973	67,349	5,522			5,522	97	72,967	(253)	11,069	10,816			U
	S68888-68-4		03/25/2011	DEUTSCHE BANK	63,200.00	77,934		96,374	32	40,087			40,087		96,464	(210)	(18,320)	(18,530)			U
	Y8620B-11-9		03/25/2011	DEUTSCHE BANK	105,900.00	287,072		252,550	73,039	(7,248)			(7,248)		254,018	932	32,122	33,054			U
	G8878S-10-3		01/26/2011	DEUTSCHE BANK	14,000.00	34,785		36,848	35,868	959			959	49	36,876	(133)	(1,958)	(2,091)			U
	Y8893H-10-8		03/25/2011	DEUTSCHE BANK	2,500.00	17,587		20,820							20,649	148	(3,211)	(3,063)			U
	S66871-84-9		01/26/2011	DEUTSCHE BANK	25,000.00	39,002		49,050	45,775	2,837			2,837	438	49,050	(561)	(9,487)	(10,048)			U
	V96194-12-7		01/26/2011	DEUTSCHE BANK	1,000.00	15,214		14,312	14,123	357			357	(175)	14,305	187	721	908			U
	Y7146Y-14-0		01/26/2011	DEUTSCHE BANK	14,000.00	33,390		37,506	37,028	559			559	(44)	37,543	(115)	(4,037)	(4,152)			U
	SB2Q14-Z3-4		01/26/2011	DEUTSCHE BANK	45,000.00	36,521		42,679	39,421	3,133			3,133	127	42,687	(225)	(5,935)	(6,160)			U
	Y9551M-10-8		02/21/2011	VARIOUS	5,000.00	60,130		57,239	58,464	(1,231)			(1,231)	29	57,262	(170)	2,028	1,858			U
	BLM0M2-1E-9		03/04/2011	DEUTSCHE BANK	9,200.00	15,534		19,920							19,922	(15)	(4,372)	(4,387)			U
	97651M-10-9		03/24/2011	DEUTSCHE BANK	3,900.00	54,599		62,715	60,333	2,384			2,384		62,715		(8,116)	(8,116)	172		L
	S66724-81-6		03/09/2011	MORGAN STANLEY	21,000.00	39,799		42,266	43,025	966			966	(1,477)	42,514	845	(3,563)	(2,718)			U

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 138 .

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of
During the Current Quarter

E05.13

NONE Schedule DB - Part A - Section 1

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part D

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
000000-00-0	GOLDMAN SACHS & CO-REPO - U.S. Agency Mortgages	1	434,741	434,741	04/01/2011
000000-00-0	MIZUHO SECURITIES USA INC-REPO - U.S. Agency Mortgages	1	34,814	34,814	04/01/2011
000000-00-0	RBS SECURITIES INC-REPO - U.S. Agency Mortgages	1	1,201,686	1,201,686	05/05/2011
000000-00-0	SOCIETE GENERALE NY BRANCH-REPO - U.S. Agency Mortgages	1	231,600	231,600	04/01/2011
0199999	U.S. Government - Issuer Obligations		1,902,841	1,902,841	X X X
0599999	Subtotals – U.S. Governments		1,902,841	1,902,841	X X X
000000-00-0	AUSTRALIA NEW ZEALAND HONG KONG-Time Deposit	1	721,137	721,012	05/17/2011
000000-00-0	BANK OF TOKYO UFJ LTD GC-Time Deposit	1	480,674	480,674	04/01/2011
000000-00-0	BARCLAYS CAPITAL-REPO - A1P1 Money Markets	1	192,270	192,270	04/15/2011
000000-00-0	BARCLAYS CAPITAL-REPO - A1P1 Money Markets	1	7,931,127	7,931,124	04/29/2011
000000-00-0	BARCLAYS GUERNSEY-Time Deposit	1	1,201,905	1,201,686	05/23/2011
000000-00-0	DBS LONDON-Time Deposit	1	1,201,702	1,201,686	04/04/2011
000000-00-0	DBS LONDON-Time Deposit	1	432,677	432,607	05/17/2011
000000-00-0	ERSTE BANK OES-Time Deposit	1	1,201,700	1,201,686	04/04/2011
000000-00-0	FMS WERTMANAGEMENT-Time Deposit	1	1,442,230	1,442,023	05/12/2011
000000-00-0	KBC, BRUSSELS-Time Deposit	1	1,442,197	1,442,023	04/22/2011
000000-00-0	KBC, BRUSSELS-Time Deposit	1	961,481	961,349	04/25/2011
000000-00-0	ML PIERCE FENNER & SMITH INC-REPO - A1P1 Money Markets	1	1,057,484	1,057,484	04/18/2011
000000-00-0	NATIXIS FINANCIAL PRODUCTS LLC-Master Note - Floating	1	696,978	696,978	04/01/2011
000000-00-0	POHJOLA BANK HELSINKI-Time Deposit	1	1,202,076	1,201,686	06/10/2011
000000-00-0	SHIZUOKA BANK TOKYO-Time Deposit	1	1,442,425	1,442,023	05/25/2011
000000-00-0	UNITED OVERSEAS BANK LTD, LDN-Time Deposit	1	240,384	240,337	05/23/2011
000000-00-0	UNITED OVERSEAS BANK LTD, NY-Time Deposit	1	2,067,276	2,066,900	05/23/2011
05950Y-R1-4	BCO BIL VIZ ARGENTARIA-Commercial Paper	1	2,403,352	2,403,217	04/01/2011
22536G-DF-5	CIC NY-Yankee C/D - Fixed	1	3,365,363	3,364,720	05/23/2011
29603F-BT-2	ERSTE BANK DER OESTER GRAND CAYMAN-Yankee C/D - Fixed	1	1,201,688	1,202,041	04/01/2011
4611K1-RM-9	INTESA FUNDING LLC-Commercial Paper	1	2,066,623	2,066,262	04/21/2011
4611K1-RR-8	INTESA FUNDING LLC-Commercial Paper	1	961,186	961,042	04/25/2011
51489H-RB-3	HELEBA (Landesbank Hessen Thur Gir)-Commercial Paper	1	1,441,952	1,441,626	04/11/2011
60681P-9X-4	MITSUBISHI TRUST UFJ LDN-Eurodollar Zero Coupon CD	1	1,345,404	1,344,725	05/18/2011
60681P-B4-5	MIT UFJ TR NY-Yankee C/D - Fixed	1	1,201,777	1,201,686	06/08/2011
6385E1-ST-9	NATIONWIDE BUILDING-SOCIETY-Commercial Paper	1	1,201,180	1,201,125	05/27/2011
65602X-4Y-5	NORINCHUKIN BANK NY-Yankee C/D - Fixed	1	2,307,456	2,307,237	05/13/2011
6931M3-R5-0	PB FINANCE DELAWARE-Commercial Paper	1	961,319	959,685	04/05/2011
80280P-DK-0	SANTANDER CP SA UNIPERSONAL-Commercial Paper	1	1,538,123	1,537,562	04/07/2011
80280P-DL-8	SANTANDER CP SA UNIPERSONAL-Commercial Paper	1	1,201,616	1,201,195	04/15/2011
86560E-9Q-5	SUMITOMO TRUST & BANKING CO LDN-Eurodollar Zero Coupon CD	1	2,162,011	2,161,058	05/25/2011
8672E3-R7-3	SUNCORP METWAY LTD-Commercial Paper	1	1,201,651	1,201,452	04/07/2011
8672E3-S5-6	SUNCORP METWAY LTD-Commercial Paper	1	720,825	720,801	05/05/2011
G2344I-9Q-9	CLYDESDALE BANK PLC-Eurodollar Zero Coupon CD	1	1,682,135	1,680,680	04/21/2011
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations		50,879,384	50,869,662	X X X
000000-00-0	BARCLAYS CAPITAL-REPO-PRI LAB CMO'S	1	2,403,372	2,403,372	04/29/2011
000000-00-0	CITIGROUP GLOBAL MARKETS INC-REPO - AAA Asset Backed Securities	1	1,201,686	1,201,686	05/05/2011
000000-00-0	NOMURA SECURITIES-REPO - AAA Asset Backed Securities	2	1,201,686	1,201,686	04/01/2011
000000-00-0	RBS SECURITIES INC-REPO - AAA Asset Backed Securities	1	865,213	865,213	04/01/2011
000000-00-0	RBS SECURITIES INC-REPO - AAA Asset Backed Securities	1	2,403,372	2,403,372	05/05/2011
03663U-SP-1	ANTALIS US FUNDING CORP-Commercial Paper - Asset Backed	1	1,201,206	1,201,073	05/23/2011
03846W-R1-1	ARABELLA FINANCE LLC-Commercial Paper - Asset Backed	1	480,671	480,643	04/01/2011
03846W-R4-5	ARABELLA FINANCE LLC-Commercial Paper - Asset Backed	1	1,682,320	1,682,249	04/04/2011
27864K-R7-0	EBBETS FUNDING LLC-Commercial Paper - Asset Backed	1	192,261	192,193	04/07/2011
27864K-RC-9	EBBETS FUNDING LLC-Commercial Paper - Asset Backed	1	1,249,660	1,249,220	04/12/2011
76203M-RC-2	RHEIN-MAIN SECURITISATON LIMITED-Commercial Paper - Asset Backed	1	1,232,837	1,231,234	04/12/2011
80584U-RS-0	SCALDIS CAPITAL LLC-Commercial Paper - Asset Backed	1	480,596	480,551	04/26/2011
92512M-S6-7	VERSAILLES COMMERCIAL PAPER LLC-Commercial Paper - Asset Backed	1	1,201,388	1,200,985	05/06/2011
3599999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities		15,796,268	15,793,477	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)		66,675,652	66,663,139	X X X
7799999	Totals – Issuer Obligations		52,782,225	52,772,503	X X X
8099999	Totals – Other Loan-Backed and Structured Securities		15,796,268	15,793,477	X X X
8399999	Total Bonds		68,578,493	68,565,980	X X X
9999999	Totals		68,578,493	68,565,980	X X X

General Interrogatory:

1. Total activity for the year to date	Fair Value \$	45,151,072	Book/Adjusted Carrying Value \$	45,142,038							
2. Average balance for the year to date	Fair Value \$	56,978,697	Book/Adjusted Carrying Value \$	46,657,552							
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:											
NAIC 1 \$	67,364,294;	NAIC 2 \$	1,201,686;	NAIC 3 \$	0;	NAIC 4 \$	0;	NAIC 5 \$	0;	NAIC 6 \$	0.

NONE Schedule DL - Part 2

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]

E12