

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

OFFICERS

Chairman of the Board  
James Paul Condrin, III #

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

VICE-PRESIDENTS

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

DIRECTORS OR TRUSTEES

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

State of Massachusetts

County of Suffolk ss

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

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

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

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

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				
8. Other invested assets	9,430,554		9,430,554	1,496,111
9. Receivables for securities	50,528		50,528	783,087
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	2
	Current Statement Date	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	2	3
	Current Year To Date	Prior Year To Date	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:			
33.1 Paid in			30,000,000
33.2 Transferred to capital (Stock Dividend)			
33.3 Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders		(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

<b>DETAILS OF WRITE-IN LINES</b>			
0501. Private passenger auto estrow	(218,342)		(115,099)
0502.			
0503.			
0598. Summary of remaining write-ins for Line 05 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 05 above)	(218,342)		(115,099)
1401. Retroactive reinsurance gain/(loss)	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	2	3
Cash from Operations	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
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 \$ 0 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)
Cash from Investments			
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
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			30,000,000
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders		380,000,000	400,000,000
16.6 Other cash provided (applied)	(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)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair Value at time of OTTI	Date of Financial Statement Where Report
021460AB6	1,552,657	1,518,901	33,756	1,518,901	1,201,209	3/31/2010
021460AB6	1,270,779	1,182,182	88,597	1,182,182	1,156,616	9/30/2010
021460AB6	1,130,094	1,090,903	39,191	1,090,903	1,058,912	12/31/2010
021460AB6	1,026,428	1,018,707	7,721	1,018,707	898,929	3/31/2011
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	2	3	4	5
Description	Level 1	Level 2	Level 3	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

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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

B. This Disclosure was removed by NAIC December 2010.

### C. Other Fair Value Disclosures

Not applicable

### D. Reasons Not Practical to Estimate Fair Value

Not applicable

### **Note 21 - Other Items**

#### A. 2011 North Carolina Private Passenger Automobile Escrow

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?  
If yes, complete the Schedule Y – Part 1 – organizational chart.

Yes ☒ No ☐

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?  
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

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

12/31/2008

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

12/31/2008

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

05/28/2010

6.4 By what department or departments?  
Ohio Department of Insurance

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

Yes ☐ No ☐ N/A ☒

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
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 293,728,435	\$ 300,007,070
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

Yes [X] No [ ]

17.2 If no, list exceptions:  
.....  
.....  
.....



GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

Yes [ ] No [X]

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

Yes [ ] No [X]

3.2 If yes, give full and complete information thereto:

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

Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1. A&H loss percent

0.00 %

5.2. A&H cost containment percent

0.00 %

5.3. A&H expense percent excluding cost containment expenses

0.00 %

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

Yes [ ] No [X]

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

\$ 0

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

Yes [ ] No [X]

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

\$ 0

**NONE      Schedule F**

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN  
Current Year To Date - Allocated by States and Territories

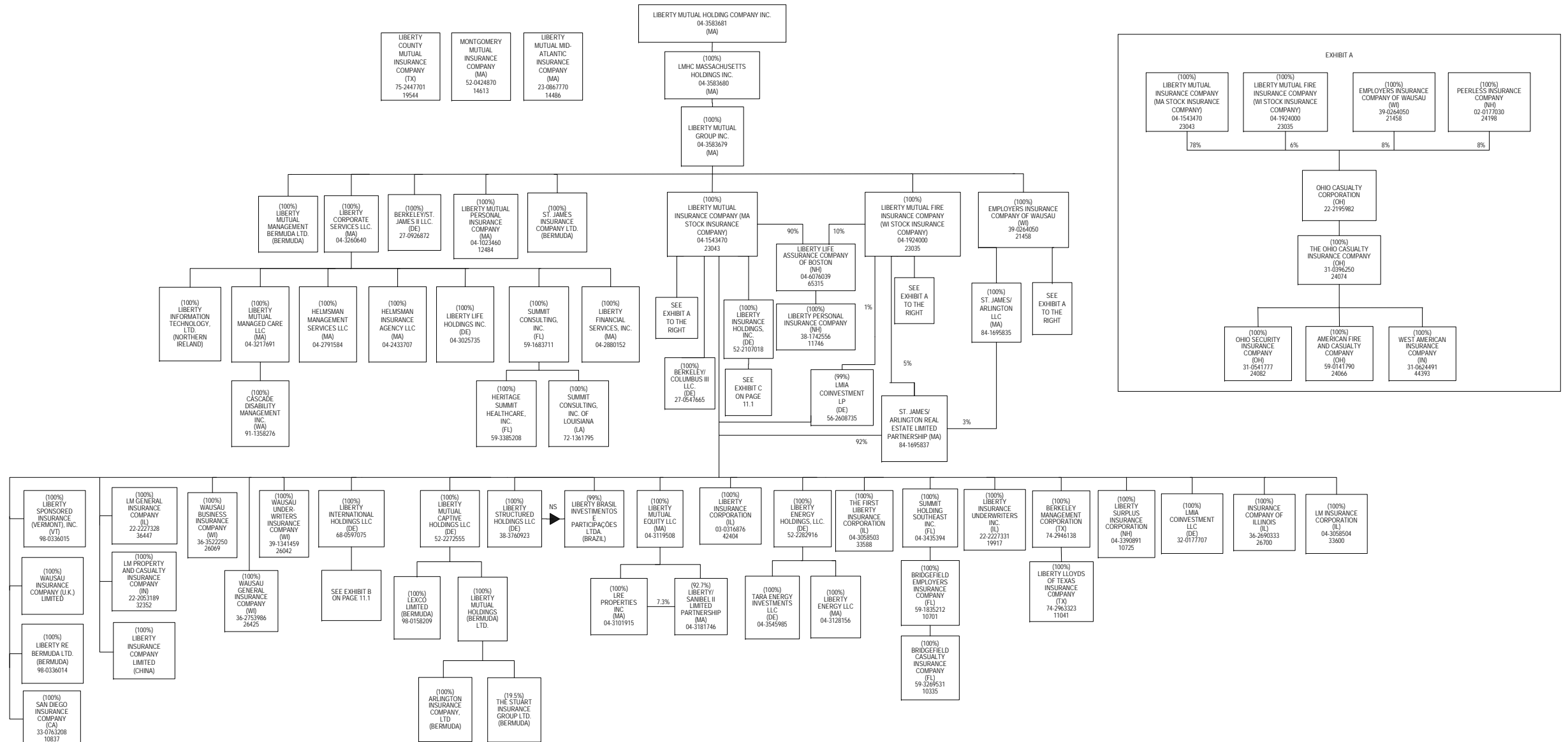
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama	AL	L	1,718,358	2,229,507	609,191	278,163	7,475,256	8,385,128
2. Alaska	AK	L	5,465,671	7,303,801	1,783,939	1,098,772	12,603,233	11,073,788
3. Arizona	AZ	L	1,662,585	1,912,081	470,052	317,381	6,427,203	10,083,875
4. Arkansas	AR	L	572,375	908,017	279,990	371,869	4,679,107	3,476,356
5. California	CA	L	1,476,404	1,078,655			4,143,088	5,423,680
6. Colorado	CO	L	1,278,440	1,414,492	555,929	388,216	2,872,574	3,929,110
7. Connecticut	CT	L	3,431,334	3,865,523	1,657,252	1,112,967	29,384,369	30,601,979
8. Delaware	DE	L	543,055	198,414	112,584	288,211	1,161,051	1,433,910
9. District of Columbia	DC	L	439,532	335,427	863	202,256	941,567	1,165,761
10. Florida	FL	L	10,326,460	9,772,456	3,799,739	4,004,180	36,777,425	34,360,988
11. Georgia	GA	L	2,603,046	2,317,190	582,339	(8,191)	13,429,528	12,618,117
12. Hawaii	HI	L	128,897	63,032			296,680	273,187
13. Idaho	ID	L	748,635	1,210,107	440,790	333,634	1,133,013	1,751,922
14. Illinois	IL	L	4,722,880	5,435,590	2,777,633	12,306,906	19,018,335	21,821,568
15. Indiana	IN	L	2,532,027	2,649,672	609,221	894,895	6,217,693	9,604,280
16. Iowa	IA	L	241,569	234,396	72,307	99,480	1,987,969	2,084,436
17. Kansas	KS	L	621,276	871,160	137,826	181,446	1,422,561	2,688,429
18. Kentucky	KY	L	8,074,837	9,051,794	2,880,063	1,876,275	26,431,600	20,376,022
19. Louisiana	LA	L	1,632,752	2,087,894	1,572,980	1,868,592	3,168,862	4,321,230
20. Maine	ME	L	459,871	572,063	656,307		645,978	883,749
21. Maryland	MD	L	7,008,579	7,863,757	7,642,935	6,453,089	19,186,618	29,840,975
22. Massachusetts	MA	L	3,693,370	3,998,448	1,106,543	10,790,823	18,464,075	22,710,069
23. Michigan	MI	L	1,519,758	1,880,214	984,417	1,521,553	13,996,287	8,195,125
24. Minnesota	MN	L	472,123	585,556	178,554	(23,176)	3,707,494	3,335,202
25. Mississippi	MS	L	1,817,014	2,430,754	123,858	311,232	4,279,644	3,708,165
26. Missouri	MO	L	2,271,487	2,418,513	875,692	1,001,133	9,915,519	9,224,689
27. Montana	MT	L	536,043	800,547	61,837	61,221	624,708	495,079
28. Nebraska	NE	L	195,163	303,345	251,257	347,385	1,248,768	1,804,473
29. Nevada	NV	L	214,748	224,856	16,357	7,753	481,536	446,447
30. New Hampshire	NH	L	393,482	332,756	2,086	117,261	3,092,614	2,387,816
31. New Jersey	NJ	L	18,995,767	20,849,988	12,053,895	11,019,974	129,393,115	148,383,872
32. New Mexico	NM	L	1,974,452	2,278,870	574,853	918,893	3,614,418	4,382,864
33. New York	NY	L	6,050,261	6,321,095	8,646,340	2,867,820	45,752,512	62,599,887
34. North Carolina	NC	L	7,722,002	8,801,425	3,261,878	3,214,085	19,425,327	21,065,612
35. North Dakota	ND	L	96,713	175,062	7,236	125	357,394	362,358
36. Ohio	OH	L	6,000,162	6,861,099	1,366,185	2,462,370	17,011,237	16,523,651
37. Oklahoma	OK	L	6,592,196	7,285,024	4,783,837	7,073,973	12,726,897	15,556,618
38. Oregon	OR	L	4,051,028	6,077,648	1,424,944	1,268,860	6,416,781	7,899,364
39. Pennsylvania	PA	L	10,768,656	12,554,227	3,357,630	4,783,647	47,433,640	47,379,072
40. Rhode Island	RI	L	462,855	354,154	1,143	237,101	1,985,815	2,072,861
41. South Carolina	SC	L	2,037,402	2,382,276	835,099	3,597,052	12,077,247	14,101,594
42. South Dakota	SD	L	22,442	19,829	1,990	2,492	204,801	109,374
43. Tennessee	TN	L	2,964,179	2,989,080	1,001,740	670,128	9,275,236	11,569,875
44. Texas	TX	L	8,390,503	10,338,929	2,816,275	4,169,821	28,742,496	33,124,783
45. Utah	UT	L	1,621,882	1,935,457	162,169	340,796	2,850,446	3,973,116
46. Vermont	VT	L	27,035	16,948	611	2,003	463,791	459,974
47. Virginia	VA	L	2,858,509	3,027,280	1,608,988	915,757	15,175,670	17,354,557
48. Washington	WA	L	6,894,885	12,300,702	3,793,974	7,107,809	21,763,231	26,125,096
49. West Virginia	WV	L	381,003	372,176	19,617	71,642	585,191	880,388
50. Wisconsin	WI	L	1,838,834	1,695,060	194,475	1,262,318	3,747,509	4,037,709
51. Wyoming	WY	L	900,249	1,012,171	1,928,151	244,564	685,859	1,426,618
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N						
56. Northern Mariana Islands	MP	N						
57. Canada	CN	N						
58. Aggregate Other Alien	OT	X X X						
59. Totals		(a) 51	157,452,786	181,998,517	78,083,571	98,434,556	634,902,968	707,894,798

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

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG: (R) Registered - Non-domiciled RRGs: (Q) Qualified - Qualified or Accredited Reinsurer:  
(E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state: (N) None of the above - Not allowed to write business in the state.  
(a) Insert the number of L responses except for Canada and Other Alien.

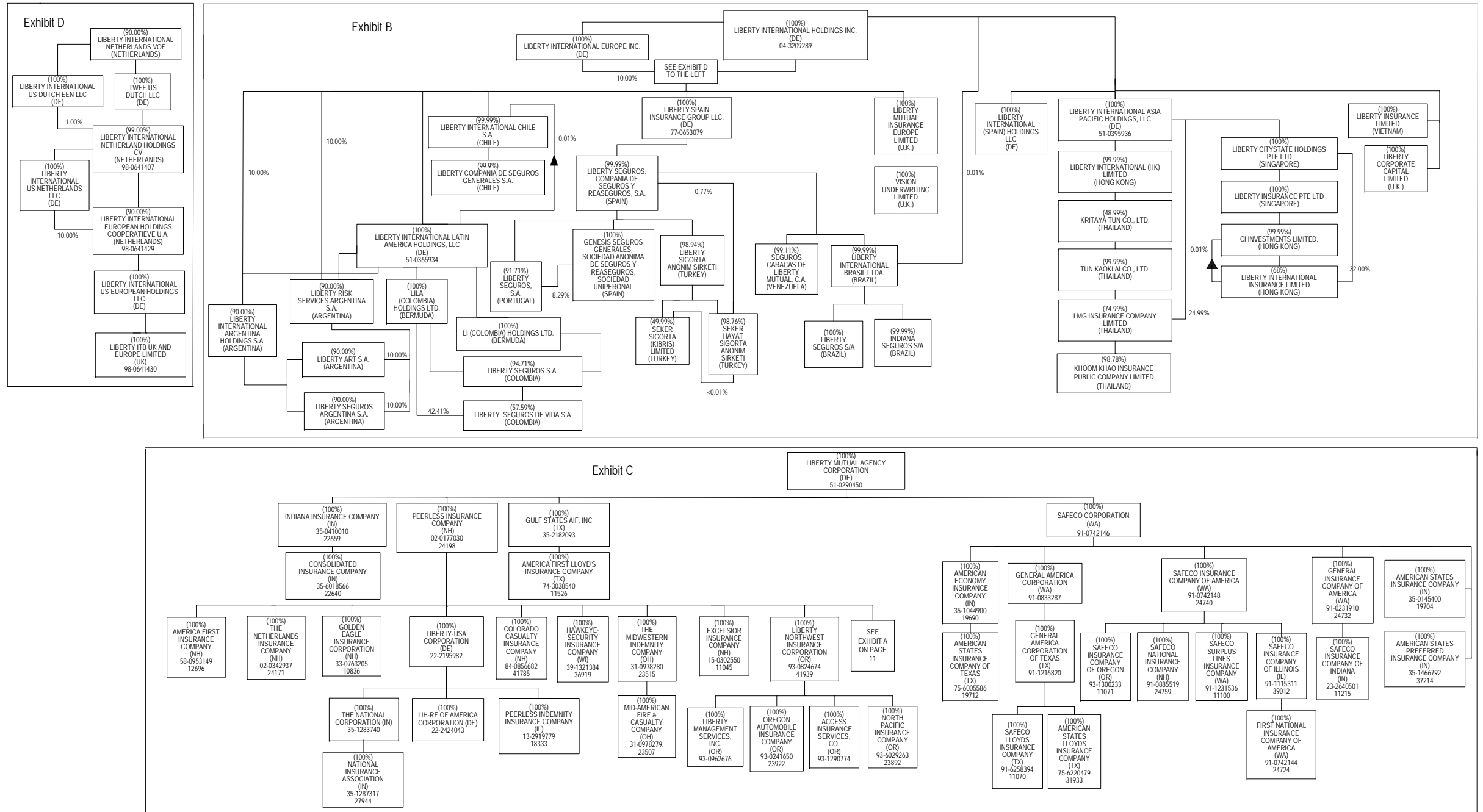
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**

## PART 1 - ORGANIZATIONAL CHART



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

## PART 1 - ORGANIZATIONAL CHART



PART 1 – LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	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)	-18.0	-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

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 Loss and LAE Payments (Cols 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss & LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 - 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 - 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2008 + prior	589,624	475,116	1,064,740	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	X X X	X X X	X X X	X X X	354,796	354,796	X X X	202,755	297,558	500,313	X X X	X X X	X X X
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)

13

8. Prior Year-End Surplus As  
Regards Policyholders

1,117,155

Col. 11, Line 7  
As % of Col. 1,  
Line 7

Col. 12, Line 7  
As % of Col. 2,  
Line 7

Col. 13, Line 7  
As % of Col. 3,  
Line 7

1. 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.

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





OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

	1	2
REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	Current Statement Date	December 31, Prior Year
2504. 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		
2.2 Additional investment made after acquisition	(68,014)	7,936,990
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	791,887	1,292,447
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
BONDS								
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
PREFERRED STOCK								
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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	96,513,816	X X X	96,513,816	4,483	

**SCHEDULE DA - VERIFICATION**  
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	112,638,376	141,278,031
2. Cost of short-term investments acquired	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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	14,354,177	28,742,163
2. Cost of cash equivalents acquired	5,649,199	25,576,208
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	17,958,589	39,964,194
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	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

[illegible]

**E01**

## SCHEDULE A - PART 3

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

[illegible]

## SCHEDULE B - PART 2

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

[illegible]

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8030602	HOUSTON	TX		06/05/2008	04/14/2011	47,672							47,672	47,672			
A5061002	SCOTTSDALE	AZ		08/12/2005	06/24/2011	35,804							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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			



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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	CANOGA PARK	CA		12/31/2009		387							387	387			
B0042301	CANOGA PARK	CA		03/23/2000		204							204	204			
A8021904	CANOGA 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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			
A8022007	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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	DOUGLASVILLE	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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	FOLSOM	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			



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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			
A8022009	PASADENA	MD		05/07/2008		442							442	442			
A8022010	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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			
A7121016	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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9020304	PORTLAND	OR		04/15/2009		618							618	618			
A9060401	PORTLAND	OR		07/23/2009		119							119	119			
A8031403	PORTLAND	OR		06/11/2008		340							340	340			
A8032802	PORTLAND	OR		06/18/2008		198							198	198			
A7051802	PORTLAND	OR		06/26/2008		384							384	384			
B0081701	PORTLAND	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			
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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 DEIGO	CA		09/10/2010		666							666	666			
A8022701	SAN DEIGO	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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9072802	SEALY	TX		08/25/2009		25							25	25			
A8041601	SEATTLE	WA		07/08/2008		5,352							5,352	5,352			
A8091503	SEATTLE	WA		11/25/2008		512							512	512			
A8091902	SEATTLE	WA		11/18/2008		75							75	75			
A8091903	SEATTLE	WA		11/18/2008		140							140	140			
A9030204	SEATTLE	WA		05/20/2009		325							325	325			
A9040901	SEATTLE	WA		06/25/2009		257							257	257			
A9040902	SEATTLE	WA		06/25/2009		321							321	321			
A8011104	SEATTLE	WA		02/27/2008		495							495	495			
A7121014	SEATTLE	WA		02/25/2008		342							342	342			
A8020601	SEATTLE	WA		04/17/2008		217							217	217			
A8022016	SEATTLE	WA		05/12/2008		2,265							2,265	2,265			
A9102103	SEATTLE	WA		12/22/2009		294							294	294			
B0020507	SEATTLE	WA		03/16/2010		97							97	97			
B0061103	SEATTLE	WA		08/20/2010		74							74	74			
B0061104	SEATTLE	WA		08/20/2010		158							158	158			
B0062503	SEATTLE	WA		09/01/2010		358							358	358			
A9073002	SEDAN	KS		10/01/2009		18							18	18			
A9021204	SEGUIN	TX		04/16/2009		87							87	87			
B0010703	SEMINOLE	TX		01/21/2010		20							20	20			
A9071701	SETAC	WA		10/06/2009		222							222	222			
A8090504	SHAKER HEIGHTS	OH		11/17/2008		77							77	77			
A9042001	SHERMAN	TX		07/01/2009		95							95	95			
A8050601	SHERMAN OAKS	CA		07/01/2008		307							307	307			
B0062802	SHERMAN OAKS	CA		09/15/2010		208							208	208			
A8061209	SHORELINE	WA		08/27/2008		357							357	357			
B0012202	SHORELINE	WA		02/15/2000		45							45	45			
A8012803	SIDNEY	OH		04/11/2008		229							229	229			
A7100303	SIGNAL HILL	CA		01/11/2008		317							317	317			
A7111301	SIMI VALLEY	CA		01/23/2008		197							197	197			
A8022202	SIMI VALLEY	CA		05/27/2008		619							619	619			
A9091501	SLAUGHTERVILLE	OK		11/19/2009		18							18	18			
A8012901	SMYRNA	GA		04/04/2008		437							437	437			
A8120504	SMYRNA	GA		02/02/2009		471							471	471			
B0071301	SMYRNA	GA		08/12/2010		270							270	270			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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 MOUTNAIN	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	SUMMERVILLE	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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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			

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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	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	WOODBIDGE	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)	(28,547)
A7091301	CONCORD	NC		12/06/2007	06/29/2011	80,528							80,528	37,131		(43,398)	(43,398)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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)
E02.48																	
0599999 Totals						1,186,994							1,186,994	1,059,776		(127,218)	(127,218)

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	X X X
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				X X X
3999999 Subtotal Unaffiliated								141,054	6,505,058		5,137,359	X X X

## SCHEDULE BA - PART 3

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

[illegible]

### 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				X X X	788,381	788,381.00		X X X
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 DEV A		04/14/2011	MERRILL LYNCH		684,000	685,000.00		1FE
83703F-EC-2	SOUTH CAROLINA JOBS-ECONOMIC DEV A		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				X X X	4,087,606	3,906,431.00	15,625	X X X
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

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)				X X X	63,488,511	62,139,894.00	250,900	X X X
8399997	Total Bonds Part 3				X X X	68,364,498	66,834,706.00	266,525	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	68,364,498	66,834,706.00	266,525	X X X
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

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

SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2  Description	3  Foreign	4  Date Acquired	5  Name of Vendor	6  Number of Shares of Stock	7  Actual Cost	8  Par Value	9  Paid for Accrued Interest and Dividends	10  NAIC Designation or Market Indicator (a)
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)	D	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	BRINK'S 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 BANCSHARES 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	IDEX 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 DEVEL		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
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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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
BLM0NJ-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.		06/20/2011	BERNSTEIN	5,141.000	228,090			L
G87210-10-3	UTI WORLDWIDE INC.	F	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

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



SCHEDULE D - PART 3

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

1 CUSIP Ident- ification	2  Description	3  Foreign	4  Date Acquired	5  Name of Vendor	6  Number of Shares of Stock	7  Actual Cost	8  Par Value	9  Paid for Accrued Interest and Dividends	10  NAIC Designation or Market Indicator (a)
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
95709T-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)				X X X	77,802,747	X X X		X X X
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				X X X	722,297	X X X		X X X
9799997	Total Common Stock Part 3				X X X	78,525,044	X X X		X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stock				X X X	78,525,044	X X X		X X X
9899999	Total Preferred and Common Stock				X X X	78,525,044	X X X		X X X
9999999	Totals				X X X	146,889,542	X X X	266,525	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
EIS	36202B-SZ-9		06/01/2011	MBS PAYMENT		13	13.00	13	13						13				1	07/01/2018	1
	36202B-TK-1		06/01/2011	MBS PAYMENT		16	16.00	16	16						16				1	01/01/2020	1
	36202C-EN-9		06/01/2011	MBS PAYMENT		102	102.00	104	102						102				4	11/01/2022	1
	36202C-QA-4		06/01/2011	MBS PAYMENT		78	78.00	78	78						78				3	12/01/2024	1
	36202E-HR-3		06/01/2011	MBS PAYMENT		287,803	287,803.00	289,961	287,998		(195)		(195)		287,803				5,999	08/01/2035	1
	36202A-SA-6		06/01/2011	MBS PAYMENT		19	19.00	19	19						19				1	06/01/2015	1
	36215C-FC-7		06/01/2011	MBS PAYMENT		487	487.00	509	489		(1)		(1)		487				20	09/01/2015	1
	36215U-B6-4		06/01/2011	MBS PAYMENT		220	220.00	230	221		(1)		(1)		220				9	11/01/2015	1
	362150-VB-7		06/01/2011	MBS PAYMENT		31	31.00	32	31						31				1	11/01/2015	1
	36217Y-GQ-5		06/01/2011	MBS PAYMENT		87	87.00	91	87						87				4	07/01/2017	1
	36218D-YU-1		06/01/2011	MBS PAYMENT		109	109.00	111	109						109				4	12/01/2017	1
	36218T-A2-4		06/01/2011	MBS PAYMENT		139	139.00	145	140		(1)		(1)		139				6	06/01/2012	1
	36219D-XZ-0		06/01/2011	MBS PAYMENT		94	94.00	98	94						94				4	04/01/2017	1
	36219S-KW-8		06/01/2011	MBS PAYMENT		347	347.00	362	348		(1)		(1)		347				15	03/01/2018	1
	36220P-K4-3		06/01/2011	MBS PAYMENT		20	20.00	21	20						20				1	03/01/2019	1
	36220U-U9-0		06/01/2011	MBS PAYMENT		39	39.00	40	39						39				1	02/01/2020	1
	362201-UJ-2		06/01/2011	MBS PAYMENT		54	54.00	56	54						54				2	11/01/2020	1
	362202-FL-2		06/01/2011	MBS PAYMENT		207	207.00	209	207						207				8	09/01/2017	1
	36223A-N4-0		06/01/2011	MBS PAYMENT		11	11.00	11	11						11					05/01/2013	1
	36223J-C4-3		04/01/2011	MBS PAYMENT		699	699.00	715	702		(3)		(3)		699				22	04/01/2011	1FE
	362096-2V-0		06/01/2011	MBS PAYMENT		80	80.00	78	80						80				4	04/01/2013	1
	362102-6S-9		06/01/2011	MBS PAYMENT		57	57.00	56	57						57				3	04/01/2013	1
	3620AC-Q2-3		06/01/2011	GNMA II REVERSE MTG - FIXED-RAT		150,483	150,483.00	163,587	150,872		(389)		(389)		150,483				3,116	06/30/2021	1
	3620AH-L5-0		06/01/2011	GNMA II REVERSE MTG - FIXED-RAT		272,483	272,483.00	288,825	273,035		(552)		(552)		272,483				6,567	03/04/2021	1
	3620AH-MA-8		04/01/2011	GNMA II REVERSE MTG - FIXED-RAT		105,018	105,018.00	113,577	105,152		(134)		(134)		105,018				1,934	09/28/2021	1
	36297E-ZE-8		04/01/2011	GNMA II REVERSE MTG - FIXED-RAT		13,542	13,542.00	14,587	13,591		(50)		(50)		13,542				243	10/28/2021	1
	36297K-4D-0		06/01/2011	GNMA II REVERSE MTG - FIXED-RAT		22,382	22,382.00	23,232	22,417		(34)		(34)		22,382				607	01/20/2019	1
	36297K-4P-3		05/01/2011	GNMA II REVERSE MTG - FIXED-RAT		35,993	35,993.00	38,133	36,027		(34)		(34)		35,993				658	04/22/2023	1
	83162C-JG-9		06/01/2011	SBAP 1998-20F 1		78,961	78,961.00	78,764	78,956		5		5		78,961				2,487	06/01/2018	1
	83162C-LA-9		04/01/2011	SBAP_00-20J		378,393	378,393.00	396,605	378,682		(289)		(289)		378,393				13,480	10/01/2020	1
	83162C-KA-0		06/01/2011	SBAP_99-20F		638,366	638,366.00	662,502	639,132		(766)		(766)		638,366				21,704	06/01/2019	1
	831641-DU-6		05/01/2011	SBIC_04-P10B		68,256	68,256.00	68,256	68,256						68,256				1,609	08/02/2014	1
	831641-DW-2		05/01/2011	SBIC_05-P10A		153,201	153,201.00	153,201	153,201						153,201				3,524	02/01/2015	1
	831641-DY-8		05/01/2011	SBIC_05-P10B		3,586,896	3,586,896.00	3,556,623	3,581,761		5,135		5,135		3,586,896				87,868	08/01/2015	1
	831641-EA-9		05/01/2011	SBIC_06-P10A		406,857	406,857.00	410,290	410,290						410,290		(3,434)	(3,434)	10,911	02/01/2016	1
	92923W-AA-8		05/15/2011	WHC-IRS TRUST - GTD		223,179	223,179.00	227,330	223,179						223,179				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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
0599999	Total - Bonds - U.S. Governments				X X X	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	X X X	X X X
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				X X X	600,000	600,000.00	658,818	602,799		(2,799)		(2,799)		600,000				17,250	X X X	X X X
E051	31296P-HH-8		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		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		06/01/2011	MBS PAYMENT		1,124	1,124.00	1,135	1,124						1,124				26	04/01/2034	1
	312927-ZX-7		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		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		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		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		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		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		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		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		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		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		06/01/2011	MBS PAYMENT		4,158	4,158.00	4,161	4,228						4,228		(70)	(70)	92	10/01/2029	1
	31298Y-HN-4		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		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		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		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		06/01/2011	MBS PAYMENT		3,466	3,466.00	3,464	3,467		(1)		(1)		3,466				80	11/01/2032	1
	3128F6-P6-7		06/01/2011	MBS PAYMENT		522	522.00	521	522						522				16	02/01/2023	1
	31294K-YB-5		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		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		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		06/15/2011	VARIOUS		31	31.00	31	31						31				1	04/01/2017	1
	31288E-2F-3		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		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		06/01/2011	MBS PAYMENT		2,445	2,445.00	2,426	2,444						2,445				56	08/01/2032	1
	31288F-5G-5		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		06/01/2011	MBS PAYMENT		3,610	3,610.00	3,596	3,610						3,610				76	05/01/2027	1
	31288H-6D-7		06/01/2011	MBS PAYMENT		1,092	1,092.00	1,083	1,092						1,092				23	10/01/2032	1
	31288H-7H-7		06/01/2011	MBS PAYMENT		36,106	36,106.00	35,824	36,013		93		93		36,106				812	07/01/2032	1

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.2	31288H-N3-0		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		06/01/2011	MBS PAYMENT		1,149	1,149.00	1,145	1,149						1,149				24	04/01/2029	1
	31288J-NC-6		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		06/01/2011	MBS PAYMENT		419	419.00	419	419						419		1	1	16	07/01/2020	1
	312905-Z7-0		06/01/2011	MBS PAYMENT		897	897.00	966	900		(3)		(3)		897				30	06/01/2021	1
	312906-RN-2		06/01/2011	MBS PAYMENT		2,135	2,135.00	2,136	2,207		(3)		(3)		2,204		(69)	(69)	75	06/01/2021	1
	3133T2-CQ-1		06/01/2011	MBS PAYMENT		56,501	56,501.00	57,384	56,547		(46)		(46)		56,501				1,413	11/01/2023	1
	3133TP-M3-0		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		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		06/01/2011	MBS PAYMENT		89,854	89,854.00	92,945	90,010		(156)		(156)		89,854				3,009	07/01/2031	1
	3133TV-FN-1		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		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		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		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		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		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		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		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		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		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		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		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		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		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		06/15/2011	VARIOUS		698	698.00	721	701		(3)		(3)		698				38	06/15/2019	1
	31392W-UJ-7		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		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		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		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		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		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		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		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		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		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		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		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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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.3	31387S-W3-6		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		06/01/2011	MBS PAYMENT		275	275.00	275	275						275				7	05/01/2031	1
	31389V-RG-4		06/01/2011	MBS PAYMENT		29,501	29,501.00	29,254	29,491		10		10		29,501				769	01/01/2031	1
	31362S-3R-4		06/01/2011	MBS PAYMENT		46	46.00	46	46						46				2	06/01/2015	1
	31401P-FN-9		06/01/2011	MBS PAYMENT		23,707	23,707.00	23,322	23,638		69		69		23,707				425	08/01/2032	1
	31401X-EL-7		06/01/2011	MBS PAYMENT		8,632	8,632.00	8,670	8,646		(15)		(15)		8,632				198	03/01/2034	1
	31404K-LN-0		06/01/2011	MBS PAYMENT		10,093	10,093.00	10,060	10,091		2		2		10,093				211	01/01/2034	1
	31404N-LJ-3		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		06/01/2011	MBS PAYMENT		301,523	301,523.00	301,429	301,695		(172)		(172)		301,523				5,377	09/01/2018	1
	31404Q-EC-9		06/01/2011	MBS PAYMENT		42,862	42,862.00	42,621	42,827		36		36		42,862				883	06/01/2033	1
	31404R-Z6-7		06/01/2011	MBS PAYMENT		139,102	139,102.00	138,645	139,053		49		49		139,102				3,071	07/01/2033	1
	31404W-TJ-5		06/01/2011	MBS PAYMENT		180,073	180,073.00	177,850	179,717		356		356		180,073				2,958	12/01/2018	1
	31405C-MP-1		06/01/2011	MBS PAYMENT		11,693	11,693.00	11,676	11,694		(2)		(2)		11,693				251	03/01/2019	1
	31406E-JR-6		06/01/2011	MBS PAYMENT		135,905	135,905.00	134,769	135,662		243		243		135,905				2,877	01/01/2034	1
	31410E-M9-6		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	1
	31413S-D5-0		06/01/2011	MBS PAYMENT		399,645	399,645.00	398,709	399,646		(1)		(1)		399,645				11,954	07/01/2047	1
	31417Y-MF-1		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	1
	31417Y-WQ-6		06/01/2011	MBS PAYMENT		323,033	323,033.00	336,459	323,706		(674)		(674)		323,033				3,875	12/01/2020	1
	31417Y-M6-1		06/01/2011	MBS PAYMENT		136,289	136,289.00	140,846	136,860		(571)		(571)		136,289				2,263	12/01/2019	1
	31371K-XX-4		06/01/2011	MBS PAYMENT		17,157	17,157.00	17,092	17,149		8		8		17,157				380	10/01/2031	1
	31371K-ZA-2		06/01/2011	MBS PAYMENT		111,709	111,709.00	111,604	111,706		3		3		111,709				2,465	12/01/2031	1
	31390W-N3-2		06/01/2011	MBS PAYMENT		7,848	7,848.00	7,845	7,853		(5)		(5)		7,848				180	03/01/2032	1
	31391J-J6-8		06/01/2011	MBS PAYMENT		5,497	5,497.00	5,475	5,496						5,497				126	06/01/2032	1
	31391M-HP-1		06/01/2011	MBS PAYMENT		28,068	28,068.00	27,962	28,056		12		12		28,068				763	12/01/2031	1
	31391M-J9-5		06/01/2011	MBS PAYMENT		49,520	49,520.00	49,496	49,555		(35)		(35)		49,520				1,336	04/01/2031	1
	31391P-SU-1		06/01/2011	MBS PAYMENT		87,555	87,555.00	87,220	87,531		24		24		87,555				2,299	12/01/2031	1
	31391R-ZS-4		06/01/2011	MBS PAYMENT		12,710	12,710.00	12,661	12,709		1		1		12,710				249	11/01/2030	1
	31391S-E7-1		06/01/2011	MBS PAYMENT		78,688	78,688.00	78,393	78,658		30		30		78,688				1,481	05/01/2032	1
	31391T-M8-8		06/01/2011	MBS PAYMENT		94,898	94,898.00	94,305	94,811		87		87		94,898				2,157	07/01/2030	1
	31391W-E3-1		06/01/2011	MBS PAYMENT		27,211	27,211.00	27,198	27,213		(2)		(2)		27,211				612	12/01/2031	1
	31400C-4T-8		06/01/2011	MBS PAYMENT		101,858	101,858.00	101,222	101,719		139		139		101,858				2,334	08/01/2030	1
	31401D-S8-5		06/01/2011	MBS PAYMENT		26,499	26,499.00	26,491	26,517		(17)		(17)		26,499				607	11/01/2032	1
	31401M-UT-6		06/01/2011	MBS PAYMENT		20,655	20,655.00	20,742	20,691		(36)		(36)		20,655				471	07/01/2031	1
	31401M-UX-7		06/01/2011	MBS PAYMENT		52,877	52,877.00	53,009	52,839		37		37		52,877				1,046	08/01/2032	1
	31401M-UZ-2		06/01/2011	MBS PAYMENT		24,067	24,067.00	24,097	24,058		8		8		24,067				614	05/01/2032	1
	31401X-E7-8		06/01/2011	MBS PAYMENT		91,455	91,455.00	91,569	91,535		(81)		(81)		91,455				2,126	06/01/2032	1
	31371L-X2-0		06/01/2011	MBS PAYMENT		83,405	83,405.00	82,428	83,296		109		109		83,405				1,760	01/01/2034	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

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
E05.4	31371M-AB-3		06/01/2011	MBS PAYMENT		211,011	211,011.00	210,549	210,965		46		46		211,011				4,182	10/01/2024	1
	31371M-DP-9		06/01/2011	MBS PAYMENT		42,264	42,264.00	42,052	42,237		27		27		42,264				848	01/01/2025	1
	31371M-F9-3		06/01/2011	MBS PAYMENT		525,480	525,480.00	524,566	525,393		88		88		525,480				10,634	02/01/2025	1
	31371M-GB-7		06/01/2011	MBS PAYMENT		236,290	236,290.00	235,459	236,187		103		103		236,290				4,728	03/01/2025	1
	31371M-T3-1		06/01/2011	MBS PAYMENT		28,033	28,033.00	28,338			(37)		(37)		28,033				693	10/01/2035	1
	31376K-JJ-6		06/01/2011	MBS PAYMENT		1,030,198	1,030,198.00	1,020,066	1,029,075		1,123		1,123		1,030,198				22,475	02/01/2034	1
	313920-LC-2		06/01/2011	MBS PAYMENT		116,424	116,424.00	123,039	116,715		(292)		(292)		116,424				3,444	04/01/2031	1
	313921-B5-6		06/01/2011	MBS PAYMENT		472,040	472,040.00	472,679	472,751		(711)		(711)		472,040				13,897	10/01/2031	1
	31392F-DL-8		06/01/2011	MBS PAYMENT		348,793	348,793.00	348,793	348,793						348,793				7,177	10/01/2017	1
	31392F-QG-5		06/01/2011	MBS PAYMENT		83,795	83,795.00	83,716	83,920		(125)		(125)		83,795				1,940	02/01/2012	1
	31392C-T6-1		06/01/2011	MBS PAYMENT		29,027	29,027.00	32,093	29,100		(73)		(73)		29,027				769	11/01/2031	1
	31392H-U6-8		06/01/2011	MBS PAYMENT		1,409,761	1,409,761.00	1,427,519	1,411,394		(1,633)		(1,633)		1,409,761				31,819	03/01/2013	1
	31397S-MX-9		06/01/2011	MBS PAYMENT		469,908	469,908.00	484,005			(171)		(171)		469,908				3,153	07/01/2024	1
	313602-Q2-3		06/01/2011	MBS PAYMENT		470	470.00	472	470						470				16	08/01/2019	1
	31358H-Y2-5		06/01/2011	MBS PAYMENT		2,264	2,264.00	2,279	2,264		(1)		(1)		2,264				78	07/01/2021	1
	31359U-M8-5		06/01/2011	MBS PAYMENT		31,616	31,616.00	34,770	31,847		(231)		(231)		31,616				1,068	07/01/2028	1
	313602-EG-5		06/01/2011	MBS PAYMENT		1,862	1,862.00	1,851	1,862		1		1		1,862				84	03/01/2018	1
	313602-GQ-1		06/01/2011	MBS PAYMENT		198	198.00	195	197						198				8	12/01/2016	1
	313603-BF-8		06/01/2011	MBS PAYMENT		1,460	1,460.00	1,469	1,460		(1)		(1)		1,460				54	10/01/2019	1
	313603-F8-0		06/01/2011	MBS PAYMENT		1,285	1,285.00	1,347	1,290		(4)		(4)		1,285				53	03/01/2020	1
	31358R-BM-4		06/01/2011	MBS PAYMENT		4,757	4,757.00	4,710	4,755		3		3		4,757				165	10/01/2022	1
	31392E-6E-5		06/01/2011	MBS PAYMENT		127,511	127,511.00	128,094	127,746		(235)		(235)		127,511				2,789	08/01/2011	1
	31392H-CY-7		06/01/2011	MBS PAYMENT		451,599	451,599.00	451,599	451,599						451,599				10,435	11/01/2012	1
	31392H-TJ-2		06/01/2011	MBS PAYMENT		143,743	143,743.00	145,315	143,906		(163)		(163)		143,743				3,296	09/01/2013	1
	31358J-J6-9		06/01/2011	MBS PAYMENT		506	506.00	506	506						506				18	04/01/2020	1
	31358F-6B-0		06/01/2011	MBS PAYMENT		1,811	1,811.00	1,769	1,809		2		2		1,811				60	01/01/2021	1
	31397Q-F5-2		06/01/2011	MBS PAYMENT		292,800	292,800.00	302,625			(277)		(277)		292,800				2,928	04/01/2024	1
	38373Q-XK-2		06/01/2011	MBS PAYMENT		248,123	248,123.00	247,890	248,385		(262)		(262)		248,123				5,058	07/01/2015	1
	3837H1-US-8		06/01/2011	MBS PAYMENT		23,238	23,238.00	23,032	23,226		12		12		23,238				602	03/01/2027	1
	38373Y-YM-0		06/01/2011	MBS PAYMENT		212,311	212,311.00	215,305	212,266		46		46		212,311				4,850	10/01/2013	1
	38375B-HL-9		04/01/2011	MBS PAYMENT		20,843	20,843.00	20,843	20,843						20,843				191	11/01/2060	1
	38375B-GM-8		06/01/2011	MBS PAYMENT		52,632	52,632.00	52,370	52,631						52,632				721	11/01/2060	1
	38375B-JH-6		05/01/2011	MBS PAYMENT		1,476	1,476.00	1,476	1,476						1,476				18	02/01/2026	1
	38375B-HW-5		06/01/2011	MBS PAYMENT		7,504	7,504.00	7,514	7,506		(1)		(1)		7,504				112	08/01/2018	1
	452226-SN-4		06/15/2011	DIRECT		145,000	145,000.00	169,334	148,329		(9)		(9)		148,320		(3,320)	(3,320)	4,350	06/15/2012	1FE
	452226-RV-7		06/15/2011	DIRECT		855,000	855,000.00	1,000,222	894,404		(447)		(447)		893,956		(38,956)	(38,956)	27,788	06/15/2013	1FE
	61212R-A7-1		06/01/2011	DIRECT		290,000	290,000.00	290,000	290,000						290,000				7,033	06/01/2038	1FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
63967C-6N-7	NE SFM		05/02/2011	DIRECT		85,000	85,000.00	85,000	85,000						85,000				2,748	09/01/2038	1FE
646129-C4-6	NJ HSG-AMT-SFH-H		04/01/2011	DIRECT		300,000	300,000.00	317,820	306,821		(495)		(495)		306,326		(6,326)	(6,326)	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)		(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)		(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				X X X	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	X X X	X X X
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-AF-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	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	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		(7,500)	(7,500)	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				8,850	08/01/2012	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				3,412	10/01/2012	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	72	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	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	08/20/2018	1
1248MB-AG-0	CBASS_07-CB2		06/20/2011	VARIOUS		124,852	124,852.00	124,851	125,228		(376)		(376)		124,852				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				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)		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	4,422	06/01/2012	1Z*
17310F-AN-5	CMSI_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-7A-4	CSFB_04-AR2		06/01/2011	MBS PAYMENT		79,011	79,011.00	77,814	79,139		(128)		(128)		79,011				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*

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
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		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		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		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)		(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		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)		(42)		31,061				653	07/01/2013	1Z*
126694-AA-3	CWHL_06-HYB3		06/01/2011	MBS PAYMENT		341,148	341,148.00	341,521	294,624	47,226	(701)		46,525		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		1,467,000		(150,560)	(150,560)	56,937	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		74,308		(22,161)	(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		1,928		6,347,911		542,933	542,933	311,383	04/15/2015	3FE
33736X-FT-1	FUNBC_02-C1		06/01/2011	MBS PAYMENT		227,371	227,371.00	235,880	228,071		(700)		(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)		(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		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)		(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		5,000,000				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)		(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)		(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			17,196		50,324		54,928	54,928	1,279	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		25	25	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)		(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)		(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-VS-9	JPMCC_05-CB13		06/01/2011	MBS PAYMENT		21,026	21,026.00	21,130	21,044		(18)		(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		4,148		563,194				10,557	09/11/2011	1Z*
525180-BK-0	LHELT_98-1		06/25/2011	INTEREST ONLY PAY				2,316	2,316		(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)		(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		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)		(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		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)		(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)		(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-AE-8	NAA_07-1		06/01/2011	VARIOUS		159,167	159,167.00	91,563	94,179		2,736		2,736		96,915		62,253	62,253	3,934	09/01/2027	1Z*
635419-AE-4	NATCM_08-1		06/01/2011	MBS PAYMENT		133,680	133,680.00	132,156	133,474		206		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)		(12)		96,915				1,770	12/01/2016	1FE

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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

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 (Amort- ization)/ Accretion	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.								
E05.7	12644@-BG-9	NESTLE/ZSF/SEABROOK CTL - A	05/15/2011	SINKING FUND REDE		73,662	73,662.00	73,662	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				(2,225)		3,000,000				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				(202)		181,992				3,492	10/01/2011	1FE	
	716589-AC-0	PETROLEUM EXPORT/CAYMAN	06/15/2011	MATURITY		349,434	349,434.00	349,430	349,488	635		(690)		(55)	349,434				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)		(1)	2,616				90	09/01/2019	1Z*	
	725143-AA-9	PITTSBURGH GLASS WORKS LLC	04/08/2011	CREDIT SUISSE		826,000	800,000.00	800,000							800,000		26,000	26,000		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				9,123	66,945				1,631	06/01/2014	1Z*	
	73755L-AB-3	POTASH CORP SASKATCHEWAN	05/31/2011	MATURITY		9,307,000	9,307,000.00	10,045,731	9,387,861			(80,861)		(80,861)	9,307,000				360,646	05/31/2011	2Z	
	69573R-AB-8	PWT_I	06/01/2011	MBS PAYMENT		2,677	2,677.00	2,677	2,677						2,677					08/01/2012	1	
	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)		(6,145)	1,130,942		59,908	59,908		92,218	01/01/2016	4FE
	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	05/15/2018	6*
	76110G-RZ-6	RALI_01-QS16	06/01/2011	MBS PAYMENT		17,229	17,229.00	17,229	17,229						17,229					412	11/01/2031	1Z*
	759950-FX-1	RAMC_05-4	06/01/2011	MBS PAYMENT		72,944	72,944.00	72,944	72,944						72,944					1,711	05/01/2015	2Z*
	760985-GQ-8	RAMP_02-RS1	06/01/2011	VARIOUS		10,994	10,994.00	8,780	8,938			9		9	8,947		2,047	2,047		284	09/01/2024	1Z*
	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		304	06/01/2024	1Z*
	75524D-AN-0	RBS GLOBAL & REXNORD COR	04/07/2011	CREDIT SUISSE		5,361,375	4,930,000.00	4,944,875	4,943,517			(710)		(710)	4,942,807		418,568	418,568		187,408	05/01/2018	5FE
	76110V-HJ-0	RFMS2_01-HI4	06/01/2011	VARIOUS		23,998	23,998.00	17,155	17,930			153		153	18,082		5,916	5,916		694	01/01/2019	1Z*
	76110V-NV-6	RFMS2_03-HS3	06/01/2011	VARIOUS		562,182	562,182.00	303,730	359,885			2,194		2,194	362,079		200,103	200,103		12,513	06/01/2018	1Z*
	74958A-AC-8	RFMS1_06-S7	06/01/2011	MBS PAYMENT		275,305	275,305.00	256,970	215,123	42,018		(171)		41,847	256,970		18,335	18,335		7,622	04/01/2013	1Z*
	783766-MR-6	RYMS_93-A1	06/01/2011	MBS PAYMENT		4,245	4,245.00	4,277	4,251			(6)		(6)	4,245					132	01/01/2023	1Z*
	N7660#-AF-4	SHV NEDERLAND	06/28/2011	MATURITY		5,000,000	5,000,000.00	5,000,000	5,000,000						5,000,000					142,000	06/28/2011	2Z
	832248-AU-2	SMITHFIELD FOODS INC	06/17/2011	VARIOUS		1,984,048	1,700,000.00	1,840,250	1,724,220			76,323		76,323	1,800,543		186,138	186,138		153,941	07/15/2014	3FE
	858119-AH-3	STEEL DYNAMICS INC	05/10/2011	VARIOUS		1,032,500	1,000,000.00	990,000	991,770			510		510	992,279		40,221	40,221		41,417	04/01/2015	3FE
	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)		(8,852)	1,690,845		17,436	17,436		108,233	08/15/2015	5FE
	78487T-AA-2	SVOVM_05-AA	06/01/2011	MBS PAYMENT		93,946	93,946.00	93,923	94,065			(118)		(118)	93,946					2,024	06/01/2015	1FE
	90210E-AF-3	TEXAS COMPETITIVE ELECTRIC HOL	04/07/2011	REDEMPTION		736,337	888,491.05	736,337	689,091	20,499		541		21,040	771,055		(34,718)	(34,718)		5,704	10/10/2014	5FE
	90210E-AM-8	TEXAS COMPETITIVE ELECTRIC HOL	04/19/2011	PAYDOWN		32,089	32,092.75	26,598				19		19	26,617		5,472	5,472		182	10/10/2017	4FE
	87246A-AA-6	TIAS 2007-C4 A1	06/10/2011	MBS PAYMENT		267,610	267,610.00	261,892	265,676			1,934		1,934	267,610					8,519	10/10/2011	1Z*
	88511Y-AD-4	TMMAT_11	06/01/2011	MBS PAYMENT		847	847.00	847	847						847					32	04/01/2017	1
	922036-AC-2	VANGUARD HEALTH SYSTEMS INC	04/05/2011	BARCLAYS CAPITAL			1,813,000	2,800,000.00	1,666,224			34,859		34,859	1,701,083		111,917	111,917			02/01/2016	5FE
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)		(192)	1,999,409		47,571	47,571		80,167	09/15/2011	1FE	
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	04/25/2011	MORGAN STANLEY			2,292,500	2,000,000.00	2,150,000	2,128,291		(8,011)		(8,011)	2,117,636		172,220	172,220		133,421	08/15/2016	3FE	
92178P-AD-9	VMFI_02-1	06/01/2011	MBS PAYMENT			136,588	136,588.00	136,537	136,638		(51)		(51)	136,588					3,763	08/01/2019	1FE	
939336-QT-3	WAMMS_03-MS2	06/01/2011	MBS PAYMENT			64,246	64,246.00	62,640	64,040		207		207	64,246					1,298	10/01/2016	1Z*	
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	05/15/2011	1FE	
939653-AH-4	WASHINGTON REIT	06/15/2011	MATURITY			5,000,000	5,000,000.00	4,997,550	4,999,759		242		242	5,000,000					148,750	06/15/2011	2Z	

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										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
929766-B6-9 97180*-FV-5 97180*-FW-3 93364L-AB-4 981469-AA-7	WBCMT 2005-C16 APB WILMINGTON TR/AMER AIR SERIES 9 WILMINGTON TR/AMER AIR SERIES 9 WMCMS_07-SL3 WORLD FINANCIAL PROP		06/01/2011 06/14/2011 06/14/2011 06/01/2011 06/01/2011	MBS PAYMENT SINKING FUND REDE SINKING FUND REDE MBS PAYMENT SINKING FUND REDE		241,800 102,876 102,877 230,339 145,583	241,800.00 102,876.00 102,878.00 230,339.00 145,582.00	234,234 32,509 32,509 238,511 149,191	241,056 67,693 67,693 230,818 145,835		744   (479) (253)		744   (479) (253)		241,800 67,693 67,693 230,339 145,582		 35,184 35,184	 35,184 35,184	4,779 5,411 5,411 5,234 4,218	08/01/2014 06/14/2013 06/14/2013 01/01/2017 09/01/2013	1Z* 5 5 1FE 1Z*
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	93,816,439	93,399,731.6	91,682,473	86,154,708	462,320	81,551		543,871		91,755,321		2,061,109	2,061,109	3,205,327	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	129,073,127	128,596,150.	127,709,910	120,724,678	462,320	41,568		503,888		127,048,466		2,024,663	2,024,663	4,023,102	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	129,073,127	128,596,150.	127,709,910	120,724,678	462,320	41,568		503,888		127,048,466		2,024,663	2,024,663	4,023,102	X X X	X X X
313400-68-1 313400-75-6	FEDERAL HOME LN MTG CORP PER FHLMC		04/07/2011 04/05/2011	JANNEY MONTGOME JANNEY MONTGOME	400,000.00 150,000.00	648,000 454,500		180,000 114,000	180,000 114,000						180,000 114,000		468,000 340,500	468,000 340,500			P6L P6L
8499999	Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)				X X X	1,102,500	X X X	294,000	294,000						294,000		808,500	808,500			X X X
8999997	Total - Preferred Stock - Part 4				X X X	1,102,500	X X X	294,000	294,000						294,000		808,500	808,500		X X X	X X X
8999998	Summary Item from Part 5 for Preferred Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8999999	Total Preferred Stocks				X X X	1,102,500	X X X	294,000	294,000						294,000		808,500	808,500		X X X	X X X
65440K-10-6 00751Y-10-6 001204-10-6 018802-10-8 018804-10-4 03662Q-10-5 00184X-10-5 03836W-10-3 363576-10-9 04351G-10-1	99 CENTS ONLY STORES ADVANCE AUTO PARTS INC. AGL RESOURCES INC. ALLIANT ENERGY CORP. ALLIANT TECHSYSTEMS INC. ANSYS INC AOL INC. AQUA AMERICA INC. ARTHUR J GALLAGHER & CO ASCENA RETAIL GROUP INC.		06/20/2011 06/20/2011 06/20/2011 06/20/2011 06/20/2011 06/20/2011 06/08/2011 06/20/2011 06/20/2011 06/20/2011	BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN BERNSTEIN	365.00 122.00 396.00 391.00 105.00 139.00 2.00 329.00 436.00 221.00	7,385 7,208 15,778 15,742 7,287 7,391 39 7,080 12,283 7,253		7,391 8,597 16,154 15,889 7,730 7,700 38 7,458 12,761 6,938						7,391 8,597 16,154 15,889 7,730 7,700 38 7,458 12,761 6,938		(6) (1,389) (376) (147) (443) (309) 1 (378) (478) 314	(6) (1,389) (376) (147) (443) (309) 1 (378) (478) 314	(6) (1,389) (376) (147) (443) (309) 1 (378) (478) 314		L L L L L L L L L L	

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CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
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		L
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)			U
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 Solutio		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 INTERNATION		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)			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)	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
416196-10-6	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
670837-10-3	OGE 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 INDS 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	SYNOPSIS 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 INTL THB10(ALIEN MK	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
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)				X X X	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	X X X	X X X
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				X X X	4,603,756	X X X	4,603,756	4,603,756						4,603,756					X X X	X X X
9799997	Total - Common Stock - Part 4				X X X	8,299,331	X X X	8,463,649	5,728,854	(61,593)			(61,593)	2,104	8,596,758	(12,889)	(160,388)	(173,277)	34,259	X X X	X X X
9799998	Summary Item from Part 5 for Common Stocks				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
9799999	Total Common Stocks				X X X	8,299,331	X X X	8,463,649	5,728,854	(61,593)			(61,593)	2,104	8,596,758	(12,889)	(160,388)	(173,277)	34,259	X X X	X X X
9899999	Total Preferred and Common Stocks				X X X	9,401,831	X X X	8,757,649	6,022,854	(61,593)			(61,593)	2,104	8,890,758	(12,889)	648,112	635,223	34,259	X X X	X X X
9999999	Totals					138,474,958	X X X	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	X X X	X X X

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 19.

**NONE      Schedule DB - Part A - Section 1**

**NONE      Schedule DB - Part B - Section 1**



**NONE      Schedule DB - Part D**

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Desig- nation/ Market Indicator	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
000000-00-0	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	LANDESBANK 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
3299999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations		45,906,597	45,900,636	X X X
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 SECURITISATON LIMITED - Commercial Paper - Asset Backed	1	959,179	958,088	07/11/2011
76203M-W6-9	RHEIN-MAIN SECURITISATON 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	X X X
3899999	Subtotals – Industrial and Miscellaneous (Unaffiliated)		72,612,908	72,601,168	X X X
7799999	Totals – Issuer Obligations		45,906,597	45,900,636	X X X
8099999	Totals – Other Loan-Backed and Structured Securities		26,706,311	26,700,532	X X X
8399999	Total Bonds		72,612,908	72,601,168	X X X
9999999	Totals		72,612,908	72,601,168	X X X

General Interrogatory:

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

2. Average balance for the year to dateFair Value \$102,664,774Book/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 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]

E12



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 [ X ] 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 [ X ] 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. \$