

**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**

**June 30, 2011**

**PROPERTY AND CASUALTY**

**2011**



24074201120100102

# QUARTERLY STATEMENT

**AS OF JUNE 30, 2011**  
OF THE CONDITION AND AFFAIRS OF THE

## **The Ohio Casualty Insurance Company**

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

## OFFICERS

## **Chairman of the Board**

James Paul Condrin, III #

**Name**  
1. James Paul Condrin, III #  
2. Dexter Robert Legg  
3. Michael Joseph Fallon

**Title**  
President and Chief Executive Officer  
Secretary

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## VICE-PRESIDENTS

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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		

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**DIRECTORS OR TRUSTEES**

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**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)  
James Paul Condrin, III #  
(Printed Name)  
1.  
President and Chief Executive Officer  
(Title)

---

(Signature)  
Dexter Robert Legg  
(Printed Name)  
2.  
Secretary  
(Title)

---

(Signature)	
Michael Joseph Fallon	
(Printed Name)	
3.	
Treasurer and Chief Financial Officer	
(Title)	
Is this an original filing? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	
To: <ol style="list-style-type: none"> <li>1. State the amendment number</li> <li>2. Date filed</li> <li>3. Number of pages attached</li> </ol>	

Subscribed and sworn to before me this  
18th day of July \_\_\_\_\_, 2011

**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	3,041,672,710		3,041,672,710	3,098,177,633
2. Stocks:				
2.1 Preferred stocks	11,355,030		11,355,030	11,431,980
2.2 Common stocks	559,315,501		559,315,501	479,829,336
3. Mortgage loans on real estate:				
3.1 First liens	107,581,223		107,581,223	109,898,585
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	28,661,975		28,661,975	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 (\$ 6,999,499), cash equivalents (\$ 2,044,787), and short-term investments (\$ 96,513,816)	105,558,102		105,558,102	139,855,545
6. Contract loans (including \$ 0 premium notes)				
7. Derivatives	9,430,554		9,430,554	1,496,111
8. Other invested assets	50,528		50,528	783,087
9. Receivables for securities				
10. Securities lending reinvested collateral assets	72,601,168		72,601,168	23,423,942
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,936,226,791		3,936,226,791	3,894,418,095
13. Title plants less \$ 0 charged off (for Title insurers only)				
14. Investment income due and accrued	39,025,894		39,025,894	39,393,065
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	90,821,332	9,533,498	81,287,834	73,231,496
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ (3,340,203) earned but unbilled premiums)	590,736,908	3,465	590,733,443	588,965,763
15.3 Accrued retrospective premiums	1,777,607	173,605	1,604,002	1,868,815
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,047,102		12,047,102	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	10,909,222		10,909,222	
18.2 Net deferred tax asset	197,884,511	53,924,562	143,959,949	166,779,167
19. Guaranty funds receivable or on deposit	2,092,710		2,092,710	3,446,953
20. Electronic data processing equipment and software	1,544,758	1,110,962	433,796	590,684
21. Furniture and equipment, including health care delivery assets (\$ 0)	106,531	106,531		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	49,685,067		49,685,067	33,320,453
24. Health care (\$ 0) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	22,456,355	2,886,037	19,570,318	21,289,624
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,955,314,788	67,738,660	4,887,576,128	4,842,037,189
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	4,955,314,788	67,738,660	4,887,576,128	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	12,032,017		12,032,017	11,859,095
2502. Equities and deposits in pools and associations	5,213,656		5,213,656	5,396,404
2503. Other assets	5,210,682	2,886,037	2,324,645	4,034,125
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	22,456,355	2,886,037	19,570,318	21,289,624

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 431,344,524)	1,873,102,374	1,821,831,326
2. Reinsurance payable on paid losses and loss adjustment expenses	147,066,781	122,240,171
3. Loss adjustment expenses	408,386,284	406,608,066
4. Commissions payable, contingent commissions and other similar charges	46,786,406	55,026,231
5. Other expenses (excluding taxes, licenses and fees)	27,534,956	16,236,073
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	10,119,627	18,402,260
7.1. Current federal and foreign income taxes (including \$ 0 on realized capital gains (losses))		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 \$ 170,153,479 and including warranty reserves of \$ 0)	987,689,241	990,044,170
10. Advance premium	8,077,030	6,710,202
11. Dividends declared and unpaid:		
11.1. Stockholders		
11.2. Policyholders	437,674	191,221
12. Ceded reinsurance premiums payable (net of ceding commissions)	20,850,371	21,720,608
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	2,365,844	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	84,652,891	66,774,958
19. Payable to parent, subsidiaries and affiliates	70,960,159	116,469,643
20. Derivatives		
21. Payable for securities	2,052,144	10,433,125
22. Payable for securities lending	72,601,168	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	33,646,035	41,107,426
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	3,796,328,985	3,724,882,476
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	3,796,328,985	3,724,882,476
29. Aggregate write-ins for special surplus funds	30,888,351	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)	523,580,145	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)	1,091,247,143	1,117,154,713
38. Totals (Page 2, Line 28, Col. 3)	4,887,576,128	4,842,037,189

DETAILS OF WRITE-IN LINES		
2501. Retroactive reinsurance reserves	18,204,532	19,461,813
2502. Other liabilities	12,866,380	16,748,557
2503. Accrued return retrospective premiums	1,475,858	2,483,533
2598. Summary of remaining write-ins for Line 25 from overflow page	1,099,265	2,413,523
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	33,646,035	41,107,426
2901. SSAP 10R incremental change	26,341,832	31,040,037
2902. Special surplus from retroactive reinsurance	4,546,519	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)	30,888,351	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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 157,452,786)	169,560,834	202,306,768	382,352,127
1.2 Assumed (written \$ 1,049,736,137)	1,054,584,330	1,042,811,166	2,104,092,719
1.3 Ceded (written \$ 157,452,786)	169,560,834	202,306,768	382,352,127
1.4 Net (written \$ 1,049,736,137)	1,054,584,330	1,042,811,166	2,104,092,719
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 727,412,088):			
2.1 Direct	32,716,103	66,630,763	124,241,180
2.2 Assumed	686,932,054	616,259,668	1,178,944,073
2.3 Ceded	32,716,103	66,630,763	124,241,180
2.4 Net	686,932,054	616,259,668	1,178,944,073
3. Loss adjustment expenses incurred	127,014,689	125,502,429	248,390,837
4. Other underwriting expenses incurred	340,002,478	357,820,071	707,104,975
5. Aggregate write-ins for underwriting deductions	(218,342)		(115,099)
6. Total underwriting deductions (Lines 2 through 5)	1,153,730,879	1,099,582,168	2,134,324,786
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(99,146,549)	(56,771,002)	(30,232,067)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	79,397,431	86,617,550	170,629,067
10. Net realized capital gains (losses) less capital gains tax of \$ 2,887,919	5,363,279	20,150,090	54,392,999
11. Net investment gain (loss) (Lines 9 + 10)	84,760,710	106,767,640	225,022,066
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 45,656 amount charged off \$ 2,004,186)	(1,958,530)	(4,585,841)	(8,841,142)
13. Finance and service charges not included in premiums	8,862,977	9,335,164	18,566,674
14. Aggregate write-ins for miscellaneous income	(126,919)	(26,113,814)	(26,822,622)
15. Total other income (Lines 12 through 14)	6,777,528	(21,364,491)	(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)	(7,608,311)	28,632,147	177,692,909
17. Dividends to policyholders	1,989,458	1,843,974	(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)	(9,597,769)	26,788,173	178,411,860
19. Federal and foreign income taxes incurred	(3,366,841)	(597,397)	13,743,662
20. Net income (Line 18 minus Line 19) (to Line 22)	(6,230,928)	27,385,570	164,668,198
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	(6,230,928)	27,385,570	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 \$ (1,783,208)	(35,421)	15,182,038	(6,750,435)
25. Change in net unrealized foreign exchange capital gain (loss)	3,002,538		657,335
26. Change in net deferred income tax	(2,288,026)	3,714,147	(21,312,229)
27. Change in nonadmitted assets	(17,292,217)	6,233,499	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:			30,000,000
33.1 Paid in			
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders		(400,000,000)	(400,000,000)
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus	(4,698,205)	484,473	1,271,503
38. Change in surplus as regards policyholders (Lines 22 through 37)	(25,907,570)	(347,000,273)	(219,016,973)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	1,091,247,143	989,171,413	1,117,154,713

DETAILS OF WRITE-IN LINES			
0501. Private passenger auto escrow	(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)	133,588	(26,016,154)	(26,056,466)
1402. Other income/(expense)	(260,507)	(97,660)	(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)	(126,919)	(26,113,814)	(26,822,622)
3701. Other changes in surplus		(1,240,370)	(1,240,370)
3702. SSAP 10R incremental change	(4,698,205)	1,724,843	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)	(4,698,205)	484,473	1,271,503

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	1,041,791,017	1,068,181,809	2,151,543,742
2. Net investment income	86,762,355	97,280,542	187,070,084
3. Miscellaneous income	7,215,964	(33,411,270)	(28,303,329)
4. Total (Lines 1 to 3)	1,135,769,336	1,132,051,081	2,310,310,497
5. Benefit and loss related payments	586,270,491	705,550,123	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	469,650,886	580,193,570	1,054,144,026
8. Dividends paid to policyholders	1,743,006	3,302,447	821,783
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	16,860,793	35,569,348	91,451,402
10. Total (Lines 5 through 9)	1,074,525,176	1,324,615,488	2,427,371,425
11. Net cash from operations (Line 4 minus Line 10)	61,244,160	(192,564,407)	(117,060,928)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	352,941,758	1,145,986,659	1,441,555,545
12.2 Stocks	74,574,987	33,811,994	95,202,206
12.3 Mortgage loans	2,018,453	1,183,387	2,590,995
12.4 Real estate			
12.5 Other invested assets	92,693,566	1,909,959	2,596,358
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	571,324	(2,084,964)	(906,313)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	522,800,088	1,180,807,035	1,541,038,791
13. Cost of investments acquired (long-term only):			
13.1 Bonds	298,794,327	654,077,964	980,719,586
13.2 Stocks	147,928,110	8,553,945	190,470,368
13.3 Mortgage loans	72,801	5,143,888	16,907,934
13.4 Real estate	(68,014)		7,936,990
13.5 Other invested assets	149,766,238	542,513	24,010,303
13.6 Miscellaneous applications	8,380,979	25,047,755	20,621,563
13.7 Total investments acquired (Lines 13.1 to 13.6)	604,874,441	693,366,065	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)	(82,074,353)	487,440,970	300,372,047
<b>Cash from Financing and Miscellaneous Sources</b>			
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)	(13,467,250)	30,091,234	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)	(13,467,250)	(349,908,766)	(347,742,344)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(34,297,443)	(55,032,203)	(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)	105,558,102	249,254,567	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 June 30, 2011: None.
3. Each Loaned Backed Security with a recognized other-than-temporary impairment held by the Company at June 30, 2011:

1 CUSIP	2 Book/Adj Carrying Value Amortized cost before current period OTTI	3 Projected Cash Flows	4 Recognized other-than- temporary impairment	5 Amortized cost after other-than- temporary impairment	6 Fair Value at time of OTTI	7 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
021460AB6	1,000,639	996,519	4,120	996,519	847,174	6/30/2011
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
17309BAB3	1,626,121	1,532,290	93,832	1,532,290	1,266,465	6/30/2011
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
74958AAC8	1,462,138	1,409,024	53,114	1,409,024	1,340,542	6/30/2011

## NOTES TO FINANCIAL STATEMENTS

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 June 30, 2011:

	1	2
	12 Months and Under	Greater Than 12 Months
Gross Unrealized Loss	(957,796)	(3,358,039)
Fair Value of Securities with Unrealized Losses	71,153,947	24,817,159

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 second quarter of 2011, and reacquired within 30 days of the sale date.

## NOTES TO FINANCIAL STATEMENTS

### **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.

### **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 June 30, 2011:

1 Description	2 Level 1	3 Level 2	4 Level 3	5 Total
Assets at fair value				
Bonds				
Issuer Obligations	\$ 0	\$ 93,593,402	\$ 227,568	\$ 93,820,970
Residential Mortgage-Backed Securities	\$ 0	\$ 8,003,590	\$ 0	\$ 8,003,590
Commercial Mortgage-Backed Securities	\$ 0	\$ 7,041,468	\$ 0	\$ 7,041,468
Total Bonds	\$ 0	\$ 108,638,460	\$ 227,568	\$ 108,866,028
Preferred Stocks				
Industrial and Miscellaneous (Unaffiliated)	\$ 0	\$ 11,057,000	\$ 30	\$ 11,057,030
Total Preferred Stocks	\$ 0	\$ 11,057,000	\$ 30	\$ 11,057,030
Common Stocks				
Industrial and Miscellaneous	\$ 259,048,332	\$ 0	\$ 319,231	\$ 259,367,563
Total Common Stocks	\$ 259,048,332	\$ 0	\$ 319,231	\$ 259,367,563
Total assets at fair value	\$ 259,048,332	\$ 119,695,460	\$ 546,829	\$ 379,290,621
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 June 30, 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 6/30/2011
Bonds	\$ 0	\$ 230,588	\$ 0	\$ 0	\$ 0	\$ (3,020)	\$ 227,568
Preferred Stock	\$ 30	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 30
Common Stock	\$ 328,628	\$ 0	\$ 0	\$ 0	\$ (9,397)	\$ 0	\$ 319,231
Total	\$ 328,658	\$ 230,588	\$ 0	\$ 0	\$ (9,397)	\$ (3,020)	\$ 546,829

## NOTES TO FINANCIAL STATEMENTS

---

### 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.

### 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.

## **NOTES TO FINANCIAL STATEMENTS**

### **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.

### **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

#### **A. 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**

The Company refunded all premium and interest held in an escrow fund to certain of its policyholders in accordance with North Carolina General Statutes § 58-36-25(b). These distributions represented the full disposition of the Company's escrow fund.

### **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 \$41,162,756 during the first two quarters of 2011. This decrease was primarily the result of updated reserving analysis and improving loss trends in the Fidelity/Surety \$17,265,928, Commercial Multiple Peril \$15,366,006, Other Liability - Occurrence \$14,258,561, Homeowners/Farmowners \$5,702,236, Auto Physical Damage \$3,725,431, and Private Passenger Auto Liability/Medical \$3,406,076 lines. This was partially offset by weakening loss trends in the Workers' Compensation \$20,729,452 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.

## **NOTES TO FINANCIAL STATEMENTS**

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### **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.

### **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 [  ] No [  ]

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

2.2 If yes, date of change: \_\_\_\_\_

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [  ] No [  ]  
If yes, complete the Schedule Y – Part 1 – organizational chart.

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

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? Yes [  ] No [  ] N/A [  ]  
If yes, attach an explanation.

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 [  ]

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

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 [  ]

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 [  ]

## 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 [X] No [ ]

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

During Q2, Code provisions were added for Registered Investment Adviser compliance, as a Liberty Mutual subsidiary obtained SEC approval as a Registered Investment Adviser. In Q2, several non-material changes to the Code were also made to clarify existing provisions.

.....

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:

\$ \_\_\_\_\_ 530,005

## 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	\$ 299,957,219
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 49,851	\$ 49,851
<b>14.27 Total Investment in Parent, Subsidiaries and Affiliates</b>		
(Subtotal Lines 14.21 to 14.26) .....	\$ 293,728,435	\$ 300,007,070
<b>14.28 Total Investment in Parent included in Lines 14.21 to</b>		
<b>14.26 above</b> .....	\$ 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 Name of Custodian(s)	2 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 Name(s)	2 Location(s)	3 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 Old Custodian	2 New Custodian	3 Date of Change	4 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?  Yes  No  N/A

If yes, attach an explanation.

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?  Yes  No  X

If yes, attach an explanation.

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

States, Etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
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	1,718,358	2,229,507	609,191	278,163	7,475,256
2. Alaska	AK	L	5,465,671	7,303,801	1,783,939	1,098,772	12,603,233
3. Arizona	AZ	L	1,662,585	1,912,081	470,052	317,381	6,427,203
4. Arkansas	AR	L	572,375	908,017	279,990	371,869	4,679,107
5. California	CA	L	1,476,404	1,078,655			4,143,088
6. Colorado	CO	L	1,278,440	1,414,492	555,929	388,216	2,872,574
7. Connecticut	CT	L	3,431,334	3,865,523	1,657,252	1,112,967	29,384,369
8. Delaware	DE	L	543,055	198,414	112,584	288,211	1,161,051
9. District of Columbia	DC	L	439,532	335,427	863	202,256	941,567
10. Florida	FL	L	10,326,460	9,772,456	3,799,739	4,004,180	36,777,425
11. Georgia	GA	L	2,603,046	2,317,190	582,339	(8,191)	13,429,528
12. Hawaii	HI	L	128,897	63,032			296,680
13. Idaho	ID	L	748,635	1,210,107	440,790	333,634	1,133,013
14. Illinois	IL	L	4,722,880	5,435,590	2,777,633	12,306,906	19,018,335
15. Indiana	IN	L	2,532,027	2,649,672	609,221	894,895	6,217,693
16. Iowa	IA	L	241,569	234,396	72,307	99,480	1,987,969
17. Kansas	KS	L	621,276	871,160	137,826	181,446	1,422,561
18. Kentucky	KY	L	8,074,837	9,051,794	2,880,063	1,876,275	26,431,600
19. Louisiana	LA	L	1,632,752	2,087,894	1,572,980	1,868,592	3,168,862
20. Maine	ME	L	459,871	572,063	656,307		645,978
21. Maryland	MD	L	7,008,579	7,863,757	7,642,935	6,453,089	19,186,618
22. Massachusetts	MA	L	3,693,370	3,998,448	1,106,543	10,790,823	18,464,075
23. Michigan	MI	L	1,519,758	1,880,214	984,417	1,521,553	13,996,287
24. Minnesota	MN	L	472,123	585,556	178,554	(23,176)	3,707,494
25. Mississippi	MS	L	1,817,014	2,430,754	123,858	311,232	4,279,644
26. Missouri	MO	L	2,271,487	2,418,513	875,692	1,001,133	9,915,519
27. Montana	MT	L	536,043	800,547	61,837	61,221	624,708
28. Nebraska	NE	L	195,163	303,345	251,257	347,385	1,248,768
29. Nevada	NV	L	214,748	224,856	16,357	7,753	481,536
30. New Hampshire	NH	L	393,482	332,756	2,086	117,261	3,092,614
31. New Jersey	NJ	L	18,995,767	20,849,988	12,053,895	11,019,974	129,393,115
32. New Mexico	NM	L	1,974,452	2,278,870	574,853	918,893	3,614,418
33. New York	NY	L	6,050,261	6,321,095	8,646,340	2,867,820	45,752,512
34. North Carolina	NC	L	7,722,002	8,801,425	3,261,878	3,214,085	19,425,327
35. North Dakota	ND	L	96,713	175,062	7,236	125	357,394
36. Ohio	OH	L	6,000,162	6,861,099	1,366,185	2,462,370	17,011,237
37. Oklahoma	OK	L	6,592,196	7,285,024	4,783,837	7,073,973	12,726,897
38. Oregon	OR	L	4,051,028	6,077,648	1,424,944	1,268,860	6,416,781
39. Pennsylvania	PA	L	10,768,656	12,554,227	3,357,630	4,783,647	47,433,640
40. Rhode Island	RI	L	462,855	354,154	1,143	237,101	1,985,815
41. South Carolina	SC	L	2,037,402	2,382,276	835,099	3,597,052	12,077,247
42. South Dakota	SD	L	22,442	19,829	1,990	2,492	204,801
43. Tennessee	TN	L	2,964,179	2,989,080	1,001,740	670,128	9,275,236
44. Texas	TX	L	8,390,503	10,338,929	2,816,275	4,169,821	28,742,496
45. Utah	UT	L	1,621,882	1,935,457	162,169	340,796	2,850,446
46. Vermont	VT	L	27,035	16,948	611	2,003	463,791
47. Virginia	VA	L	2,858,509	3,027,280	1,608,988	915,757	15,175,670
48. Washington	WA	L	6,894,885	12,300,702	3,793,974	7,107,809	21,763,231
49. West Virginia	WV	L	381,003	372,176	19,617	71,642	585,191
50. Wisconsin	WI	L	1,838,834	1,695,060	194,475	1,262,318	3,747,509
51. Wyoming	WY	L	900,249	1,012,171	1,928,151	244,564	685,859
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	XXX					
59. Totals	(a)	51	157,452,786	181,998,517	78,083,571	98,434,556	634,902,968
							707,894,798

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

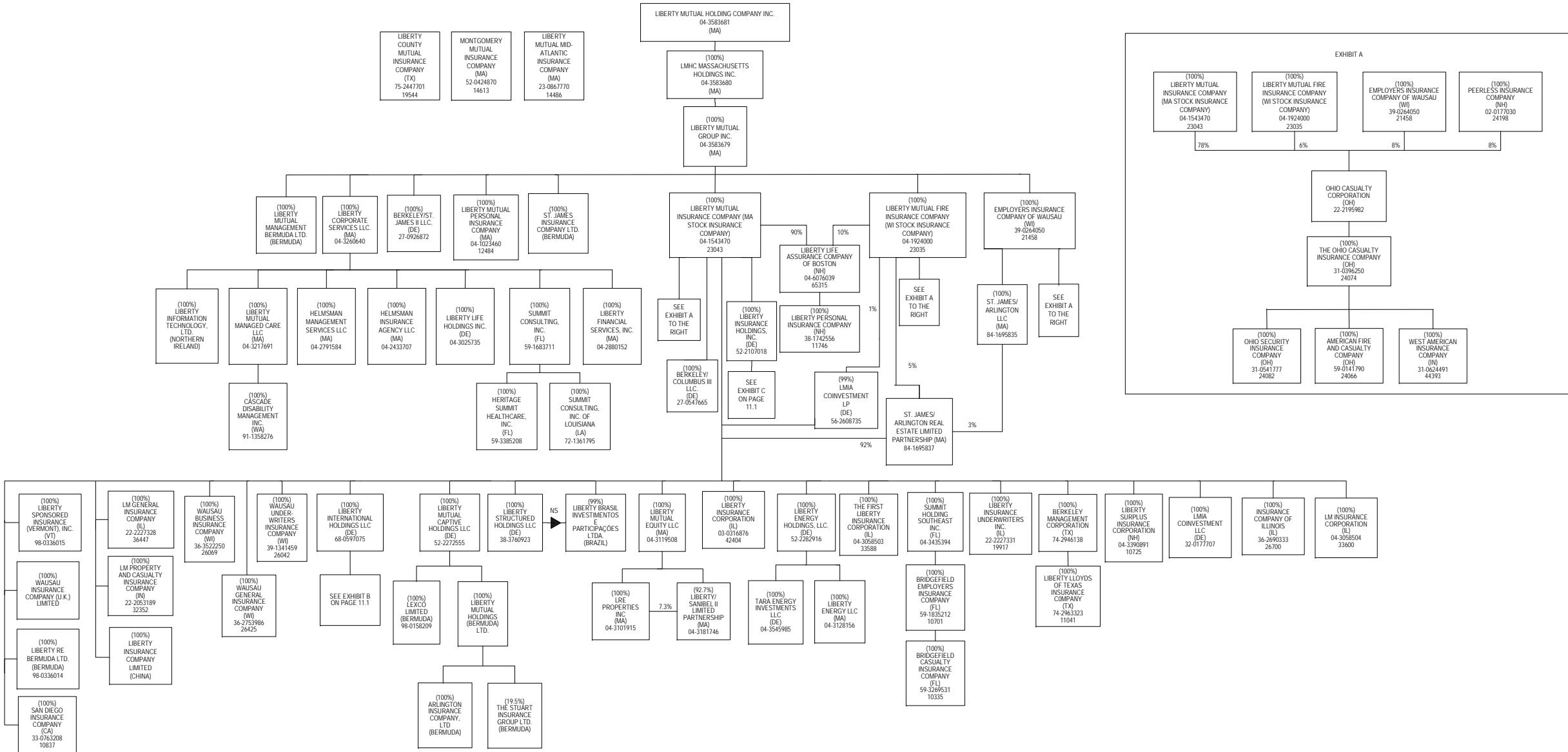
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG: (R) Registered - Non-domiciled RRGs: (Q) Qualified - Qualified or Accredited Reinsurer:

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

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

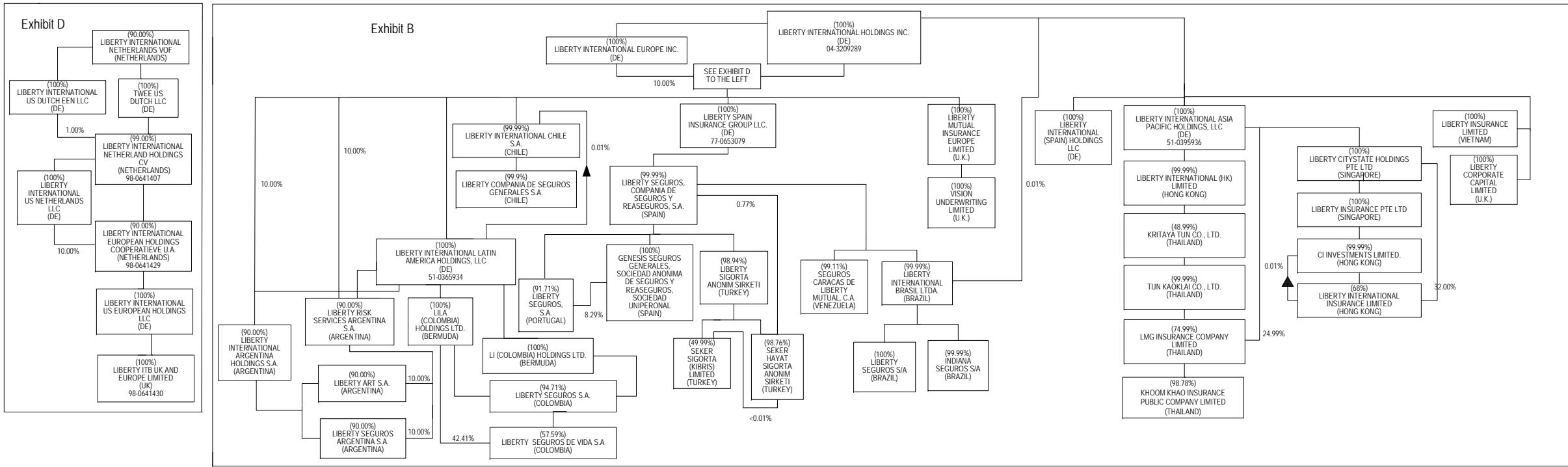
## **SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

## 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	3,033,037	284,677	9.4	5.3
2. Allied lines	2,662,396	3,879,699	145.7	113.1
3. Farmowners multiple peril		(99,688)		
4. Homeowners multiple peril	3,907,284	3,411,308	87.3	97.4
5. Commercial multiple peril	28,417,559	9,414,312	33.1	42.8
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	5,216,945	1,092,860	20.9	52.4
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	43,143			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	30,962	33,869	109.4	-114.2
16. Workers' compensation	10,898,475	6,914,629	63.4	20.8
17.1 Other liability-occurrence	55,195,673	3,586,701	6.5	25.2
17.2 Other liability-claims made	516,660	809,195	156.6	-2023.4
17.3 Excess Workers' Compensation				-26.9
18.1 Products liability-occurrence	1,336,609	(240,941)		-3.1
18.2 Products liability-claims made				
19.1. 19.2 Private passenger auto liability	3,829,947	1,246,034	32.5	54.9
19.3. 19.4 Commercial auto liability	16,562,759	8,100,013	48.9	48.8
21. Auto physical damage	6,918,131	1,925,770	27.8	53.6
22. Aircraft (all perils)				
23. Fidelity	2,961,361	1,600,496	54.0	55.7
24. Surety	28,024,697	(9,242,831)	-33.0	8.8
26. Burglary and theft	4,451			
27. Boiler and machinery	745			
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	169,560,834	32,716,103	19.3	32.9

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	1,370,661	2,725,003	3,074,640	
2. Allied lines	1,205,876	2,402,170	2,694,055	
3. Farmowners multiple peril				
4. Homeowners multiple peril	1,822,909	3,544,041	3,817,210	
5. Commercial multiple peril	12,003,124	24,818,028	30,655,833	
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine	2,820,626	5,007,553	6,016,003	
10. Financial guaranty				
11.1 Medical professional liability-occurrence				
11.2 Medical professional liability-claims made				
12. Earthquake	18,367	35,235	39,016	
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health	13,114	30,559	35,158	
16. Workers' compensation	5,198,974	10,962,496	12,349,700	
17.1 Other liability-occurrence	26,369,058	51,383,473	61,024,885	
17.2 Other liability-claims made	208,439	473,741	581,944	
17.3 Excess Workers' Compensation				
18.1 Products liability-occurrence	557,920	1,093,970	1,571,714	
18.2 Products liability-claims made				
19.1. 19.2 Private passenger auto liability	1,772,840	3,658,357	4,323,083	
19.3. 19.4 Commercial auto liability	7,950,050	15,927,979	19,362,546	
21. Auto physical damage	3,219,482	6,526,772	7,787,846	
22. Aircraft (all perils)				
23. Fidelity	1,308,969	2,952,618	2,914,017	
24. Surety	12,910,878	25,905,875	25,745,860	
26. Burglary and theft	2,353	4,208	4,602	
27. Boiler and machinery	191	708	406	
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	78,753,831	157,452,786	181,998,518	

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

Years in Which Losses Occurred	1	2	3	4	5	6	7	8	9	10	11	12	13
	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 Unreported Claims 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	134,468	4,159	138,627	493,813	10,078	412,726	916,617	38,657	(48,153)	(9,496)
2. 2009	205,776	210,765	416,541	64,716	1,321	66,037	166,083	6,920	165,062	338,065	25,023	(37,462)	(12,439)
3. Subtotals 2009 + prior	795,400	685,881	1,481,281	199,184	5,480	204,664	659,896	16,998	577,788	1,254,682	63,680	(85,615)	(21,935)
4. 2010	327,693	419,467	747,160	179,280	22,158	201,438	240,498	23,786	262,209	526,493	92,085	(111,314)	(19,229)
5. Subtotals 2010 + prior	1,123,093	1,105,348	2,228,441	378,464	27,638	406,102	900,394	40,784	839,997	1,781,175	155,765	(196,929)	(41,164)
6. 2011	XXX	XXX	XXX	XXX	354,796	354,796	XXX	202,755	297,558	500,313	XXX	XXX	XXX
7. Totals	1,123,093	1,105,348	2,228,441	378,464	382,434	760,898	900,394	243,539	1,137,555	2,281,488	155,765	(196,929)	(41,164)

## 8. Prior Year-End Surplus As

Regards Policyholders 1,117,155

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

1. 13.869 2. -17.816 3. -1.847  
Col. 13, Line 7  
Line 8

4 -3 685

## **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.

	<u>Response</u>
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?	YES

**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.

**Bar Code:**



2407420114900020



2407420114550020



2407420113650020

**OVERFLOW PAGE FOR WRITE-INS****Page 3 - Continuation**

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	1	2
	Current Statement Date	December 31, Prior Year
2504. Amounts held under uninsured plans	1,099,265	2,195,199
2505. Private passenger auto escrow		218,324
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	1,099,265	2,413,523

**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	(68,014)	7,936,990
2.2 Additional investment made after acquisition		
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	791,887	1,292,447
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	28,661,975	29,521,876
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	28,661,975	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	72,801	144,013
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(182,915)	(183,675)
6. Total gain (loss) on disposals	(188,795)	(193,620)
7. Deduct amounts received on disposals	2,018,453	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)	107,581,223	109,898,585
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	107,581,223	109,898,585
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	107,581,223	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	2,067,616	243,561
2.2 Additional investment made after acquisition	6,531,474	342,800
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(125,503)	168,026
6. Total gain (loss) on disposals	164,501	(165,553)
7. Deduct amounts received on disposals	703,644	2,596,358
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		(1)
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)	9,430,554	1,496,111
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	9,430,554	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	446,722,437	1,171,189,954
3. Accrual of discount	2,074,782	5,667,977
4. Unrealized valuation increase (decrease)	(1,510,210)	(16,811,072)
5. Total gain (loss) on disposals	8,914,916	87,001,706
6. Deduct consideration for bonds and stocks disposed of	427,516,745	1,536,757,751
7. Deduct amortization of premium	8,144,003	15,694,536
8. Total foreign exchange change in book/adjusted carrying value	3,002,539	657,335
9. Deduct current year's other than temporary impairment recognized	639,424	2,960,999
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	3,612,343,241	3,589,438,949
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,612,343,241	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
<b>BONDS</b>								
1. Class 1 (a)	2,408,145,581	704,694,266	826,503,058	3,898,141	2,408,145,581	2,290,234,930		2,398,797,513
2. Class 2 (a)	516,125,546	6,565,180	19,810,051	(16,446,670)	516,125,546	486,434,005		490,583,014
3. Class 3 (a)	116,581,046	11,959,623	11,858,781	4,211,819	116,581,046	120,893,707		116,829,126
4. Class 4 (a)	181,453,116	25,850,852	6,932,602	(6,437,747)	181,453,116	193,933,619		178,291,867
5. Class 5 (a)	41,794,429	3,720,000	10,194,839	511,834	41,794,429	35,831,424		35,476,382
6. Class 6 (a)	5,865,866		1,858,573	8,896,335	5,865,866	12,903,628		5,192,284
7. Total Bonds	3,269,965,584	752,789,921	877,157,904	(5,366,288)	3,269,965,584	3,140,231,313		3,225,170,186
<b>PREFERRED STOCK</b>								
8. Class 1	1,932,000			(40,000)	1,932,000	1,892,000		1,893,600
9. Class 2	5,050,000			(25,000)	5,050,000	5,025,000		5,055,000
10. Class 3	4,138,000			2,000	4,138,000	4,140,000		3,856,000
11. Class 4	298,000				298,000	298,000		333,350
12. Class 5								
13. Class 6	294,030		294,000		294,030	30		294,030
14. Total Preferred Stock	11,712,030		294,000	(63,000)	11,712,030	11,355,030		11,431,980
15. Total Bonds & Preferred Stock	3,281,677,614	752,789,921	877,451,904	(5,429,288)	3,281,677,614	3,151,586,343		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 \$ 98,558,603; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0

**SCHEDULE DA - PART 1**

## Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	96,513,816	XXX	96,513,816	4,483	

**SCHEDULE DA - VERIFICATION**

## Short-Term Investments

	1 Year To Date	2 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	1,361,885,913	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	1,378,010,473	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)	96,513,816	112,638,376
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	96,513,816	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 Year To Date	2 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	5,649,199	25,576,208
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	17,958,589	39,964,194
6. Deduct consideration received on disposals		
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)	2,044,787	14,354,177
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,044,787	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					(4,851)
0199999 Acquired by Purchase								(4,851)
0399999 Totals								(4,851)

E10

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Other Than Temporary Impairment Recognized	10 Current Year's Change in Encumbrances	11 Total Change in B./A.C.V. (11 - 9 - 10)	12 Current Year's Change in Encumbrances	13 Total Foreign Exchange Change in B./A.C.V.							
0399999 Total																			

**NONE**

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisitions	9 Value of Land and Buildings
	2 City	3 State						
B0032512	BEDFORD PARK	IL		05/20/2011	6.250		18,982	44,583
B0032511	CHICAGO	IL		05/20/2011	6.250		18,521	69,134
0599999 Mortgages in good standing - Commercial mortgages - all other				XXX	XXX		37,503	113,717
0899999 Total Mortgages in good standing				XXX	XXX		37,503	113,717
3399999 Totals				XXX	XXX		37,503	113,717

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15	16	17	18	
	2	3					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A8030602	HOUSTON	TX		06/05/2008	04/14/2011	47,672							47,672				
A5061002	SCOTTSDALE	AZ		08/12/2005	06/24/2011	35,804							35,804				
0199999 Mortgages closed by repayment						83,476							83,476	83,476			
A7102205	ABILENE	TX		02/28/2008		122							122	122			
A8081204	ABILENE	TX		10/23/2008		267							267	267			
A8082505	ABILENE	TX		11/14/2008		231							231	231			
A9021303	ADDISON	TX		04/07/2009		58							58	58			
A8013103	AGOURA HILLS	CA		04/17/2008		843							843	843			
A8092403	ALAMEDA	CA		11/24/2008		114							114	114			
A9030503	ALBANY	OR		04/24/2009		171							171	171			
A9040103	ALBUQUERQUE	NM		06/09/2009		194							194	194			
A9040105	ALBUQUERQUE	NM		06/09/2009		132							132	132			
A7120407	ALBUQUERQUE	NM		02/25/2008		490							490	490			
A7120402	ALBUQUERQUE	NM		02/25/2008		358							358	358			
A7120403	ALBUQUERQUE	NM		02/25/2008		358							358	358			
A7120404	ALBUQUERQUE	NM		02/25/2008		379							379	379			
A7120409	ALBUQUERQUE	NM		02/25/2008		407							407	407			
A7120411	ALBUQUERQUE	NM		02/25/2008		479							479	479			
A6092202	ALBUQUERQUE	NM		11/30/2006		392							392	392			
A7091704	ALBUQUERQUE	NM		12/14/2007		202							202	202			
B0060403	ALBUQUERQUE	NM		07/30/2010		359							359	359			
B0040504	ALBUQUERQUE	NM		10/31/2001		42							42	42			
B0040505	ALBUQUERQUE	NM		06/04/2010		23							23	23			
B0040506	ALBUQUERQUE	NM		06/04/2010		96							96	96			
B0050701	ALBUQUERQUE	NM		07/15/2010		72							72	72			
A9042201	ALGONA	WA		06/12/2009		1,070							1,070	1,070			
A8112501	ALHAMBRA	CA		01/30/2009		649							649	649			
A8020810	ALHAMBRA	CA		03/31/2008		625							625	625			
A9082701	ALOHA	OR		10/15/2009		222							222	222			
B0031802	ALPHARETTA	GA		07/12/2001		165							165	165			
A9022301	ALPHARETTA	GA		04/23/2009		158							158	158			
A7102005	ALPHARETTA	GA		12/28/2007		1,754							1,754	1,754			
A8021905	ALPHARETTA	GA		05/13/2008		632							632	632			

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8030401	ALPHARETTA	GA		05/15/2008		1,017						1,017		1,017		
A7092105	ALVIN	TX		12/06/2007		281						281		281		
B0021904	AMARILLO	TX		03/04/2010		34						34		34		
A8032702	AMELIA	OH		08/29/2008		756						756		756		
B0071605	AMELIA	OH		09/28/2010		110						110		110		
A8042101	AMERICAN FORK	UT		07/11/2008		517						517		517		
A7100102	AMHERST	NY		12/27/2007		485						485		485		
A7041301	AMMON	ID		01/16/2008		299						299		299		
B0032507	ANAHEIM	CA		06/01/2010		82						82		82		
A8012306	ANGOLA	IN		03/05/2008		145						145		145		
A8050904	ANN ARBOR	MI		07/14/2008		237						237		237		
A9061609	ANSON	TX		07/30/2009		53						53		53		
A7122706	APACHE JUNCTION	AZ		02/27/2008		874						874		874		
A9030422	APPLE VALLEY	CA		05/18/2009		111						111		111		
A8013104	APPLE VALLEY	MN		03/31/2008		657						657		657		
B0031701	ARCOLA	TX		05/20/2010		30						30		30		
A6011103	ARDMORE	OK		04/04/2006		742						742		742		
A9122102	ARLINGTON	TX		02/16/2010		122						122		122		
B0061004	ARLINGTON	TX		08/20/2010		71						71		71		
A9080501	ARLINGTON	TX		09/30/2009		40						40		40		
A9040801	ARLINGTON	TX		05/29/2009		36						36		36		
A9031301	ARLINGTON	TX		06/18/2009		216						216		216		
A7110504	ARLINGTON	TX		01/15/2008		437						437		437		
A8022103	ARLINGTON	TX		05/16/2008		217						217		217		
B0050601	ARMA	KS		05/20/2010		22						22		22		
A6113004	ARTESIA	CA		02/12/2007		292						292		292		
A8011603	ASHLAND	OH		03/26/2008		145						145		145		
A6052201	ASHLAND	VA		08/07/2006		450						450		450		
A8021406	ATASCADERO	CA		04/25/2008		217						217		217		
A8032001	ATASCADERO	CA		06/16/2008		584						584		584		
A9042707	ATASCADERO	CA		06/30/2009		206						206		206		
A7091705	ATHENS	GA		12/03/2007		1,621						1,621		1,621		
B0090801	ATHENS	GA		11/18/2010		87						87		87		
B0090802	ATHENS	GA		11/18/2010		80						80		80		
B0072201	ATLANTA	GA		09/28/2010		439						439		439		

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15	16	17	18	
	2	3					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B0051102	ATLANTA	GA		06/30/2010		44							44		44		
A7120602	ATLANTA	GA		02/28/2008		150							150		150		
A8021501	ATLANTA	GA		04/21/2008		331							331		331		
A8030501	ATLANTA	GA		04/28/2008		873							873		873		
A8021105	ATLANTA	GA		04/10/2008		155							155		155		
A8021106	ATLANTA	GA		04/10/2008		178							178		178		
A8021103	ATLANTA	GA		04/10/2008		289							289		289		
A8020801	ATLANTA	GA		04/15/2008		860							860		860		
A9081801	ATLANTA	GA		11/10/2009		257							257		257		
A8050201	ATLANTA	GA		07/24/2008		362							362		362		
A8081101	ATLANTA	GA		10/02/2008		476							476		476		
A8072812	ATLANTA	GA		09/18/2008		1,073							1,073		1,073		
A8072803	ATLANTA	GA		09/18/2008		656							656		656		
A8082010	ATLANTA	GA		11/12/2008		299							299		299		
A9081902	AUBURN	KS		09/17/2009		18							18		18		
A9101604	AUBURN	WA		12/30/2009		815							815		815		
B0060703	AUBURN	WA		08/18/2010		328							328		328		
A8081802	AUBURN HILLS	MI		11/19/2008		373							373		373		
A9031304	AUBURN MILLS	MI		04/30/2009		49							49		49		
A8091106	AUGUSTA	GA		11/26/2008		163							163		163		
A8121508	AUGUSTA	GA		02/25/2009		192							192		192		
A7112105	AURORA	CO		01/22/2008		579							579		579		
A7110501	AURORA	CO		01/30/2008		200							200		200		
A5110704	AURORA	CO		02/13/2006		217							217		217		
A7100302	AUSTIN	TX		12/10/2007		303							303		303		
A7092110	AUSTIN	TX		12/10/2007		350							350		350		
A7091102	AUSTIN	TX		12/13/2007		648							648		648		
A9040705	AUSTIN	TX		07/10/2009		135							135		135		
A8082003	AUSTIN	TX		10/23/2008		855							855		855		
A8080802	AUSTIN	TX		10/15/2008		421							421		421		
A8091203	AUSTIN	TX		11/18/2008		312							312		312		
A8052802	AUSTIN	TX		07/23/2008		276							276		276		
A8041804	AUSTIN	TX		07/16/2008		189							189		189		
B0052102	AUSTIN	TX		07/28/2010		107							107		107		
A9122105	AUSTIN	TX		01/20/2000		59							59		59		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A7120708	AVON	OH			02/12/2008		441						441	441		
A8021504	BAKERSFIELD	CA			11/05/2008		360						360	360		
A8012102	BAKERSFIELD	CA			03/25/2008		516						516	516		
B0031003	BAKERSFIELD	CA			08/11/2010		128						128	128		
B0040803	BAKERSFIELD	CA			09/11/2003		81						81	81		
A9101304	BALDWIN PARK	CA			12/16/2009		122						122	122		
A7082801	BALTIMORE	MD			12/07/2007		499						499	499		
A8051601	BARLETT	TN			08/20/2008		186						186	186		
B0021901	BASEHOR	KS			03/04/2010		36						36	36		
A8052901	BAYTOWN	TX			08/15/2008		929						929	929		
A7092005	BAYTOWN	TX			12/12/2007		905						905	905		
A5050901	BEAR	DE			08/05/2005		394						394	394		
B0032604	BEAUMONT	TX			06/08/2010		92						92	92		
B0070901	BEAUMONT	TX			09/14/2010		266						266	266		
B0081012	BEAVERCREEK	OH			11/20/2000		342						342	342		
B0032603	BEAVERTON	OR			06/18/2010		66						66	66		
B0062502	BEAVERTON	OR			08/13/2010		109						109	109		
A7120414	BEDFORD	TX			01/22/2008		288						288	288		
B0032512	BEDFORD PARK	IL			07/19/2010		140						140	140		
A9081811	BELLFLOWER	CA			10/20/2009		210						210	210		
A9030602	BELLINGHAM	WA			04/29/2009		85						85	85		
B0063001	BEND	OR			09/10/2010		206						206	206		
A8032505	BEND	OR			06/12/2008		210						210	210		
A5051801	BENNETTSVILLE	SC			08/05/2005		1,372						1,372	1,372		
A8031004	BENSON	AZ			06/04/2008		1,884						1,884	1,884		
A9030407	BERKELEY	CA			05/26/2009		377						377	377		
A7102204	BERKELEY	CA			12/21/2007		700						700	700		
A9112002	BERKELEY	CA			03/18/2010		46						46	46		
A8011401	BERMUDA DUNES	CA			03/12/2008		679						679	679		
A7120405	BERNALILLO	NM			02/25/2008		222						222	222		
A8021903	BESSEMER	AL			05/08/2008		195						195	195		
A8061208	BETHEL	CT			08/12/2008		228						228	228		
A8042501	BETHLEHEM	PA			08/28/2008		1,007						1,007	1,007		
B0072610	BETHPAGE	NY			11/10/2010		280						280	280		
A6101108	BEVERLY	MA			12/28/2006		608						608	608		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8050902	BINGHAM	ME		07/31/2008		347								347	347	
A8061101	BIRMINGHAM	AL		08/12/2008		327								327	327	
A8082001	BIRMINGHAM	MI		11/03/2008		313								313	313	
A9031103	BLOOMINGTON	MN		05/13/2009		137								137	137	
A7110901	BLOOMSBURG	PA		01/15/2008		452								452	452	
B0010701	BLOSSOM	TX		01/21/2010		18								18	18	
B0030901	BLUE SPRINGS	MO		05/04/2010		142								142	142	
A8043001	BLUFFTON	SC		07/10/2008		269								269	269	
B0071410	BOCA RATON	FL		09/29/2010		441								441	441	
B0011903	BOERNE	TX		02/17/2000		28								28	28	
A7100203	BOISE	ID		12/20/2007		271								271	271	
A8021403	BOISE	ID		04/08/2008		295								295	295	
A8111102	BOISE	ID		01/20/2009		40								40	40	
A9122202	BOISE	ID		03/12/2010		77								77	77	
A9092502	BOLINGBROOK	IL		12/15/2009		445								445	445	
A8031904	BOONE	NC		06/12/2008		294								294	294	
A9061604	BORGER	TX		07/30/2009		52								52	52	
B0030502	BOSTON	MA		05/14/2010		178								178	178	
A8041803	BOULDER	CO		06/12/2008		142								142	142	
A7111901	BOUNTIFUL	UT		01/14/2008		304								304	304	
A9111702	BOUNTIFUL	UT		01/15/2010		33								33	33	
B0051302	BOWMANSVILLE	NY		07/26/2010		272								272	272	
A7110702	BRADENTON	FL		01/25/2008		143								143	143	
A7102020	BRANCHBURG	NJ		02/27/2008		4,336								4,336	4,336	
B0071504	BREA	CA		10/01/2010		454								454	454	
A8012404	BRIDGEWATER	MA		03/26/2008		150								150	150	
A8030609	BRIGHTON	MI		06/05/2008		263								263	263	
A8021201	BROCKPORT	NY		03/28/2008		1,023								1,023	1,023	
A8121505	BROCKTON	MA		01/29/2009		318								318	318	
A9032001	BRONX	NY		06/16/2009		70								70	70	
B0090103	BRONX	NY		11/23/2010		130								130	130	
B0090104	BRONX	NY		11/23/2010		130								130	130	
A9102702	BROOKSHIRE	TX		11/24/2009		28								28	28	
B0062506	BROWNSBURG	IN		09/28/2010		508								508	508	
A8022801	BROWNSVILLE	TX		04/24/2008		847								847	847	

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E02.6	A8093005	BRUNSWICK	OH		11/20/2008		149							149	149	
	A9061101	BRYAN	TX		07/01/2009		52							52	52	
	A8022002	BUFFALO	MN		04/30/2008		383							383	383	
	A8012802	BUFFALO	NY		03/27/2008		259							259	259	
	A9032102	BULLARD	TX		05/21/2009		77							77	77	
	B0071411	BURBANK	CA		10/07/2010		183							183	183	
	B0062902	BURBANK	CA		09/02/2010		132							132	132	
	A9021701	BURBANK	CA		04/01/2009		124							124	124	
	A8082904	BURLINGAME	CA		11/10/2008		672							672	672	
	A5030301	BURLINGAME	CA		05/25/2005		950							950	950	
	B0052004	BURLINGTON	KS		07/01/2010		23							23	23	
	A8032708	BURLINGTON	KY		08/29/2008		725							725	725	
	A9021905	BURLINGTON	WA		04/15/2009		110							110	110	
	A9060801	BURLINGTON	WA		07/31/2009		213							213	213	
	A8022003	BURNSVILLE	MN		04/30/2008		1,006							1,006	1,006	
	A8022005	BURNSVILLE	MN		04/30/2008		1,171							1,171	1,171	
	B0090102	BYRAM	MS		11/10/2010		116							116	116	
	A9091703	CALERA	OK		11/24/2009		19							19	19	
	A8041802	CALHOUN	GA		06/19/2008		238							238	238	
	A7121205	CALHOUN	GA		04/25/2008		265							265	265	
	B0071203	CAMERON	NC		09/23/2010		264							264	264	
	A7113001	CAMILLAS	NY		02/08/2008		309							309	309	
	B0072306	CAMPBELL	CA		10/19/2010		310							310	310	
	A9102004	CANOCA PARK	CA		12/31/2009		387							387	387	
	B0042301	CANOCA PARK	CA		03/23/2000		204							204	204	
	A8021904	CANOCA PARK	CA		05/05/2008		208							208	208	
	A8021304	CANTON	GA		03/21/2008		240							240	240	
	A8090305	CANTON	MI		11/20/2008		92							92	92	
	B0012502	CANTON	TX		02/11/2010		70							70	70	
	B0021905	CANYON LAKE	TX		03/18/2010		46							46	46	
	B0032503	CAPE CORAL	FL		07/23/2010		312							312	312	
	B0082401	CARROLLTON	TX		11/01/2010		78							78	78	
	A7102601	CARSON	CA		01/17/2008		333							333	333	
	A9102302	CARSON	CA		12/23/2009		426							426	426	
	B0061405	CARSON	CA		08/31/2010		412							412	412	

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A6071702	CARSON CITY	NV			10/02/2006		263						263	263		
A5081704	CARSON CITY	NV			11/02/2005		529						529	529		
A5112206	CARSON CITY	NV			02/08/2006		717						717	717		
B0030101	CARY	NC			05/07/2010		105						105	105		
B0072001	CASTLE ROCK	CO			09/30/2010		157						157	157		
B0071302	CATHEDRAL CITY	CA			09/08/2010		263						263	263		
A5062801	CATHEDRAL CITY	CA			09/21/2005		1,112						1,112	1,112		
A8073101	CATHEDRAL CITY	CA			09/30/2008		395						395	395		
A8030403	CEDAR CITY	UT			05/27/2008		197						197	197		
B0061002	CEDAR HILL	TX			08/20/2010		82						82	82		
A9062501	CENTEREACH	NY			08/25/2009		305						305	305		
A8072807	CENTERVILLE	GA			09/18/2008		1,013						1,013	1,013		
A8052902	CENTERVILLE	UT			08/22/2008		387						387	387		
B0011102	CENTRALIA	WA			03/18/2010		85						85	85		
A8012406	CHANDLER	AZ			03/31/2008		1,368						1,368	1,368		
A9042402	CHANDLER	AZ			07/17/2009		186						186	186		
A9091401	CHANDLER	AZ			11/20/2009		541						541	541		
A9111302	CHANDLER	AZ			12/29/2009		303						303	303		
B0042803	CHANDLER	AZ			06/30/2010		76						76	76		
B0061731	CHANHASSEN	MN			08/31/2010		221						221	221		
A9042403	CHARLESTON	SC			08/28/2009		222						222	222		
A8022211	CHARLESTON	SC			05/22/2008		508						508	508		
B0072601	CHARLOTTE	NC			10/27/2010		1,099						1,099	1,099		
B0052006	CHARLOTTE	NC			08/12/2010		221						221	221		
B0071207	CHATSWORTH	CA			11/15/2010		91						91	91		
B0063003	CHATSWORTH	CA			10/29/2010		155						155	155		
B0080606	CHATSWORTH	CA			01/17/2001		62						62	62		
A9120803	CHATSWORTH	CA			02/05/2010		80						80	80		
B0051205	CHATSWORTH	CA			07/27/2010		135						135	135		
A8012201	CHATTANOOGA	TN			03/17/2008		312						312	312		
B0012601	CHENEY	KS			02/18/2010		32						32	32		
A8030505	CHESAPEAKE	VA			05/22/2008		297						297	297		
A8122302	CHESAPEAKE	VA			02/26/2009		281						281	281		
A8080804	CHESTERFIELD	IN			10/28/2008		178						178	178		
B0032513	CHICAGO	IL			07/19/2010		148						148	148		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
B0032511	CHICAGO	IL		07/19/2010		138						138		138		
B0051204	CHICAGO	IL		09/29/2010		320						320		320		
B0060404	CHICAGO	IL		08/19/2010		125						125		125		
B0060802	CHICAGO	IL		09/30/2010		212						212		212		
A9061701	CHICAGO	IL		09/03/2009		481						481		481		
A8071805	CHICAGO	IL		09/17/2008		163						163		163		
A8022107	CHICAGO	IL		05/19/2008		667						667		667		
A7102501	CHICAGO RIDGE	IL		01/22/2008		718						718		718		
B0020902	CHICO	CA		04/12/2010		56						56		56		
B0082001	CHICO	CA		10/26/2010		353						353		353		
A7111202	CHICO	CA		01/17/2008		760						760		760		
A8030402	CHUBBUCK	ID		05/27/2008		131						131		131		
A6110102	CHULA VISTA	CA		02/13/2007		278						278		278		
A8111801	CHULA VISTA	CA		01/20/2009		58						58		58		
A9030416	CHULA VISTA	CA		04/29/2009		65						65		65		
A9030306	CHULA VISTA	CA		04/23/2009		146						146		146		
A7111403	CICERO	IL		02/13/2008		714						714		714		
A7121802	CINCINNATI	OH		02/26/2008		668						668		668		
A7122703	CINCINNATI	OH		08/01/2008		327						327		327		
A8032701	CINCINNATI	OH		08/29/2008		714						714		714		
A8032710	CINCINNATI	OH		08/29/2008		543						543		543		
A7080107	CINCINNATI	OH		01/28/2008		276						276		276		
A7111201	CINCINNATI	OH		08/22/2008		950						950		950		
B0042103	CINCINNATI	OH		08/02/2010		372						372		372		
A9111801	CINCINNATI	OH		01/29/2010		133						133		133		
A9061105	CISCO	TX		08/04/2009		47						47		47		
A9030408	CITY OF COMMERCE	CA		04/29/2009		58						58		58		
B0041903	CLACKAMAS	OR		06/21/2010		142						142		142		
A8022704	CLARENCE	NY		06/19/2008		551						551		551		
B0061101	CLARKSVILLE	TN		08/26/2010		228						228		228		
B0012903	CLAYTON	NC		03/30/2010		187						187		187		
A9113007	CLEARFIELD	UT		02/11/2010		28						28		28		
B0072303	CLEARLAKE	CA		10/12/2010		249						249		249		
A7121804	CLEARWATER	FL		02/28/2008		371						371		371		
A7101205	CLEBURNE	TX		12/13/2007		192						192		192		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A9111902	CLEVELAND	OH		09/29/1999		83							83	83		
A8072102	CLEVELAND	OH		09/25/2008		504							504	504		
A9042401	CLEVELAND	OH		06/29/2009		469							469	469		
A9090201	CLEVELAND	OH		12/30/2009		433							433	433		
A8110504	CLEVELAND	TX		02/09/2009		194							194	194		
A8032707	CLEVES	OH		08/29/2008		1,093							1,093	1,093		
A8090405	CLINTON	UT		11/12/2008		402							402	402		
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		126							126	126		
A8021104	COCONUT CREEK	FL		04/25/2008		338							338	338		
B0052502	COLLEGE PARK	GA		07/29/2010		336							336	336		
B0090310	COLLEGE PARK	GA		11/30/2010		115							115	115		
A8021305	COLLEGE STATION	TX		04/04/2008		254							254	254		
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		343							343	343		
A5110306	COLONIE	NY		02/09/2006		727							727	727		
A8082902	COLORADO SPRINGS	CO		11/10/2008		529							529	529		
A9072101	COLORADO SPRINGS	CO		08/28/2009		544							544	544		
A5121602	COLORADO SPRINGS	CO		02/07/2006		354							354	354		
A5060103	COLORADO SPRINGS	CO		11/14/2005		655							655	655		
A8020101	COLORADO SPRINGS	CO		04/09/2008		168							168	168		
A8020603	COLUMBAS	GA		04/01/2008		181							181	181		
B0071903	COLUMBIA	MD		10/10/2000		467							467	467		
A8022207	COLUMBIA	MO		05/07/2008		975							975	975		
A8091107	COLUMBIA	SC		11/26/2008		191							191	191		
B0080902	COLUMBIA	SC		11/17/2010		67							67	67		
A8060503	COLUMBUS	OH		08/14/2008		196							196	196		
A8060505	COLUMBUS	OH		08/15/2008		196							196	196		
A9051301	COLUMBUS	OH		07/31/2009		290							290	290		
A9042404	COLUMBUS	OH		07/14/2009		166							166	166		
A9061106	COMANCHE	TX		07/21/2009		56							56	56		
A9111901	COMMERCE	GA		12/30/2009		394							394	394		
A8050103	COMMERCE CITY	CO		07/16/2008		644							644	644		
B0030402	COMMERCE CITY	CO		04/22/2010		59							59	59		
B0051206	CONCORD	CA		07/21/2010		571							571	571		
B0042705	CONCORD	VA		05/20/2010		27							27	27		
A9042307	CONROE	TX		06/25/2009		338							338	338		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A9042308	CONROE	TX		06/25/2009		542						542		542		
A9042803	CONROE	TX		08/25/2009		50						50		50		
A9030412	CONROE	TX		05/21/2009		120						120		120		
A8022214	CORAL GABLES	FL		05/12/2008		321						321		321		
A8022215	CORAL GABLES	FL		05/12/2008		122						122		122		
A8022216	CORAL GABLES	FL		05/12/2008		167						167		167		
A8022217	CORAL GABLES	FL		05/12/2008		87						87		87		
A7112701	CORAL GABLES	FL		01/18/2008		227						227		227		
B0051304	CORAL SPRINGS	FL		06/30/2010		84						84		84		
A8012202	CORDOVA	TN		03/31/2008		262						262		262		
B0021106	CORONA	CA		04/08/2010		85						85		85		
A9022705	CORONA	CA		04/28/2009		398						398		398		
A8112505	CORONA	CA		01/29/2009		68						68		68		
A9040907	CORONA	CA		06/12/2009		494						494		494		
A9041301	CORONA	CA		06/11/2009		91						91		91		
A8090403	CORPUS CHRISTI	TX		11/24/2008		739						739		739		
A8012307	CORPUS CHRISTI	TX		03/14/2008		347						347		347		
B0082503	CORPUS CHRISTI	TX		11/22/2010		80						80		80		
A8030703	CORTE MADERA	CA		06/03/2008		220						220		220		
B0090207	CORVALLIS	OR		11/30/2010		521						521		521		
A9022401	COSTA MESA	CA		04/09/2009		53						53		53		
A8052004	COSTA MESA	CA		08/06/2008		246						246		246		
B0072907	COSTA MESA	CA		09/11/2003		111						111		111		
A9073005	COTTONWOOD FALL	KS		09/17/2009		19						19		19		
A8112506	COVINA	CA		01/29/2009		54						54		54		
A8012104	CROWN POINT	IN		04/15/2008		222						222		222		
A8011002	CRYSTAL LAKE	IL		03/31/2008		302						302		302		
A8021408	CUDAHY	CA		04/28/2008		274						274		274		
B0061109	CULVER CITY	CA		06/20/2001		185						185		185		
A7122602	CUMMING	GA		03/11/2008		447						447		447		
A8090202	CUYAHOGA FALLS	OH		11/17/2008		145						145		145		
B0012901	CUYAHOGA FALLS	OH		06/30/2010		100						100		100		
B0061105	CYPRESS	TX		08/02/2010		177						177		177		
B0031001	CYPRESS	TX		05/20/2010		124						124		124		
A7120607	CYPRESS	TX		03/05/2008		347						347		347		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8021303	DACULA	GA		03/21/2008		263						263		263		
A8022702	DACULA	GA		05/16/2008		1,217						1,217		1,217		
A8072805	DACULA	GA		09/18/2008		1,013						1,013		1,013		
A8072806	DALLAS	GA		09/18/2008		954						954		954		
A7101101	DALLAS	TX		01/31/2008		215						215		215		
A8013001	DALLAS	TX		03/31/2008		556						556		556		
A7122402	DALLAS	TX		04/23/2008		264						264		264		
A8082006	DALLAS	TX		09/30/2008		710						710		710		
A8081405	DALLAS	TX		10/01/2008		1,668						1,668		1,668		
A8042802	DALLAS	TX		07/02/2008		794						794		794		
A8061204	DALLAS	TX		08/15/2008		554						554		554		
A9021001	DALLAS	TX		03/31/2009		407						407		407		
B0042702	DALLAS	TX		07/01/2010		148						148		148		
A9102002	DALLAS	TX		12/30/2009		89						89		89		
A7121902	DANBURY	CT		02/12/2008		620						620		620		
A8062008	DAVIE	FL		08/28/2008		1,765						1,765		1,765		
A8103002	DAYTON	OH		01/23/2009		178						178		178		
A8050702	DAYTON	OH		08/01/2008		781						781		781		
A7122705	DAYTON	OH		08/01/2008		196						196		196		
A8090306	DEARBORN	MI		11/20/2008		53						53		53		
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		81						81		81		
A8081902	DECATUR	AL		11/07/2008		1,301						1,301		1,301		
A8082502	DECATUR	GA		11/12/2008		260						260		260		
A9081802	DECATUR	GA		11/10/2009		97						97		97		
A9081803	DECATUR	GA		11/10/2009		313						313		313		
A9081809	DECATUR	GA		11/10/2009		83						83		83		
B0022204	DECATUR	GA		04/29/2010		31						31		31		
B0072901	DECATUR	GA		11/15/2010		105						105		105		
B0070202	DECATUR	GA		08/26/2010		85						85		85		
A9061103	DELEON	TX		07/21/2009		56						56		56		
A8022219	DELRAY BEACH	FL		05/15/2008		155						155		155		
B0062903	DENVER	CO		08/17/2010		221						221		221		
A8082009	DENVER	CO		10/02/2008		286						286		286		
A7091103	DENVER	CO		12/13/2007		636						636		636		
A7120412	DENVER	CO		01/18/2008		1,568						1,568		1,568		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
B0060702	DEPTFORD	NJ		08/18/2010		510						510		510		
A7121901	DES MOINES	IA		02/08/2008		161						161		161		
A8020806	DES PLAINES	IL		06/24/2008		626						626		626		
B0043001	DESOTO	TX		06/24/2010		48						48		48		
A7112903	DETROIT	MI		02/01/2008		374						374		374		
A7112906	DETROIT	MI		02/01/2008		176						176		176		
A7112907	DETROIT	MI		02/01/2008		225						225		225		
A7112908	DETROIT	MI		02/01/2008		209						209		209		
A7112909	DETROIT	MI		02/01/2008		195						195		195		
B0020101	DETROIT	MI		03/31/2010		210						210		210		
B0020102	DETROIT	MI		03/31/2010		55						55		55		
A8080701	DEWITT	NY		10/27/2008		139						139		139		
B0090304	DINUBA	CA		11/10/2010		35						35		35		
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		321						321		321		
A6052406	DIXON	CA		08/02/2006		309						309		309		
B0010705	DORAVILLE	GA		03/05/2010		52						52		52		
A8091108	DOUGLASSVILLE	GA		11/26/2008		182						182		182		
B0072611	DOWNEY	CA		11/23/2010		257						257		257		
A7121303	DRAPER	UT		03/13/2008		270						270		270		
A7110503	DUBLIN	OH		05/22/2008		400						400		400		
A8020604	DULUTH	GA		04/01/2008		814						814		814		
A5091601	DUNN	NC		12/09/2005		408						408		408		
A8090505	DUNWOODY	GA		10/16/2008		408						408		408		
A8072501	DURHAM	NC		09/19/2008		632						632		632		
A9030404	DURHAM	NC		05/21/2009		193						193		193		
B0032902	DURHAM	NC		06/01/2010		150						150		150		
A8052003	EAGLE	ID		08/13/2008		294						294		294		
A9032103	EAST BERNARD	TX		05/21/2009		74						74		74		
A7092113	EAST ELLIJAY	GA		12/18/2007		275						275		275		
A8081803	EAST LANSING	MI		10/31/2008		320						320		320		
A8062005	EAST LANSING	MI		08/28/2008		599						599		599		
A8070101	EAST NORRITON	PA		07/21/2008		2,556						2,556		2,556		
A6103102	EASTLAKE	OH		01/25/2007		628						628		628		
A7101001	EDGEWOOD	WA		12/18/2007		249						249		249		
A8091501	EDINBURG	TX		11/19/2008		99						99		99		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E02.13	A9101601	EDMOND	OK		10/30/2009		226						226	226		
	B0031801	EDWARDSVILLE	KS		05/06/2010		26						26	26		
	B0080204	EL CAJON	CA		06/06/2001		62						62	62		
	B0072904	EL CAJON	CA		10/01/2010		1,016						1,016	1,016		
	A9122101	EL CAJON	CA		02/11/2010		89						89	89		
	A9101401	EL CAJON	CA		01/06/2000		459						459	459		
	B0042902	EL CAJON	CA		06/30/2010		77						77	77		
	A6030705	EL CAJON	CA		06/08/2006		232						232	232		
	A8032501	EL CAJON	CA		06/18/2008		424						424	424		
	A9030305	EL CAJON	CA		04/23/2009		49						49	49		
	B0042302	EL CENTRO	CA		06/30/2010		60						60	60		
	A7121801	EL CERRITO	CA		04/28/2008		355						355	355		
	A9040701	EL PASO	TX		06/30/2009		435						435	435		
	A9040101	EL PASO	TX		06/09/2009		75						75	75		
E02.13	B0020904	EL PASO	TX		03/31/2010		36						36	36		
	B0060202	EL PASO	TX		08/05/2010		133						133	133		
	B0011201	ELGIN	IL		02/26/2010		66						66	66		
	A8010801	ELIZABETHTOWN	KY		03/25/2008		1,541						1,541	1,541		
	B0061006	ELK GROVE	CA		08/20/2010		107						107	107		
	A9101302	ELMHURST	IL		12/29/2009		686						686	686		
	A8080801	ENCINITAS	CA		10/03/2008		146						146	146		
	A8061002	ENCINITAS	CA		09/26/2008		884						884	884		
	A8031101	ENDICOTT	NY		05/13/2008		944						944	944		
	A9073003	ERIE	KS		08/31/2009		18						18	18		
	A8022105	ERIE	PA		05/22/2008		599						599	599		
	A8032709	ERLANGER	KY		08/29/2008		945						945	945		
	A9040805	ESCONDIDO	CA		05/28/2009		56						56	56		
	A8032506	ESCONDIDO	CA		06/25/2008		141						141	141		
	A8030605	ESCONDIDO	CA		06/09/2008		471						471	471		
	A8030608	ESCONDIDO	CA		06/04/2008		1,165						1,165	1,165		
	B0021105	ESCONDIDO	CA		03/30/2010		351						351	351		
	A7110502	ESTES PARK	CO		01/11/2008		287						287	287		
	A8022108	EUGENE	OR		05/07/2008		913						913	913		
	B0060103	EVANS	GA		08/31/2010		316						316	316		
	A8022803	EVANSVILLE	IN		06/30/2008		438						438	438		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
	B0070702	EVANSVILLE	IN		09/29/2010		259						259	259		
	A7112001	EVERETT	WA		01/10/2008		266						266	266		
	A9050801	EVERETT	WA		07/01/2009		897						897	897		
	B0020503	EVERETT	WA		03/31/2010		26						26	26		
	A9111101	EVERETT	WA		01/29/2010		216						216	216		
	B0061730	EXCELSIOR	MN		08/26/2010		161						161	161		
	A7092404	EXETER	NH		12/17/2007		780						780	780		
	B0062201	FAIR OAKS	CA		08/24/2010		193						193	193		
	A8072804	FAIRBURN	GA		09/18/2008		954						954	954		
	A7082002	FAIRFIELD	OH		02/29/2008		290						290	290		
	A8121509	FAIRFIELD	OH		02/25/2009		205						205	205		
	B0030503	FAIRHAVEN	MA		05/10/2010		130						130	130		
	A8041002	FAIRVIEW	NC		06/02/2008		843						843	843		
	B0062202	FAIRWAY	KS		08/31/2010		330						330	330		
	A8071006	FARGO	ND		10/03/2008		400						400	400		
	A9082401	FARMERS BRANCH	TX		10/30/2009		776						776	776		
	A6120604	FARMINGTON	UT		02/15/2007		220						220	220		
	A9021002	FARMINGTON HILLS	MI		03/31/2009		443						443	443		
	A7111302	FARMINGTON HILLS	MI		02/07/2008		686						686	686		
	A8031402	FARMINGTON HILLS	MI		05/30/2008		398						398	398		
	A8022001	FAYETTEVILLE	NC		05/09/2008		410						410	410		
	A7121015	FAYETTEVILLE	NC		03/31/2008		691						691	691		
	B0072004	FAYETTEVILLE	NC		10/19/2010		210						210	210		
	A5111004	FEASTERVILLE	PA		02/13/2006		298						298	298		
	A5060601	FIRESTONE	CO		08/24/2005		434						434	434		
	A7122704	FLORALA	AL		02/14/2008		207						207	207		
	B0052807	FLORENCE	AL		07/30/2010		202						202	202		
	A7122401	FLORISSANT	MO		03/05/2008		220						220	220		
	A5051601	FLUSHING	NY		08/10/2005		354						354	354		
	A8071002	FLUSHING	NY		09/25/2008		1,339						1,339	1,339		
	A7102901	FOLEY	AL		01/11/2008		232						232	232		
	A5052301	FOLSM	CA		07/20/2005		5,216						5,216	5,216		
	A8072810	FOREST PARK	GA		09/18/2008		1,013						1,013	1,013		
	A8080806	FORT COLLINS	CO		10/28/2008		466						466	466		
	A50831063	FORT MEYERS	FL		12/21/2007		131						131	131		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
A7091402	FORT WALTON BEAC	FL			01/14/2008		455						455	455		
B0082504	FORT WAYNE	IN			11/30/2010		196						196	196		
A9022709	FORT WAYNE	IN			04/30/2009		611						611	611		
A9061606	FORT WORTH	TX			03/23/2010		53						53	53		
A8121510	FORT WORTH	TX			02/25/2009		148						148	148		
A8020805	FORT WORTH	TX			04/18/2008		324						324	324		
A8030610	FORT WORTH	TX			06/05/2008		231						231	231		
A6091504	FORT WORTH	TX			01/10/2007		257						257	257		
B0061003	FORT WORTH	TX			08/20/2010		86						86	86		
B0072304	FORT WORTH	TX			11/17/2010		245						245	245		
B0090703	FORT WORTH	TX			11/12/2010		93						93	93		
B0043002	FORT WORTH	TX			07/15/2010		150						150	150		
A8082804	FORTH WORTH	TX			10/07/2008		217						217	217		
A5092602	FOSTER CITY	CA			12/28/2005		440						440	440		
B0030904	FOSTER CITY	CA			05/10/2010		55						55	55		
A8031009	FOUNTAIN VALLEY	CA			06/13/2008		128						128	128		
A8040801	FRANKLIN	TN			06/05/2008		877						877	877		
B0072903	FREDERICK	CO			10/20/2010		332						332	332		
A6053103	FREDERICKSBURG	VA			08/15/2006		1,026						1,026	1,026		
A6090501	FREDERICKSBURG	VA			01/18/2007		1,021						1,021	1,021		
A8090502	FREMONT	CA			11/18/2008		677						677	677		
A8082801	FRESNO	CA			11/21/2008		1,382						1,382	1,382		
A8082802	FRESNO	CA			09/30/2008		600						600	600		
A8042801	FRESNO	CA			07/01/2008		430						430	430		
A8121001	FRESNO	CA			03/05/2009		130						130	130		
A8040201	FRESNO	CA			06/05/2008		876						876	876		
A7121401	FRESNO	CA			02/08/2008		284						284	284		
A7100503	FRESNO	CA			12/20/2007		293						293	293		
A7100504	FRESNO	CA			12/12/2007		303						303	303		
B0042104	FRESNO	CA			06/25/2010		31						31	31		
B0051007	FRESNO	CA			08/02/2010		250						250	250		
B0052802	FRESNO	CA			07/09/2010		129						129	129		
B0072307	FRESNO	CA			10/19/2010		109						109	109		
B0012501	FT. WORTH	TX			03/18/2010		42						42	42		
A9090403	FULLERTON	CA			10/30/2009		179						179	179		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13				
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8020808	FUQUAY-VARINA	NC			04/11/2008		381							381	381		
A8041402	GADSDEN	AL			06/27/2008		687							687	687		
A8052001	GAINESVILLE	FL			07/15/2008		463							463	463		
A8071101	GAINSVILLE	FL			09/10/2008		931							931	931		
A8010802	GALESBURG	IL			03/13/2008		218							218	218		
A8030712	GARDEN CITY	GA			06/30/2008		547							547	547		
A9091702	GARDEN CITY	KS			10/20/2009		19							19	19		
A8122301	GARDEN GROVE	CA			03/10/2009		26							26	26		
A8091801	GARDENA	CA			11/12/2008		284							284	284		
A8082005	GARLAND	TX			09/30/2008		851							851	851		
A8121511	GARLAND	TX			02/25/2009		198							198	198		
A8022602	GARLAND	TX			05/01/2008		287							287	287		
A7092112	GARNER	NC			12/12/2007		251							251	251		
B0062901	GATLINBURG	TN			08/16/2010		312							312	312		
A9071401	GENEVA	IL			09/30/2009		893							893	893		
A8022209	GEORGETOWN	KY			05/14/2008		374							374	374		
A9051401	GILBERT	AZ			07/16/2009		113							113	113		
A9031206	GILBERT	AZ			05/29/2009		198							198	198		
A8050501	GILBERT	AZ			07/01/2008		404							404	404		
A7110201	GILBERT	AZ			02/14/2008		387							387	387		
A9032106	GLADEWATER	TX			08/06/2009		51							51	51		
A9031701	GLEN BURNIE	MD			05/21/2009		258							258	258		
A9090401	GLEN ROSE	TX			10/06/2009		30							30	30		
B0040510	GLENDALE	AZ			06/10/2010		95							95	95		
A8121601	GLENDALE	CA			01/14/2009		172							172	172		
A8121602	GLENDALE	CA			01/14/2009		79							79	79		
A8031401	GLENDALE	CA			06/11/2008		130							130	130		
A9030301	GLENDORA	CA			04/30/2009		188							188	188		
A8061203	GOLDEN	CO			08/20/2008		325							325	325		
A8060904	GOLETA	CA			08/21/2008		521							521	521		
B0030404	GOODYEAR	AZ			04/28/2010		82							82	82		
A8030702	GOODYEAR	AZ			06/04/2008		812							812	812		
B0042801	GOSHEN	VA			06/17/2010		27							27	27		
A8021503	GRAHAM	NC			04/15/2008		318							318	318		
A8011807	GRAND JUNCTION	CO			07/25/2008		1,616							1,616	1,616		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8082002	GRAND PRAIRIE	TX		09/30/2008		504						504		504		
A8052301	GRAND PRAIRIE	TX		07/23/2008		463						463		463		
A8062004	GRAND RAPIDS	MI		08/28/2008		441						441		441		
A8060502	GRANDPRAIRIE	TX		08/14/2008		232						232		232		
A9121001	GRANGER	IN		02/26/2010		93						93		93		
B0080603	GRANITE BAY	CA		10/07/2010		109						109		109		
B0042703	GRANVILLE	ID		06/24/2010		92						92		92		
B0031703	GRAPE CREEK	TX		04/01/2010		32						32		32		
A8110403	GREECE	NY		01/20/2009		330						330		330		
A7120603	GREECE	NY		03/31/2008		977						977		977		
A8021202	GREECE	NY		03/28/2008		2,113						2,113		2,113		
A8061308	GREELEY	CO		08/25/2008		151						151		151		
B0072605	GREENSBORO	NC		10/27/2010		441						441		441		
B0032901	GREENSBORO	NC		07/22/2010		253						253		253		
A5110305	GREENVILLE	NC		01/31/2006		690						690		690		
B0032201	GREENVILLE	SC		05/26/2010		92						92		92		
A8080406	GREENVILLE	SC		09/25/2008		947						947		947		
A8090401	GREENVILLE	TX		11/14/2008		218						218		218		
B0052003	GRESHAM	OR		07/26/2010		124						124		124		
A9042004	HAINES CITY	FL		06/30/2009		121						121		121		
A8072401	HAMBURG	NY		10/01/2008		207						207		207		
A7062101	HAMILTON	OH		12/04/2007		411						411		411		
A7112005	HAMILTON	OH		01/18/2008		232						232		232		
A8032706	HAMILTON	OH		08/29/2008		651						651		651		
A9062201	HAMILTON	TX		08/27/2009		55						55		55		
A8030604	HANFORD	CA		05/22/2008		168						168		168		
A9081805	HAPEVILLE	GA		11/10/2009		101						101		101		
B0062301	HAPPY VALLEY	OR		09/08/2010		313						313		313		
B0010702	HARDIN	TX		01/21/2010		19						19		19		
A8020809	HARKER HEIGHTS	TX		04/18/2008		89						89		89		
A9073001	HARPER	KS		08/27/2009		20						20		20		
A8061201	HARRISON	OH		08/18/2008		744						744		744		
A9091704	HARTSHORNE	OK		10/06/2009		21						21		21		
A8081904	HASTINGS	MI		10/31/2008		267						267		267		
B0032505	HATTIESBURG	MS		05/28/2010		72						72		72		

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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 Current Year's Other than Temporary Impairment Recognized	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	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	
B0032506	HATTIESBURG	MS		05/28/2010		129							129	129			
A8050202	HATTIESBURG	MS		07/30/2008		208							208	208			
A7090601	HAVERHILL	MA		12/10/2007		972							972	972			
B0072006	HAWTHORNE	CA		08/19/2010		634							634	634			
B0030301	HAWTHORNE	CA		05/14/2010		83							83	83			
A7101203	HAYWARD	CA		12/19/2007		612							612	612			
A8030302	HENDERSON	NV		04/30/2008		631							631	631			
A9022702	HENDERSON	NV		05/14/2009		115							115	115			
A7101601	HESPERIA	CA		12/06/2007		212							212	212			
A8071007	HIGH POINT	NC		09/30/2008		667							667	667			
B0081104	HIGHLAND	CA		11/30/2010		172							172	172			
B0060101	HIGHLAND PARK	CA		07/27/2010		197							197	197			
A8051501	HILLSBORO	TX		07/14/2008		229							229	229			
B0011202	HINSDALE	IL		06/25/2001		32							32	32			
A9042708	HOFFMAN ESTATES	IL		07/16/2009		262							262	262			
B0040101	HOLLIS	OK		05/06/2010		46							46	46			
B0030803	HOLLYWOOD	CA		04/01/2008		68							68	68			
A9021203	HOLLYWOOD	FL		04/16/2009		87							87	87			
B0040501	HOLT	MI		08/11/2010		317							317	317			
B0010801	HOMEWOOD	IL		02/25/2010		101							101	101			
A5111005	HORSHAM	PA		01/17/2006		693							693	693			
B0040804	HORTON	KS		06/03/2010		28							28	28			
A8052305	HOUSTON	TX		07/24/2008		322							322	322			
A8061301	HOUSTON	TX		09/17/2008		3,293							3,293	3,293			
A8071801	HOUSTON	TX		09/29/2008		1,506							1,506	1,506			
A8091802	HOUSTON	TX		11/25/2008		235							235	235			
A8092904	HOUSTON	TX		11/25/2008		187							187	187			
A8093006	HOUSTON	TX		11/21/2008		419							419	419			
A8091101	HOUSTON	TX		11/21/2008		485							485	485			
A8080602	HOUSTON	TX		09/09/2008		2,790							2,790	2,790			
A9042310	HOUSTON	TX		06/25/2009		449							449	449			
A9042311	HOUSTON	TX		06/25/2009		589							589	589			
A9042303	HOUSTON	TX		06/25/2009		103							103	103			
A9042304	HOUSTON	TX		06/25/2009		177							177	177			
A9042305	HOUSTON	TX		06/25/2009		291							291	291			

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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					Unrealized Valuation Increase (Decrease)	8	9	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other					
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Accretion	Book Value/ Recorded Investment Excluding Accrued Interest	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		
E02.19	A8112603	HOUSTON	TX		02/24/2009		37					37	37			
	A8112101	HOUSTON	TX		01/30/2009		74					74	74			
	A9020301	HOUSTON	TX		03/31/2009		251					251	251			
	A9031307	HOUSTON	TX		06/03/2009		149					149	149			
	A9030411	HOUSTON	TX		04/29/2009		114					114	114			
	A8012401	HOUSTON	TX		05/05/2008		763					763	763			
	A7121903	HOUSTON	TX		02/12/2008		580					580	580			
	A8022903	HOUSTON	TX		05/20/2008		362					362	362			
	A8022015	HOUSTON	TX		06/27/2008		158					158	158			
	A8031201	HOUSTON	TX		04/24/2008		167					167	167			
	A8033104	HOUSTON	TX		06/23/2008		263					263	263			
	A8031902	HOUSTON	TX		05/05/2008		246					246	246			
	A6090801	HOUSTON	TX		11/17/2006		519					519	519			
	A7092104	HOUSTON	TX		12/06/2007		490					490	490			
	A7082104	HOUSTON	TX		01/14/2008		175					175	175			
	A5050801	HOUSTON	TX		07/29/2005		668					668	668			
	A7101103	HOUSTON	TX		12/20/2007		475					475	475			
	A7102301	HOUSTON	TX		12/20/2007		305					305	305			
	A7103109	HOUSTON	TX		01/15/2008		1,191					1,191	1,191			
	A7102403	HOUSTON	TX		01/09/2008		230					230	230			
	A7112007	HOUSTON	TX		01/23/2008		408					408	408			
	B0021001	HOUSTON	TX		03/31/2010		114					114	114			
	B0021101	HOUSTON	TX		04/01/2010		319					319	319			
	B0030103	HOUSTON	TX		05/24/2010		161					161	161			
	B0022604	HOUSTON	TX		04/30/2010		143					143	143			
	B0040502	HOUSTON	TX		06/30/2010		150					150	150			
	B0090201	HOUSTON	TX		09/15/2005		68					68	68			
	B0081202	HOUSTON	TX		10/29/2010		105					105	105			
	A8090307	HOWELL	MI		11/20/2008		46					46	46			
	B0081101	HUMBLE	TX		10/26/2010		189					189	189			
	A6081001	HUMBLE	TX		10/30/2006		256					256	256			
	A8031903	HUMBLE	TX		06/13/2008		511					511	511			
	A8022208	HUMBLE	TX		04/22/2008		232					232	232			
	A9090901	HUMBOLDT	KS		10/06/2009		19					19	19			
	A8070701	HUNTINGDON VALLE	PA		10/15/2008		151					151	151			

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
B0062803	HUNTINGTON BEACH	CA		09/15/2010		156						156	156			
A7113002	HUNTINGTON BEACH	CA		01/31/2008		600						600	600			
A6092203	HUNTINGTON BEACH	CA		12/12/2006		718						718	718			
A8021307	HUNTINGTON BEACH	CA		04/01/2008		214						214	214			
A7120709	HYDE PARK	UT		02/21/2008		219						219	219			
A7120710	HYDE PARK	UT		02/21/2008		206						206	206			
A7120711	HYDE PARK	UT		02/21/2008		183						183	183			
B0020301	INDIANAPOLIS	IN		03/30/2010		220						220	220			
A8090802	INDIANAPOLIS	IN		11/05/2008		136						136	136			
A8031006	INDIANAPOLIS	IN		06/20/2008		416						416	416			
A8031007	INDIANAPOLIS	IN		06/20/2008		862						862	862			
A7102401	INDIANAPOLIS	IN		12/20/2007		410						410	410			
A9031901	INDIO	CA		05/21/2009		85						85	85			
A9031902	INDIO	CA		05/21/2009		81						81	81			
A9031903	INDIO	CA		05/21/2009		324						324	324			
A9031904	INDIO	CA		05/21/2009		71						71	71			
A9031906	INDIO	CA		05/21/2009		62						62	62			
A9031907	INDIO	CA		05/21/2009		47						47	47			
A9031908	INDIO	CA		05/21/2009		35						35	35			
A9031909	INDIO	CA		05/21/2009		54						54	54			
A8121701	INDIO	CA		02/13/2009		54						54	54			
B0080901	IRMO	SC		11/17/2010		30						30	30			
A7122102	IRVINE	CA		03/05/2008		153						153	153			
A8040402	IRVINE	CA		08/18/2008		356						356	356			
A8040403	IRVINE	CA		08/18/2008		565						565	565			
B0070703	IRVINE	CA		09/03/2010		230						230	230			
B0072310	IRVINE	CA		09/20/2010		95						95	95			
B0052801	IRVINE	CA		07/22/2010		180						180	180			
B0072705	IRWINDALE	CA		09/01/2010		161						161	161			
A9061702	ITASCA	TX		08/13/2009		19						19	19			
A7120701	JACKSONVILLE	FL		02/26/2008		292						292	292			
B0022602	JACKSONVILLE	FL		04/23/2010		317						317	317			
B0022603	JACKSONVILLE	FL		04/23/2010		323						323	323			
A9101301	JACKSONVILLE	FL		12/09/2009		515						515	515			
B0020506	JACKSONVILLE	FL		03/26/2010		53						53	53			

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E02.21	B0072905	JACKSONVILLE	FL		10/28/2010		105							105	105	
	B0072906	JACKSONVILLE	FL		10/28/2010		115							115	115	
	B0082506	JACKSONVILLE	FL		11/17/2010		63							63	63	
	B0040601	JACKSONVILLE	NC		06/28/2010		328							328	328	
	B0070103	JENSEN BEACH	FL		09/10/2010		102							102	102	
	A9081905	JOAQUIN	TX		09/17/2009		22							22	22	
	B0052806	JOHNS CREEK	GA		08/06/2010		376							376	376	
	B0032904	JOLIET	IL		05/28/2010		200							200	200	
	A8022806	JOLIET	IL		06/30/2008		293							293	293	
	A9081804	JONESBORO	GA		11/10/2009		150							150	150	
	A6032401	JONESBORO	GA		06/01/2006		276							276	276	
	A9022405	KALAMAZOO	MI		06/30/2009		115							115	115	
	A9022402	KALAMAZOO	MI		06/30/2009		76							76	76	
	A9022403	KALAMAZOO	MI		06/26/2009		105							105	105	
	A7100202	KANNAPOLIS	NC		12/14/2007		261							261	261	
	A9040104	KATY	TX		06/10/2009		331							331	331	
	A8060401	KATY	TX		02/02/2009		138							138	138	
	A7091304	KATY	TX		12/05/2007		912							912	912	
	B0040801	KATY	TX		05/28/2010		53							53	53	
	A7102303	KAYSVILLE	UT		01/17/2008		444							444	444	
	A8011605	KELLER	TX		04/15/2008		136							136	136	
	A8021102	KENNEWICK	WA		04/01/2008		198							198	198	
	B0071603	KENT	WA		09/20/2010		75							75	75	
	A9022706	KETCHUM	ID		05/21/2009		225							225	225	
	A8121501	KILLEEN	TX		01/29/2009		448							448	448	
	B0090302	KIMBERLY	WI		11/23/2010		335							335	335	
	A8031011	KING CITY	CA		06/04/2008		698							698	698	
	A9102206	KINGMAN	KS		11/05/2009		20							20	20	
	B0062504	KINGSLAND	GA		09/17/2010		95							95	95	
	A8011602	KINGSTON	WA		03/18/2008		399							399	399	
	B0061504	KIRKLAND	WA		08/11/2010		500							500	500	
	B0060902	KIRKLAND	WA		07/15/2010		1,030							1,030	1,030	
	B0050702	KIRKLAND	WA		07/09/2010		247							247	247	
	B0061403	KIRKVILLE	NY		09/08/2010		188							188	188	
	A8011803	KIRKWOOD	MO		03/26/2008		476							476	476	

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
B0080402	KISSIMMEE	FL		11/30/2010		210						210	210			
B0062403	KNOXVILLE	TN		09/23/2010		206						206	206			
A7111503	KNOXVILLE	TN		01/30/2008		847						847	847			
A9040602	KNOXVILLE	TN		06/04/2009		204						204	204			
A8041801	KYLE	TX		06/30/2008		349						349	349			
A9102101	LA MARQUE	TX		10/29/2009		21						21	21			
B0070902	LA PORTE	TX		09/15/2010		183						183	183			
A8070201	LACEY	WA		09/23/2008		1,741						1,741	1,741			
A9031203	LAGUNA HILLS	CA		06/03/2009		95						95	95			
A5022301	LAGUNA NIGUEL	CA		05/18/2005		1,007						1,007	1,007			
A6081102	LAKE FOREST	CA		10/30/2006		451						451	451			
A9022701	LAKE FOREST	CA		06/05/2009		737						737	737			
A8053002	LAKE FOREST	CA		08/12/2008		261						261	261			
A7120609	LAKE GENEVA	WI		03/10/2008		317						317	317			
B0010603	LAKE HILLS	TX		02/04/2010		46						46	46			
A8062002	LAKE ORION	MI		08/29/2008		349						349	349			
A8062003	LAKE ORION	MI		08/29/2008		349						349	349			
B0022203	LAKE OSWEGO	OR		04/22/2010		85						85	85			
A8062010	LAKEVILLE	MN		08/28/2008		1,282						1,282	1,282			
A8050801	LAKEWOOD	CO		09/30/2008		1,153						1,153	1,153			
A8051401	LANCASTER	CA		07/31/2008		304						304	304			
A8041805	LANCASTER	CA		07/14/2008		297						297	297			
B0040503	LANCASTER	CA		07/28/2003		38						38	38			
A9021003	LANCASTER	TX		03/31/2009		490						490	490			
A7101102	LANCASTER	TX		12/19/2007		361						361	361			
A7100201	LANSING	KS		12/13/2007		339						339	339			
A8062007	LANSING	MI		08/28/2008		462						462	462			
A9022710	LANSING	MI		06/01/2009		281						281	281			
B0060203	LANSING	MI		07/26/2010		535						535	535			
A8070102	LAREDO	TX		10/01/2008		293						293	293			
B0030902	LAREDO	TX		05/20/2010		97						97	97			
A7121803	LARGO	FL		02/29/2008		565						565	565			
A7120301	LAS CRUCES	NM		03/20/2008		173						173	173			
A7121302	LAS CRUCES	NM		02/29/2008		106						106	106			
A8061202	LAS CRUCES	NM		09/05/2008		451						451	451			

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E0223	A9031101	LAS VEGAS	NV		05/21/2009		402							402	402	
	A9040702	LAS VEGAS	NV		06/05/2009		59							59	59	
	A9040906	LAS VEGAS	NV		06/23/2009		565							565	565	
	A8062006	LAS VEGAS	NV		08/28/2008		1,639							1,639	1,639	
	A8062009	LAS VEGAS	NV		08/28/2008		3,571							3,571	3,571	
	A8061704	LAS VEGAS	NV		09/04/2008		182							182	182	
	A8040901	LAS VEGAS	NV		07/31/2008		764							764	764	
	A8033103	LAS VEGAS	NV		07/01/2008		1,640							1,640	1,640	
	A8022705	LAS VEGAS	NV		05/13/2008		243							243	243	
	A8020812	LAS VEGAS	NV		04/28/2008		424							424	424	
	A6100502	LAS VEGAS	NV		12/21/2006		349							349	349	
	B0051301	LAS VEGAS	NV		08/13/2010		232							232	232	
	B0030504	LAS VEGAS	NV		04/29/2010		138							138	138	
	A9092401	LAS VEGAS	NV		11/17/2009		125							125	125	
	A9092402	LAS VEGAS	NV		11/17/2009		46							46	46	
	A9102201	LAS VEGAS	NV		01/27/2010		98							98	98	
	B0061503	LAS VEGAS	NV		08/26/2010		193							193	193	
	B0071202	LAS VEGAS	NV		10/06/2010		193							193	193	
	B0072603	LAS VEGAS	NV		10/12/2010		139							139	139	
	B0080611	LAS VEGAS	NV		10/28/2010		475							475	475	
	B0080609	LAS VEGAS	NV		10/06/2010		123							123	123	
	A9040802	LATHAM	NY		06/24/2009		153							153	153	
	A9040803	LATHAM	NY		06/24/2009		120							120	120	
	A8020702	LAVONIA	GA		04/04/2008		255							255	255	
	A8082602	LAWRENCE	IN		10/30/2008		467							467	467	
	A8011102	LAWRENCE	MA		04/30/2008		621							621	621	
	A8121502	LAWRENCEVILLE	GA		01/29/2009		321							321	321	
	B0020105	LAWRENCEVILLE	GA		03/31/2010		201							201	201	
	A8052903	LAYTON	UT		08/22/2008		391							391	391	
	A7091002	LEBANON	IN		12/28/2007		257							257	257	
	B0052808	LENOIR	NC		07/30/2010		202							202	202	
	A6061201	LENOIR CITY	TN		08/29/2006		333							333	333	
	A8050901	LEWISTON	ME		07/31/2008		440							440	440	
	A8093004	LEWISVILLE	TX		11/25/2008		114							114	114	
	A9082101	LEXINGTON	KY		11/06/2009		552							552	552	

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E0224	A8061901	LEXINGTON	KY		09/08/2008		474						474	474		
	A9042301	LILBURN	GA		06/30/2009		685						685	685		
	A8031010	LIMERICK	PA		08/22/2008		247						247	247		
	B0032514	LINCOLNSHIRE	IL		07/19/2010		255						255	255		
	A7120418	LINDON	UT		03/27/2008		350						350	350		
	A8021301	LINDON	UT		04/15/2008		306						306	306		
	A9081808	LITHONIA	GA		11/10/2009		121						121	121		
	A8080408	LITHONIA	GA		10/01/2008		106						106	106		
	A9042704	LITTLETON	CO		07/15/2009		77						77	77		
	A8070801	LIVERPOOL	NY		09/17/2008		2,121						2,121	2,121		
	A6050101	LIVONIA	MI		07/10/2006		471						471	471		
	A9062202	LLANO	TX		09/24/2009		27						27	27		
	A8031102	LOCKPORT	NY		05/13/2008		430						430	430		
	A8022604	LOCKPORT	NY		07/21/2008		368						368	368		
	A7122103	LOGAN	UT		03/12/2008		392						392	392		
	A8081905	LOGAN	UT		10/24/2008		157						157	157		
	B0040201	LOGAN	UT		06/14/2010		131						131	131		
	A9120302	LONE TREE	CO		01/29/2010		356						356	356		
	A8021907	LONG BEACH	CA		05/05/2008		638						638	638		
	B0012701	LONGMONT	CO		03/24/2010		177						177	177		
	A8082504	LONGVIEW	TX		11/14/2008		223						223	223		
	A8020401	LOS ANGELES	CA		04/09/2008		467						467	467		
	A7101201	LOS ANGELES	CA		12/06/2007		361						361	361		
	A5051101	LOS ANGELES	CA		07/22/2005		625						625	625		
	A5111007	LOS ANGELES	CA		01/07/2008		3,763						3,763	3,763		
	A8071701	LOS ANGELES	CA		09/08/2008		1,083						1,083	1,083		
	A8072302	LOS ANGELES	CA		10/01/2008		550						550	550		
	A8073102	LOS ANGELES	CA		10/09/2008		64						64	64		
	A9031310	LOS ANGELES	CA		06/02/2009		1,597						1,597	1,597		
	A8120201	LOS ANGELES	CA		01/29/2009		111						111	111		
	A8112502	LOS ANGELES	CA		02/05/2009		215						215	215		
	A9081701	LOS ANGELES	CA		10/14/2009		190						190	190		
	A9040704	LOS ANGELES	CA		06/24/2009		216						216	216		
	B0041402	LOS ANGELES	CA		06/30/2010		96						96	96		
	B0041504	LOS ANGELES	CA		06/23/2010		99						99	99		

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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					Unrealized Valuation Increase (Decrease)	8	9	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other					
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E0225	B0032907	LOS ANGELES	CA		05/28/2010		93						93	93		
	A9122803	LOS ANGELES	CA		02/10/2010		98						98	98		
	A9102303	LOS ANGELES	CA		12/23/2009		608						608	608		
	A9102304	LOS ANGELES	CA		12/23/2009		411						411	411		
	B0081103	LOS ANGELES	CA		10/27/2010		108						108	108		
	B0082404	LOS ANGELES	CA		11/30/2010		176						176	176		
	B0061406	LOS ANGELES	CA		10/26/2000		63						63	63		
	B0061725	LOS ANGELES	CA		07/31/2000		65						65	65		
	B0070903	LOS ANGELES	CA		08/25/2010		116						116	116		
	B0062801	LOS ANGELES	CA		09/15/2010		239						239	239		
	A5021502	LOS GATOS	CA		05/06/2005		638						638	638		
	A7091901	LOUISVILLE	KY		12/03/2007		778						778	778		
	B0052101	LOVES PARK	IL		07/21/2010		79						79	79		
	A9081901	LUBBOCK	TX		09/29/2009		23						23	23		
	B0052809	LYNCHBURG	VA		07/30/2010		220						220	220		
	B0012603	LYNDON	KS		02/18/2010		32						32	32		
	A9031202	LYNNWOOD	WA		05/21/2009		2,469						2,469	2,469		
	A8072811	MABLETON	GA		09/18/2008		1,013						1,013	1,013		
	A9042406	MACEDONIA	OH		07/14/2009		166						166	166		
	B0090210	MACON	GA		11/18/2010		76						76	76		
	A9110904	MADERA	CA		02/22/2010		31						31	31		
	B0012702	MANTECA	CA		10/31/2002		26						26	26		
	A7120707	MANTECA	CA		02/26/2008		228						228	228		
	A8061312	MANTECA	CA		08/28/2008		336						336	336		
	B0071304	MARIETTA	GA		09/14/2010		146						146	146		
	B0030102	MARIETTA	GA		05/07/2010		39						39	39		
	A8092201	MARIETTA	GA		10/30/2008		716						716	716		
	A9031001	MARIETTA	GA		05/06/2009		100						100	100		
	A7120303	MARIETTA	GA		01/30/2008		1,571						1,571	1,571		
	A7100103	MARIETTA	GA		04/25/2008		189						189	189		
	A7091201	MARSHALLTOWN	IA		12/26/2007		4,601						4,601	4,601		
	B0020802	MARSHFIELD	WI		04/15/2010		80						80	80		
	B0042802	MARTINEZ	GA		07/30/2010		322						322	322		
	B0060104	MARTINEZ	GA		08/31/2010		237						237	237		
	B0060102	MARTINEZ	GA		08/31/2010		264						264	264		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8011702	MARTINSVILLE	IN		03/17/2008		174						174	174			
A9091403	MARYSVILLE	OK		10/01/2009		18						18	18			
A8022011	MASON	OH		05/16/2008		1,433						1,433	1,433			
B0032401	MATTHEWS	NC		05/27/2010		168						168	168			
A9090902	MAUD	OK		09/29/2009		16						16	16			
B0061107	MAULDIN	SC		09/01/2010		171						171	171			
A9033002	MCDONOUGH	GA		06/10/2009		794						794	794			
A7062804	MCHENRY	IL		10/10/2008		149						149	149			
A7102407	MCKINNEY	TX		12/11/2007		418						418	418			
A9102204	MEDICINE LODGE	KS		12/03/2009		21						21	21			
A8033102	MEDINA	OH		06/09/2008		2,204						2,204	2,204			
A80331023	MEDINA	OH		11/07/2008		746						746	746			
A8030713	MELBOURNE	FL		06/25/2008		160						160	160			
A8012310	MEMPHIS	TN		04/01/2008		117						117	117			
A9091809	MEMPHIS	TN		12/08/2009		848						848	848			
A9101201	MEMPHIS	TN		12/16/2009		206						206	206			
A9032101	MEMPHIS	TX		05/21/2009		59						59	59			
A60104023	MENLO PARK	CA		09/05/2008		700						700	700			
A7110701	MENLO PARK	CA		01/18/2008		190						190	190			
A8060504	MENTOR	OH		08/06/2008		201						201	201			
A8032503	MESA	AZ		06/19/2008		213						213	213			
A8091502	MESA	AZ		11/17/2008		980						980	980			
B0022501	MESA	AZ		03/30/2010		360						360	360			
A9103004	MESA	AZ		12/30/2009		401						401	401			
A9102102	MESA	AZ		12/29/2009		72						72	72			
A9122801	MESA	AZ		02/18/2010		55						55	55			
B0080608	MESA	AZ		10/14/2010		183						183	183			
B0060201	MESA	AZ		10/03/2003		199						199	199			
B0021906	METHUEN	MA		04/05/2010		95						95	95			
A8030506	MIAMI	FL		05/23/2008		371						371	371			
A7120705	MIAMI	FL		02/13/2008		689						689	689			
A7103102	MIAMI	FL		01/16/2008		344						344	344			
A7103103	MIAMI	FL		01/16/2008		344						344	344			
A7103104	MIAMI	FL		01/16/2008		172						172	172			
A7103105	MIAMI	FL		01/16/2008		172						172	172			

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A7102404	MIAMI	FL			12/14/2007		313						313	313		
A7102405	MIAMI	FL			12/14/2007		301						301	301		
A7120502	MIAMI	FL			02/11/2008		253						253	253		
A8080101	MIAMI	FL			10/23/2008		685						685	685		
A8030715	MIAMISBURG	OH			06/09/2008		1,418						1,418	1,418		
B0051008	MIDDLEBORO	MA			07/28/2010		138						138	138		
B0022201	MIDDLEBURG HEIGH	OH			05/06/2010		74						74	74		
A7121002	MIDDLETOWN	NY			03/06/2008		1,253						1,253	1,253		
A8012103	MIDDLETOWN	OH			03/20/2008		2,336						2,336	2,336		
A8060201	MIDLAND	TX			08/22/2008		255						255	255		
B0032403	MIDLAND	TX			04/15/2010		48						48	48		
A9122301	MIDLAND	TX			02/26/2010		150						150	150		
B0040507	MIDLOTHIAN	VA			07/21/2010		77						77	77		
B0032501	MIDLOTHIAN	VA			04/30/2010		151						151	151		
A7122003	MIDVALE	UT			02/08/2008		602						602	602		
A9032501	MIDWAY	UT			12/10/2009		194						194	194		
A8050903	MILBRIDGE	ME			07/31/2008		505						505	505		
A7120417	MILLBRAE	CA			04/03/2008		602						602	602		
A9031209	MILPITAS	CA			05/11/2009		64						64	64		
B0022502	MILPITAS	CA			04/22/2010		85						85	85		
A9102202	MINNEAPOLIS	KS			11/19/2009		18						18	18		
A8022004	MINNEAPOLIS	MN			04/30/2008		305						305	305		
A7120304	MINNEAPOLIS	MN			02/14/2008		381						381	381		
B0051005	MINNEAPOLIS	MN			07/08/2010		294						294	294		
A8082202	MINNETONKA	MN			10/27/2008		649						649	649		
B0041503	MISSION	TX			06/04/2010		79						79	79		
B0062505	MISSION VIEJO	CA			09/01/2010		319						319	319		
A7121402	MISSION VIEJO	CA			03/14/2008		1,436						1,436	1,436		
A7092703	MISSOURI CITY	TX			12/14/2007		180						180	180		
A70927033	MISSOURI CITY	TX			09/29/2008		253						253	253		
A5060101	MISSOURI CITY	TX			08/25/2005		1,442						1,442	1,442		
A9072301	MODESTO	CA			10/13/2009		83						83	83		
B0072703	MODESTO	CA			09/30/2010		490						490	490		
B0031101	MONROE	WA			04/15/2010		347						347	347		
B0040508	MONROVIA	CA			06/21/2010		137						137	137		

## 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					Unrealized Valuation Increase (Decrease)	8	9	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other					
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Accretion	Book Value/ Recorded Investment Excluding Accrued Interest	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		
A8111901	MONROVIA	CA			01/23/2009			48				48	48			
A8111902	MONROVIA	CA			01/23/2009			36				36	36			
A8091109	MONTEZUMA	GA			11/26/2008			75				75	75			
B0062402	MONTGOMERY	AL			09/23/2010			136				136	136			
B0062404	MONTGOMERY	AL			09/23/2010			155				155	155			
A5101003	MORENO VALLEY	CA			12/21/2005			346				346	346			
B0040802	MORENO VALLEY	CA			06/11/2010			105				105	105			
A9120102	MORGAN	UT			02/16/2010			154				154	154			
A7102903	MORRISTOWN	NJ			01/14/2008			788				788	788			
A9021901	MORRISVILLE	NC			07/01/2009			123				123	123			
A8020602	MORROW	GA			03/17/2008			551				551	551			
A9061607	MOUNT PLEASANT	TX			08/13/2009			23				23	23			
A5092101	MOUNTAIN VIEW	CA			12/01/2005			513				513	513			
A9072801	MT VERNON	TX			09/17/2009			22				22	22			
A9060301	MT VIEW	CA			10/29/2009			34				34	34			
A8052801	MUKILTEO	WA			08/04/2008			582				582	582			
A8092303	MUNCIE	IN			11/21/2008			379				379	379			
A9110601	MURRELLS INLET	SC			01/22/2010			122				122	122			
A7092004	MUSKOGEE	OK			12/11/2007			240				240	240			
A7121706	NASHVILLE	TN			02/29/2008			304				304	304			
A8022102	NASHVILLE	TN			05/22/2008			273				273	273			
A5041101	NASSAU BAY	TX			06/13/2005			1,106				1,106	1,106			
A8051201	NATIONAL CITY	CA			07/18/2008			1,045				1,045	1,045			
A5022802	NATIONAL CITY	CA			05/23/2005			795				795	795			
A8030601	NAVARRE	FL			09/18/2008			1,133				1,133	1,133			
A8012403	NEEDHAM	MA			03/26/2008			219				219	219			
B0051202	NEODESHA	KS			06/17/2010			29				29	29			
A8100101	NEW BEDFORD	MA			10/27/2008			646				646	646			
B0072604	NEW BERN	NC			10/29/2010			664				664	664			
B0072102	NEW BRAUNFELS	TX			10/07/2010			355				355	355			
B0061106	NEW CANEY	TX			08/31/2010			222				222	222			
B0061402	NEW HOPE	PA			10/01/2010			213				213	213			
A8012101	NEW YORK	NY			04/02/2008			222				222	222			
B0060901	NEW YORK	NY			07/26/2010			1,090				1,090	1,090			
B0082702	NEW YORK	NY			09/27/2010			564				564	564			

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	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A7122002	NEWARK	CA			02/28/2008		169						169	169		
B0021602	NEWARK	CA			04/20/2010		89						89	89		
A8071008	NEWARK	NJ			09/22/2008		837						837	837		
A8121506	NEWINGTON	CT			01/29/2009		260						260	260		
A8082702	NEWMARK	NJ			11/14/2008		292						292	292		
A8030502	NEWNAN	GA			06/05/2008		230						230	230		
B0040102	NEWPORT BEACH	CA			06/18/2010		217						217	217		
B0080610	NEWPORT BEACH	CA			10/28/2010		130						130	130		
A8031005	NEWPORT BEACH	CA			06/12/2008		195						195	195		
A5051004	NEWPORT BEACH	CA			07/22/2005		434						434	434		
A8050602	NEWPORT NEWS	VA			07/22/2008		552						552	552		
B0012605	NEWTON	KS			04/22/2010		48						48	48		
A8071501	NEWTOWN SQUARE	PA			10/23/2008		788						788	788		
A8051901	NIAGARA FALLS	NY			08/18/2008		493						493	493		
A9022501	NIAGARA FALLS	NY			04/30/2009		342						342	342		
A8072809	NORCROSS	GA			09/25/2008		1,013						1,013	1,013		
B0020104	NORCROSS	GA			04/29/2010		177						177	177		
A8120503	NORFOLK	VA			01/28/2009		177						177	177		
A8031008	NORMAL	IL			06/20/2008		957						957	957		
A7112901	NORRISTOWN	PA			02/27/2008		218						218	218		
A8121512	NORTH ANDOVER	MA			01/29/2009		301						301	301		
A8121504	NORTH BILLERICA	MA			01/29/2009		409						409	409		
A7101704	NORTH CHARLESTON	SC			01/07/2008		385						385	385		
A7092401	NORTH HAMPTON	NH			12/17/2007		397						397	397		
A7092403	NORTH HAMPTON	NH			12/17/2007		821						821	821		
A6100402	NORTH LAS VEGAS	NV			12/21/2006		1,617						1,617	1,617		
A7121709	NORTH LAS VEGAS	NV			04/25/2008		88						88	88		
A7121703	NORTH LAS VEGAS	NV			04/04/2008		219						219	219		
A9122802	NORTH PALM BEACH	FL			12/27/2000		54						54	54		
A8012405	NORTH RICHLAND HI	TX			03/26/2008		163						163	163		
A8022901	NORTH SALT LAKE	UT			05/22/2008		247						247	247		
A8021405	NORTH SALT LAKE	UT			04/17/2008		496						496	496		
A7110601	NORTH SALT LAKE	UT			01/29/2008		175						175	175		
A9030401	NORTHRIDGE	CA			04/29/2009		148						148	148		
A9042002	NORTHWOOD	OH			07/01/2009		352						352	352		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13				
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A9042405	NORWOOD	OH			07/14/2009		166							166	166		
A8072103	NOVI	MI			09/30/2008		325							325	325		
A8100103	NOVI	MI			11/25/2008		122							122	122		
A8100104	NOVI	MI			11/25/2008		189							189	189		
A9030421	OAKDALE	CA			05/19/2009		79							79	79		
A9031601	OAKDALE	CA			05/28/2009		368							368	368		
A8012505	OAKLAND	CA			04/23/2008		226							226	226		
B0042001	OAKLAND	CA			07/13/2010		78							78	78		
B0043003	OAKLAND	CA			07/12/2010		287							287	287		
A6032402	OCALA	FL			06/09/2006		290							290	290		
A8093003	OCALA	FL			11/04/2008		360							360	360		
A9110602	OCEANSIDE	CA			01/11/2010		39							39	39		
B0061726	OCEANSIDE	CA			08/18/2010		211							211	211		
B0021903	ODESSA	TX			03/04/2010		36							36	36		
B0012101	ODESSA	TX			02/11/2010		23							23	23		
B0012102	ODESSA	TX			02/11/2010		46							46	46		
A8011804	O'FALLON	MO			03/26/2008		448							448	448		
A8022017	OGDEN	UT			05/30/2008		212							212	212		
A9111301	OGDEN	UT			12/30/2009		462							462	462		
A9070601	OKLAHOMA CITY	OK			08/31/2009		130							130	130		
B0052602	OKLAHOMA CITY	OK			08/02/2010		496							496	496		
B0062501	OLATHE	KS			09/30/2010		211							211	211		
A5021801	OLATHE	KS			05/13/2005		445							445	445		
A8011802	OLATHE	KS			02/27/2008		3,424							3,424	3,424		
A8031801	OLATHE	KS			04/30/2008		187							187	187		
A8092903	OLYMPIA	WA			11/19/2008		222							222	222		
A9020601	OMAHA	NE			04/02/2009		98							98	98		
A8030606	OMAHA	NE			05/05/2008		215							215	215		
B0081802	ONTARIO	CA			10/20/2010		98							98	98		
B0032906	ONTARIO	CA			05/28/2010		156							156	156		
A9030417	ONTARIO	CA			05/08/2009		30							30	30		
A9030418	ONTARIO	CA			05/08/2009		56							56	56		
A9012701	ONTARIO	CA			03/31/2009		62							62	62		
A9030601	ORANGE	CA			04/20/2009		722							722	722		
B0011902	ORANGE PARK	FL			03/22/2010		42							42	42		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A8021101	ORCHARD LAKE	MI			07/09/2008		710						710	710		
A8110402	ORCHARD PARK	NY			01/20/2009		300						300	300		
A7103107	OREGON	OH			01/15/2008		516						516	516		
A9022708	OREGON CITY	OR			04/30/2009		487						487	487		
A9100601	ORLANDO	FL			12/23/2009		109						109	109		
B0022303	ORLANDO	FL			08/02/2010		105						105	105		
B0051103	ORLANDO	FL			07/29/2010		592						592	592		
B0072606	ORLANDO	FL			11/30/2010		457						457	457		
B0070102	ORLANDO	FL			10/29/2010		464						464	464		
A8082903	ORLANDO	FL			11/13/2008		652						652	652		
A7091206	ORLANDO	FL			12/04/2007		366						366	366		
A8022212	ORLANDO	FL			04/23/2008		378						378	378		
A8022213	ORLANDO	FL			05/13/2008		395						395	395		
B0062507	ORO VALLEY	AZ			09/21/2010		184						184	184		
A8012302	ORO VALLEY	AZ			03/19/2008		176						176	176		
A8020804	OVERLAND PARK	KS			03/28/2008		515						515	515		
B0051203	OXNARD	CA			07/02/2010		296						296	296		
B0080403	OXNARD	CA			10/06/2010		282						282	282		
A9042302	PACIFIC GROVE	CA			05/15/2009		190						190	190		
A9032402	PALM COAST	FL			05/11/2009		78						78	78		
A8082102	PALM DESERT	CA			10/30/2008		561						561	561		
B0031704	PALM DESERT	CA			05/28/2010		66						66	66		
A9052001	PALM SPRINGS	CA			07/29/2009		143						143	143		
A6110101	PALO ALTO	CA			01/04/2007		695						695	695		
B0032203	PANAMA CITY	FL			05/20/2010		46						46	46		
A7061203	PAPILLION	NE			01/16/2008		403						403	403		
B0021902	PARIS	TX			03/04/2010		35						35	35		
B0041401	PARKER	CO			06/15/2010		139						139	139		
A7092402	PARMA	OH			12/03/2007		170						170	170		
A8020811	PASADENA	CA			03/31/2008		1,751						1,751	1,751		
B0033102	PASADENA	FL			05/28/2010		53						53	53		
A8080601	PASADENA	MD			09/26/2008		1,031						1,031	1,031		
A8022209	PASADENA	MD			05/07/2008		442						442	442		
A8022210	PASADENA	MD			05/07/2008		519						519	519		
A9050101	PASADENA	TX			07/20/2009		341						341	341		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8012903	PASO ROBLES	CA		04/17/2008		202						202	202			
A8012904	PASO ROBLES	CA		04/17/2008		202						202	202			
A8041403	PATERSON	NJ		06/19/2008		210						210	210			
A8081203	PAYSON	AZ		11/05/2008		391						391	391			
B0032606	PEMBROKE PINES	FL		06/14/2010		189						189	189			
A8080407	PEMBROKE PINES	FL		10/23/2008		408						408	408			
A8061306	PENDLETON	OR		08/28/2008		102						102	102			
A8061307	PENDLETON	OR		08/28/2008		311						311	311			
A8071502	PENFIELD	NY		10/03/2008		329						329	329			
A8021404	PENFIELD	NY		06/06/2008		393						393	393			
AT121016	PENSACOLA	FL		02/28/2008		149						149	149			
A7091403	PENSACOLA	FL		01/14/2008		146						146	146			
B0080601	PENSACOLA	FL		10/29/2010		262						262	262			
A8041401	PEORIA	AZ		06/19/2008		239						239	239			
A7120604	PERINTON	NY		03/31/2008		457						457	457			
A9040703	PERINTON	NY		06/16/2009		174						174	174			
A9040706	PERRY	FL		06/16/2009		50						50	50			
A8021402	PETERSBURG	VA		04/30/2008		666						666	666			
B0032510	PFLUGERVILLE	TX		06/03/2010		28						28	28			
B0081702	PFLUGERVILLE	TX		11/12/2010		28						28	28			
A9021301	PHOENIX	AZ		07/01/2009		217						217	217			
A8111701	PHOENIX	AZ		01/09/2009		62						62	62			
A9070201	PHOENIX	AZ		08/27/2009		60						60	60			
A9082402	PHOENIX	AZ		10/08/2009		83						83	83			
A9042003	PHOENIX	AZ		06/15/2009		51						51	51			
A9042706	PHOENIX	AZ		06/29/2009		206						206	206			
A8030711	PHOENIX	AZ		06/09/2008		427						427	427			
A8031002	PHOENIX	AZ		06/06/2008		185						185	185			
A5050903	PHOENIX	AZ		06/20/2005		291						291	291			
A6101109	PHOENIX	AZ		12/11/2006		378						378	378			
A7081702	PHOENIX	AZ		12/14/2007		329						329	329			
B0063007	PHOENIX	AZ		09/02/2010		176						176	176			
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			

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A7120605	PHOENIXVILLE	PA		02/26/2008		438					438		438			
A9061102	PINELAND	TX		07/21/2009		60					60		60			
A9080601	PINEVILLE	NC		10/30/2009		266					266		266			
A8022805	PITTSBURGH	PA		06/30/2008		496					496		496			
A8021401	PITTSBURGH	PA		04/14/2008		1,057					1,057		1,057			
A9021302	PLANO	TX		04/07/2009		222					222		222			
A8090203	PLANO	TX		10/08/2008		909					909		909			
A8082703	PLANO	TX		11/05/2008		568					568		568			
A5051802	PLANO	TX		09/09/2005		716					716		716			
B0010604	PLANT CITY	FL		03/24/2010		56					56		56			
A8080805	PLATTEVILLE	CO		10/28/2008		184					184		184			
A8061207	PLATTSBURGH	NY		08/14/2008		1,141					1,141		1,141			
A9040302	PLYMOUTH	MI		05/27/2009		218					218		218			
A9100101	POCATELLO	ID		12/10/2009		577					577		577			
A7111402	POMONA	CA		01/24/2008		228					228		228			
A7101701	POMONA	CA		12/11/2007		1,233					1,233		1,233			
A9101303	POMONA	CA		12/16/2009		49					49		49			
A9102003	POMONA	CA		12/14/2009		168					168		168			
A9090402	POMONA	KS		09/29/2009		18					18		18			
B0020907	POMPANO BEACH	FL		03/31/2010		276					276		276			
A7102305	POMPANO BEACH	FL		01/30/2008		226					226		226			
A8111203	PONTIAC	MI		01/21/2009		80					80		80			
A9123002	POOLER	GA		03/22/2010		46					46		46			
A8020807	PORT ANGELES	WA		06/03/2008		461					461		461			
B0060801	PORT ARTHUR	TX		07/01/2010		25					25		25			
A9120201	PORT ARTHUR	TX		02/17/2010		31					31		31			
A8022220	PORT CHARLOTTE	FL		05/15/2008		222					222		222			
A9022404	PORTAGE	MI		06/30/2009		124					124		124			
A8081901	PORTAGE	MI		10/30/2008		778					778		778			
A7092801	PORTLAND	ME		01/18/2008		252					252		252			
A9091802	PORTLAND	ME		01/25/2010		18					18		18			
A8041101	PORTLAND	OR		07/07/2008		913					913		913			
A8080603	PORTLAND	OR		09/24/2008		1,496					1,496		1,496			
A9031602	PORTLAND	OR		05/20/2009		111					111		111			
A9030501	PORTLAND	OR		06/29/2009		643					643		643			

## 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					Unrealized Valuation Increase (Decrease)	8	9	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other					
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Accretion	Book Value/ Recorded Investment Excluding Accrued Interest	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		
	A9020304	PORLAND	OR		04/15/2009			618				618	618			
	A9060401	PORLAND	OR		07/23/2009			119				119	119			
	A8031403	PORLAND	OR		06/11/2008			340				340	340			
	A8032802	PORLAND	OR		06/18/2008			198				198	198			
	A7051802	PORLAND	OR		06/26/2008			384				384	384			
	B0081701	PORLAND	OR		11/12/2010			60				60	60			
	A7110902	PORTSMOUTH	VA		01/25/2008			355				355	355			
	A8111103	POWAY	CA		01/12/2009			157				157	157			
	A8010301	PRESCOTT VALLEY	AZ		03/13/2008			624				624	624			
	A8060601	PROVO	UT		08/22/2008			205				205	205			
	A8011806	PUYALLUP	WA		04/22/2008			1,103				1,103	1,103			
E02.34	A8013101	QUINTON	VA		04/30/2008			226				226	226			
	A5060303	RADCLIFF	KY		08/25/2005			309				309	309			
	B0071204	RAEFORD	NC		09/23/2010			176				176	176			
	A8121002	RALEIGH	NC		02/20/2009			53				53	53			
	A9022704	RALEIGH	NC		05/28/2009			95				95	95			
	A7102302	RALEIGH	NC		12/21/2007			435				435	435			
	A8062302	RANCHO CARDOVA	CA		07/10/2008			933				933	933			
	B0051401	RANCHO CUCAMONG	CA		06/29/2010			29				29	29			
	A7101802	RANCHO CUCAMONG	CA		01/04/2008			262				262	262			
	A7112101	RANCHO MIRAGE	CA		02/13/2008			461				461	461			
	A8021203	RAYMORE	MO		04/09/2008			1,120				1,120	1,120			
	B0072609	REDONDO BEACH	CA		09/22/2010			205				205	205			
	A7101501	REDWOOD CITY	CA		12/21/2007			1,213				1,213	1,213			
	A5040501	REDWOOD CITY	CA		06/29/2005			376				376	376			
	A8012308	REDWOOD CITY	CA		04/01/2008			289				289	289			
	A9040807	REDWOOD CITY	CA		06/26/2009			231				231	231			
	A8031906	RENO	NV		05/09/2008			409				409	409			
	A6050103	RENO	NV		07/07/2006			1,153				1,153	1,153			
	A8042401	RENO	NV		07/28/2008			282				282	282			
	A8060901	RENO	NV		08/27/2008			1,197				1,197	1,197			
	A9040904	RENO	NV		06/30/2009			212				212	212			
	A9040905	RENO	NV		06/30/2009			201				201	201			
	A9031305	RENO	NV		05/19/2009			146				146	146			
	A9031306	RENO	NV		05/19/2009			107				107	107			

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A9030202	RENO	NV			05/15/2009		423						423	423		
A9122302	RENO	NV			03/01/2010		43						43	43		
A8061601	RESEDA	CA			08/28/2008		296						296	296		
B0052805	RIALTO	CA			08/05/2010		366						366	366		
A8011103	RICHLAND	WA			05/08/2008		537						537	537		
A6081501	RICHLAND	WA			09/22/2006		870						870	870		
A8050905	RICHLAND	WA			07/31/2008		588						588	588		
A80509053	RICHLAND	WA			03/31/2010		16						16	16		
A8011801	RICHMOND	VA			03/27/2008		625						625	625		
A8053001	RIDGELAND	MS			07/31/2008		2,209						2,209	2,209		
A8120502	RIO RANCHO	NM			01/15/2009		31						31	31		
A7120410	RIO RANCHO	NM			02/25/2008		377						377	377		
B0010704	RIO VISTA	TX			01/21/2010		17						17	17		
A9081807	RIVERDALE	GA			11/10/2009		94						94	94		
A8061310	RIVERSIDE	CA			09/04/2008		1,299						1,299	1,299		
A7010502	RIVERSIDE	CA			01/31/2008		375						375	375		
A6061603	RIVERSIDE	CA			09/06/2006		966						966	966		
A7110202	RIVERSIDE	CA			01/15/2008		1,179						1,179	1,179		
A9092504	RIVERTON	UT			11/10/2009		228						228	228		
A8030706	RIVERVIEW	FL			06/02/2008		608						608	608		
A7110107	ROANOKE	VA			01/17/2008		466						466	466		
A8032401	ROCHESTER	NY			05/28/2008		212						212	212		
A8070301	ROCHESTER HILLS	MI			10/10/2008		405						405	405		
A8022201	ROCHESTER HILLS	MI			04/15/2008		130						130	130		
A8022205	ROCK HILL	SC			04/21/2008		178						178	178		
A9061605	ROCKDALE	TX			08/20/2009		53						53	53		
B0080602	ROCKLIN	CA			10/07/2010		101						101	101		
A5030705	ROCKPORT	TX			05/26/2005		346						346	346		
A8082507	ROCKWALL	TX			11/14/2008		197						197	197		
A7102007	ROCKY MOUNT	NC			03/27/2008		1,190						1,190	1,190		
A7102007A	ROCKY MOUNT	NC			05/19/2008		1,770						1,770	1,770		
A7102008	ROCKY MOUNT	NC			03/27/2008		1,488						1,488	1,488		
A7102008A	ROCKY MOUNT	NC			05/19/2008		893						893	893		
A7102009	ROCKY MOUNT	NC			03/27/2008		1,488						1,488	1,488		
A7102009A	ROCKY MOUNT	NC			05/19/2008		595						595	595		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
A7102010	ROCKY MOUNT	NC			03/27/2008		1,785						1,785	1,785		
A7102010A	ROCKY MOUNT	NC			05/19/2008		387						387	387		
A7102011	ROCKY MOUNT	NC			03/27/2008		669						669	669		
A5081602	ROCKY MOUNT	NC			12/19/2005		1,538						1,538	1,538		
A8110401	ROCKY MOUNT	NC			01/12/2009		89						89	89		
A8022104	ROCKY RIVER	OH			05/22/2008		896						896	896		
A9020210	RODEO	CA			04/28/2009		110						110	110		
A8121503	ROHNERT PARK	CA			01/29/2009		367						367	367		
B0061802	ROSEMEAD	CA			09/16/2010		433						433	433		
A8082007	ROSWELL	GA			10/23/2008		109						109	109		
A8070303	ROSWELL	GA			08/28/2008		257						257	257		
B0051403	ROSWELL	GA			06/30/2010		80						80	80		
A8091702	ROUND ROCK	TX			11/20/2008		550						550	550		
A9042702	ROUND ROCK	TX			07/17/2009		164						164	164		
A9050402	ROWLETT	TX			06/29/2009		182						182	182		
A9111701	ROY	UT			01/22/2010		45						45	45		
B0022202	ROY	UT			05/03/2010		73						73	73		
A8081404	ROY	UT			10/27/2008		256						256	256		
A8090311	ROYAL OAK	MI			11/20/2008		55						55	55		
B0051701	RUBIDOUX	CA			08/31/2010		319						319	319		
A9091402	RUSH SPRINGS	OK			10/01/2009		18						18	18		
B0080303	RUSSELLVILLE	AR			09/30/2010		247						247	247		
A8091202	SACHSE	TX			11/20/2008		308						308	308		
B0062804	SACRAMENTO	CA			08/31/2010		157						157	157		
B0072308	SACRAMENTO	CA			10/19/2010		116						116	116		
A9010501	SACRAMENTO	CA			02/02/2009		92						92	92		
A9030409	SACRAMENTO	CA			05/20/2009		101						101	101		
A8070103	SACRAMENTO	CA			09/08/2008		217						217	217		
A8070802	SACRAMENTO	CA			08/27/2008		1,050						1,050	1,050		
A8081805	SACRAMENTO	CA			10/29/2008		271						271	271		
A8020802	SACRAMENTO	CA			03/27/2008		532						532	532		
B0061001	SALEM	OR			10/12/2010		1,746						1,746	1,746		
A7092003	SALEM	OR			12/05/2007		297						297	297		
A9010801	SALEM	OR			04/09/2009		340						340	340		
A9022601	SALEM	OR			04/28/2009		238						238	238		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
B0012602	SALINA	KS		03/04/2010		37						37		37		
A9022406	SALINAS	CA		05/05/2009		75						75		75		
A8082503	SALT LAKE CITY	UT		10/01/2008		64						64		64		
A8082205	SALT LAKE CITY	UT		01/05/2009		83						83		83		
A8082206	SALT LAKE CITY	UT		10/27/2008		291						291		291		
A9032502	SALT LAKE CITY	UT		05/29/2009		228						228		228		
A9030502	SALT LAKE CITY	UT		04/16/2009		64						64		64		
A8022013	SALT LAKE CITY	UT		06/02/2008		388						388		388		
A8021505	SALT LAKE CITY	UT		04/28/2008		113						113		113		
A8021902	SALT LAKE CITY	UT		05/07/2008		627						627		627		
A8011703	SALT LAKE CITY	UT		04/18/2008		472						472		472		
A7111902	SALT LAKE CITY	UT		01/24/2008		194						194		194		
A7112006	SALT LAKE CITY	UT		02/05/2008		565						565		565		
A7100901	SALT LAKE CITY	UT		12/20/2007		1,061						1,061		1,061		
A8060202	SAN ANGELO	TX		08/19/2008		255						255		255		
B0052001	SAN ANGELO	TX		06/17/2010		31						31		31		
B0051101	SAN ANTONIO	TX		06/16/2010		275						275		275		
B0030501	SAN ANTONIO	TX		05/10/2010		77						77		77		
A9120802	SAN ANTONIO	TX		01/07/2010		55						55		55		
B0010602	SAN ANTONIO	TX		01/21/2010		51						51		51		
B0062405	SAN ANTONIO	TX		09/30/2010		88						88		88		
B0080607	SAN ANTONIO	TX		10/25/2010		253						253		253		
A9032303	SAN ANTONIO	TX		05/21/2009		129						129		129		
A5110902	SAN ANTONIO	TX		01/17/2006		502						502		502		
A8012309	SAN ANTONIO	TX		03/24/2008		219						219		219		
A8021204	SAN ANTONIO	TX		07/01/2008		2,085						2,085		2,085		
A8011001	SAN ANTONIO	TX		03/07/2008		348						348		348		
A7121202	SAN ANTONIO	TX		01/31/2008		403						403		403		
A8022703	SAN ANTONIO	TX		05/09/2008		265						265		265		
A8033101	SAN ANTONIO	TX		06/19/2008		256						256		256		
B0030201	SAN BERNARDINO	CA		04/30/2010		52						52		52		
B0020903	SAN BERNARDINO	CA		03/31/2010		401						401		401		
A9021802	SAN BUENAVENTURA	CA		04/23/2009		109						109		109		
A9021803	SAN BUENAVENTURA	CA		04/23/2009		77						77		77		
A8112401	SAN BUENAVENTURA	CA		01/27/2009		281						281		281		

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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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13				
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
	A8072901	SAN CARLOS	CA		10/09/2008		329							329	329		
	B0032903	SAN CARLOS	CA		06/22/2010		29							29	29		
	B0052810	SAN CLEMENTE	CA		08/10/2010		184							184	184		
	B0062806	SAN DIEGO	CA		09/10/2010		666							666	666		
	A8022701	SAN DIEGO	CA		05/29/2008		588							588	588		
	A8012801	SAN DIEGO	CA		04/16/2008		275							275	275		
	A7102402	SAN DIEGO	CA		03/10/2008		232							232	232		
	A5041102	SAN DIEGO	CA		06/21/2005		295							295	295		
	A5101303	SAN DIEGO	CA		12/20/2005		214							214	214		
	A8123001	SAN DIEGO	CA		03/03/2009		96							96	96		
	A9030410	SAN DIEGO	CA		04/30/2009		334							334	334		
	A9060501	SAN DIEGO	CA		07/29/2009		47							47	47		
	B0063005	SAN DIEGO	CA		09/14/2010		209							209	209		
	B0061701	SAN DIEGO	CA		09/26/2000		37							37	37		
	B0080404	SAN DIEGO	CA		11/30/2010		472							472	472		
	B0080201	SAN DIEGO	CA		09/29/2010		140							140	140		
	B0082405	SAN DIEGO	CA		11/15/2010		178							178	178		
	B0032607	SAN DIEGO	CA		05/03/2010		192							192	192		
	B0022601	SAN DIEGO	CA		04/26/2010		319							319	319		
	B0050706	SAN DIEGO	CA		11/03/2004		364							364	364		
	B0040602	SAN DIEGO	CA		06/23/2010		99							99	99		
	A9110901	SAN DIEGO	CA		12/29/2009		60							60	60		
	A9102701	SAN DIEGO	CA		03/27/1998		67							67	67		
	B0061102	SAN FERNANDO	CA		04/18/2001		214							214	214		
	A9020303	SAN FERNANDO	CA		05/06/2009		220							220	220		
	A7091702	SAN FRANCISCO	CA		12/03/2007		791							791	791		
	B0031901	SAN FRANCISCO	CA		06/29/2010		133							133	133		
	B0031102	SAN FRANCISCO	CA		06/01/2010		294							294	294		
	B0051901	SAN JOSE	CA		07/29/2010		139							139	139		
	A9112003	SAN JOSE	CA		01/04/2010		216							216	216		
	A9101602	SAN JOSE	CA		12/18/2009		77							77	77		
	A9122103	SAN JOSE	CA		03/16/2010		90							90	90		
	A7080908	SAN JOSE	CA		12/10/2007		172							172	172		
	A6082803	SAN JOSE	CA		11/29/2006		433							433	433		
	A7112003	SAN JOSE	CA		01/04/2008		371							371	371		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A7120501	SAN JOSE	CA		02/14/2008		275							275	275		
A7113003	SAN JOSE	CA		02/13/2008		625							625	625		
A8021407	SAN JOSE	CA		04/25/2008		199							199	199		
A8091803	SAN JOSE	CA		11/17/2008		130							130	130		
A8082601	SAN JOSE	CA		10/23/2008		222							222	222		
A8082701	SAN JOSE	CA		11/06/2008		417							417	417		
A8062001	SAN JOSE	CA		08/18/2008		635							635	635		
B0041502	SAN JUAN	TX		06/04/2010		66							66	66		
A8010304	SAN LEANDRO	CA		03/20/2008		209							209	209		
A7122104	SAN LUIS OBISPO	CA		03/25/2008		274							274	274		
A7010201	SAN LUIS OBISPO	CA		02/08/2007		530							530	530		
A7092002	SAN LUIS OBISPO	CA		12/06/2007		450							450	450		
A8082203	SAN LUIS OBISPO	CA		11/05/2008		190							190	190		
B0031201	SAN LUIS OBISPO	CA		05/22/2000		24							24	24		
B0072701	SAN LUIS OBISPO	CA		09/30/2010		85							85	85		
B0072702	SAN LUIS OBISPO	CA		10/06/2010		291							291	291		
A9040603	SAN MARCOS	CA		10/01/2009		344							344	344		
A5051901	SAN MARCOS	CA		08/09/2005		592							592	592		
A7120415	SAN MARCOS	CA		01/28/2008		359							359	359		
B0061005	SAN MARCOS	TX		08/20/2010		65							65	65		
A9032302	SAN PEDRO	CA		05/28/2009		175							175	175		
A7110506	SAN RAMON	CA		02/05/2008		205							205	205		
A7102006	SAN RAMON	CA		02/22/2008		3,979							3,979	3,979		
B0081601	SAN SABA	TX		10/26/2010		331							331	331		
A8071005	SANDUSKY	OH		09/30/2008		563							563	563		
A7072607	SANDY	UT		01/11/2008		643							643	643		
A7092114	SANDY	UT		12/19/2007		349							349	349		
B0031005	SANDY SPRINGS	GA		05/04/2010		54							54	54		
A6061304	SANFORD	FL		08/21/2006		901							901	901		
A8010302	SANTA ANA	CA		03/14/2008		2,485							2,485	2,485		
A9040903	SANTA ANA	CA		07/06/2009		55							55	55		
A9042705	SANTA ANA	CA		06/30/2009		112							112	112		
A9081810	SANTA ANA	CA		10/20/2009		147							147	147		
A8090301	SANTA ANA	CA		11/17/2008		294							294	294		
A8051202	SANTA ANA	CA		07/10/2008		328							328	328		

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15	16	17	18	
	2	3					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year											
B0072305	SANTA ANA	CA		07/30/2003			133							133	133		
B0051303	SANTA ANA	CA		07/22/2010			254							254	254		
A9101603	SANTA ANA	CA		11/30/2009			196							196	196		
A8110503	SANTA CLARA	CA		01/08/2009			38							38	38		
B0052701	SANTA CLARITA	CA		07/28/2000			75							75	75		
A9012601	SANTA CRUZ	CA		03/30/2009			53							53	53		
A7091701	SANTA FE	NM		12/17/2007			389							389	389		
A6062206	SANTA FE	NM		09/15/2006			1,384							1,384	1,384		
A8111903	SANTA FE SPRINGS	CA		01/30/2009			82							82	82		
A9043001	SANTA MARIA	CA		07/01/2009			216							216	216		
A8021306	SANTA MARIA	CA		04/24/2008			133							133	133		
A6021006	SANTA MARIA	CA		04/13/2006			1,491							1,491	1,491		
A6082902	SANTA MARIA	CA		11/08/2006			1,521							1,521	1,521		
A9040606	SANTA MONICA	CA		06/18/2009			34							34	34		
B0012902	SANTA MONICA	CA		03/29/2010			121							121	121		
A8011701	SANTA ROSA	CA		04/11/2008			699							699	699		
A7121102	SANTA ROSA	CA		04/10/2008			367							367	367		
A7120702	SANTA TERESA	NM		02/21/2008			467							467	467		
A7120408	SANTE FE	NM		02/25/2008			333							333	333		
B0062406	SARASOTA	FL		09/09/2010			150							150	150		
A9040804	SAUGATUCK	MI		05/29/2009			153							153	153		
A8022210	SAUSALITO	CA		05/15/2008			269							269	269		
A9123001	SAVANNAH	GA		03/22/2010			58							58	58		
A9092501	SAVANNAH	GA		11/25/2009			239							239	239		
A8020605	SAVANNAH	GA		04/01/2008			231							231	231		
A7120401	SAVANNAH	GA		01/31/2008			1,061							1,061	1,061		
A6031503	SCARBOROUGH	ME		06/06/2006			367							367	367		
A8030603	SCARBOROUGH	ME		06/06/2008			223							223	223		
A6032201	SCOTTSDALE	AZ		06/09/2006			418							418	418		
A7120416	SCOTTSDALE	AZ		02/21/2008			135							135	135		
A7102203	SCOTTSDALE	AZ		12/14/2007			1,030							1,030	1,030		
A8041501	SCOTTSDALE	AZ		06/05/2008			203							203	203		
A8071401	SCOTTSDALE	AZ		09/26/2008			902							902	902		
B0041902	SCOTTSDALE	AZ		07/21/2010			123							123	123		
B0032504	SCOTTSDALE	AZ		05/19/2010			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					Unrealized Valuation Increase (Decrease)	8	9	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other					
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Accretion	Book Value/ Recorded Investment Excluding Accrued Interest	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		
	A9072802	SEALY	TX		08/25/2009			25								
	A8041601	SEATTLE	WA		07/08/2008			5,352				5,352				
	A8091503	SEATTLE	WA		11/25/2008			512				512				
	A8091902	SEATTLE	WA		11/18/2008			75				75				
	A8091903	SEATTLE	WA		11/18/2008			140				140				
	A9030204	SEATTLE	WA		05/20/2009			325				325				
	A9040901	SEATTLE	WA		06/25/2009			257				257				
	A9040902	SEATTLE	WA		06/25/2009			321				321				
	A8011104	SEATTLE	WA		02/27/2008			495				495				
	A7121014	SEATTLE	WA		02/25/2008			342				342				
	A8020601	SEATTLE	WA		04/17/2008			217				217				
	A8022016	SEATTLE	WA		05/12/2008			2,265				2,265				
	A9102103	SEATTLE	WA		12/22/2009			294				294				
	B0020507	SEATTLE	WA		03/16/2010			97				97				
	B0061103	SEATTLE	WA		08/20/2010			74				74				
	B0061104	SEATTLE	WA		08/20/2010			158				158				
	B0062503	SEATTLE	WA		09/01/2010			358				358				
	A9073002	SEDAN	KS		10/01/2009			18				18				
	A9021204	SEGUIN	TX		04/16/2009			87				87				
	B0010703	SEMINOLE	TX		01/21/2010			20				20				
	A9071701	SETAC	WA		10/06/2009			222				222				
	A8090504	SHAKER HEIGHTS	OH		11/17/2008			77				77				
	A9042001	SHERMAN	TX		07/01/2009			95				95				
	A8050601	SHERMAN OAKS	CA		07/01/2008			307				307				
	B0062802	SHERMAN OAKS	CA		09/15/2010			208				208				
	A8061209	SHORELINE	WA		08/27/2008			357				357				
	B0012202	SHORELINE	WA		02/15/2000			45				45				
	A8012803	SIDNEY	OH		04/11/2008			229				229				
	A7100303	SIGNAL HILL	CA		01/11/2008			317				317				
	A7111301	SIMI VALLEY	CA		01/23/2008			197				197				
	A8022202	SIMI VALLEY	CA		05/27/2008			619				619				
	A8091501	SLAUGHTERVILLE	OK		11/19/2009			18				18				
	A8012901	SMYRNA	GA		04/04/2008			437				437				
	A8120504	SMYRNA	GA		02/02/2009			471				471				
	B0071301	SMYRNA	GA		08/12/2010			270				270				

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A8093009	SOUTH HOUSTON	TX		11/24/2008		497						497		497		
A7121001	SOUTH LYON	MI		03/21/2008		1,008						1,008		1,008		
A9031204	SOUTH PASADENA	CA		05/08/2009		133						133		133		
B0030908	SOUTH SAN FRANCIS	CA		05/27/2010		39						39		39		
A7112702	SOUTHAVEN	MS		01/29/2008		1,158						1,158		1,158		
A8050203	SOUTHFIELD	MI		07/30/2008		302						302		302		
B0051902	SOUTHFIELD	MI		08/26/2010		60						60		60		
A8090308	SOUTHGATE	MI		11/20/2008		53						53		53		
B0021601	SOUTHPORT	NC		03/31/2010		342						342		342		
A9021903	SPARKS	NV		04/27/2009		164						164		164		
A9021904	SPARKS	NV		04/27/2009		53						53		53		
A7111504	SPARKS	NV		02/01/2008		652						652		652		
A8081903	SPARTA	MI		10/31/2008		445						445		445		
A7091307	SPOKANE	WA		12/03/2007		249						249		249		
A8090312	SPRING	TX		11/19/2008		409						409		409		
A8033105	SPRING	TX		06/17/2008		966						966		966		
A8022206	SPRING	TX		05/12/2008		605						605		605		
A8010201	SPRING	TX		03/10/2008		549						549		549		
A8020701	SPRING	TX		04/22/2008		217						217		217		
A5062702	SPRING	TX		09/08/2005		876						876		876		
A7091305	SPRING	TX		12/05/2007		467						467		467		
A7100801	SPRING	TX		12/31/2007		178						178		178		
A8012303	SPRING HILL	FL		04/14/2008		254						254		254		
A7092502	ST GEORGE	UT		12/03/2007		319						319		319		
A8032801	ST LOUIS PARK	MN		05/01/2008		169						169		169		
A8012402	ST PETERS	MO		04/30/2008		426						426		426		
A8081801	ST PETERSBURG	FL		10/24/2008		225						225		225		
B0080202	ST. LOUIS	MO		11/02/2010		112						112		112		
A5051202	ST. PAUL	MN		07/21/2005		782						782		782		
A8060402	STAFFORD	TX		08/18/2008		218						218		218		
A9042309	STAFFORD	TX		06/25/2009		582						582		582		
B0020201	STANTON	CA		03/31/2010		145						145		145		
B0021803	STANTON	CA		04/29/2010		491						491		491		
B0072801	STANWOOD	WA		09/28/2010		123						123		123		
B0072301	STATESBORO	GA		09/15/2010		171						171		171		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E0243	A7091303	STERLING HEIGHTS	MI		12/10/2007		439							439	439	
	B0031601	STERLING HEIGHTS	MI		05/24/2010		131							131	131	
	A9030203	STOCKTON	CA		05/28/2009		221							221	221	
	A8063001	STOCKTON	CA		09/09/2008		343							343	343	
	A5110102	STOCKTON	CA		01/30/2006		834							834	834	
	B0042102	STONE MOUNTAIN	GA		06/01/2010		163							163	163	
	A9081806	STONE MOUNTAIN	GA		11/10/2009		137							137	137	
	A8082803	STONE MOUNTAIN	GA		10/29/2008		190							190	190	
	B0080612	STRATFORD	CT		10/26/2010		166							166	166	
	B0030903	STRONGSVILLE	OH		05/27/2010		103							103	103	
	B0042704	SUFFOLK	VA		06/29/2010		46							46	46	
	A8053003	SUGAR HILL	GA		08/15/2008		578							578	578	
	A9103002	SUMMERTON	SC		01/12/2010		99							99	99	
	A8022221	SUN CITY	AZ		04/24/2008		105							105	105	
	A5021707	SUNNYVALE	CA		05/06/2005		518							518	518	
	A9052102	SUNNYVALE	CA		07/28/2009		117							117	117	
	B0050302	SUNNYVALE	CA		07/21/2010		504							504	504	
	B0062805	SUNNYVALE	TX		10/07/2010		133							133	133	
	B0072706	SUPERIOR	CO		10/29/2010		326							326	326	
	B0030802	SURPRISE	AZ		04/27/2010		31							31	31	
	A9090103	SYRACUSE	KS		09/24/2009		18							18	18	
	A8011105	TACOMA	WA		03/26/2008		1,008							1,008	1,008	
	A8071003	TACOMA	WA		09/30/2008		891							891	891	
	A8121507	TALLAHASSEE	FL		02/25/2009		334							334	334	
	A8021502	TALLAHASSEE	FL		04/25/2008		348							348	348	
	A7112102	TAMPA	FL		01/31/2008		264							264	264	
	A9040806	TAMPA	FL		06/10/2009		80							80	80	
	A8082008	TAMPA	FL		10/20/2008		363							363	363	
	A8081102	TAMPA	FL		10/02/2008		73							73	73	
	A8061701	TAMPA	FL		08/22/2008		375							375	375	
	B0080301	TAMPA	FL		09/27/2010		208							208	208	
	B0082505	TAMPA	FL		11/23/2010		115							115	115	
	B0010605	TAMPA	FL		03/24/2010		68							68	68	
	B0011401	TAMPA	FL		03/30/2010		151							151	151	
	B0012201	TARZANA	CA		03/09/2010		96							96	96	

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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
E0244	B0072005	TARZANA	CA		09/22/2010		97						97	97		
	A8121513	TAUNTON	MA		02/25/2009		65						65	65		
	A9102703	TAYLOR	MI		01/20/2010		158						158	158		
	A8082508	TAYLOR	MI		11/12/2008		252						252	252		
	A8041001	TAYLOR	MI		06/12/2008		190						190	190		
	A4092101	TAYLORSVILLE	UT		09/16/2005		587						587	587		
	A8082901	TAYLORSVILLE	UT		10/24/2008		87						87	87		
	B0062401	TAYLORSVILLE	UT		09/08/2010		109						109	109		
	A8020402	TEHACHAPI	CA		11/03/2008		154						154	154		
	A9103005	TEMPE	AZ		12/29/2009		234						234	234		
	A8021506	TEMPE	AZ		05/05/2008		141						141	141		
	A8022012	TEMPE	AZ		05/07/2008		404						404	404		
	A8051402	TEMPE	AZ		07/07/2008		720						720	720		
	A9041601	TEMPE	AZ		06/11/2009		144						144	144		
	A9071402	TEMPE	AZ		09/01/2009		423						423	423		
	A8111101	TEMPE	AZ		01/20/2009		102						102	102		
	B0030401	TEMPLE	TX		04/01/2010		42						42	42		
	A7083104	TERRE HAUTE	IN		12/04/2007		2,408						2,408	2,408		
	B0032402	TEXAS CITY	TX		04/22/2010		60						60	60		
	A9122201	THE WOODLANDS	TX		03/10/2010		51						51	51		
	A8042301	THE WOODLANDS	TX		07/21/2008		312						312	312		
	A6100602	THE WOODLANDS	TX		12/06/2006		762						762	762		
	A6102706	THOUSAND OAKS	CA		01/10/2007		297						297	297		
	A8082101	THOUSAND PALMS	CA		10/30/2008		374						374	374		
	A7101801	TOLEDO	OH		12/27/2007		993						993	993		
	A5080502	TOMBALL	TX		11/10/2005		256						256	256		
	A6020204	TONOWANDA	NY		04/07/2006		569						569	569		
	A7102304	TOOELE	UT		04/30/2008		94						94	94		
	A7121204	TORRANCE	CA		02/27/2008		739						739	739		
	A8032502	TRACY	CA		06/18/2008		216						216	216		
	A5050606	TRACY	CA		07/12/2005		607						607	607		
	B0063002	TROUTDALE	OR		03/30/2001		81						81	81		
	A9040601	TROY	MI		06/15/2009		197						197	197		
	A8071804	TRUCKEE	CA		01/28/2009		330						330	330		
	A8052202	TUCSON	AZ		07/30/2008		375						375	375		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
E0245	A8041003	TUCSON	AZ		06/30/2008		524						524	524		
	A8081906	TUCSON	AZ		09/15/2008		1,694						1,694	1,694		
	A8090302	TUCSON	AZ		11/13/2008		360						360	360		
	A8022802	TUCSON	AZ		05/29/2008		337						337	337		
	A8020803	TUCSON	AZ		04/29/2008		473						473	473		
	A7100501	TUCSON	AZ		12/12/2007		475						475	475		
	A9111601	TUCSON	AZ		01/19/2010		15						15	15		
	B0072704	TUCSON	AZ		11/02/2010		98						98	98		
	A9042802	TUKWILA	WA		07/07/2009		84						84	84		
	A8121101	TUKWILA	WA		02/17/2009		116						116	116		
	A9032104	TULIA	TX		06/05/2009		61						61	61		
	A7101602	TULSA	OK		01/17/2008		492						492	492		
	B0032509	TUSTIN	CA		05/26/2010		43						43	43		
	A8012902	TWENTYNINE PALMS	CA		04/14/2008		640						640	640		
	A9061608	TYLER	TX		08/27/2009		24						24	24		
	A8082506	TYLER	TX		11/14/2008		100						100	100		
	A7092115	UNION CITY	CA		12/05/2007		535						535	535		
	A8012804	UNIONTOWN	OH		04/11/2008		257						257	257		
	B0090702	UPLAND	CA		11/22/2010		30						30	30		
	A9050102	UVALDE	TX		07/20/2009		81						81	81		
	B0060303	VALLEJO	CA		07/20/2010		624						624	624		
	A8121203	VALLEJO	CA		02/20/2009		26						26	26		
	B0021102	VALRICO	FL		03/31/2010		234						234	234		
	A9061610	VAN HORN	TX		09/30/2009		23						23	23		
	A9032701	VAN NUYS	CA		06/10/2009		137						137	137		
	A5090801	VAN NUYS	CA		11/22/2005		314						314	314		
	A6121509	VANCOUVER	WA		02/28/2007		1,090						1,090	1,090		
	A7102902	VANCOUVER	WA		12/19/2007		362						362	362		
	B0071604	VANCOUVER	WA		09/20/2010		65						65	65		
	A8110702	VENTURA	CA		01/14/2009		144						144	144		
	B0071902	VENTURA	CA		10/25/2010		168						168	168		
	A8120101	VERNON	CA		02/12/2009		40						40	40		
	B0042701	VICTORIA	VA		05/06/2010		53						53	53		
	B0071303	VISTA	CA		09/23/2010		107						107	107		
	A8040401	WADSWORTH	OH		07/07/2008		430						430	430		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A6053104	WALLA WALLA	WA		10/30/2006		438						438		438		
A6032904	WALLA WALLA	WA		06/26/2006		311						311		311		
A9101305	WALNUT	CA		12/16/2009		105						105		105		
B0060105	WALNUT CREEK	CA		07/14/2010		77						77		77		
A7120305	WARNER ROBBINS	GA		02/08/2008		960						960		960		
B0040901	WASHINGTON	DC		06/22/2010		38						38		38		
B0012604	WASHINGTON	KS		02/18/2010		31						31		31		
A8090309	WATERFORD	MI		11/20/2008		55						55		55		
A8012301	WATKINSVILLE	GA		03/24/2008		677						677		677		
A8030503	WATKINSVILLE	GA		06/19/2008		225						225		225		
A8030504	WATKINSVILLE	GA		06/30/2008		280						280		280		
A7112004	WATSONVILLE	CA		02/11/2008		285						285		285		
B0040702	WAUKEGAN	IL		06/21/2010		269						269		269		
B0082501	WEATHERFORD	TX		10/28/2010		194						194		194		
B0032202	WELLS	TX		04/01/2010		38						38		38		
B0041501	WESLACO	TX		06/04/2010		79						79		79		
A7102306	WESLEY CHAPEL	FL		12/21/2007		289						289		289		
B0070601	WEST BLOOMFIELD	MI		09/17/2010		295						295		295		
A8081403	WEST BOUNTIFUL	UT		10/27/2008		239						239		239		
A9120401	WEST BOUNTIFUL	UT		01/27/2010		132						132		132		
A8091601	WEST BRIDGEWATER	MA		11/05/2008		688						688		688		
A8072301	WEST CARROLLTON	OH		10/08/2008		229						229		229		
B0071208	WEST CHICAGO	IL		10/29/2010		97						97		97		
A8111202	WEST COVINA	CA		01/27/2009		91						91		91		
B0060701	WEST HOLLYWOOD	CA		07/29/2010		466						466		466		
A6052609	WEST JORDAN	UT		07/12/2006		706						706		706		
A8091504	WEST LINN	OR		10/22/2008		223						223		223		
A8033001	WEST LINN	OR		06/19/2008		238						238		238		
A9021902	WEST SACRAMENTO	CA		04/28/2009		50						50		50		
A8081506	WEST SACRAMENTO	CA		10/15/2008		128						128		128		
A5062703	WEST SACRAMENTO	CA		09/19/2005		352						352		352		
A8040202	WEST VALLEY CITY	UT		06/27/2008		522						522		522		
A9052101	WEST VALLEY CITY	UT		07/27/2009		173						173		173		
A9091002	WEST VALLEY CITY	UT		10/20/2009		111						111		111		
B0060401	WEST VALLEY CITY	UT		08/04/2010		116						116		116		

## 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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other than Temporary Impairment Recognized	11	12	13			
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	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	
A7090705	WESTLAKE	OH		12/28/2007		619						619		619		
A7101803	WESTMINSTER	CA		01/29/2008		792						792		792		
B0080302	WESTMINSTER	CO		10/14/2010		171						171		171		
A8061001	WESTMINSTER	CO		08/27/2008		1,020						1,020		1,020		
B0072003	WHITTIER	CA		10/14/2010		124						124		124		
B0010501	WHITTIER	CA		04/12/2010		71						71		71		
A8030701	WICHITA FALLS	TX		05/19/2008		159						159		159		
A6050401	WILLIAMSVILLE	NY		08/24/2006		450						450		450		
A8090303	WILSON	NC		11/19/2008		936						936		936		
A8072808	WINDER	GA		09/18/2008		954						954		954		
A8112602	WINDSOR	CT		01/30/2009		304						304		304		
A8081501	WINDSOR LOCKS	CT		10/06/2008		228						228		228		
A9042701	WINTER GARDEN	FL		07/07/2009		145						145		145		
A9100602	WINTER PARK	FL		12/23/2009		121						121		121		
B0052702	WINTER PARK	FL		08/26/2010		290						290		290		
A9120301	WINTERS	TX		02/04/2010		17						17		17		
A8040701	WOOD VILLAGE	OR		05/22/2008		259						259		259		
A9042801	WOODBRIDGE	VA		07/20/2009		119						119		119		
A8050703	WOODLAND	CA		07/09/2008		334						334		334		
A9020305	WOODLAND	CA		04/01/2009		96						96		96		
B0052501	WOODLAND HILLS	CA		10/01/2010		328						328		328		
A7112002	WOODS CROSS	UT		01/10/2008		229						229		229		
A8022218	WOODSON TERRACE	MO		05/19/2008		113						113		113		
A8012304	WOODSTOCK	GA		04/22/2008		731						731		731		
A7092601	WOODSTOCK	GA		12/13/2007		1,314						1,314		1,314		
B0052803	WOODSTOCK	GA		08/18/2010		461						461		461		
A8091105	WRIGHTSVILLE	GA		11/26/2008		75						75		75		
A8062701	YAKIMA	WA		09/09/2008		410						410		410		
A8071102	YPSILANTI	MI		09/29/2008		2,820						2,820		2,820		
A9010702	YUMA	AZ		02/25/2009		135						135		135		
0299999 Mortgages with partial repayments						612,946						612,946		612,946		
A7103101	AURORA	CO		12/17/2007	03/30/2011	86,462						86,462		57,915		(28,547)
A7091301	CONCORD	NC		12/06/2007	06/29/2011	80,528						80,528		37,131		(43,398)

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15	16	17	18	
	2	3					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7091302	CONCORD	NC		04/14/2008	06/29/2011	60,512							60,512	16,513		(43,999)	(43,999)
A7112905	DETROIT	MI		02/01/2008	06/30/2011	46,510							46,510	29,498		(17,013)	(17,013)
A7112104	SANDY	UT		01/30/2008	03/17/2011	216,560							216,560	222,297		5,739	5,739
0499999 Mortgages transferred						490,572							490,572	363,354		(127,218)	(127,218)
0599999 Totals						1,186,994							1,186,994	1,059,776		(127,218)	(127,218)

E0248

## SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BLM0L7-DT-3	THL CREDIT GREENWAY FUND LLC	BOSTON	MA	THL CREDIT		01/26/2011	2		6,505,058		5,137,359	8.670
1599999	Common Stocks - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated								6,505,058		5,137,359	XXX
BLM0MZ-JY-3	10260 EAST COLFAX AVENUE LLC LP REFCLD	AURORA	CO	STANCORP MORTGAGE INVESTORS, LLC		04/14/2011	2	57,915				8.580
BLM0Q3-C7-6	9 AND 17-21 UNION STREET NORTH LLC	CONCORD	NC	STANCORP MORTGAGE INVESTORS, LLC		06/30/2011	2	16,513				3.500
BLM0Q3-BK-8	COMMERCIAL OFFICE UNION STREET SOUTH	CONCORD	NC	STANCORP MORTGAGE INVESTORS, LLC		06/30/2011	2	37,131				4.370
BLM0Q3-JC-8	WEST CONGRESS OFFICE LLC	DETROIT	MI	STANCORP MORTGAGE INVESTORS, LLC		06/30/2011	2	29,495				4.370
1799999	Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated								141,054			XXX
3999999	Subtotal Unaffiliated								141,054	6,505,058		5,137,359
4199999	Totals								141,054	6,505,058		5,137,359

## SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16	17	18	19	20		
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B.I.A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B.I.A.C.V.								
BLMOL7-DT-3	THL CREDIT GREENWAY FUN	BOSTON	MA	RETURN OF CAPITAL	01/26/2011	04/01/2011	406,215							406,215	406,215					10,302	
1599999	Common Stocks - Joint Venture/Partnership Interests - Unaffiliated						406,215							406,215	406,215					10,302	
192998-10-2	1003 COLLEGE STATION LLC	COLLEGE STAT	TX	RETURN OF CAPITAL	05/01/2009	05/11/2011	9,530	4,909					4,909		14,439	14,439					
192998-10-2	1003 COLLEGE STATION LLC	COLLEGE STAT	TX	RETURN OF CAPITAL	05/01/2009	05/13/2011	153,785	(35,296)					(35,296)		118,489	228,789			110,300	110,300	
1799999	Real Estate - Joint Venture/Partnership Interests - Unaffiliated						163,315	(30,387)					(30,387)		132,928	243,228			110,300	110,300	
3999999	Total Unaffiliated						569,530	(30,387)					(30,387)		539,143	649,443			110,300	110,300	10,302
4199999	Totals						569,530	(30,387)					(30,387)		539,143	649,443			110,300	110,300	10,302

E03.1

## 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)
3620AH-L5-0	GNMA II REVERSE MTG - FIXED-RATE		04/20/2011	CAPITALIZED INTEREST		119,637	119,637.00		1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		123,780	123,780.00		1
3620AU-SC-9	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		107,607	107,607.00		1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		13,899	13,899.00		1
36297K-4A-6	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		169,429	169,429.00		1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RATE		05/20/2011	CAPITALIZED INTEREST		99,510	99,510.00		1
36297K-4L-2	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		115,358	115,358.00		1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RATE		06/20/2011	CAPITALIZED INTEREST		39,161	39,161.00		1
0599999	Total Bonds U. S. Government				XXX	788,381	788,381.00		XXX
38375B-HL-9	GNR 2010-H22 JA		06/20/2011	CAPITALIZED INTEREST		44,861	44,861.00		1
38375B-GM-8	GNR 2010-H24 HA		05/20/2011	CAPITALIZED INTEREST		94,816	94,816.00		1
38375B-JH-6	GNR 2010-H27 JA		06/20/2011	CAPITALIZED INTEREST		14,654	14,654.00		1
38375B-HW-5	GNR 2010-H28 HA		05/20/2011	CAPITALIZED INTEREST		20,063	20,063.00		1
38375B-JT-0	GNR 2011-H03 HA		06/20/2011	CAPITALIZED INTEREST		72,037	72,037.00		1
425203-CE-4	HENDERSON NEV HEALTH CARE FACREV		04/07/2011	JEFFRIES SECURITIES		1,063,715	995,000.00	13,958	1FE
83703F-EA-6	SOUTH CAROLINA JOBS-ECONOMIC DEVA		04/14/2011	MERRILL LYNCH		684,000	685,000.00		1FE
83703F-EC-2	SOUTH CAROLINA JOBS-ECONOMIC DEVA		04/14/2011	MERRILL LYNCH		980,000	980,000.00		1FE
874476-FN-9	TALLAHASSEE FLA ENERGY SYS REV		04/11/2011	SIEBERT BRANDFORD SHANK		1,113,460	1,000,000.00		1,667 1FE
3199999	U.S. Total Bonds Special Revenue and Special Assessment and all Non-Guaranteed Obligations				XXX	4,087,606	3,906,431.00	15,625	XXX
00164V-AA-1	AMC NETWORKS INC		06/22/2011	BANK OF AMERICA		850,000	850,000.00		4FE
131347-BY-1	CALPINE CORP		05/04/2011	BANK OF AMERICA		1,437,750	1,350,000.00	33,961	4FE
1248MB-AG-0	CBASS_07-CB2		06/25/2010	CAPITALIZED INTEREST		1,402	1,402.00		1Z*
1248EP-AU-7	CCO HOLDINGS LLC		05/03/2011	UBS SECURITIES		1,000,000	1,000,000.00		3FE
15135B-AC-5	CENTENE CORP		05/17/2011	BARCLAYS CAPITAL		1,975,060	2,000,000.00		3FE
189909-AC-8	CMA CGM SA		F 04/14/2011	DEUTSCHE BANK		850,000	850,000.00		4FE
21871D-AA-1	CORELOGIC INC		05/13/2011	JP MORGAN CHASE		578,594	575,000.00		4FE
235825-AB-2	DANA HOLDING CORP		06/24/2011	DEUTSCHE BANK		669,800	680,000.00	19,253	4FE
25470X-AD-7	DISH DBS CORP		05/04/2011	BARCLAYS CAPITAL		1,712,750	1,700,000.00		1,275 3FE
26112T-AE-6	DOWNSTREAM DEVELOPMENT AUTHORITY		06/17/2011	JEFFRIES SECURITIES		1,390,718	1,400,000.00		4FE
270321-AB-8	EARTHLINK INC		05/12/2011	DEUTSCHE BANK		1,617,296	1,675,000.00		4FE
268520-AA-1	EH HOLDING CORP		05/17/2011	DEUTSCHE BANK		1,200,000	1,200,000.00		4FE
29264F-AC-0	ENDO PHARMACEUTICALS HOLDINGS INC		04/11/2011	BARCLAYS CAPITAL		1,224,000	1,200,000.00	32,900	3FE
26875P-AC-5	EOG RESOURCES INC		04/27/2011	DEUTSCHE BANK		1,570,708	1,325,000.00		7,844 1FE
30277M-AA-2	FUEL TRUST		04/12/2011	BANK OF AMERICA		3,250,000	3,250,000.00		2FE
410345-AG-7	HANESBRANDS INC		04/21/2011	PRINCERIDGE		934,563	950,000.00	28,263	4FE
45073C-AF-7	IASIS HEALTHCARE LLC-TERM B LOAN		04/29/2011	BANK OF AMERICA, N.A.		1,990,000	2,000,000.00		4FE
45169U-AA-3	IGATE CORP		04/14/2011	JEFFRIES SECURITIES		1,750,000	1,750,000.00		4FE
47009X-AB-5	JAGUAR LAND ROVER PLC	F	05/12/2011	CITIGROUP		1,275,000	1,275,000.00		4FE

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

10.

## 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)	
543218-AA-9	LONGVIEW FIBRE PAPER AND PACKAGING		05/17/2011	BANK OF AMERICA		795,920	800,000.00		4FE	
55342U-AA-2	MPT OPERATING PARTNERSHIP LP		04/19/2011	JP MORGAN CHASE		3,000,000	3,000,000.00		3FE	
65106M-AB-3	NCIT 2011-MH1 M1		04/27/2011	DEUTSCHE BANK		998,536	1,000,000.00	3,942	1FE	
655664-AK-6	NORDSTROM INC		04/13/2011	VARIOUS		6,818,220	6,000,000.00	92,535	1FE	
656559-BP-5	NORTEK INC		04/12/2011	UBS SECURITIES		1,000,000	1,000,000.00		5FE	
725143-AA-9	PITTSBURGH GLASS WORKS LLC		04/08/2011	CREDIT SUISSE		800,000	800,000.00		4FE	
74308T-AA-8	PRODUCTION RESOURCE GROUP INC		04/08/2011	BANK OF AMERICA		2,000,000	2,000,000.00		4FE	
74837R-AG-9	QUICKSILVER RESOURCES INC		04/13/2011	WACHOVIA		600,875	550,000.00	8,783	4FE	
776696-AC-0	ROPER INDUSTRIES INC		04/06/2011	BARCLAYS CAPITAL		3,315,180	3,000,000.00	20,833	2FE	
800907-AQ-0	SANMINA-SCI CORP		04/26/2011	BANK OF AMERICA		2,000,000	2,000,000.00		4FE	
803071-AA-7	SAPPI PAPIER HOLDING GMBH	F	04/05/2011	JP MORGAN CHASE		3,047,813	3,000,000.00		3FE	
847791-AA-8	SPEEDY CASH INTERMEDIATE HOLDINGS		05/03/2011	JEFFRIES SECURITIES		1,950,000	1,950,000.00		4FE	
876511-AB-2	TASEKO MINES LTD	A	04/12/2011	VARIOUS		2,424,000	2,400,000.00		4FE	
90210E-AM-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMPANY, LLC (TXU):2017 TERM LOAN (EX		04/07/2011	RESTRUCTURE		736,336	888,492.00		4FE	
980888-AE-1	WOOLWORTHS LTD	F	04/21/2011	VARIOUS		6,003,990	6,000,000.00	1,311	1FE	
781749-AA-4	WP ROCKET MERGER SUB INC		06/24/2011	CITIGROUP		2,720,000	2,720,000.00		5FE	
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)					XXX	63,488,511	62,139,894.00	250,900	XXX
8399997	Total Bonds Part 3					XXX	68,364,498	66,834,706.00	266,525	XXX
8399998	Summary Item from Part 5 for Bonds					XXX	XXX	XXX	XXX	XXX
8399999	Total Bonds					XXX	68,364,498	66,834,706.00	266,525	XXX
65440K-10-6	99 CENTS ONLY STORES		05/16/2011	BERNSTEIN		2,896,000	58,643		L	
002535-30-0	AARONS INC.		05/16/2011	BERNSTEIN		4,448,000	121,096		L	
004498-10-1	ACI WORLDWIDE INC		06/20/2011	BERNSTEIN		2,298,000	70,938		U	
00508Y-10-2	ACUITY BRANDS INC.		05/16/2011	BERNSTEIN		2,666,000	157,410		L	
005125-10-9	ACXIOM CORP		05/16/2011	BERNSTEIN		4,957,000	69,471		L	
00738A-10-6	ADTRAN INC.		05/16/2011	BERNSTEIN		3,980,000	164,799		L	
00751Y-10-6	ADVANCE AUTO PARTS INC.		05/16/2011	BERNSTEIN		4,938,000	347,968		L	
007974-10-8	ADVENT SOFTWARE INC		05/16/2011	BERNSTEIN		2,003,000	53,710		L	
00766T-10-0	AECOM TECHNOLOGY CORP		06/20/2011	BERNSTEIN		7,584,000	211,673		L	
007865-10-8	AEROPOSTALE INC		05/16/2011	BERNSTEIN		5,044,000	107,671		L	
008252-10-8	AFFILIATED MANAGERS GROUP		06/20/2011	BERNSTEIN		3,353,000	346,493		L	
001084-10-2	AGCO CORP.		06/20/2011	BERNSTEIN		6,007,000	306,586		L	
001204-10-6	AGL RESOURCES INC.		05/16/2011	BERNSTEIN		4,811,000	196,255		L	
011659-10-9	ALASKA AIR GROUP INC.		06/20/2011	BERNSTEIN		2,321,000	158,913		L	
012653-10-1	ALBEMARLE CORP.		06/08/2011	BERNSTEIN		5,762,000	393,318		L	
014482-10-3	ALEXANDER & BALDWIN INC.		05/16/2011	BERNSTEIN		2,548,000	120,553		L	
015271-10-9	ALEXANDRIA REAL ESTATE EQUIT		05/16/2011	BERNSTEIN		3,757,000	295,415		L	

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018581-10-8	ALLIANCE DATA SYSTEMS CORP.		05/16/2011	BERNSTEIN	3,153,000	290,458			L
018802-10-8	ALLIANT ENERGY CORP.		05/16/2011	BERNSTEIN	6,839,000	277,914			L
018804-10-4	ALLIANT TECHSYSTEMS INC.		05/16/2011	BERNSTEIN	2,060,000	151,653			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTIONS IN		05/16/2011	BERNSTEIN	11,659,000	231,141			L
00164V-10-3	AMC NETWORKS INC CL A		06/28/2011	MORGAN STANLEY	3,361,000	126,138			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS		05/16/2011	BERNSTEIN	12,070,000	178,841			L
025932-10-4	AMERICAN FINANCIAL GROUP INC.		06/20/2011	BERNSTEIN	4,930,000	173,425			L
026375-10-5	AMERICAN GREETINGS		06/20/2011	BERNSTEIN	2,785,000	65,325			L
03073T-10-2	AMERIGROUP CORP.		06/28/2011	MORGAN STANLEY	2,898,000	201,020			L
031100-10-0	AMETEK INC.		06/08/2011	BERNSTEIN	10,088,000	436,758			L
035623-10-7	ANN INC.		05/16/2011	BERNSTEIN	3,350,000	103,220			L
03662Q-10-5	ANSYS INC		06/08/2011	BERNSTEIN	5,796,000	320,699			L
00184X-10-5	AOL INC.		05/16/2011	BERNSTEIN	6,593,000	124,033			L
03761U-10-6	APOLLO INVESTMENT CORP.		05/16/2011	BERNSTEIN	12,059,000	135,263			L
038336-10-3	APTARGROUP INC.		05/16/2011	BERNSTEIN	4,134,000	219,184			L
03836W-10-3	AQUA AMERICA INC.		05/16/2011	BERNSTEIN	8,510,000	192,910			L
039380-10-0	ARCH COAL INC.		06/08/2011	BERNSTEIN	13,083,000	374,184			L
042735-10-0	ARROW ELECTRONICS INC.		06/08/2011	BERNSTEIN	7,261,000	327,441			L
363576-10-9	ARTHUR J GALLAGHER & CO		05/16/2011	BERNSTEIN	6,698,000	196,040			L
04351G-10-1	ASCENA RETAIL GROUP INC.		06/08/2011	BERNSTEIN	4,427,000	138,971			L
044209-10-4	ASHLAND INC.		06/20/2011	BERNSTEIN	4,996,000	305,187			L
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		05/16/2011	BERNSTEIN	4,354,000	119,811			L
045487-10-5	ASSOCIATED BANC-CORP		05/16/2011	BERNSTEIN	10,682,000	152,141			L
046265-10-4	ASTORIA FINANCIAL CORP.		05/16/2011	BERNSTEIN	5,100,000	71,728			L
049513-10-4	ATMEL CORP.		06/08/2011	BERNSTEIN	28,701,000	415,142			L
049560-10-5	ATMOS ENERGY CORP.		05/16/2011	BERNSTEIN	5,591,000	188,783			L
050095-10-8	ATWOOD OCEANICS INC		05/16/2011	BERNSTEIN	3,470,000	143,120			L
053807-10-3	AVNET INC		06/20/2011	BERNSTEIN	9,879,000	363,507			L
05874B-10-7	BALLY TECHNOLOGIES INC		05/16/2011	BERNSTEIN	2,692,000	109,730			L
059692-10-3	BANCORPSOUTH INC.		05/16/2011	BERNSTEIN	4,531,000	58,121			L
S63683-60-1	BANGKOK BANK THB10 (NVDR)		06/16/2011	BARCLAYS CAPITAL	33,900,000	166,773			U
062540-10-9	BANK OF HAWAII CORP.		05/16/2011	BERNSTEIN	2,958,000	141,404			L
067774-10-9	BARNES & NOBLE INC.		05/16/2011	BERNSTEIN	2,415,000	33,404			L
073302-10-1	BE AEROSPACE INC		06/20/2011	BERNSTEIN	6,496,000	242,047			L
06846N-10-4	BILL BARRETT CORP.		05/16/2011	BERNSTEIN	2,892,000	119,853			L
090572-20-7	BIO-RAD LABORATORIES-CL A		05/16/2011	BERNSTEIN	1,203,000	152,129			L
05548J-10-6	BJ'S WHOLESALE CLUB INC		05/16/2011	BERNSTEIN	3,367,000	172,661			L
092113-10-9	BLACK HILLS CORP.		05/16/2011	BERNSTEIN	2,421,000	75,090			L
096761-10-1	BOB EVANS FARMS INC.		05/16/2011	BERNSTEIN	1,869,000	58,549			L
099724-10-6	BORGWARNER INC.		06/20/2011	BERNSTEIN	7,100,000	524,462			L
103304-10-1	BOYD GAMING CORP.		05/16/2011	BERNSTEIN	3,458,000	33,895			L
05564E-10-6	BRE PROPERTIES INC.		05/16/2011	BERNSTEIN	4,487,000	220,724			L

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109641-10-0	BRINKER INTERNATIONAL INC		05/16/2011	BERNSTEIN	5,506,000	137,438			L
109696-10-4	BRINKS CO/THE		06/20/2011	BERNSTEIN	3,134,000	91,593			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIO		05/16/2011	BERNSTEIN	7,729,000	173,937			L
115236-10-1	BROWN & BROWN INC.		05/16/2011	BERNSTEIN	7,210,000	187,138			L
118759-10-9	BUCYRUS INTERNATIONAL INC.		05/16/2011	BERNSTEIN	5,023,000	458,425			L
127055-10-1	CABOT CORP.		05/16/2011	BERNSTEIN	4,039,000	167,810			L
127387-10-8	CADENCE DESIGN SYSTEMS INC.		05/16/2011	BERNSTEIN	16,561,000	178,852			L
133131-10-2	CAMDEN PROPERTY TRUST		05/16/2011	BERNSTEIN	4,304,000	267,683			L
140781-10-5	CARBO CERAMICS INC.		05/16/2011	BERNSTEIN	1,172,000	180,419			L
141665-10-9	CAREER EDUCATION CORP.		05/16/2011	BERNSTEIN	3,866,000	88,637			L
142339-10-0	CARLISLE COS.		06/20/2011	BERNSTEIN	3,919,000	191,247			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		05/16/2011	BERNSTEIN	2,715,000	141,263			L
14888B-10-3	CATALYST HEALTH SOLUTIONS IN		05/16/2011	BERNSTEIN	3,052,000	193,556			L
149150-10-4	CATHAY GENERAL BANCORP		06/20/2011	BERNSTEIN	5,302,000	82,643			L
159864-10-7	CHARLES RIVER LABORATORIES INTERNA		05/16/2011	BERNSTEIN	3,182,000	125,855			L
163072-10-1	CHEESECAKE FACTORY INC/THE		05/16/2011	BERNSTEIN	3,696,000	112,169			L
168615-10-2	CHICOS FAS INC.		05/16/2011	BERNSTEIN	10,954,000	166,638			L
171340-10-2	CHURCH & DWIGHT CO.		06/08/2011	BERNSTEIN	4,575,000	370,898			L
171779-30-9	CIENA CORP.		05/16/2011	BERNSTEIN	5,856,000	154,987			L
171798-10-1	CIMAREX ENERGY CO.		06/08/2011	BERNSTEIN	5,358,000	493,345			L
178566-10-5	CITY NATIONAL CORP.		05/16/2011	BERNSTEIN	2,902,000	159,957			L
184496-10-7	CLEAN HARBORS INC		05/16/2011	BERNSTEIN	1,416,000	141,547			L
12561W-10-5	CLECO CORP.		05/16/2011	BERNSTEIN	3,759,000	131,199			L
19421W-10-0	COLLECTIVE BRANDS INC.		05/16/2011	BERNSTEIN	3,848,000	74,964			U
200525-10-3	COMMERCE BANSHARES INC.		05/16/2011	BERNSTEIN	4,773,000	202,023			L
201723-10-3	COMMERCIAL METALS CO.		05/16/2011	BERNSTEIN	7,061,000	110,279			L
203668-10-8	COMMUNITY HEALTH SYSTEMS INC.		06/20/2011	BERNSTEIN	6,006,000	173,426			L
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		05/16/2011	BERNSTEIN	2,025,000	188,298			L
205768-20-3	COMSTOCK RESOURCES INC		05/16/2011	BERNSTEIN	2,943,000	78,837			L
206708-10-9	CONCUR TECHNOLOGIES INC		05/16/2011	BERNSTEIN	2,880,000	141,532			L
212485-10-6	CONVERGYS CORP		05/16/2011	BERNSTEIN	7,542,000	100,870			L
205944-10-1	CON-WAY INC.		05/16/2011	BERNSTEIN	3,398,000	128,493			L
217204-10-6	COPART INC		05/16/2011	BERNSTEIN	3,685,000	169,865			L
21871D-10-3	CORELOGIC INC.		06/08/2011	BERNSTEIN	6,855,000	126,791			L
219023-10-8	CORN PRODUCTS INTL INC		06/20/2011	BERNSTEIN	4,833,000	260,459			L
21988R-10-2	CORPORATE EXECUTIVE BOARD CO.		06/20/2011	BERNSTEIN	2,294,000	96,447			L
22002T-10-8	CORPORATE OFFICE PROPERTIES		06/08/2011	BERNSTEIN	4,477,000	153,703			L
22025Y-40-7	CORRECTIONS CORP. OF AMERICA		05/16/2011	BERNSTEIN	6,733,000	164,449			L
222795-10-6	COUSINS PROPERTIES INC.		05/16/2011	BERNSTEIN	6,393,000	54,372			L
222816-10-0	COVANCE INC.		05/16/2011	BERNSTEIN	3,726,000	229,551			L
224399-10-5	CRANE CO.		06/20/2011	BERNSTEIN	3,000,000	142,353			L
225447-10-1	CREE INC.		05/16/2011	BERNSTEIN	6,747,000	283,460			L

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229899-10-9	CULLEN/FROST BANKERS INC.		05/16/2011	BERNSTEIN	3,774,000	219,145			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP		06/20/2011	BERNSTEIN	11,072,000	239,890			L
232820-10-0	CYTEC INDUSTRIES INC.		05/16/2011	BERNSTEIN	3,051,000	167,819			L
243537-10-7	DECKERS OUTDOOR CORP		05/16/2011	BERNSTEIN	2,380,000	215,292			L
248019-10-1	DELUXE CORP.		06/20/2011	BERNSTEIN	3,484,000	93,395			L
Y2058E-10-9	DGB FINANCIAL GROUP CO. LTD.	D	06/07/2011	DIRECT	8,200,000	126,545			U
253393-10-2	DICK'S SPORTING GOODS INC		05/16/2011	BERNSTEIN	5,466,000	223,773			L
253651-10-3	DIEBOLD INC.		05/16/2011	BERNSTEIN	4,058,000	133,268			L
25388B-10-4	DIGITAL RIVER INC.		05/16/2011	BERNSTEIN	2,408,000	75,870			L
256746-10-8	DOLLAR TREE INC.		06/08/2011	BERNSTEIN	7,837,000	474,053			L
257559-20-3	DOMTAR CORP.		06/20/2011	BERNSTEIN	2,642,000	272,625			L
257651-10-9	DONALDSON CO. INC.		06/20/2011	BERNSTEIN	4,873,000	295,800			L
233293-10-9	DPL INC.		05/16/2011	BERNSTEIN	7,349,000	222,269			L
26153C-10-3	DREAMWORKS ANIMATION SKG-A		05/16/2011	BERNSTEIN	4,429,000	113,795			L
261608-10-3	DRESSER-RAND GROUP INC.		06/08/2011	BERNSTEIN	5,016,000	254,316			L
262037-10-4	DRIL-QUIP INC.		05/16/2011	BERNSTEIN	2,125,000	143,196			L
233326-10-7	DST SYSTEMS INC.		05/16/2011	BERNSTEIN	2,197,000	103,868			L
264411-50-5	DUKE REALTY CORP.		06/20/2011	BERNSTEIN	16,102,000	233,077			L
27579R-10-4	EAST WEST BANCORP INC.		06/20/2011	BERNSTEIN	9,535,000	197,523			L
277461-10-9	EASTMAN KODAK CO		05/16/2011	BERNSTEIN	16,585,000	51,430			L
278265-10-3	EATON VANCE CORP.		06/08/2011	BERNSTEIN	7,593,000	245,935			L
Y228A3-10-2	E-MART CO. LTD.	D	06/10/2011	DIRECT	1,312,000	304,272			U
29264F-20-5	ENDO PHARMACEUTICALS HOLDINGS INC.		05/16/2011	BERNSTEIN	7,234,000	304,034			L
29265N-10-8	ENERGEN CORP.		05/16/2011	BERNSTEIN	4,445,000	255,123			L
29266R-10-8	ENERGIZER HOLDINGS INC.		06/08/2011	BERNSTEIN	4,457,000	335,961			L
29358Q-10-9	ENSCO PLC ADS	F	06/16/2011	DIRECT	5,217,000	274,067			L
29444U-50-2	EQUINIX INC		05/16/2011	BERNSTEIN	2,836,000	283,655			L
294752-10-0	EQUITY ONE INC.		06/08/2011	BERNSTEIN	3,845,000	75,103			L
297178-10-5	ESSEX PROPERTY TRUST INC.		06/08/2011	BERNSTEIN	2,035,000	273,280			L
G3223R-10-8	EVEREST RE GROUP LTD.	F	05/16/2011	BERNSTEIN	3,357,000	303,251			L
30225X-10-3	EXTERRAN HOLDINGS INC		05/16/2011	BERNSTEIN	3,899,000	78,509			L
303075-10-5	FACTSET RESEARCH SYSTEMS INC		05/16/2011	BERNSTEIN	2,859,000	309,274			L
303250-10-4	FAIR ISAAC CORP.		06/20/2011	BERNSTEIN	2,718,000	78,647			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTERNATIO		05/16/2011	BERNSTEIN	7,793,000	150,741			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST		05/16/2011	BERNSTEIN	3,795,000	325,801			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		05/16/2011	BERNSTEIN	13,799,000	216,930			L
31847R-10-2	FIRST AMERICAN FINANCIAL CORP.		05/16/2011	BERNSTEIN	6,455,000	101,690			L
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP INC.		05/16/2011	BERNSTEIN	19,046,000	261,408			L
337915-10-2	FIRSTMERIT CORP		05/16/2011	BERNSTEIN	6,711,000	112,960			L
343498-10-1	FLOWERS FOODS INC		05/16/2011	BERNSTEIN	4,652,000	144,916			L
344849-10-4	FOOT LOCKER INC		05/16/2011	BERNSTEIN	9,562,000	215,802			L
346091-70-5	FOREST OIL CORP		05/16/2011	BERNSTEIN	7,008,000	215,713			L

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349882-10-0	FOSSIL INC		06/20/2011	BERNSTEIN	3,187.000	334,288			L
35914P-10-5	FRONTIER OIL CORP		06/20/2011	BERNSTEIN	6,758.000	185,084			L
302941-10-9	FTI CONSULTING INC.		05/16/2011	BERNSTEIN	2,573.000	97,077			L
360271-10-0	FULTON FINANCIAL CORP.		05/16/2011	BERNSTEIN	12,283.000	138,625			L
365558-10-5	GARDNER DENVER INC.		06/20/2011	BERNSTEIN	3,400.000	274,822			L
366651-10-7	GARTNER INC.		05/16/2011	BERNSTEIN	5,269.000	201,375			L
361448-10-3	GATX CORP.		06/20/2011	BERNSTEIN	3,058.000	119,661			L
36866T-10-3	GEN-PROBE INC.		05/16/2011	BERNSTEIN	2,977.000	239,618			L
371901-10-9	GENTEX CORP		06/20/2011	BERNSTEIN	9,042.000	278,054			L
37940X-10-2	GLOBAL PAYMENTS INC.		05/16/2011	BERNSTEIN	4,920.000	257,648			L
384109-10-4	GRACO INC		05/16/2011	BERNSTEIN	3,708.000	182,432			L
387328-10-7	GRANITE CONSTRUCTION INC.		06/20/2011	BERNSTEIN	2,384.000	64,954			L
391164-10-0	GREAT PLAINS ENERGY INC.		05/16/2011	BERNSTEIN	8,369.000	176,304			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		06/08/2011	BERNSTEIN	7,668.000	569,119			L
395259-10-4	GREENHILL & CO INC		05/16/2011	BERNSTEIN	1,573.000	86,469			L
397624-10-7	GREIF INC. (CL A)		05/16/2011	BERNSTEIN	1,922.000	121,222			L
401617-10-5	GUESS? INC		06/20/2011	BERNSTEIN	4,088.000	178,171			L
410120-10-9	HANCOCK HOLDING CO.		06/08/2011	BERNSTEIN	5,206.000	160,787			L
410345-10-2	HANESBRANDS INC		05/16/2011	BERNSTEIN	5,944.000	187,024			L
411310-10-5	HANSEN NATURAL CORP.		05/16/2011	BERNSTEIN	4,282.000	285,812			L
415864-10-7	HARSCO CORP.		06/20/2011	BERNSTEIN	5,211.000	173,928			L
416196-10-3	HARTE-HANKS INC.		05/16/2011	BERNSTEIN	2,396.000	20,730			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES INC.		05/16/2011	BERNSTEIN	5,851.000	152,326			L
404132-10-2	HCC INSURANCE HOLDINGS INC.		05/16/2011	BERNSTEIN	7,086.000	232,954			L
421933-10-2	HEALTH MANAGEMENT ASSOCIATES INC.		06/20/2011	BERNSTEIN	16,212.000	179,445			L
42222G-10-8	HEALTH NET INC.		05/16/2011	BERNSTEIN	5,756.000	183,197			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP INC.		06/20/2011	BERNSTEIN	7,010.000	109,812			L
806407-10-2	HENRY SCHEIN INC.		06/08/2011	BERNSTEIN	5,771.000	416,605			L
600544-10-0	HERMAN MILLER INC.		06/20/2011	BERNSTEIN	3,880.000	94,431			L
431284-10-8	HIGHWOODS PROPERTIES INC.		05/16/2011	BERNSTEIN	4,422.000	157,349			L
431475-10-2	HILL-ROM HOLDINGS INC.		06/20/2011	BERNSTEIN	4,052.000	186,275			L
404251-10-0	HNI CORP.		06/20/2011	BERNSTEIN	3,068.000	77,756			L
435758-30-5	HOLLY CORP		06/28/2011	MORGAN STANLEY	3,375.000	221,523			L
436440-10-1	HOLOGIC INC.		05/16/2011	BERNSTEIN	16,087.000	342,656			L
44106M-10-2	HOSPITALITY PROPERTIES TRUST		05/16/2011	BERNSTEIN	7,615.000	185,450			L
443510-20-1	HUBBELL INC. (CL B)		06/20/2011	BERNSTEIN	3,852.000	255,289			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC.		05/16/2011	BERNSTEIN	2,995.000	116,222			L
451107-10-6	IDACORP INC.		05/16/2011	BERNSTEIN	3,048.000	120,158			L
45167R-10-4	INDEX CORP.		06/20/2011	BERNSTEIN	5,251.000	234,562			L
45168D-10-4	IDEXX LABORATORIES INC.		06/20/2011	BERNSTEIN	3,633.000	292,490			L
452526-10-6	IMMUCOR INC		05/16/2011	BERNSTEIN	4,320.000	86,685			L
45666Q-10-2	INFORMATICA CORP.		06/20/2011	BERNSTEIN	6,642.000	356,871			L

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457153-10-4	INGRAM MICRO INC. (CL A)		05/16/2011	BERNSTEIN	9,828,000	185,328			L
458118-10-6	INTEGRATED DEVICE TECHNOLOGY INC.		06/20/2011	BERNSTEIN	10,274,000	85,874			L
459044-10-3	INTERNATIONAL BANCSHARES CORP.		06/20/2011	BERNSTEIN	3,695,000	62,059			L
460254-10-5	INTERNATIONAL RECTIFIER CORP.		05/16/2011	BERNSTEIN	4,308,000	132,443			L
460335-20-1	INTERNATIONAL SPEEDWAY CORP. (CL A)		05/16/2011	BERNSTEIN	1,807,000	52,987			L
46069S-10-9	INTERSIL CORP -CL A		05/16/2011	BERNSTEIN	7,696,000	111,864			L
46121Y-10-2	INTREPID POTASH INC.		05/16/2011	BERNSTEIN	2,735,000	80,031			L
465741-10-6	ITRON INC		05/16/2011	BERNSTEIN	2,498,000	137,304			L
45068B-10-9	ITT EDUCATIONAL SERVICES INC.		05/16/2011	BERNSTEIN	1,434,000	105,938			L
445658-10-7	J.B. HUNT TRANSPORT SERVICES INC.		05/16/2011	BERNSTEIN	5,389,000	246,889			L
426281-10-1	JACK HENRY & ASSOCIATES INC.		05/16/2011	BERNSTEIN	5,315,000	167,527			L
472319-10-2	JEFFERIES GROUP INC.		06/20/2011	BERNSTEIN	9,215,000	210,081			L
477143-10-1	JETBLUE AIRWAYS CORP.		05/16/2011	BERNSTEIN	12,482,000	76,950			L
968223-20-6	JOHN WILEY & SONS INC. (CL A)		05/16/2011	BERNSTEIN	2,884,000	146,377			L
48020Q-10-7	JONES LANG LASALLE INC		06/20/2011	BERNSTEIN	2,723,000	256,508			L
485170-30-2	KANSAS CITY SOUTHERN		06/20/2011	BERNSTEIN	7,035,000	384,857			L
S63647-66-3	KASIKORNBANK PUBLIC CO LTD DP RCT	D	06/16/2011	BARCLAYS CAPITAL	39,600,000	148,059			U
48666K-10-9	KB HOME		05/16/2011	BERNSTEIN	4,454,000	50,125			L
48242W-10-6	KBR INC.		06/08/2011	BERNSTEIN	9,527,000	343,315			L
489170-10-0	KENNAMETAL INC		06/20/2011	BERNSTEIN	5,252,000	213,813			L
494580-10-3	KINDRED HEALTHCARE INC		06/08/2011	BERNSTEIN	3,226,000	76,678			L
49460W-20-8	KINETIC CONCEPTS INC.		05/16/2011	BERNSTEIN	3,871,000	230,241			U
497266-10-6	KIRBY CORP.		05/16/2011	BERNSTEIN	3,310,000	178,183			L
500643-20-0	KORN/FERRY INTERNATIONAL		05/16/2011	BERNSTEIN	2,863,000	56,264			L
512807-10-8	LAM RESEARCH CORP.		06/20/2011	BERNSTEIN	7,788,000	367,792			L
512815-10-1	LAMAR ADVERTISING CO. (CL A)		06/20/2011	BERNSTEIN	3,803,000	111,995			L
513847-10-3	LANCASTER COLONY CORP		05/16/2011	BERNSTEIN	1,174,000	72,198			L
515098-10-1	LANDSTAR SYSTEM INC.		06/20/2011	BERNSTEIN	3,109,000	143,220			L
52602E-10-2	LENDER PROCESSING SERVICES INC.		05/16/2011	BERNSTEIN	5,481,000	159,443			L
526107-10-7	LENNOX INTERNATIONAL INC.		05/16/2011	BERNSTEIN	2,783,000	134,286			L
531172-10-4	LIBERTY PROPERTY TRUST		05/16/2011	BERNSTEIN	7,066,000	247,473			L
53217R-20-7	LIFE TIME FITNESS INC.		06/20/2011	BERNSTEIN	2,788,000	103,294			L
53219L-10-9	LIFEPOINT HOSPITALS COMMON STK		05/16/2011	BERNSTEIN	3,175,000	133,227			L
532791-10-0	LINCARE HOLDINGS INC.		05/16/2011	BERNSTEIN	5,937,000	182,284			L
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC.		06/20/2011	BERNSTEIN	2,802,000	201,488			L
501889-20-8	LKQ CORP		06/20/2011	BERNSTEIN	9,275,000	244,286			L
546347-10-5	LOUISIANA-PACIFIC CORP.		06/20/2011	BERNSTEIN	9,090,000	76,311			L
549271-10-4	LUBRIZOL CORP.		06/08/2011	BERNSTEIN	4,005,000	537,552			L
552676-10-8	M.D.C. HOLDINGS INC.		05/16/2011	BERNSTEIN	2,327,000	58,315			L
554382-10-1	MACERICH CO.		06/08/2011	BERNSTEIN	8,176,000	420,963			L
554489-10-4	MACK-CALI REALTY CORP.		05/16/2011	BERNSTEIN	5,355,000	184,733			L
56418H-10-0	MANPOWERGROUP		06/08/2011	BERNSTEIN	5,178,000	325,988			L

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564563-10-4	MANTECH INTERNATIONAL CORP. (CL A)		05/16/2011	BERNSTEIN	1,395,000	61,007			L
573284-10-6	MARTIN MARIETTA MATERIALS INC.		05/16/2011	BERNSTEIN	2,807,000	244,006			L
574795-10-0	MASIMO CORP.		05/16/2011	BERNSTEIN	3,673,000	113,069			L
577128-10-1	MATTHEWS INTERNATIONAL CORP. (CL A		05/16/2011	BERNSTEIN	1,825,000	69,670			L
552690-10-9	MDU RESOURCES GROUP INC.		05/16/2011	BERNSTEIN	11,642,000	270,121			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP.		05/16/2011	BERNSTEIN	3,638,000	133,688			L
58502B-10-6	MEDNAX INC.		05/16/2011	BERNSTEIN	2,959,000	220,604			L
587200-10-6	MENTOR GRAPHICS CORP.		05/16/2011	BERNSTEIN	6,764,000	100,298			L
589400-10-0	MERCURY GENERAL CORP.		05/16/2011	BERNSTEIN	2,197,000	89,898			L
589433-10-1	MEREDITH CORP		05/16/2011	BERNSTEIN	2,250,000	72,703			L
592688-10-5	METTLER-TOLEDO INTERNATIONAL INC.		06/08/2011	BERNSTEIN	2,040,000	353,756			L
594901-10-0	MICROS SYSTEMS INC		05/16/2011	BERNSTEIN	4,987,000	244,438			L
602720-10-4	MINE SAFETY APPLIANCES CO.		06/20/2011	BERNSTEIN	2,164,000	80,861			L
603158-10-6	MINERALS TECHNOLOGIES INC.		05/16/2011	BERNSTEIN	1,127,000	74,474			L
608190-10-4	MOHAWK INDUSTRIES INC.		06/20/2011	BERNSTEIN	3,613,000	239,995			L
553530-10-6	MSC INDUSTRIAL DIRECT CO. (CL A)		05/16/2011	BERNSTEIN	2,777,000	195,894			L
55354G-10-0	MSCI INC. (CL A)		05/16/2011	BERNSTEIN	7,384,000	273,183			L
636180-10-1	NATIONAL FUEL GAS CO.		06/08/2011	BERNSTEIN	5,186,000	362,458			L
636518-10-2	NATIONAL INSTRUMENTS CORP.		05/16/2011	BERNSTEIN	5,493,000	162,072			L
638620-10-4	NATIONWIDE HEALTH PROPERTIES INC.		05/16/2011	BERNSTEIN	7,800,000	332,922			L
62886E-10-8	NCR CORP.		05/16/2011	BERNSTEIN	9,876,000	191,403			L
64126X-20-1	NEUSTAR INC. (CL A)		05/16/2011	BERNSTEIN	4,551,000	118,614			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC.		06/08/2011	BERNSTEIN	27,408,000	447,285			L
650111-10-7	NEW YORK TIMES CO		05/16/2011	BERNSTEIN	7,345,000	54,020			L
651587-10-7	NEWMARKET CORP		06/20/2011	BERNSTEIN	638,000	111,141			L
655663-10-2	NORDSON CORP.		06/20/2011	BERNSTEIN	4,348,000	224,382			L
665531-10-9	NORTHERN OIL & GAS INC.		05/16/2011	BERNSTEIN	3,348,000	66,781			U
67019E-10-7	NSTAR		05/16/2011	BERNSTEIN	6,389,000	299,379			L
67073Y-10-6	NV ENERGY INC.		05/16/2011	BERNSTEIN	14,531,000	228,789			L
62944T-10-5	NVR INC.		05/16/2011	BERNSTEIN	363,000	265,029			L
675232-10-2	OCEANEERING INTL INC		05/16/2011	BERNSTEIN	3,338,000	267,627			L
676220-10-6	OFFICE DEPOT INC COMMON STK		06/08/2011	BERNSTEIN	17,145,000	77,521			L
670837-10-3	OGE ENERGY CORP		05/16/2011	BERNSTEIN	6,022,000	306,128			L
678026-10-5	OIL STATES INTERNATIONAL INC.		05/16/2011	BERNSTEIN	3,138,000	229,210			L
680223-10-4	OLD REPUBLIC INTERNATIONAL CORP.		05/16/2011	BERNSTEIN	15,990,000	202,982			L
680665-20-5	OLIN CORP.		06/20/2011	BERNSTEIN	5,247,000	122,057			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		05/16/2011	BERNSTEIN	6,169,000	129,800			L
681904-10-8	OMNICARE INC		05/16/2011	BERNSTEIN	7,209,000	224,390			L
688239-20-1	OSHKOSH CORP		05/16/2011	BERNSTEIN	5,598,000	164,668			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP INC.		05/16/2011	BERNSTEIN	1,653,000	48,036			L
690732-10-2	OWENS & MINOR INC.		05/16/2011	BERNSTEIN	3,913,000	135,877			L
695156-10-9	PACKAGING CORP. OF AMERICA		06/20/2011	BERNSTEIN	6,579,000	191,100			L

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695263-10-3	PACWEST BANCORP.		05/16/2011	BERNSTEIN	2,014,000	42,559			L
69840W-10-8	PANERA BREAD COMPANY-CL A		05/16/2011	BERNSTEIN	1,940,000	237,535			L
699173-20-9	PARAMETRIC TECHNOLOGY CORP. COM STOCK		06/20/2011	BERNSTEIN	7,615,000	171,581			L
70336T-10-4	PATRIOT COAL CORP.		05/16/2011	BERNSTEIN	5,633,000	123,960			L
703481-10-1	PATTERSON-UTI ENERGY INC		05/16/2011	BERNSTEIN	9,512,000	262,004			L
709631-10-5	PENTAIR INC		06/20/2011	BERNSTEIN	6,271,000	246,578			L
714290-10-3	PERRIGO CO.		06/08/2011	BERNSTEIN	5,209,000	447,492			L
716768-10-6	PETSMART INC		05/16/2011	BERNSTEIN	7,254,000	315,181			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVELOPMENT INC		05/16/2011	BERNSTEIN	7,105,000	203,629			L
718592-10-8	PHILLIPS-VAN HEUSEN CORP.		06/20/2011	BERNSTEIN	4,248,000	290,694			L
726505-10-0	PLAINS EXPLORATION & PRODUCTION CO		05/16/2011	BERNSTEIN	8,642,000	293,638			L
727493-10-8	PLANTRONICS INC		06/20/2011	BERNSTEIN	3,220,000	118,764			L
69349H-10-7	PNM RESOURCES INC.		05/16/2011	BERNSTEIN	5,346,000	84,672			L
731068-10-2	POLARIS INDUSTRIES INC.		06/20/2011	BERNSTEIN	2,175,000	223,034			L
73172K-10-4	POLYCOM INC.		05/16/2011	BERNSTEIN	5,409,000	300,761			L
737630-10-3	POTLATCH CORP.		05/16/2011	BERNSTEIN	2,470,000	91,241			L
74153Q-10-2	PRIDE INTERNATIONAL		05/16/2011	BERNSTEIN	10,919,000	452,035			L
E04.8 74340W-10-3	PROLOGIS INC.		05/16/2011	BERNSTEIN	10,451,000	365,225			L
743606-10-5	PROSPERITY BANCSHARES INC		05/16/2011	BERNSTEIN	2,883,000	127,384			L
743674-10-3	PROTECTIVE LIFE CORP.		06/20/2011	BERNSTEIN	5,607,000	137,756			L
747277-10-1	QLOGIC CORP		05/16/2011	BERNSTEIN	6,500,000	113,455			L
74834T-10-3	QUEST SOFTWARE INC		05/16/2011	BERNSTEIN	3,908,000	87,063			L
748356-10-2	QUESTAR CORP.		05/16/2011	BERNSTEIN	10,903,000	184,647			L
74837R-10-4	QUICKSILVER RESOURCES INC		05/16/2011	BERNSTEIN	7,470,000	106,862			L
750086-10-0	RACKSPACE HOSTING INC.		06/20/2011	BERNSTEIN	6,256,000	257,483			L
750438-10-3	RADIOSHACK CORP.		06/28/2011	MORGAN STANLEY	6,612,000	85,125			L
751028-10-1	RALCORP HOLDINGS INC		05/16/2011	BERNSTEIN	3,391,000	305,014			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		06/08/2011	BERNSTEIN	6,448,000	220,917			L
754907-10-3	RAYONIER INC. REIT		05/16/2011	BERNSTEIN	5,000,000	331,281			L
756109-10-4	REALTY INCOME CORP.		05/16/2011	BERNSTEIN	7,753,000	271,469			L
758750-10-3	REGAL BELOIT CORP		06/20/2011	BERNSTEIN	2,493,000	177,799			L
758849-10-3	REGENCY CENTERS CORP.		06/08/2011	BERNSTEIN	5,577,000	252,177			L
758932-10-7	REGIS CORP.		05/16/2011	BERNSTEIN	3,553,000	56,224			L
759351-60-4	REINSURANCE GROUP OF AMERICA INC.		05/16/2011	BERNSTEIN	4,866,000	304,251			L
759509-10-2	RELIANCE STEEL & ALUMINUM CO.		06/20/2011	BERNSTEIN	4,757,000	246,530			L
76009N-10-0	RENT-A-CENTER INC.		06/20/2011	BERNSTEIN	4,172,000	128,650			L
761152-10-7	RESMED INC.		06/08/2011	BERNSTEIN	9,687,000	304,097			L
749941-10-0	RF MICRO DEVICES INC.		05/16/2011	BERNSTEIN	17,032,000	103,277			L
768573-10-7	RIVERBED TECHNOLOGY INC.		06/20/2011	BERNSTEIN	9,530,000	353,440			L
772739-20-7	ROCK-TENN CO. CL A		06/08/2011	BERNSTEIN	4,236,000	298,890			L
775711-10-4	ROLLINS INC.		06/20/2011	BERNSTEIN	4,284,000	85,902			L
779376-10-2	ROVI CORP.		06/08/2011	BERNSTEIN	6,969,000	400,352			L

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749685-10-3	RPM INTERNATIONAL INC.		05/16/2011	BERNSTEIN	8,020.000	186,394			L
781258-10-8	RUDDICK CORP.		05/16/2011	BERNSTEIN	2,637.000	110,787			L
783764-10-3	RYLAND GROUP INC.		05/16/2011	BERNSTEIN	2,727.000	44,772			L
79377W-10-8	SAKS INC		06/20/2011	BERNSTEIN	10,606.000	120,282			L
807066-10-5	SCHOLASTIC CORP		05/16/2011	BERNSTEIN	1,464.000	38,639			L
80874P-10-9	SCIENTIFIC GAMES CORP		05/16/2011	BERNSTEIN	3,915.000	39,324			L
810186-10-6	SCOTTS MIRACLE-GRO CO.		05/16/2011	BERNSTEIN	2,813.000	163,447			L
784117-10-3	SEI INVESTMENTS CO.		05/16/2011	BERNSTEIN	8,954.000	205,017			L
816850-10-1	SEMTECH CORP		05/16/2011	BERNSTEIN	3,908.000	109,739			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		05/16/2011	BERNSTEIN	8,749.000	205,923			L
81725T-10-0	SENSIENT TECHNOLOGIES CORP		05/16/2011	BERNSTEIN	3,082.000	115,433			L
817565-10-4	SERVICE CORP. INTERNATIONAL		06/20/2011	BERNSTEIN	15,461.000	176,043			L
820280-10-5	SHAW GROUP INC		05/16/2011	BERNSTEIN	5,247.000	206,871			L
827048-10-9	SILGAN HOLDINGS INC		05/16/2011	BERNSTEIN	3,016.000	131,733			L
826919-10-2	SILICON LABORATORIES		05/16/2011	BERNSTEIN	2,716.000	119,838			L
83088M-10-2	SKYWORKS SOLUTIONS INC.		06/20/2011	BERNSTEIN	11,744.000	324,030			L
78440X-10-1	SL GREEN REALTY CORP.		06/08/2011	BERNSTEIN	5,147.000	435,274			L
78454L-10-0	SM ENERGY CO.		05/16/2011	BERNSTEIN	3,913.000	249,965			L
832248-10-8	SMITHFIELD FOODS INC.		05/16/2011	BERNSTEIN	10,241.000	209,055			L
83421A-10-4	SOLERA HOLDINGS INC		05/16/2011	BERNSTEIN	4,345.000	248,285			L
835495-10-2	SONOCO PRODUCTS CO.		05/16/2011	BERNSTEIN	6,185.000	219,230			L
835898-10-7	SOTHEBYS		06/20/2011	BERNSTEIN	4,322.000	174,165			L
844030-10-6	SOUTHERN UNION CO		05/16/2011	BERNSTEIN	7,689.000	213,973			L
784635-10-4	SPX CORP.		06/20/2011	BERNSTEIN	3,215.000	263,380			L
78464R-10-5	SRA INTERNATIONAL INC. (CL A)		05/16/2011	BERNSTEIN	2,651.000	81,847			L
852891-10-0	STANCORP FINANCIAL GROUP INC.		05/16/2011	BERNSTEIN	2,833.000	121,963			L
858119-10-0	STEEL DYNAMICS INC.		05/16/2011	BERNSTEIN	13,443.000	232,239			L
859152-10-0	STERIS CORP.		06/20/2011	BERNSTEIN	3,870.000	138,193			L
863236-10-5	STRAYER EDUCATION INC.		05/16/2011	BERNSTEIN	776.000	95,037			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		05/16/2011	BERNSTEIN	4,867.000	171,030			L
78486Q-10-1	SVB FINANCIAL GROUP		06/20/2011	BERNSTEIN	2,742.000	159,867			L
871607-10-7	SYNOPSYS INC.		05/16/2011	BERNSTEIN	9,309.000	254,704			L
87161C-10-5	SYNOVUS FINANCIAL CORP.		05/16/2011	BERNSTEIN	48,436.000	116,673			L
876664-10-3	TAUBMAN CENTERS INC.		05/16/2011	BERNSTEIN	3,441.000	202,372			L
872275-10-2	TCF FINANCIAL CORP.		05/16/2011	BERNSTEIN	9,626.000	146,695			L
878237-10-6	TECH DATA CORP		05/16/2011	BERNSTEIN	2,876.000	152,293			L
878377-10-0	TECHNE CORP		05/16/2011	BERNSTEIN	2,289.000	183,013			L
879369-10-6	TELEFLEX INC.		05/16/2011	BERNSTEIN	2,467.000	154,853			L
879433-10-0	TELEPHONE & DATA SYSTEMS INC.		05/16/2011	BERNSTEIN	5,643.000	195,029			L
879868-10-7	TEMPLE-INLAND INC.		06/20/2011	BERNSTEIN	6,927.000	168,315			L
880779-10-3	TEREX CORP.		06/20/2011	BERNSTEIN	7,049.000	214,052			L
216648-40-2	THE COOPER COS INC		05/16/2011	BERNSTEIN	2,851.000	215,963			L

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## 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)
410867-10-5	THE HANOVER INSURANCE GROUP INC.		05/16/2011	BERNSTEIN	2,790,000	117,267			L
884315-10-2	THOMAS & BETTS CORP		06/20/2011	BERNSTEIN	3,362,000	189,370			L
885160-10-1	THOR INDUSTRIES INC.		05/16/2011	BERNSTEIN	2,617,000	83,773			L
885175-30-7	THORATEC CORP.		05/16/2011	BERNSTEIN	3,617,000	122,356			L
88632Q-10-3	TIBCO SOFTWARE INC.		06/20/2011	BERNSTEIN	10,507,000	302,005			L
886423-10-2	TIDEWATER INC		05/16/2011	BERNSTEIN	3,172,000	176,989			L
887100-10-5	TIMBERLAND CO-CL A		05/16/2011	BERNSTEIN	2,369,000	79,330			L
887389-10-4	TIMKEN CO.		06/20/2011	BERNSTEIN	5,165,000	266,254			L
889478-10-3	TOLL BROTHERS INC.		05/16/2011	BERNSTEIN	8,952,000	180,894			L
890516-10-7	TOOTSIE ROLL INDUSTRIES INC.		05/16/2011	BERNSTEIN	1,542,000	45,373			L
891894-10-7	TOWERS WATSON & CO		05/16/2011	BERNSTEIN	2,805,000	176,227			L
892356-10-6	TRACTOR SUPPLY COMPANY		06/20/2011	BERNSTEIN	4,608,000	280,506			L
893521-10-4	TRANSATLANTIC HOLDINGS INC.		06/20/2011	BERNSTEIN	3,989,000	191,854			L
896239-10-0	TRIMBLE NAVIGATION LTD.		06/20/2011	BERNSTEIN	7,725,000	331,149			L
896522-10-9	TRINITY INDUSTRIES INC.		06/20/2011	BERNSTEIN	5,147,000	165,993			L
896818-10-1	TRIUMPH GROUP INC		06/20/2011	BERNSTEIN	1,250,000	115,365			L
898402-10-2	TRUSTMARK CORP.		05/16/2011	BERNSTEIN	3,509,000	82,517			L
899896-10-4	TUPPERWARE BRANDS CORP		05/16/2011	BERNSTEIN	3,875,000	245,949			L
87311L-10-4	TW TELECOM INC		05/16/2011	BERNSTEIN	9,286,000	208,324			L
902653-10-4	UDR INC.		05/16/2011	BERNSTEIN	11,256,000	285,161			L
902681-10-5	UGI CORP.		05/16/2011	BERNSTEIN	6,853,000	220,861			L
904311-10-7	UNDER ARMOUR INC. (CL.A)		05/16/2011	BERNSTEIN	2,178,000	143,254			L
909218-10-9	UNIT CORP		05/16/2011	BERNSTEIN	2,457,000	133,038			L
911363-10-9	UNITED RENTALS INC.		06/20/2011	BERNSTEIN	4,045,000	104,926			L
91307C-10-2	UNITED THERAPEUTICS CORP.		05/16/2011	BERNSTEIN	3,134,000	208,666			L
BLMONJ-4D-0	UNITED TRACTORS RIGHTS	D	05/10/2011	DIRECT	11,696,000				U
913275-10-3	UNITRIN INC.		06/20/2011	BERNSTEIN	3,298,000	98,147			L
913456-10-9	UNIVERSAL CORP.		05/16/2011	BERNSTEIN	1,446,000	62,241			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC. CL		06/20/2011	BERNSTEIN	6,149,000	332,696			L
903236-10-7	URS CORP.	F	06/20/2011	BERNSTEIN	5,141,000	228,090			L
G87210-10-3	UTI WORLDWIDE INC.		06/20/2011	BERNSTEIN	6,650,000	142,514			L
919794-10-7	VALLEY NATIONAL BANCORP		05/16/2011	BERNSTEIN	10,465,000	141,485			L
920253-10-1	VALMONT INDUSTRIES INC.		05/16/2011	BERNSTEIN	1,316,000	129,838			L
920355-10-4	VALSPAR CORP.		05/16/2011	BERNSTEIN	5,917,000	229,393			L
92046N-10-2	VALUECLICK INC.		05/16/2011	BERNSTEIN	5,000,000	88,768			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIP		05/16/2011	BERNSTEIN	4,633,000	283,501			L
918194-10-1	VCA ANTECH INC.		05/16/2011	BERNSTEIN	5,318,000	131,819			L
92240G-10-1	VECTREN CORPORATION		05/16/2011	BERNSTEIN	5,037,000	141,337			L
92532F-10-0	VERTEX PHARMACEUTICALS INC.		06/08/2011	BERNSTEIN	12,742,000	728,385			L
928298-10-8	VISHAY INTERTECHNOLOGY INC.		06/20/2011	BERNSTEIN	10,707,000	184,405			L
084423-10-2	W.R. BERKLEY CORP.		05/16/2011	BERNSTEIN	7,134,000	231,349			L
929740-10-8	WABTEC COMMON STK		06/20/2011	BERNSTEIN	3,072,000	194,440			L

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## 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)
930059-10-0	WADDELL & REED FINANCIAL-A		06/20/2011	BERNSTEIN	5,619.000	205,630			L
934390-40-2	WARNACO GROUP INC/THE		05/16/2011	BERNSTEIN	2,696.000	151,850			L
938824-10-9	WASHINGTON FEDERAL INC.		05/16/2011	BERNSTEIN	6,931.000	106,236			L
941053-10-0	WASTE CONNECTIONS INC.		05/16/2011	BERNSTEIN	7,028.000	214,012			L
942622-20-0	WATSCO INC.		05/16/2011	BERNSTEIN	1,728.000	116,230			L
947890-10-9	WEBSTER FINANCIAL CORP.		06/20/2011	BERNSTEIN	4,866.000	100,641			L
948741-10-3	WEINGARTEN REALTY INVESTORS		05/16/2011	BERNSTEIN	7,432.000	196,144			L
94946T-10-6	WELLCARE HEALTH PLANS INC.		06/20/2011	BERNSTEIN	2,771.000	141,561			L
950587-10-5	WENDY'S/ARBY'S A EQUITY		05/16/2011	BERNSTEIN	19,900.000	97,846			L
950755-10-8	WERNER ENTERPRISES INC.		05/16/2011	BERNSTEIN	2,737.000	67,408			L
957090-10-3	WESTAMERICA BANCORP		05/16/2011	BERNSTEIN	1,789.000	88,778			L
957091-10-0	WESTAR ENERGY INC.		05/16/2011	BERNSTEIN	7,004.000	194,972			L
92924F-10-6	WGL HOLDINGS INC.		05/16/2011	BERNSTEIN	3,153.000	122,774			L
969904-10-1	WILLIAMS-SONOMA INC		05/16/2011	BERNSTEIN	6,483.000	281,895			L
929297-10-9	WMS INDUSTRIES INC		05/16/2011	BERNSTEIN	3,553.000	117,837			L
980745-10-3	WOODWARD INC.		06/20/2011	BERNSTEIN	3,950.000	139,927			L
981811-10-2	WORTHINGTON INDUSTRIES		06/20/2011	BERNSTEIN	3,802.000	80,030			L
989207-10-5	ZEBRA TECHNOLOGIES CORP-CL A		06/20/2011	BERNSTEIN	3,617.000	150,443			L
9099999	Total Common Stock Industrial and Miscellaneous (Unaffiliated)				XXX	77,802,747	XXX		XXX
9AMMF0-5B-2	US BANK MONEY MKT 5 - CT		06/29/2011	DIRECT	722,297.120	722,297			U
9299999	Total Common Stock Mutual Funds				XXX	722,297	XXX		XXX
9799997	Total Common Stock Part 3				XXX	78,525,044	XXX		XXX
9799998	Summary Item from Part 5 for Common Stocks				XXX	XXX	XXX	XXX	XXX
9799999	Total Common Stock				XXX	78,525,044	XXX		XXX
9899999	Total Preferred and Common Stock				XXX	78,525,044	XXX		XXX
9999999	Totals				XXX	146,889,542	XXX	266,525	XXX

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F ore- ign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Amort- ization)/ Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
36202B-SZ-9	G2 1436		06/01/2011	MBS PAYMENT			13	13.00	13													1	07/01/2018	1
36202B-TK-1	G2 1454		06/01/2011	MBS PAYMENT			16	16.00	16													1	01/01/2020	1
36202C-EN-9	G2 1941		06/01/2011	MBS PAYMENT			102	102.00	104													4	11/01/2022	1
36202C-QA-4	G2 2249		06/01/2011	MBS PAYMENT			78	78.00	78													3	12/01/2024	1
36202E-HR-3	G2 3840		06/01/2011	MBS PAYMENT			287,803	287,803.00	289,961													5,999	08/01/2035	1
36202A-SA-6	G2 513		06/01/2011	MBS PAYMENT			19	19.00	19													1	06/01/2015	1
36215C-FC-7	GN 130763		06/01/2011	MBS PAYMENT			487	487.00	509													20	09/01/2015	1
36215U-B6-4	GN 145061		06/01/2011	MBS PAYMENT			220	220.00	230													9	11/01/2015	1
362150-VB-7	GN 150110		06/01/2011	MBS PAYMENT			31	31.00	32													1	11/01/2015	1
36217Y-GQ-5	GN 207307		06/01/2011	MBS PAYMENT			87	87.00	91													4	07/01/2017	1
36218D-YU-1	GN 219523		06/01/2011	MBS PAYMENT			109	109.00	111													4	12/01/2017	1
36218T-A2-4	GN 231425		06/01/2011	MBS PAYMENT			139	139.00	145													6	06/01/2012	1
36219D-XZ-0	GN 246496		06/01/2011	MBS PAYMENT			94	94.00	98													4	04/01/2017	1
36219S-KW-8	GN 257809		06/01/2011	MBS PAYMENT			347	347.00	362													15	03/01/2018	1
36220P-K4-3	GN 283915		06/01/2011	MBS PAYMENT			20	20.00	21													1	03/01/2019	1
36220U-U9-0	GN 288708		06/01/2011	MBS PAYMENT			39	39.00	40													1	02/01/2020	1
362201-UJ-2	GN 294085		06/01/2011	MBS PAYMENT			54	54.00	56													2	11/01/2020	1
362202-FL-2	GN 294571		06/01/2011	MBS PAYMENT			207	207.00	209													8	09/01/2017	1
36223A-N4-0	GN 302011		06/01/2011	MBS PAYMENT			11	11.00	11													5/01/2013	1	
36223J-C4-3	GN 308891		04/01/2011	MBS PAYMENT			699	699.00	715													22	04/01/2011	1FE
362096-2V-0	GN 63788		06/01/2011	MBS PAYMENT			80	80.00	78													4	04/01/2013	1
362102-6S-9	GN 69281		06/01/2011	MBS PAYMENT			57	57.00	56													3	04/01/2013	1
3620AC-Q2-3	GNMA II REVERSE MTG - FIXED-RAT		06/01/2011	MBS PAYMENT			150,483	150,483.00	163,587													3,116	06/30/2021	1
3620AH-L5-0	GNMA II REVERSE MTG - FIXED-RAT		06/01/2011	MBS PAYMENT			272,483	272,483.00	288,825													6,567	03/04/2021	1
3620AH-MA-8	GNMA II REVERSE MTG - FIXED-RAT		04/01/2011	MBS PAYMENT			105,018	105,018.00	113,577													1,934	09/28/2021	1
36297E-ZE-8	GNMA II REVERSE MTG - FIXED-RAT		04/01/2011	MBS PAYMENT			13,542	13,542.00	14,587													243	10/28/2021	1
36297K-4D-0	GNMA II REVERSE MTG - FIXED-RAT		06/01/2011	MBS PAYMENT			22,382	22,382.00	23,232													607	01/20/2019	1
36297K-4P-3	GNMA II REVERSE MTG - FIXED-RAT		05/01/2011	MBS PAYMENT			35,993	35,993.00	38,133													658	04/22/2023	1
83162C-JG-9	SBAP 1998-20F 1		06/01/2011	MBS PAYMENT			78,961	78,961.00	78,764													2,487	06/01/2018	1
83162C-LA-9	SBAP_00-20J		04/01/2011	MBS PAYMENT			378,393	378,393.00	396,605													13,480	10/01/2020	1
83162C-KA-0	SBAP_99-20F		06/01/2011	MBS PAYMENT			638,366	638,366.00	662,502													21,704	06/01/2019	1
831641-DU-6	SBIC_04-P10B		05/01/2011	MBS PAYMENT			68,256	68,256.00	68,256													1,609	08/02/2014	1
831641-DW-2	SBIC_05-P10A		05/01/2011	MBS PAYMENT			153,201	153,201.00	153,201													3,524	02/01/2015	1
831641-DY-8	SBIC_05-P10B		05/01/2011	MBS PAYMENT			3,586,896	3,586,896.00	3,556,623													87,868	08/01/2015	1
831641-EA-9	SBIC_06-P10A		05/01/2011	MBS PAYMENT			406,857	406,857.00	410,290													10,911	02/01/2016	1
92923W-AA-8	WHC-IRS TRUST - GTD		05/15/2011	SINKING FUND REDE			223,179	223,179.00	227,330													7,789	05/15/2015	1

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i n g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Amort- ization)/ Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
0599999	Total - Bonds - U.S. Governments				XXX	6,424,722	6,424,722.00	6,488,467	6,425,466		2,690			2,690		6,428,155		(3,434)	(3,434)	168,610	XXX	XXX	
507318-HP-1	LAINGSBURG MICH CMNTY SCH DIS		05/02/2011	DIRECT		600,000	600,000.00	658,818	602,799		(2,799)			(2,799)		600,000				17,250	05/01/2018	1Z	
2499999	U.S. Total - Bonds - Political Subdivisions of States, Territories and Possessions				XXX	600,000	600,000.00	658,818	602,799		(2,799)			(2,799)		600,000				17,250	XXX	XXX	
31296P-HH-8	FG A14732		06/01/2011	MBS PAYMENT		76,917	76,917.00	77,110	76,937		(20)			(20)		76,917				1,642	07/01/2032	1	
31297M-BB-3	FG A31834		06/01/2011	MBS PAYMENT		2,765	2,765.00	2,794	2,771		(5)			(5)		2,765				63	06/01/2034	1	
31297M-B6-4	FG A31861		06/01/2011	MBS PAYMENT		1,124	1,124.00	1,135	1,124							1,124				26	04/01/2034	1	
312927-ZX-7	FG A81658		06/01/2011	MBS PAYMENT		376,741	376,741.00	377,256	376,835		(95)			(95)		376,741				9,079	12/01/2037	1	
312965-U6-1	FG B13305		06/01/2011	MBS PAYMENT		104,996	104,996.00	104,225	105,004		(8)			(8)		104,996				1,920	11/01/2018	1	
312966-DH-4	FG B13704		06/01/2011	MBS PAYMENT		94,978	94,978.00	94,637	94,934		43			43		94,978				1,705	09/01/2018	1	
312967-NN-8	FG B14897		06/01/2011	MBS PAYMENT		78,833	78,833.00	78,278	78,679		154			154		78,833				1,336	10/01/2018	1	
312967-6E-7	FG B15369		06/01/2011	MBS PAYMENT		106,587	106,587.00	105,838	106,399		189			189		106,587				1,944	11/01/2018	1	
312968-PP-9	FG B15830		06/01/2011	MBS PAYMENT		26,472	26,472.00	26,269	26,480		(8)			(8)		26,472				465	01/01/2019	1	
312968-UH-1	FG B15984		06/01/2011	MBS PAYMENT		276,177	276,177.00	274,063	275,981		197			197		276,177				4,799	12/01/2018	1	
312970-4D-5	FG B18020		06/01/2011	MBS PAYMENT		19,849	19,849.00	19,830	19,854		(5)			(5)		19,849				372	03/01/2019	1	
312971-4T-8	FG B18934		06/01/2011	MBS PAYMENT		510,594	510,594.00	509,936	510,587		7			7		510,594				8,608	08/01/2019	1	
31292H-NH-3	FG C01292		06/01/2011	MBS PAYMENT		6,653	6,653.00	6,608	6,647		6			6		6,653				166	09/01/2030	1	
31298T-G6-3	FG C56521		06/01/2011	MBS PAYMENT		4,158	4,158.00	4,161	4,228						4,228				92	10/01/2029	1		
31298Y-HN-4	FG C60237		06/01/2011	MBS PAYMENT		32,953	32,953.00	32,588	32,945		8			8		32,953				987	04/01/2030	1	
31287N-B5-6	FG C62760		06/01/2011	MBS PAYMENT		13,610	13,610.00	13,506	13,570		41			41		13,610				340	03/01/2031	1	
31287Q-KT-7	FG C64806		06/01/2011	MBS PAYMENT		17,332	17,332.00	17,201	17,295		37			37		17,332				516	04/01/2031	1	
31288G-5M-0	FG C78052		06/01/2011	MBS PAYMENT		45,168	45,168.00	45,140	45,181		(13)			(13)		45,168				845	01/01/2031	1	
31288H-N5-5	FG C78512		06/01/2011	MBS PAYMENT		3,466	3,466.00	3,464	3,467		(1)			(1)		3,466				80	11/01/2032	1	
31288F-P6-7	FG D66745		06/01/2011	MBS PAYMENT		522	522.00	521	522						522				16	02/01/2023	1		
31294K-YB-5	FG E01606		06/01/2011	MBS PAYMENT		100,971	100,971.00	100,608	100,915		57			57		100,971				1,846	09/01/2018	1	
31283H-R2-3	FG G01405		06/01/2011	MBS PAYMENT		9,725	9,725.00	9,784	9,733		(8)			(8)		9,725				242	08/01/2030	1	
31297T-TE-3	FGLMC POOL # A37749		06/01/2011	MBS PAYMENT		69,038	69,038.00	67,495	69,032		6			6		69,038				1,440	12/01/2034	1	
31347N-BH-8	FH 530940		06/15/2011	VARIOUS		31	31.00	31	31							31				1	04/01/2017	1	
31288E-2F-3	FHLMC POOL		06/01/2011	MBS PAYMENT		81,660	81,660.00	81,482	81,612		49			49		81,660				1,785	03/01/2032	1	
31288E-DD-6	FHLMC POOL		06/01/2011	MBS PAYMENT		181,492	181,492.00	180,244	181,474		18			18		181,492				4,155	05/01/2032	1	
31288E-DE-4	FHLMC POOL		06/01/2011	MBS PAYMENT		2,445	2,445.00	2,426	2,444						2,445				56	08/01/2032	1		
31288F-5G-5	FHLMC POOL		06/01/2011	MBS PAYMENT		97,134	97,134.00	96,663	97,053		81			81		97,134				2,559	02/01/2032	1	
31288H-5U-0	FHLMC POOL		06/01/2011	MBS PAYMENT		3,610	3,610.00	3,596	3,610						3,610				76	05/01/2027	1		
31288H-6D-7	FHLMC POOL		06/01/2011	MBS PAYMENT		1,092	1,092.00	1,083	1,092						1,092				23	10/01/2032	1		
31288H-7H-7	FHLMC POOL		06/01/2011	MBS PAYMENT		36,106	36,106.00	35,824	36,013		93			93		36,106				812	07/01/2032	1	

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Temporar y Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
31288H-N3-0	FHLMC POOL		06/01/2011	MBS PAYMENT		102,243	102,243.00	102,099	102,243		(1)		(1)		102,243				1,910	12/01/2032	1	
31288H-WB-2	FHLMC POOL		06/01/2011	MBS PAYMENT		1,149	1,149.00	1,145	1,149						1,149				24	04/01/2029	1	
31288J-NC-6	FHLMC POOL		06/01/2011	MBS PAYMENT	330,031	330,031.00	326,937	329,337		694		694			330,031				6,676	03/01/2032	1	
312904-E5-0	FHLMC_1027		06/01/2011	MBS PAYMENT		419	419.00	419	419						419				16	07/01/2020	1	
312905-Z7-0	FHLMC_1087		06/01/2011	MBS PAYMENT		897	897.00	966	900		(3)		(3)		897				30	06/01/2021	1	
312906-RN-2	FHLMC_1118		06/01/2011	MBS PAYMENT		2,135	2,135.00	2,136	2,207		(3)		(3)		2,204				75	06/01/2021	1	
313372-CQ-1	FHLMC_1630-PK		06/01/2011	MBS PAYMENT		56,501	56,501.00	57,384	56,547		(46)		(46)		56,501				1,413	11/01/2023	1	
31337P-M3-0	FHLMC_2251-ZB		06/01/2011	MBS PAYMENT		6,301	6,301.00	7,086	6,302		(1)		(1)		6,301				190	11/01/2029	1	
313398-F9-5	FHLMC_2333-Z		06/01/2011	MBS PAYMENT		89,854	89,854.00	97,798	90,258		(405)		(405)		89,854				3,009	07/01/2031	1	
313398-FA-2	FHLMC_2333-ZD		06/01/2011	MBS PAYMENT		89,854	89,854.00	92,945	90,010		(156)		(156)		89,854				3,009	07/01/2031	1	
31337V-FN-1	FHLMC_2355-LC		06/01/2011	MBS PAYMENT		39,515	39,515.00	39,076	39,477		38		38		39,515				923	05/01/2031	1	
31392V-ZU-9	FHLMC_2508		06/01/2011	MBS PAYMENT	268,691	268,691.00	266,561	268,539		151		151		268,691				5,574	04/01/2017	1		
31392W-6M-7	FHLMC_2508		05/01/2011	MBS PAYMENT	249,265	249,265.00	253,354	249,265						249,265				5,079	05/01/2011	1		
31392W-B3-3	FHLMC_2512A		06/01/2011	MBS PAYMENT	110,673	110,673.00	111,860	110,691		(18)		(18)		110,673				2,506	11/01/2012	1		
31392X-E9-5	FHLMC_2513-QW		06/01/2011	MBS PAYMENT	175,842	175,842.00	174,488	175,564		278		278		175,842				4,085	03/01/2012	1		
31392W-DQ-0	FHLMC_2514		06/01/2011	MBS PAYMENT	407,632	407,632.00	409,848	408,001		(369)		(369)		407,632				9,353	04/01/2013	1		
31393F-5M-4	FHLMC_2522-GD		06/01/2011	MBS PAYMENT	160,582	160,582.00	160,281	160,578		4		4		160,582				3,626	11/01/2017	1		
31393H-3E-0	FHLMC_2541-GY		06/01/2011	MBS PAYMENT	873,289	873,289.00	872,743	873,958		(669)		(669)		873,289				19,891	09/01/2017	1		
31393H-F7-2	FHLMC_2543-PQ		06/01/2011	MBS PAYMENT	168,467	168,467.00	168,841	168,539		(72)		(72)		168,467				3,756	01/01/2014	1		
31393F-RL-2	FHLMC_2544-AL		06/01/2011	MBS PAYMENT	546,517	546,517.00	546,688	547,225		(708)		(708)		546,517				13,175	12/01/2016	1		
31393J-CB-2	FHLMC_2551		06/01/2011	MBS PAYMENT	1,171,283	1,171,283.00	1,190,976	1,174,174		(2,892)		(2,892)		1,171,283				26,308	05/01/2013	1		
31393L-NU-3	FHLMC_2564		06/01/2011	MBS PAYMENT	110,394	110,394.00	110,394	110,394						110,394				2,461	10/01/2013	1		
31393M-6W-6	FHLMC_2580		06/01/2011	MBS PAYMENT	78,867	78,867.00	75,390	78,569		297		297		78,867				1,544	03/01/2013	1		
31394G-NX-7	FHLMC_2659		06/01/2011	MBS PAYMENT	150,538	150,538.00	147,054	150,399		139		139		150,538				3,416	11/01/2016	1		
31340Y-RU-5	FHLMC_49		06/15/2011	VARIOUS		698	698.00	721	701		(3)		(3)		698				38	06/15/2019	1	
31392W-UJ-7	FHR 2510 PE		06/01/2011	MBS PAYMENT	76,524	76,524.00	77,026	76,550		(26)		(26)		76,524				1,769	09/01/2012	1		
31393F-ZY-5	FHR 2531 PD		06/01/2011	MBS PAYMENT		52,986	52,986.00	53,464	53,037		(51)		(51)		52,986				1,166	09/01/2011	1	
31393G-BZ-6	FHR 2545 HE		06/01/2011	MBS PAYMENT		162,910	162,910.00	165,512	162,985		(75)		(75)		162,910				3,710	12/01/2012	1	
31394H-4E-8	FHR 2662 PH		06/01/2011	MBS PAYMENT		802,641	802,641.00	790,505	801,656		985		985		802,641				17,767	03/01/2014	1	
31394K-AE-4	FHR 2687 PG		06/01/2011	MBS PAYMENT		72,091	72,091.00	69,696	71,966		125		125		72,091				1,610	11/01/2014	1	
3137A3-ZP-7	FHR 3777 AC		06/01/2011	MBS PAYMENT		115,740	115,740.00	118,218	115,871		(130)		(130)		115,740				1,687	03/01/2023	1	
31371L-7C-7	FN 255691		06/01/2011	MBS PAYMENT		231,298	231,298.00	228,398	230,841		457		457		231,298				4,074	08/01/2024	1	
31371M-GG-6	FN 255899		06/01/2011	MBS PAYMENT		11,517	11,517.00	11,482	11,514		3		3		11,517				260	01/01/2035	1	
31371N-MV-4	FN 256972		06/01/2011	MBS PAYMENT		605,625	605,625.00	606,098	605,634		(9)		(9)		605,625				14,618	10/01/2037	1	
31385X-NR-4	FN 555800		06/01/2011	MBS PAYMENT		71,983	71,983.00	72,585	72,076		(93)		(93)		71,983				1,614	03/01/2032	1	
31387N-JT-5	FN 588974		06/01/2011	MBS PAYMENT		2,680	2,680.00	2,666	2,677		3		3		2,680				70	03/01/2030	1	
31387N-3C-9	FN 589495		06/01/2011	MBS PAYMENT		16,857	16,857.00	16,857	17,280					17,280				(423)	(423)	457	04/01/2029	1

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Temporar- y Impairment in B./A.C.V.	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31387S-W3-6	FN 592966		06/01/2011	MBS PAYMENT		1,796	1,796.00	1,796	1,845						1,845		(49)	(49)	49	09/01/2027	1
31388J-RU-1	FN 606299		06/01/2011	MBS PAYMENT		275	275.00	275	275						275				7	05/01/2031	1
31389V-RG-4	FN 636887		06/01/2011	MBS PAYMENT		29,501	29,501.00	29,254	29,491		10				29,501				769	01/01/2031	1
31362S-3R-4	FN 70108		06/01/2011	MBS PAYMENT		46	46.00	46	46						46				2	06/01/2015	1
31401P-FN-9	FN 713973		06/01/2011	MBS PAYMENT		23,707	23,707.00	23,322	23,638		69				69				23,707	08/01/2032	1
31401X-EL-7	FN 721139		06/01/2011	MBS PAYMENT		8,632	8,632.00	8,670	8,646		(15)				(15)				8,632	03/01/2034	1
31404K-LN-0	FN 770833		06/01/2011	MBS PAYMENT		10,093	10,093.00	10,060	10,091		2				2				10,093	01/01/2034	1
31404N-LJ-3	FN 773529		06/01/2011	MBS PAYMENT		125,345	125,345.00	125,345	125,345						125,345				2,462	10/01/2018	1
31404N-PV-2	FN 773636		06/01/2011	MBS PAYMENT		301,523	301,523.00	301,429	301,695		(172)				(172)				301,523	09/01/2018	1
31404Q-EC-9	FN 775131		06/01/2011	MBS PAYMENT		42,862	42,862.00	42,621	42,827		36				36				42,862	06/01/2033	1
31404R-Z6-7	FN 776665		06/01/2011	MBS PAYMENT		139,102	139,102.00	138,645	139,053		49				49				139,102	07/01/2033	1
31404W-TJ-5	FN 780953		06/01/2011	MBS PAYMENT		180,073	180,073.00	177,850	179,717		356				356				180,073	2,958	12/01/2018
31405C-MP-1	FN 785266		06/01/2011	MBS PAYMENT		11,693	11,693.00	11,676	11,694		(2)				(2)				11,693	251	03/01/2019
31406E-JR-6	FN 807672		06/01/2011	MBS PAYMENT		135,905	135,905.00	134,769	135,662		243				243				135,905	2,877	01/01/2034
31410E-M9-6	FN 886984		06/01/2011	MBS PAYMENT		284,499	284,499.00	289,122	285,521		(1,022)				(1,022)				284,499	6,525	06/01/2036
31413S-D5-0	FN 953824		06/01/2011	MBS PAYMENT		399,645	399,645.00	398,709	399,646		(1)				(1)				399,645	11,954	07/01/2047
31417Y-MF-1	FNMA 10YR		06/01/2011	MBS PAYMENT		3,328,648	3,328,648.00	3,453,418	3,346,103		(17,455)				(17,455)				3,328,648	56,379	11/01/2019
31417Y-WQ-6	FNMA 10YR		06/01/2011	MBS PAYMENT		323,033	323,033.00	336,459	323,706		(674)				(674)				323,033	3,875	12/01/2020
31417Y-M6-1	FNMA 10YR		06/01/2011	MBS PAYMENT		136,289	136,289.00	140,846	136,860		(571)				(571)				136,289	2,263	12/01/2019
31371K-XX-4	FNMA POOL		06/01/2011	MBS PAYMENT		17,157	17,157.00	17,092	17,149		8				8				17,157	380	10/01/2031
31371K-ZA-2	FNMA POOL		06/01/2011	MBS PAYMENT		111,709	111,709.00	111,604	111,706		3				3				111,709	2,465	12/01/2031
31390W-N3-2	FNMA POOL		06/01/2011	MBS PAYMENT		7,848	7,848.00	7,845	7,853		(5)				(5)				7,848	180	03/01/2032
31391J-J6-8	FNMA POOL		06/01/2011	MBS PAYMENT		5,497	5,497.00	5,475	5,496						5,497				5,497	126	06/01/2032
31391M-HP-1	FNMA POOL		06/01/2011	MBS PAYMENT		28,068	28,068.00	27,962	28,056		12				12				28,068	763	12/01/2031
31391M-J9-5	FNMA POOL		06/01/2011	MBS PAYMENT		49,520	49,520.00	49,496	49,555		(35)				(35)				49,520	1,336	04/01/2031
31391P-SU-1	FNMA POOL		06/01/2011	MBS PAYMENT		87,555	87,555.00	87,220	87,531		24				24				87,555	2,299	12/01/2031
31391R-ZS-4	FNMA POOL		06/01/2011	MBS PAYMENT		12,710	12,710.00	12,661	12,709		1				1				12,710	249	11/01/2030
31391S-E7-1	FNMA POOL		06/01/2011	MBS PAYMENT		78,688	78,688.00	78,393	78,658		30				30				78,688	1,481	05/01/2032
31391T-M8-8	FNMA POOL		06/01/2011	MBS PAYMENT		94,898	94,898.00	94,305	94,811		87				87				94,898	2,157	07/01/2030
31391W-E3-1	FNMA POOL		06/01/2011	MBS PAYMENT		27,211	27,211.00	27,198	27,213		(2)				(2)				27,211	612	12/01/2031
31400C-4T-8	FNMA POOL		06/01/2011	MBS PAYMENT		101,858	101,858.00	101,222	101,719		139				139				101,858	2,334	08/01/2030
31401D-S8-5	FNMA POOL		06/01/2011	MBS PAYMENT		26,499	26,499.00	26,491	26,517		(17)				(17)				26,499	607	11/01/2032
31401M-UT-6	FNMA POOL		06/01/2011	MBS PAYMENT		20,655	20,655.00	20,742	20,691		(36)				(36)				20,655	471	07/01/2031
31401M-UX-7	FNMA POOL		06/01/2011	MBS PAYMENT		52,877	52,877.00	53,009	52,839		37				37				52,877	1,046	08/01/2032
31401M-UZ-2	FNMA POOL		06/01/2011	MBS PAYMENT		24,067	24,067.00	24,097	24,058		8				8				24,067	614	05/01/2032
31401X-E7-8	FNMA POOL		06/01/2011	MBS PAYMENT		91,455	91,455.00	91,569	91,535		(81)				(81)				91,455	2,126	06/01/2032
31371L-X2-0	FNMA POOL # 255497		06/01/2011	MBS PAYMENT		83,405	83,405.00	82,428	83,296		109				109				83,405	1,760	01/01/2034

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31371M-AB-3	FNMA POOL # 255702		06/01/2011	MBS PAYMENT		211,011	211,011.00	210,549	210,965		46		46								4,182	10/01/2024	1		
31371M-DP-9	FNMA POOL # 255810		06/01/2011	MBS PAYMENT		42,264	42,264.00	42,052	42,237		27		27								848	01/01/2025	1		
31371M-F9-3	FNMA POOL # 255892		06/01/2011	MBS PAYMENT		525,480	525,480.00	524,566	525,393		88		88								10,634	02/01/2025	1		
31371M-GB-7	FNMA POOL # 255894		06/01/2011	MBS PAYMENT		236,290	236,290.00	235,459	236,187		103		103								4,728	03/01/2025	1		
31371M-T3-1	FNMA POOL # 256270		06/01/2011	MBS PAYMENT		28,033	28,033.00	28,338	28,070		(37)		(37)								693	10/01/2035	1		
31376K-JJ-6	FNMA POOL # 357665		06/01/2011	MBS PAYMENT		1,030,198	1,030,198.00	1,020,066	1,029,075		1,123		1,123								22,475	02/01/2034	1		
313920-LC-2	FNMA_01-36-Z		06/01/2011	MBS PAYMENT		116,424	116,424.00	123,039	116,715		(292)		(292)								3,444	04/01/2031	1		
313921-B5-6	FNMA_01-59-Z		06/01/2011	MBS PAYMENT		472,040	472,040.00	472,679	472,751		(711)		(711)								13,897	10/01/2031	1		
31392F-DL-8	FNMA_02-71		06/01/2011	MBS PAYMENT		348,793	348,793.00	348,793	348,793												7,177	10/01/2017	1		
31392F-QG-5	FNMA_02-74		06/01/2011	MBS PAYMENT		83,795	83,795.00	83,716	83,920		(125)		(125)								1,940	02/01/2012	1		
31392C-T6-1	FNMA_02-W3		06/01/2011	MBS PAYMENT		29,027	29,027.00	32,093	29,100		(73)		(73)								769	11/01/2031	1		
31392H-U6-8	FNMA_03-8-PE		06/01/2011	MBS PAYMENT		1,409,761	1,409,761.00	1,427,519	1,411,394		(1,633)		(1,633)								31,819	03/01/2013	1		
31397S-MX-9	FNMA_11-28A		06/01/2011	MBS PAYMENT		469,908	469,908.00	484,005			(171)		(171)								3,153	07/01/2024	1		
313602-Q2-3	FNMA_89-58-G		06/01/2011	MBS PAYMENT		470	470.00	472	470												16	08/01/2019	1		
31358H-Y2-5	FNMA_91-107-P		06/01/2011	MBS PAYMENT		2,264	2,264.00	2,279	2,264		(1)		(1)								78	07/01/2021	1		
31359U-M8-5	FNMA_98-62-DC		06/01/2011	MBS PAYMENT		31,616	31,616.00	34,770	31,847		(231)		(231)								1,068	07/01/2028	1		
313602-EG-5	FNR 1988-17 C		06/01/2011	MBS PAYMENT		1,862	1,862.00	1,851	1,862		1		1								84	03/01/2018	1		
313602-GQ-1	FNR 1988-25 B		06/01/2011	MBS PAYMENT		198	198.00	195	197												8	12/01/2016	1		
313603-BF-8	FNR 1989-77 J		06/01/2011	MBS PAYMENT		1,460	1,460.00	1,469	1,460		(1)		(1)								54	10/01/2019	1		
313603-F8-0	FNR 1990-21 Z		06/01/2011	MBS PAYMENT		1,285	1,285.00	1,347	1,290		(4)		(4)								53	03/01/2020	1		
31358R-BM-4	FNR 1992-195 C		06/01/2011	MBS PAYMENT		4,757	4,757.00	4,710	4,755		3		3								165	10/01/2022	1		
31392E-6E-5	FNR 2002-67 PD		06/01/2011	MBS PAYMENT		127,511	127,511.00	128,094	127,746		(235)		(235)								2,789	08/01/2011	1		
31392H-CY-7	FNR 2002-92 QE		06/01/2011	MBS PAYMENT		451,599	451,599.00	451,599	451,599												10,435	11/01/2012	1		
31392H-TJ-2	FNR 2003-1 PG		06/01/2011	MBS PAYMENT		143,743	143,743.00	145,315	143,906		(163)		(163)								3,296	09/01/2013	1		
31358J-J6-9	FNR G-38 D		06/01/2011	MBS PAYMENT		506	506.00	506	506		2		2								18	04/01/2020	1		
31358F-6B-0	FNR G-6 Z		06/01/2011	MBS PAYMENT		1,811	1,811.00	1,769	1,809												60	01/01/2021	1		
31397Q-F5-2	FNR_11-18B_AC		06/01/2011	MBS PAYMENT		292,800	292,800.00	302,625			(277)		(277)								2,928	04/01/2024	1		
38373Q-XK-2	GNMA_03-40-NC		06/01/2011	MBS PAYMENT		248,123	248,123.00	247,890	248,385		(262)		(262)								5,058	07/01/2015	1		
3837H1-US-8	GNR 1998-19 ZB		06/01/2011	MBS PAYMENT		23,238	23,238.00	23,032	23,226		12		12								602	03/01/2027	1		
38373Y-YM-0	GNR 2003-6 PE		06/01/2011	MBS PAYMENT		212,311	212,311.00	215,305	212,266		46		46								4,850	11/01/2013	1		
38375B-HL-9	GNR 2010-H22 JA		04/01/2011	MBS PAYMENT		20,843	20,843.00	20,843	20,843												191	11/01/2060	1		
38375B-GM-8	GNR 2010-H24 HA		06/01/2011	MBS PAYMENT		52,632	52,632.00	52,370	52,631												721	11/01/2060	1		
38375B-JH-6	GNR 2010-H27 JA		05/01/2011	MBS PAYMENT		1,476	1,476.00	1,476	1,476												1,476	02/01/2026	1		
38375B-HW-5	GNR 2010-H28 HA		06/01/2011	MBS PAYMENT		7,504	7,504.00	7,514	7,506		(1)		(1)								112	08/01/2018	1		
452226-SN-4	IL SALES TAX REF -Q		06/15/2011	DIRECT		145,000	145,000.00	169,334	148,329		(9)		(9)								4,350	06/15/2012	1FE		
452226-RV-7	IL SALES TAX SER P		06/15/2011	DIRECT		855,000	855,000.00	1,000,222	894,404		(447)		(447)								893,956	(38,956)	27,788	06/15/2013	1FE
61212R-A7-1	MT BRD AMT-SFM-SER B		06/01/2011	DIRECT		290,000	290,000.00	290,000	290,000											7,033	06/01/2038	1FE			

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Amort- ization)/ Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.														
63967C-6N-7	NE SFM		05/02/2011	DIRECT			85,000	85,000.00	85,000							85,000				2,748	09/01/2038	1FE						
646129-C4-6	NJ HSG-AMT-SFH-H		04/12/2011	DIRECT			300,000	300,000.00	317,820	306,821		(495)				306,326				7,875	04/01/2034	1FE						
65820E-WD-8	NORTH CAROLINA HSG FIN AGY		06/01/2011	DIRECT			45,000	45,000.00	46,125	45,000						45,000				2,207	01/01/2017	1FE						
796166-BJ-4	SAN ANGELO WTRWKS REF		06/07/2011	DIRECT			1,580,000	1,580,000.00	1,714,900	1,584,835		(4,835)				1,580,000				52,575	04/01/2016	1FE						
91530#-AA-2	UPENN BLDG LEASE		06/15/2011	SINKING FUND REDE			38,632	38,632.00	38,632	38,632						38,632				910	10/15/2024	1						
944314-KV-4	WAYNE CHARTER CNTY MI ARPT		05/17/2011	ROYAL BANK OF CAN			2,060,269	2,000,000.00	2,193,200	2,054,805		(10,724)				2,044,080				16,200	16,200	51,639	12/01/2015	1FE				
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl			XXX			28,231,966	28,171,697.0	28,880,152	27,541,705		(39,874)				(39,874)				28,264,990			(33,012)	(33,012)	631,915	XXX	XXX	
E05.5	03070Q-AL-5	AMERISTAR CASINOS INC	04/14/2011	DIRECT			2,300,801	2,150,000.00	2,230,625	2,212,460		(5,865)				(5,865)				2,206,596			94,205	94,205	137,973	06/01/2014	4FE	
	00212U-AC-1	ATI HOLDINGS, INC.:TERM LOAN	06/30/2011	PAYDOWN			32,980	32,980.35	31,991	32,121		(814)				(814)				32,165			814	814	626	03/11/2016	4Z	
	55312D-DF-5	AVETA INC.:MMM TERM LOAN	06/30/2011	PAYDOWN			39,842	39,842.76	38,647	38,812		(913)				(913)				38,930			912	912	845	04/14/2015	4FE	
	55312D-AG-3	AVETA INC.:NAMM TERM LOAN	06/30/2011	PAYDOWN			39,842	39,842.76	38,644	38,812		(913)				(913)				38,930			912	912	845	04/14/2015	4FE	
	05950E-AD-0	BACM_06-2	06/01/2011	MBS PAYMENT			2,472	2,472.00	2,414	2,468		4				4				2,472			71	71	71	07/01/2015	1Z*	
	059472-AG-5	BAFC_11-R2_2A4	05/01/2011	MBS PAYMENT			370,085	370,085.00	371,820			(25)				(25)				370,085						2,720	10/01/2013	1Z
	05947U-DP-0	BAFU_01-3	06/01/2011	MBS PAYMENT			1,466,394	1,463,761.00	1,404,560	1,458,758		4,994				4,994				1,466,394			33,917	33,917	33,917	08/01/2011	1Z*	
	06606W-AM-6	BBHE_98-2	06/01/2011	VARIOUS			124,690	124,690.00	84,917	86,750		289				289				87,039			37,651	37,651	3,375	12/01/2028	1Z*	
	085790-AU-7	BERRY PLASTICS CORP	04/12/2011	BANK OF AMERICA			992,500	1,000,000.00	1,000,000	1,000,000						1,000,000				403,926			8,850	8,850	39,583	05/15/2018	5FE	
	05948X-W8-0	BOAMS_04-1	06/01/2011	MBS PAYMENT			403,926	403,926.00	405,106	404,985		(1,059)				(1,059)				403,926						3,412	10/01/2012	1Z*
	05949A-BA-7	BOAMS_04-3	06/01/2011	MBS PAYMENT			129,994	129,994.00	128,565	129,924		70				70				129,994						72	01/01/2036	1Z*
	07387A-GC-3	BSARM_05-12	06/01/2011	VARIOUS			6,064	6,064.00	4,927	4,927		2				2				4,929			1,134	1,134	1,134	01/01/2036	1Z*	
	07383F-A6-5	BSCMS_04-T14	06/01/2011	MBS PAYMENT			153,300	153,300.00	149,779	153,000		299				299				153,300			3,067	3,067	3,067	05/01/2013	1Z*	
	056061-AK-0	BXGNT_05-A	06/02/2011	VARIOUS			107,489	107,489.00	107,487	107,609		(120)				(120)				107,489						2,225	06/15/2016	1FE
	141781-J#-2	CARGILL INC	05/20/2011	SINKING FUND REDE			60,559	60,559.00	58,569	60,273		286				286				60,559			2,005	2,005	2,005	08/20/2018	1	
	1248MB-AG-2	CBASS_07-CB2	06/20/2011	VARIOUS			124,852	124,852.00	124,851	125,228		(376)				(376)				124,852			2,690	2,690	2,690	01/01/2012	1Z*	
	12479M-AB-4	CBCI_02-A	05/15/2011	MBS PAYMENT			55,686	55,686.00	55,686	55,686						55,686				55,686			1,542	1,542	1,542	05/15/2011	1	
	204386-AF-3	CIE GENERALE DE GEOPHYSIQUE-V	F	06/30/2011	DIRECT		439,725	429,000.00	425,783	426,337		203				203				426,541			13,184	13,184	20,109	05/15/2015	3FE	
	189909-AC-8	CMA CGM SA	F	04/15/2011	STERNE, AGEE & LEE		848,938	850,000.00	850,000								850,000			(1,063)	(1,063)	(1,063)	04/15/2017	4FE				
	17309B-AB-3	CMLTI_06-WF2	06/01/2011	VARIOUS			202,221	202,221.00	133,017	113,767		46,373				46,373				160,140			42,081	42,081	42,081	06/01/2012	1Z*	
	17310F-AN-5	CMSL_06-5	06/01/2011	MBS PAYMENT			423,302	423,302.00	425,750	423,560	153	(411)				(258)				423,302						10,571	12/01/2012	6Z*
	196816-AB-8	COLOWYO COAL FDG	05/15/2011	SINKING FUND REDE			514,996	514,996.00	513,464	513,816		1,180				1,180				514,996						24,617	11/15/2011	4FE
	126171-AE-7	COMM_05-C6	06/01/2011	MBS PAYMENT			188,978	188,978.00	183,153	188,425		553				553				188,978						4,000	07/01/2014	1Z*
	22541Q-Q7-A4	CSFB_04-AR2	06/01/2011	MBS PAYMENT			79,011	79,011.00	77,814	79,139		(128)				(128)				79,011			983	983	983	06/01/2019	1Z	
	172905-BM-2	CTB_87-F	06/01/2011	MBS PAYMENT			51,990	51,990.00	51,990	52,079		(90)				(90)				51,990						1,573	02/01/2017	1Z*
	12669E-4N-3	CWALT_03-20CB	06/01/2011	MBS PAYMENT			52,029	52,029.00	52,549	52,124		(95)				(95)				52,029						1,164	03/01/2016	1Z*
	12667F-AH-8	CWALT_04-2CB	06/01/2011	MBS PAYMENT			49,246	49,246.00	49,074	49,253		(7)				(7)				49,246						1,262	04/01/2016	1Z*
	12667F-LG-8	CWALT_04-J5	06/01/2011	MBS PAYMENT			58,347	58,347.00	58,345	58,413		(67)				(67)				58,347						1,335	11/01/2018	1Z*

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Amort- ization)/ Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
021460-AB-6	CWALT_06-16CB		06/01/2011	MBS PAYMENT		18,481	18,481.00	15,114	15,114						15,114		3,368	3,368	466	05/01/2036	1Z*	
12669D-TT-5	CWHL_02-38		06/01/2011	MBS PAYMENT		66,729	66,729.00	65,395	66,605		125				66,729				1,316	02/01/2018	1Z*	
12669E-KZ-8	CWHL_03-24		06/01/2011	MBS PAYMENT		815,718	815,718.00	794,704	814,356		1,363				815,718				18,285	05/01/2013	1Z*	
12669E-N8-5	CWHL_03-44		06/01/2011	MBS PAYMENT		196,790	196,790.00	193,831	194,599		2,191				196,790				3,987	07/01/2011	1Z*	
12669E-GM-2	CWHL_03-J4		06/01/2011	MBS PAYMENT		74,546	74,546.00	74,601	74,571		(26)				74,546				1,608	10/01/2032	1Z*	
12669G-XY-2	CWHL_05-12		06/01/2011	MBS PAYMENT		24,229	24,229.00	23,237	24,148		80				24,229				555	11/01/2016	1Z*	
12669G-SY-8	CWHL_05-6		06/01/2011	MBS PAYMENT		31,061	31,061.00	31,173	31,103		(42)				31,061				653	07/01/2013	1Z*	
126694-4A-3	CWHL_06-HYB3		06/01/2011	MBS PAYMENT		341,148	341,148.00	341,521	294,624	47,226	(701)				341,148				6,005	05/01/2014	1Z*	
629121-AF-1	DYNEGY HOLDINGS INC.		04/25/2011	VARIOUS		1,316,440	1,800,000.00	1,467,000	1,156,950	310,050					310,050				150,560	05/15/2018	6FE	
32052G-AA-2	FHAMS_06-FA7		06/01/2011	MBS PAYMENT		52,146	89,413.00	74,308	58,887	15,420					15,420				(22,161)	2,087	11/01/2036	1Z*
345397-VN-0	FORD MOTOR CREDIT CO LLC		06/22/2011	VARIOUS		6,890,844	6,375,000.00	6,341,723	6,345,983		1,928				6,347,911				542,933	311,383	04/15/2015	3FE
33736X-FT-1	FUNCBC_02-C1		06/01/2011	MBS PAYMENT		227,371	227,371.00	235,880	228,071		(700)				227,371				6,725	01/01/2012	1Z*	
36828Q-QA-7	GECMC_05-C4		04/01/2011	MBS PAYMENT		247,226	247,226.00	248,456	247,261		(35)				247,226				4,372	07/01/2011	1Z*	
36157R-D7-7	GECMS_99-HE1		06/01/2011	MBS PAYMENT		18,375	18,375.00	18,204	18,370		5				18,375				530	02/01/2029	1Z*	
36161R-AD-1	GFCM_03-1		06/01/2011	MBS PAYMENT		573,092	573,092.00	600,403	575,962		(2,870)				573,092				11,740	06/01/2016	1Z*	
38373H-AE-1	GLT_99-C1A		05/18/2011	MATURITY		5,000,000	5,000,000.00	4,044,739	4,961,330		38,670				38,670				83,333	05/01/2011	1FE	
361849-RB-0	GMACC 2001-C2 A2		06/01/2011	MBS PAYMENT		168,164	168,164.00	171,519	168,231		(66)				168,164				4,472	07/01/2011	1Z*	
36228F-G6-7	GSR_04-3F		06/01/2011	MBS PAYMENT		122,220	122,220.00	124,617	122,336		(115)				122,220				2,565	08/01/2012	1Z*	
41161P-MY-6	HVMLT_05-4		06/01/2011	VARIOUS		105,251	105,251.00	50,324	33,128	17,196					50,324				54,928	54,928	05/01/2035	1Z*
45073C-AF-7	IASIS HEALTHCARE LLC TERM B LOA		06/30/2011	PAYDOWN		5,000	5,000.00	4,975							4,975				35	05/03/2018	4FE	
45254T-PK-4	IMSA_04-2		06/01/2011	MBS PAYMENT		26,554	26,554.00	26,553	26,623		(70)				26,554				492	11/01/2015	1Z*	
455665-AK-5	INDIANTOWN COGENERATION L P		06/15/2011	SINKING FUND REDE		244,531	244,531.00	250,379	244,824		(293)				244,531				11,945	12/15/2020	3FE	
47009X-AB-5	JAGUAR LAND ROVER PLC	F	05/12/2011	VARIOUS		1,312,719	1,275,000.00	1,275,000							1,275,000				37,719	37,719	05/15/2021	4FE
46625Y-AW-9	JPMC_05-CB13		06/01/2011	MBS PAYMENT		21,026	21,026.00	21,130	21,044		(18)				21,026				529	05/01/2012	1Z*	
52108H-P4-0	LBUBS 2004-C7 A3		06/11/2011	MBS PAYMENT		563,194	563,194.00	539,875	559,047		4,148				563,194				10,557	09/11/2011	1Z*	
525180-BK-0	LHELT_98-1		06/25/2011	INTEREST ONLY PAY				2,681	2,316		(2,316)								1,556	03/25/2025	1FE	
52518R-BE-5	LSSC_02-GE1		06/01/2011	MBS PAYMENT		2,860	2,860.00	2,113	2,202						2,202				658	658	07/01/2024	1
57643L-LA-2	MABS_05-AB1		06/01/2011	MBS PAYMENT		295,406	295,406.00	295,402	296,057		(651)				295,406				6,473	12/01/2014	1Z*	
585515-AB-5	MELLON FUNDING CORPORATION		05/14/2011	MATURITY		4,000,000	4,000,000.00	3,991,341	3,999,426		578				4,000,000				128,000	05/14/2011	1FE	
617446-GM-5	MORGAN STANLEY		04/15/2011	MATURITY		7,500,000	7,500,000.00	7,809,955	7,515,418		(15,418)				7,500,000				253,125	04/15/2011	1FE	
61745M-N7-4	MSC 2004-iQ8 A3		06/01/2011	MBS PAYMENT		233,037	233,037.00	225,718	232,142		895				233,037				4,470	07/01/2011	1Z*	
61759Q-AE-7	MSRR 2010-R7 3-A		06/01/2011	MBS PAYMENT		815,025	815,025.00	821,393	818,108		(3,082)				815,025				17,871	09/01/2012	1FE	
57164R-AW-2	MVCOT_05-2		06/01/2011	MBS PAYMENT		72,255	72,255.00	72,254	72,351		(95)				72,255				1,589	06/01/2016	1FE	
571628-AA-4	MVCOT_07-1A		06/01/2011	MBS PAYMENT		74,156	74,156.00	74,008	74,156						74,156				1,639	03/01/2017	1FE	
65538P-AB-8	NAA_07-1		06/01/2011	VARIOUS		159,167	159,167.00	91,563	94,179		2,736				96,915				62,253	62,253	09/01/2027	1Z*
635419-AB-4	NATCM_08-1		06/01/2011	MBS PAYMENT		133,680	133,680.00	132,156	133,474		206				133,680				3,425	01/01/2038	1Z*	
65106K-AA-9	NCIT 2010-MH1		06/01/2011	MBS PAYMENT		96,915	96,915.00	96,919	96,927		(12)				96,915				1,770	12/01/2016	1FE	

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Amort- ization)/ Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
12644@-BG-9	NESTLE/ZSF/SEABROOK CTL - A		05/15/2011	SINKING FUND REDE		73,662	73,662.00	73,662	73,662												2,587	05/15/2018	1
665501-AD-4	NORTHERN NAT GAS		06/01/2011	MATURITY		3,000,000	3,000,000.00	3,039,270	3,002,225												105,000	06/01/2011	1FE
68619A-BQ-9	ORGN_05-B-A2		06/01/2011	MBS PAYMENT		181,992	181,992.00	181,989	182,194												3,492	10/01/2011	1FE
716589-AC-0	PETROLEUM EXPORT/CAYMAN	F	06/15/2011	MATURITY		349,434	349,434.00	349,430	349,488	635	(690)										9,199	06/15/2011	2Z
74434U-FL-3	PHMS_94-27		06/01/2011	MBS PAYMENT		2,616	2,616.00	2,616	2,617		(1)										90	09/01/2019	1Z*
725143-AA-9	PITTSBURGH GLASS WORKS LLC		04/08/2011	CRÉDIT SUISSE		826,000	800,000.00	800,000													800,000	04/15/2016	4FE
73316P-JD-3	POPLR_05-6		06/01/2011	MBS PAYMENT		66,945	66,945.00	66,945	57,823	9,123	(80,861)										66,945	26,000	26,000
73755L-AB-3	POTASH CORP SASKATCHEWAN	A	05/31/2011	MATURITY		9,307,000	9,307,000.00	10,045,731	9,387,861												9,307,000		360,646
69573R-AB-8	PWT_I		06/01/2011	MBS PAYMENT		2,677	2,677.00	2,677	2,677												2,677		80/01/2012
74837R-AF-1	QUICKSILVER RESOURCES IN		04/05/2011	WACHOVIA		1,190,850	1,020,000.00	1,157,700	1,137,087		(6,145)										1,130,942	59,908	59,908
76126C-DE-9	RACERS (COCA COLA ENTERPRISES		05/15/2011	SINKING FUND REDE		278,972	278,972.00	274,748	278,063		909										278,972	9,241	9,241
76110G-RZ-6	RALI_01-QS16		06/01/2011	MBS PAYMENT		17,229	17,229.00	17,229	17,229											17,229		412	
759950-FX-1	RAMC_05-4		06/01/2011	MBS PAYMENT		72,944	72,944.00	72,944	72,944											72,944		1,711	
760985-GQ-8	RAMP_02-RS1		06/01/2011	VARIOUS		10,994	10,994.00	8,780	8,938		9									8,947	2,047	2,047	
760985-CM-1	RAMP_2001-RS1		06/01/2011	MBS PAYMENT		9,957	9,957.00	7,499	7,844											7,844	2,114	2,114	
75524D-AN-0	RBS GLOBAL & REXNORD COR		04/07/2011	CRÉDIT SUISSE		5,361,375	4,930,000.00	4,944,875	4,943,517		(710)										4,942,807	418,568	418,568
76110V-HJ-0	RFMS2_01-HI4		06/01/2011	VARIOUS		23,998	23,998.00	17,155	17,930		153									18,082	5,916	5,916	
76110V-NV-6	RFMS2_03-HS3		06/01/2011	VARIOUS		562,182	562,182.00	303,730	359,885		2,194									362,079	200,103	200,103	
74958A-AC-8	RFMSI_06-S7		06/01/2011	MBS PAYMENT		275,305	275,305.00	256,970	215,123	42,018	(171)									256,970	18,335	18,335	
783766-MR-6	RYMS_93-A1		06/01/2011	MBS PAYMENT		4,245	4,245.00	4,277	4,251		(6)									4,245		132	
N7660@-AF-4	SHV NEDERLAND	F	06/28/2011	MATURITY		5,000,000	5,000,000.00	5,000,000	5,000,000											5,000,000		142,000	
832248-AU-2	SMITHFIELD FOODS INC		06/17/2011	VARIOUS		1,984,048	1,700,000.00	1,840,250	1,724,220		76,323										1,800,543	186,138	186,138
858119-AH-3	STEEL DYNAMICS INC		05/10/2011	VARIOUS		1,032,500	1,000,000.00	990,000	991,770		510									992,279	40,221	40,221	
867363-AL-7	SUNGARD DATA SYSTEMS INC		04/06/2011	BNP PARIBAS		1,708,281	1,625,000.00	1,728,594	1,699,697		(8,852)									1,690,845	17,436	17,436	
78487T-AA-2	SVOVM_05-AA		06/01/2011	MBS PAYMENT		93,946	93,946.00	93,923	94,065		(118)									93,946		2,024	
90210E-AF-3	TEXAS COMPETITIVE ELECTRIC HOL		04/07/2011	REDEMPTION		736,337	888,491.05	736,337	689,091	20,499	541								771,055	(34,718)	(34,718)		
90210E-AM-8	TEXAS COMPETITIVE ELECTRIC HOL		04/19/2011	PAYDOWN		32,089	32,092.75	26,598			19								21,040	26,617	5,472		
87246A-AA-6	TIAAS 2007-C4 A1		06/10/2011	MBS PAYMENT		267,610	267,610.00	261,892	265,676		1,934								267,610		8,519		
88511Y-AD-4	TMMAT_11		06/01/2011	MBS PAYMENT		847	847.00	847	847											847		32	
922036-AC-2	VANGUARD HEALTH SYSTEMS INC		04/05/2011	BARCLAYS CAPITAL		1,813,000	2,800,000.00	1,666,224			34,859									1,701,083	111,917	111,917	
92344R-AA-0	VERIZON NEW ENGLAND INC.		04/27/2011	DIRECT		2,046,980	2,000,000.00	1,996,591	1,999,601		(192)									1,999,409	47,571	47,571	
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	04/25/2011	MORGAN STANLEY		2,292,500	2,000,000.00	2,150,000	2,128,291		(8,011)									2,117,636	172,220	172,220	
92178P-AD-9	VMFI_02-1		06/01/2011	MBS PAYMENT		136,588	136,588.00	136,537	136,638		(51)									136,588		3,763	
939336-QT-3	WAMMS_03-MS2		06/01/2011	MBS PAYMENT		64,246	64,246.00	62,640	64,040		207								64,246				
94733F-AD-5	WASH MULTIFAMILY LAUNDRY SYST		06/30/2011	DIRECT																	1,077	08/28/2014	4Z
939333-AC-4	WASHINGTON MUTUAL FIN CP		05/15/2011	MATURITY		8,000,000	8,000,000.00	7,969,618	7,997,911		2,089								2,089	8,000,000		275,000	
939653-AH-4	WASHINGTON REIT		06/15/2011	MATURITY		5,000,000	5,000,000.00	4,997,550	4,999,759		242								5,000,000			148,750	
E05.7																							

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Book/ Adjusted Carrying Value	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
929766-B6-9	WBCMT 2005-C16 APB		06/01/2011	MBS PAYMENT			241,800	241,800.00	234,234	241,056		744		744		241,800			4,779	08/01/2014	1Z*		
97180*-FV-5	WILMINGTON TR/AMER AIR SERIES 9		06/14/2011	SINKING FUND REDE			102,876	102,876.00	32,509	67,693						67,693			35,184	35,184	5,411		
97180*-FW-3	WILMINGTON TR/AMER AIR SERIES 9		06/14/2011	SINKING FUND REDE			102,877	102,878.00	32,509	67,693						67,693			35,184	35,184	5,411		
93364L-AB-4	WMCMS_07-SL3		06/01/2011	MBS PAYMENT			230,339	230,339.00	238,511	230,818		(479)		(479)		230,339			5,234	01/01/2017	1FE		
981469-AA-7	WORLD FINANCIAL PROP		06/01/2011	SINKING FUND REDE			145,583	145,582.00	149,191	145,835		(253)		(253)		145,582			4,218	09/01/2013	1Z*		
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX		93,816,439	93,399,731.6	91,682,473	86,154,708	462,320	81,551			543,871			2,061,109	2,061,109	3,205,327	XXX	XXX	
8399997	Total - Bonds - Part 4				XXX		129,073,127	128,596,150.	127,709,910	120,724,678	462,320	41,568			503,888			127,048,466	127,048,466	2,024,663	2,024,663	4,023,102	
8399998	Summary Item from Part 5 for Bonds				XXX		XXX	XXX	XXX	XXX	XXX	XXX											
8399999	Total Bonds				XXX		129,073,127	128,596,150.	127,709,910	120,724,678	462,320	41,568			503,888			127,048,466	127,048,466	2,024,663	2,024,663	4,023,102	
313400-68-1	FEDERAL HOME LN MTG CORP PER		04/07/2011	JANNEY MONTGOME	400,000.00		648,000		180,000	180,000						180,000			468,000	468,000			P6L
313400-75-6	FHLMC		04/05/2011	JANNEY MONTGOME	150,000.00		454,500		114,000	114,000						114,000			340,500	340,500			P6L
8499999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				XXX		1,102,500	XXX	294,000	294,000						294,000			808,500	808,500			XXX
8999997	Total - Preferred Stock - Part 4				XXX		1,102,500	XXX	294,000	294,000						294,000			808,500	808,500			XXX
8999998	Summary Item from Part 5 for Preferred Stocks				XXX		XXX	XXX	XXX	XXX	XXX	XXX											
8999999	Total Preferred Stocks				XXX		1,102,500	XXX	294,000	294,000						294,000			808,500	808,500			XXX
65440K-10-6	99 CENTS ONLY STORES		06/20/2011	BERNSTEIN	365.00		7,385		7,391							7,391			(6)	(6)			L
00751Y-10-6	ADVANCE AUTO PARTS INC.		06/20/2011	BERNSTEIN	122.00		7,208		8,597							8,597			(1,389)	(1,389)			L
001204-10-6	AGL RESOURCES INC.		06/20/2011	BERNSTEIN	396.00		15,778		16,154							16,154			(376)	(376)			L
018802-10-8	ALLIANT ENERGY CORP.		06/20/2011	BERNSTEIN	391.00		15,742		15,889							15,889			(147)	(147)			L
018804-10-4	ALLIANT TECHSYSTEMS INC.		06/20/2011	BERNSTEIN	105.00		7,287		7,730							7,730			(443)	(443)	21		L
03662Q-10-5	ANSYS INC		06/20/2011	BERNSTEIN	139.00		7,391		7,700							7,700			(309)	(309)			L
00184X-10-5	AOL INC.		06/08/2011	BERNSTEIN	2.00		39		38							38			1	1			L
03836W-10-3	AQUA AMERICA INC.		06/20/2011	BERNSTEIN	329.00		7,080		7,458							7,458			(378)	(378)			L
363576-10-9	ARTHUR J GALLAGHER & CO		06/20/2011	BERNSTEIN	436.00		12,283		12,761							12,761			(478)	(478)			L
04351G-10-1	ASCENA RETAIL GROUP INC.		06/20/2011	BERNSTEIN	221.00		7,253		6,938							6,938			314	314			L

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
G05384-10-5	ASPEN INSURANCE HOLDINGS LTD.		06/20/2011	BERNSTEIN	278.00	7,080		7,650							7,650		(570)	(570)			L	
046265-10-4	ASTORIA FINANCIAL CORP.		06/20/2011	BERNSTEIN	543.00	7,125		7,637							7,637		(512)	(512)			L	
049560-10-5	ATMOS ENERGY CORP.		06/20/2011	BERNSTEIN	414.00	13,322		13,979							13,979		(657)	(657)	141		U	
S60770-08-8	BANGKOK BANK PCL	D	06/16/2011	BARCLAYS CAPITAL	33,900.00	156,560		171,680	123,506	5,250					5,250	1,134	171,817	(8,312)	(1,945)	(10,257)		L
062540-10-9	BANK OF HAWAII CORP.		06/20/2011	BERNSTEIN	155.00	7,108		7,410							7,410		(302)	(302)	70		L	
S67283-51-5	BEC WORLD THB1(ALIEN MKT)	D	05/26/2011	PRIOR YEAR INCOME																	3,168	U
090572-20-7	BIO-RAD LABORATORIES-CL A		06/20/2011	BERNSTEIN	72.00	8,427		9,105							9,105		(678)	(678)			L	
05548J-10-6	BJ'S WHOLESALE CLUB INC		06/20/2011	BERNSTEIN	156.00	7,135		8,000							8,000		(865)	(865)			L	
103304-10-1	BOYD GAMING CORP.		06/28/2011	MORGAN STANLEY	3,458.00	28,950		33,895							33,895		(4,946)	(4,946)			L	
109641-10-0	BRINKER INTERNATIONAL INC		06/08/2011	BERNSTEIN	301.00	7,057		7,513							7,513		(456)	(456)			L	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS INC		06/20/2011	BERNSTEIN	311.00	7,127		6,999							6,999		128	128			L	
115236-10-1	BROWN & BROWN INC.		06/20/2011	BERNSTEIN	361.00	9,065		9,370							9,370		(305)	(305)			L	
118759-10-9	BUCYRUS INTERNATIONAL INC.		06/20/2011	BERNSTEIN	252.00	23,078		22,999							22,999		80	80			L	
159864-10-7	CHARLES RIVER LABORATORIES INT		06/20/2011	BERNSTEIN	181.00	7,075		7,159							7,159		(84)	(84)			L	
171340-10-2	CHURCH & DWIGHT CO.		06/20/2011	BERNSTEIN	258.00	10,404		10,673							10,673		(269)	(269)			L	
171779-30-9	CIENA CORP.		06/08/2011	BERNSTEIN	1.00	20		26							26		(6)	(6)			L	
171798-10-1	CIMAREX ENERGY CO.		06/20/2011	BERNSTEIN	86.00	7,029		7,925							7,925		(896)	(896)			L	
12561W-10-5	CLECO CORP.		06/20/2011	BERNSTEIN	387.00	13,383		13,507							13,507		(124)	(124)			L	
19421W-10-0	COLLECTIVE BRANDS INC.		06/08/2011	BERNSTEIN	1.00	13		19							19		(6)	(6)			U	
20451N-10-1	COMPASS MINERALS INTERNATIONAL INC		06/20/2011	BERNSTEIN	84.00	7,142		7,811							7,811		(669)	(669)	38		L	
205768-20-3	COMSTOCK RESOURCES INC		06/20/2011	BERNSTEIN	256.00	6,968		6,858							6,858		110	110			L	
217204-10-6	COPART INC		06/20/2011	BERNSTEIN	194.00	8,609		8,943							8,943		(334)	(334)			L	
21871D-10-3	CORELOGIC INC.		06/20/2011	BERNSTEIN	603.00	10,050		11,204							11,204		(1,153)	(1,153)			L	
21988R-10-2	CORPORATE EXECUTIVE BOARD CO		06/08/2011	BERNSTEIN	2.00	78		84							84		(6)	(6)			L	
22002T-10-8	CORPORATE OFFICE PROPERTIES		06/20/2011	BERNSTEIN	241.00	7,564		8,305							8,305		(741)	(741)			L	
229899-10-9	CULLEN/FROST BANKERS INC.		06/20/2011	BERNSTEIN	126.00	7,109		7,316							7,316		(207)	(207)	58		L	
S62494-76-0	DAEGU BANK	D	06/07/2011	DIRECT	8,200.00	126,545		122,403							122,403	(859)	(859)	(859)			U	
253393-10-2	DICK'S SPORTING GOODS INC		06/08/2011	BERNSTEIN	3.00	110		123							123		(13)	(13)			L	
256746-10-8	DOLLAR TREE INC.		06/20/2011	BERNSTEIN	153.00	9,803		9,441							9,441		362	362			L	
233293-10-9	DPL INC.		06/20/2011	BERNSTEIN	1,195.00	35,961		36,143							36,143		(181)	(181)			L	
26153C-10-3	DREAMWORKS ANIMATION SKG-A		06/20/2011	BERNSTEIN	329.00	7,043		8,453							8,453		(1,410)	(1,410)			L	
29266R-10-8	ENERGIZER HOLDINGS INC.		06/20/2011	BERNSTEIN	102.00	7,192		7,699							7,699		(507)	(507)			L	
29358Q-10-9	ENSCO PLC ADS	F	06/20/2011	BERNSTEIN	5,217.00	254,062		266,270							274,067		(6,381)	(6,381)			L	
294752-10-0	EQUITY ONE INC.		06/20/2011	BERNSTEIN	502.00	9,132		9,889							9,889	(757)	(757)	(757)	110		L	
297178-10-5	ESSEX PROPERTY TRUST INC.		06/20/2011	BERNSTEIN	77.00	10,507		10,490							10,490		17	17			L	

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G3223R-10-8	EVEREST RE GROUP LTD.	F	06/20/2011	BERNSTEIN	87.00	7,169			7,859							7,859		(690)	(690)	42		L	
313747-20-6	FEDERAL REALTY INVESTMENT TRU		06/20/2011	BERNSTEIN	84.00	7,220			7,211							7,211		9	9			L	
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		06/20/2011	BERNSTEIN	479.00	7,286			7,530							7,530		(245)	(245)	57		L	
33582V-10-8	FIRST NIAGARA FINANCIAL GROUP I		06/20/2011	BERNSTEIN	523.00	7,122			7,178							7,178		(56)	(56)			L	
343498-10-1	FLOWERS FOODS INC		06/20/2011	BERNSTEIN	364.00	11,716			11,339							11,339		377	377	55		L	
346091-70-5	FOREST OIL CORP		06/08/2011	BERNSTEIN	3.00	83			92							92		(9)	(9)			L	
302941-10-9	FTI CONSULTING INC.		06/20/2011	BERNSTEIN	201.00	7,280			7,584							7,584		(303)	(303)			L	
36866T-10-3	GEN-PROBE INC		06/20/2011	BERNSTEIN	104.00	7,088			8,371							8,371		(1,282)	(1,282)			L	
391164-10-0	GREAT PLAINS ENERGY INC.		06/20/2011	BERNSTEIN	756.00	15,786			15,926							15,926		(140)	(140)	157		L	
397624-10-7	GREIF INC. (CL A)		06/20/2011	BERNSTEIN	112.00	7,115			7,064							7,064		52	52			L	
416196-10-3	HARTE-HANKS INC.		06/28/2011	MORGAN STANLEY	2,396.00	19,330			20,730							20,730		(1,400)	(1,400)	192		L	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES IN		06/20/2011	BERNSTEIN	298.00	7,125			7,758							7,758		(633)	(633)	92		L	
404132-10-2	HCC INSURANCE HOLDINGS INC.		06/20/2011	BERNSTEIN	308.00	9,632			10,126							10,126		(493)	(493)			L	
451107-10-6	IDACORP INC.		06/20/2011	BERNSTEIN	393.00	15,273			15,493							15,493		(220)	(220)			L	
460335-20-1	INTERNATIONAL SPEEDWAY CORP.		06/20/2011	BERNSTEIN	266.00	7,248			7,800							7,800		(552)	(552)	48		L	
465741-10-6	ITRON INC		06/20/2011	BERNSTEIN	148.00	6,999			8,135							8,135		(1,136)	(1,136)			L	
S68887-83-5	KASIKORNBANK PCL	D	06/16/2011	BARCLAYS CAPITAL	39,600.00	147,870			163,358	124,976	7,533				7,533	970	163,479	(8,044)	(9,565)	(17,609)		U	
49460W-20-8	KINETIC CONCEPTS INC.		06/20/2011	BERNSTEIN	128.00	7,137			7,613							7,613		(476)	(476)			U	
513847-10-3	LANCASTER COLONY CORP		06/20/2011	BERNSTEIN	121.00	7,231			7,441							7,441		(211)	(211)	40		L	
SB15VJ-F2-9	LARSEN AND TOUBRO LTD GDR RE	F	06/22/2011	BERNSTEIN	1,823.00	67,747			84,955	70,777	14,178				14,178		84,955		(14,411)	(14,411)			U
531172-10-4	LIBERTY PROPERTY TRUST		06/20/2011	BERNSTEIN	220.00	7,174			7,705							7,705		(531)	(531)			L	
532791-10-0	LINCARE HOLDINGS INC.		06/20/2011	BERNSTEIN	236.00	7,066			7,246							7,246		(179)	(179)			L	
549271-10-4	LUBRIZOL CORP.		06/20/2011	BERNSTEIN	125.00	16,771			16,784							16,784		(13)	(13)			L	
N53745-10-0	LYONDELL CHEMICAL COMPANY CL	R	04/01/2011	IMPERIAL CAPITAL, L	5,070.00	202,851			113,061	134,408	(111,422)				(111,422)		113,061		94,790	94,790			L
SB163G-T0-3	MAHINDRA & MAHINDRA GDR REG S	F	06/22/2011	BERNSTEIN	13,700.00	197,049			230,511	200,846	(5,335)				(5,335)		235,565		(28,462)	(28,462)			U
564563-10-4	MANTECH INTERNATIONAL CORP. (C		06/20/2011	BERNSTEIN	164.00	7,210			7,172							7,172		38	38	69		L	
589400-10-0	MERCURY GENERAL CORP.		06/20/2011	BERNSTEIN	182.00	7,099			7,447							7,447		(349)	(349)	109		L	
589433-10-1	MEREDITH CORP		06/20/2011	BERNSTEIN	232.00	7,222			7,496							7,496		(275)	(275)	59		L	
636180-10-1	NATIONAL FUEL GAS CO.		06/20/2011	BERNSTEIN	103.00	7,118			7,203							7,203		(84)	(84)			L	
638620-10-4	NATIONWIDE HEALTH PROPERTIES I		06/20/2011	BERNSTEIN	172.00	7,173			7,341							7,341		(169)	(169)	83		L	
64126X-20-1	NEUSTAR INC. (CL A)		06/20/2011	BERNSTEIN	479.00	12,263			12,484							12,484		(221)	(221)			L	
649445-10-3	NEW YORK COMMUNITY BANCORP I		06/20/2011	BERNSTEIN	716.00	11,350			11,692							11,692		(343)	(343)			L	
67019E-10-7	NSTAR		06/20/2011	BERNSTEIN	370.00	16,886			17,338							17,338		(451)	(451)			L	
67073Y-10-6	NV ENERGY INC.		06/20/2011	BERNSTEIN	582.00	8,923			9,164							9,164		(241)	(241)	70		L	
62944T-10-5	NVR INC.		06/20/2011	BERNSTEIN	12.00	8,617			8,761							8,761		(144)	(144)			L	

(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 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
670837-10-3	CGE ENERGY CORP		06/20/2011	BERNSTEIN	192.00	9,403			9,760							9,760		(357)	(357)		L	
680223-10-4	OLD REPUBLIC INTERNATIONAL CO		06/20/2011	BERNSTEIN	596.00	7,067			7,566							7,566		(499)	(499)	104	L	
695263-10-3	PACWEST BANCORP		06/08/2011	BERNSTEIN	2,014.00	38,886			42,559							42,559		(3,674)	(3,674)	20	L	
74153Q-10-2	PRIDE INTERNATIONAL		06/16/2011	DIRECT	10,919.00	444,403			437,035							462,035		(7,631)	(7,631)		L	
74340W-10-3	PROLOGIS INC.		06/09/2011	JP MORGAN CHASE	10,451.00	340,257			350,225							365,225		(19,968)	(19,968)		L	
Y71360-11-2	PTT AROMATICS & RE THB10 (ALIEN	D	05/04/2011	PRIOR YEAR INCOME																	1,121	U
Y7135Z-11-6	PTT CHEMICAL THB10(ALIEN MKT)	D	05/04/2011	PRIOR YEAR INCOME																	1,191	U
Y7145P-16-5	PTT EXPLORATION&PROD FGN	D	04/18/2011	PRIOR YEAR INCOME																	1,954	U
Y6883U-11-3	PTT PLC (ALIEN MKT)	D	05/18/2011	PRIOR YEAR INCOME																	16,733	U
748356-10-2	QUESTAR CORP		06/20/2011	BERNSTEIN	543.00	9,617			9,196							9,196		421	421	83	L	
751028-10-1	RALCORP HOLDINGS INC		06/20/2011	BERNSTEIN	108.00	9,415			9,714							9,714		(299)	(299)		L	
SB1696-Q5-1	RANBAXY LABS GDR REG S	F	06/24/2011	BERNSTEIN	18,500.00	215,340			245,818	200,490	10,328					10,328		285,818	(35,479)	(35,479)	724	U
756109-10-4	REALTY INCOME CORP.		06/20/2011	BERNSTEIN	512.00	17,195			17,928							17,928		(732)	(732)	74	L	
758849-10-3	REGENCY CENTERS CORP.		06/20/2011	BERNSTEIN	167.00	7,157			7,578							7,578		(422)	(422)		L	
759351-60-4	REINSURANCE GROUP OF AMERICA		06/08/2011	BERNSTEIN	203.00	12,202			12,693							12,693		(491)	(491)		L	
759470-10-7	RELIANCE IND'S LTD GDR 144A	F	06/22/2011	BERNSTEIN	6,736.00	234,145			330,970	270,095	17,875					17,875		330,970	(76,825)	(76,825)	2,333	U
761152-10-7	RESMED INC.		06/20/2011	BERNSTEIN	228.00	7,129			7,160							7,160		(31)	(31)		L	
768573-10-7	RIVERBED TECHNOLOGY INC.		06/08/2011	BERNSTEIN	5.00	174			186							186		(13)	(13)		L	
810186-10-6	SCOTTS MIRACLE-GRO CO.		06/20/2011	BERNSTEIN	145.00	7,349			8,425							8,425		(1,076)	(1,076)	36	L	
81721M-10-9	SENIOR HOUSING PROPERTIES TRU		06/20/2011	BERNSTEIN	304.00	7,226			7,155							7,155		71	71		L	
820280-10-5	SHAW GROUP INC		06/08/2011	BERNSTEIN	724.00	24,047			28,545							28,545		(4,498)	(4,498)		L	
Y77538-10-9	SHINSEGAE CO. LTD.	D	06/09/2011	RETURN OF CAPITAL		304,186			284,533							324,533	4,326			4,326	U	
826919-10-2	SILICON LABORATORIES		06/20/2011	BERNSTEIN	186.00	7,199			8,207							8,207		(1,008)	(1,008)		L	
78464R-10-5	SRA INTERNATIONAL INC. (CL A)		06/20/2011	BERNSTEIN	229.00	7,122			7,070							7,070		52	52		L	
871607-10-7	SYNOPSYS INC.		06/20/2011	BERNSTEIN	545.00	13,659			14,912							14,912		(1,252)	(1,252)		L	
878377-10-0	TECHNE CORP		06/20/2011	BERNSTEIN	94.00	7,344			7,516							7,516		(171)	(171)		L	
879369-10-6	TELEFLEX INC.		06/20/2011	BERNSTEIN	119.00	7,172			7,470							7,470		(298)	(298)		L	
S68888-68-4	THAI AIRWAYS INT'L THB10(ALIEN MKT)	D	05/20/2011	PRIOR YEAR INCOME																2,586	U	
Y8620B-11-9	THAI OIL PCL THB10(ALIEN MKT)	D	04/25/2011	PRIOR YEAR INCOME																2,562	U	
410867-10-5	THE HANOVER INSURANCE GROUP I		06/20/2011	BERNSTEIN	213.00	7,769			8,953							8,953		(1,184)	(1,184)	59	L	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC.		06/20/2011	BERNSTEIN	251.00	7,141			7,386							7,386		(244)	(244)		L	
902681-10-5	UGI CORP.		06/20/2011	BERNSTEIN	238.00	7,418			7,670							7,670		(252)	(252)		L	
911363-10-9	UNITED RENTALS INC.		06/08/2011	BERNSTEIN	2.00	45			52							52		(7)	(7)		L	
91307C-10-2	UNITED THERAPEUTICS CORP.		06/20/2011	BERNSTEIN	202.00	10,842			13,449							13,449		(2,608)	(2,608)		L	
BLMONJ-4D-0	UNITED TRACTORS RIGHTS	D	05/30/2011	EXPIRATION	11,696.00																U	

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.										
913456-10-9	UNIVERSAL CORP.		06/20/2011	BERNSTEIN	190.00	7,137			8,178							8,178		(1,041)	(1,041)		L			
919794-10-7	VALLEY NATIONAL BANCORP		06/20/2011	BERNSTEIN	531.00	7,123			7,179							7,179		(56)	(56)		L			
920355-10-4	VALSPAR CORP.		06/20/2011	BERNSTEIN	203.00	7,139			7,870							7,870		(731)	(731)		L			
918194-10-1	VCA ANTECH INC.		06/20/2011	BERNSTEIN	338.00	6,936			8,378							8,378		(1,442)	(1,442)		L			
92240G-10-1	VECTREN CORPORATION		06/20/2011	BERNSTEIN	621.00	17,069			17,425							17,425		(356)	(356)		L			
92532F-10-0	VERTEX PHARMACEUTICALS INC.		06/20/2011	BERNSTEIN	158.00	7,183			9,038							9,038		(1,856)	(1,856)		L			
084423-10-2	W.R. BERKLEY CORP.		06/20/2011	BERNSTEIN	362.00	11,679			11,739							11,739		(60)	(60)		L			
941053-10-0	WASTE CONNECTIONS INC.		06/20/2011	BERNSTEIN	381.00	12,022			11,639							11,639		384	384		L			
957090-10-3	WESTAMERICA BANCORP		06/20/2011	BERNSTEIN	146.00	7,088			7,245							7,245		(157)	(157)		L			
95709T-10-0	WESTAR ENERGY INC.		06/20/2011	BERNSTEIN	616.00	16,403			17,148							17,148		(745)	(745)		L			
92924F-10-6	WGL HOLDINGS INC.		06/20/2011	BERNSTEIN	301.00	11,379			11,721							11,721		(341)	(341)		L			
9099999	Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)				XXX	3,695,575			3,859,893	1,125,098	(61,593)					(61,593)	2,104	3,993,002	(12,889)	(160,388)	(173,277)	34,259	XXX	XXX
9AMMF0-5B-2	US BANK MONEY MKT 5 - CT		04/13/2011	DIRECT		4,603,755.7	4,603,756		4,603,756	4,603,756							4,603,756						U	
9299999	Total - Common Stock - Mutual Funds				XXX	4,603,756	XXX	4,603,756	4,603,756								4,603,756						XXX	XXX
9799997	Total - Common Stock - Part 4				XXX	8,299,331	XXX	8,463,649	5,728,854	(61,593)						(61,593)	2,104	8,596,758	(12,889)	(160,388)	(173,277)	34,259	XXX	XXX
9799998	Summary Item from Part 5 for Common Stocks				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
9799999	Total Common Stocks				XXX	8,299,331	XXX	8,463,649	5,728,854	(61,593)						(61,593)	2,104	8,596,758	(12,889)	(160,388)	(173,277)	34,259	XXX	XXX
9899999	Total Preferred and Common Stocks				XXX	9,401,831	XXX	8,757,649	6,022,854	(61,593)						(61,593)	2,104	8,890,758	(12,889)	648,112	635,223	34,259	XXX	XXX
9999999	Totals					138,474,958	XXX	136,467,559	126,747,532	400,727	41,568					442,295	2,104	135,939,224	(12,889)	2,672,775	2,659,886	4,057,361	XXX	XXX

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

**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 CUSIP Identification	2 Description	3 NAIC Design- nation/ Market Indicator	4 Fair Value	5 Book / Adjusted Carrying Value	6 Maturity Dates
000000-00-0	BANK OF NOVA SCOTIA SINGAPORE - Time Deposit	1	1,190,934	1,190,934	07/01/2011
000000-00-0	BANK OF TOKYO UFJ LTD GC - Time Deposit	1	1,572,033	1,572,033	07/01/2011
000000-00-0	BARCLAYS CAPITAL - REPO - A1P1 Money Markets	1	7,860,167	7,860,169	07/29/2011
000000-00-0	COMMERZBANK AG FRANKFURT - Time Deposit	1	1,572,062	1,572,033	07/20/2011
000000-00-0	COMMERZBANK AG FRANKFURT - Time Deposit	1	619,283	619,286	07/27/2011
000000-00-0	CREDIT AGRICOLE CIB, CAYMAN - Time Deposit	1	2,143,682	2,143,682	07/01/2011
000000-00-0	KBC, BRUSSELS - Time Deposit	1	1,905,560	1,905,495	07/14/2011
000000-00-0	KBC, BRUSSELS - Time Deposit	1	809,891	809,835	07/27/2011
000000-00-0	NATIXIS FINANCIAL PRODUCTS LLC - Master Note - Floating	1	690,742	690,742	07/01/2011
000000-00-0	RABOBANK NETHERLANDS - Time Deposit	1	651,881	651,881	07/01/2011
000000-00-0	RBC CAPITAL MKS - REPO - AA Corporate Bonds	1	1,190,934	1,190,934	08/04/2011
000000-00-0	SUMITOMO MITSUI BANK CORP BRUS - Time Deposit	1	1,667,318	1,667,308	07/06/2011
05576V-UB-8	BTM CAPITAL CORP - Commercial Paper	1	1,905,419	1,905,073	07/11/2011
2363F7-UB-2	DANSKE CORP - Commercial Paper	1	3,334,483	3,333,593	07/11/2011
29603F-DN-3	ERSTE BANK NEW YORK - Yankee C/D - Fixed	1	476,282	476,378	08/02/2011
2960E3-UJ-8	ERSTE FINANCE DELAWARE LLC - Commercial Paper	1	2,381,697	2,381,438	07/18/2011
4611K1-UE-3	INTESA FUNDING LLC - Commercial Paper	1	1,667,178	1,665,557	07/14/2011
51488H-2S-4	LANDES BANK HESSEN THUR NY - Yankee C/D - Fixed	1	1,429,164	1,429,124	07/27/2011
65602Q-DT-1	NORINCHUKIN BANK NY - Yankee C/D - Fixed	1	2,143,701	2,143,682	07/11/2011
6931M3-U1-5	PB FINANCE DELAWARE - Commercial Paper	1	1,095,654	1,094,173	07/01/2011
80280P-JB-4	SANTANDER CP SA UNIPERSONAL - Commercial Paper	1	1,667,191	1,666,752	07/08/2011
80280P-JC-2	SANTANDER CP SA UNIPERSONAL - Commercial Paper	1	1,190,851	1,190,551	07/08/2011
85324U-UB-7	STANDARD CHARTERED CP - Commercial Paper	1	2,596,133	2,595,840	07/11/2011
86562W-MH-8	SUMITOMO MITSUI BANKING CORP NY - Yankee C/D - Fixed	1	2,381,869	2,381,869	07/11/2011
8672E3-UE-4	SUNCORP METWAY LTD - Commercial Paper	1	1,762,488	1,762,274	07/14/2011
329999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			45,906,597	45,900,636	XXX
000000-00-0	BARCLAYS CAPITAL - REPO-PRI LAB CMO'S	1	2,381,869	2,381,869	07/29/2011
000000-00-0	CITIGROUP GLOBAL MARKETS INC - REPO - AAA Asset Backed Securities	1	2,381,869	2,381,869	08/04/2011
000000-00-0	NOMURA SECURITIES - REPO - U.S. Agency Mortgages	2	4,503,252	4,503,252	07/01/2011
000000-00-0	PERSHING LLC - REPO - U.S. Agency Mortgages	1	1,190,934	1,190,934	07/01/2011
03663U-V9-3	ANTALIS US FUNDING CORP - Commercial Paper - Asset Backed	1	2,381,347	2,380,956	08/09/2011
03846W-U1-7	ARABELLA FINANCE LLC - Commercial Paper - Asset Backed	1	2,381,859	2,381,758	07/01/2011
08037M-U5-8	BELMONT FUNDING LLC - Commercial Paper - Asset Backed	1	2,381,819	2,381,192	07/05/2011
1373X3-US-4	CANCARA ASSET SECURITISATION LLC - Commercial Paper - Asset Backed	1	2,143,395	2,142,357	07/26/2011
76203M-UB-0	RHEIN-MAIN SECURITISATION LIMITED - Commercial Paper - Asset Backed	1	959,179	958,088	07/11/2011
76203M-W6-9	RHEIN-MAIN SECURITISATION LIMITED - Commercial Paper - Asset Backed	1	1,190,451	1,189,725	09/06/2011
76205M-U8-5	RHEINGOLD SECURITIZATION - Commercial Paper - Asset Backed	1	1,238,530	1,238,437	07/08/2011
76205M-W6-7	RHEINGOLD SECURITIZATION - Commercial Paper - Asset Backed	1	2,380,902	2,379,337	09/06/2011
80584U-U7-2	SCALDIS CAPITAL LLC - Commercial Paper - Asset Backed	1	1,190,905	1,190,758	07/07/2011
3599999 Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			26,706,311	26,700,532	XXX
3899999 Subtotals - Industrial and Miscellaneous (Unaffiliated)			72,612,908	72,601,168	XXX
7799999 Totals - Issuer Obligations			45,906,597	45,900,636	XXX
8099999 Totals - Other Loan-Backed and Structured Securities			26,706,311	26,700,532	XXX
8399999 Total Bonds			72,612,908	72,601,168	XXX
9999999 Totals			72,612,908	72,601,168	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value \$ 49,185,487 Book/Adjusted Carrying Value \$ 49,177,226

2. Average balance for the year to date Fair Value \$ 102,664,774 Book/Adjusted Carrying Value \$ 103,162,104

3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 68,097,916; NAIC 2 \$ 4,503,252; 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**

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America		Boston, MA			756,445	708,137	108,586	
Citizen's Bank		Boston, MA			3,134,556	3,360,086	3,590,861	
First Financial		West Chester, OH			3,187,067	3,883,852	3,085,190	
JP Morgan Chase		New York, NY					(2,006)	
US Bank		Cincinnati, OH			298,711	282,045	216,868	
0199998 Deposits in ( 0 ) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total - Open Depositories	XXX	XXX			7,376,779	8,234,120	6,999,499	XXX
<b>Suspended Depositories</b>								
0299998 Deposits in ( 0 ) depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories	XXX	XXX						XXX
0299999 Total Suspended Depositories	XXX	XXX						XXX
0399999 Total Cash on Deposit	XXX	XXX			7,376,779	8,234,120	6,999,499	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX			7,376,779	8,234,120	6,999,499	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

### Show Investments Owned End of Current Quarter

E12



24074201150500102

## DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For The Period Ended 2011

NAIC Group Code 0111

NAIC Company Code 24074

Company Name The Ohio Casualty Insurance Company

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
403,998	456,415	

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

Yes [  ] No [  ]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

Yes [  ] No [  ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: \$ 2,015  
 2.32 Amount estimated using reasonable assumptions: \$ \_\_\_\_\_

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies.

\$ \_\_\_\_\_